

Golden-Section Search

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Array $A \in \mathbb{R}^n$ (or any dense totally ordered set) with $n \geq 1$
 A attains max at some index $0 \leq i < n$, monotonic on either side,
 i.e. increasing for indices $\leq i$ and decreasing for indices $\geq i$
 All values of A distinct, so strictly monotonic on either side of max, and elements on opposite sides differ
 Find i in fewest number of accesses?

First, find $A[x]$: max could be anywhere
 Next, find $A[y]$ for $y \neq x$: WLOG $A[x] < A[y]$
 Max is on the side of $A[x]$ containing $A[y]$
 Situation is equivalent to where we were before finding $A[y]$, just with a shorter array and a different index of the known value

Problem simplification: given array and known value at certain position, determine minimum number of values needed to find max

Parameterize situation by sizes of arrays to left and right of known element: $g(j, k)$

$g(0, 0) = 0$: single element is max

$j + k > 0$: consider all options for next split

If j split into j' and k' (so $j' + k' + 1 = j$), resulting situation is either $g(j', k')$ (if new element larger) or $g(k', k)$ (if new element smaller)

If k split into j' and k' (so $j' + k' + 1 = k$), resulting situation is either $g(j, j')$ (if new element smaller) or $g(j', k')$ (if new element larger)

Altogether:

$$g(j, k) = 1 + \min(\{\max(g(j', k'), g(k', k)) \mid j' + k' + 1 = j\} \cup \{\max(g(j, j'), g(j', k')) \mid j' + k' + 1 = k\})$$

Table of computed values for $j, k < 13$:

	0	1	2	3	4	5	6	7	8	9	10	11	12
0	0	1	2	3	3	4	4	4	5	5	5	5	5
1	1	2	2	3	3	4	4	4	5	5	5	5	5
2	2	2	3	3	3	4	4	4	5	5	5	5	5
3	3	3	3	4	4	4	4	4	5	5	5	5	5
4	3	3	3	4	4	4	4	4	5	5	5	5	5
5	4	4	4	4	4	5	5	5	5	5	5	5	5
6	4	4	4	4	4	5	5	5	5	5	5	5	5
7	4	4	4	4	4	5	5	5	5	5	5	5	5
8	5	5	5	5	5	5	5	5	6	6	6	6	6
9	5	5	5	5	5	5	5	5	6	6	6	6	6
10	5	5	5	5	5	5	5	5	6	6	6	6	6
11	5	5	5	5	5	5	5	5	6	6	6	6	6
12	5	5	5	5	5	5	5	5	6	6	6	6	6

Apparent pattern: for all $c \geq 1$, $g(j, k) < c \iff \min(j, k) < F_c$ and $\max(j, k) < F_{c+1}$
(F_n are Fibonacci numbers, $F_0 = 0$, $F_1 = 1$)

Proof:

(\Leftarrow) WTS for all c , $\min(j, k) < F_c$ and $\max(j, k) < F_{c+1} \implies g(j, k) < c$

Induct on c

Base case $c = 1$: $\min(j, k) < F_1 = 1$ and $\max(j, k) < F_2 = 1$

Then $j = k = 0$, so $g(j, k) = 0 < 1$

Inductive step: suppose $\min(j, k) < F_{c+1}$ and $\max(j, k) < F_{c+2}$, WTS $g(j, k) < c + 1$

If $\max(j, k) = 0$, $j = k = 0$: done

Else, can cut $\max(j, k)$ into subsections of size $< F_c$ and $< F_{c+1}$ (since cut itself is 1 wide)

Can place cut so that smaller subsection is adjacent to $\min(j, k)$

Then regardless of whether new cut $>$ old cut, end up with sections of size $< F_c$ and $< F_{c+1}$

IH: can find max from here in $< c$ steps

Thus can find max in $< c + 1$ steps

(\implies) WTS for all c , $g(j, k) < c \implies \min(j, k) < F_c$ and $\max(j, k) < F_{c+1}$

Contrapositive: $\min(j, k) \geq F_c$ or $\max(j, k) \geq F_{c+1} \implies g(j, k) \geq c$

Induct on c

Base case $c = 1$: if $\min(j, k) \geq F_1 = 1$, then both sections are at least 1

Thus max cannot be known immediately, so $g(j, k) \geq 1$

If $\max(j, k) \geq F_{c+1}$, then at least one section is $\geq F_2 = 1$, so as before, $g(j, k) \geq 1$

Inductive step: suppose $\min(j, k) \geq F_{c+1}$ or $\max(j, k) \geq F_{c+2}$, WTS $g(j, k) \geq c + 1$

If $\min(j, k) \geq F_{c+1}$, then both sections are $\geq F_{c+1}$

Then regardless of which section is cut, the other could remain

Thus max of new sections could be $\geq F_{c+1}$, so by IH, could require $\geq c$ more cuts in the worst case

Thus $\geq c + 1$ cuts required overall

If $\max(j, k) \geq F_{c+2}$, first suppose $\min(j, k)$ is cut

Then the max might not change, as the new value could be $<$ the known one

Then new max is $\geq F_{c+2} \geq F_{c+1}$, so by IH, $\geq c$ more cuts required in the worst case

Thus $\geq c + 1$ cuts required overall

Now suppose instead $\max(j, k)$ is cut

New value could be $>$ known one: assume it is in the worst case, so sum of new subsections is $F_{c+2} - 1$

$F_{c+2} = F_c + F_{c+1}$ and $F_c \geq F_{c+1}$, so either $\min \geq F_c$ or $\max \geq F_{c+1}$ (even with loss of 1 in cut itself)

By IH, $\geq c$ more cuts required, so $\geq c + 1$ cuts required overall

Directions of proof provide strategies for “opponents” in search “game”

(\Leftarrow) gives strategy for searcher, which implements golden-section search

(\implies) gives adversarial input with worst-case performance

Very start of search: no elements known

If starting length is 1, know max with 0 steps

Else, must choose initial cut that minimizes remaining number of steps

If $n < F_{c+2} - 1$, can choose cut with $\min < F_c$ and $\max < F_{c+1}$

Thus, can find max in $< c$ more steps, so $< c + 1$ total

Else, cannot choose such a cut, so $\geq c$ steps needed in the worst case for $\geq c + 1$ total

So worst-case cost for length n is 0 if $n = 1$ and smallest c such that $n < F_{c+2} - 1$ otherwise

Slight relaxation of problem: elements on opposite sides of max may be the same, but