CH-231-A Algorithms and Data Structures ADS

Lecture 12

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Matrix Multiplication: Strassen's Idea (1)

Strassen's idea:

Multiply matrices with 7 multiplications and 18 additions.

$$P_{1} = a \cdot (f - h) \qquad r = P_{5} + P_{4} - P_{2} + P_{6}$$

$$P_{2} = (a + b) \cdot h \qquad s = P_{1} + P_{2}$$

$$P_{3} = (c + d) \cdot e \qquad t = P_{3} + P_{4}$$

$$P_{4} = d \cdot (g - e) \qquad u = P_{5} + P_{1} - P_{3} - P_{7}$$

$$P_{5} = (a + d) \cdot (e + h)$$

$$P_{6} = (b - d) \cdot (g + h)$$

$$P_{7} = (a - c) \cdot (e + f)$$

$$\begin{bmatrix} r \mid s \\ -+- \\ t \mid u \end{bmatrix} = \begin{bmatrix} a \mid b \\ -+- \\ c \mid d \end{bmatrix} \cdot \begin{bmatrix} e \mid f \\ g \mid h \end{bmatrix}$$

$$C = A \cdot B$$

Matrix Multiplication: Strassen's Idea (2)

Strassen's idea:

$$P_{1} = a \cdot (f - h) \qquad r = P_{5} + P_{4} - P_{2} + P_{6}$$

$$P_{2} = (a + b) \cdot h \qquad = (a + d)(e + h)$$

$$P_{3} = (c + d) \cdot e \qquad + d(g - e) - (a + b)h$$

$$P_{4} = d \cdot (g - e) \qquad + (b - d)(g + h)$$

$$P_{5} = (a + d) \cdot (e + h) \qquad = ae + ah + de + dh$$

$$P_{6} = (b - d) \cdot (g + h) \qquad + dg - de - ah - bh$$

$$P_{7} = (a - c) \cdot (e + f) \qquad + bg + bh - dg - dh$$

$$= ae + bg$$

$$\begin{bmatrix} r \mid s \\ -+- \end{bmatrix} = \begin{bmatrix} a \mid b \\ -+- \end{bmatrix} \begin{bmatrix} e \mid f \\ -+- \end{bmatrix}$$

$$\begin{bmatrix} r \mid s \\ -+ \\ t \mid u \end{bmatrix} = \begin{bmatrix} a \mid b \\ -+ \\ c \mid d \end{bmatrix} \cdot \begin{bmatrix} e \mid f \\ -+ \\ g \mid h \end{bmatrix}$$

$$C = A \cdot B$$

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Matrix Multiplication: Strassen's Algorithm

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.

Matrix Multiplication: Complexity

Complexity of Strassen's algorithm:

Recurrence:

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

$$n^{\log_b a} = n^{\log_2 7} = n^{2.81}$$

Case 1: $T(n) = \Theta(n^{\lg 7})$

2.81 may not seem much smaller than 3, but the difference is in the exponent, therefore the impact on running time is significant.

Strassen's algorithm beats the standard algorithm for n > 32 or so.

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Matrix Multiplication: More

Best known algorithm:

Latest improvement in 2020 in the following publication: Alman, Josh; Williams, Virginia Vassilevska (2020), "A Refined Laser Method and Faster Matrix Multiplication", 32nd Annual ACM-SIAM Symposium on Discrete Algorithms

$$T(n) = O(n^{2.3728596})$$

- Only of theoretical interest.
- Most approaches that are faster than Strassen's are not used in practice.
- They are only faster for very large n.
- ▶ One cannot get better than $O(n^2)$, cf. Case 3.

Intermediate Conclusion

- Definitions
- First example of an algorithm Insertion Sort
- Asymptotic analysis
- First powerful concept Divide & Conquer
- Solve recurrences for analysis

Recall: Sorting Problem

- ► Input:
 - Sequence $\langle a_1, a_2, ..., a_n \rangle$ of numbers
- Output:
 - Permutation $\langle a'_1, a'_2, ..., a'_n \rangle$
 - Such that $a'_1 \leq a'_2 \leq ... \leq a'_n$

Recall: Insertion & Merge Sort

Time complexity:

	Insertion Sort	Merge Sort
Best case	$\Theta(n)$	$\Theta(n \lg n)$
Average case	$\Theta(n^2)$	$\Theta(n \lg n)$
Worst case	$\Theta(n^2)$	$\Theta(n \lg n)$

Visualizations:

http://www.sorting-algorithms.com/insertion-sort http://www.sorting-algorithms.com/merge-sort

What about storage space complexity?

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In-situ Sorting

- ▶ Definition:
 - In-situ algorithms refer to algorithms that operate with $\Theta(1)$ memory
- ► In-situ sorting:
 - Sorting algorithms that need only a constant number of additional storings
- ► Insertion Sort:
 - In-situ sorting
- Merge Sort:
 - Not in-situ sorting