

Dynamic Programming—Matrix Chain Optimization

1. Notation.

The *matrix-chain multiplication problem* can be stated as follows: given a chain $\langle A_1, A_2, \dots, A_n \rangle$ of n matrices, where for $i = 1, 2, \dots, n$, matrix A_i has dimension $p_{i-1} * p_i$, fully parenthesize the product $A_1 A_2 \dots A_n$ in a way that minimizes the number of scalar multiplications.