CSC373 Worksheet 3 Solution

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1. Notes:

- Dynamic Programming
 - Is applied to optimization problems
 - Applies when the subproblems overlap
 - Uses the following sequence of steps
 - 1. Characterize the structure of an optimal solution
 - 2. Recursively define the value of an optimal solution
 - 3. Construct an optimal solution from computed information
- Matrix-chain Multiplication
 - Is an optimization problem solved using dynamic programming
 - Goal is to find matrix parenthesis with fewest number of operations

Example:

Given chain of matrices $\langle A, B, C \rangle$, it's fully parenthesized product is:

- * (AB)C needs $(10 \times 30 \times 5) + (10 \times 5 \times 60) = 1500 + 3000 = 4500$ operations
- * A(BC) needs $(30 \times 5 \times 60) + (10 \times 30 \times 60) = 27000$ operations

Thus, (AB)C performs more efficiently than A(BC).

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

1. Check is the problem has Optimal Substructure

Let us adopt the notation $A_{i...j}$ where $i \leq j$, for the matrix that results from evaluating the product $A_i A_{i+1} ... A_j$.

Assume the solution has the following parentheses:

$$(A_{i...k})(A_{k+1...i})$$

If there is a better way to multiply $(A_{i...k})$, then we would have a more optimal solution.

This would be a contradiction, as we already stated that we have the optimal solution for $A_{i...j}$.

Therefore, this problem has optimal substructure.

2. Find the Recursive Solution

Let M[i,j] be the cost of multiplying matrices from A_i to A_j

We want to find out at which k' returns the fewest number of multiplications, or the minimum number of M.

The recursive formula for the cost of multiplying from A_i to A_j is

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

3. Computing the Estimated Cost

- * Steps
 - 1) Fill the table for i = j
 - 2) Fill the table for i < j with a spread of 1
 - 3) Repeat 2 with the increased value of spread

Example:

Given

$$< A_1, A_2, A_3, A_4, A_5 >$$

where

- * $A_1 \rightarrow 4 \times 10$
- * $A_2 \rightarrow 10 \times 3$
- $* A_3 \rightarrow 3 \times 12$

*
$$A_4 \rightarrow 12 \times 20$$

*
$$A_5 \rightarrow 20 \times 7$$

we have:

1) Fill the table for i = j

| i\j | 1 | 2 | 3 | 4 | 5 |
|-----|---|---|---|---|---|
| 1 | 0 | | | | |
| 2 | х | 0 | | | |
| 3 | x | x | 0 | | |
| 4 | x | x | x | 0 | |
| 5 | х | х | х | х | 0 |

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

2) Fill the table for i < j with a spread of 1

2)
$$(i = 1, j = 2)$$
, $(i = 2, j = 3)$, $(i = 3, j = 4)$, $(i = 4, j = 5)$

| i\j | 1 | 2 | 3 | 4 | 5 |
|-----|---|-----|-----|-----|------|
| 1 | 0 | 120 | | | |
| 2 | x | 0 | 360 | | |
| 3 | x | х | 0 | 720 | |
| 4 | x | х | x | 0 | 1680 |
| 5 | x | х | х | х | 0 |

since

$$* i = 1, j = 2$$

$$M[1,2] = \min_{1 \le k \le 2} (M[1,1] + M[1,2] + p_{i-1}p_k p_j)$$
 (2)

$$= \min_{1 \le k \le 2} (0 + 0 + p_0 p_1 p_2) \tag{3}$$

$$= \min_{1 \le k \le 2} (0 + 0 + 4 \cdot 10 \cdot 3) \tag{4}$$

$$= 120 \tag{5}$$

where $p_0 = 3$ is from the dimension 3×10 of A_1 , $p_k = 10$ is from the dimension of 3×10 of A_1 .

$$*i = 2, j = 3$$

$$M[2,3] = \min_{2 \le k \le 3} (M[2,2] + M[3,3] + p_{i-1}p_k p_j)$$
 (6)

$$= \min_{2 \le k \le 3} (0 + 0 + p_1 p_2 p_3) \tag{7}$$

$$= \min_{2 \le k \le 3} (0 + 0 + 10 \cdot 3 \cdot 12) \tag{8}$$

$$= 360 \tag{9}$$

$$*i = 3, j = 4$$

$$M[3,4] = \min_{3 \le k \le 4} (M[3,3] + M[4,4] + p_{i-1}p_k p_j)$$
 (10)

$$= \min_{3 \le k \le 4} (0 + 0 + p_2 p_3 p_4) \tag{11}$$

$$= \min_{3 \le k \le 4} (0 + 0 + 3 \cdot 12 \cdot 20) \tag{12}$$

$$=720\tag{13}$$

$$*i = 4, j = 5$$

$$M[4,5] = \min_{4 \le k \le 5} (M[4,4] + M[5,5] + p_{i-1}p_k p_j)$$
 (14)

$$= \min_{4 \le k \le 5} (0 + 0 + p_3 p_4 p_5) \tag{15}$$

$$= \min_{4 \le k \le 5} (0 + 0 + 12 \cdot 20 \cdot 7) \tag{16}$$

$$= 1680 \tag{17}$$

3) Repeat 2 with the increased value of spread

2)
$$(i = 1, j = 2)$$
, $(i = 2, j = 3)$, $(i = 3, j = 4)$, $(i = 4, j = 5)$

| i\j | 1 | 2 | 3 | 4 | 5 |
|-----|---|-----|-----|------|------|
| 1 | 0 | 120 | 264 | 1080 | |
| 2 | x | 0 | 360 | 1320 | |
| 3 | x | х | 0 | 720 | 1140 |
| 4 | x | x | x | 0 | 1680 |
| 5 | x | х | х | х | 0 |

$$*i = 1, j = 3$$

k = 1

$$M[1,3] = M[1,1] + M[2,3] + p_{i-1}p_kp_i$$
(18)

$$= 0 + 360 + p_0 p_1 p_3 \tag{19}$$

$$= 0 + 360 + 4 \cdot 10 \cdot 12 \tag{20}$$

$$= 0 + 360 + 480 \tag{21}$$

$$= 840 \tag{22}$$

k = 2

$$M[1,3] = M[1,2] + M[3,3] + p_{i-1}p_kp_i$$
(23)

$$= 120 + 0 + p_0 p_2 p_3 \tag{24}$$

$$= 120 + 0 + 4 \cdot 10 \cdot 12 \tag{25}$$

$$= 120 + 0 + 144 \tag{26}$$

$$= 264 \tag{27}$$

Thus, $\min_{1 \le k \le 3} M[1, 3] = 264$.

$$*i = 2, j = 4$$

 $\underline{k} = 2$

$$M[2,4] = M[2,2] + M[3,4] + p_{i-1}p_kp_j$$
(28)

$$= 0 + 720 + p_1 p_2 p_4 \tag{29}$$

$$= 0 + 720 + 10 \cdot 3 \cdot 20 \tag{30}$$

$$= 0 + 720 + 600 \tag{31}$$

$$= 1320$$
 (32)

 $\underline{k=3}$

$$M[2,4] = M[2,2] + M[3,4] + p_{i-1}p_kp_i$$
(33)

$$= 360 + 0 + p_1 p_3 p_4 \tag{34}$$

$$= 360 + 0 + 10 \cdot 12 \cdot 20 \tag{35}$$

$$= 360 + 0 + 2400 \tag{36}$$

$$=2760$$
 (37)

Thus, $\min_{2 \le k \le 4} M[2, 4] = 1320$.

$$*i = 3, j = 5$$

 $\underline{k=3}$

$$M[3,5] = M[3,3] + M[3,5] + p_{i-1}p_kp_j$$
(38)

$$= 0 + 1680 + p_2 p_3 p_5 \tag{39}$$

$$= 0 + 1680 + 3 \cdot 12 \cdot 7 \tag{40}$$

$$= 0 + 1680 + 252 \tag{41}$$

$$= 1932 \tag{42}$$

 $\underline{k=4}$

$$M[3,5] = M[3,4] + M[5,5] + p_{i-1}p_kp_j$$
(43)

$$= 720 + 0 + p_2 p_4 p_5 \tag{44}$$

$$= 720 + 0 + 3 \cdot 20 \cdot 7 \tag{45}$$

$$= 720 + 420 \tag{46}$$

$$= 1140 \tag{47}$$

Thus, $\min_{3 \le k \le 5} M[3, 5] = 1140$.

$$* i = 2, j = 5$$

 $\underline{k=2}$

$$M[2,5] = M[2,2] + M[3,5] + p_{i-1}p_kp_j$$
(48)

$$= 0 + 1140 + p_1 p_2 p_5 \tag{49}$$

$$= 0 + 1140 + 10 \cdot 3 \cdot 7 \tag{50}$$

$$= 0 + 1140 + 210 \tag{51}$$

$$=1350\tag{52}$$

 $\underline{k=2}$

$$M[1,4] = M[1,2] + M[3,4] + p_{i-1}p_k p_j$$
(53)

$$= 120 + 720 + p_0 p_2 p_4 \tag{54}$$

$$= 120 + 720 + 4 \cdot 3 \cdot 20 \tag{55}$$

$$= 840 + 240 \tag{56}$$

$$= 1080 \tag{57}$$

 $\underline{k=3}$

$$M[1,4] = M[1,3] + M[4,4] + p_{i-1}p_kp_j$$
(58)

$$= 264 + 0 + p_0 p_3 p_4 \tag{59}$$

$$= 264 + 0 + 4 \cdot 12 \cdot 20 \tag{60}$$

$$= 264 + 960 \tag{61}$$

$$=1254$$
 (62)

Thus, $\min_{1 \le k \le 4} M[1, 4] = 1080$.

4. Constructing the Optimal Solution

References:

1)