

Proof of the Frobenius norm minimal point of Fast Matrix Multiplication in Strassen's orbit

[> restart : with(LinearAlgebra) : with(Student[VectorCalculus]) : with(PolynomialTools) :

L represents the left linear pre-additions performed by the original Strassen's algorithm on left-hand side of $A*B$

K represents all the transformation of any **L**, **R** or **P** matrix within Strassen's orbit

> $L := \text{Matrix}(7, 4, [[1, 0, 0, 1], [0, 1, 0, -1], [-1, 0, 1, 0], [1, 1, 0, 0], [1, 0, 0, 0], [0, 0, 0, 1], [0, 0, 1, 1]]) :$

$W := \left\langle \langle r|x \rangle, \left\langle 0 \middle| \frac{1}{r} \right\rangle \right\rangle : V := \left\langle \langle s|y \rangle, \left\langle 0 \middle| \frac{1}{s} \right\rangle \right\rangle :$

$K := \text{KroneckerProduct}(W, V) : L, W, V, K;$

$$\begin{bmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & -1 \\ -1 & 0 & 1 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 1 \end{bmatrix}, \begin{bmatrix} r & x \\ 0 & \frac{1}{r} \end{bmatrix}, \begin{bmatrix} s & y \\ 0 & \frac{1}{s} \end{bmatrix}, \begin{bmatrix} rs & ry & xs & xy \\ 0 & \frac{r}{s} & 0 & \frac{x}{s} \\ 0 & 0 & \frac{s}{r} & \frac{y}{r} \\ 0 & 0 & 0 & \frac{1}{rs} \end{bmatrix} \quad (1.1.1)$$

It is easier to study the square of the Frobenius norm, first its gradient

> $Nlk := \text{MatrixNorm}(L \cdot K, \text{Frobenius}, \text{conjugate} = \text{false});$

$E := Nlk^2 :$

$fx := \text{diff}(E, x) : fy := \text{diff}(E, y) : fr := \text{diff}(E, r) : fs := \text{diff}(E, s) :$

$\text{grad}E := [fx, fy, fr, fs] :$

$Nlk :=$

$$\begin{aligned} & \left(4r^2s^2 + 3r^2y^2 + \frac{r^2}{s^2} + \left(ry + \frac{r}{s} \right)^2 + 3x^2s^2 + \left(-xs + \frac{s}{r} \right)^2 + \frac{s^2}{r^2} \right. \\ & + \left(xy + \frac{1}{rs} \right)^2 + \left(\frac{x}{s} - \frac{1}{rs} \right)^2 + \left(-xy + \frac{y}{r} \right)^2 + \left(xy + \frac{x}{s} \right)^2 + x^2y^2 \\ & \left. + \frac{1}{r^2s^2} + \left(\frac{y}{r} + \frac{1}{rs} \right)^2 \right)^{1/2} \end{aligned} \quad (1.2.1)$$

We have found a real root of the gradient and now check that this point is indeed an extremal point

```
> explminpoint := simplify( subs( { r=root[4]( 3/4 ) }, subs( { s=r }, subs( { y=- 2*s^3/3, x
= 2*r^3/3 }, [r, s, x, y] ) ) ) ) :
subminpoint := solve( [r, s, x, y] - explminpoint );
map(simplify, subs(subminpoint, gradE));
subminpoint := { r= 3^(1/4)*sqrt(2)/2, s= 3^(1/4)*sqrt(2)/2, x= 3^(3/4)*sqrt(2)/6, y= - 3^(3/4)*sqrt(2)/6 }
[0, 0, 0, 0] (1.3.1)
```

We now compute the Hessian at that point (multiplying 9/(4) to simplify the following computations), then the associated characteristic polynomial and eigenvalues

```
> H := map( x->simplify(radnormal(x, rationalized)), 9/4 * Hessian(E, [r, s, x, y]
= explminpoint) );
charP := FromCoefficientVector( map(x->simplify(x, symbolic),
CoefficientVector(simplify( expand( CharacteristicPolynomial(H, X) ), radical), X) ), X);
eigs := map(x->simplify(x, symbolic), [solve(charP)]);
H := [ [ 65*sqrt(3), 23*sqrt(3), 15, -15 ],
[ 23*sqrt(3), 65*sqrt(3), 15, -15 ],
[ 15, 15, 15*sqrt(3), 3*sqrt(3) ],
[ -15, -15, 3*sqrt(3), 15*sqrt(3) ] ]
charP := X^4 - 160*sqrt(3)*X^3 + 22536*X^2 - 362880*sqrt(3)*X + 5143824
eigs := [ 50*sqrt(3) + 4*sqrt(3)*sqrt(109), 50*sqrt(3) - 4*sqrt(3)*sqrt(109), 42*sqrt(3), 18*sqrt(3) ] (1.4.1)
```

We end by checking that these eigenvalues are all positive, hence the Hessian is definite positive and the extremal point is a local minimum

```
> map(x->x > 0, eigs); evalf(%); map(evalb, %);
[ 0 < 50*sqrt(3) + 4*sqrt(3)*sqrt(109), 0 < 50*sqrt(3) - 4*sqrt(3)*sqrt(109), 0 < 42*sqrt(3), 0 < 18*sqrt(3) ]
[ 0. < 158.9351057, 0. < 14.26997508, 0. < 72.74613394, 0. < 31.17691454 ]
[ true, true, true, true ] (1.5.1)
```