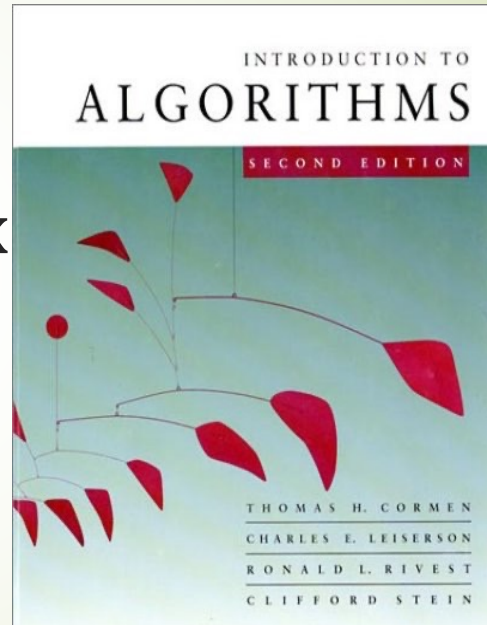




Strassen's Matrix Multiplication

SUBJECT-CODE : KCS-503

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Strassen's Matrix Multiplication

- Strassen's algorithm can be viewed as an application of a familiar design technique:

Divide And Conquer

- Suppose we wish to compute the product $C=AB$, where each of A , B , and C are $n \times n$ matrices.
- Assuming that n is an exact power of 2, we divide each of A , B , and C into four $n/2 \times n/2$ matrices, rewriting the equation $C=AB$ as follows:

$$\begin{bmatrix} r & s \\ t & u \end{bmatrix} = \begin{bmatrix} a & b \\ c & d \end{bmatrix} * \begin{bmatrix} e & f \\ g & h \end{bmatrix}$$

- There are 4 equations corresponding to the above i.e. :

$$r = ae + bg$$

$$s = af + bh$$

$$t = ce + dg$$

$$u = cf + dh$$

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Strassen's Matrix Multiplication

- Each of these four equations specifies two multiplications of $n/2 \times n/2$ matrices and the addition of their $n/2 \times n/2$ products.
- Using these equation to define a straightforward divide-and-conquer strategy, we derive the following recurrence for the time $T(n)$ to multiply two $n \times n$ matrices:

$$T(n) = 8T(n/2) + \Theta(n^2) = \Theta(n^3)$$

- Unfortunately, recurrence has the solution $T(n) = \Theta(n^3)$, and thus this method is no faster than the ordinary one.
- Strassen discovered a different recursive approach that requires only 7 recursive multiplications of $n/2 \times n/2$ matrices and $\Theta(n^2)$ scalar additions and subtractions, yielding the recurrence

$$T(n) = 7 T(n/2) + \Theta(n^2) = \Theta(n^{\lg 7}) = O(n^{2.81})$$

Strassen's Matrix Multiplication

- Strassen's method has four steps:

1. Divide the input matrices A and B into $n/2 * n/2$ submatrices.
2. Using $\Theta(n^2)$ scalar additions and subtractions, compute 14 $n/2 * n/2$ matrices $A_1, B_1, A_2, B_2, \dots, A_7, B_7$.
3. Recursively compute the seven matrix products $P_i = A_i B_i$ for $i = 1, 2, \dots, 7$.
4. Compute the desired submatrices r, s, t, u of the result matrix C by adding and/or subtracting various combinations of the P_i matrices, using only $\Theta(n^2)$ scalar additions and subtractions.

Strassen's Matrix Multiplication

► We know that $C = A * B$

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

In strassen we calculate 7, $n/2 \times n/2$ matrices, we get

$$P = (A_{11} + A_{22})(B_{11} + B_{22})$$

$$Q = (A_{21} + A_{22}) * B_{11}$$

$$R = A_{11} * (B_{12} - B_{22})$$

$$S = A_{22} * (B_{21} - B_{11})$$

$$T = (A_{11} + A_{12}) * B_{22}$$

$$U = (A_{21} - A_{11}) * (B_{11} + B_{12})$$

$$V = (A_{12} - A_{22}) * (B_{21} + B_{22})$$

We find C_{ij} 's using the formula -

$$C_{11} = P + S - T + V$$

$$C_{12} = R + T$$

$$C_{21} = Q + S$$

$$C_{22} = P + R - Q + U$$

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► Compute the matrix product and show the calculations :

$$\begin{vmatrix} 1 & 5 \\ 3 & 8 \end{vmatrix} \text{ and } \begin{vmatrix} 7 & 4 \\ 6 & 2 \end{vmatrix}$$

$$P = (A_{11} + A_{22})(B_{11} + B_{22})$$

$$Q = (A_{21} + A_{22}) * B_{11}$$

$$R = A_{11} * (B_{12} - B_{22})$$

$$S = A_{22} * (B_{21} - B_{11})$$

$$T = (A_{11} + A_{12}) * B_{22}$$

$$U = (A_{21} - A_{11}) * (B_{11} + B_{12})$$

$$V = (A_{12} - A_{22}) * (B_{21} + B_{22})$$

$$C_{11} = P + S - T + V$$

$$C_{12} = R + T$$

$$C_{21} = Q + S$$

$$C_{22} = P + R - Q + U$$

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