

Chapter 5 Divide and Conquer



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Divide-and-Conquer

Divide-and-conquer.

- Break up problem into several parts.
- Solve each part recursively.
- Combine solutions to sub-problems into overall solution.

Most common usage.

- Break up problem of size n into two equal parts of size $\frac{1}{2}$ n.
- Solve two parts recursively.
- Combine two solutions into overall solution in linear time.

Consequence.

- Brute force: n².
- Divide-and-conquer: n log n.

Divide et impera.
Veni, vidi, vici.
- Julius Caesar

5.1 Mergesort

Sorting

Sorting. Given n elements, rearrange in ascending order.

Obvious sorting applications.

List files in a directory.

Organize an MP3 library.

List names in a phone book.

Display Google PageRank

results.

Problems become easier once sorted.

Find the median.
Find the closest pair.
Binary search in a database.
Identify statistical outliers.
Find duplicates in a mailing list.

Non-obvious sorting applications.

Data compression.

Computer graphics.

Interval scheduling.

Computational biology.

Minimum spanning tree.

Supply chain management.

Simulate a system of

particles.

Book recommendations on

Amazon.

Load balancing on a parallel

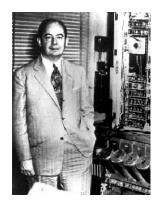
computer.

. . .

Mergesort

Mergesort.

- Divide array into two halves.
- Recursively sort each half.
- Merge two halves to make sorted whole.



Jon von Neumann (1945)

	A	L	G	0	R	I	T	Н	M	S			
A	. I	<u>.</u> (} (0	R		I	T	н	M	S	divide	O(1)
A	. (} I		0	R		н	I	M	S	T	sort	2T(n/2)
	A	G	Н	I	L	M	0	R	S	Т		merge	O(n)

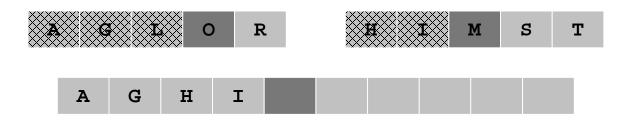
Merging

Merging. Combine two pre-sorted lists into a sorted whole.

How to merge efficiently?



- Linear number of comparisons.
- Use temporary array.



Challenge for the bored. In-place merge. [Kronrud, 1969]

using only a constant amount of extra storage

A Useful Recurrence Relation

Def. T(n) = number of comparisons to mergesort an input of size n.

Mergesort recurrence.

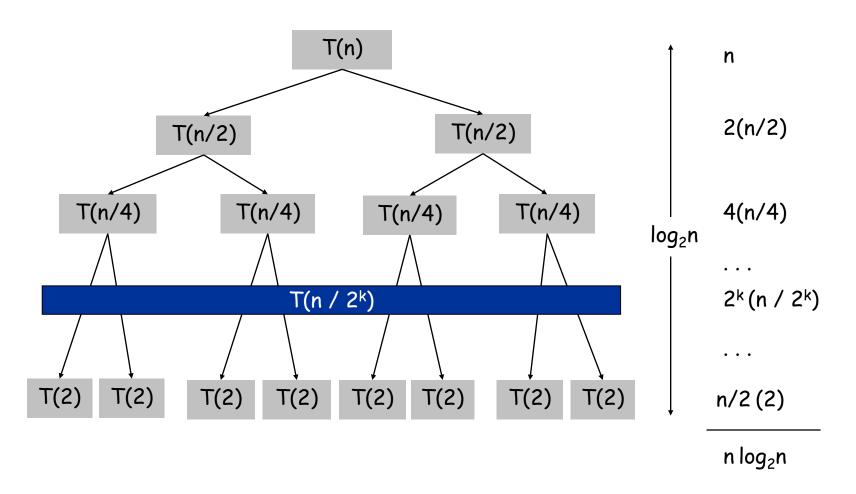
$$T(n) \leq \begin{cases} 0 & \text{if } n=1 \\ T(\lceil n/2 \rceil) + T(\lceil n/2 \rfloor) + n & \text{otherwise} \end{cases}$$
solve left half solve right half merging

Solution. $T(n) = O(n \log_2 n)$.

Assorted proofs. We describe several ways to prove this recurrence. Initially we assume n is a power of 2 and replace \leq with =.

Proof by Recursion Tree

$$T(n) = \begin{cases} 0 & \text{if } n = 1\\ 2T(n/2) + n & \text{otherwise} \end{cases}$$
sorting both halves merging



Proof by Telescoping

Claim. If T(n) satisfies this recurrence, then $T(n) = n \log_2 n$.

assumes n is a power of 2

$$T(n) = \begin{cases} 0 & \text{if } n = 1\\ 2T(n/2) + n & \text{otherwise} \end{cases}$$
sorting both halves merging

Pf. For n > 1:

$$\frac{T(n)}{n} = \frac{2T(n/2)}{n} + 1$$

$$= \frac{T(n/2)}{n/2} + 1$$

$$= \frac{T(n/4)}{n/4} + 1 + 1$$

$$\vdots$$

$$= \frac{T(n/n)}{n/n} + \underbrace{1 + \dots + 1}_{\log_2 n}$$

$$= \log_2 n$$

9

Proof by Induction

Claim. If T(n) satisfies this recurrence, then $T(n) = n \log_2 n$.

assumes n is a power of 2

$$T(n) = \begin{cases} 0 & \text{if } n = 1\\ 2T(n/2) + n & \text{otherwise} \end{cases}$$
sorting both halves merging

Pf. (by induction on n)

- Base case: n = 1.
- Inductive hypothesis: $T(n) = n \log_2 n$.
- Goal: show that $T(2n) = 2n \log_2 (2n)$.

$$T(2n) = 2T(n) + 2n$$

= $2n \log_2 n + 2n$
= $2n (\log_2(2n) - 1) + 2n$
= $2n \log_2(2n)$

Analysis of Mergesort Recurrence

Claim. If T(n) satisfies the following recurrence, then $T(n) \le n \lceil \lg n \rceil$.

$$T(n) \leq \begin{cases} 0 & \text{if } n = 1 \\ T(\lceil n/2 \rceil) + T(\lceil n/2 \rfloor) + n & \text{otherwise} \end{cases}$$
solve left half solve right half merging

† log₂n

Pf. (by induction on n)

- Base case: n = 1.
- Define $n_1 = \lfloor n/2 \rfloor$, $n_2 = \lceil n/2 \rceil$.
- Induction step: assume true for 1, 2, ..., n-1.

$$T(n) \leq T(n_1) + T(n_2) + n$$

$$\leq n_1 \lceil \lg n_1 \rceil + n_2 \lceil \lg n_2 \rceil + n$$

$$\leq n_1 \lceil \lg n_2 \rceil + n_2 \lceil \lg n_2 \rceil + n$$

$$= n \lceil \lg n_2 \rceil + n$$

$$\leq n(\lceil \lg n \rceil - 1) + n$$

$$= n \lceil \lg n \rceil$$

$$n_{2} = |n/2|$$

$$\leq \lceil 2^{\lceil \lg n \rceil} / 2 \rceil$$

$$= 2^{\lceil \lg n \rceil} / 2$$

$$\Rightarrow \lg n_{2} \leq \lceil \lg n \rceil - 1$$

5.3 Counting Inversions

Counting Inversions

Music site tries to match your song preferences with others.

- You rank n songs.
- Music site consults database to find people with similar tastes.

Similarity metric: number of inversions between two rankings.

- My rank: 1, 2, ..., n.
- Your rank: $a_1, a_2, ..., a_n$.
- Songs i and j inverted if i < j, but $a_i > a_j$.

			Songs										
	Α	В	С	D	Ε								
Me	1	2	3	4	5								
You	1	3	4	2	5								
	<u> </u>												

Inversions 3-2, 4-2

Brute force: check all $\Theta(n^2)$ pairs i and j.

Applications

Applications.

- Voting theory.
- Collaborative filtering.
- Measuring the "sortedness" of an array.
- Sensitivity analysis of Google's ranking function.
- Rank aggregation for meta-searching on the Web.
- Nonparametric statistics (e.g., Kendall's Tau distance).

Divide-and-conquer.

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

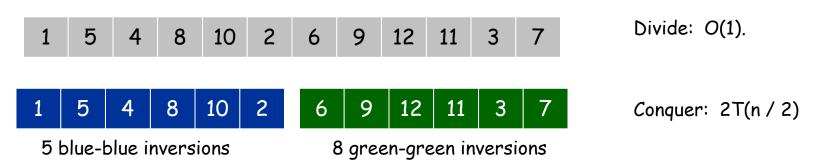
Divide-and-conquer.

Divide: separate list into two pieces.



Divide-and-conquer.

- Divide: separate list into two pieces.
- Conquer: recursively count inversions in each half.

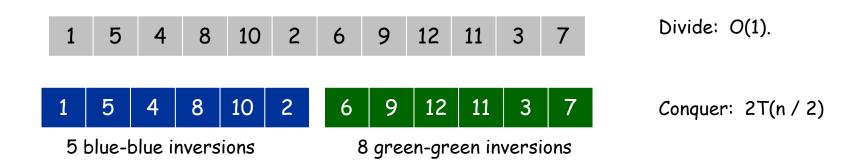


5-4, 5-2, 4-2, 8-2, 10-2 6-3, 9-3, 9-7

6-3, 9-3, 9-7, 12-3, 12-7, 12-11, 11-3, 11-7

Divide-and-conquer.

- Divide: separate list into two pieces.
- Conquer: recursively count inversions in each half.
- Combine: count inversions where a_i and a_j are in different halves, and return sum of three quantities.



9 blue-green inversions 5-3, 4-3, 8-6, 8-3, 8-7, 10-6, 10-9, 10-3, 10-7

Total = 5 + 8 + 9 = 22.

18

Combine: ???

Counting Inversions: Combine

Combine: count blue-green inversions

- Assume each half is sorted.
- $\ \ \,$ Count inversions where a_i and a_j are in different halves.
- Merge two sorted halves into sorted whole.



to maintain sorted invariant





13 blue-green inversions: 6 + 3 + 2 + 2 + 0 + 0

Count: O(n)

Merge: O(n)

$$T(n) \le T(\lfloor n/2 \rfloor) + T(\lfloor n/2 \rfloor) + O(n) \implies T(n) = O(n \log n)$$

Counting Inversions: Implementation

Pre-condition. [Merge-and-Count] A and B are sorted. Post-condition. [Sort-and-Count] L is sorted.

```
Sort-and-Count(L) {
   if list L has one element
      return 0 and the list L

   Divide the list into two halves A and B
   (r<sub>A</sub>, A) ← Sort-and-Count(A)
   (r<sub>B</sub>, B) ← Sort-and-Count(B)
   (r , L) ← Merge-and-Count(A, B)

return r = r<sub>A</sub> + r<sub>B</sub> + r and the sorted list L
}
```

Closest pair. Given n points in the plane, find a pair with smallest Euclidean distance between them.

Fundamental geometric primitive.

- Graphics, computer vision, geographic information systems, molecular modeling, air traffic control.
- Special case of nearest neighbor, Euclidean MST, Voronoi.

fast closest pair inspired fast algorithms for these problems

Brute force. Check all pairs of points p and q with $\Theta(n^2)$ comparisons.

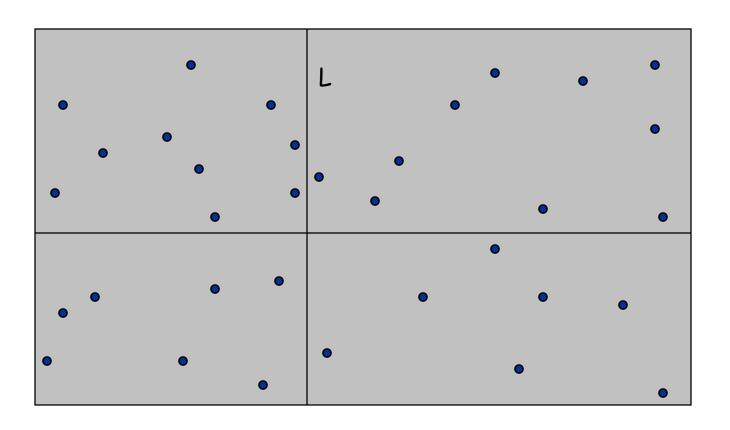
1-D version. O(n log n) easy if points are on a line.

Assumption. No two points have same x coordinate.

to make presentation cleaner

Closest Pair of Points: First Attempt

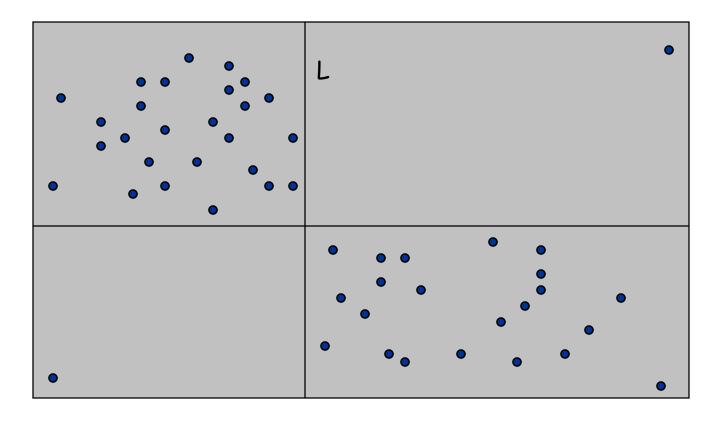
Divide. Sub-divide region into 4 quadrants.



Closest Pair of Points: First Attempt

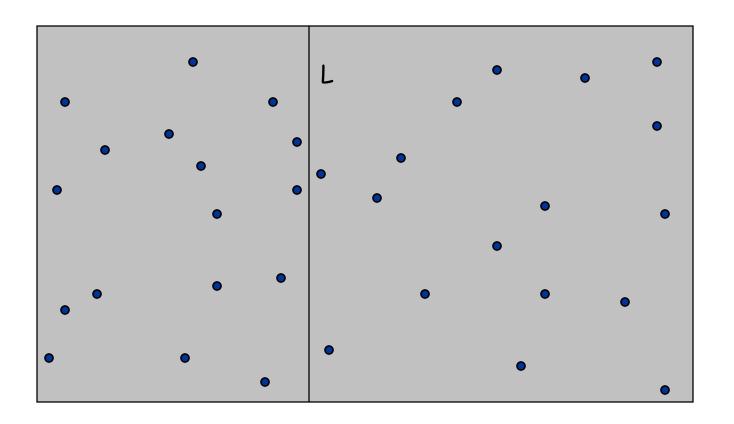
Divide. Sub-divide region into 4 quadrants.

Obstacle. Impossible to ensure n/4 points in each piece.



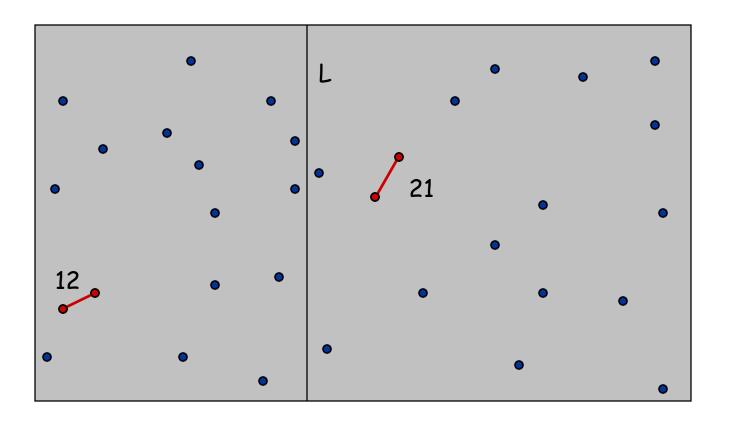
Algorithm.

• Divide: draw vertical line L so that roughly $\frac{1}{2}$ n points on each side.



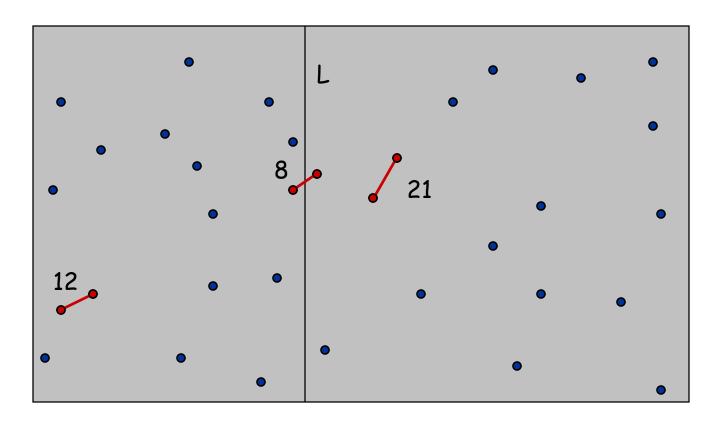
Algorithm.

- Divide: draw vertical line L so that roughly $\frac{1}{2}$ n points on each side.
- Conquer: find closest pair in each side recursively.

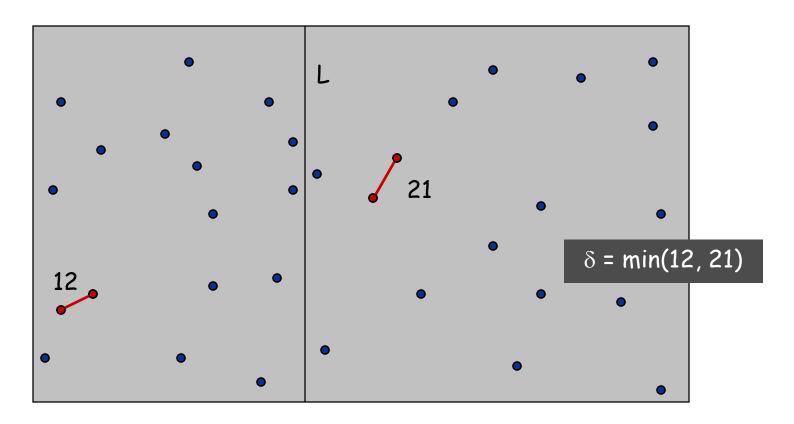


Algorithm.

- Divide: draw vertical line L so that roughly $\frac{1}{2}$ n points on each side.
- Conquer: find closest pair in each side recursively.
- Combine: find closest pair with one point in each side. \leftarrow seems like $\Theta(n^2)$
- Return best of 3 solutions.

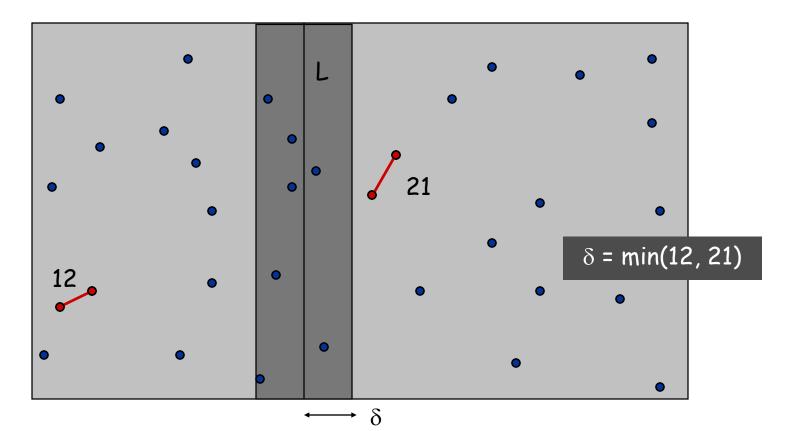


Find closest pair with one point in each side, assuming that distance $< \delta$.



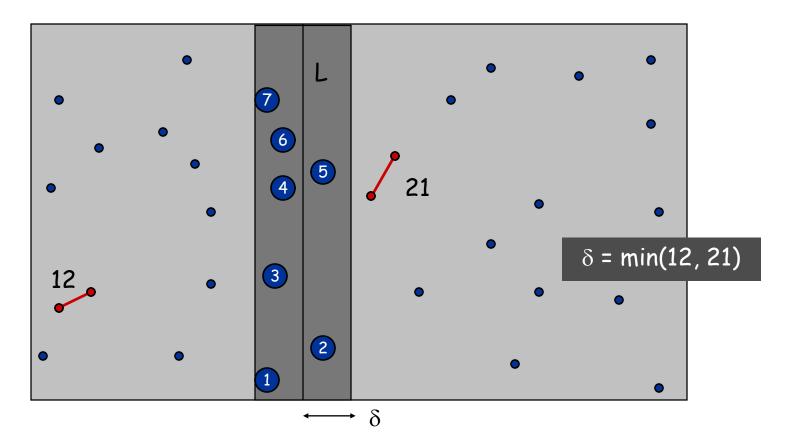
Find closest pair with one point in each side, assuming that distance $< \delta$.

 \blacksquare Observation: only need to consider points within δ of line L.



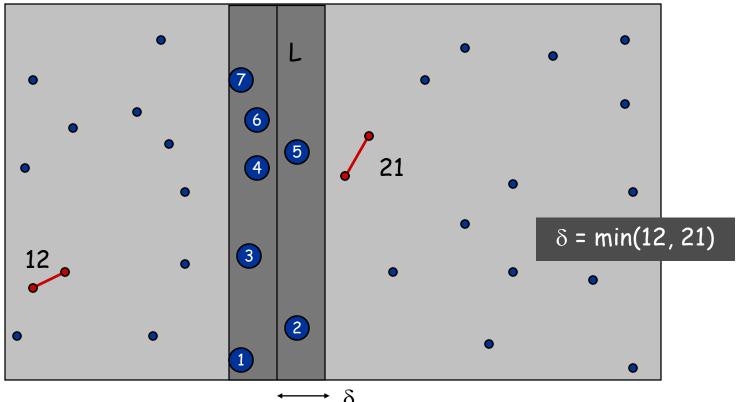
Find closest pair with one point in each side, assuming that distance $< \delta$.

- \blacksquare Observation: only need to consider points within δ of line L.
- Sort points in 2δ -strip by their y coordinate.



Find closest pair with one point in each side, assuming that distance $< \delta$.

- Observation: only need to consider points within δ of line L.
- Sort points in 2δ -strip by their y coordinate.
- Only check distances of those within 11 positions in sorted list!



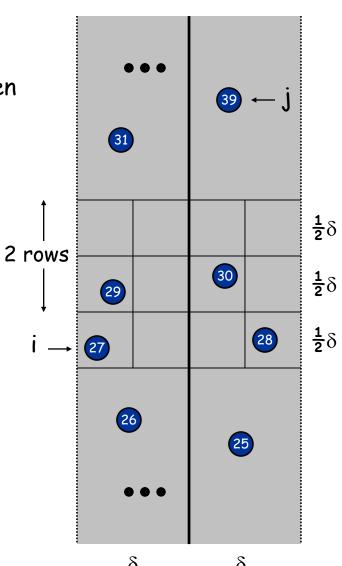
31

Def. Let s_i be the point in the 2δ -strip, with the ith smallest y-coordinate.

Claim. If $|i-j| \ge 12$, then the distance between s_i and s_j is at least δ . Pf.

- No two points lie in same $\frac{1}{2}\delta$ -by- $\frac{1}{2}\delta$ box.
- Two points at least 2 rows apart have distance $\geq 2(\frac{1}{2}\delta)$. •

Fact. Still true if we replace 12 with 7.



Closest Pair Algorithm

```
Closest-Pair(p_1, ..., p_n) {
   Compute separation line L such that half the points
                                                                       O(n log n)
   are on one side and half on the other side.
   \delta_1 = Closest-Pair(left half)
                                                                       2T(n / 2)
   \delta_2 = Closest-Pair(right half)
   \delta = \min(\delta_1, \delta_2)
   Delete all points further than \delta from separation line L
                                                                       O(n)
                                                                        O(n \log n)
   Sort remaining points by y-coordinate.
   Scan points in y-order and compare distance between
                                                                       O(n)
   each point and next 11 neighbors. If any of these
   distances is less than \delta, update \delta.
   return \delta.
```

Closest Pair of Points: Analysis

Running time.

$$T(n) \le 2T(n/2) + O(n \log n) \Rightarrow T(n) = O(n \log^2 n)$$

- Q. Can we achieve O(n log n)?
- A. Yes. Don't sort points in strip from scratch each time.
 - Each recursive returns two lists: all points sorted by y coordinate,
 and all points sorted by x coordinate.
 - Sort by merging two pre-sorted lists.

$$T(n) \le 2T(n/2) + O(n) \implies T(n) = O(n \log n)$$

5.5 Integer Multiplication

Integer Arithmetic

Add. Given two n-digit integers a and b, compute a + b.

• O(n) bit operations.

Multiply. Given two n-digit integers a and b, compute a \times b.

• Brute force solution: $\Theta(n^2)$ bit operations.

															1	1	0 1	0	1
														*	0	1	1 1	1	1
														1	1	0	1 C) 1	0
									Multiply				0	0	0	0	0 0	0	0
												1	1	0	1	0	1 (1	0
												1 1	0	1	0	1	0 1	0	
1	1	1	1	1	1	0	1				1	1 C	1	0	1	0	1 ()	
	1	1	0	1	0	1	0	1		1	1 (0 1	0	1	0	1	0		
+	0	1	1	1	1	1	0	1	1	1	0	1 C	1	0	1	0			
1	0	1	0	1	0	0	1	0	0 0	0	0 () C	0	0	0				
			P	Ndd					0 1 1	0	1 () C	0	0	0	0	0 0	0	0

Divide-and-Conquer Multiplication: Warmup

To multiply two n-digit integers:

- Multiply four ½n-digit integers.
- Add two $\frac{1}{2}$ n-digit integers, and shift to obtain result.

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

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

$$xy = \left(2^{n/2} \cdot x_1 + x_0\right) \left(2^{n/2} \cdot y_1 + y_0\right) = 2^n \cdot x_1 y_1 + 2^{n/2} \cdot \left(x_1 y_0 + x_0 y_1\right) + x_0 y_0$$

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

assumes n is a power of 2

Karatsuba Multiplication

To multiply two n-digit integers:

- Add two $\frac{1}{2}$ n digit integers.
- Multiply three ½n-digit integers.
- Add, subtract, and shift $\frac{1}{2}$ n-digit integers to obtain result.

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

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

$$xy = 2^n \cdot x_1 y_1 + 2^{n/2} \cdot (x_1 y_0 + x_0 y_1) + x_0 y_0$$

$$= 2^n \cdot x_1 y_1 + 2^{n/2} \cdot ((x_1 + x_0)(y_1 + y_0) - x_1 y_1 - x_0 y_0) + x_0 y_0$$
A
B
A
C
C

Theorem. [Karatsuba-Ofman, 1962] Can multiply two n-digit integers in $O(n^{1.585})$ bit operations.

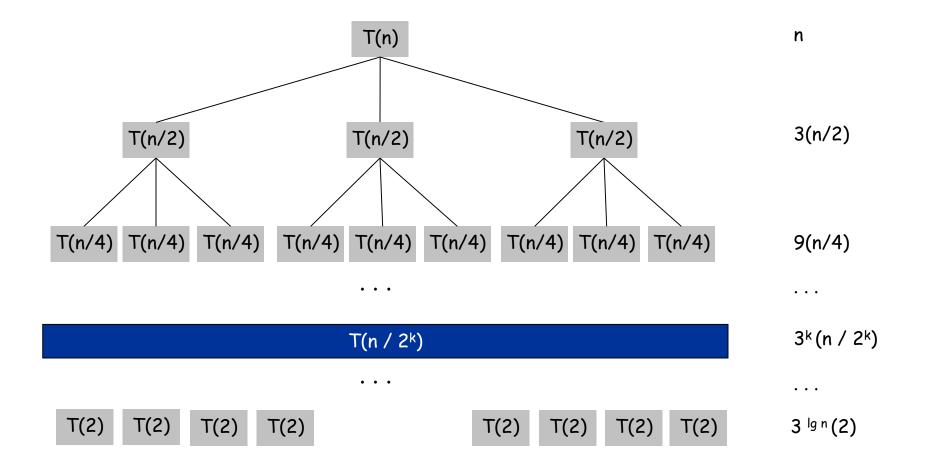
$$T(n) \leq \underbrace{T(\lfloor n/2 \rfloor) + T(\lceil n/2 \rceil) + T(1+\lceil n/2 \rceil)}_{\text{recursive calls}} + \underbrace{\Theta(n)}_{\text{add, subtract, shift}}$$

$$\Rightarrow T(n) = O(n^{\log_2 3}) = O(n^{1.585})$$

Karatsuba: Recursion Tree

$$T(n) = \begin{cases} 0 & \text{if } n = 1\\ 3T(n/2) + n & \text{otherwise} \end{cases}$$

$$T(n) = \sum_{k=0}^{\log_2 n} n \left(\frac{3}{2}\right)^k = \frac{\left(\frac{3}{2}\right)^{1 + \log_2 n} - 1}{\frac{3}{2} - 1} = 3n^{\log_2 3} - 2$$



Matrix Multiplication

Matrix Multiplication

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

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

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

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

Brute force. $\Theta(n^3)$ arithmetic operations.

Fundamental question. Can we improve upon brute force?

Matrix Multiplication: Warmup

Divide-and-conquer.

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

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

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

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

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

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

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

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

Matrix Multiplication: Key Idea

Key idea. multiply 2-by-2 block matrices with only 7 multiplications.

$$\begin{bmatrix} C_{11} & C_{12} \\ C_{21} & C_{22} \end{bmatrix} = \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix} \times \begin{bmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{bmatrix} \qquad P_1 = A_{11} \times (B_{12} - B_{22})$$

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

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

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

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

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

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

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

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

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

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

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

- 7 multiplications.
- 18 = 10 + 8 additions (or subtractions).

Fast Matrix Multiplication

Fast matrix multiplication. (Strassen, 1969)

- Divide: partition A and B into $\frac{1}{2}$ n-by- $\frac{1}{2}$ n blocks.
- Compute: $14 \frac{1}{2}$ n-by- $\frac{1}{2}$ n matrices via 10 matrix additions.
- Conquer: multiply $7\frac{1}{2}$ n-by- $\frac{1}{2}$ n matrices recursively.
- Combine: 7 products into 4 terms using 8 matrix additions.

Analysis.

- Assume n is a power of 2.
- T(n) = # arithmetic operations.

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

Fast Matrix Multiplication in Practice

Implementation issues.

- Sparsity.
- Caching effects.
- Numerical stability.
- Odd matrix dimensions.
- Crossover to classical algorithm around n = 128.

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

- Advanced Computation Group at Apple Computer reports 8x speedup on 64 Velocity Engine when $n \sim 2,500$.
- Range of instances where it's useful is a subject of controversy.

Remark. Can "Strassenize" Ax=b, determinant, eigenvalues, and other matrix ops.

Fast Matrix Multiplication in Theory

- Q. Multiply two 2-by-2 matrices with only 7 scalar multiplications?
- A. Yes! [Strassen, 1969] $\Theta(n^{\log_2 7}) = O(n^{2.81})$
- Q. Multiply two 2-by-2 matrices with only 6 scalar multiplications?
- A. Impossible. [Hopcroft and Kerr, 1971] $\Theta(n^{\log_2 6}) = O(n^{2.59})$
- Q. Two 3-by-3 matrices with only 21 scalar multiplications?
- A. Also impossible. $\Theta(n^{\log_3 21}) = O(n^{2.77})$
- Q. Two 70-by-70 matrices with only 143,640 scalar multiplications?
- A. Yes! [Pan, 1980] $\Theta(n^{\log_{70} 143640}) = O(n^{2.80})$

Decimal wars.

- December, 1979: O(n^{2.521813}).
- **January**, 1980: $O(n^{2.521801})$.

Fast Matrix Multiplication in Theory

Best known. O(n^{2.376}) [Coppersmith-Winograd, 1987.]

Conjecture. $O(n^{2+\epsilon})$ for any $\epsilon > 0$.

Caveat. Theoretical improvements to Strassen are progressively less practical.