

Matrix Chain Multiplication

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For multiplying two matrix the number of columns of first matrix should be equal to number of rows in second matrix.

↳ The dimension of multiplied result will be no. of rows of first one \times no. of columns of second matrix.

$$A_1 \times A_2 \times A_3$$

$$\begin{matrix} 2 & 3 \\ d_0 & d_1 \end{matrix} \quad \begin{matrix} 3 & 4 \\ d_1 & d_2 \end{matrix} \quad \begin{matrix} 4 & 2 \\ d_2 & d_3 \end{matrix}$$

Which pair should we select such that the total cost of multiplication is minimum?

↳ No. of multiplications required = $\frac{n-1}{n} = \text{rows} \times \text{columns} \times \text{columns}$

$$(A_1 \times A_2) \times A_3$$

$$\begin{matrix} 2 & 3 \\ d_0 & d_1 \end{matrix} \quad \begin{matrix} 3 & 4 \\ d_1 & d_2 \end{matrix} \quad \begin{matrix} 4 & 2 \\ d_2 & d_3 \end{matrix}$$

$$C[1,2] \quad 2 \times 3 \times 4 = 24 \quad C[3,3]$$

$$C[1,3] \quad \begin{matrix} 2 & 3 \\ d_0 & d_2 \end{matrix} \times \begin{matrix} 4 & 2 \\ d_2 & d_3 \end{matrix} = 16$$

$$24 + 16 + 0 = 40$$

$$A_1 \times (A_2 \times A_3)$$

$$\begin{matrix} 2 & 3 \\ d_0 & d_1 \end{matrix} \quad \begin{matrix} 3 & 4 \\ d_1 & d_2 \end{matrix}$$

$$C[1,1] \quad 0 \quad 3 \times 4 \times 2 = 24 \quad C[2,3]$$

$$2 \times 3 \times 2 = 12$$

$$24 + 0 + 12 = 36$$

Formula \Rightarrow

Cost from $1 \rightarrow 3$

$$C[i,j] = \left\{ \begin{array}{l} C[i,k] + C[k+1,j] + d_{i-1} \times d_k \times d_j \\ i \leq k \leq j \end{array} \right\}$$

Ex: $A_1 \times A_2 \times A_3 \times A_4$
 $= d_0 d_1 d_2 d_3 d_4$ Apply same formula

$c[1,4] = \min_{1 \leq k \leq 4} \left\{ \begin{array}{l} c[1,1] + c[2,4] + d_0 \times d_1 \times d_4 \\ c[1,2] + c[3,4] + d_0 \times d_2 \times d_4 \\ c[1,3] + c[4,4] + d_0 \times d_3 \times d_4 \end{array} \right.$

$$A_1(A_2 A_3 A_4)$$

$$(A_1 A_2) (A_3 A_4)$$

$$(A_1 A_2 A_3) A_4$$

from $1 \rightarrow 4 \rightarrow k=3$

$$(A_1 A_2 A_3) (A_4)$$

from $1 \rightarrow 3$

$$(A_1) (A_2 A_3) A_4$$

		1	2	3	4	
		1	0	24	28	58
		2	0	0	16	36
		3	0	0	40	-
		4	0	0	0	-

value which gives above
 $k=1, 2, 3, 4$ results.

	1	2	3	4
1		1	2	3
2			2	3
3				3
4				-