

Analysis of Algorithms

Homework 2

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1 Matrix Multiplication

We are given the following four matrices to be multiplied, as well as their sizes.

Matrix	Size
\mathbf{A}_1	10×30
\mathbf{A}_2	30×5
\mathbf{A}_3	5×60
\mathbf{A}_4	60×10

We are to apply the algorithm described in class in order to find the order in which to apply the associative matrix multiplications such that the number of scalar multiplications is minimal.

When multiplying two matrices, suppose these are of sizes $r \times s$ and $s \times t$, the resulting matrix would be of size $r \times t$, meaning $r \cdot t$ dot products must be calculated. And each of those dot products would be a sum of s scalar multiplications. Therefore the total number of scalar multiplications for these two matrices is $r \cdot s \cdot t$.

When multiplying a chain of n matrixes, we can say that whatever the optimal order of performing the multiplications, if the last two matrices to be multiplied are

$$(\mathbf{A}_1 \times \cdots \times \mathbf{A}_k) \times (\mathbf{A}_{k+1} \times \cdots \times \mathbf{A}_n)$$

then the way to multiply $\mathbf{A}_1 \times \cdots \times \mathbf{A}_k$ must be optimal, and the same can be said about $\mathbf{A}_{k+1} \times \cdots \times \mathbf{A}_n$.

We denote by $m_{i,j}$ the minimal number of scalar multiplications required to multiply matrices \mathbf{A}_i through \mathbf{A}_j , where the dimensions of matrix \mathbf{A}_i is denoted by $d_i \times d_{i+1}$. Now we can define $m_{i,j}$.

$$m_{i,j} = \begin{cases} 0 & i = j \\ \min_{i \leq k < j} (m_{i,k} + m_{k+1,j} + d_i \cdot d_{k+1} \cdot d_{j+1}) & i < j \end{cases}$$

Let $s_{i,j}$ be the value of k which gives the minimal number of multiplications in the definition of $m_{i,j}$. Now we are ready to compute the initial question by calculating $m_{1,4}$, $s_{1,4}$, and all the intermediate results, as shown in table 1.

$i \backslash j$	1	2	3	4
1	0	1500	4500	5000
2	-	0	9000	4500
3	-	-	0	3000
4	-	-	-	0

$i \backslash j$	1	2	3	4
1	-	1	2	2
2	-	-	2	2
3	-	-	-	3
4	-	-	-	-

Table 1: The computed final and intermediate results of $m_{1,4}$ (left) and $s_{1,4}$ (right)

Thus we have shown that the optimal way to multiply $\mathbf{A}_1 \times \mathbf{A}_2 \times \mathbf{A}_3 \times \mathbf{A}_4$ is $((\mathbf{A}_1)(\mathbf{A}_2))((\mathbf{A}_3)(\mathbf{A}_4))$ with a total of 5000 scalar multiplications.