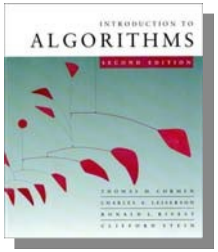
CS60020: Foundations of Algorithm Design and Machine Learning

Sourangshu Bhattacharya

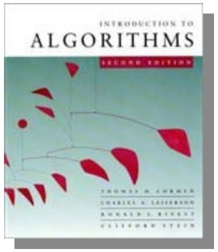


Matrix multiplication

$$\left.\begin{array}{ll}\textbf{Input:} & A = [a_{ij}],\ B = [b_{ij}]. \\ \textbf{Output:} & C = [c_{ij}] = A \cdot B.\end{array}\right\} \quad i, j = 1, 2, \ldots, n.$$

$$\begin{bmatrix} c_{11} & c_{12} & \cdots & c_{1n} \\ c_{21} & c_{22} & \cdots & c_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ c_{n1} & c_{n2} & \cdots & c_{nn} \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{bmatrix} \cdot \begin{bmatrix} b_{11} & b_{12} & \cdots & b_{1n} \\ b_{21} & b_{22} & \cdots & b_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ b_{n1} & b_{n2} & \cdots & b_{nn} \end{bmatrix}$$

$$c_{ij} = \sum_{k=1}^{n} a_{ik} \cdot b_{kj}$$



Standard algorithm

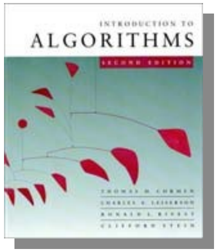
for $i \leftarrow 1$ **to** n

    do for $j \leftarrow 1$ **to** n

        do $c_{ij} \leftarrow 0$

            for $k \leftarrow 1$ **to** n

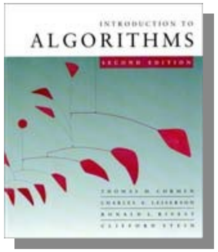
                do $c_{ij} \leftarrow c_{ij} + a_{ik} \cdot b_{kj}$



Standard algorithm

for $i \leftarrow 1$ **to** n
    do for $j \leftarrow 1$ **to** n
        do $c_{ij} \leftarrow 0$
            for $k \leftarrow 1$ **to** n
                do $c_{ij} \leftarrow c_{ij} + a_{ik} \cdot b_{kj}$

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



Divide-and-conquer algorithm

IDEA:

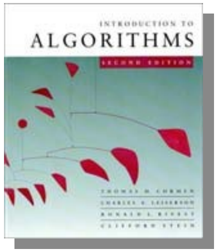
$n \times n$ matrix $=$ 2×2 matrix of $(n/2) \times (n/2)$ submatrices:

$$\left[\begin{array}{c|c} r & s \\ \hline t & u \end{array}\right] = \left[\begin{array}{c|c} a & b \\ \hline c & d \end{array}\right] \cdot \left[\begin{array}{c|c} e & f \\ \hline g & h \end{array}\right]$$

$$C \quad = \quad A \quad \cdot \quad B$$

$$\left.\begin{aligned} r &= ae + bg \\ s &= af + bh \\ t &= ce + dg \\ u &= cf + dh \end{aligned}\right\}$$

8 mults of $(n/2) \times (n/2)$ submatrices
4 adds of $(n/2) \times (n/2)$ submatrices



Divide-and-conquer algorithm

IDEA:

$n \times n$ matrix $= 2\times 2$ matrix of $(n/2)\times(n/2)$ submatrices:

$$\left[\begin{array}{c|c} r & s \\ \hline t & u \end{array}\right] = \left[\begin{array}{c|c} a & b \\ \hline c & d \end{array}\right] \cdot \left[\begin{array}{c|c} e & f \\ \hline g & h \end{array}\right]$$

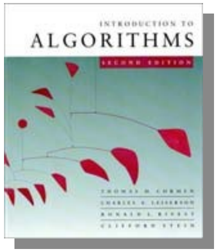
$$C \quad = \quad A \quad \cdot \quad B$$

$$\left.\begin{aligned} r &= ae + bg \\ s &= af + bh \\ t &= ce + dh \\ u &= cf + dg \end{aligned}\right\}$$

recursive

8 mults of $(n/2)\times(n/2)$ submatrices

4 adds of $(n/2)\times(n/2)$ submatrices



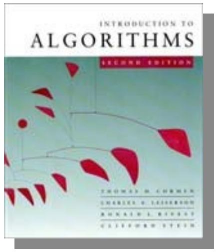
Analysis of D&C algorithm

$$T(n) = 8\,T(n/2) + \Theta(n^2)$$

 # submatrices

submatrix size

work adding submatrices



Analysis of D&C algorithm

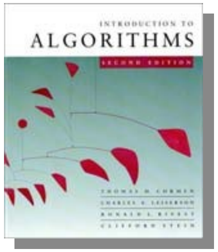
$$T(n) = 8\,T(n/2) + \Theta(n^2)$$

 # submatrices

submatrix size

work adding submatrices

$$n^{\log_b a} = n^{\log_2 8} = n^3 \quad \Rightarrow \quad \text{CASE 1} \quad \Rightarrow \quad T(n) = \Theta(n^3).$$



Analysis of D&C algorithm

$$T(n) = 8\,T(n/2) + \Theta(n^2)$$

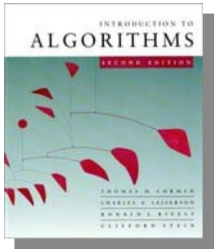
 # submatrices

submatrix size

work adding submatrices

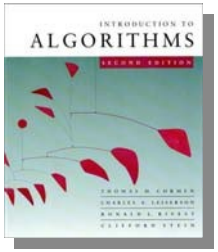
$n^{\log_b a} = n^{\log_2 8} = n^3 \quad \Rightarrow \quad$ CASE 1 $\quad \Rightarrow \quad T(n) = \Theta(n^3)$.

No better than the ordinary algorithm.



Strassen's idea

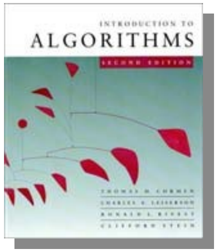
- Multiply 2×2 matrices with only 7 recursive mults.



Strassen's idea

- Multiply 2×2 matrices with only 7 recursive mults.

$$
\begin{aligned}
P_1 &= a \cdot (f - h) \\
P_2 &= (a + b) \cdot h \\
P_3 &= (c + d) \cdot e \\
P_4 &= d \cdot (g - e) \\
P_5 &= (a + d) \cdot (e + h) \\
P_6 &= (b - d) \cdot (g + h) \\
P_7 &= (a - c) \cdot (e + f)
\end{aligned}
$$

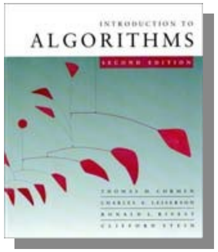


Strassen's idea

- Multiply 2×2 matrices with only 7 recursive mults.

$$
\begin{aligned}
P_1 &= a \cdot (f - h) \\
P_2 &= (a + b) \cdot h \\
P_3 &= (c + d) \cdot e \\
P_4 &= d \cdot (g - e) \\
P_5 &= (a + d) \cdot (e + h) \\
P_6 &= (b - d) \cdot (g + h) \\
P_7 &= (a - c) \cdot (e + f)
\end{aligned}
$$

$$
\begin{aligned}
r &= P_5 + P_4 - P_2 + P_6 \\
s &= P_1 + P_2 \\
t &= P_3 + P_4 \\
u &= P_5 + P_1 - P_3 - P_7
\end{aligned}
$$



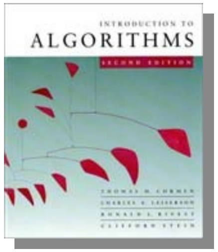
Strassen's idea

- Multiply 2×2 matrices with only 7 recursive mults.

$$P_1 = a \cdot (f - h)$$
$$P_2 = (a + b) \cdot h$$
$$P_3 = (c + d) \cdot e$$
$$P_4 = d \cdot (g - e)$$
$$P_5 = (a + d) \cdot (e + h)$$
$$P_6 = (b - d) \cdot (g + h)$$
$$P_7 = (a - c) \cdot (e + f)$$

$$r = P_5 + P_4 - P_2 + P_6$$
$$s = P_1 + P_2$$
$$t = P_3 + P_4$$
$$u = P_5 + P_1 - P_3 - P_7$$

7 mults, 18 adds/subs.
Note: No reliance on commutativity of mult!

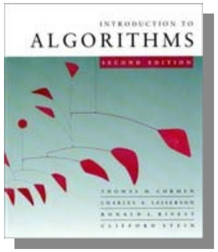


Strassen's idea

- Multiply 2×2 matrices with only 7 recursive mults.

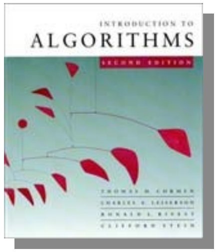
$$
\begin{aligned}
P_1 &= a \cdot (f - h) \\
P_2 &= (a + b) \cdot h \\
P_3 &= (c + d) \cdot e \\
P_4 &= d \cdot (g - e) \\
P_5 &= (a + d) \cdot (e + h) \\
P_6 &= (b - d) \cdot (g + h) \\
P_7 &= (a - c) \cdot (e + f)
\end{aligned}
$$

$$
\begin{aligned}
r &= P_5 + P_4 - P_2 + P_6 \\
&= (a + d)(e + h) \\
&\quad + d(g - e) - (a + b)h \\
&\quad + (b - d)(g + h) \\
&= ae + ah + de + dh \\
&\quad + dg - de - ah - bh \\
&\quad + bg + bh - dg - dh \\
&= ae + bg
\end{aligned}
$$



Strassen’s algorithm

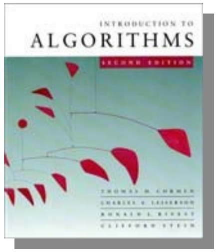
1. ***Divide:*** Partition A and B into $(n/2)\times(n/2)$ submatrices. Form terms to be multiplied using $+$ and $-$.
2. ***Conquer:*** Perform 7 multiplications of $(n/2)\times(n/2)$ submatrices recursively.
3. ***Combine:*** Form C using $+$ and $-$ on $(n/2)\times(n/2)$ submatrices.



Strassen's algorithm

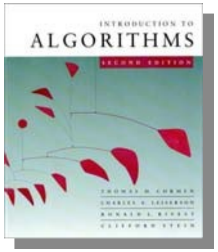
1. ***Divide:*** Partition A and B into $(n/2)\times(n/2)$ submatrices. Form terms to be multiplied using $+$ and $-$.
2. ***Conquer:*** Perform 7 multiplications of $(n/2)\times(n/2)$ submatrices recursively.
3. ***Combine:*** Form C using $+$ and $-$ on $(n/2)\times(n/2)$ submatrices.

$$T(n) = 7\,T(n/2) + \Theta(n^2)$$



Analysis of Strassen

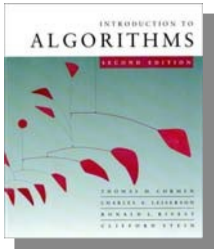
$$T(n) = 7\,T(n/2) + \Theta(n^2)$$



Analysis of Strassen

$$T(n) = 7\,T(n/2) + \Theta(n^2)$$

$$n^{\log_b a} = n^{\log_2 7} \approx n^{2.81} \;\Rightarrow\; \textsc{Case } 1 \;\Rightarrow\; T(n) = \Theta(n^{\lg 7}).$$

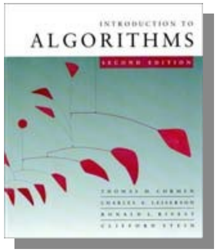


Analysis of Strassen

$$T(n) = 7\,T(n/2) + \Theta(n^2)$$

$$n^{\log_b a} = n^{\log_2 7} \approx n^{2.81} \;\Rightarrow\; \text{CASE 1} \;\Rightarrow\; T(n) = \Theta(n^{\lg 7}).$$

The number 2.81 may not seem much smaller than 3, but because the difference is in the exponent, the impact on running time is significant. In fact, Strassen's algorithm beats the ordinary algorithm on today's machines for $n \geq 32$ or so.



Analysis of Strassen

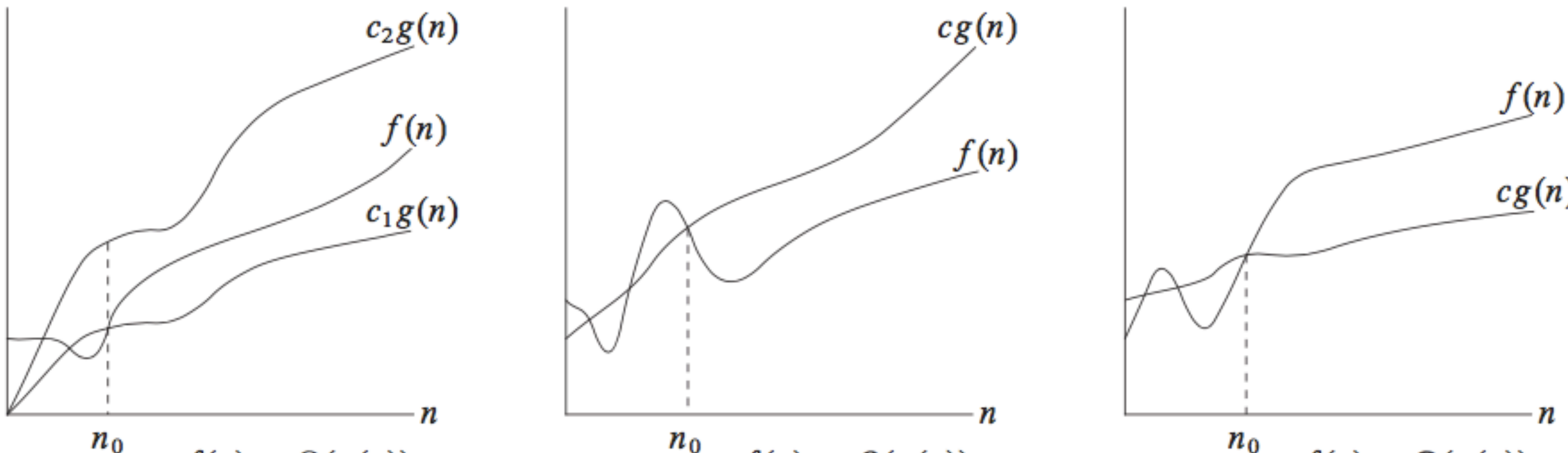
$$T(n) = 7\,T(n/2) + \Theta(n^2)$$

$$n^{\log_b a} = n^{\log_2 7} \approx n^{2.81} \;\Rightarrow\; \text{CASE 1} \;\Rightarrow\; T(n) = \Theta(n^{\lg 7}).$$

The number 2.81 may not seem much smaller than 3, but because the difference is in the exponent, the impact on running time is significant. In fact, Strassen's algorithm beats the ordinary algorithm on today's machines for $n \geq 32$ or so.

Best to date (of theoretical interest only): $\Theta(n^{2.376L})$.

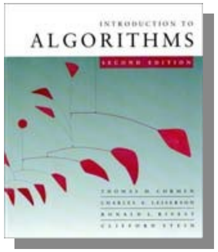
Asymptotic Notation



$f(n) = \Theta(g(n))$ $f(n) = O(g(n))$ $f(n) = \Omega(g(n))$

Asymptotic Notation

- Reflexive
- Transitive
- Theta is symmetric.
- O and Omega are anti-symmetric.



Master theorem

$$T(n) = a\,T(n/b) + f(n)$$

CASE 1: $f(n) = O(n^{\log_b a - \varepsilon})$, constant $\varepsilon > 0$

$\Rightarrow T(n) = \Theta(n^{\log_b a})$.

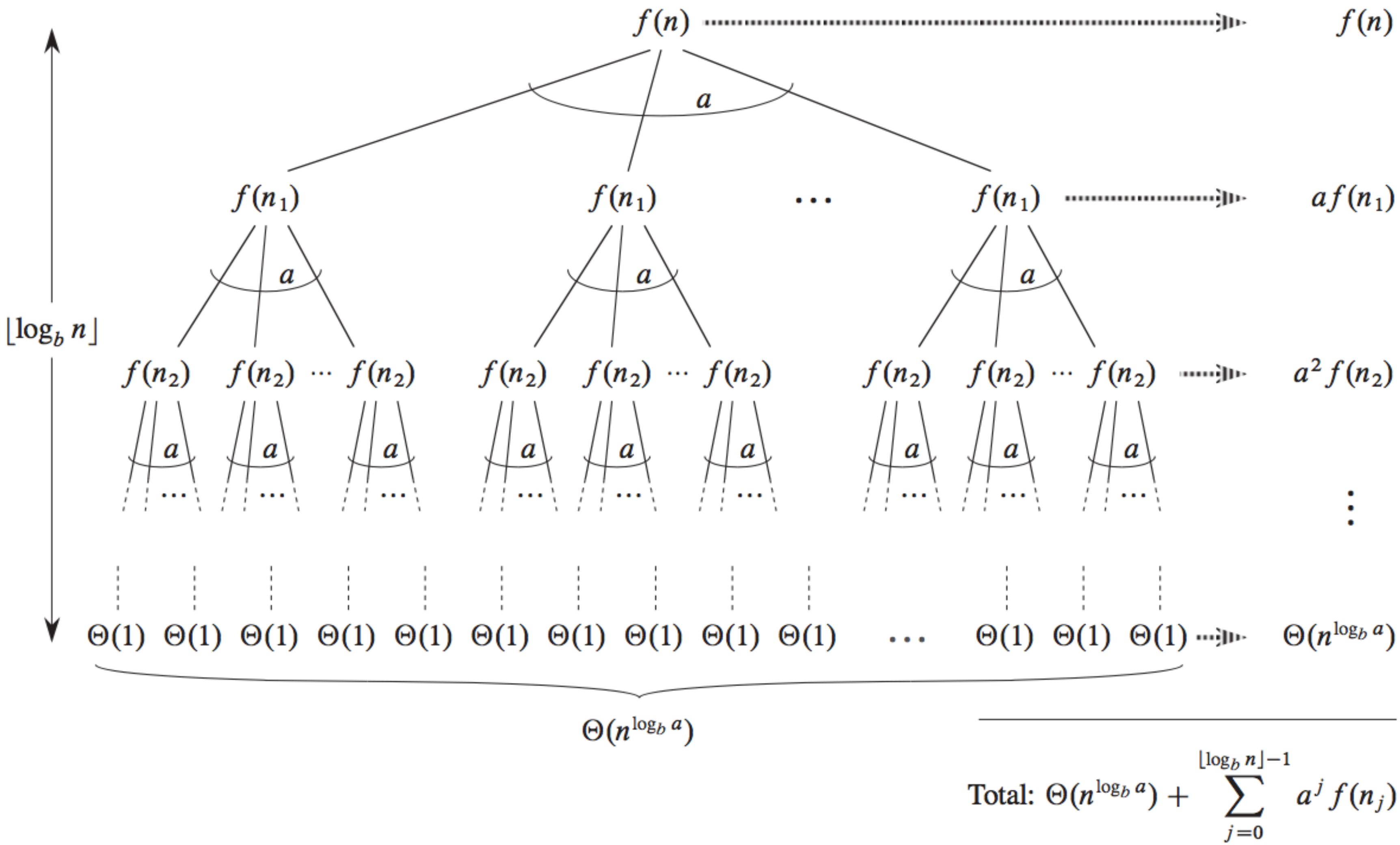
CASE 2: $f(n) = \Theta(n^{\log_b a})$

$\Rightarrow T(n) = \Theta(n^{\log_b a} \lg n)$.

CASE 3: $f(n) = \Omega(n^{\log_b a + \varepsilon})$, constant $\varepsilon > 0$, and regularity condition

$\Rightarrow T(n) = \Theta(f(n))$.

Proof of Master theorem



Proof of Master theorem

Lemma 4.3

Let $a \geq 1$ and $b > 1$ be constants, and let $f(n)$ be a nonnegative function defined on exact powers of b. A function $g(n)$ defined over exact powers of b by

$$g(n) = \sum_{j=0}^{\log_b n - 1} a^j f(n/b^j) \tag{4.22}$$

has the following asymptotic bounds for exact powers of b:

1. If $f(n) = O(n^{\log_b a - \epsilon})$ for some constant $\epsilon > 0$, then $g(n) = O(n^{\log_b a})$.
2. If $f(n) = \Theta(n^{\log_b a})$, then $g(n) = \Theta(n^{\log_b a} \lg n)$.
3. If $af(n/b) \leq cf(n)$ for some constant $c < 1$ and for all sufficiently large n, then $g(n) = \Theta(f(n))$.

Proof of Master theorem

- Case 1:

$$\begin{aligned}
\sum_{j=0}^{\log_b n-1} a^j \left(\frac{n}{b^j}\right)^{\log_b a-\epsilon} &= n^{\log_b a-\epsilon} \sum_{j=0}^{\log_b n-1} \left(\frac{ab^\epsilon}{b^{\log_b a}}\right)^j \\
&= n^{\log_b a-\epsilon} \sum_{j=0}^{\log_b n-1} (b^\epsilon)^j \\
&= n^{\log_b a-\epsilon} \left(\frac{b^{\epsilon \log_b n} - 1}{b^\epsilon - 1}\right)
\end{aligned}$$

Proof of Master theorem

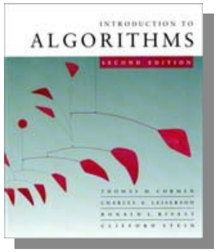
- Case 2:

$$\begin{aligned}
\sum_{j=0}^{\log_b n-1} a^j \left(\frac{n}{b^j}\right)^{\log_b a} &= n^{\log_b a} \sum_{j=0}^{\log_b n-1} \left(\frac{a}{b^{\log_b a}}\right)^j \\
&= n^{\log_b a} \sum_{j=0}^{\log_b n-1} 1 \\
&= n^{\log_b a} \log_b n \,.
\end{aligned}$$

Proof of Master theorem

- Case 3:

$$
\begin{aligned}
g(n) &= \sum_{j=0}^{\log_b n-1} a^j f(n/b^j) \\
&\le \sum_{j=0}^{\log_b n-1} c^j f(n) + O(1) \\
&\le f(n) \sum_{j=0}^{\infty} c^j + O(1) \\
&= f(n)\left(\frac{1}{1-c}\right) + O(1) \\
&= O(f(n)) ,
\end{aligned}
$$



Conclusion

- Divide and conquer is just one of several powerful techniques for algorithm design.
- Divide-and-conquer algorithms can be analyzed using recurrences and the master method (so practice this math).
- The divide-and-conquer strategy often leads to efficient algorithms.