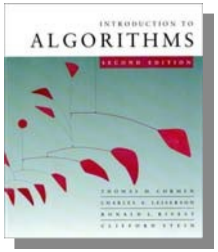
CS60020: Foundations of Algorithm Design and Machine Learning

Sourangshu Bhattacharya

DIVIDE AND CONQUER

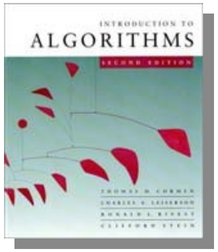


Matrix multiplication

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

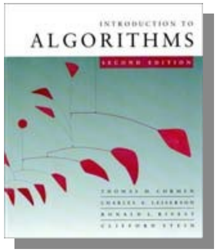
$$\begin{bmatrix} c_{11} & c_{12} & \cdots & c_{1n} \\ c_{21} & c_{22} & \cdots & c_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ c_{n1} & c_{n2} & \cdots & c_{nn} \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots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

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



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



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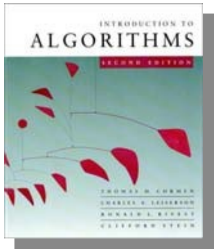
Running time $= \Theta(n^3)$



Divide-and-conquer algorithm

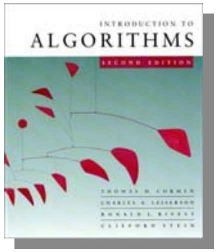
IDEA:

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

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

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

$$\left.\begin{aligned} r &= ae + bg \\ s &= af + bh \\ t &= ce + dg \\ u &= cf + dh \end{aligned}\right\} \begin{array}{l} \text{8 mults of } (n/2)\times(n/2) \text{ submatrices} \\ \text{4 adds of } (n/2)\times(n/2) \text{ submatrices} \end{array}$$



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

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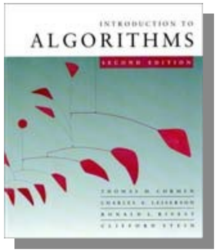
recursive

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

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



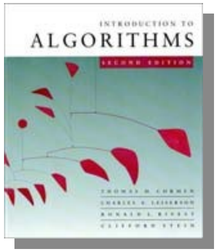
Analysis of D&C algorithm

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

 # submatrices

submatrix size

work adding submatrices



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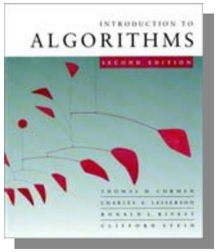
$n^{\log_b a} = n^{\log_2 8} = n^3 \quad \Rightarrow \quad$ CASE 1 $\quad \Rightarrow \quad T(n) = \Theta(n^3)$.



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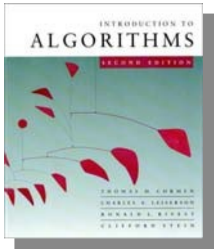
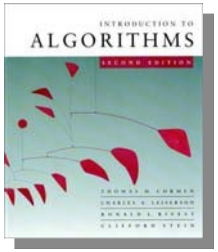
$$n^{\log_b a} = n^{\log_2 8} = n^3 \quad \Rightarrow \quad \textsc{Case 1} \quad \Rightarrow \quad T(n) = \Theta(n^3).$$

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}
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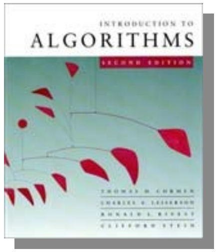

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\end{aligned}
$$

$$
\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}
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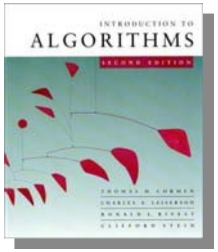

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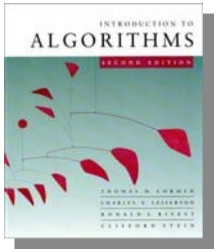
7 mults, 18 adds/subs.
Note: No reliance on commutativity of mult!



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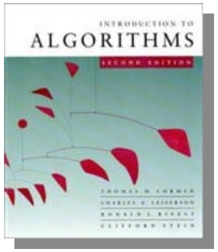
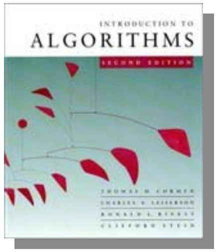
\end{aligned}
$$

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



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.



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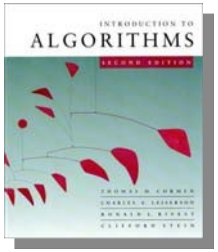
$$T(n) = 7\,T(n/2) + \Theta(n^2)$$



Master theorem

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

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

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

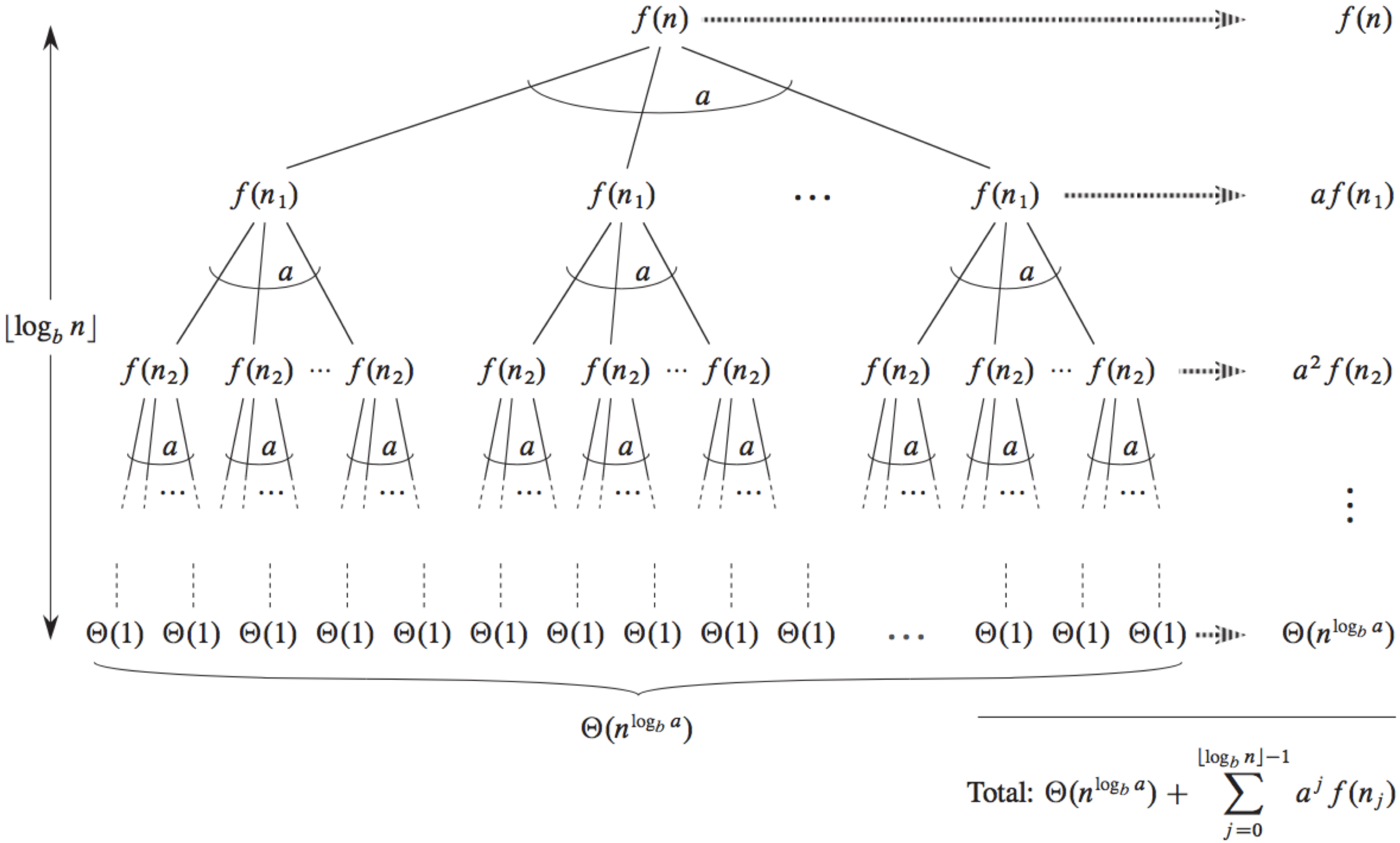
CASE 2: $f(n) = \Theta(n^{\log_b a})$

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

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

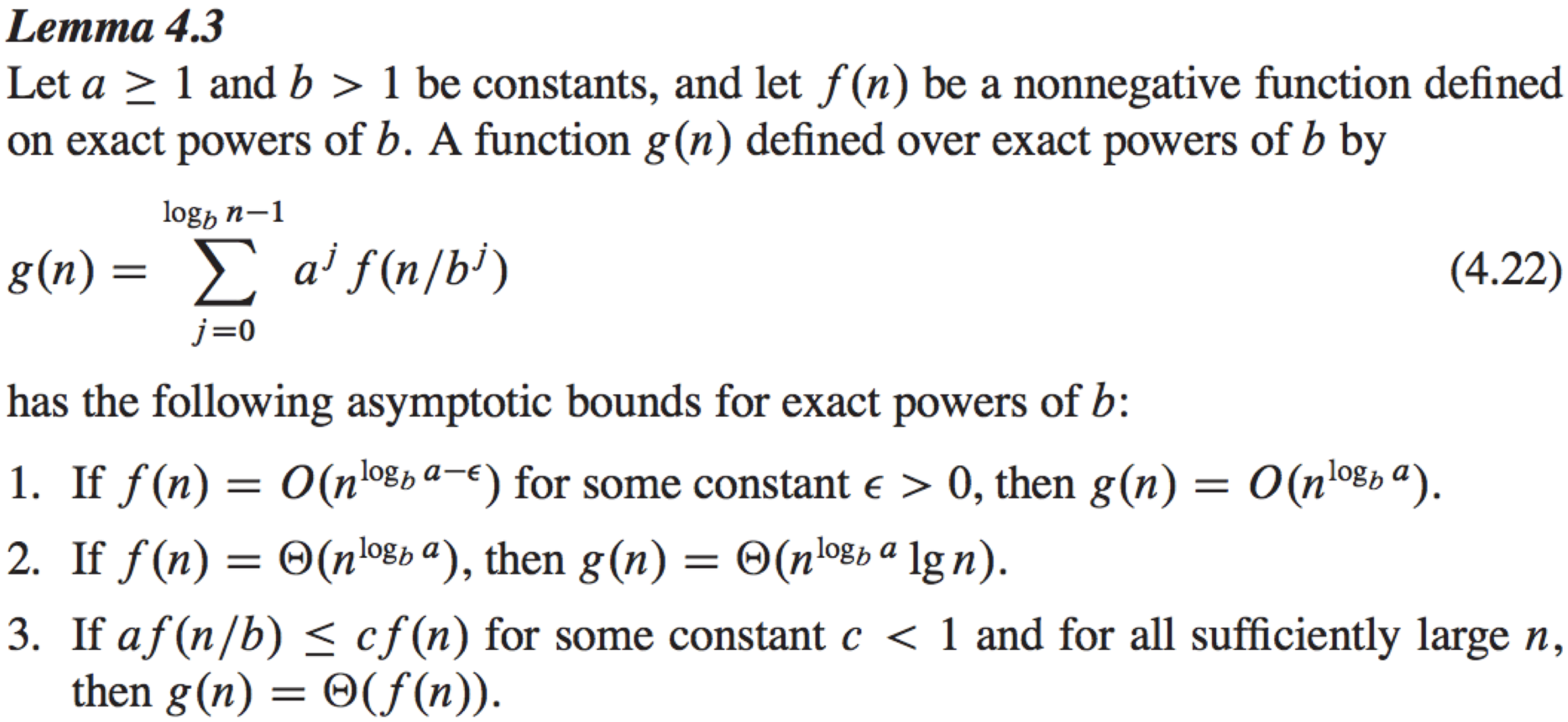
$\Rightarrow T(n) = \Theta(f(n))$.

Proof of Master theorem



$$\text{Total: } \Theta(n^{\log_b a}) + \sum_{j=0}^{\lfloor \log_b n \rfloor - 1} a^j f(n_j)$$

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

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

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:

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

$$= n^{\log_b a-\epsilon} \sum_{j=0}^{\log_b n-1} (b^\epsilon)^j$$

$$= n^{\log_b a-\epsilon} \left(\frac{b^{\epsilon \log_b n} - 1}{b^\epsilon - 1}\right)$$

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:

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