Divide-and-Conquer

Divide-and-conquer.
- Break up problem into several parts.
- Solve each part recursively.
- Combine solutions to sub-problems into overall solution.

Most common usage.
- Break up problem of size n into two equal parts of size ½n.
- Solve two parts recursively.
- Combine two solutions into overall solution in linear time.

Consequence.
- Brute force: n^2.
- Divide-and-conquer: n log n.

Divide et impera.
Veni, vidi, vici.
- *Julius Caesar*

5.3 Counting Inversions

Counting Inversions

Music site tries to match your song preferences with others.

- You rank n songs.
- Music site consults database to find people with similar tastes.

Similarity metric: number of inversions between two rankings.

- My rank: 1, 2, …, n.
- Your rank: $a_1, a_2, \ldots, a_n$.
- Songs i and j inverted if $i < j$, but $a_i > a_j$.

Songs

	A	B	C	D	E
Me	1	2	3	4	5
You	1	3	4	2	5

Inversions

3-2, 4-2

Brute force: check all $\Theta(n^2)$ pairs i and j.

Applications

Applications.

- Voting theory.
- Collaborative filtering.
- Measuring the "sortedness" of an array.
- Sensitivity analysis of Google's ranking function.
- Rank aggregation for meta-searching on the Web.
- Nonparametric statistics (e.g., Kendall's Tau distance).
- K(L,M)=

$$|\{(i,j) | i<j \wedge [((L(i)<L(j)) \wedge (M(i)>M(j))) \vee ((L(i)>L(j)) \wedge (M(i)<M(j)))]\}|$$

Counting Inversions: Divide-and-Conquer

Divide-and-conquer.

1	5	4	8	10	2	6	9	12	11	3	7

Counting Inversions: Divide-and-Conquer

Divide-and-conquer.

- Divide: separate list into two pieces.

1	5	4	8	10	2	6	9	12	11	3	7

Divide: $O(1)$.

1	5	4	8	10	2

6	9	12	11	3	7

Counting Inversions: Divide-and-Conquer

Divide-and-conquer.

- Divide: separate list into two pieces.
- Conquer: recursively count inversions in each half.

1	5	4	8	10	2	6	9	12	11	3	7

Divide: $O(1)$.

1	5	4	8	10	2

6	9	12	11	3	7

Conquer: $2T(n / 2)$

5 blue-blue inversions

8 green-green inversions

5-4, 5-2, 4-2, 8-2, 10-2

6-3, 9-3, 9-7, 12-3, 12-7, 12-11, 11-3, 11-7

Counting Inversions: Divide-and-Conquer

Divide-and-conquer.

- Divide: separate list into two pieces.
- Conquer: recursively count inversions in each half.
- Combine: count inversions where a_i and a_j are in different halves, and return sum of three quantities.

1	5	4	8	10	2	6	9	12	11	3	7

Divide: O(1).

1	5	4	8	10	2

6	9	12	11	3	7

Conquer: 2T(n / 2)

5 blue-blue inversions

8 green-green inversions

9 blue-green inversions
5-3, 4-3, 8-6, 8-3, 8-7, 10-6, 10-9, 10-3, 10-7

Combine: ???

Total = 5 + 8 + 9 = 22.

Counting Inversions: Combine

Combine: count blue-green inversions

- Assume each half is sorted.
- Count inversions where a_i and a_j are in different halves.
- Merge two sorted halves into sorted whole.

to maintain sorted invariant

3	7	10	14	18	19

2	11	16	17	23	25
6	3	2	2	0	0

13 blue-green inversions: 6 + 3 + 2 + 2 + 0 + 0

Count: O(n)

2	3	7	10	11	14	16	17	18	19	23	25

Merge: O(n)

$$T(n) \le T\left(\lfloor n/2 \rfloor\right) + T\left(\lceil n/2 \rceil\right) + O(n) \Rightarrow \mathrm{T}(n) = O(n \log n)$$

Counting Inversions: Implementation

Pre-condition. [Merge-and-Count] A and B are sorted.
Post-condition. [Sort-and-Count] L is sorted.

```
Sort-and-Count(L) {
   if list L has one element
      return 0 and the list L

   Divide the list into two halves A and B
   (rA, A) ← Sort-and-Count(A)
   (rB, B) ← Sort-and-Count(B)
   (r , L) ← Merge-and-Count(A, B)

   return r = rA + rB + r and the sorted list L
}
```

```
Merge-and-Count(A,B)
  Maintain a Current pointer into each list, initialized to
    point to the front elements
  Maintain a variable Count for the number of inversions,
    initialized to 0
  While both lists are nonempty:
    Let a_i and b_j be the elements pointed to by the Current pointer
    Append the smaller of these two to the output list
    If b_j is the smaller element then
      Increment Count by the number of elements remaining in A
    Endif
    Advance the Current pointer in the list from which the
      smaller element was selected.
  EndWhile
```

```
Sort-and-Count(L)
  If the list has one element then
      there are no inversions
  Else
      Divide the list into two halves:
         A contains the first ⌈n/2⌉ elements
         B contains the remaining ⌊n/2⌋ elements
      (r_A, A) = Sort-and-Count(A)
      (r_B, B) = Sort-and-Count(B)
      (r, L) = Merge-and-Count(A, B)
  Endif
  Return r = r_A + r_B + r, and the sorted list L
```

5.4 Closest Pair of Points

Closest Pair of Points

Closest pair. Given n points in the plane, find a pair with smallest Euclidean distance between them.

Fundamental geometric primitive.
- Graphics, computer vision, geographic information systems, molecular modeling, air traffic control.
- Special case of nearest neighbor, Euclidean MST, Voronoi.

fast closest pair inspired fast algorithms for these problems

Brute force. Check all pairs of points p and q with $\Theta(n^2)$ comparisons.

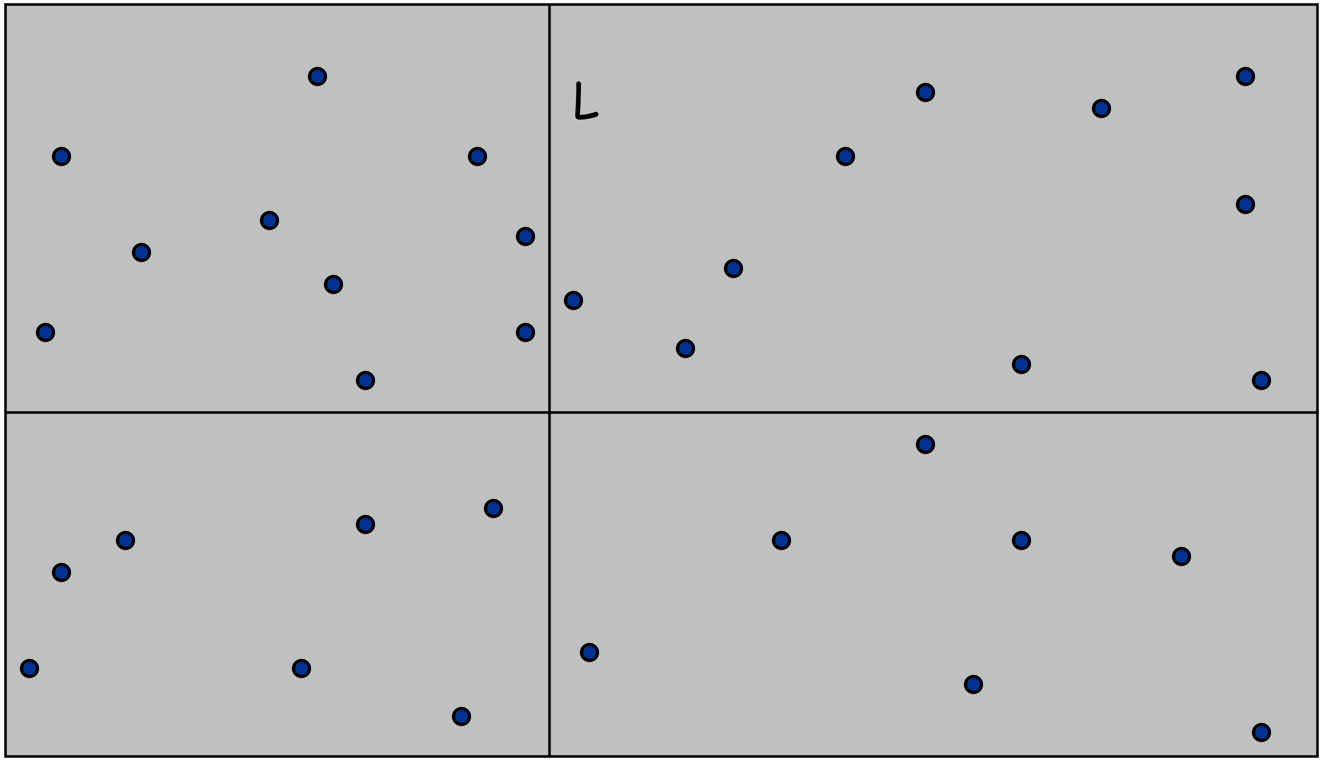
1-D version. O(n log n) easy if points are on a line.

Assumption. No two points have same x coordinate.

to make presentation cleaner

Closest Pair of Points: First Attempt

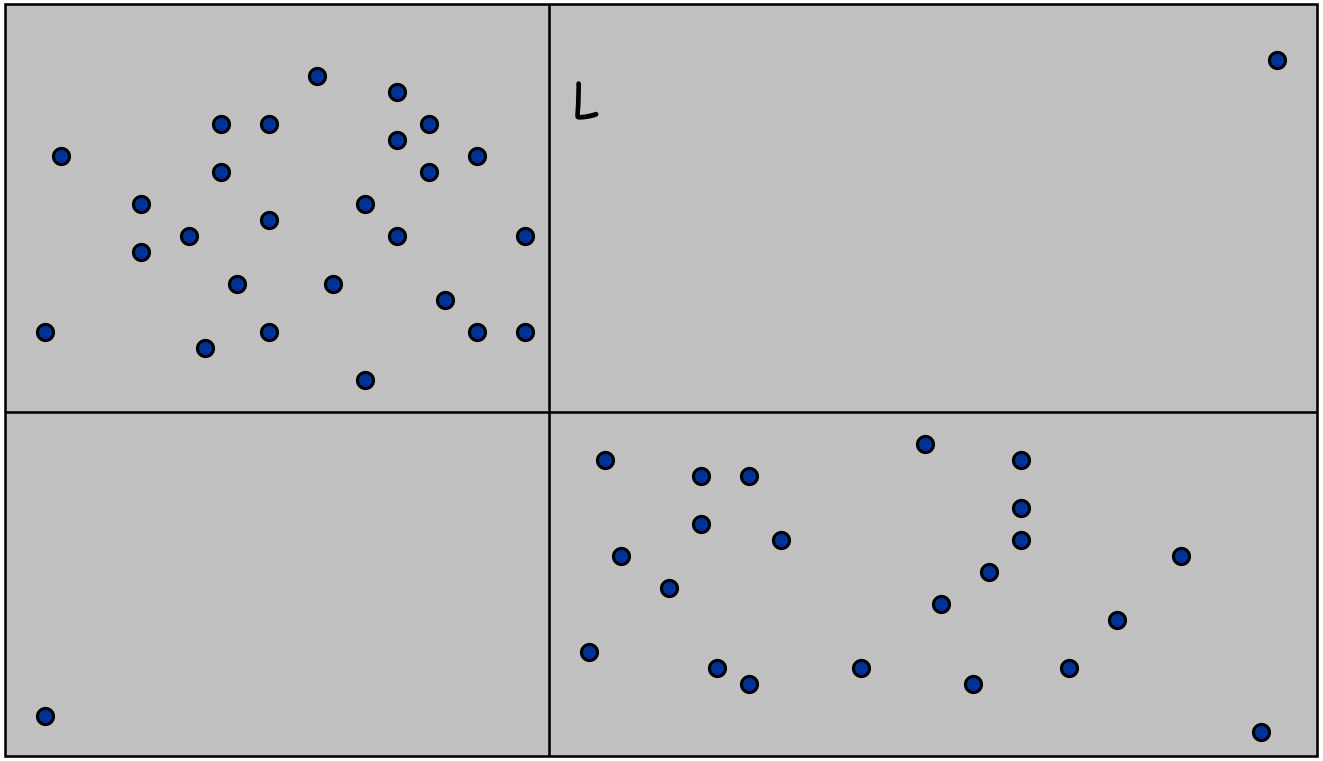
Divide. Sub-divide region into 4 quadrants.



Closest Pair of Points: First Attempt

Divide. Sub-divide region into 4 quadrants.

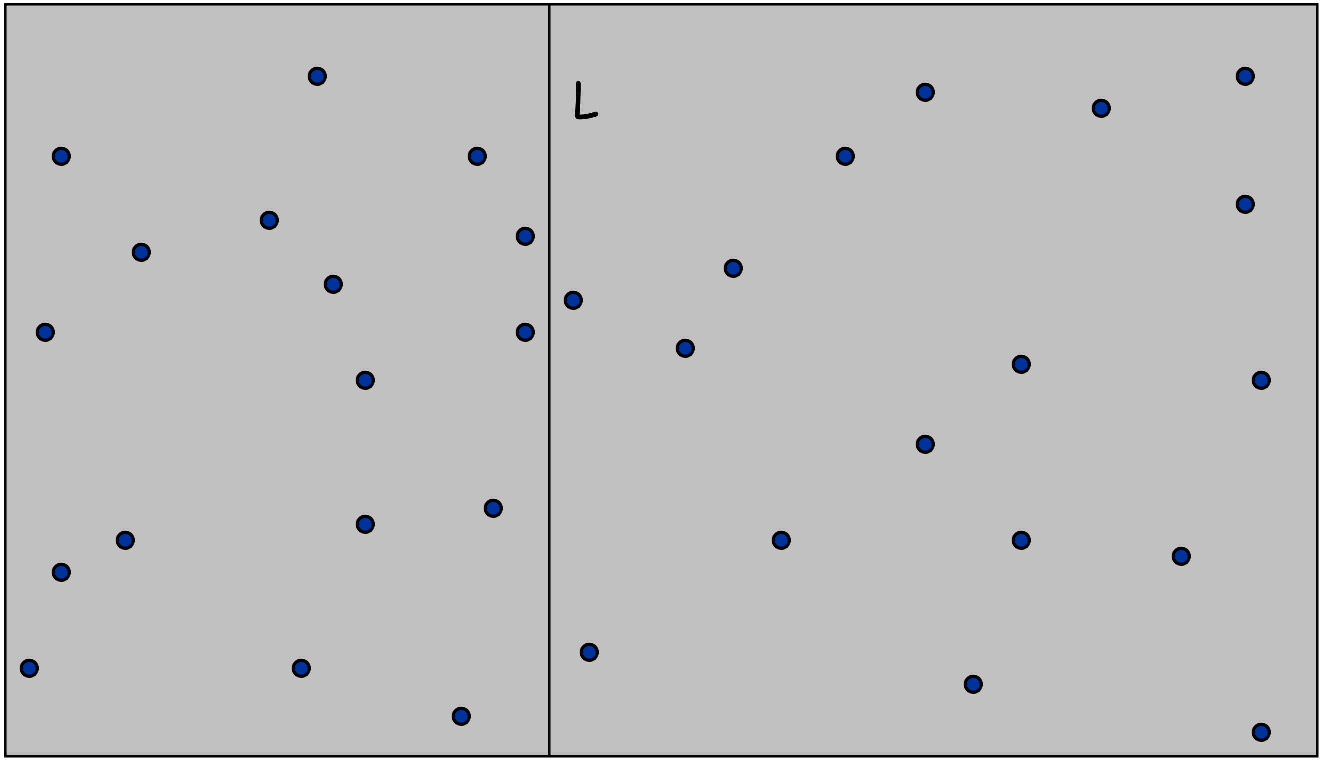
Obstacle. Impossible to ensure n/4 points in each piece.



Closest Pair of Points

Algorithm.

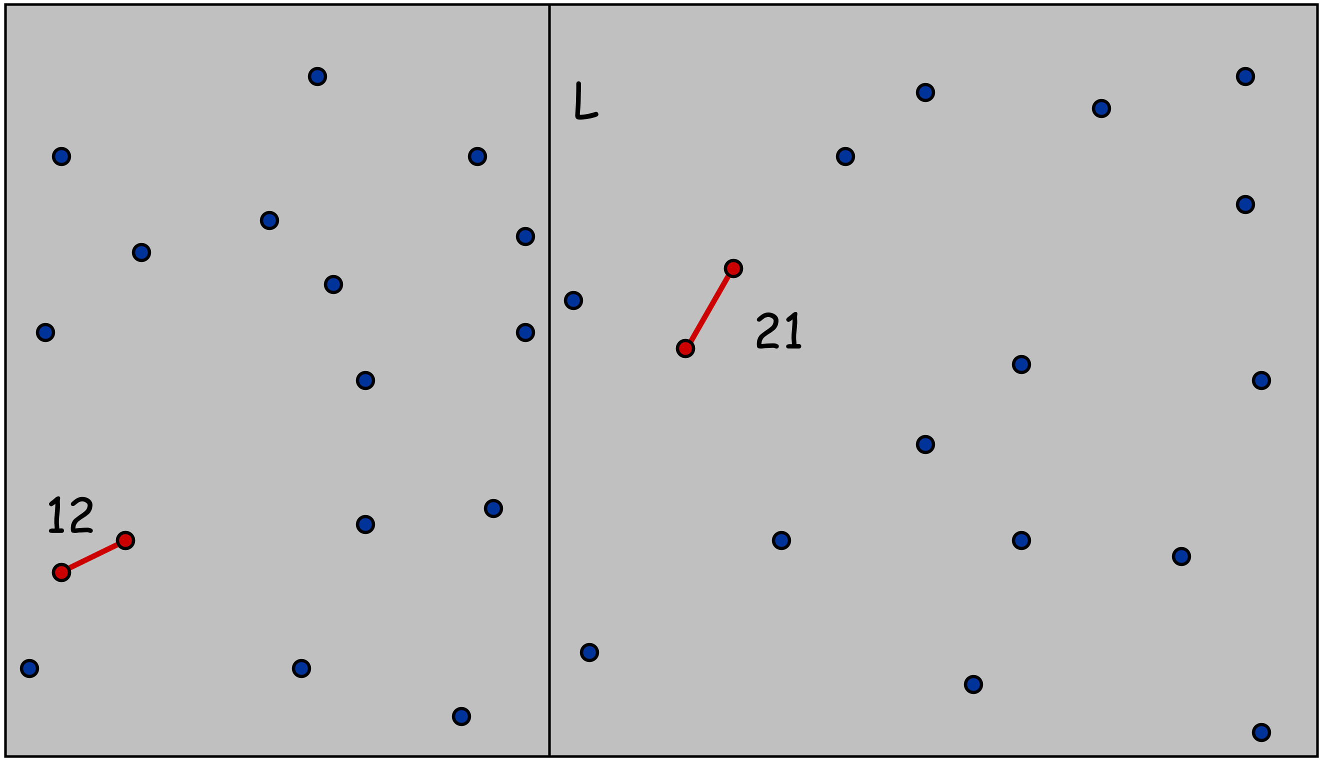
- Divide: draw vertical line L so that roughly ½n points on each side.



Closest Pair of Points

Algorithm.

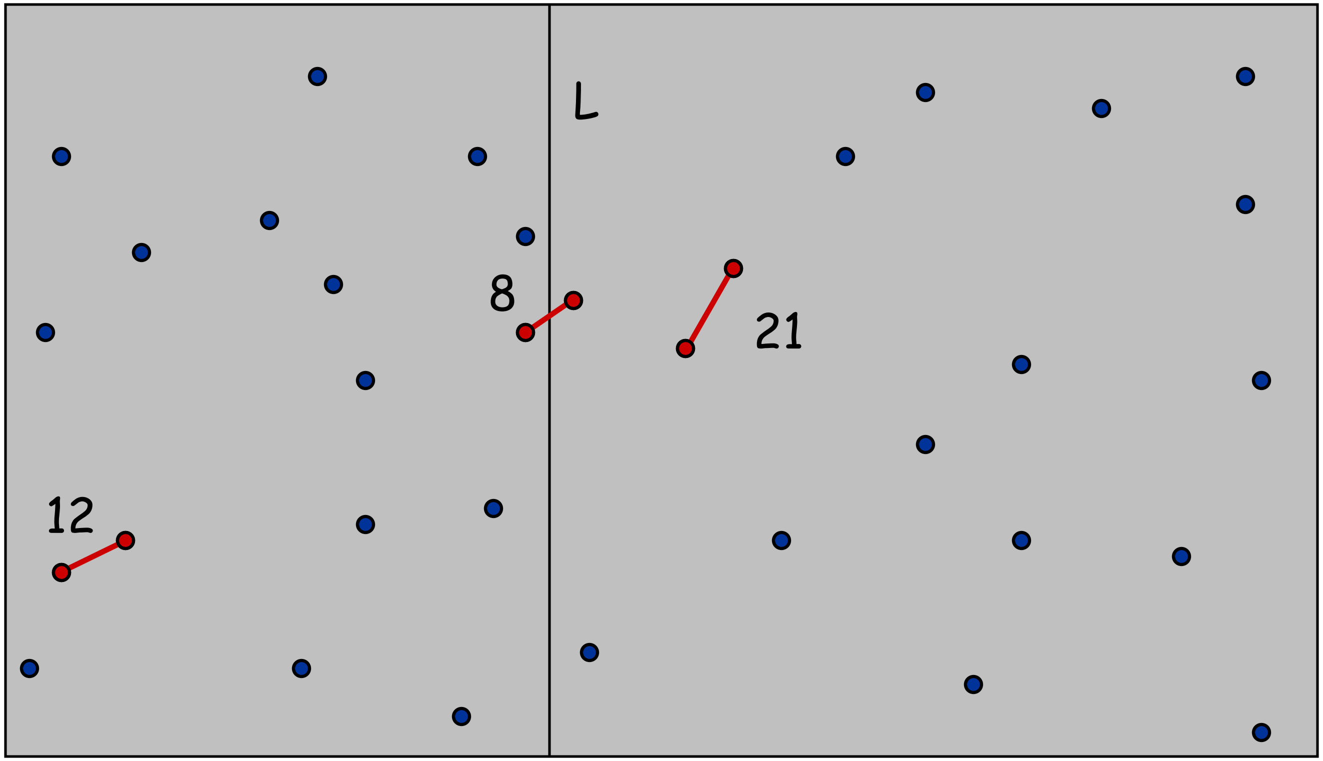
- Divide: draw vertical line L so that roughly ½n points on each side.
- Conquer: find closest pair in each side recursively.



Closest Pair of Points

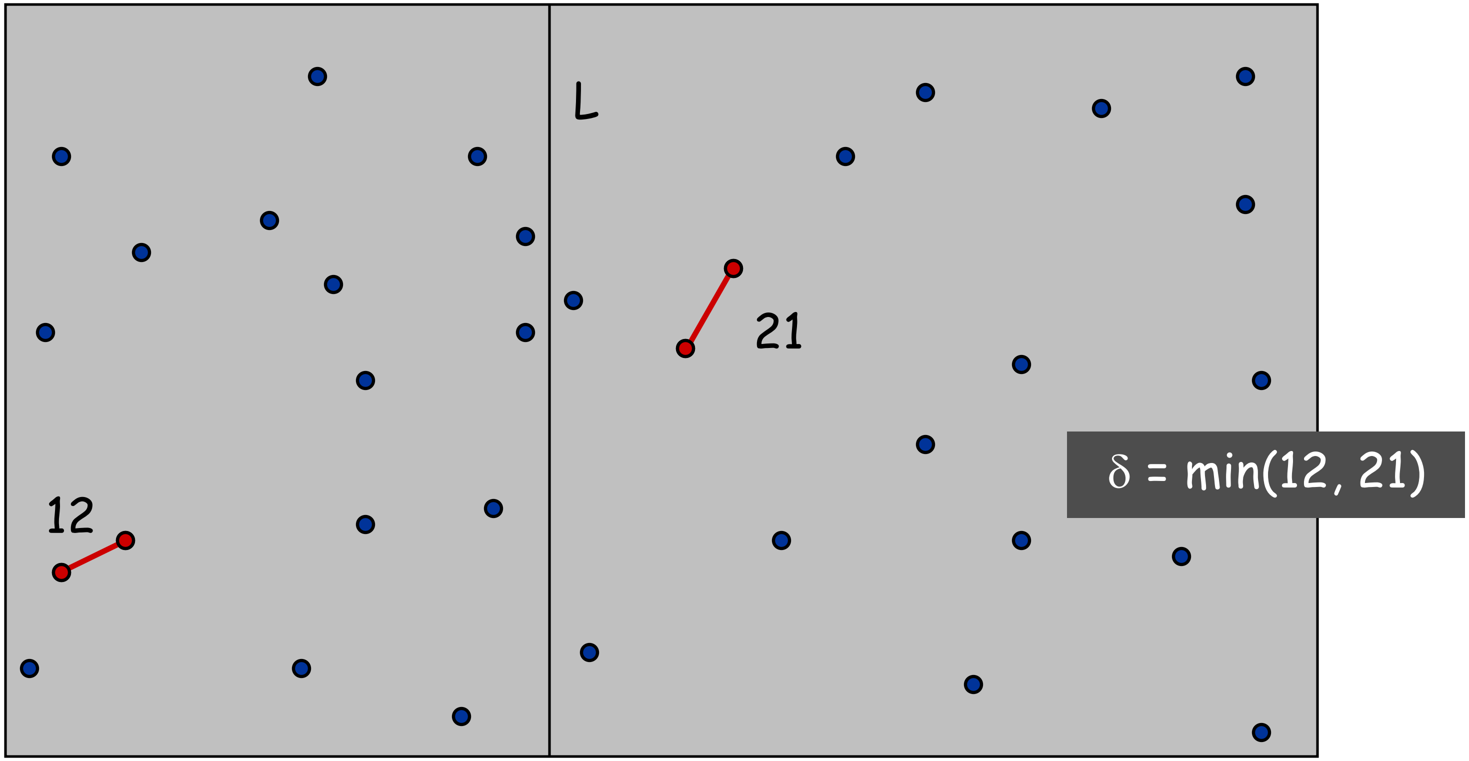
Algorithm.

- Divide: draw vertical line L so that roughly ½n points on each side.
- Conquer: find closest pair in each side recursively.
- Combine: find closest pair with one point in each side. ← seems like $\Theta(n^2)$
- Return best of 3 solutions.



Closest Pair of Points

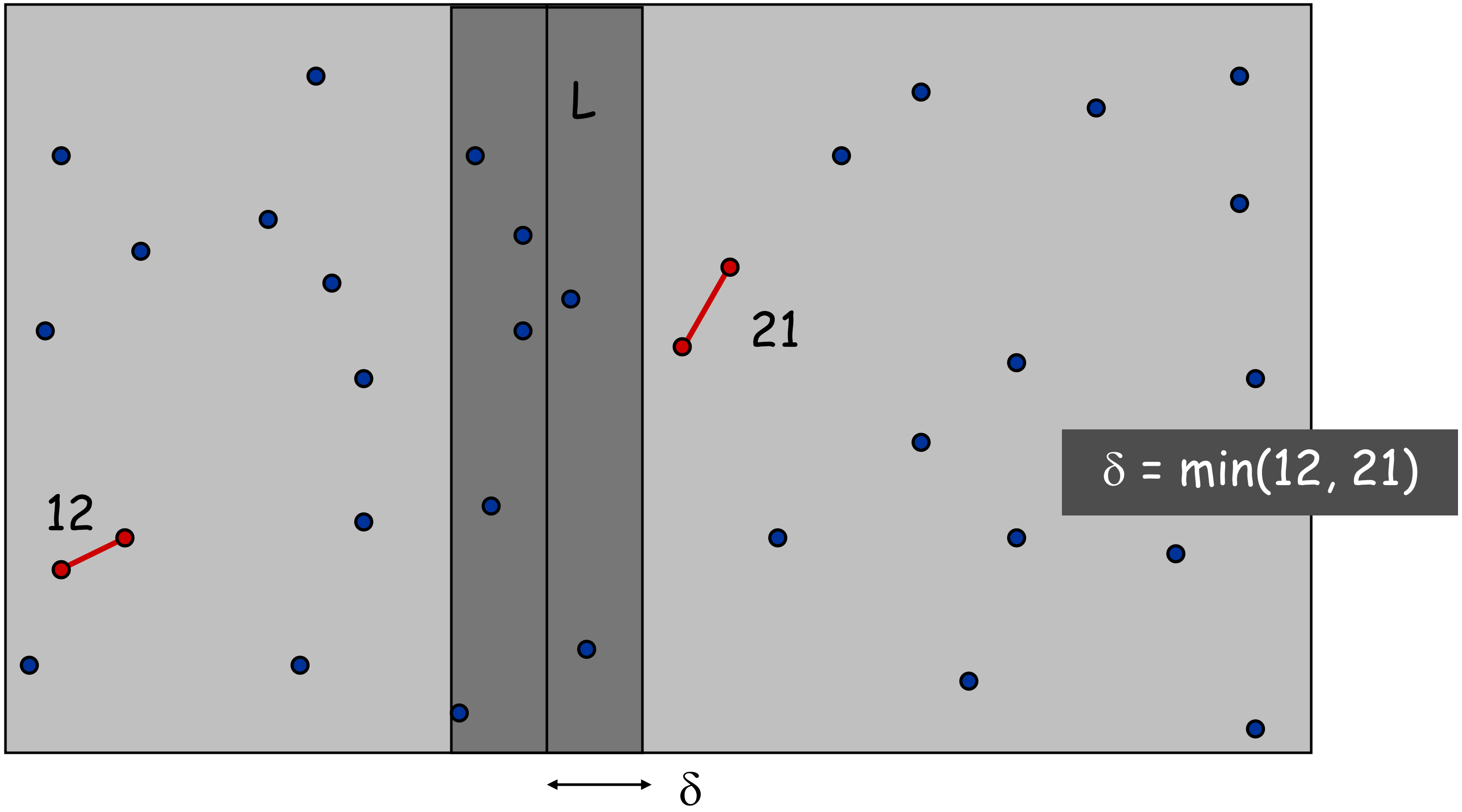
Find closest pair with one point in each side, assuming that distance < δ.



Closest Pair of Points

Find closest pair with one point in each side, assuming that distance $< \delta$.

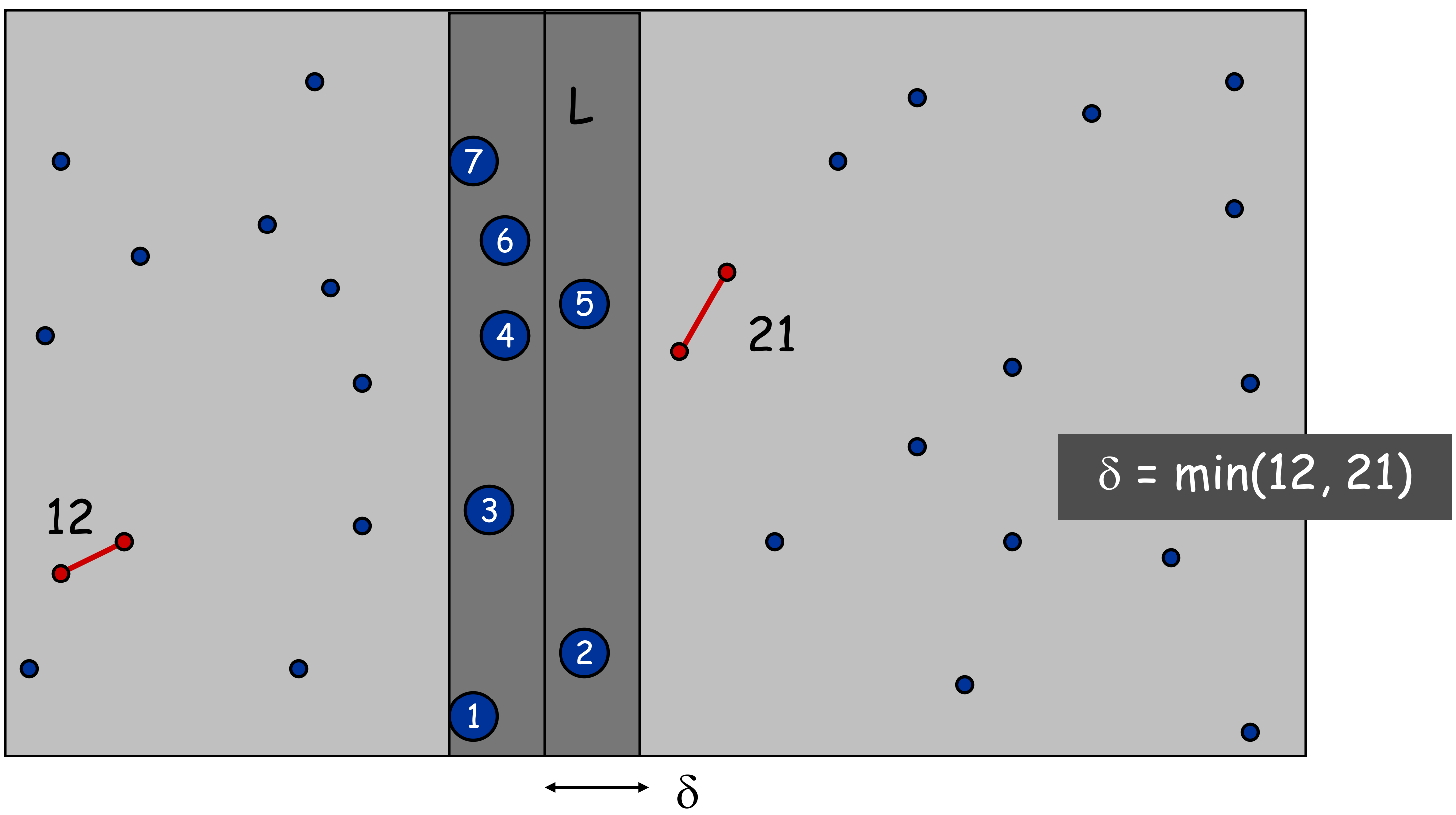
- Observation: only need to consider points within δ of line L.



Closest Pair of Points

Find closest pair with one point in each side, assuming that distance < δ.

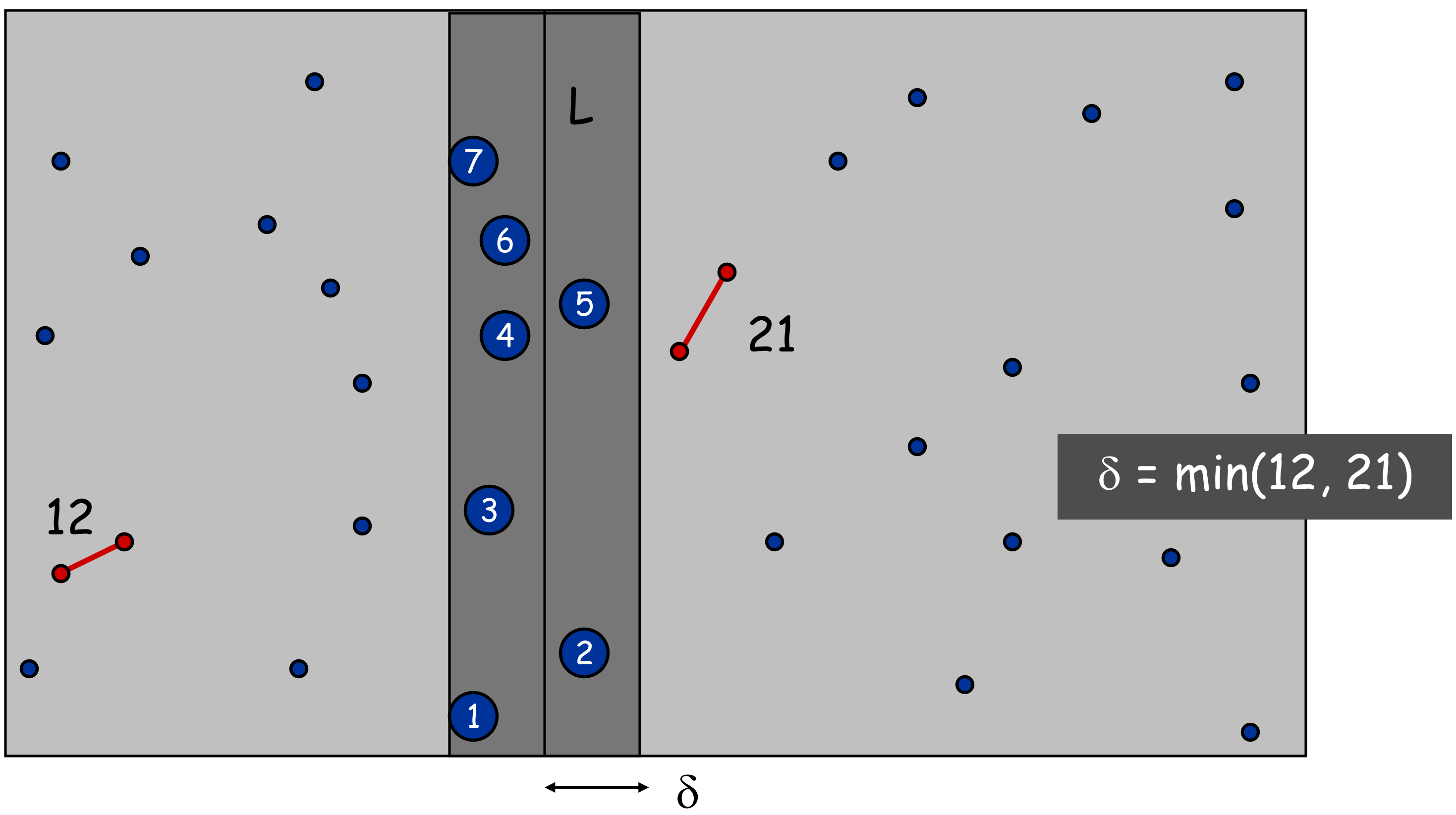
- Observation: only need to consider points within δ of line L.
- Sort points in 2δ-strip by their y coordinate.



Closest Pair of Points

Find closest pair with one point in each side, assuming that distance $< \delta$.

- Observation: only need to consider points within δ of line L.
- Sort points in 2δ-strip by their y coordinate.
- Only check distances of those within 11 positions in sorted list!



Closest Pair of Points

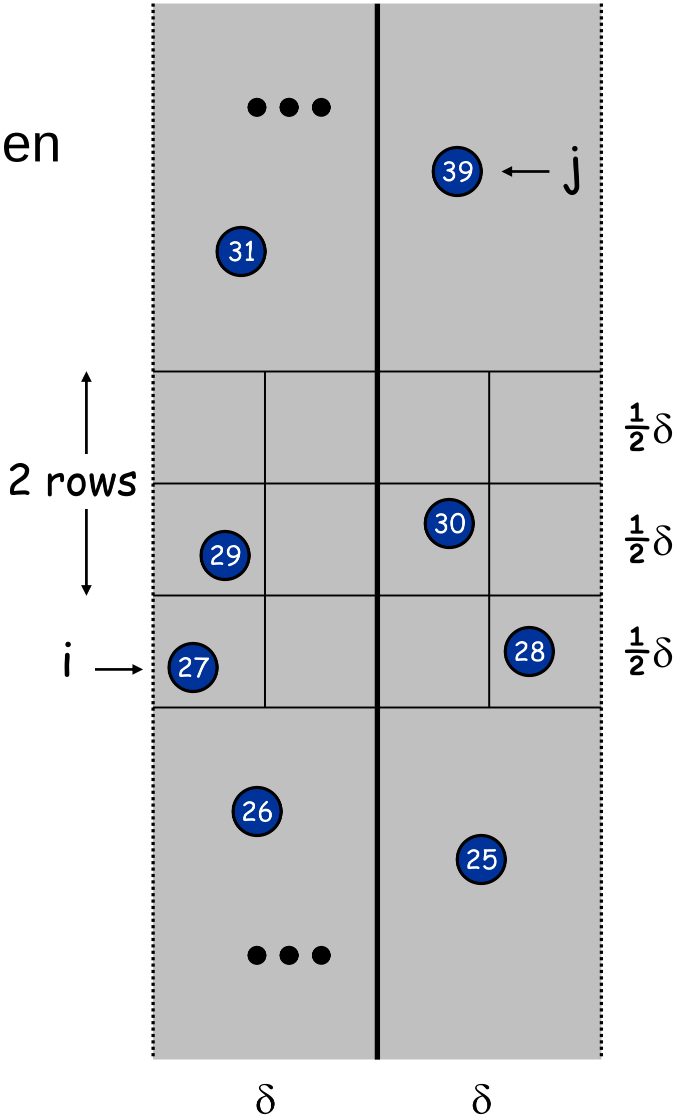
Def. Let s_i be the point in the 2δ-strip, with the i^{th} smallest y-coordinate.

Claim. If $|i – j| \geq 12$, then the distance between s_i and s_j is at least δ.

Pf.

- No two points lie in same $\frac{1}{2}\delta$-by-$\frac{1}{2}\delta$ box.
- Two points at least 2 rows apart have distance $\geq 2(\frac{1}{2}\delta)$. ▪

Fact. Still true if we replace 12 with 7.



Closest Pair Algorithm

```
Closest-Pair(p1, …, pn) {
   Compute separation line L such that half the points
   are on one side and half on the other side.

   δ1 = Closest-Pair(left half)
   δ2 = Closest-Pair(right half)
   δ  = min(δ1, δ2)

   Delete all points further than δ from separation line L

   Sort remaining points by y-coordinate.

   Scan points in y-order and compare distance between
   each point and next 11 neighbors. If any of these
   distances is less than δ, update δ.

   return δ.
}
```

$O(n \log n)$

$2T(n / 2)$

$O(n)$

$O(n \log n)$

$O(n)$

Closest Pair of Points: Analysis

Running time.

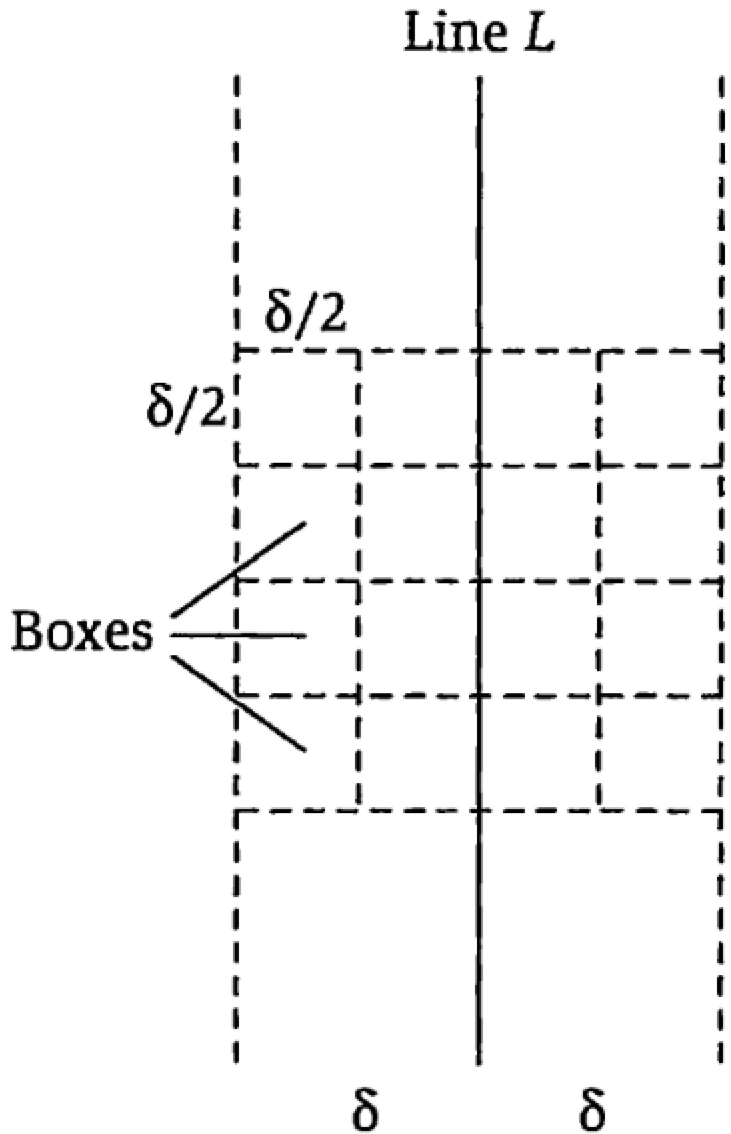
$$T(n) \le 2T(n/2) + O(n \log n) \;\Rightarrow\; T(n) = O(n \log^2 n)$$

Q. Can we achieve O(n log n)?

A. Yes. Don't sort points in strip from scratch each time.

- Each recursive returns two lists: all points sorted by y coordinate, and all points sorted by x coordinate.
- Sort by merging two pre-sorted lists.

$$T(n) \le 2T(n/2) + O(n) \;\Rightarrow\; T(n) = O(n \log n)$$


Line L
$\delta/2$
$\delta/2$
Boxes
δ
δ

```
Closest-Pair(P)
  Construct P_x and P_y  (O(n log n) time)
  (p*_0, p*_1) = Closest-Pair-Rec(P_x,P_y)

Closest-Pair-Rec(P_x, P_y)
  If |P| ≤ 3 then
    find closest pair by measuring all pairwise distances
  Endif

  Construct Q_x, Q_y, R_x, R_y (O(n) time)
  (q*_0,q*_1) = Closest-Pair-Rec(Q_x, Q_y)
  (r*_0,r*_1) = Closest-Pair-Rec(R_x, R_y)

  δ = min(d(q*_0,q*_1), d(r*_0,r*_1))
  x* = maximum x-coordinate of a point in set Q
  L = {(x,y) : x = x*}
  S = points in P within distance δ of L.
```

```
Construct S_y (O(n) time)
For each point s ∈ S_y, compute distance from s
   to each of next 15 points in S_y
   Let s, s' be pair achieving minimum of these distances
   (O(n) time)

If d(s,s') < δ then
   Return (s,s')
Else if d(q0*,q1*) < d(r0*,r1*) then
   Return (q0*,q1*)

Else
   Return (r0*,r1*)
Endif
```

5.5 Integer Multiplication

Integer Arithmetic

Add. Given two n-digit integers a and b, compute a + b.

- O(n) bit operations.

Multiply. Given two n-digit integers a and b, compute a $\times$ b.

- Brute force solution: $\Theta(n^2)$ bit operations.

```
                  1 1 0 1 0 1 0 1
                * 0 1 1 1 1 1 0 1
                -----------------
                1 1 0 1 0 1 0 1 0
              0 0 0 0 0 0 0 0 0
            1 1 0 1 0 1 0 1 0
          1 1 0 1 0 1 0 1 0
        1 1 0 1 0 1 0 1 0
      1 1 0 1 0 1 0 1 0
    1 1 0 1 0 1 0 1 0
  0 0 0 0 0 0 0 0 0
---------------------------------
0 1 1 0 1 0 0 0 0 0 0 0 0 0 0 1 0
```

Multiply

```
1 1 1 1 1 1 0 1
  1 1 0 1 0 1 0 1
+ 0 1 1 1 1 1 0 1
-----------------
1 0 1 0 1 0 0 1 0
```

Add

Divide-and-Conquer Multiplication: Warmup

To multiply two n-digit integers:

- Multiply four ½n-digit integers.
- Add two ½n-digit integers, and shift to obtain result.

$$
\begin{aligned}
x &= 2^{n/2} \cdot x_1 + x_0 \\
y &= 2^{n/2} \cdot y_1 + y_0 \\
xy &= \left(2^{n/2} \cdot x_1 + x_0\right)\left(2^{n/2} \cdot y_1 + y_0\right) = 2^n \cdot x_1 y_1 + 2^{n/2} \cdot \left(x_1 y_0 + x_0 y_1\right) + x_0 y_0
\end{aligned}
$$

$$
\mathrm{T}(n) = \underbrace{4T\left(n/2\right)}_{\text{recursive calls}} + \underbrace{\Theta(n)}_{\text{add, shift}} \Rightarrow \mathrm{T}(n) = \Theta(n^2)
$$

assumes n is a power of 2

Karatsuba Multiplication

To multiply two n-digit integers:

- Add two ½n digit integers.
- Multiply three ½n-digit integers.
- Add, subtract, and shift ½n-digit integers to obtain result.

$$
\begin{aligned}
x &= 2^{n/2} \cdot x_1 + x_0 \\
y &= 2^{n/2} \cdot y_1 + y_0 \\
xy &= 2^{n} \cdot x_1 y_1 + 2^{n/2} \cdot (x_1 y_0 + x_0 y_1) + x_0 y_0 \\
&= 2^{n} \cdot \underset{A}{x_1 y_1} + 2^{n/2} \cdot \left(\underset{B}{(x_1 + x_0)(y_1 + y_0)} - \underset{A}{x_1 y_1} - \underset{C}{x_0 y_0} \right) + \underset{C}{x_0 y_0}
\end{aligned}
$$

Theorem. [Karatsuba-Ofman, 1962] Can multiply two n-digit integers in $O(n^{1.585})$ bit operations.

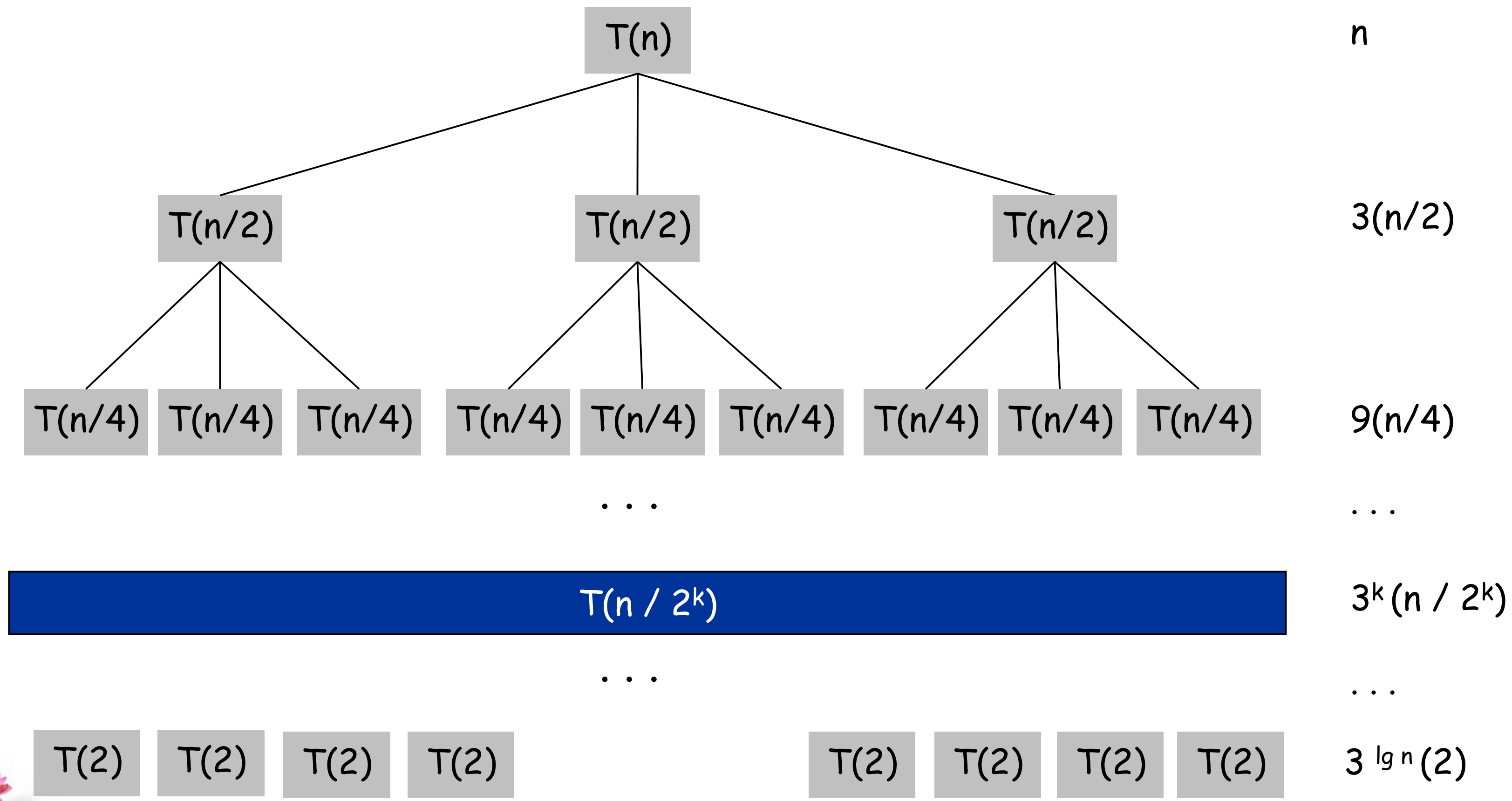
$$
\mathrm{T}(n) \le \underbrace{T\left(\lfloor n/2 \rfloor\right) + T\left(\lceil n/2 \rceil\right) + T\left(1 + \lceil n/2 \rceil\right)}_{\text{recursive calls}} + \underbrace{\Theta(n)}_{\text{add, subtract, shift}}
$$

$$
\Rightarrow \mathrm{T}(n) = O(n^{\log_2 3}) = O(n^{1.585})
$$

Karatsuba: Recursion Tree

$$T(n) = \begin{cases} 0 & \text{if } n = 1 \\ 3T(n/2) + n & \text{otherwise} \end{cases}$$

$$T(n) = \sum_{k=0}^{\log_2 n} n \left(\tfrac{3}{2}\right)^k = \frac{\left(\tfrac{3}{2}\right)^{1+\log_2 n} - 1}{\tfrac{3}{2} - 1} = 3n^{\log_2 3} - 2$$



```
Recursive-Multiply(x,y):
  Write x = x_1 · 2^{n/2} + x_0
        y = y_1 · 2^{n/2} + y_0
  Compute x_1 + x_0 and y_1 + y_0
  p = Recursive-Multiply(x_1 + x_0, y_1 + y_0)
  x_1y_1 = Recursive-Multiply(x_1, y_1)
  x_0y_0 = Recursive-Multiply(x_0, y_0)
  Return x_1y_1 · 2^n + (p − x_1y_1 − x_0y_0) · 2^{n/2} + x_0y_0
```

Matrix Multiplication

Matrix Multiplication

Matrix multiplication. Given two n-by-n matrices A and B, compute C = AB.

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

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

Brute force. $\Theta(n^3)$ arithmetic operations.

Fundamental question. Can we improve upon brute force?

Matrix Multiplication: Warmup

Divide-and-conquer.

- Divide: partition A and B into ½n-by-½n blocks.
- Conquer: multiply 8 ½n-by-½n recursively.
- Combine: add appropriate products using 4 matrix additions.

$$\begin{bmatrix} C_{11} & C_{12} \\ C_{21} & C_{22} \end{bmatrix} = \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix} \times \begin{bmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{bmatrix}$$

$$\begin{aligned} C_{11} &= (A_{11} \times B_{11}) + (A_{12} \times B_{21}) \\ C_{12} &= (A_{11} \times B_{12}) + (A_{12} \times B_{22}) \\ C_{21} &= (A_{21} \times B_{11}) + (A_{22} \times B_{21}) \\ C_{22} &= (A_{21} \times B_{12}) + (A_{22} \times B_{22}) \end{aligned}$$

$$\mathrm{T}(n) = \underbrace{8T(n/2)}_{\text{recursive calls}} + \underbrace{\Theta(n^2)}_{\text{add, form submatrices}} \Rightarrow \mathrm{T}(n) = \Theta(n^3)$$

Matrix Multiplication: Key Idea

Key idea. multiply 2-by-2 block matrices with only 7 multiplications.

$$\begin{bmatrix} C_{11} & C_{12} \\ C_{21} & C_{22} \end{bmatrix} = \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix} \times \begin{bmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{bmatrix}$$

$$\begin{aligned} C_{11} &= P_5 + P_4 - P_2 + P_6 \\ C_{12} &= P_1 + P_2 \\ C_{21} &= P_3 + P_4 \\ C_{22} &= P_5 + P_1 - P_3 - P_7 \end{aligned}$$

$$\begin{aligned} P_1 &= A_{11} \times (B_{12} - B_{22}) \\ P_2 &= (A_{11} + A_{12}) \times B_{22} \\ P_3 &= (A_{21} + A_{22}) \times B_{11} \\ P_4 &= A_{22} \times (B_{21} - B_{11}) \\ P_5 &= (A_{11} + A_{22}) \times (B_{11} + B_{22}) \\ P_6 &= (A_{12} - A_{22}) \times (B_{21} + B_{22}) \\ P_7 &= (A_{11} - A_{21}) \times (B_{11} + B_{12}) \end{aligned}$$

- 7 multiplications.
- 18 = 10 + 8 additions (or subtractions).

Fast Matrix Multiplication

Fast matrix multiplication. (Strassen, 1969)

- Divide: partition A and B into ½n-by-½n blocks.
- Compute: 14 ½n-by-½n matrices via 10 matrix additions.
- Conquer: multiply 7 ½n-by-½n matrices recursively.
- Combine: 7 products into 4 terms using 8 matrix additions.

Analysis.

- Assume n is a power of 2.
- T(n) = # arithmetic operations.

$$\mathrm{T}(n) = \underbrace{7T(n/2)}_{\text{recursive calls}} + \underbrace{\Theta(n^2)}_{\text{add, subtract}} \Rightarrow \mathrm{T}(n) = \Theta(n^{\log_2 7}) = O(n^{2.81})$$

Fast Matrix Multiplication in Practice

Implementation issues.

- Sparsity.
- Caching effects.
- Numerical stability.
- Odd matrix dimensions.
- Crossover to classical algorithm around n = 128.

Common misperception: "Strassen is only a theoretical curiosity."

- Advanced Computation Group at Apple Computer reports 8x speedup on G4 Velocity Engine when n ~ 2,500.
- Range of instances where it's useful is a subject of controversy.

Remark. Can "Strassenize" Ax=b, determinant, eigenvalues, and other matrix ops.

Fast Matrix Multiplication in Theory

Q. Multiply two 2-by-2 matrices with only 7 scalar multiplications?
A. Yes! [Strassen, 1969]

$$\Theta(n^{\log_2 7}) = O(n^{2.81})$$

Q. Multiply two 2-by-2 matrices with only 6 scalar multiplications?
A. Impossible. [Hopcroft and Kerr, 1971]

$$\Theta(n^{\log_2 6}) = O(n^{2.59})$$

Q. Two 3-by-3 matrices with only 21 scalar multiplications?
A. Also impossible.

$$\Theta(n^{\log_3 21}) = O(n^{2.77})$$

Q. Two 70-by-70 matrices with only 143,640 scalar multiplications?
A. Yes! [Pan, 1980]

$$\Theta(n^{\log_{70} 143640}) = O(n^{2.80})$$

Decimal wars.

- December, 1979: $O(n^{2.521813})$.
- January, 1980: $O(n^{2.521801})$.

Fast Matrix Multiplication in Theory

Best known. $O(n^{2.376})$ [Coppersmith-Winograd, 1987.]

Conjecture. $O(n^{2+\varepsilon})$ for any $\varepsilon > 0$.

Caveat. Theoretical improvements to Strassen are progressively less practical.