

---

## 15.2 Matrix-chain multiplication

Our next example of dynamic programming is an algorithm that solves the problem of matrix-chain multiplication. We are given a sequence (chain)  $\langle A_1, A_2, \dots, A_n \rangle$  of  $n$  matrices to be multiplied, and we wish to compute the product

$$A_1 A_2 \cdots A_n . \tag{15.5}$$

We can evaluate the expression (15.5) using the standard algorithm for multiplying pairs of matrices as a subroutine once we have parenthesized it to resolve all ambiguities in how the matrices are multiplied together. Matrix multiplication is associative, and so all parenthesizations yield the same product. A product of matrices is *fully parenthesized* if it is either a single matrix or the product of two fully parenthesized matrix products, surrounded by parentheses. For example, if the chain of matrices is  $\langle A_1, A_2, A_3, A_4 \rangle$ , then we can fully parenthesize the product  $A_1 A_2 A_3 A_4$  in five distinct ways:

$(A_1(A_2(A_3A_4)))$  ,  
 $(A_1((A_2A_3)A_4))$  ,  
 $((A_1A_2)(A_3A_4))$  ,  
 $((A_1(A_2A_3))A_4)$  ,  
 $((A_1A_2)A_3)A_4$  .

How we parenthesize a chain of matrices can have a dramatic impact on the cost of evaluating the product. Consider first the cost of multiplying two matrices. The standard algorithm is given by the following pseudocode, which generalizes the SQUARE-MATRIX-MULTIPLY procedure from Section 4.2. The attributes *rows* and *columns* are the numbers of rows and columns in a matrix.

```

MATRIX-MULTIPLY(A, B)
1  if A.columns ≠ B.rows
2      error “incompatible dimensions”
3  else let C be a new A.rows × B.columns matrix
4      for i = 1 to A.rows
5          for j = 1 to B.columns
6              cij = 0
7              for k = 1 to A.columns
8                  cij = cij + aik · bkj
9  return C
  
```

We can multiply two matrices *A* and *B* only if they are **compatible**: the number of columns of *A* must equal the number of rows of *B*. If *A* is a  $p \times q$  matrix and *B* is a  $q \times r$  matrix, the resulting matrix *C* is a  $p \times r$  matrix. The time to compute *C* is dominated by the number of scalar multiplications in line 8, which is  $pqr$ . In what follows, we shall express costs in terms of the number of scalar multiplications.

To illustrate the different costs incurred by different parenthesizations of a matrix product, consider the problem of a chain  $\langle A_1, A_2, A_3 \rangle$  of three matrices. Suppose that the dimensions of the matrices are  $10 \times 100$ ,  $100 \times 5$ , and  $5 \times 50$ , respectively. If we multiply according to the parenthesization  $((A_1A_2)A_3)$ , we perform  $10 \cdot 100 \cdot 5 = 5000$  scalar multiplications to compute the  $10 \times 5$  matrix product  $A_1A_2$ , plus another  $10 \cdot 5 \cdot 50 = 2500$  scalar multiplications to multiply this matrix by  $A_3$ , for a total of 7500 scalar multiplications. If instead we multiply according to the parenthesization  $(A_1(A_2A_3))$ , we perform  $100 \cdot 5 \cdot 50 = 25,000$  scalar multiplications to compute the  $100 \times 50$  matrix product  $A_2A_3$ , plus another  $10 \cdot 100 \cdot 50 = 50,000$  scalar multiplications to multiply  $A_1$  by this matrix, for a total of 75,000 scalar multiplications. Thus, computing the product according to the first parenthesization is 10 times faster.

We state the **matrix-chain multiplication problem** as follows: given a chain  $\langle A_1, A_2, \dots, A_n \rangle$  of  $n$  matrices, where for  $i = 1, 2, \dots, n$ , matrix  $A_i$  has dimension

$p_{i-1} \times p_i$ , fully parenthesize the product  $A_1 A_2 \cdots A_n$  in a way that minimizes the number of scalar multiplications.

Note that in the matrix-chain multiplication problem, we are not actually multiplying matrices. Our goal is only to determine an order for multiplying matrices that has the lowest cost. Typically, the time invested in determining this optimal order is more than paid for by the time saved later on when actually performing the matrix multiplications (such as performing only 7500 scalar multiplications instead of 75,000).

### Counting the number of parenthesizations

Before solving the matrix-chain multiplication problem by dynamic programming, let us convince ourselves that exhaustively checking all possible parenthesizations does not yield an efficient algorithm. Denote the number of alternative parenthesizations of a sequence of  $n$  matrices by  $P(n)$ . When  $n = 1$ , we have just one matrix and therefore only one way to fully parenthesize the matrix product. When  $n \geq 2$ , a fully parenthesized matrix product is the product of two fully parenthesized matrix subproducts, and the split between the two subproducts may occur between the  $k$ th and  $(k + 1)$ st matrices for any  $k = 1, 2, \dots, n - 1$ . Thus, we obtain the recurrence

$$P(n) = \begin{cases} 1 & \text{if } n = 1, \\ \sum_{k=1}^{n-1} P(k)P(n-k) & \text{if } n \geq 2. \end{cases} \quad (15.6)$$

Problem 12-4 asked you to show that the solution to a similar recurrence is the sequence of *Catalan numbers*, which grows as  $\Omega(4^n/n^{3/2})$ . A simpler exercise (see Exercise 15.2-3) is to show that the solution to the recurrence (15.6) is  $\Omega(2^n)$ . The number of solutions is thus exponential in  $n$ , and the brute-force method of exhaustive search makes for a poor strategy when determining how to optimally parenthesize a matrix chain.

### Applying dynamic programming

We shall use the dynamic-programming method to determine how to optimally parenthesize a matrix chain. In so doing, we shall follow the four-step sequence that we stated at the beginning of this chapter:

1. Characterize the structure of an optimal solution.
2. Recursively define the value of an optimal solution.
3. Compute the value of an optimal solution.

4. Construct an optimal solution from computed information.

We shall go through these steps in order, demonstrating clearly how we apply each step to the problem.

**Step 1: The structure of an optimal parenthesization**

For our first step in the dynamic-programming paradigm, we find the optimal substructure and then use it to construct an optimal solution to the problem from optimal solutions to subproblems. In the matrix-chain multiplication problem, we can perform this step as follows. For convenience, let us adopt the notation  $A_{i..j}$ , where  $i \leq j$ , for the matrix that results from evaluating the product  $A_i A_{i+1} \cdots A_j$ . Observe that if the problem is nontrivial, i.e.,  $i < j$ , then to parenthesize the product  $A_i A_{i+1} \cdots A_j$ , we must split the product between  $A_k$  and  $A_{k+1}$  for some integer  $k$  in the range  $i \leq k < j$ . That is, for some value of  $k$ , we first compute the matrices  $A_{i..k}$  and  $A_{k+1..j}$  and then multiply them together to produce the final product  $A_{i..j}$ . The cost of parenthesizing this way is the cost of computing the matrix  $A_{i..k}$ , plus the cost of computing  $A_{k+1..j}$ , plus the cost of multiplying them together.

The optimal substructure of this problem is as follows. Suppose that to optimally parenthesize  $A_i A_{i+1} \cdots A_j$ , we split the product between  $A_k$  and  $A_{k+1}$ . Then the way we parenthesize the “prefix” subchain  $A_i A_{i+1} \cdots A_k$  within this optimal parenthesization of  $A_i A_{i+1} \cdots A_j$  must be an optimal parenthesization of  $A_i A_{i+1} \cdots A_k$ . Why? If there were a less costly way to parenthesize  $A_i A_{i+1} \cdots A_k$ , then we could substitute that parenthesization in the optimal parenthesization of  $A_i A_{i+1} \cdots A_j$  to produce another way to parenthesize  $A_i A_{i+1} \cdots A_j$  whose cost was lower than the optimum: a contradiction. A similar observation holds for how we parenthesize the subchain  $A_{k+1} A_{k+2} \cdots A_j$  in the optimal parenthesization of  $A_i A_{i+1} \cdots A_j$ : it must be an optimal parenthesization of  $A_{k+1} A_{k+2} \cdots A_j$ .

Now we use our optimal substructure to show that we can construct an optimal solution to the problem from optimal solutions to subproblems. We have seen that any solution to a nontrivial instance of the matrix-chain multiplication problem requires us to split the product, and that any optimal solution contains within it optimal solutions to subproblem instances. Thus, we can build an optimal solution to an instance of the matrix-chain multiplication problem by splitting the problem into two subproblems (optimally parenthesizing  $A_i A_{i+1} \cdots A_k$  and  $A_{k+1} A_{k+2} \cdots A_j$ ), finding optimal solutions to subproblem instances, and then combining these optimal subproblem solutions. We must ensure that when we search for the correct place to split the product, we have considered all possible places, so that we are sure of having examined the optimal one.

### Step 2: A recursive solution

Next, we define the cost of an optimal solution recursively in terms of the optimal solutions to subproblems. For the matrix-chain multiplication problem, we pick as our subproblems the problems of determining the minimum cost of parenthesizing  $A_i A_{i+1} \cdots A_j$  for  $1 \leq i \leq j \leq n$ . Let  $m[i, j]$  be the minimum number of scalar multiplications needed to compute the matrix  $A_{i..j}$ ; for the full problem, the lowest-cost way to compute  $A_{1..n}$  would thus be  $m[1, n]$ .

We can define  $m[i, j]$  recursively as follows. If  $i = j$ , the problem is trivial; the chain consists of just one matrix  $A_{i..i} = A_i$ , so that no scalar multiplications are necessary to compute the product. Thus,  $m[i, i] = 0$  for  $i = 1, 2, \dots, n$ . To compute  $m[i, j]$  when  $i < j$ , we take advantage of the structure of an optimal solution from step 1. Let us assume that to optimally parenthesize, we split the product  $A_i A_{i+1} \cdots A_j$  between  $A_k$  and  $A_{k+1}$ , where  $i \leq k < j$ . Then,  $m[i, j]$  equals the minimum cost for computing the subproducts  $A_{i..k}$  and  $A_{k+1..j}$ , plus the cost of multiplying these two matrices together. Recalling that each matrix  $A_i$  is  $p_{i-1} \times p_i$ , we see that computing the matrix product  $A_{i..k} A_{k+1..j}$  takes  $p_{i-1} p_k p_j$  scalar multiplications. Thus, we obtain

$$m[i, j] = m[i, k] + m[k + 1, j] + p_{i-1} p_k p_j .$$

This recursive equation assumes that we know the value of  $k$ , which we do not. There are only  $j - i$  possible values for  $k$ , however, namely  $k = i, i + 1, \dots, j - 1$ . Since the optimal parenthesization must use one of these values for  $k$ , we need only check them all to find the best. Thus, our recursive definition for the minimum cost of parenthesizing the product  $A_i A_{i+1} \cdots A_j$  becomes

$$m[i, j] = \begin{cases} 0 & \text{if } i = j , \\ \min_{i \leq k < j} \{m[i, k] + m[k + 1, j] + p_{i-1} p_k p_j\} & \text{if } i < j . \end{cases} \quad (15.7)$$

The  $m[i, j]$  values give the costs of optimal solutions to subproblems, but they do not provide all the information we need to construct an optimal solution. To help us do so, we define  $s[i, j]$  to be a value of  $k$  at which we split the product  $A_i A_{i+1} \cdots A_j$  in an optimal parenthesization. That is,  $s[i, j]$  equals a value  $k$  such that  $m[i, j] = m[i, k] + m[k + 1, j] + p_{i-1} p_k p_j$ .

### Step 3: Computing the optimal costs

At this point, we could easily write a recursive algorithm based on recurrence (15.7) to compute the minimum cost  $m[1, n]$  for multiplying  $A_1 A_2 \cdots A_n$ . As we saw for the rod-cutting problem, and as we shall see in Section 15.3, this recursive algorithm takes exponential time, which is no better than the brute-force method of checking each way of parenthesizing the product.

Observe that we have relatively few distinct subproblems: one subproblem for each choice of  $i$  and  $j$  satisfying  $1 \leq i \leq j \leq n$ , or  $\binom{n}{2} + n = \Theta(n^2)$  in all. A recursive algorithm may encounter each subproblem many times in different branches of its recursion tree. This property of overlapping subproblems is the second hallmark of when dynamic programming applies (the first hallmark being optimal substructure).

Instead of computing the solution to recurrence (15.7) recursively, we compute the optimal cost by using a tabular, bottom-up approach. (We present the corresponding top-down approach using memoization in Section 15.3.)

We shall implement the tabular, bottom-up method in the procedure MATRIX-CHAIN-ORDER, which appears below. This procedure assumes that matrix  $A_i$  has dimensions  $p_{i-1} \times p_i$  for  $i = 1, 2, \dots, n$ . Its input is a sequence  $p = \langle p_0, p_1, \dots, p_n \rangle$ , where  $p.length = n + 1$ . The procedure uses an auxiliary table  $m[1..n, 1..n]$  for storing the  $m[i, j]$  costs and another auxiliary table  $s[1..n - 1, 2..n]$  that records which index of  $k$  achieved the optimal cost in computing  $m[i, j]$ . We shall use the table  $s$  to construct an optimal solution.

In order to implement the bottom-up approach, we must determine which entries of the table we refer to when computing  $m[i, j]$ . Equation (15.7) shows that the cost  $m[i, j]$  of computing a matrix-chain product of  $j - i + 1$  matrices depends only on the costs of computing matrix-chain products of fewer than  $j - i + 1$  matrices. That is, for  $k = i, i + 1, \dots, j - 1$ , the matrix  $A_{i..k}$  is a product of  $k - i + 1 < j - i + 1$  matrices and the matrix  $A_{k+1..j}$  is a product of  $j - k < j - i + 1$  matrices. Thus, the algorithm should fill in the table  $m$  in a manner that corresponds to solving the parenthesization problem on matrix chains of increasing length. For the subproblem of optimally parenthesizing the chain  $A_i A_{i+1} \cdots A_j$ , we consider the subproblem size to be the length  $j - i + 1$  of the chain.

MATRIX-CHAIN-ORDER( $p$ )

```

1   $n = p.length - 1$ 
2  let  $m[1..n, 1..n]$  and  $s[1..n - 1, 2..n]$  be new tables
3  for  $i = 1$  to  $n$ 
4       $m[i, i] = 0$ 
5  for  $l = 2$  to  $n$            //  $l$  is the chain length
6      for  $i = 1$  to  $n - l + 1$ 
7           $j = i + l - 1$ 
8           $m[i, j] = \infty$ 
9          for  $k = i$  to  $j - 1$ 
10              $q = m[i, k] + m[k + 1, j] + p_{i-1} p_k p_j$ 
11             if  $q < m[i, j]$ 
12                  $m[i, j] = q$ 
13                  $s[i, j] = k$ 
14  return  $m$  and  $s$ 
```



northwest from  $A_j$ . Each horizontal row in the table contains the entries for matrix chains of the same length. MATRIX-CHAIN-ORDER computes the rows from bottom to top and from left to right within each row. It computes each entry  $m[i, j]$  using the products  $p_{i-1}p_kp_j$  for  $k = i, i + 1, \dots, j - 1$  and all entries southwest and southeast from  $m[i, j]$ .

A simple inspection of the nested loop structure of MATRIX-CHAIN-ORDER yields a running time of  $O(n^3)$  for the algorithm. The loops are nested three deep, and each loop index ( $l$ ,  $i$ , and  $k$ ) takes on at most  $n - 1$  values. Exercise 15.2-5 asks you to show that the running time of this algorithm is in fact also  $\Omega(n^3)$ . The algorithm requires  $\Theta(n^2)$  space to store the  $m$  and  $s$  tables. Thus, MATRIX-CHAIN-ORDER is much more efficient than the exponential-time method of enumerating all possible parenthesizations and checking each one.

#### Step 4: Constructing an optimal solution

Although MATRIX-CHAIN-ORDER determines the optimal number of scalar multiplications needed to compute a matrix-chain product, it does not directly show how to multiply the matrices. The table  $s[1..n - 1, 2..n]$  gives us the information we need to do so. Each entry  $s[i, j]$  records a value of  $k$  such that an optimal parenthesization of  $A_i A_{i+1} \cdots A_j$  splits the product between  $A_k$  and  $A_{k+1}$ . Thus, we know that the final matrix multiplication in computing  $A_{1..n}$  optimally is  $A_{1..s[1,n]}A_{s[1,n]+1..n}$ . We can determine the earlier matrix multiplications recursively, since  $s[1, s[1, n]]$  determines the last matrix multiplication when computing  $A_{1..s[1,n]}$  and  $s[s[1, n] + 1, n]$  determines the last matrix multiplication when computing  $A_{s[1,n]+1..n}$ . The following recursive procedure prints an optimal parenthesization of  $\langle A_i, A_{i+1}, \dots, A_j \rangle$ , given the  $s$  table computed by MATRIX-CHAIN-ORDER and the indices  $i$  and  $j$ . The initial call PRINT-OPTIMAL-PARENS( $s, 1, n$ ) prints an optimal parenthesization of  $\langle A_1, A_2, \dots, A_n \rangle$ .

```
PRINT-OPTIMAL-PARENS( $s, i, j$ )
1  if  $i == j$ 
2      print " $A$ " $_i$ 
3  else print "("
4      PRINT-OPTIMAL-PARENS( $s, i, s[i, j]$ )
5      PRINT-OPTIMAL-PARENS( $s, s[i, j] + 1, j$ )
6      print ")"
```

In the example of Figure 15.5, the call PRINT-OPTIMAL-PARENS( $s, 1, 6$ ) prints the parenthesization  $((A_1(A_2A_3))((A_4A_5)A_6))$ .

## **Reference :**

**Text Book**-T. H. Cormen, C. E. Leiserson, R. L. Rivest and C. Stein : Introduction to Algorithms, Third Edition ,The MIT Press Cambridge, Massachusetts London, England .