

TUTORIAL 01

Monday January 16, 2017

based on notes by our TA [RW 110]

Divide & Conquer

Matrix Multiplication

Input: $n \times n$ matrices A, B , made of values $A = (i, j), B = (i, j)$ respectively, for $i, j = 1, 2, \dots, n$.

Output: Matrix $C = A \times B$, such that $c_{i,j} = \sum_{k=1}^n a_{i,k} \cdot b_{k,j}$

Visually:

$$\begin{bmatrix} a_{1,1} & a_{1,2} & \dots & a_{1,n} \end{bmatrix} \cdot \begin{bmatrix} b_{1,1} \\ b_{2,1} \\ \vdots \\ b_{n,1} \end{bmatrix} = \begin{bmatrix} a_{1,1} \cdot b_{1,1} + a_{1,2} \cdot b_{2,1} + \dots + a_{1,n} \cdot b_{n,1} \end{bmatrix}$$

Algorithm 1 (Nave):

```

1  def NaiveMatrixMult(A, B):
2      n = A.rows
3      Let C be a new n x n matrix
4
5      for i = 1 to n:
6          for j = 1 to n
7              C[i, j] = 0
8              for k = 1 to n
9                  # happens in O(1)
10                 C[i, j] = C[i, j] + A[i, k] * B[k, j]
```

Runtime: $\Theta(n^3)$

Using *Divide & Conquer*, we can divide each matrix into four submatrices:

$$A = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix} B = \begin{pmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{pmatrix} C = \begin{pmatrix} C_{11} & C_{12} \\ C_{21} & C_{22} \end{pmatrix}$$

Thus, $C_{n \times n} = A_{n \times n} \cdot B_{n \times n}$, such that:

$$\begin{pmatrix} C_{11} & C_{12} \\ C_{21} & C_{22} \end{pmatrix} = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix} \cdot \begin{pmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{pmatrix}$$

This means that we get the following sub-operations:

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

Algorithm 2 (Divide & Conquer):

```

1  def BetterMatrixMult(A, B):
2      n = A.rows
3      let C be a new n * n matrix
4      if n == 1:
5          C[1,1] = A[1,1] * B[1,1]
6
7      else:
8          partition A, B and C into four submatrices each
9          C_11 = BetterMatrixMult(A_11,B_11) + BetterMatrixMult(A_12,B_21)
10         .
11         .
12         .
13         C_22 = BetterMatrixMult(A_21,B_12) + BetterMatrixMult(A_22,B_22)
14         build C again from submatrices C_11, C_12, C_21, C_22
15
16     return C

```

Time Analysis:

$$T(n) = \begin{cases} \Theta(1), & \text{if } n = 1 \\ 8T(n/2) + \Theta(n^2), & \text{if } n > 1 \end{cases}$$

By the *Master Theorem*, this evaluates to $T(n) = \Theta(n^{\log_2 8}) = \Theta(n^3)$.

Strassen's Method

Input: $A_{n \times n}, B_{n \times n}, n = 2^m$

Output: $C_{n \times n}$

Approach:

1. Divide A, B, C into $n/2 \times n/2$ submatrices. $\Theta(1)$ by index calculations.

2. Create 10 matrices S_1, S_2, \dots, S_{10} , each of which is $n/2 \times n/2$, with $\Theta(n^2)$.

$$\begin{aligned} S_1 &= B_{12} - B_{22} \\ S_2 &= A_{11} + A_{12} \\ S_3 &= A_{21} + A_{22} \\ S_4 &= B_{21} - B_{11} \\ S_5 &= A_{11} + A_{22} \\ S_6 &= B_{11} + B_{22} \\ S_7 &= A_{12} - A_{22} \\ S_8 &= B_{21} + B_{22} \\ S_9 &= A_{11} - A_{21} \\ S_{10} &= B_{11} + B_{12} \end{aligned}$$

3. Using the submatrices in Step 1 and 2, recursively compute 7 matrix products p_1, \dots, p_7 :

$$\begin{aligned} p_1 &= A_{11} \cdot S_1 \\ p_2 &= S_2 \cdot B_{22} \\ p_3 &= S_3 \cdot B_{11} \\ p_4 &= A_{22} \cdot S_4 \\ p_5 &= S_5 \cdot S_6 \\ p_6 &= S_7 \cdot S_8 \\ p_7 &= S_9 \cdot S_{10} \end{aligned}$$