

# Algorithms & Data Structures

## Lecture 09 Dynamic Programming

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# Outline

- Algorithmic Principle: Dynamic Programming
- The Rod Cutting Problem
- The Matrix-chain Multiplication Problem
- General elements of Dynamic Programming

# Intended Learning Goals

## KNOWLEDGE

- Mathematical reasoning on concepts such as recursion, induction, concrete and abstract computational complexity
- Data structures, algorithm principles e.g., search trees, hash tables, dynamic programming, divide-and-conquer
- Graphs and graph algorithms e.g., graph exploration, shortest path, strongly connected components.

## SKILLS

- Determine abstract complexity for specific algorithms
- Perform complexity and correctness analysis for simple algorithms
- Select and apply appropriate algorithms for standard tasks

## COMPETENCES

- Ability to face a non-standard programming assignment
- Develop algorithms and data structures for solving specific tasks
- Analyse developed algorithms

# Dynamic Programming

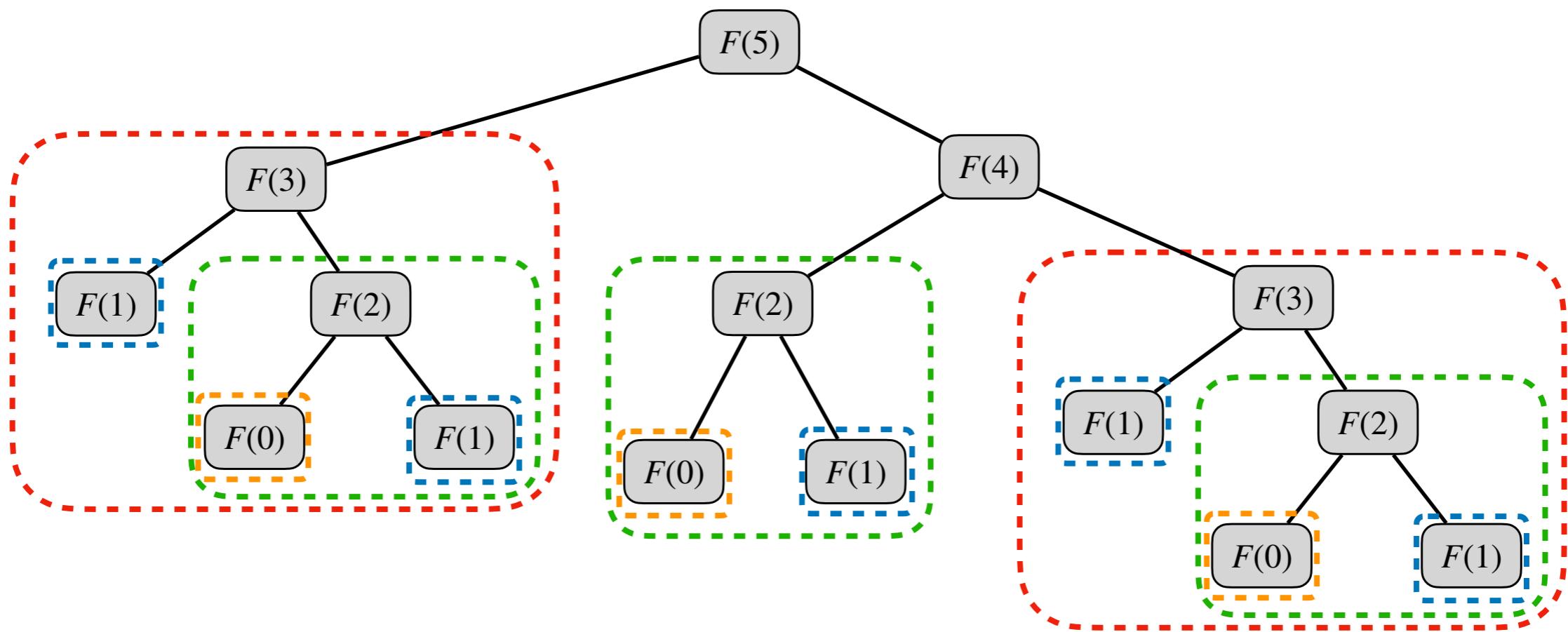
- Dynamic programming, like divide-and-conquer, solves problems by **combining the solutions of subproblems**
- The word “programming” refers to a **tabular-method**
- It applies **when the subproblems overlap** (i.e., when subproblems share subproblems)
- Typically applied to **optimisation problems**:
  - Problems that admit many possible solutions
  - Each solution has a value (or cost)
  - One want find a **optimal solution** with max value (or min cost)

# Quiz

- Did we already see one example of a recursive definition with overlapping subproblems?
- How efficient was its naive implementation of the recursion?
- How did we improve its running-time?

# Answer: the Fibonacci Recurrence

$$F(n) = \begin{cases} 1 & \text{if } n \in \{0, 1\}, \\ F(n - 1) + F(n - 2) & \text{if } n > 1 \end{cases}$$



# The Fibonacci Recurrence

$$F(n) = \begin{cases} 1 & \text{if } n \in \{0, 1\}, \\ F(n - 1) + F(n - 2) & \text{if } n > 1 \end{cases}$$

FIB-REC( $n$ )

```
1 if  $n < 2$ 
2   return 1
3 else
4   return FIB-REC( $n - 1$ ) + FIB-REC( $n - 2$ )
```

Repeating the work for all overlapping sub-problems leads to an exponential running time  $O(2^n)$

FIB-ITER( $n$ )

```
1 Initialise the array  $F[1..n + 1]$ 
2  $F[1] = 1$ 
3  $F[2] = 1$ 
4 for  $i = 3$  to  $n + 1$ 
5    $F[i] = F[i - 2] + F[i - 1]$ 
6 return  $F[n + 1]$ 
```

Stores the solutions of the sub-problems in the table  $F[1..n + 1]$  to reuse them when needed.  
It cuts the running time to  $\Theta(n)$

# Dynamic Programming

When developing a dynamic-programming algorithm we follow a sequence of four steps:

1. Characterise the structure of an optimal solution
2. Recursively define the value of an optimal solution
3. Compute the value of an optimal solution, typically in a bottom-up fashion
4. Construct an optimal solution from computed information

# Rod Cutting

# Rod-cutting problem

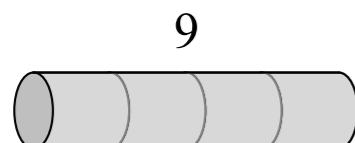
- Serling enterprises buys long steel rods and cuts them into shorter rods, which it then sells.
- Assume that cutting the rod is free.
- For  $i = 1, 2, \dots, n$  we denote by  $p_i$  the price that the company charges for an  $i$  inch long rod.

**The rod-cutting problem:** given a rod of length  $n$  inches and a table of prices  $p_i$  for  $i = 1, 2, \dots, n$ , determine the maximum revenue  $r_n$  obtainable by cutting the rod and selling the pieces.

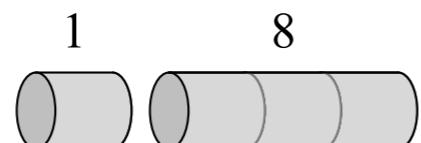
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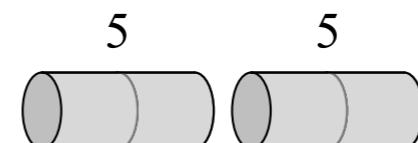
length $i$	1	2	3	4	5	6	7	8	9	10
price $p_i$	1	5	8	9	10	17	17	20	24	30



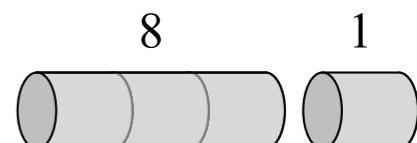
(a)



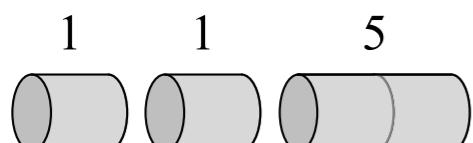
(b)



(c)



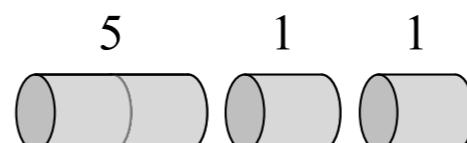
(d)



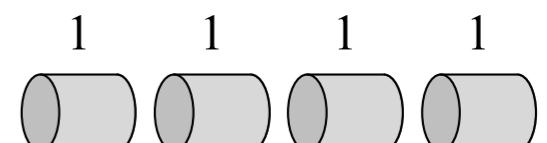
(e)



(f)



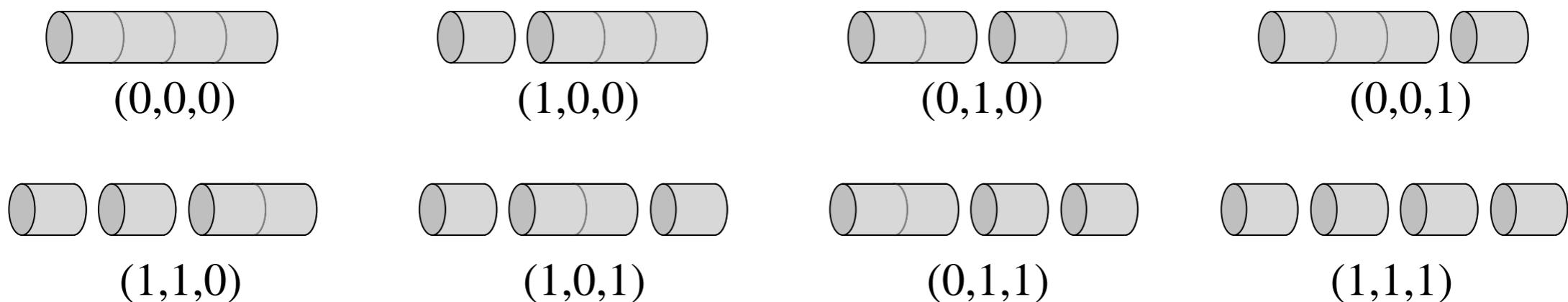
(g)



(h)

# Naive approach: brute-force

- In general we can cut a rod in of length  $n$  in  $2^{n-1}$  different ways



- A naive approach would require one to check an exponential amount of solutions!

# Structure of an optimal solution

- We denote a composition of pieces using additive notation. e.g.,  $7 = 2 + 2 + 3$  indicates that a rod of length 7 is cut into 3 pieces – 2 of length 2 and one of length 3
- In a rod of length  $n$  cut into  $k$  pieces ( $1 \leq k \leq n$ ) of length respectively  $i_1, \dots, i_k$  is indicated by  $n = i_1 + i_2 + \dots + i_k$
- An the associated revenue is  $r = p_{i_1} + p_{i_2} + \dots + p_{i_k}$
- We can frame the optimal value  $r_n$  of a rod of length  $n$  in terms of the optimal decompositions each cut

$$r_n = \max(p_n, \max_{i=1..n} r_i + r_{n-i})$$

# Structure of an optimal solution

- We denote a composition of pieces using additive notation. e.g.,  $7 = 2 + 2 + 3$  indicates that a rod of length 7 is cut into 3 pieces – 2 of length 2 and one of length 3
- In a rod of length  $n$  cut into  $k$  pieces ( $1 \leq k \leq n$ ) of length respectively  $i_1, \dots, i_k$  is indicated by  $n = i_1 + i_2 + \dots + i_k$
- An the associated revenue is  $r = p_{i_1} + \dots + p_{i_k}$
- We can frame the problem in terms of the optimal piecewise compositions  $r_n$  of each cut.

No cuts.  
Sell the rod as it is

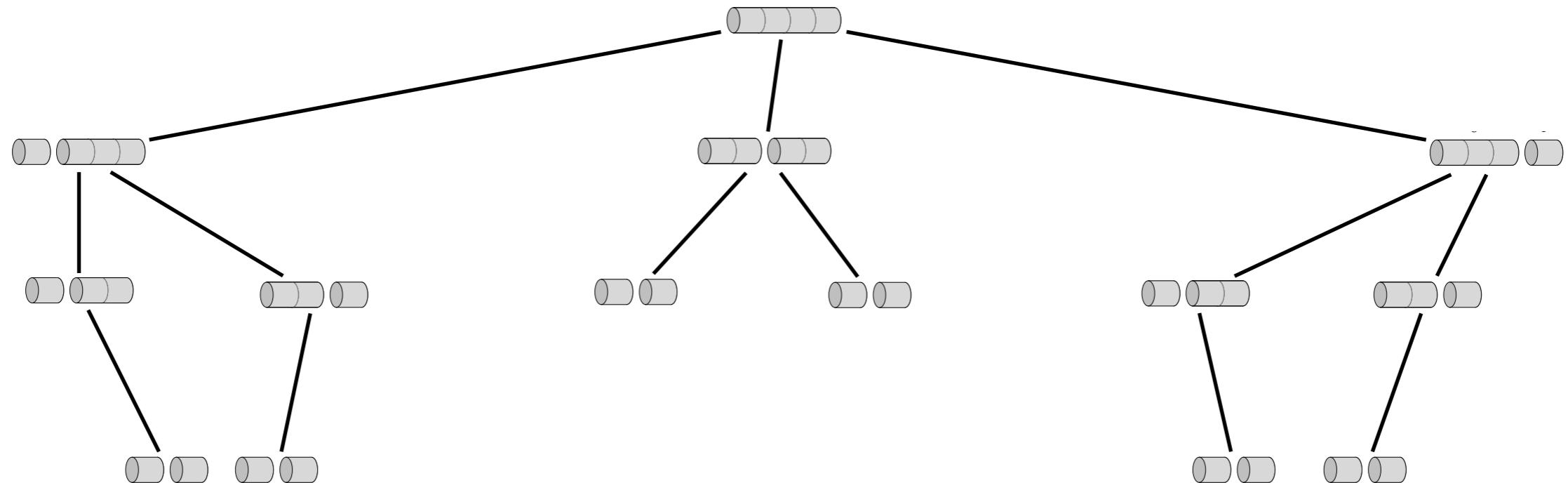
Cut the rod at  $i$  inches, and  
recursively optimally  
decompose the two parts

$$r_n = \max(p_n, \max_{i=1..n} r_i + r_{n-i})$$

# Structure of an optimal solution

- To solve the original problem, we solve smaller problems of the same type, but smaller.
- The overall optimal solution incorporates optimal solutions of the subproblems which can be solved independently: **optimal substructure**

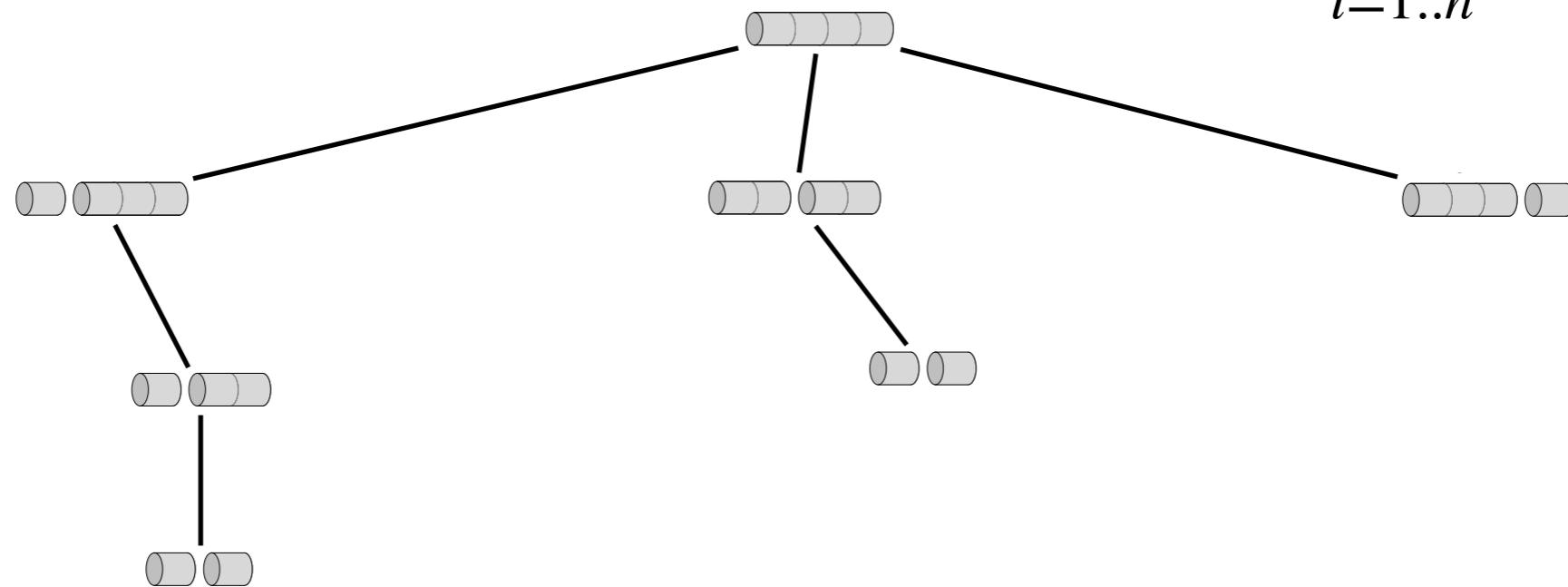
$$r_n = \max(p_n, \max_{i=1..n} r_i + r_{n-i})$$



# Structure of an optimal solution

- We can **simplify the decomposition** as follows
  - Cut the road at  $i$  inches
  - Do not further cut the left part
  - Recursively cut the second part
- This results in **avoiding some overlapping** in related subproblems
- Some **overlap still remains**

$$r_n = \max_{i=1..n} (p_i + r_{n-i})$$



# D&C implementation

The following pseudocode implements the equation below in a straightforward, top-down, recursive manner

$$r_n = \max_{i=1..n} (p_i + r_{n-i})$$

CUT-ROD( $p, n$ )

```
1  if  $n == 0$ 
2      return 0
3   $q = -\infty$ 
4  for  $i = 1$  to  $n$ 
5       $q = \max(q, p[i] + \text{CUT-ROD}(p, n - i))$ 
6  return  $q$ 
```

# Cut-Rod: run-time

We analyse the total number of calls made by **CUT-ROD** when called with its second parameter equal to  $n$

```
CUT-ROD( $p, n$ )
1  if  $n == 0$ 
2    return 0
3   $q = -\infty$ 
4  for  $i = 1$  to  $n$ 
5     $q = \max(q, p[i] + \text{CUT-ROD}(p, n - i))$ 
6  return  $q$ 
```

$$T(n) = 1 + \sum_{j=0}^{n-1} T(j)$$

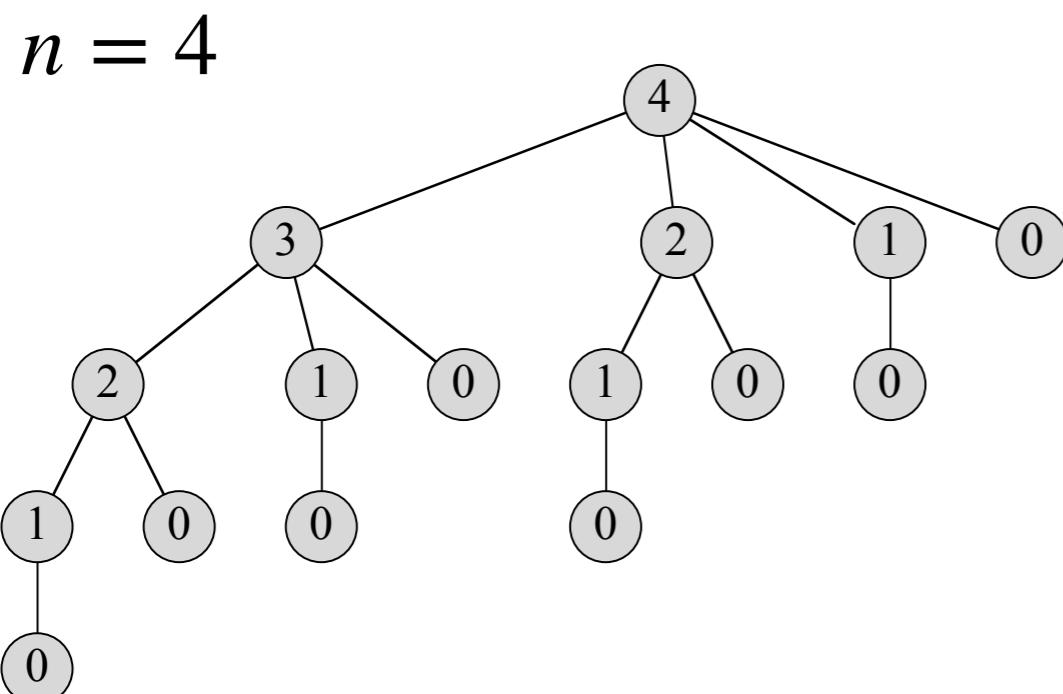
# of calls in the recursive calls

The diagram illustrates the recurrence relation for the Cut-Rod problem. It shows a box labeled "Root" with arrows pointing to each term in the sum  $\sum_{j=0}^{n-1} T(j)$ . Below the diagram is a box containing the text "# of calls in the recursive calls".

- One can prove (using substitution method) that  $T(n) = 2^n$ .
- Hence, also the running-time of **CUT-ROD** is exponential in  $n$

# Cut-Rod: run-time

We analyse the total number of calls made by **CUT-ROD** when called with its second parameter equal to  $n$



$$T(n) = 1 + \sum_{j=0}^{n-1} T(j)$$

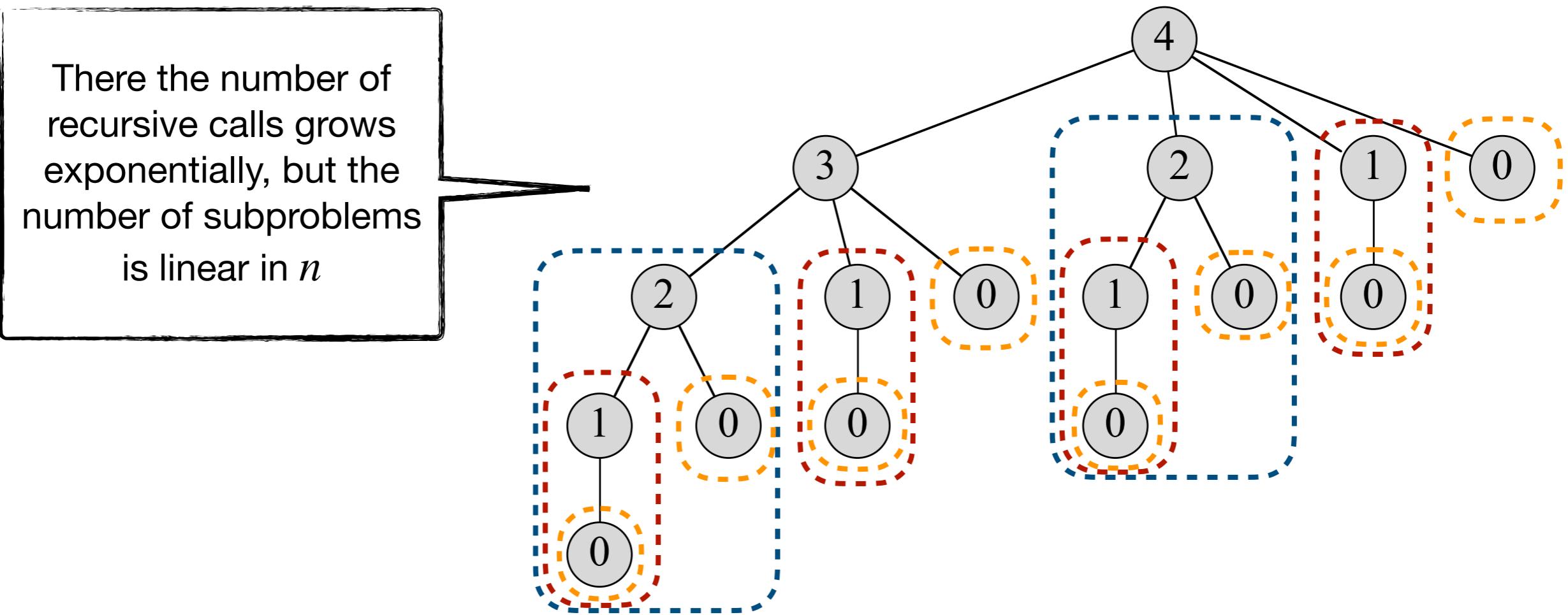
Root

# of calls in the recursive calls

- One can prove (using substitution method) that  $T(n) = 2^n$ .
- Hence, also the running-time of **CUT-ROD** is exponential in  $n$

# Can we do better?

Cut-Rod calls itself recursively over and over again with the same parameter values, **solving the same subproblems repeatedly**.



# Dynamic Programming

## Basic Idea

- We arrange for each subproblem to be solved only once, storing its solution
  - If we need to refer to this subproblem's solution again later, we can just look it up, rather than recompute it
- 
- Dynamic programming uses **additional memory to save computation time**
  - Two equivalent approaches to implement the idea:
    - Top-down with memoization
    - Bottom-up method

# Dynamic Programming

## Top-down with memoization

- Write the procedure recursively in a natural manner
- But modified to save the result of each subproblem (usually in an array or an hash table)
- The procedure now first checks to see whether it has previously solved the subproblem
  - If so it returns the saved value
  - Otherwise it computes the value in the usual manner
- We say that the recursive procedure has memoized (it remembers) what results it has compute previously

# Memoized Rod-Cutting

MEMOIZED-CUT-ROD( $p, n$ )

```
1 let  $r[0..n]$  be a new array  
2 for  $i = 0$  to  $n$   
3    $r[i] = -\infty$   
4 return MEMOIZED-CUT-ROD-AUX( $p, n, r$ )
```

The array stores the solutions of the subproblems.

$-\infty$  stands for “unknown result”

Call auxiliary procedure

MEMOIZED-CUT-ROD-AUX( $p, n, r$ )

```
1 if  $r[n] \geq 0$   
2   return  $r[n]$   
3 if  $n == 0$   
4    $q = 0$   
5 else  $q = -\infty$   
6   for  $i = 1$  to  $n$   
7      $q = \max(q, p[i] + \text{MEMOIZED-CUT-ROD-AUX}(p, n - i, r))$   
8    $r[n] = q$   
9 return  $q$ 
```

Recover stored optimal value

Same as ROD-CUT

# Memoized Cut-Rod: run-time

MEMOIZED-CUT-ROD( $p, n$ )

```
1 let  $r[0..n]$  be a new array Θ( $n$ )
2 for  $i = 0$  to  $n$ 
3    $r[i] = -\infty$ 
4 return MEMOIZED-CUT-ROD-AUX( $p, n, r$ )
```

$T(n)$

MEMOIZED-CUT-ROD-AUX( $p, n, r$ )

```
1 if  $r[n] \geq 0$ 
2   return  $r[n]$ 
3 if  $n == 0$ 
4    $q = 0$ 
5 else  $q = -\infty$ 
6 for  $i = 1$  to  $n$  Iterates  $n$  times
7    $q = \max(q, p[i] + \text{MEMOIZED-CUT-ROD-AUX}(p, n - i, r))$ 
8  $r[n] = q$ 
9 return  $q$ 
```

Each call is computed just once

# Memoized Cut-Rod: run-time

- A recursive call to solve a previously solved subproblem returns immediately
- **MEMOIZED-CUT-ROD** solves each subproblem just once
- To solve a subproblem of size  $n$  the for-loop in lines 6-7 iterates  $n$  times

$$\begin{aligned} T(n) &= \sum_{j=1}^n \Theta(j) \\ &= \Theta(n^2) \end{aligned}$$

- total number of iterations of this for loop, over all recursive calls of **MEMOIZED-CUT-ROD**, forms an arithmetic series

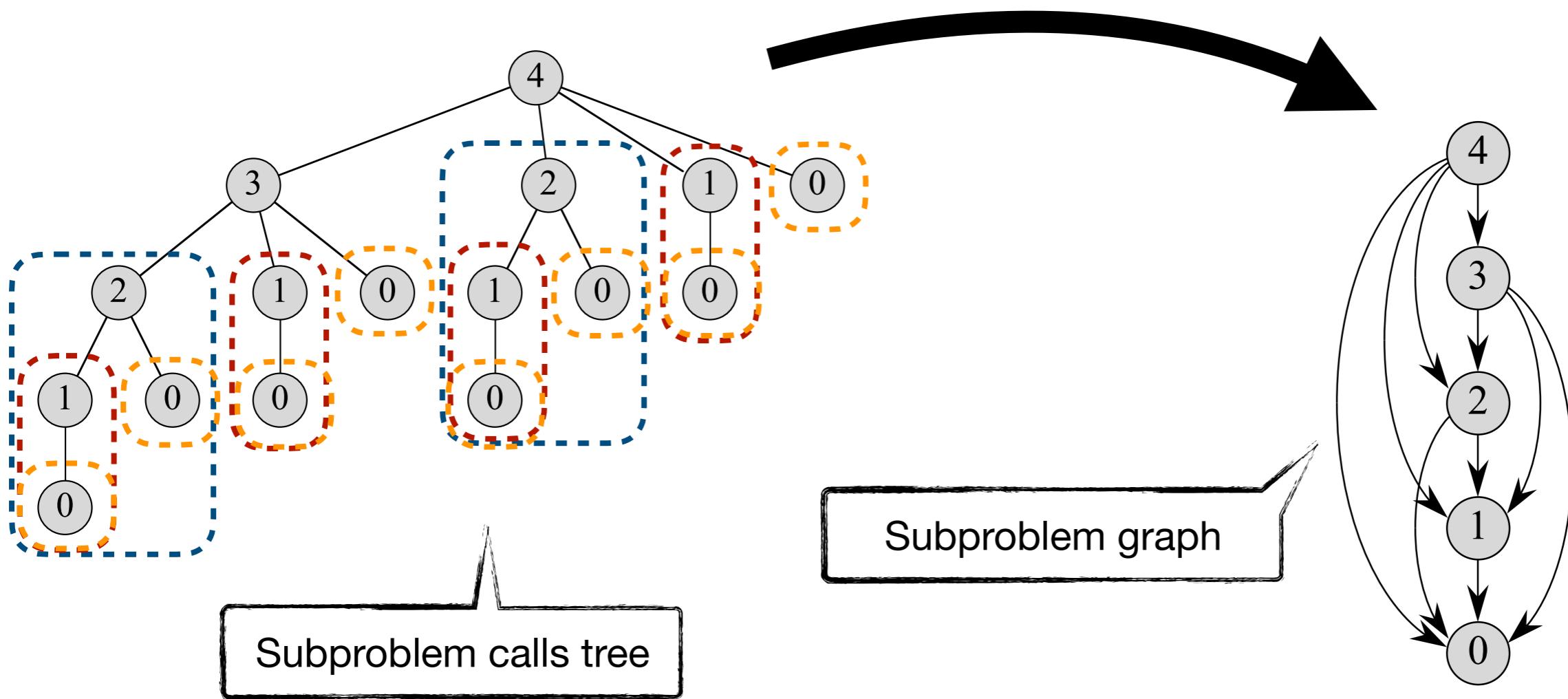
# Dynamic Programming

## Bottom-up method

- Depends on some natural notion of the “size” of the subproblem: solving any particular subproblem depends only on solving “smaller” subproblems
- We sort the subproblems by size and solve them in size order, smallest first.
- When solving a particular subproblem, we have already solved all of the smaller subproblems its solution depends on (and we have saved their solutions)

# Subproblem Graph

- We need to understand the set of subproblems involved and how subproblems depend on one another
- The **subproblem graph** for the problem embodies exactly this information



# Bottom-Up Cut-Rod

BOTTOM-UP-CUT-ROD( $p, n$ )

1 let  $r[0..n]$  be a new array

2  $r[0] = 0$

3 **for**  $j = 1$  to  $n$

4      $q = -\infty$

5     **for**  $i = 1$  to  $j$

6          $q = \max(q, p[i] + r[j - i])$

7      $r[j] = q$

8 **return**  $r[n]$

Base case

Solve all subproblems.  
**The order matters!**

Retrieve the results  
from the array  $r$

Store the new result in  
the array  $r$

Return the solution of the biggest problem

# Bottom-Up Cut-Rod: run-time

Takes time  $\Theta(n^2)$  due to its doubly nested loop structure

BOTTOM-UP-CUT-ROD( $p, n$ )

```
1 let  $r[0..n]$  be a new array
2  $r[0] = 0$ 
3 for  $j = 1$  to  $n$ 
4      $q = -\infty$ 
5     for  $i = 1$  to  $j$ 
6          $q = \max(q, p[i] + r[j - i])$ 
7      $r[j] = q$ 
8 return  $r[n]$ 
```

$$\sum_{j=1}^n \Theta(j) = \Theta(n^2)$$

# Constructing the solution

- So far we focused on calculating the optimal revenue
- What about the optimal list of cuts?
- We use an array  $s[0..n]$  to store the optimal choice

$$\bullet r_j = \max_{i=1..j} (p_i + r_{j-i})$$

$r_j$  is the revenue of a subproblem of size  $j$

$$\bullet s[j] = \operatorname{argmax}_{i=1..j} (p_i + r_{j-i})$$

$s[j]$  is the length of the first cut  
in a subproblem of size  $j$

PRINT-CUT-ROD-SOLUTION( $p, n$ )

```
1 ( $r, s$ ) = EXTENDED-BOTTOM-UP-CUT-ROD( $p, n$ )
2 while  $n > 0$ 
3   print  $s[n]$ 
4    $n = n - s[n]$ 
```

Size of the  
second part

List of cuts:

- Print the first cut
- Iteratively print the list of cuts for the second part

# Constructing the solution

EXTENDED-BOTTOM-UP-CUT-ROD( $p, n$ )

```
1 let  $r[0..n]$  and  $s[0..n]$  be new arrays
2  $r[0] = 0$ 
3 for  $j = 1$  to  $n$ 
4    $q = -\infty$ 
5   for  $i = 1$  to  $j$ 
6     if  $q < p[i] + r[j-i]$ 
7        $q = p[i] + r[j-i]$ 
8        $s[j] = i$ 
9    $r[j] = q$ 
10 return  $r$  and  $s$ 
```

We use a new array to store in  $s[j]$  the length of the first cut in a subproblem of size  $j$

Update the revenue and the size of the first cut of the subproblem of size  $j$

PRINT-CUT-ROD-SOLUTION( $p, n$ )

```
1  $(r, s) = \text{EXTENDED-BOTTOM-UP-CUT-ROD}(p, n)$ 
2 while  $n > 0$ 
3   print  $s[n]$ 
4    $n = n - s[n]$ 
```

Size of the second part

List of cuts:

- Print the first cut
- Iteratively print the list of cuts for the second part

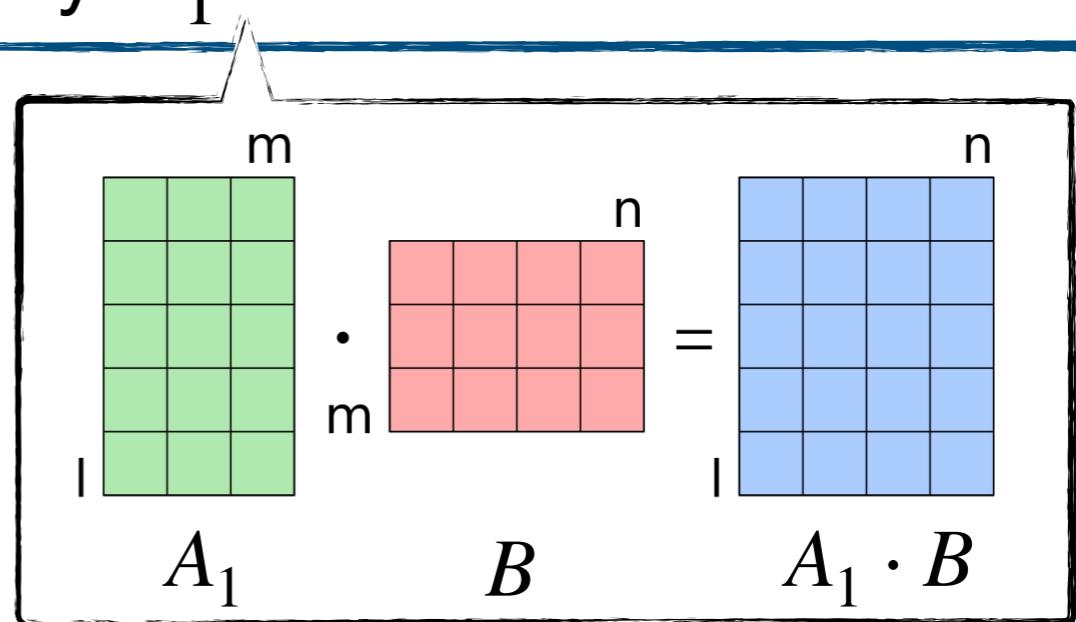
# **Matrix-chain multiplication**

# Problem description

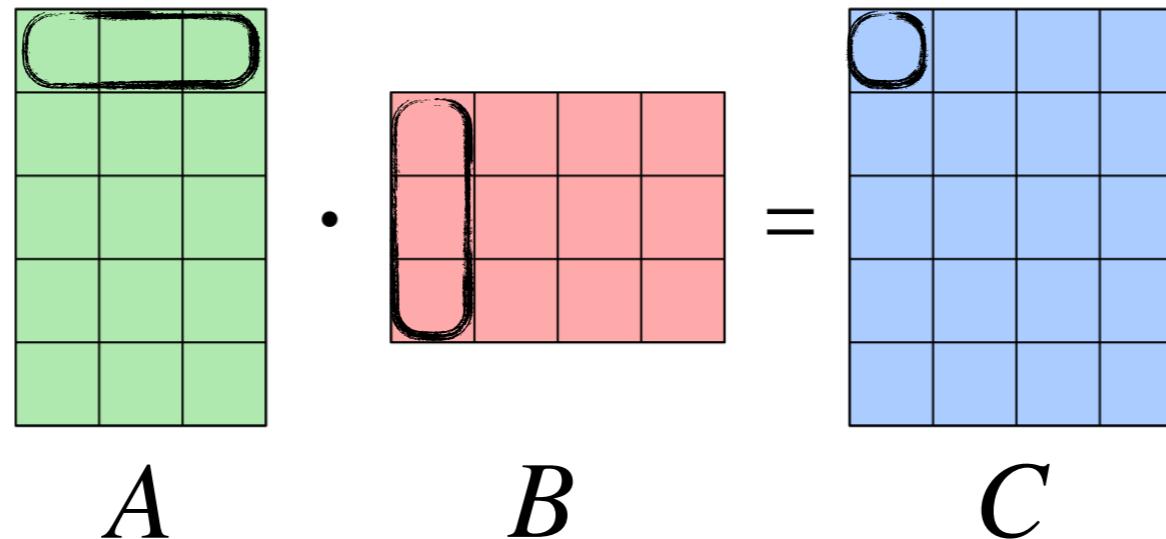
- **Input:** a sequence  $A_1, A_2, \dots, A_n$  of  $n$  matrices
- **Output:** compute the product  $A_1 A_2 \cdots A_n$

## Naive solution

- We can resolve the problem by recursively computing  $B = A_2 \cdots A_n$  and then multiply  $A_1 \cdot B$



# Matrix Multiplication



MATRIX-MULTIPLY( $A, B$ )

```
1 if  $A.columns \neq B.rows$ 
2   error "incompatible dimensions"
3 else let  $C$  be a new  $A.rows \times B.columns$  matrix
4   for  $i = 1$  to  $A.rows$ 
5     for  $j = 1$  to  $B.columns$ 
6        $c_{ij} = 0$ 
7       for  $k = 1$  to  $A.columns$ 
8          $c_{ij} = c_{ij} + a_{ik} \cdot b_{kj}$ 
9 return  $C$ 
```

- If  $A$  is a  $p \times q$  matrix and  $B$  is a  $q \times r$  matrix, then  $C$  will result in a  $p \times r$  matrix
- The time to compute  $C$  is dominated by the number of scalar multiplications in line 8, which is  $pqr$

# Smart parenthesization

- Consider the problem of computing  $A_1A_2A_3$  where
  - $A_1$  is a  $10 \times 100$  matrix
  - $A_2$  is a  $100 \times 5$  matrix
  - $A_3$  is a  $5 \times 50$  matrix
- **Key observation:** matrix multiplication is associative

$$A_1(A_2A_3) = (A_1A_2)A_3$$

- Same result, but **computation time may differ a lot**

# Smart parenthesization

- Consider the problem of computing  $A_1A_2A_3$  where
  - $A_1$  is a  $10 \times 100$  matrix
  - $A_2$  is a  $100 \times 5$  matrix
  - $A_3$  is a  $5 \times 50$  matrix
- **Key observation:** matrix multiplication is associative

$$A_1(A_2A_3) = (A_1A_2)A_3$$

- **Compute**  $A_2A_3$ 
  - **takes**  $100 \cdot 5 \cdot 50 = 25000$  **scalar multiplications**
  - **And**  $A_2A_3$  **is a**  $100 \times 50$  **matrix**
- **Multiply**  $A_1$  **with**  $A_2A_3$ 
  - **Takes**  $10 \cdot 100 \cdot 50 = 50000$  **scalar multiplication**
- **In total:**  $25000 + 50000 = 75000$  **scalar multiplications**

# Smart parenthesization

- Consider the problem of computing  $A_1A_2A_3$  where
  - $A_1$  is a  $10 \times 100$  matrix
  - $A_2$  is a  $100 \times 5$  matrix
  - $A_3$  is a  $5 \times 50$  matrix
- **Key observation:** matrix multiplication is associative

$$A_1(A_2A_3) = (A_1A_2)A_3$$

- **Compute**  $A_1A_2$ 
  - takes  $10 \cdot 100 \cdot 5 = 5000$  scalar multiplications
  - And  $A_1A_2$  is a  $10 \times 5$  matrix
- **Multiply**  $A_1A_2$  **with**  $A_3$ 
  - **Takes**  $10 \cdot 5 \cdot 50 = 2500$  scalar multiplications
- **In total:**  $5000 + 2500 = 7500$  scalar multiplications

10x faster!!

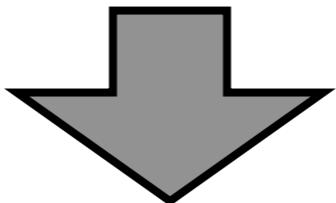
# Find optimal parenthesization

**The matrix-chain multiplication problem:** given a chain  $\langle A_1, A_2, \dots, A_n \rangle$  of  $n$  matrices, where for  $i = 1 \dots n$ , matrix  $A_i$  has dimension  $p_{i-1} \times p_i$ , fully parenthesize the product  $A_1 A_2 \cdots A_n$  in a way that minimises the number of scalar multiplications.

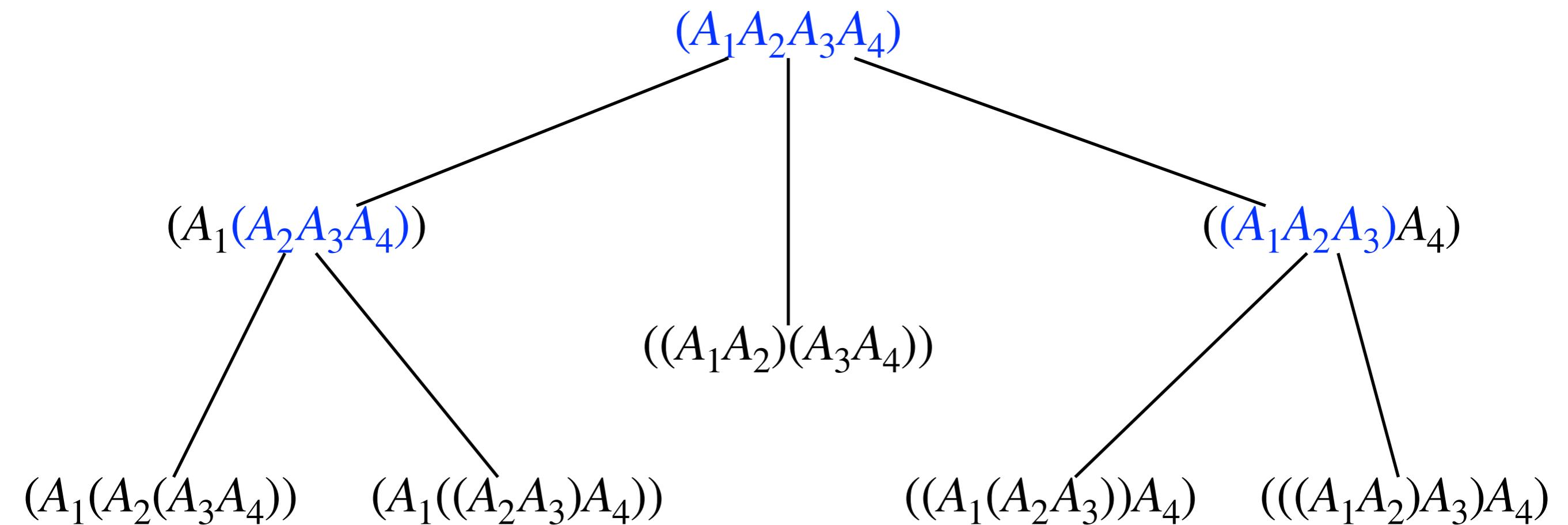
- Note that this problem does not ask to actually multiply the matrices.
- Our goal is only to **determine an order for multiplying matrices that has the lowest cost**
- Typically, the time invested in determining this optimal order is worth the time saved later on when performing the multiplication

# Brute-force search

- **Find all possible parenthesizations**
  - Chose the one with minimal cost
- 
- How many parenthesizations do we need to check?

$$\langle A_1, A_2, A_3, A_4 \rangle$$

$$(A_1(A_2(A_3A_4))) \quad ((A_1A_2)(A_3A_4)) \quad (((A_1A_2)A_3)A_4)$$
$$(A_1((A_2A_3)A_4)) \quad ((A_1(A_2A_3))A_4)$$

# Counting the number of parenthesizations



# Counting the number of parenthesizations

Denote the number of alternative parenthesizations of a sequence of  $n$  matrices by  $P(n)$

$$P(n) = \begin{cases} 1 & \text{if } n = 1 , \\ \sum_{k=1}^{n-1} P(k)P(n - k) & \text{if } n \geq 2 . \end{cases}$$

If there is only 1 matrix, then there is only one way to parenthesize

For each possible split  $k = 1 \dots n - 1$  of the sequence, we pair all possible parenthesizations of the two sub-sequences

# Counting the number of parenthesizations

Denote the number of alternative parenthesizations of a sequence of  $n$  matrices by  $P(n)$

$$\Omega(2^n)$$

see CLRS Exercise 15.2-3

$$P(n) = \begin{cases} 1 & \text{if } n = 1 , \\ \sum_{k=1}^{n-1} P(k)P(n-k) & \text{if } n \geq 2 . \end{cases}$$

The brute-force approach is not a practical choice

# Applying dynamic programming

- **Step 1:** Characterise the structure of an optimal solution
- **Step 2:** Recursively define the value of an optimal solution
- **Step 3:** Compute the value of an optimal solution
- **Step 4:** Construct an optimal solution from computed information

# Step 1

## The structure of an optimal solution

- For  $i \leq j$ , consider the optimal parenthesization for the sub-chain  $A_i A_{i+1} \cdots A_j$
- If  $i = j$ , then there is only one way to solve the problem
- If  $i < j$ , to parenthesize  $A_i A_{i+1} \cdots A_j$  we must split the product between  $A_k$  and  $A_{k+1}$  for some  $i \leq k < j$ 
  - Suppose that the choice of  $k$  is optimal. Then the optimal parenthesization for  $A_i A_{i+1} \cdots A_j$  **must be obtained from optimal parenthesizations for  $A_i \cdots A_k$  and  $A_{k+1} \cdots A_j$ .**

Towards a contradiction, assume that for  $A_i \cdots A_k$  or  $A_{k+1} \cdots A_j$  we did not use the optimal parenthesization. Then, we could obtain a better parenthesization for  $A_i A_{i+1} \cdots A_j$ , contradicting the initial hypothesis.

# Step 2: a recursive solution

- For  $i \leq j$ , let  $m[i, j]$  the min number of scalar multiplications needed to compute  $A_i \cdots A_j$ .
- Recall that for  $i = 1 \dots n$ , matrix  $A_i$  has dimension  $p_{i-1} \times p_i$ .
- Then,  $m[i, j]$  can be recursively defined as

$$m[i, j] = \begin{cases} 0 & \text{if } i = j \\ \min_{i \leq k < j} \{m[i, k] + m[k + 1, j] + p_{i-1} p_k p_j\} & \text{if } i < j \end{cases}$$

Range over all possible splits of  $A_i \dots A_j$

Optimal value for the sub-problems  $A_i \dots A_k$  and  $A_{k+1} \dots A_j$

Cost for multiplying  $A_i \dots A_k$  and  $A_{k+1} \dots A_j$

- $A_i \dots A_k$  is a  $p_{i-1} \times p_k$  matrix
- $A_{k+1} \dots A_j$  is a  $p_k \times p_j$  matrix

# Step 3: computing optimal cost

$$m[i, j] = \begin{cases} 0 & \text{if } i = j \\ \min_{i \leq k < j} \{m[i, k] + m[k + 1, j] + p_{i-1} p_k p_j\} & \text{if } i < j \end{cases}$$

- As for the rod-cut problem, implementing this recursion as it is would take exponential time
- Again, observe that we have relatively few distinct sub-problems: one for each choice of  $i$  and  $j$  such that  $1 \leq i \leq j \leq n$ , which is  $(n^2 + n)/2 = \Theta(n^2)$

## Example

Graphical representation of the sub-problems arising from  $m[1,5]$

$m[1,5]$	$m[2,5]$	$m[3,5]$	$m[4,5]$	$m[5,5]$
$m[1,4]$	$m[2,4]$	$m[3,4]$	$m[4,4]$	
$m[1,3]$	$m[2,3]$	$m[3,3]$		
$m[1,2]$	$m[2,2]$			
$m[1,1]$				

# Step 3: computing optimal cost

- We compute the optimal cost in a bottom-up fashion
- Recall that the matrix  $A_i$  has dimensions  $p_{i-1} \times p_i$ , for  $i = 1, 2, \dots, n$ .
- Assume the input to be the sequence  $\langle p_0, p_1, \dots, p_n \rangle$  where  $p.length = n + 1$

MATRIX-CHAIN-ORDER( $p$ )

```
1   $n = p.length - 1$ 
2  let  $m[1..n, 1..n]$  and  $s[1..n - 1, 2..n]$  be new tables
3  for  $i = 1$  to  $n$ 
4     $m[i, i] = 0$ 
5  for  $l = 2$  to  $n$           //  $l$  is the chain length
6    for  $i = 1$  to  $n - l + 1$ 
7       $j = i + l - 1$ 
8       $m[i, j] = \infty$ 
9      for  $k = i$  to  $j - 1$ 
10         $q = m[i, k] + m[k + 1, j] + p_{i-1} p_k p_j$ 
11        if  $q < m[i, j]$ 
12           $m[i, j] = q$ 
13           $s[i, j] = k$ 
14  return  $m$  and  $s$ 
```

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14 return  $m$  and  $s$ 
```

$m[1..n, 1..n]$  will store the values  $m[i, j]$

$s[1..n - 1, 2..n]$  records which index  $k$  achieved the optimal value for  $m[i, j]$

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```

Compute the base cases of  
the recursion  $m[i, i] = 0$

$m[1,5]$	$m[2,5]$	$m[3,5]$	$m[4,5]$	$m[5,5]$
$m[1,4]$	$m[2,4]$	$m[3,4]$	$m[4,4]$	
$m[1,3]$	$m[2,3]$	$m[3,3]$		
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$m[1,1]$				

# Step 3: computing optimal cost

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11             if  $q < m[i, j]$ 
12                  $m[i, j] = q$ 
13                  $s[i, j] = k$ 
14  return  $m$  and  $s$ 
```

Compute sub-problems gathering them by length

$l = 5$	$m[1,5]$	$m[2,5]$	$m[3,5]$	$m[4,5]$	$m[5,5]$
$l = 4$	$m[1,4]$	$m[2,4]$	$m[3,4]$	$m[4,4]$	
$l = 3$	$m[1,3]$	$m[2,3]$	$m[3,3]$		
$l = 2$	$m[1,2]$	$m[2,2]$			
	$m[1,1]$				

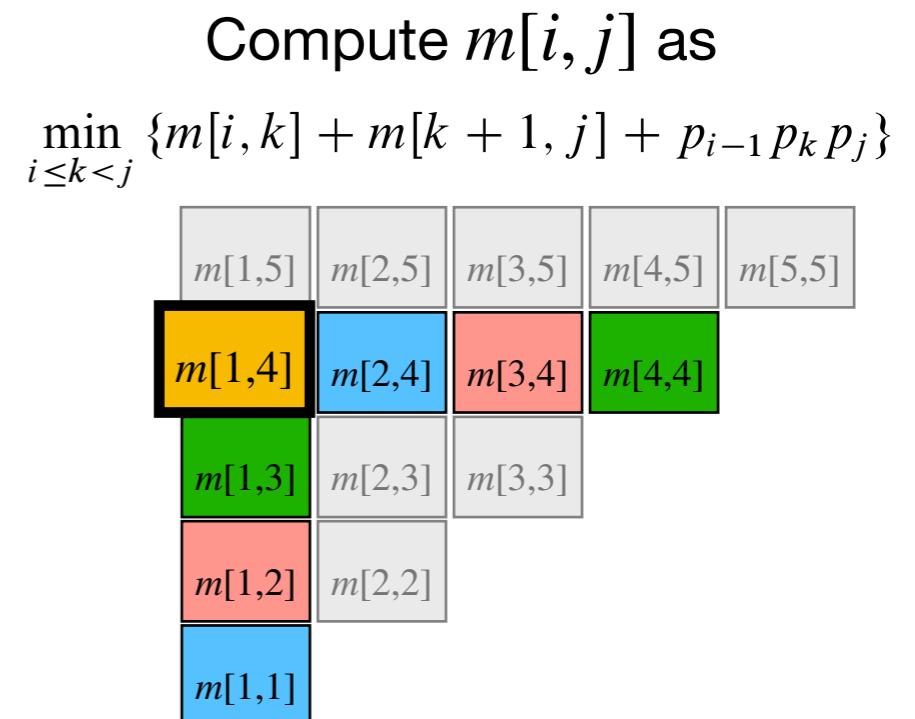
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13        $s[i, j] = k$ 
14  return  $m$  and  $s$ 
```



...storing in  $s[i, j]$  the optimal choice for  $k$

# Runtime Analysis

We use  $n$  – length of the matrix-chain – as the input size of the problem

MATRIX-CHAIN-ORDER( $p$ )

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14  return  $m$  and  $s$ 
```

$\Theta(1)$

$\Theta(n)$

The loops are nested three deep, and each loop index takes  $\Theta(n)$  values. Thus, it takes overall  $\Theta(n^3)$  time

$\Theta(1)$

Observe that the algorithm requires also  $\Theta(n^2)$  space for the tables  $m$  and  $s$ .

# Step 4: Construct the optimal solution

- We can now use the table  $s[1..n - 1, 2..n]$  to reconstruct the optimal full parenthesization
- The algorithm below takes as input the table  $s$  and two integers  $i$  and  $j$  such that  $1 \leq i \leq j \leq n$  and prints out the optimal parenthesization for the sub-chain  $\langle A_i, \dots, A_j \rangle$

PRINT-OPTIMAL-PARENS( $s, i, j$ )

```
1  if  $i == j$ 
2      print " $A$ " $_i$ 
3  else print "("
4      PRINT-OPTIMAL-PARENS( $s, i, s[i, j]$ )
5      PRINT-OPTIMAL-PARENS( $s, s[i, j] + 1, j$ )
6      print ")"
```

$k = s[i, j]$  is the optimal split index for  $A_1 \dots A_j$

Optimal solution for  $A_i \dots A_k$

Optimal solution for  $A_{k+1} \dots A_j$

# Quiz

- Give a recursive algorithm **MATRIX-CHAIN-MULTIPLY**( $A, s, i, j$ ) that performs the optimal matrix-chain multiplication, given the sequence of matrices  $A = \langle A_1, \dots, A_n \rangle$ , the table  $s$  computed by **MATRIX-CHAIN-ORDER**, and the indices  $i$  and  $j$ .
- The initial call would be **MATRIX-CHAIN-MULTIPLY**( $A, s, 1, n$ )
  
- Assume that all matrices in the chain have all the same dimension  $p \times p$ . Can you do better?

# Elements of Dynamic Programming

- **Optimal Substructure:** the optimal value can be obtained from optimal values of the subproblems that can be computed independently from the main problem
- **Overlapping subproblems:** dynamic programming pays off when the **subproblems graph is much smaller than the tree of recursive calls**
- **Memoization:** store the optimal value of each subproblem and reuse it when needed again (useful for top-down recursive implementations)
- **Reconstructing an optimal solution** by storing which choice we made in each subproblem

# Discover optimal substructure

## **Common pattern in discovering optimal substructure:**

- Show that a solution to the problem consists in making a choice. Making this choice leaves one or more subproblems to be solved
  - You can obtain the optimal solution of the problem from the optimal solutions of the subproblems
- 
- Try to keep the space of subproblems as simple as possible
  - Inspect the tree of subproblems looking for some symmetry and check if you can prune the tree