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CORRECTED
4/12/2011
4/14/2011

$$E(f) = \sum_{e \in U} f(e) \times p(e)$$

$$E(f|s) = \sum_{e \in U} f(e) \times p(e|s) =$$

$$= \sum_{e \in U} f(e) \frac{p(\{e\} \cap s)}{p(s)} =$$

$$= \frac{1}{p(s)} \times \sum_{e \in U} f(e) \times p(\{e\} \cap s) =$$

$$= \frac{1}{p(s)} \times \sum_{e \in s} f(e) \times p(e)$$

Then, Let V be a partition of U

$$E(f) = \sum_{s \in V} p(s) \times E(f|s)$$

Proof. $\sum_{s \in V} p(s) \times E(f|s) =$

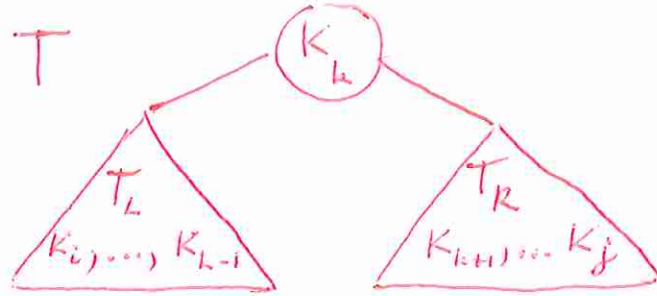
$$= \sum_{s \in V} p(s) \times \frac{1}{p(s)} \times \sum_{e \in s} f(e) \times p(e) =$$

$$= \sum_{s \in V} \sum_{e \in s} f(e) \times p(e) =$$

$$= \sum_{e \in U} f(e) \times p(e) = E(f) \quad \square$$

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$$E(T) = p(T_L | T) \times (E(T_L) + 1) +$$

$$+ p(k | T) \times E(k) +$$

$$+ p(T_R | T) \times (E(T_R) + 1) =$$

$$= \frac{p(T_L)}{p(T)} \times (E(T_L) + 1) +$$

$$+ \frac{p_k}{p(T)} \times 1 +$$

$$+ \frac{p(T_R)}{p(T)} \times (E(T_R) + 1) =$$

$$= \frac{1}{p(T)} (p(T_L) \times E(T_L) + p(T_L) +$$

$$+ p_k +$$

$$+ p(T_R) \times E(T_R) + p(T_R)) =$$

$$= \frac{1}{p(i, j)} (p(i, k-1) \times E(T_L) + p(i, k-1) + p_k +$$

$$+ p(k+1, j) \times E(T_R) + p(k+1, j)) =$$

$$p(i, j) = \sum_{m=i}^j p_m = p(T); \quad p(i, k-1) = \sum_{m=i}^{k-1} p_m = p(T_L)$$

$$p(k+1, j) = \sum_{m=k+1}^j p_m = p(T_R)$$

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$$= \frac{1}{p(i,j)} \times (p(i,k-1) \times E(T_L) + p(k+1,j) \times E(T_R) + p(i,j))$$

$$\therefore p(i,j) \times E(T) = p(i,k-1) \times E(T_L) + p(k+1,j) \times E(T_R) + p(i,j)$$

Putting:

$$A[i][j] = p(i,j) \times E(T)$$

$$A[i][k-1] = p(i,k-1) \times E(T_L)$$

$$A[k+1][j] = p(k+1,j) \times E(T_R)$$

we conclude:

$$A[i][j] = p(i,j) \times E(T) =$$

$$= p(i,k-1) \times E(T_L) + p(k+1,j) \times E(T_R) + p(i,j)$$

$$= A[i][k-1] + A[k+1][j] + p(i,j)$$

$$\therefore A[i][j] = A[i][k-1] + A[k+1][j] + p(i,j)$$

$$p(i,k-1) + p_k + p(k+1,j) = \sum_{m=i}^{k-1} p_{m+1} + p_k + \sum_{m=k+1}^j p_m = \sum_{m=i}^j p_m = P(i,j)$$

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Because the choice of k was optimized, we get

$$A[i][j] = \min_{i \leq k \leq j} (A[i][k-1] + A[k+1][j] + p(i, j)) =$$

$$= p(i, j) + \min_{i \leq k \leq j} (A[i][k-1] + A[k+1][j]).$$

The above formula for $A[i][j]$ allows for computation of it using only indices p, q such that $q - p < j - i$.