

1. Matrix Chain Multiplication

Suppose we wish to compute the product of three matrices: $A_1A_2A_3$. The dimensions of A_1 are $d_0 \times d_1$, the dimensions of A_2 are $d_1 \times d_2$, and the dimensions of A_3 are $d_2 \times d_3$.

Since matrix multiplication is associative, there are two different ways computing this product: either $((A_1A_2)A_3)$ or $(A_1(A_2A_3))$. Both will yield the same result, but one way may be faster than the other. In general, multiplying a $p \times q$ matrix by a $q \times r$ matrix takes pqr scalar multiplications (and the product is a $p \times r$ matrix).

- (a) Suppose $d_0 = 10$, $d_1 = 100$, $d_2 = 5$, and $d_3 = 50$. Which way of computing $A_1A_2A_3$ is faster?

Suppose we now have n matrices in our multiplication chain: $A_1A_2\dots A_n$. Given $d_0, d_1, \dots d_n$, we wish to design a dynamic programming algorithm to find the optimal way of computing the product. Notice that the number of possibilities increases sharply as n increases. For example, when $n = 4$ there are 5 possibilities: $(A_1(A_2(A_3A_4)))$, $(A_1((A_2A_3)A_4))$, $((A_1A_2)(A_3A_4))$, $((A_1(A_2A_3))A_4)$, or $(((A_1A_2)A_3)A_4)$.

Let's define $BestCost[i, j]$ as the optimal number of scalar multiplications needed to compute the sub-product $A_iA_{i+1}\dots A_j$, for all $i \geq j$.

- (b) What base case(s) should we use? If you're not sure yet, feel free to come back to this question later.
- (c) Suppose the best way of computing $A_iA_{i+1}\dots A_j$ is as $((A_iA_{i+1}\dots A_k)(A_{k+1}A_{k+2}\dots A_j))$. What is the value of $BestCost[i, j]$? Hint: You'll need 2 recursive references to other values in $BestCost$.
- (d) How many possible choices of k are there? Explain how to recursively compute $BestCost[i, j]$ in general. (You may write a recurrence relation to do so, if you'd like.)
- (e) In what order should we fill the array $BestCost$?
- (f) Once $BestCost$ is filled, how can we extract the optimal number of scalar multiplications needed to compute the whole chain?
- (g) What is the runtime complexity of this dynamic programming algorithm?