CMPT 210: Probability and Computing

Lecture 11

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Verifying Matrix Multiplication

As an example, let us focus on A, B being binary 2×2 matrices.

Example: $A = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$, $B = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix}$ then $C = AB = \begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix}$

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Frievald's Algorithm: Randomized algorithm to verify matrix multiplication with high probability in $O(n^2)$ time.

(Basic) Frievald's Algorithm

Q: For $n \times n$ matrices A, B and D, is $D = AB$?

Algorithm:

1. Generate a random n-bit vector x, by making each bit x_i either 0 or 1 *independently* with probability $\frac{1}{2}$. E.g, for $n = 2$, toss a fair coin independently twice with the scheme – H is 0 and T is 1). If we get HT, then set $x = [0\,;\,1]$.

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2. Compute $t = Bx$ and $y = At = A(Bx)$ and $z = Dx$.

Since we are only doing matrix vector multiplication, it is O(n^2)

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Computational complexity: Step 1 can be done in $O(n)$ time. Step 2 requires 3 matrix vector multiplications and can be done in $O(n^2)$ time. Step 3 requires comparing two n-dimensional vectors and can be done in $O(n)$ time. Hence, the total computational complexity is $O(n^2)$.

(Basic) Frievald's Algorithm

Let us run the algorithm on an example. Suppose we have generated $x = [1\,;\,0]$

$$A = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \quad ; \quad B = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \quad ; \quad D = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$$

$$Bx = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad ; \quad y = A\,(Bx) = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad ; \quad z = Dx = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

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Hence the algorithm will correctly output "no" since $D \neq AB$.

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Text

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Hence the algorithm will correctly output "no" since $D \neq AB$.

Q: Suppose we have generated $x = [0\,;\,0]$. What is y and z?

In this case, $y = z$ and the algorithm will incorrectly output "yes" even though $D \neq AB$.

Correctness of algorithm depends on vector x

(Basic) Frievald's Algorithm

Let us run the algorithm on an example. Suppose we have generated $x = [1\,;\,0]$.

$$A = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \quad ; \quad B = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \quad ; \quad C = \begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix}$$

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Hence the algorithm will correctly output "yes" since $C = AB$.

Q: Suppose we have generated $x = [0\,;\,1]$. What is y and z?

In this case again, $y = z$ and the algorithm will correctly output "yes".

(Basic) Frievald's Algorithm

Let us analyze the algorithm for general matrix multiplication.

Case (i): If $D = AB$, does the algorithm always output "yes"?

(Basic) Frievald's Algorithm

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Case (i): If $D = AB$, does the algorithm always output "yes"? Yes! Since $D = AB$, for any vector x, $Dx = ABx$.

Case (ii) If $D \neq AB$, does the algorithm always output "no"? Some probability of a mistake here

(Basic) Frievald's Algorithm

Let us analyze the algorithm for general matrix multiplication.

Case (i): If $D = AB$, does the algorithm always output "yes"? Yes! Since $D = AB$, for any vector x, $Dx = ABx$.

Case (ii) If $D \neq AB$, does the algorithm always output "no"?

Claim: For any input matrices A, B, D if $D \neq AB$, then the (Basic) Frievald's algorithm will output "no" with probability $\geq \frac{1}{2}$.

What is the non-basic version?

(Basic) Frievald's Algorithm

Let us analyze the algorithm for general matrix multiplication.

Case (i): If $D = AB$, does the algorithm always output "yes"? Yes! Since $D = AB$, for any vector x, $Dx = ABx$.

Case (ii) If $D \neq AB$, does the algorithm always output "no"?

Claim: For any input matrices A, B, D if $D \neq AB$, then the (Basic) Frievald's algorithm will output "no" with probability $\geq \frac{1}{2}$.

	Yes	No	
$D = AB$	1	0	No mistake here
$D \neq AB$	$< \frac{1}{2}$	$\geq \frac{1}{2}$	Some mistake here

Table 1: Probabilities for Basic Frievalds Algorithm

One sided in the sense that an error only occurs if D != AB

(Basic) Frievald's Algorithm

Proof: If $D \neq AB$, we wish to compute the probability that algorithm outputs "yes" and prove that it less than $\frac{1}{2}$.

Let E = AB - D

If D != AB, there is at least an (i,j) such that e_ij != 0.

If E only has zeros, AB = D

Ex = ABX - DX = (AB - D)X

(Basic) Frievald's Algorithm

Proof: If $D \neq AB$, we wish to compute the probability that algorithm outputs "yes" and prove that it less than $\frac{1}{2}$.
Define $E := (AB - D)$ and $r := Ex = (AB - D)x = y - z$. If $D \neq AB$, then $\exists (i, j)$ s.t. $E_{i,j} \neq 0$.

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Pr(y = z | D != AB_

Pr(R = 0 | D != AB)

$$\begin{aligned}\Pr[\text{Algorithm outputs "yes"}] &= \Pr[y = z] = \Pr[r = \mathbf{0}] \\ &= \Pr[(r_1 = 0) \cap (r_2 = 0) \cap \ldots \cap (r_i = 0) \cap \ldots]\end{aligned}$$

Pr(R = 0) = Pr(r1 = 0 & r2 = 0 & ….. rn = 0 | D != AB)

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$$\begin{aligned}
\Pr[\text{Algorithm outputs "yes"}] &= \Pr[y = z] = \Pr[r = \mathbf{0}] \\
&= \Pr[(r_1 = 0) \cap (r_2 = 0) \cap \ldots \cap (r_i = 0) \cap \ldots] \\
&= \Pr[(r_i = 0)] \Pr[(r_1 = 0) \cap (r_2 = 0) \cap \ldots \cap (r_n = 0) | r_i = 0] \\
&\qquad \text{(By def. of conditional probability)}
\end{aligned}$$

(Basic) Frievald's Algorithm

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&\qquad\qquad \text{(By def. of conditional probability)} \\
\implies \Pr[\text{Algorithm outputs "yes"}] &\leq \Pr[r_i = 0] \qquad \text{(Probabilities are in } [0, 1])
\end{aligned}$$

This can be at most one

(Basic) Frievald's Algorithm

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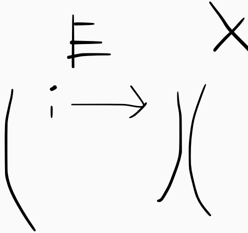
\end{aligned}
$$

To complete the proof, on the next slide, we will prove that $\Pr[r_i = 0] \leq \frac{1}{2}$.

Row i is the columns of matrix E

$$r_i = \sum_{k=1}^{n} E_{i,k}x_k = E_{i,j}x_j + \sum_{k \neq j} E_{i,k}x_k = E_{i,j}x_j + \omega \qquad (\omega := \textstyle\sum_{k\neq j} E_{i,k}x_k)$$



Goes through row of matrix E

If we are wanting to obtain the ith component, is it not the ith row multiplied by the vector X? How does this formula come about?

(Basic) Frievald's Algorithm

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$$\Pr[r_i = 0] = \Pr[r_i = 0 | \omega = 0] \Pr[\omega = 0] + \Pr[r_i = 0 | \omega \neq 0] \Pr[\omega \neq 0]$$

(By the law of total probability)

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$$\Pr[r_i = 0 | \omega = 0] = \Pr[x_j = 0] = \frac{1}{2} \qquad (\text{Since } E_{i,j} \neq 0 \text{ and } \Pr[x_j = 1] = \tfrac{1}{2})$$

if w is 0, then Eij must be zero.

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Where did - w come from?

$$\Pr[r_i = 0 | \omega \neq 0] = \Pr[(x_j = 1) \cap E_{i,j} = -\omega] = \Pr[(x_j = 1)] \Pr[E_{i,j} = -\omega | x_j = 1]$$

(By def. of conditional probability)

$$\implies \Pr[r_i = 0 | \omega \neq 0] \leq \Pr[(x_j = 1)] = \frac{1}{2} \qquad (\text{Probabilities are in } [0,1],\ \Pr[x_j = 1] = \tfrac{1}{2})$$

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$$(\Pr[E^c] = 1 - \Pr[E])$$

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$$(\Pr[E^c] = 1 - \Pr[E])$$

$$\implies \Pr[\text{Algorithm outputs “yes”}] \leq \Pr[r_i = 0] \leq \frac{1}{2}.$$

(Basic) Frievald's Algorithm

Hence, if $D \neq AB$, the Algorithm outputs "yes" with probability $\leq \frac{1}{2} \implies$ the Algorithm outputs "no" with probability $\geq \frac{1}{2}$.

In the worst case, the algorithm can be incorrect half the time! We promised the algorithm would return the correct answer with "high" probability close to 1.

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A common trick in randomized algorithms is to have m independent trials of an algorithm and aggregate the answer in some way, reducing the probability of error, thus *amplifying the probability of success*.

Questions?

Frievald's Algorithm

By repeating the *Basic Frievald's Algorithm* m times, we will amplify the probability of success. The resulting complete Frievald's Algorithm is given by:

1 Run the Basic Frievald's Algorithm for m independent runs.

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1. Run the Basic Frievald's Algorithm for m independent runs.
2. If *any* run of the Basic Frievald's Algorithm outputs "no", output "no".
3. If *all* runs of the Basic Frievald's Algorithm output "yes", output "yes".

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	Yes	No
$D = AB$	1	0
$D \neq AB$	$< \frac{1}{2^m}$	$\geq 1 - \frac{1}{2^m}$

Table 2: Probabilities for Frievald's Algorithm

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$D = AB$	1	0
$D \neq AB$	$< \frac{1}{2^m}$	$\geq 1 - \frac{1}{2^m}$

Table 2: Probabilities for Frievald's Algorithm

If $m = 20$, then Frievald's algorithm will make mistake with probability $1/2^{20} \approx 10^{-6}$.

Computational Complexity: $O(mn^2)$

Probability Amplification

Consider a randomized algorithm $\mathcal{A}$ that is supposed to solve a binary decision problem i.e. it is supposed to answer either Yes or No. It has a one-sided error – (i) if the true answer is Yes, then the algorithm $\mathcal{A}$ correctly outputs Yes with probability 1, but (ii) if the true answer is No, the algorithm $\mathcal{A}$ incorrectly outputs Yes with probability $\leq \frac{1}{2}$.

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Let us define a new algorithm $\mathcal{B}$ that runs algorithm $\mathcal{A}$ m times, and if *any* run of $\mathcal{A}$ outputs No, algorithm $\mathcal{B}$ outputs No. If *all* runs of $\mathcal{A}$ output Yes, algorithm $\mathcal{B}$ outputs Yes.

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Q: What is the probability that algorithm $\mathcal{B}$ correctly outputs Yes if the true answer is Yes, and correctly outputs No if the true answer is No?

Probability Amplification - Analysis

If A_i denotes run i of Algorithm $\mathcal{A}$, then

$$\Pr[\mathcal{B} \text{ outputs Yes} \mid \text{true answer is Yes }]$$

$$= \Pr[\mathcal{A}_1 \text{ outputs Yes } \cap \mathcal{A}_2 \text{ outputs Yes } \cap \ldots \cap \mathcal{A}_m \text{ outputs Yes} \mid \text{true answer is Yes }]$$

$$= \prod_{i=1}^{m} \Pr[\mathcal{A}_i \text{ outputs Yes} \mid \text{true answer is Yes }] = 1 \qquad \text{(Independence of runs)}$$

.

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$$
\begin{aligned}
&\Pr[\mathcal{B} \text{ outputs Yes} \mid \text{true answer is Yes }] \\
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&= \prod_{i=1}^{m} \Pr[\mathcal{A}_i \text{ outputs Yes} \mid \text{true answer is Yes }] = 1 \qquad \text{(Independence of runs)} \\
&\Pr[\mathcal{B} \text{ outputs No} \mid \text{true answer is No }] \\
&= 1 - \Pr[\mathcal{B} \text{ outputs Yes} \mid \text{true answer is No }] \\
&= 1 - \Pr[\mathcal{A}_1 \text{ outputs Yes } \cap \mathcal{A}_2 \text{ outputs Yes } \cap \ldots \cap \mathcal{A}_m \text{ outputs Yes} \mid \text{true answer is No }] \\
&= 1 - \prod_{i=1}^{m} \Pr[\mathcal{A}_i \text{ outputs Yes} \mid \text{true answer is No }] \geq 1 - \frac{1}{2^m}.
\end{aligned}
$$

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If A_i denotes run i of Algorithm $\mathcal{A}$, then

$$\Pr[\mathcal{B} \text{ outputs Yes} \mid \text{true answer is Yes }]$$
$$= \Pr[\mathcal{A}_1 \text{ outputs Yes } \cap \mathcal{A}_2 \text{ outputs Yes } \cap \ldots \cap \mathcal{A}_m \text{ outputs Yes} \mid \text{true answer is Yes }]$$
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$$= 1 - \prod_{i=1}^{m} \Pr[\mathcal{A}_i \text{ outputs Yes} \mid \text{true answer is No }] \geq 1 - \frac{1}{2^m}.$$

When the true answer is Yes, both $\mathcal{B}$ and $\mathcal{A}$ correctly output Yes. When the true answer is No, $\mathcal{A}$ incorrectly outputs Yes with probability $< \frac{1}{2}$, but $\mathcal{B}$ incorrectly outputs Yes with probability $< \frac{1}{2^m} << \frac{1}{2}$. By repeating the experiment, we have "amplified" the probability of success.

Questions?