

CSCI 115 Lab

Week 12- Dynamic Programming_1

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Dynamic Programming

- Break up a problem into a series of overlapping sub-problems and build up solutions to larger and larger sub-problems.
- Unlike divide and conquer, sub-problems are not independent; Sub-problems may share sub-sub-problems.
- We solve the problem by solving sub-problems of increasing size and saving each optimal solution in a table (usually).
- The table is then used for finding the optimal solution to larger problems. Time is saved since each sub-problem is solved only once.
- Common Examples of Dynamic Programming:
 1. Matrix Chain Multiplication
 2. Longest Common Subsequence
 3. Assembly Line Scheduling

Elements of Dynamic Programming

DP is used to solve problems with the following characteristics:

1. Simple subproblems

-We should be able to break the original problem into smaller subproblems that have same structure.

2. Optimal sub structure of the problems

-The optimal solution to the problem contains within it an optimal solution to its subproblems.

3. Overlapping subproblems

-There exist some places where we can solve the same sub problem more than once.

Matrix Chain Multiplication

The product $\mathbf{C=AB}$ of a $p \times q$ matrix A and a $q \times r$ matrix B is a $p \times r$ matrix given by :

$$c[i, j] = \sum_{k=1}^q a[i, k]b[k, j]$$

for $1 \leq i \leq p$ and $1 \leq j \leq r$.

$$A = \begin{bmatrix} 1 & 8 & 9 \\ 7 & 6 & -1 \\ 5 & 5 & 6 \end{bmatrix}, \quad B = \begin{bmatrix} 1 & 8 \\ 7 & 6 \\ 5 & 5 \end{bmatrix},$$

then

$$C = AB = \begin{bmatrix} 102 & 101 \\ 44 & 87 \\ 70 & 100 \end{bmatrix}.$$

- Matrix multiplication is **associative** (parenthesization does not change result)
i.e., $A_1A_2A_3=(A_1A_2)A_3 = A_1(A_2A_3)$
- The order in which we multiply the matrices has a significant impact on the cost of evaluating the product.

Example: Given matrix $A(p \times q), B(q \times r), C(r \times s)$, then ABC can be computed as $(AB)C$ and $A(BC)$.

When $p=5, q=4, r=6$ and $s=2$, then cost of evaluating this product:

A:5x4 B:4x6 C:6x2

1. ((A.B).C)

$$A.B = 5 \times 4 \times 6 = 120 \text{ (5x6)}$$

$$((A.B).C) = 5 \times 6 \times 2 = 60$$

Total **180** scalar multiplications

2. (A.(B.C))

$$B.C = 4 \times 6 \times 2 = 48 \text{ (4x2)}$$

$$(A.(B.C)) = 5 \times 4 \times 2 = 40$$

Total **88** scalar multiplications.

A big difference!

Problem Statement:

Given a chain of matrices $\langle A_1, A_2, \dots, A_n \rangle$ where A_i has dimensions $p_{i-1} \times p_i$, fully parenthesize the product $A_1.A_2 \dots A_n$ in a way that minimizes the number of scalar multiplications.

$$\begin{array}{ccccccc} A_1 & \cdot & A_2 & \cdots & A_i & \cdot & A_{i+1} & \cdots & A_n \\ p_0 \times p_1 & p_1 \times p_2 & p_{i-1} \times p_i & p_i \times p_{i+1} & p_{n-1} \times p_n \end{array}$$

- Exhaustively checking all possible parenthesizations is not efficient!
- It can be shown that the number of parenthesizations grows as $\Omega(4^n/n^{3/2})$.
- Solution->DP!

1. The Structure of an Optimal Parenthesization

Suppose that an optimal parenthesization of $A_i \dots A_j$ splits the product between A_k and A_{k+1} , where $i \leq k < j$

$$\begin{aligned} A_{i..j} &= A_i A_{i+1} \dots A_j \\ &= A_i A_{i+1} \dots A_k A_{k+1} \dots A_j \\ &= A_{i..k} A_{k+1..j} \end{aligned}$$

2. Recursive Solution

- Consider all possible ways to split A_i through A_j into two pieces.
- Compare the costs of all these splits:
 - best case cost for computing the product of the two pieces
 - plus the cost of multiplying the two products
- Take the best one

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

$m[i, j]$ = the minimum # of multiplications needed to compute $A_{i...j}$

$m[i, k]$ -> min # of multiplications to compute $A_{i...k}$

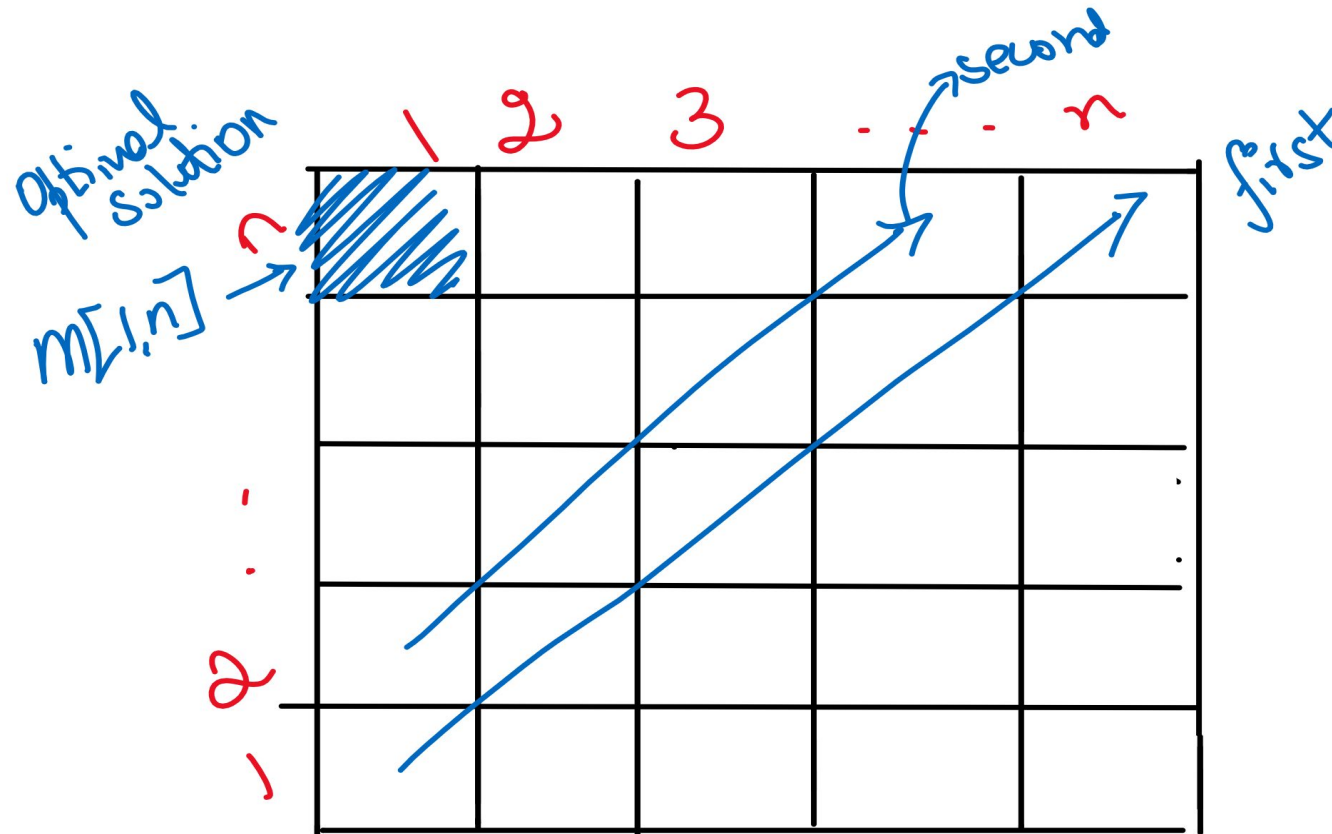
$m[k+1, j]$ -> min # of multiplications to compute $A_{k+1...j}$

$p_{i-1}p_kp_j$ -> # of multiplications to compute $A_{i...k}A_{k...j}$

3. Computing Optimal Cost

Computing the optimal solution recursively takes exponential time!

Therefore, use a table by computing rows from bottom to top and from left to right.



4. Construct Optimal Solution

$s[i, j]$ = value of k such that the optimal parenthesization of $A_i A_{i+1} \cdots A_j$ splits the product between A_k and A_{k+1} .

	1	2	3	4	5	6
6	3	3	3	5	5	-
5	3	3	3	4	-	
4	3	3	3	-		
3	1	2	-			
2	1	-				
1	-					

i

j

- $s[1, 6] = 3 \Rightarrow A_{1..6} = A_{1..3} A_{4..6}$
- $s[1, 3] = 1 \Rightarrow A_{1..3} = A_{1..1} A_{2..3}$
- $s[4, 6] = 5 \Rightarrow A_{4..6} = A_{4..5} A_{6..6}$

Algorithm

Time Complexity: $O(n^3)$

```
matrix_chain_order(p, n){
    //Initialise matrix m and s
    for i<- 1 to n
        do m[i,i] <- 0
    for l<- 2 to n
        for i <- 1 to n-l+1
            do j<- i+l-1
                m[i,j]<- Infinity
                for k <- i to j-1
                    do q<-m[i,k]+m[k+1,j]+ p[i-1]*p[k]*p[j]
                    if q<m[i,j]
                        then m[i,j]<-q
                        s[i,j]<-k
    name <- 'A'
    print_opt_parens(s,1,n, name);
    cout << "\nOptimal Cost is : " << m[1][n ];
}
```

```
print_opt_parens(&s,i,j,&name){
    if i==j
        then print name++
    return;
    print "("
    print_opt_parens(s,i,s[i,j],name)
    print_opt_parens(s,s[i,j]+1,j,name)
    print ")"
}
```

Lab Assignment

Hints and Coding Guidelines:

- Create a function to print the parenthesis using the algorithm in previous slide
- Create a matrix chain order function that takes the array and size of array as parameters.
- Create two matrix, one for cost and the other for parenthesis.
- Use the same logic as show in previous slide.
- Print the parenthesization and optimal cost.
- In main function, create an array which represents the layout of matrix , calculate n(size) and call the matrix chain order function.

For example, {10, 20, 30, 40, 30} -> There are 4 matrices of dimensions 10x20, 20x30, 30x40 and 40x30. You can keep the names of matrices as A, B, C and D.

Questions?