# Strassen algorithm implementation in R

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# 1 Illustration of method

The Strassen algorithm is an algorithm used for matrix multiplication. It is faster than the standard matrix multiplication algorithm, but would be slower than the fastest known algorithm (Coppersmith-Winograd algorithm) for extremely large matrices.

Let  $\mathbf{A}, \mathbf{B}$  two square matrix,  $\in R^{2^n \times 2^n}$ , with  $n = 2, 3, \dots$  We want to calculate the matrix  $\mathbf{C}$ , defined by  $\mathbf{C} = \mathbf{AB}$ .

First, we divide the two matrix  $\mathbf{A}, \mathbf{B}$ , into equally size block-matrices of dimensions  $2^{n-1} \times 2^{n-1}$ :

$$\mathbf{A} = \begin{bmatrix} \mathbf{A}_{11} & \mathbf{A}_{12} \\ \mathbf{A}_{21} & \mathbf{A}_{22} \end{bmatrix} \quad \mathbf{B} = \begin{bmatrix} \mathbf{B}_{11} & \mathbf{B}_{12} \\ \mathbf{B}_{21} & \mathbf{B}_{22} \end{bmatrix}$$
(1)

Now define new matrices:

$$\mathbf{M}_1 = (\mathbf{A}_{11} + \mathbf{A}_{22})(\mathbf{B}_{11} + \mathbf{B}_{22})$$

$$\mathbf{M}_2 = (\mathbf{A}_{21} + \mathbf{A}_{22})\mathbf{B}_{11}$$

$$\mathbf{M}_3 = \mathbf{A}_{11}(\mathbf{B}_{12} - \mathbf{B}_{22})$$

$$\mathbf{M}_4 = \mathbf{A}_{22}(\mathbf{B}_{21} - \mathbf{B}_{11})$$

$$\mathbf{M}_5 = (\mathbf{A}_{11} + \mathbf{A}_{12})\mathbf{B}_{22}$$

$$\mathbf{M}_6 = (\mathbf{A}_{21} - \mathbf{A}_{11})(\mathbf{B}_{11} + \mathbf{B}_{12})$$

$$\mathbf{M}_7 = (\mathbf{A}_{12} - \mathbf{A}_{22})(\mathbf{B}_{21} + \mathbf{B}_{22})$$

The block-matrices of the product matrix  ${f C}$  are:

$$C_{11} = M_1 + M_4 - M_5 + M_7$$

$$\mathbf{C}_{12} = \mathbf{M}_3 + \mathbf{M}_5$$

$$\mathbf{C}_{21} = \mathbf{M}_2 + \mathbf{M}_4$$

$$\mathbf{C}_{22} = \mathbf{M}_1 - \mathbf{M}_2 + \mathbf{M}_3 + \mathbf{M}_6$$

So the matrix C is:

$$\mathbf{C} = \begin{bmatrix} \mathbf{C}_{11} & \mathbf{C}_{12} \\ \mathbf{C}_{21} & \mathbf{C}_{22} \end{bmatrix}$$
 (2)

### 1.1 Solved example

We have these two matrices:

$$\mathbf{A} = \begin{bmatrix} 7 & 31 & 13 & 106 \\ 24 & 19 & 51 & 68 \\ 139 & 127 & 121 & 117 \\ 13 & 105 & 53 & 59 \end{bmatrix} \quad \mathbf{B} = \begin{bmatrix} 22 & 111 & 93 & 181 \\ 155 & 42 & 120 & 17 \\ 171 & 115 & 26 & 26 \\ 167 & 203 & 6 & 31 \end{bmatrix}$$

Split the matrices:

$$\mathbf{A} = \begin{bmatrix} 7 & 31 & 13 & 106 \\ 24 & 19 & 51 & 68 \\ \hline 139 & 127 & 121 & 117 \\ 13 & 105 & 53 & 59 \end{bmatrix} \quad \mathbf{B} = \begin{bmatrix} 22 & 111 & 93 & 181 \\ 155 & 42 & 120 & 17 \\ \hline 171 & 115 & 26 & 26 \\ 167 & 203 & 6 & 31 \end{bmatrix}$$

Now we have, for example,  $\mathbf{A}_{11} = \begin{bmatrix} 7 & 31 \\ 24 & 19 \end{bmatrix}$ , and  $\mathbf{B}_{21} = \begin{bmatrix} 171 & 115 \\ 167 & 203 \end{bmatrix}$ . Now calculate the matrices  $\mathbf{M}_{1:7}$ :

$$\begin{split} \mathbf{M}_1 &= \left[\begin{array}{ccc} 29972 & 16254 \\ 28340 & 16243 \end{array}\right] \\ \mathbf{M}_2 &= \left[\begin{array}{ccc} 43540 & 26872 \\ 39108 & 14214 \end{array}\right] \\ \mathbf{M}_3 &= \left[\begin{array}{ccc} 4003 & 3774 \\ 651 & 3454 \end{array}\right] \\ \mathbf{M}_4 &= \left[\begin{array}{ccc} 19433 & 8605 \\ 19321 & 9711 \end{array}\right] \\ \mathbf{M}_5 &= \left[\begin{array}{ccc} 1342 & 2472 \\ 4767 & 4647 \end{array}\right] \\ \mathbf{M}_6 &= \left[\begin{array}{ccc} 41580 & 22385 \\ 44208 & 1862 \end{array}\right] \\ \mathbf{M}_7 &= \left[\begin{array}{ccc} -23179 & 1163 \\ -17802 & 1824 \end{array}\right] \end{split}$$

Now calculate:

$$\mathbf{C}_{11} = \begin{bmatrix} 24884 & 23550 \\ 25092 & 23131 \end{bmatrix}$$

$$\mathbf{C}_{12} = \begin{bmatrix} 5345 & 6246 \\ 5418 & 8101 \end{bmatrix}$$

$$\mathbf{C}_{21} = \begin{bmatrix} 62973 & 35477 \\ 58429 & 23925 \end{bmatrix}$$

$$\mathbf{C}_{22} = \begin{bmatrix} 32015 & 15541 \\ 34091 & 7345 \end{bmatrix}$$

The final result is:

$$\mathbf{C} = \begin{bmatrix} 24884 & 23550 & 62973 & 35477 \\ 25092 & 23131 & 58429 & 23925 \\ 5345 & 6246 & 32015 & 15541 \\ 5418 & 8101 & 34091 & 7345 \end{bmatrix}$$

#### 1.2 Solution with R

We saw that there are 4 steps to be solved:

- 1. Split matrices
- 2. Calculate  $\mathbf{M}_{1:7}$
- 3. Calculate block-matrices of the product C
- 4. Recompose the matrix  ${\bf C}$

```
A \leftarrow matrix(c)
         (7,31,13,106,24,19,51,68,139,127,121,117,13,105,53,59),
        byrow=T, nrow=4)
   \texttt{B} \, \leftarrow \, \texttt{matrix(c}
         (22,111,93,181,155,42,120,17,171,115,26,26,167,203,6,31),
          byrow=T, nrow=4)
3
         # Step -1-
   A11 \leftarrow A[1:2,1:2]
   A12 \leftarrow A[1:2,3:4]
   A21 \leftarrow A[3:4,1:2]
    A22 \leftarrow A[3:4,3:4]
   \texttt{B11} \leftarrow \texttt{B[1:2,1:2]}
   B12 \leftarrow B[1:2,3:4]
   \texttt{B21} \leftarrow \texttt{B[3:4,1:2]}
  B22 \leftarrow B[3:4,3:4]
```

```
# Step -2-
15
     \texttt{M1} \leftarrow \texttt{(A11+A22)} \ \%*\% \ \texttt{(B11+B22)}
    M2 \leftarrow (A21+A22) \%*\% B11
17
     M3 \leftarrow A11 \%*\% (B12-B22)
    M4 \leftarrow A22 \%*\% (B21-B11)
19
     M5 \leftarrow (A11+A12) \%*\% B22
     M6 \leftarrow (A21-A11) \%*\% (B11+B12)
21
     M7 \leftarrow (A12-A22) \%*\% (B21+B22)
23
            # Step -3-
     \texttt{C11} \leftarrow \texttt{M1} + \texttt{M4} - \texttt{M5} + \texttt{M7}
25
     C12 ← M3+M5
     \texttt{C21} \leftarrow \texttt{M2+M4}
27
     C22 \leftarrow M1-M2+M3+M6
29
            # Step -4-
   C \leftarrow rbind(cbind(C11,C12), cbind(C21,C22))
```

Now verify the result, comparing the matrix C obtained with Strassen algorithm, with that calculated with the standard function of R:

```
1
          [,1]
                [,2]
                       [,3]
                             [,4]
   [1,] 24884 25092
                      5345
                             5418
   [2,] 23550 23131
                      6246
                            8101
   [3,] 62973 58429 32015 34091
   [4,] 35477 23925 15541
   A%*%B
                       [,3]
                             [,4]
          [,1]
                [,2]
9
   [1,] 24884 25092
                      5345
                             5418
   [2,] 23550 23131
                      6246
                             8101
11
   [3,] 62973 58429 32015 34091
   [4,] 35477 23925 15541
                            7345
13
   all(C == A%*\%B)
   [1] TRUE
```

#### 1.3 Strassen algorithm for rectangular matrix

If **A** and **B** are two rectangular matrix (respectively  $m \times n$  and  $n \times p$ ), to use the Strassen algorithm we need to transform them into square matrices of size  $2^k \times 2^k$ .

Let be for example:

$$\mathbf{A} = \begin{bmatrix} 7 & 31 & 13 \\ 24 & 19 & 51 \\ 139 & 127 & 121 \\ 13 & 105 & 53 \end{bmatrix} \quad \mathbf{B} = \begin{bmatrix} 22 & 111 & 93 & 181 \\ 155 & 42 & 120 & 17 \\ 171 & 115 & 26 & 26 \end{bmatrix}$$

We transform that into:

$$\mathbf{A} = \begin{bmatrix} 7 & 31 & 13 & 0 \\ 24 & 19 & 51 & 0 \\ 139 & 127 & 121 & 0 \\ 13 & 105 & 53 & 0 \end{bmatrix} \quad \mathbf{B} = \begin{bmatrix} 22 & 111 & 93 & 181 \\ 155 & 42 & 120 & 17 \\ 171 & 115 & 26 & 26 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

and now we can procede with the 4 steps seen before.

These transformation is easily done in R :

```
A \leftarrow \text{matrix}(c(7,31,13,24,19,51,139,127,121,13,105,53), \text{byrow}=
        T, nrow=4)
   B \leftarrow matrix(c(22,111,93,181,155,42,120,17,171,115,26,26),
2
        byrow=T, nrow=3)
   A \leftarrow "[\leftarrow"(matrix(0, 4, 4), 1:nrow(A), 1:ncol(A), value = A)]
   B \leftarrow "[\leftarrow "(matrix(0, 4, 4), 1:nrow(B), 1:ncol(B), value = B)]
6
    A
          [,1] [,2] [,3] [,4]
    [1,]
             7
                   31
                         13
                                 0
    [2,]
            24
                   19
                         51
                                 0
10
    [3,]
           139
                 127
                        121
                                 0
    [4,]
            13
                 105
                         53
                                 0
12
   В
14
          [,1] [,2] [,3] [,4]
                              181
    [1,]
            22
                 111
                         93
    [2,]
           155
                   42
                        120
                                17
    [3,]
                 115
                         26
                                26
   [4,]
                    0
                          0
```

Now repeat the same 4 steps:

```
# Step -1-
 1
    A11 \leftarrow A[1:2,1:2]
    A12 \leftarrow A[1:2,3:4]
    A21 \leftarrow A[3:4,1:2]
    A22 \leftarrow A[3:4,3:4]
    B11 \leftarrow B[1:2,1:2]
    B12 \leftarrow B[1:2,3:4]
    B21 \leftarrow B[3:4,1:2]
    B22 \leftarrow B[3:4,3:4]
11
          # Step -2-
    M1 \leftarrow (A11+A22) \%*\% (B11+B22)
13
    M2 \leftarrow (A21+A22) \%*\% B11
    M3 \leftarrow A11 \%*\% (B12-B22)
    M4 \leftarrow A22 \%*\% (B21-B11)
_{17} M5 \leftarrow (A11+A12) %*% B22
```

Verify the result:

```
С
          [,1]
                 [,2]
                       [,3]
                              [,4]
        7182
                3574
                       4709
                              2132
   [1,]
   [2,] 12194
                9327
                       5838
                              5993
   [3,] 43434 34678 31313 30464
   [4,] 25624 11948 15187
                              5516
   A%*%B
          [,1]
                [,2]
                       [,3]
                              [,4]
        7182
                3574
   [1,]
                       4709
                              2132
10
   [2,] 12194
                9327
                       5838
                             5993
   [3,] 43434 34678 31313 30464
   [4,] 25624 11948 15187
14
   all(C == A%*\%B)
16 [1] TRUE
```

Consider now a second example. Lets suppose we have two matrices, respectively  $m \times n$  and  $n \times p$ . In the previous example m = p, and so the matrix product was a square matrix. But if  $m \neq p$ , the matrix product will be rectangular itself. Consider for example:

$$\mathbf{A} = \begin{bmatrix} 1 & 6 \\ 2 & 7 \\ 3 & 8 \\ 4 & 9 \\ 5 & 10 \end{bmatrix} \quad \mathbf{B} = \begin{bmatrix} 1 & 3 & 5 & 7 & 9 & 11 & 13 & 15 & 17 & 19 \\ 2 & 4 & 6 & 8 & 10 & 12 & 14 & 16 & 18 & 20 \end{bmatrix}$$

Matrix **A** is  $5 \times 2$ , while matrix **B** is  $2 \times 10$ . So  $\mathbf{C} = \mathbf{AB}$  will be  $5 \times 10$ . To apply the Strassen algorithm we need to expand the two matrices to obtain square matrices, and so the result will be square matrix:

```
 \begin{array}{l} A \leftarrow \mathtt{matrix}(\mathtt{c}(1:10), \ \mathtt{nrow=5}) \\ B \leftarrow \mathtt{matrix}(\mathtt{c}(1:20), \ \mathtt{nrow=2}) \\ \\ 4 A \leftarrow \mathtt{"[\leftarrow"(matrix(0, 4, 4), 1:\mathtt{nrow(A), 1:ncol(A), value = A)})} \\ B \leftarrow \mathtt{"[\leftarrow"(matrix(0, 4, 4), 1:\mathtt{nrow(B), 1:ncol(B), value = B)})} \\ \end{array}
```

```
6
            # Step -1-
     \texttt{A11} \leftarrow \texttt{A[1:2,1:2]}
     A12 \leftarrow A[1:2,3:4]
     A21 \leftarrow A[3:4,1:2]
     A22 \leftarrow A[3:4,3:4]
12
     B11 \leftarrow B[1:2,1:2]
    B12 \leftarrow B[1:2,3:4]
^{14}
     \texttt{B21} \leftarrow \texttt{B[3:4,1:2]}
    B22 \leftarrow B[3:4,3:4]
            # Step -2-
18
     M1 \leftarrow (A11+A22) \%*\% (B11+B22)
     M2 \leftarrow (A21+A22) \%*\% B11
20
     M3 \leftarrow A11 \%*\% (B12-B22)
     M4 \leftarrow A22 \%*\% (B21-B11)
     M5 \leftarrow (A11+A12) \%*\% B22
     M6 \leftarrow (A21-A11) \%*\% (B11+B12)
     M7 \leftarrow (A12-A22) \%*\% (B21+B22)
            # Step -3-
     C11 \leftarrow M1+M4-M5+M7
     C12 \leftarrow M3+M5
     \texttt{C21} \leftarrow \texttt{M2+M4}
     \texttt{C22} \leftarrow \texttt{M1-M2+M3+M6}
32
            # Step -4-
    \texttt{C} \leftarrow \texttt{rbind(cbind(C11,C12), cbind(C21,C22))}
```

From the product matrix we need to delete the zero-rows and the zero-columns:

```
\texttt{m} \leftarrow \texttt{dim(A)[1]+1}
              p \leftarrow dim(B)[2]+1
2
              mC \leftarrow dim(C)[1]
              pC \leftarrow dim(C)[2]
4
              if(m < mC) { C \leftarrow C[-c(m:mC),] }
              if(p<pC) { C \leftarrow C[,-c(p:pC)] }
6
   С
          [,1] [,2] [,3] [,4] [,5] [,6]
                                                  [,7] [,8] [,9] [,10]
    [1,]
             13
                   27
                          41
                                55
                                       69
                                              83
                                                    97
                                                          111
                                                                125
                                                                        139
                          52
    [2,]
             16
                   34
                                 70
                                       88
                                             106
                                                   124
                                                          142
                                                                160
                                                                         178
    [3,]
             19
                   41
                          63
                                 85
                                      107
                                             129
                                                   151
                                                          173
                                                                195
                                                                        217
12
    [4,]
             22
                          74
                               100
                                      126
                                                                230
                                                                        256
                   48
                                             152
                                                   178
                                                          204
    [5,]
             25
                   55
                          85
                               115
                                      145
                                             175
                                                   205
                                                          235
                                                                265
                                                                        295
14
   A%*%B
          [,1]
                [,2] [,3]
                              [,4] [,5] [,6]
                                                  [,7] [,8] [,9] [,10]
                   27
                          41
                                 55
                                       69
                                              83
                                                     97
                                                         111
```

```
[2,]
             16
                   34
                          52
                                70
                                      88
                                            106
                                                  124
                                                        142
                                                               160
                                                                       178
    [3,]
             19
                   41
                          63
                                85
                                     107
                                            129
                                                  151
                                                        173
                                                               195
                                                                       217
20
    [4,]
             22
                   48
                         74
                               100
                                     126
                                            152
                                                  178
                                                        204
                                                               230
                                                                       256
             25
                   55
                                     145
                                                  205
                                                        235
                                                               265
                                                                       295
    [5,]
                          85
                               115
                                            175
22
    all(C == A%*\%B)
    [1] TRUE
```

#### 1.4 Function strassen()

If it is clear the mechanism by which Strassen's algorithm works, and the steps to perform it (in the case of square matrices and in the case of rectangular matrices), we can now write a function that automates the computations:

```
strassen \leftarrow function(A, B){
               div4 \leftarrow function(A, r){
3
                          A \leftarrow list(A)
                          A11 \leftarrow A[[1]][1:(r/2),1:(r/2)]
                          A12 \leftarrow A[[1]][1:(r/2),(r/2+1):r]
                          \texttt{A21} \leftarrow \texttt{A[[1]][(r/2+1):r,1:(r/2)]}
                          A22 \leftarrow A[[1]][(r/2+1):r,(r/2+1):r]
                          A \leftarrow list(X11=A11, X12=A12, X21=A21, X22=A22)
                          return(A)
               }
11
               n \leftarrow round(log(max(nrow(A), ncol(A), nrow(B), ncol(B)))
13
                    ), 2))
               if(n < log(max(nrow(A), ncol(A), nrow(B), ncol(B)),</pre>
                    2)) { n = n+1 }
               A \leftarrow "[\leftarrow "(matrix(0, 2^n, 2^n), 1:nrow(A), 1:ncol(A),
15
                    value = A)
               B \leftarrow "[\leftarrow "(matrix(0, 2^n, 2^n), 1:nrow(B), 1:ncol(B),
                    value = B)
17
               A \leftarrow div4(A, dim(A)[1])
               B \leftarrow div4(B, dim(B)[1])
               M1 \leftarrow (A$X11+A$X22) %*% (B$X11+B$X22)
21
               M2 \leftarrow (A$X21+A$X22) \%*\% B$X11
               M3 \leftarrow A$X11 \%*\% (B$X12-B$X22)
               M4 \leftarrow A$X22 \%*\% (B$X21-B$X11)
23
               M5 \leftarrow (A$X11+A$X12) \%*\% B$X22
               M6 \leftarrow (A$X21-A$X11) \%*\% (B$X11+B$X12)
25
               M7 \leftarrow (A$X12-A$X22) \%*\% (B$X21+B$X22)
27
               C11 \leftarrow M1+M4-M5+M7
               C12 \leftarrow M3+M5
29
               C21 \leftarrow M2+M4
               \texttt{C22} \leftarrow \texttt{M1-M2+M3+M6}
31
```

```
C \( \tau \text{rbind(cbind(C11,C12), cbind(C21,C22))} \)
\( m \lefta \text{dim(A)[1]+1} \)
\( p \lefta \text{dim(B)[2]+1} \)
\( mC \lefta \text{dim(C)[1]} \)
\( pC \lefta \text{dim(C)[2]} \)
\( if(m < mC) \{ C \lefta C[-c(m:mC),] \} \)
\( if(p < pC) \{ C \lefta C[,-c(p:pC)] \} \)
\( return(C) \)
```

Now we'll try to solve the three example seen before, using the function strassen(A,B):

```
# Example -1-
 1
    A \leftarrow matrix(c
         (7,31,13,106,24,19,51,68,139,127,121,117,13,105,53,59),
         byrow=T, nrow=4)
    B \leftarrow matrix(c
         (22,111,93,181,155,42,120,17,171,115,26,26,167,203,6,31),
          byrow=T, nrow=4)
    strassen(A,B)
            [,1]
                    [,2]
                             [,3]
                                     [,4]
    [1,] 24884 25092
                            5345
                                    5418
    [2,] 23550 23131
                            6246
                                    8101
    [3,] 62973 58429 32015 34091
    [4,] 35477 23925 15541
                                    7345
11
    A%*%B
            [,1]
                     [,2]
                             [,3]
                                     [,4]
13
    [1,] 24884 25092
                            5345
                                    5418
    [2,] 23550 23131
                            6246
                                    8101
15
    [3,] 62973 58429 32015 34091
    [4,] 35477 23925 15541
                                    7345
17
         # Example -2-
19
    A \leftarrow \text{matrix}(c(7,31,13,24,19,51,139,127,121,13,105,53), \text{byrow}=
        T, nrow=4)
    \texttt{B} \leftarrow \texttt{matrix} \, (\texttt{c} \, (\texttt{22}, \texttt{111}, \texttt{93}, \texttt{181}, \texttt{155}, \texttt{42}, \texttt{120}, \texttt{17}, \texttt{171}, \texttt{115}, \texttt{26}, \texttt{26}) \, , \\
21
         byrow=T, nrow=3)
    strassen(A,B)
            [,1]
                    [,2]
                             [,3]
                                    [, 4]
    [1,] 7182
                    3574
                            4709
                                    2132
25
    [2,] 12194
                    9327
                            5838
                                    5993
    [3,] 43434 34678 31313 30464
    [4,] 25624 11948 15187
                                    5516
    A%*%B
                    [,2]
                                    [,4]
            [,1]
                            [,3]
31
```

```
[1,]
          7182
                  3574
                          4709
                                 2132
   [2,] 12194
                  9327
                         5838
                                 5993
33
   [3,] 43434 34678 31313 30464
   [4,] 25624 11948 15187
        # Example -3-
37
   A \leftarrow \text{matrix}(c(1:10), \text{nrow}=5)
   B \leftarrow matrix(c(1:20), nrow=2)
39
   all( strassen(A,B) == A\%*\%B)
   [1] TRUE
```

# 2 Computation time

Now comes the important part. All the simulations that follow were performed on a Core i3-530, 2.93gHz, 64bit.

In the introduction, it was specified that the Strassen algorithm is faster than the classical matrix multiplication. We want to verify this claim; first write a function that performs matrix multiplication with the standard method, and call it matmult(A,B):

Now generate two square matrices  $32 \times 32$  (I hate decimal number, so I'll work with integer, just for my convenience):

```
A \leftarrow \mathtt{matrix}(\mathtt{abs}(\mathtt{trunc}(\mathtt{rnorm}(32*32)*100)), 32,32) \\ B \leftarrow \mathtt{matrix}(\mathtt{abs}(\mathtt{trunc}(\mathtt{rnorm}(32*32)*100)), 32,32)
```

Now compare how long it takes to run the product with the functions matmult() and strassen():

```
system.time(matmult(A,B))
user system elapsed
0.02 0.00 0.01
system.time(strassen(A,B))
user system elapsed
0 0 0
slall(matmult(A,B) == strassen(A,B))
```

#### [1] TRUE

The function strassen() is faster; now try on bigger matrices:

```
A \leftarrow \text{matrix}(\text{abs}(\text{trunc}(\text{rnorm}(64*64)*100)), 64,64)
   B \leftarrow \text{matrix}(abs(trunc(rnorm(64*64)*100)), 64,64)
   system.time(matmult(A,B))
       user system elapsed
5
       0.05
                0.00
                         0.05
7
   system.time(strassen(A,B))
       user system elapsed
9
                    0
11
   all( matmult(A,B) == strassen(A,B) )
   [1] TRUE
13
   # And with rectangular matrices:
15
   A \leftarrow \text{matrix}(abs(trunc(rnorm(120*80)*100)), 120,80)
   B \leftarrow \text{matrix}(abs(trunc(rnorm(80*110)*100)), 80,110)
   system.time(matmult(A,B))
19
       user
              system elapsed
       0.14
                0.00
                          0.14
21
   system.time(strassen(A,B))
       user system elapsed
          0
                  0
25
   all( matmult(A,B) == strassen(A,B) )
   [1] TRUE
```

What can we say about the internal operator %%? I don't know what is the algorithm used by R for matrix multiplication; however we can use it as a reference, to check the speed of the function strassen(). For example for matrices of  $128 \times 128$ , we have:

```
A ← matrix(abs(trunc(rnorm(128*128)*100)), 128,128)

B ← matrix(abs(trunc(rnorm(128*128)*100)), 128,128)

system.time(strassen(A,B))
    user system elapsed
    0.01    0.00    0.02

system.time(A%*%B)
    user system elapsed
    0    0    0

all(strassen(A,B) == A%*%B)

[1] TRUE
```

It appears that the command %\*% is faster. But try to multiply bigger matrices:

```
A \leftarrow \text{matrix}(abs(trunc(rnorm(1024*1024)*100)), 1024,1024)
   B \leftarrow \text{matrix}(abs(trunc(rnorm(1024*1024)*100)), 1024,1024)
2
   system.time(strassen(A,B))
       user
              system elapsed
       1.27
                0.01
                         1.28
6
   system.time(A%*%B)
       user
              system elapsed
       1.50
                0.00
                         1.52
10
   all( strassen(A,B) == A%*\%B)
   [1] TRUE
```

Bingo! For matrices of size near to  $2^{10} \times 2^{10}$ , the strassen() function is faster. What happens for matrices  $2^{11} \times 2^{11}$ ?

```
A \leftarrow \text{matrix(abs(trunc(rnorm(2048*2048)*100)), 2048,2048)}
   B \leftarrow \text{matrix(abs(trunc(rnorm(2048*2048)*100)), 2048,2048)}
   system.time(strassen(A,B))
      user
             system elapsed
5
     11.64
                0.14
                        11.81
   system.time(A%*%B)
      user
             system elapsed
     11.93
               0.01
                        11.98
11
   all( strassen(A,B) == A%*\%B)
13 [1] TRUE
```

There was still a gain, but not significant. This is because when the matrices  $\mathbf{M}_{1:7}$  are calculated, it is used the R internal algorithm, and not the Strassen's algorithm. Then we can obtain a further improvement, writing the function strassen2():

```
n \leftarrow round(log(max(nrow(A), ncol(A), nrow(B), ncol(B)))
13
                         ), 2))
                   if(n < log(max(nrow(A), ncol(A), nrow(B), ncol(B)),</pre>
                         2)) { n = n+1 }
                   A \leftarrow "[\leftarrow"(matrix(0, 2^n, 2^n), 1:nrow(A), 1:ncol(A),
15
                         value = A)
                   B \leftarrow "[\leftarrow "(matrix(0, 2^n, 2^n), 1:nrow(B), 1:ncol(B),
                         value = B)
17
                   A \leftarrow div4(A, dim(A)[1])
                   B \leftarrow div4(B, dim(B)[1])
19
                   \texttt{M1} \leftarrow \texttt{strassen}((\texttt{A}\$\texttt{X}11+\texttt{A}\$\texttt{X}22) \text{ , } (\texttt{B}\$\texttt{X}11+\texttt{B}\$\texttt{X}22))
                   M2 \leftarrow strassen((A$X21+A$X22), B$X11)
21
                   \texttt{M3} \leftarrow \texttt{strassen(A\$X11 , (B\$X12-B\$X22))}
                   \texttt{M4} \leftarrow \texttt{strassen(A\$X22 , (B\$X21-B\$X11))}
23
                   \texttt{M5} \leftarrow \texttt{strassen((A\$X11+A\$X12)} \ , \ \texttt{B\$X22)}
                   \texttt{M6} \leftarrow \texttt{strassen}((\texttt{A}\$\texttt{X21-A}\$\texttt{X11}) \text{ , } (\texttt{B}\$\texttt{X11+B}\$\texttt{X12}))
                   M7 \leftarrow strassen((A$X12-A$X22), (B$X21+B$X22))
27
                   \texttt{C11} \leftarrow \texttt{M1} + \texttt{M4} - \texttt{M5} + \texttt{M7}
                   C12 ← M3+M5
29
                   C21 \leftarrow M2+M4
                   \texttt{C22} \leftarrow \texttt{M1-M2+M3+M6}
31
                   C \leftarrow rbind(cbind(C11,C12), cbind(C21,C22))
33
                   m \leftarrow dim(A)[1]+1
                   p \leftarrow dim(B)[2]+1
35
                  mC \leftarrow dim(C)[1]
                   pC \leftarrow dim(C)[2]
37
                   if(m < mC) { C \leftarrow C[-c(m:mC),] }
                   if(p<pC) { C \leftarrow C[,-c(p:pC)] }
39
                   return(C)
41
```

Now compare the computation timing:

```
system.time(strassen(A,B))
      user
            system elapsed
     11.61
               0.14
                      11.78
3
   system.time(A%*%B)
5
      user system elapsed
     11.83
              0.02
                      11.87
   system.time(strassen2(A,B))
9
      user
            system elapsed
      9.53
               0.28
                       9.81
11
   all( strassen(A,B) == A\%*\%B)
   [1] TRUE
15
```

```
all(strassen(A,B) == strassen2(A,B))
[1] TRUE
```

As expected, with the function strassen2() there was a further speeding up the process, saving the 19.44% of the time, compared to the operator of R.

It's easy to write the function strassen3(), strassen4(), strassen5() and more, for bigger matrices.

# 3 Conclusions

The table below shows a simulation of the timing of the various functions on matrices of increasing size:

Matrix	%*%	strassen1()	strassen2()	strassen3()	strassen4()	Saving time
$512 \times 512$	0.16	0.17	0.20	0.23	0.43	
$1024 \times 1024$	1.49	1.23	1.37	1.63	2.09	17.45%
$2048 \times 2048$	11.90	11.87	9.04	9.84	11.04	24.03%
$4096 \times 4096$	96.24	88.02	83.65	68.13	71.99	29.21%

What happens with rectangular matrices or square matrices of sizes different from  $2^n \times 2^n$ ? The computation time is longer, because we need to transform the rectangular matrices into matrices of appropriate dimensions, more time to execute the algorithm on block-matrices of zeros, and more time to delete the zero-rows and the zero-columns from the product matrix. Consequently, the operator R is more functional. For example, consider the following case:

```
A \leftarrow \text{matrix}(abs(trunc(rnorm(2*1000)*100)), 2,1000)
   B \leftarrow \text{matrix}(abs(trunc(rnorm(1000*4)*100)), 1000,4)
3
   A % * % B
             [,1]
                       [,2]
                                [,3]
                                          [,4]
5
   [1,] 6113773 6046968 6255471 5994522
   [2,] 6335823 6116985 6607189 6228294
   system.time(strassen(A,B))
              system elapsed
       user
       0.23
                0.00
                          0.24
11
   system.time(A%*%B)
       user
              system elapsed
15
```

The strassen() function is still faster for that rectangular matrices, with dimensions near to  $2^n \times 2^n$ :

```
A ← matrix(abs(trunc(rnorm(1000*1010)*100)), 1000,1010)
B ← matrix(abs(trunc(rnorm(1010*1000)*100)), 1010,1000)

system.time(strassen(A,B))
```

```
user system elapsed
1.28  0.00  1.30

system.time(A%*%B)
user system elapsed
1.42  0.00  1.44
```

In conclusion, if we need to multiply two matrices, both  $2^n \times 2^n$ , with  $n \ge 10$ , strassenn () function allows a faster calculation. The same goes for multiplication of rectangular matrices, whose dimensions are close to  $2^n \times 2^n$ , with  $n \ge 10$ .