

CS4311

Design and Analysis of Algorithms

Lecture 10: Dynamic Programming II

About this lecture

- We will see more examples today

Matrix Multiplication

- Let A be a matrix of dimension $p \times q$ and B be a matrix of dimension $q \times r$
- Then, if we multiply matrices A and B , we obtain a resulting matrix $C = AB$ whose dimension is $p \times r$
- We can obtain each entry in C using q operations $\rightarrow$ in total, pqr operations

Matrix Multiplication

- Matrix multiplication can be defined for more than two matrices
- Let $A_1, A_2, \dots, A_n$ be a sequence of matrices (with #columns of $A_k = \#$ rows of A_{k+1})
- We can define

$$C = A_1 A_2 A_3 \dots A_n = (\dots((A_1 A_2) A_3) \dots A_n)$$

Matrix Multiplication

- In fact, $((A_1A_2)A_3) = (A_1(A_2A_3))$ so that matrix multiplication is **associative**

→ Any way to write down the parentheses gives the same result

$$\begin{aligned}\text{E.g., } (((A_1A_2)A_3)A_4) &= ((A_1A_2)(A_3A_4)) \\ &= (A_1((A_2A_3)A_4)) = ((A_1(A_2A_3))A_4) \\ &= (A_1(A_2(A_3A_4)))\end{aligned}$$

Matrix Multiplication

Question: Why do we bother this?

Because different computation sequence
may use different number of operations!

E.g., Let the dimensions of A_1, A_2, A_3 be:

$1 \times 100, 100 \times 1, 1 \times 100$, respectively

#operations to get $((A_1 A_2) A_3) = ??$

#operations to get $(A_1 (A_2 A_3)) = ??$

Optimal Substructure

Lemma: Suppose that to multiply $B_1, B_2, \dots, B_j$, the way with minimum #operations is to:

- (i) first, obtain $B_1 B_2 \dots B_x$
- (ii) then, obtain $B_{x+1} \dots B_j$
- (iii) finally, multiply the matrices of part (i) and part (ii)

Then, the matrices in part (i) and part (ii) **must** be obtained with min #operations

Optimal Substructure

Let $f_{i,j}$ denote the min #operations to obtain the product $A_i A_{i+1} \dots A_j$

$$\Rightarrow f_{i,i} = 0$$

Let r_k and c_k denote #rows and #cols of A_k

Then, we have:

Lemma: For any $j > i$,

$$f_{i,j} = \min_x \{ f_{i,x} + f_{x+1,j} + r_i c_x c_j \}$$

Matrix-Chain Multiplication

Define a function `Compute_F(i,j)` as follows:

`Compute_F(i, j)` /* Finding $f_{i,j}$ */

1. if ($i == j$) return 0;

2. $m = \infty$;

3. for ($x = i, i+1, \dots, j-1$) {

$g = \text{Compute_F}(i, x) + \text{Compute_F}(x+1, j) + r_i c_x c_j$;

 if ($g < m$) $m = g$;

}

4. return m ;

Matrix-Chain Multiplication

Question: Time to get $\text{Compute_F}(1,n)$?

- By substitution method, we can show that

$$\text{Running time} = \Omega(3^n)$$

- On the other hand, #operations for each possible way of writing parentheses are computed at most once

→ $\text{Running time} = O(C(2n-2, n-1) / n)$

↑
Catalan Number

Overlapping Subproblems

Here, we can see that :

To $\text{Compute_F}(i, j)$ and $\text{Compute_F}(i, j+1)$,
both have many **COMMON** subproblems:
 $\text{Compute_F}(i, i+1), \dots, \text{Compute_F}(i, j-1)$

So, in our recursive algorithm, there are
many **redundant** computations !

Question: Can we avoid it ?

Bottom-Up Approach

- We notice that
 - (i) all $f_{i,j}$ are eventually computed at least once, and
 - (ii) $f_{i,j}$ depends only on $f_{x,y}$ with $|x-y| < |i-j|$
- By (i), let us create a 2D table F to store all $f_{i,j}$ values once they are computed
- By (ii), let us compute $f_{i,j}$ for $j-i = 1, 2, \dots, n-1$

Bottom-Up Approach

BottomUp_F() /* Finding min #operations */

1. for $j = 1, 2, \dots, n$, set $F[j, j] = 0$;

2. for (length = 1, 2, ..., n-1) {

 Compute $F[i, i+length]$ for all i ;

 // Based on $F[x, y]$ with $|x-y| < length$

}

3. return $F[1, n]$;

Running Time = $\Theta(n^3)$

Remarks

- Again, a slight change in the algorithm allows us to get the exact sequence of steps (or the parentheses) that achieves the minimum number of operations
- Also, we can make minor changes to the recursive algorithm and obtain a memoized version (whose running time is $O(n^3)$)