

# CSI - 3105 Design & Analysis of Algorithms

## Course 14

Jean-Lou De Carufel

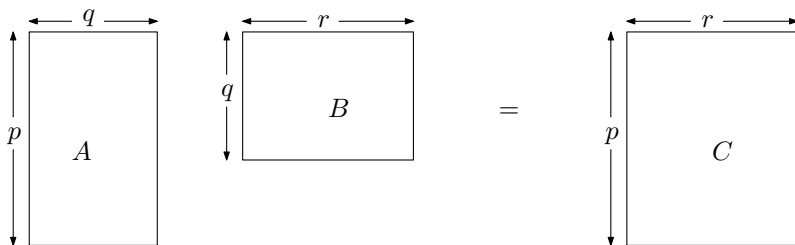
Fall 2019

# Matrix Chain Multiplication

$A : p \times q$  matrix

$B : q \times r$  matrix

$C = A B : p \times r$  matrix



$C$  has  $pr$  entries, each of which can be computed in  $O(q)$  time. So  $C$  can be computed in  $O(pqr)$  time. We define the *cost* of multiplying  $A$  and  $B$  to be  $pqr$ .

Consider 3 matrices

$$A_1 : 10 \times 100$$

$$A_2 : 100 \times 5$$

$$A_3 : 5 \times 50$$

How to compute  $A_1A_2A_3$ :

Consider 3 matrices

$$A_1 : 10 \times 100$$

$$A_2 : 100 \times 5$$

$$A_3 : 5 \times 50$$

How to compute  $A_1A_2A_3$ :



- Compute  $A_1A_2$ ,  $cost = 10 \times 100 \times 5 = 5000$

Consider 3 matrices

$$A_1 : 10 \times 100$$

$$A_2 : 100 \times 5$$

$$A_3 : 5 \times 50$$

How to compute  $A_1A_2A_3$ :

- - Compute  $A_1A_2$ ,  $cost = 10 \times 100 \times 5 = 5000$
  - Compute  $(A_1A_2)A_3$ ,  $cost = 10 \times 5 \times 50 = 2500$ .

Consider 3 matrices

$$A_1 : 10 \times 100$$

$$A_2 : 100 \times 5$$

$$A_3 : 5 \times 50$$

How to compute  $A_1A_2A_3$ :

- - Compute  $A_1A_2$ ,  $cost = 10 \times 100 \times 5 = 5000$
  - Compute  $(A_1A_2)A_3$ ,  $cost = 10 \times 5 \times 50 = 2500$ .

For a total cost of  $5000 + 2500 = 7500$ .

Consider 3 matrices

$$A_1 : 10 \times 100$$

$$A_2 : 100 \times 5$$

$$A_3 : 5 \times 50$$

How to compute  $A_1A_2A_3$ :

- - Compute  $A_1A_2$ ,  $cost = 10 \times 100 \times 5 = 5000$
  - Compute  $(A_1A_2)A_3$ ,  $cost = 10 \times 5 \times 50 = 2500$ .

For a total cost of  $5000 + 2500 = 7500$ .

- - Compute  $A_2A_3$ ,  $cost = 100 \times 5 \times 50 = 25000$

Consider 3 matrices

$$A_1 : 10 \times 100$$

$$A_2 : 100 \times 5$$

$$A_3 : 5 \times 50$$

How to compute  $A_1A_2A_3$ :

- - Compute  $A_1A_2$ ,  $cost = 10 \times 100 \times 5 = 5000$
  - Compute  $(A_1A_2)A_3$ ,  $cost = 10 \times 5 \times 50 = 2500$ .For a total cost of  $5000 + 2500 = 7500$ .
- - Compute  $A_2A_3$ ,  $cost = 100 \times 5 \times 50 = 25000$
  - Compute  $A_1(A_2A_3)$ ,  $cost = 10 \times 100 \times 50 = 50000$ .



Consider 3 matrices

$$A_1 : 10 \times 100$$

$$A_2 : 100 \times 5$$

$$A_3 : 5 \times 50$$

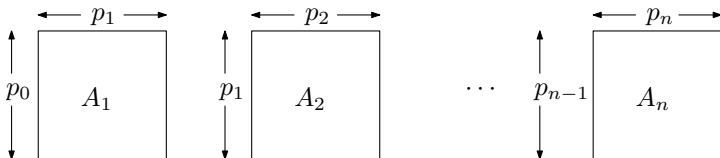
How to compute  $A_1A_2A_3$ :

- - Compute  $A_1A_2$ ,  $cost = 10 \times 100 \times 5 = 5000$
  - Compute  $(A_1A_2)A_3$ ,  $cost = 10 \times 5 \times 50 = 2500$ .For a total cost of  $5000 + 2500 = 7500$ .
- - Compute  $A_2A_3$ ,  $cost = 100 \times 5 \times 50 = 25000$
  - Compute  $A_1(A_2A_3)$ ,  $cost = 10 \times 100 \times 50 = 50000$ .For a total cost of  $25000 + 50000 = 75000$ .

Which one is better?

In general,

- $p_0, p_1, \dots, p_n$ : positive integers
- $A_1 A_2, \dots, A_n$ : matrices such that  $A_i$  has  $p_{i-1}$  rows and  $p_i$  columns.



Compute the best order to compute  $A_1 A_2 \cdot \dots \cdot A_n$ , i.e., minimize the total cost.

## Step 1: Structure of the Optimal Solution

Consider the best order to compute  $A_i A_{i+1} \cdot \dots \cdot A_j$ . In the **last** step, we multiply

$$\underbrace{(A_i \cdot \dots \cdot A_k)}_{\text{already computed}} \underbrace{(A_{k+1} \cdot \dots \cdot A_j)}_{\text{already computed}}$$

for some  $k$  such that  $i \leq k \leq j - 1$ .

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How did we compute  $A_i \cdot \dots \cdot A_k$ ?

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How did we compute  $A_i \cdot \dots \cdot A_k$ ? In the best order.

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How did we compute  $A_i \cdot \dots \cdot A_k$ ? In the best order.

How did we compute  $A_{k+1} \cdot \dots \cdot A_j$ ?

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How did we compute  $A_i \cdot \dots \cdot A_k$ ? In the best order.

How did we compute  $A_{k+1} \cdot \dots \cdot A_j$ ? In the best order!

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How did we compute  $A_i \cdot \dots \cdot A_k$ ? In the best order.

How did we compute  $A_{k+1} \cdot \dots \cdot A_j$ ? In the best order!

minimum cost to compute  $A_i \cdot \dots \cdot A_j$

=

minimum cost to compute  $A_i \cdot \dots \cdot A_k$

+

minimum cost to compute  $A_{k+1} \cdot \dots \cdot A_j$

+

$p_{i-1} p_k p_j$



## Step 2: Set Up a Recurrence for the Optimal Solution

For  $1 \leq i \leq j \leq n$ , define

$$m(i, j) = \text{minimum cost to compute } A_i \cdot \dots \cdot A_j.$$

We want to compute  $m(1, n)$ .

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If we know  $k$ , then

$$m(i, j) = m(i, k) + m(k + 1, j) + p_{i-1}p_kp_j.$$

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But we do not know  $k$ , so try all values of  $k$ ,  $i \leq k \leq j - 1$  and take the best one.

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Recurrence:

- For  $1 \leq i \leq n$ :  $m(i, i) = 0$ .

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We want to compute  $m(1, n)$ .

If we know  $k$ , then

$$m(i, j) = m(i, k) + m(k + 1, j) + p_{i-1}p_kp_j.$$

But we do not know  $k$ , so try all values of  $k$ ,  $i \leq k \leq j - 1$  and take the best one.

Recurrence:

- For  $1 \leq i \leq n$ :  $m(i, i) = 0$ .
- For  $1 \leq i < j \leq n$ :

$$m(i, j) = \min_{i \leq k \leq j-1} \{m(i, k) + m(k + 1, j) + p_{i-1}p_kp_j\}$$

## Step 3: Solve the Recurrence Bottom-Up

Compute, in this order,

$$m(1, 1), m(2, 2), \dots, m(n, n)$$

$$m(1, 2), m(2, 3), \dots, m(n-1, n)$$

$$m(1, 3), m(2, 4), \dots, m(n-2, n)$$

$$m(1, 4), m(2, 5), \dots, m(n-3, n)$$

$$\vdots$$

$$m(1, n-1), m(2, n)$$

$$m(1, n)$$

# Algorithm

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## Algorithm Matrix Chain Multiplication

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```
1: for  $i = 1$  to  $n$  do
2:    $m(i, i) = 0$ 
3: end for
4: for  $\ell = 2$  to  $n$  do
5:   // Compute  $m(1, \ell), m(2, \ell + 1), \dots, m(n - \ell + 1, n)$ 
6:   for  $i = 1$  to  $n - \ell + 1$  do
7:     // Compute  $m(i, i + \ell - 1)$ 
8:      $j = i + \ell - 1$ 
9:     // Compute  $m(i, j)$  using the recurrence
10:     $m(i, j) = \infty$ 
11:    for  $k = i$  to  $j - 1$  do
12:       $m(i, j) = \min \{m(i, j), m(i, k) + m(k + 1, j) + p_{i-1}p_kp_j\}$ 
13:    end for
14:  end for
15: end for
16: return  $m(1, n)$ 
```

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# Example

Matrices	$A_1$	$A_2$	$A_3$	$A_4$	$A_5$	$A_6$
Dimensions	$30 \times 35$	$35 \times 15$	$15 \times 5$	$5 \times 10$	$10 \times 20$	$20 \times 25$
	$p_0 \times p_1$	$p_1 \times p_2$	$p_2 \times p_3$	$p_3 \times p_4$	$p_4 \times p_5$	$p_5 \times p_6$

$$m(i, j) = \begin{cases} 0 & i = j \\ \min_{i \leq k < j} \{m(i, k) + m(k+1, j) + p_{i-1}p_kp_j\} & 1 \leq i < j \leq 6 \end{cases}$$

$i \backslash j$	1	2	3	4	5	6
1	0					
2		0				
3			0			
4				0		
5					0	
6						0



# Example

Matrices	$A_1$	$A_2$	$A_3$	$A_4$	$A_5$	$A_6$
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$i \backslash j$	1	2	3	4	5	6
1	0	15750				
2		0				
3			0			
4				0		
5					0	
6						0

# Example

Matrices	$A_1$	$A_2$	$A_3$	$A_4$	$A_5$	$A_6$
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$i \backslash j$	1	2	3	4	5	6
1	0	15750				
2		0	2625			
3			0			
4				0		
5					0	
6						0

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$i \backslash j$	1	2	3	4	5	6
1	0	15750				
2		0	2625			
3			0	750		
4				0		
5					0	
6						0

# Example

Matrices	$A_1$	$A_2$	$A_3$	$A_4$	$A_5$	$A_6$
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1	0	15750				
2		0	2625			
3			0	750		
4				0	1000	
5					0	
6						0

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1	0	15750				
2		0	2625			
3			0	750		
4				0	1000	
5					0	5000
6						0

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$$m(i, j) = \begin{cases} 0 & i = j \\ \min_{i \leq k < j} \{m(i, k) + m(k+1, j) + p_{i-1}p_kp_j\} & 1 \leq i < j \leq 6 \end{cases}$$

$i \backslash j$	1	2	3	4	5	6
1	0	15750	7875			
2		0	2625			
3			0	750		
4				0	1000	
5					0	5000
6						0

# Example

Matrices	$A_1$	$A_2$	$A_3$	$A_4$	$A_5$	$A_6$
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$i \backslash j$	1	2	3	4	5	6
1	0	15750	7875			
2		0	2625	4375		
3			0	750		
4				0	1000	
5					0	5000
6						0

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1	0	15750	7875			
2		0	2625	4375		
3			0	750	2500	
4				0	1000	
5					0	5000
6						0



# Example

Matrices	$A_1$	$A_2$	$A_3$	$A_4$	$A_5$	$A_6$
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1	0	15750	7875			
2		0	2625	4375		
3			0	750	2500	
4				0	1000	3500
5					0	5000
6						0

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$i \backslash j$	1	2	3	4	5	6
1	0	15750	7875	9375		
2		0	2625	4375		
3			0	750	2500	
4				0	1000	3500
5					0	5000
6						0

# Example

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$i \backslash j$	1	2	3	4	5	6
1	0	15750	7875	9375		
2		0	2625	4375	7125	
3			0	750	2500	
4				0	1000	3500
5					0	5000
6						0

# Example

Matrices	$A_1$	$A_2$	$A_3$	$A_4$	$A_5$	$A_6$
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1	0	15750	7875	9375		
2		0	2625	4375	7125	
3			0	750	2500	5375
4				0	1000	3500
5					0	5000
6						0

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Matrices	$A_1$	$A_2$	$A_3$	$A_4$	$A_5$	$A_6$
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$i \backslash j$	1	2	3	4	5	6
1	0	15750	7875	9375	11875	
2		0	2625	4375	7125	
3			0	750	2500	5375
4				0	1000	3500
5					0	5000
6						0

# Example

Matrices	$A_1$	$A_2$	$A_3$	$A_4$	$A_5$	$A_6$
Dimensions	$30 \times 35$	$35 \times 15$	$15 \times 5$	$5 \times 10$	$10 \times 20$	$20 \times 25$
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$i \backslash j$	1	2	3	4	5	6
1	0	15750	7875	9375	11875	
2		0	2625	4375	7125	10500
3			0	750	2500	5375
4				0	1000	3500
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# Running Time

There are 3 nested loops, so this algorithm takes  $O(n^3)$  time.

More careful counting:

- $\ell$ : 2 to  $n$
- For each  $\ell$ , we have  $i$ : 1 to  $n - \ell + 1$
- For each  $i$ , we have  $k$ :  $i$  to  $i + \ell - 2$



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Total time:

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# Running Time

Total time:

$$\begin{aligned}
 & \sum_{\ell=2}^n \sum_{i=1}^{n-\ell+1} \sum_{k=i}^{i+\ell-2} 1 \\
 &= \sum_{\ell=2}^n \sum_{i=1}^{n-\ell+1} (\ell - 1) \\
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 &= \sum_{\ell=2}^n (n - \ell + 1)(\ell - 1) \\
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 &= \sum_{\ell=2}^n (n - \ell + 1)(\ell - 1) \\
 &= \sum_{\ell=1}^n (n - \ell + 1)(\ell - 1) \quad \text{since the summand is 0 when } \ell = 0 \\
 &= \frac{n^3 - n}{6} \\
 &= \Theta(n^3).
 \end{aligned}$$

# Longest Common Subsequence

We have two sequences:

$$X = (a, b, c, b, d, a, b)$$

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$LCS(X, Y)$  is the longest common subsequence of  $X$  and  $Y$ :

$$(b, c, b, a) \quad \text{or} \quad (b, d, a, b).$$

Both have length 4.



# Problem:

**Input** : Sequences

- $X = (x_1, x_2, \dots, x_m)$
- $Y = (y_1, y_2, \dots, y_n)$

**Output** : A longest sequence that is a subsequence of  $X$  and a subsequence of  $Y$ , i.e.,  $Z = LCS(X, Y)$ .

# Step 1: Structure of the Optimal Solution

$$X = (x_1, x_2, \dots, x_m)$$

$$Y = (y_1, y_2, \dots, y_n)$$

Consider

$$Z = (z_1, z_2, \dots, z_k) = LCS(X, Y)$$

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Case 1:  $x_m = y_n$

Then  $z_k = x_m = y_n$  and

$$(z_1, z_2, \dots, z_{k-1}) = LCS(x_1 x_2 \cdots x_{m-1}, y_1 y_2 \cdots y_{n-1})$$

## Step 1: Structure of the Optimal Solution

$$X = (x_1, x_2, \dots, x_m)$$

$$Y = (y_1, y_2, \dots, y_n)$$

Consider

$$Z = (z_1, z_2, \dots, z_k) = LCS(X, Y)$$

Case 1:  $x_m = y_n$

Then  $z_k = x_m = y_n$  and

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Case 2:  $x_m \neq y_n$

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Case 2 b):  $z_k \neq y_n$

$$(z_1, z_2, \dots, z_k) = LCS(x_1x_2 \cdots x_m, y_1y_2 \cdots y_{n-1})$$



But we do not know if we are in Case 2 a) or 2 b).

If  $x_m \neq y_n$ , then  $(z_1, z_2, \dots, z_k)$  is the longest of

$$LCS(x_1x_2 \cdots x_{m-1}, y_1y_2 \cdots y_n)$$

and

$$LCS(x_1x_2 \cdots x_m, y_1y_2 \cdots y_{n-1}).$$

## Step 2: Set Up a recurrence for the Optimal Solution

For  $0 \leq i \leq m$  and  $0 \leq j \leq n$ , define

$$c(i, j) = \text{length of } LCS(x_1x_2 \cdots x_i, y_1y_2 \cdots y_j).$$

We want to compute  $c(m, n)$ .

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Recurrence:

- If  $i = 0$  or  $j = 0$ ,  $c(i, j) = 0$ .

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For  $0 \leq i \leq m$  and  $0 \leq j \leq n$ , define

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Recurrence:

- If  $i = 0$  or  $j = 0$ ,  $c(i, j) = 0$ .
- If  $i \geq 1$ ,  $j \geq 1$  and  $x_i = y_j$ ,

$$c(i, j) = 1 + c(i - 1, j - 1)$$

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$$c(i, j) = 1 + c(i - 1, j - 1)$$

- If  $i \geq 1$ ,  $j \geq 1$  and  $x_i \neq y_j$ ,

$$c(i, j) = \max \{c(i - 1, j), c(i, j - 1)\}$$

## Step 3: Solve the Recurrence Bottom-Up

Fill in the matrix  $c(i, j)$  for  $0 \leq i \leq m$  and  $0 \leq j \leq n$ .

First row:

$$c(0, 0) = c(0, 1) = \dots = c(0, n) = 0$$

First column:

$$c(0, 0) = c(1, 0) = \dots = c(m, 0) = 0$$

Then fill in the matrix, row by row, in each row from left to right.

# Algorithm

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## Algorithm Longest Common Subsequence

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```
1: for  $i = 0$  to  $m$  do
2:    $c(i, 0) = 0$ 
3: end for
4: for  $j = 0$  to  $n$  do
5:    $c(0, j) = 0$ 
6: end for
7: for  $i = 1$  to  $m$  do
8:   for  $j = 1$  to  $n$  do
9:     if  $x_i = y_j$  then
10:       $c(i, j) = 1 + c(i - 1, j - 1)$ 
11:     else
12:       $c(i, j) = \max \{c(i - 1, j), c(i, j - 1)\}$ 
13:     end if
14:   end for
15: end for
16: return  $c(m, n)$ 
```

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# Example