

CSOR4231

Analysis of Algorithms

Algorithms are Everywhere

Examples

- Maps
- Fedex
- Biology
- Physics
- Computer Operating Systems
- Self-Driving Cars
- Determining if you should get a job/loan/school admission
- Regulating your heart
- Space Shuttle
- Machine Learning
- ...

See, for example:

- <https://personal.denison.edu/~havill/algorithms/alg.html>
- https://en.wikipedia.org/wiki/List_of_algorithms

Why is this the right time to study algorithms?

- Mathematical understanding
- fast computers
- ability to get algorithm implementations to users
- good interfaces

What do we study in this class

- Given a problem, we find the right algorithm
- We use math
- We prove that our work is right
- We keep an eye on practice/implementation, but our goal is to solve the clean well-defined problem.

What are the skills most people need

- Given a new problem, how do we design an algorithm
- Knowing what is efficient and what is not, to help you
 - model problems
 - use existing algorithms
 - decide which algorithms to extend
 - realize when a problem is too hard to solve quickly

First problem to consider: Multiplication

How do we multiply 2 n bit numbers?

$$\begin{array}{r} 3 \ 9 \ 4 \\ \times \ 5 \ 1 \ 7 \\ \hline 2 \ 7 \ 5 \ 8 \\ 3 \ 9 \ 4 \ 0 \\ 1 \ 9 \ 7 \ 0 \ 0 \ 0 \\ \hline 2 \ 0 \ 3 \ 6 \ 9 \ 8 \end{array}$$

This algorithm uses roughly:

- n^2 multiplications
- n additions

Can one use fewer than about n^2 basic operations?

Multiplication

Can one use fewer than about n^2 basic operations for multiplication?

- Kolmogorov conjectured, in 1960, that you couldn't use fewer.
- In a seminar, a 23 year old student, Karatsuba, showed that you could use **divide-and-conquer** to multiply more efficiently.
- We will show his algorithm, and show how knowing how to analyze algorithms leads to (non-obvious) improvements

Karatsuba's algorithm

Observation 1:

- An n digit number x can be split into $2 \lceil n/2 \rceil$ bit numbers, x_1, x_0 ,
$$x = 10^{\lceil n/2 \rceil} x_1 + x_0$$
- e.g. $12345678 = (1234)(10000) + 5678$

Karatsuba's algorithm

Observation 1:

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Let's multiply

$$x = 10^{n/2}x_1 + x_0$$

$$y = 10^{n/2}y_1 + y_0$$

$$\begin{aligned} xy &= (10^{n/2}x_1 + x_0)(10^{n/2}y_1 + y_0) \\ &= 10^n x_1 y_1 + 10^{n/2}(x_1 y_0 + x_0 y_1) + x_0 y_0 \end{aligned}$$

Karatsuba's algorithm

$$x = 10^{n/2}x_1 + x_0$$

$$y = 10^{n/2}y_1 + y_0$$

$$\begin{aligned} xy &= (10^{n/2}x_1 + x_0)(10^{n/2}y_1 + y_0) \\ &= 10^n x_1 y_1 + 10^{n/2}(x_1 y_0 + x_0 y_1) + x_0 y_0 \end{aligned}$$

Rewrite

- $H = x_1 y_1$
- $M = x_1 y_0 + x_0 y_1$
- $L = x_0 y_0$
- $xy = 10^n H + 10^{n/2}M + L$

Analysis

- 4 multiplications
- 2 shifts (multiply by power of 10)
- 3 additions

Use Recursion

$$\begin{aligned} xy &= (10^{n/2}x_1 + x_0)(10^{n/2}y_1 + y_0) \\ &= 10^n x_1 y_1 + 10^{n/2}(x_1 y_0 + x_0 y_1) + x_0 y_0 \end{aligned}$$

- 4 multiplications
- 2 shifts (multiply by power of 10)
- 3 additions

Do the multiplications recursively

- Let $T(n)$ be the time to multiply 2 n bit numbers
- Shifts and additions take linear time

$$T(n) = 4T(n/2) + 2n + 3n$$

We will see that this recurrence solves to $\Theta(n^2)$

Recurrences

$$T(n) = 4T(n/2) + 2n + 3n = 4T(n/2) + 5n$$

- We will soon be able to, in our heads, solve such recurrences.
- We will also realize that decreasing the 4 but increasing the 5 will decrease the solution.
- Can we use fewer than 4 $n/2$ by $n/2$ multiplications?

Karatsuba's Algorithm

We need to compute:

- $H = x_1y_1$
- $L = x_0y_0$
- $M = x_1y_0 + x_0y_1$

Suppose that after computing H and L , we compute, using 1 multiplication and 2 additions:

$$\begin{aligned} Z &= (x_0 + x_1)(y_0 + y_1) \\ &= x_0y_0 + x_0y_1 + x_1y_0 + x_1y_1 \end{aligned}$$

We now observe that $M = Z - H - L$

$$\begin{aligned} Z - H - L &= (\textcolor{red}{x_0y_0} + x_0y_1 + x_1y_0 + \textcolor{blue}{x_1y_1}) - \textcolor{blue}{x_1y_1} - \textcolor{red}{x_0y_0} \\ &= x_1y_0 + x_0y_1 \\ &= M \end{aligned}$$

Karatsuba's Algorithm

To summarize, the algorithm to multiply $x = 10^{n/2}x_1 + x_0$ by $y = 10^{n/2}y_1 + y_0$ is :

- $H = x_1y_1$
- $L = x_0y_0$
- $Z = (x_0 + x_1)(y_0 + y_1)$
- $M = Z - H - L$
- $xy = 10^nH + 10^{n/2}M + L$

Analysis

- 3 multiplications of $n/2$ bit numbers
- 6 additions/subtractions
- 2 shifts

Recurrence:

$$T(n) = 3T(n/2) + 8n$$

Solving the Recurrence

Recurrence:

$$T(n) = 3T(n/2) + 8n$$

Solution:

$$T(n) = O(n^{\log_2 3}) = O(n^{1.58})$$

- Even faster algorithms are possible.
- FFT can do $O(n \log n)$ time

Course Logistics

Another Problem

Investing for someone who knows the Future: You are given the prices of a stock for each of the next n days. You can buy once and sell once and you want to maximize your profit.

Example	Day	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
	Price	70	90	40	27	69	80	13	50	35	75	51	53	56	10	15	41

Questions:

- How long does the naive algorithm take?
- Can we improve this with divide and conquer?