COMP 251

Algorithms & Data Structures (Winter 2021)

Algorithm Paradigms – Divide and Conquer 2

School of Computer Science
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Slides of (Comp321,2021), Langer (2014), slides by K. Wayne Snoeyink, Kleinberg & Tardos, 2005 & Cormen et al., 2009

- Given 2 (binary) numbers, we want efficient algorithms to:
 - Add 2 numbers
 - Multiply 2 numbers (using divide-and-conquer!)

Integer addition

Addition. Given two n-bit integers a and b, compute a + b. Subtraction. Given two n-bit integers a and b, compute a - b.

Grade-school algorithm. $\Theta(n)$ bit operations.

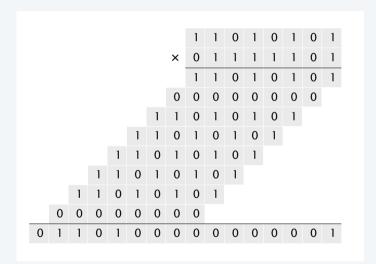


Remark. Grade-school addition and subtraction algorithms are asymptotically optimal.

$$\frac{\chi[n]}{y[n]}$$

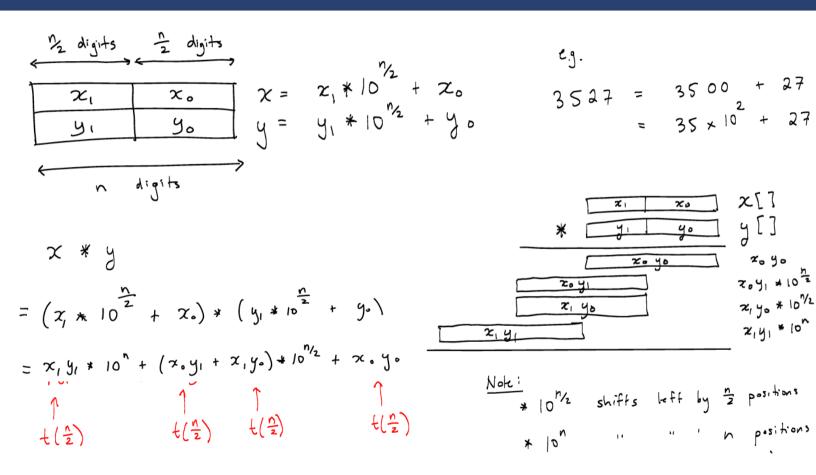
Integer multiplication

Multiplication. Given two *n*-bit integers a and b, compute $a \times b$. Grade-school algorithm. $\Theta(n^2)$ bit operations.



$$\frac{\times 964}{14^{2}08} \times \frac{9[n]}{14^{2}08} \times \frac{9$$

Conjecture. [Kolmogorov 1952] Grade-school algorithm is optimal. Theorem. [Karatsuba 1960] Conjecture is wrong.



Divide-and-conquer multiplication

To multiply two *n*-bit integers *x* and *y*:

- Divide x and y into low- and high-order bits.
- Multiply four ½*n*-bit integers, recursively.
- · Add and shift to obtain result.

$$m = \lceil n/2 \rceil$$

$$a = \lfloor x/2^m \rfloor \quad b = x \mod 2^m$$

$$c = \lfloor y/2^m \rfloor \quad d = y \mod 2^m$$

$$(2^m a + b) (2^m c + d) = 2^{2m} ac + 2^m (bc + ad) + bd$$

Ex.
$$x = \underbrace{10001101}_{a}$$
 $y = \underbrace{11100001}_{c}$

MULTIPLY(x, y, n)

IF
$$(n = 1)$$

RETURN $x \times y$.

ELSE

 $m \leftarrow [n/2]$.

 $a \leftarrow [x/2^m]$; $b \leftarrow x \mod 2^m$.

 $c \leftarrow [y/2^m]$; $d \leftarrow y \mod 2^m$.

 $e \leftarrow \text{MULTIPLY}(a, c, m)$.

 $f \leftarrow \text{MULTIPLY}(b, d, m)$.

 $g \leftarrow \text{MULTIPLY}(b, c, m)$.

 $h \leftarrow \text{MULTIPLY}(a, d, m)$.

RETURN $2^{2m} e + 2^m (g + h) + f$.

Divide-and-conquer multiplication analysis

Proposition. The divide-and-conquer multiplication algorithm requires $\Theta(n^2)$ bit operations to multiply two n-bit integers.

Pf. Apply case 1 of the master theorem to the recurrence:

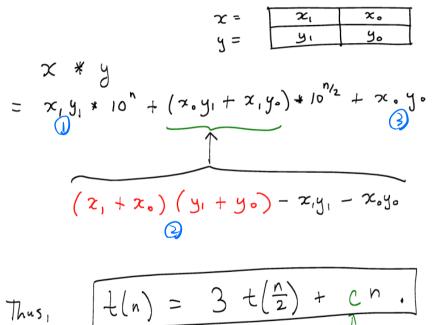
$$T(n) = \underbrace{4T(n/2)}_{\text{recursive calls}} + \underbrace{\Theta(n)}_{\text{add, shift}} \Rightarrow T(n) = \Theta(n^2)$$

$$k = \log_2 4 = 2$$

 $n = Q(n^{2-1}) = 7$ case 1

Multiplication. Given two *n*-bit integers a and b, compute $a \times b$. Grade-school algorithm. $\Theta(n^2)$ bit operations.

Divide and Conquer – Karatsuba trick





Avengers Assemble In Final Battle Scene - AVENGERS: ENDGAME (2019). Taken from youtube

Divide and Conquer – Karatsuba trick

To compute middle term bc + ad, use identity:

$$bc + ad = ac + bd - (a - b) (c - d)$$

$$m = [n/2]$$

$$a = [x/2^m] \quad b = x \mod 2^m$$

$$c = [y/2^m] \quad d = y \mod 2^m$$

$$(2^m a + b) (2^m c + d) = 2^{2m} ac + 2^m (bc + ad) + bd$$

$$= 2^{2m} ac + 2^m (ac + bd - (a - b)(c - d)) + bd$$

Bottom line. Only three multiplication of n/2-bit integers.

Divide and Conquer – Karatsuba trick

```
KARATSUBA-MULTIPLY(x, y, n)

IF (n = 1)

RETURN x \times y.

ELSE

m \leftarrow [n/2].

a \leftarrow \lfloor x/2^m \rfloor; b \leftarrow x \mod 2^m.

c \leftarrow \lfloor y/2^m \rfloor; d \leftarrow y \mod 2^m.

e \leftarrow \text{KARATSUBA-MULTIPLY}(a, c, m).

f \leftarrow \text{KARATSUBA-MULTIPLY}(b, d, m).

g \leftarrow \text{KARATSUBA-MULTIPLY}(a - b, c - d, m).

RETURN 2^{2m} e + 2^m (e + f - g) + f.
```

Proposition. Karatsuba's algorithm requires $O(n^{1.585})$ bit operations to multiply two n-bit integers.

Pf. Apply case 1 of the master theorem to the recurrence:

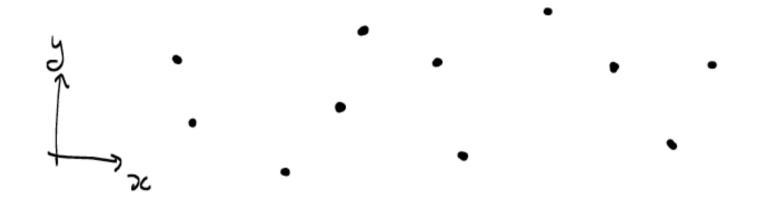
$$T(n) = 3 T(n/2) + \Theta(n) \Rightarrow T(n) = \Theta(n^{\lg 3}) = O(n^{1.585}).$$

$$k = 109 \times 5$$
 $n = O(n^{109 \times 5 - (109 \times 5 - 1)})$
 $= Case 1$

Divide and Conquer - Integer Multiplication

year	algorithm	order of growth	
?	brute force	$\Theta(n^2)$	
1962	Karatsuba-Ofman	$\Theta(n^{1.585})$	
1963	Toom-3, Toom-4	$\Theta(n^{1.465}), \Theta(n^{1.404})$	
1966	Toom-Cook	$\Theta(n^{1+\epsilon})$	
1971	Schönhage-Strassen	$\Theta(n \log n \log \log n)$	
2007	Fürer	$n \log n \; 2^{O(\log^* n)}$	
?	?	$\Theta(n)$	
number of hit operations to multiply two n-hit integers			

Given n points in the plane, find the pair that is closest together.



- Applications in:
 - Computational Geometry.
 - Graphics, computer vision, geographic information systems, molecular modeling.

Given n points in the plane, find the pair that is closest together.

Solution ("brute force"):

closest pair = null

$$\delta = \infty$$

for each $i = 1$ to n

for each $j = i+1$ to n

if $d(i,j) < \delta \in S$

slow.

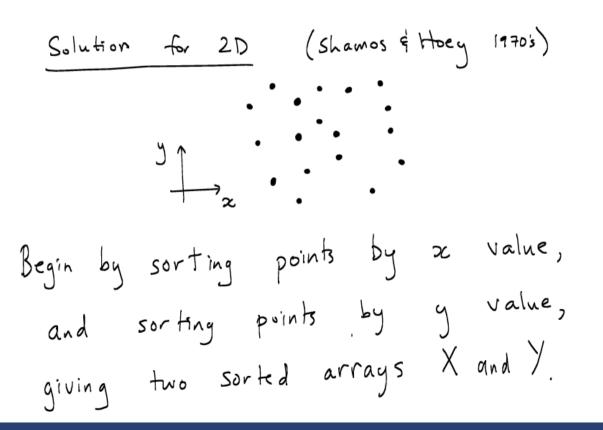
 $\delta = d(i,j)$

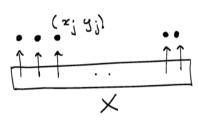
return closest pair

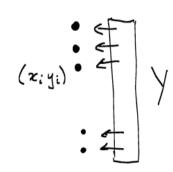
$$d(i,j) \equiv \sqrt{(x_i - x_j)^2 + (y_i - y_j)^2}$$

- 1-D Solution.
 - We first sort the points (merge sort) => O(n log n).
 - We'd walk through the sorted list, computing the distance from each point to the one that comes after it => O(n).
 - One of these distances must be the minimum one.
- 2-D Solution.
 - we could try sorting the points by their y-coordinate (or x-coordinate) and hoping that the two closest points were near one another in the order of this sorted list.
 - it is easy to construct examples in which they are very far apart
 - Mimic Merge sort.
 - Find the closest pair among the points in the "left half"
 - · Find the closest pair among the points in the "right half"
 - Be careful with the distances that have not been considered.
 - · One point is the left and one point in the right half.

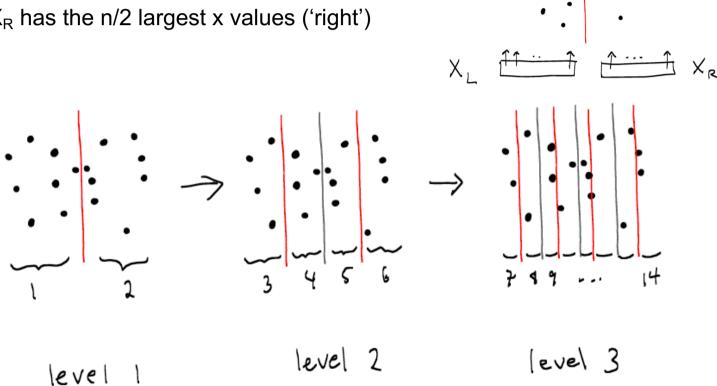
• 2-D Solution.







- Partition X into two sets:
 - X_L has the n/2 smallest x values ('left')
 - X_R has the n/2 largest x values ('right')

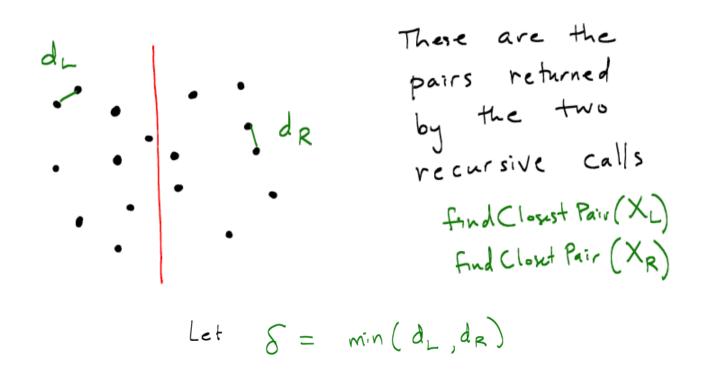


$$t(n) = 2t(\frac{n}{2}) + \frac{n}{2} + \frac{n}{2}$$

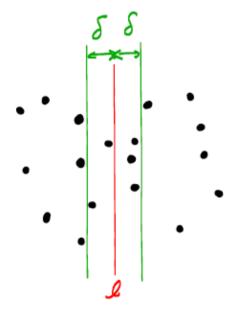
$$x_{L} \stackrel{\text{first}}{=} x_{R}$$

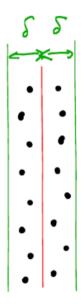
- X_L and X_R each have n/2 points. Thus there are n/2 * n/2 pairs of points such that one is in X_L and the other in X_R .
 - Finding the pair with minimum distance using "brute force" would take O(n²), which is too slow.
 - Can we solve this problem in time O(n), instead on O(n²)?

- Let the closest pair in X_L have distance d_L.
- Let the closest pair in X_R have distance d_R.



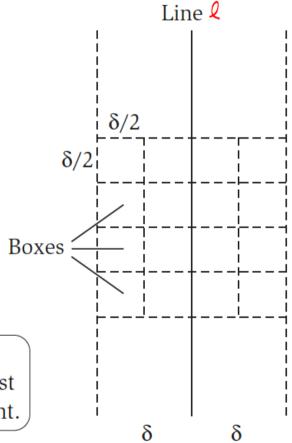
• Observe that to find the closest pair with one point in X_L and the other point in X_R , we only need to consider points that are a distance δ from the line ℓ that separates L and R.





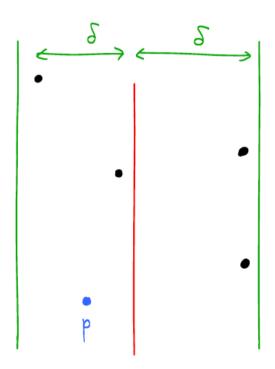
The observation does not necessarily reduce the number of points we Need to consider

 Consider the subset of the plane consisting of all points within distance δ of ℓ . We can partition this subset into boxes (squares with horizontal and vertical sides of length $\delta/2$). One row of this subset will consist of four boxes whose horizontal sides have the same y-coordinates.



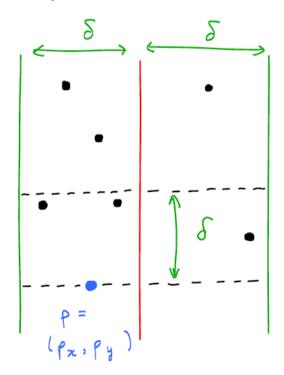
Each box can contain at most one input point.

- Consider a point p that lies between the two green lines.
 - Is there another point between the green lines that has a y value greater than that of p <u>and</u> is at a distance less than \int from p?

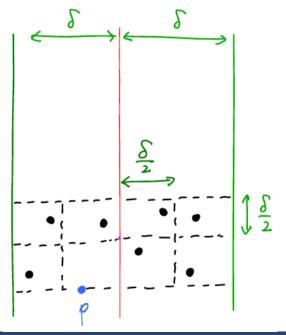


It is sufficient to check those points whose y values are between p_y and p_y + ς

Q: How many points do we need to check in the worst case?



- Q: How many points do we need to check in the worst case?
- A: At most 7.
 - Remember that square cells of width $\frac{\delta}{2}$ can contain at most 1 point.
 - Remember that we also sorted the points by their y coordinate

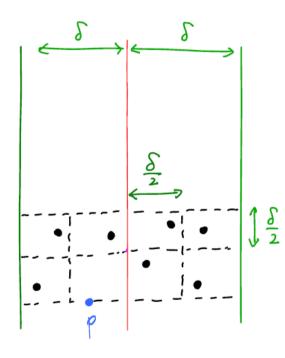


```
Find the closest pair such that one point is in X2 and the other point is in X2. {

Find all points that lie between the green lines.

Starting from point with min y value, examine the distance to next examine the distance to next find a pair with distance < 5, make it the new closest pair is update 5.
```

- Q: How many points do we need to check in the worst case?
- A: At most 7.



Find closest pair (X) {

if
$$|X| \leq 3$$
 then compute closest pair

by brute force and return it

clsx {

Compute $X_{L} \times R$

Find closest pair (X_{L})

Find closest pair (X_{R})

Find the closest pair (X_{R})

Find the closest pair such that one point

is in X_{L} and the other point is in X_{R} .

Return the closest of the three pairs.

C3

Same than merge sort O(nlogn)

Matrix multiplication – If time allows

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

Grade-school. $\Theta(n^3)$ arithmetic operations.

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

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

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

$$\begin{bmatrix} .59 & .32 & .41 \\ .31 & .36 & .25 \\ .45 & .31 & .42 \end{bmatrix} = \begin{bmatrix} .70 & .20 & .10 \\ .30 & .60 & .10 \\ .50 & .10 & .40 \end{bmatrix} \times \begin{bmatrix} .80 & .30 & .50 \\ .10 & .40 & .10 \\ .10 & .30 & .40 \end{bmatrix}$$

$$2 \text{ let } C \text{ be a new } n \times n$$

$$4 \text{ for } i = 1 \text{ to } n$$

$$5 \text{ for } k = 1 \text{ to } n$$

$$c_{ij} = 0$$

$$6 \text{ for } k = 1 \text{ to } n$$

SQUARE-MATRIX-MULTIPLY (A, B)

```
n = A.rows
2 let C be a new n \times n matrix
        for k = 1 to n
               c_{ij} = c_{ij} + a_{ik} \cdot b_{kj}
    return C
```

Matrix multiplication – divide and conquer

Suppose that we partition each of A, B, and C into four $n/2 \times n/2$ matrices

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

so that we rewrite the equation $C = A \cdot B$ as

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

Equation (4.10) corresponds to the four equations

$$C_{11} = A_{11} \cdot B_{11} + A_{12} \cdot B_{21} ,$$

$$C_{12} = A_{11} \cdot B_{12} + A_{12} \cdot B_{22} ,$$

$$C_{21} = A_{21} \cdot B_{11} + A_{22} \cdot B_{21} ,$$

$$C_{22} = A_{21} \cdot B_{12} + A_{22} \cdot B_{22} .$$

$$\begin{bmatrix} 152 & 158 & 164 & 170 \\ 504 & 526 & 548 & 570 \\ 856 & 894 & 932 & 970 \\ 1208 & 1262 & 1316 & 1370 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 2 & 3 \\ 4 & 5 & 6 & 7 \\ 8 & 9 & 10 & 11 \\ 12 & 13 & 14 & 15 \end{bmatrix} \times \begin{bmatrix} 16 & 17 & 18 & 19 \\ 20 & 21 & 22 & 23 \\ 24 & 25 & 26 & 27 \\ 28 & 29 & 30 & 31 \end{bmatrix}$$

$$C_{11} = A_{11} \times B_{11} + A_{12} \times B_{21} = \begin{bmatrix} 0 & 1 \\ 4 & 5 \end{bmatrix} \times \begin{bmatrix} 16 & 17 \\ 20 & 21 \end{bmatrix} + \begin{bmatrix} 2 & 3 \\ 6 & 7 \end{bmatrix} \times \begin{bmatrix} 24 & 25 \\ 28 & 29 \end{bmatrix} = \begin{bmatrix} 152 & 158 \\ 504 & 526 \end{bmatrix}$$

Matrix multiplication – divide and conquer

To multiply two n-by-n matrices A and B:

- Divide: partition A and B into $\frac{1}{2}n$ -by- $\frac{1}{2}n$ blocks.
- Conquer: multiply 8 pairs of $\frac{1}{2}n$ -by- $\frac{1}{2}n$ matrices, recursively.
- Combine: add appropriate products using 4 matrix additions.

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

$$C_{11} = (A_{11} \times B_{11}) + (A_{12} \times B_{21})$$

$$C_{12} = (A_{11} \times B_{12}) + (A_{12} \times B_{22})$$

$$C_{21} = (A_{21} \times B_{11}) + (A_{22} \times B_{21})$$

$$C_{22} = (A_{21} \times B_{12}) + (A_{22} \times B_{22})$$

Running time. Apply case 1 of Master Theorem.

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

Key idea. multiply 2-by-2 blocks with only 7 multiplications. (plus 11 additions and 7 subtractions)

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

$$C_{11} = P_5 + P_4 - P_2 + P_6$$

 $C_{12} = P_1 + P_2$
 $C_{21} = P_3 + P_4$
 $C_{22} = P_1 + P_5 - P_3 - P_7$

$$P_{1} \leftarrow A_{11} \times (B_{12} - B_{22})$$

$$P_{2} \leftarrow (A_{11} + A_{12}) \times B_{22}$$

$$P_{3} \leftarrow (A_{21} + A_{22}) \times B_{11}$$

$$P_{4} \leftarrow A_{22} \times (B_{21} - B_{11})$$

$$P_{5} \leftarrow (A_{11} + A_{22}) \times (B_{11} + B_{22})$$

$$P_{6} \leftarrow (A_{12} - A_{22}) \times (B_{21} + B_{22})$$

$$P_{7} \leftarrow (A_{11} - A_{21}) \times (B_{11} + B_{12})$$

Pf.
$$C_{12} = P_1 + P_2$$

= $A_{11} \times (B_{12} - B_{22}) + (A_{11} + A_{12}) \times B_{22}$
= $A_{11} \times B_{12} + A_{12} \times B_{22}$.

STRASSEN (n, A, B)

IF (n = 1) RETURN $A \times B$.

assume n is a power of 2

Partition A and B into 2-by-2 block matrices.

$$P_1 \leftarrow \text{STRASSEN}(n / 2, A_{11}, (B_{12} - B_{22})).$$

$$P_2 \leftarrow \text{STRASSEN}(n / 2, (A_{11} + A_{12}), B_{22}).$$

$$P_3 \leftarrow \text{STRASSEN}(n / 2, (A_{21} + A_{22}), B_{11}).$$

$$P_4 \leftarrow \text{STRASSEN}(n / 2, A_{22}, (B_{21} - B_{11})).$$

$$P_5 \leftarrow \text{STRASSEN}(n / 2, (A_{11} + A_{22}) \times (B_{11} + B_{22})).$$

$$P_6 \leftarrow \text{STRASSEN}(n / 2, (A_{12} - A_{22}) \times (B_{21} + B_{22})).$$

$$P_7 \leftarrow \text{STRASSEN}(n / 2, (A_{11} - A_{21}) \times (B_{11} + B_{12})).$$

$$C_{11} = P_5 + P_4 - P_2 + P_6.$$

$$C_{12} = P_1 + P_2.$$

$$C_{21} = P_3 + P_4$$
.

$$C_{22} = P_1 + P_5 - P_3 - P_7.$$

RETURN C.

keep track of indices of submatrices (don't copy matrix entries)

Theorem. Strassen's algorithm requires $O(n^{2.81})$ arithmetic operations to multiply two n-by-n matrices.

Pf. Apply case 1 of the master theorem to the recurrence:

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

Implementation issues.

- Sparsity.
- Caching effects.
- Numerical stability.
- Odd matrix dimensions.
- Crossover to classical algorithm when n is "small".

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

- Apple reports 8x speedup on G4 Velocity Engine when $n \approx 2,048$.
- Range of instances where it's useful is a subject of controversy.

Matrix multiplication

year	algorithm	order of growth
?	brute force	$O(n^3)$
1969	Strassen	$O(n^{2.808})$
1978	Pan	$O(n^{2.796})$
1979	Bini	$O(n^{2.780})$
1981	Schönhage	$O(n^{2.522})$
1982	Romani	$O(n^{2.517})$
1982	Coppersmith-Winograd	$O(n^{2.496})$
1986	Strassen	$O(n^{2.479})$
1989	Coppersmith-Winograd	$O(n^{2.376})$
2010	Strother	$O(n^{2.3737})$
2011	Williams	$O(n^{2.3727})$
?	?	$O(n^{2+\varepsilon})$

Outline

- Complete Search
- Divide and Conquer.
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- · Greedy.