

Advanced Algorithms

Lecture 5
Amortized Analysis

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ILO of Lecture 5



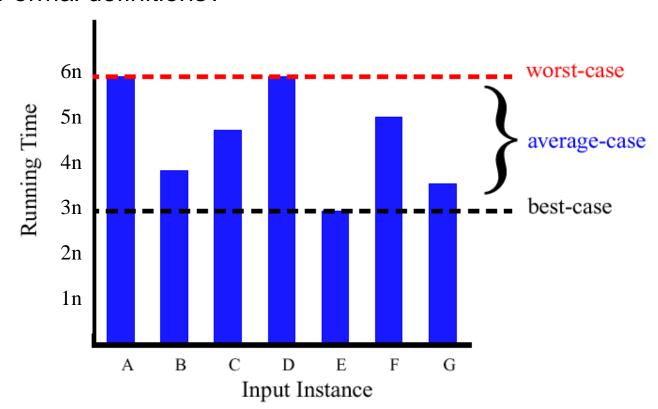
- Amortized analysis
 - to understand what is amortized analysis, when is it used, and how it differs from the average-case analysis;
 - to be able to apply the techniques of the aggregate analysis, the accounting method, and the potential method to analyze operations on simple data structures.

Agenda

- Amortized analysis
- Aggregate analysis
- Accounting method
- Potential method
- Dynamic tables

Best/Worst/Average Case (1)

- For a specific input size *n*, investigate running times T(n) for different input instances
 - Intuitive graphic illustration
 - ◆ A, B, C, ...G are input instances of size n
 - Formal definitions?



Best/Worst/Average Case (2)



- Suppose algorithm P accepts k different input instances of size n. Let $T_i(n)$ be the time complexity of P on the i-th input instance, for $1 \le i \le k$, and p_i is the probability that the i-th instance occurs.
- Worst case time complexity: $W(n) = \max_{1 \le i \le k} T_i(n)$
 - The maximum running time over all k inputs of size n
 - It is the most interesting/important!
- Average case time complexity: $A(n) = \sum_{1 \le i \le k} p_i T_i(n)$
 - The **expected** running time over all *k* inputs of size n
 - Need assumptions about statistical distributions of input instances.
 - E.g., uniform distribution that each instance is equally likely.
- Best case time complexity: $B(n) = \min_{1 \le i \le k} T_i(n)$
 - The minimum running time over all k inputs of size n
 - Can be cheating

Amortized Analysis



- The problem setting:
 - We have a data structure.
 - We perform a <u>sequence of operations</u> on the data structure.
 - Operations may be of different types (e.g., insertions, deletions).
 - Depending on the state of the structure the actual cost of an operation may differ (e.g., inserting into a sorted array).
 - Just analyzing the worst-case time of a single operation may not say too much.
 - We want the amortized running time of an operation.
- Amortized analysis vs. average-case analysis
 - Probability is not involved in amortized analysis but is involved in average-case analysis.

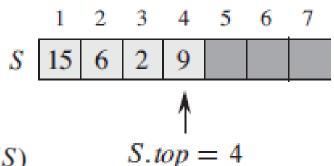
Example: stacks with multipop

- A stack is a container of objects. Objects are inserted and removed according to the last-in-first-out (LIFO) principle.
 - Sequence of elements <a₁, a₂, ..., a_i>, but only a_i is accessible as the "top" of the stack
- Push(S, x) inserts an element x into the stack S.
- Pop(S) pops/deletes the element on top of the stack S.
 - Does not take an element argument.
- Stack-Empty(S) returns whether the stack is empty.
- We introduce a new operation multipop(S, k)
 - Removes the k top objects of stack S.
 - Popping the entire stack if the stack contains fewer than k objects.

Operations on a stack



Implement a stack of at most n elements using an array
 S[1..n].



STACK-EMPTY
$$(S)$$

1 if
$$S.top == 0$$

- 2 return TRUE
- 3 else return FALSE

PUSH(S, x)

1
$$S.top = S.top + 1$$

$$2 S[S.top] = x$$

Pop(S)

- 1 **if** STACK-EMPTY (S)
- 2 error "underflow"
- 3 else S.top = S.top 1
- 4 return S[S.top + 1]

MULTIPOP(S,k)

- 1 while not STACK-EMPTY(S) and k > 0
- 2 POP(S)
- 3 k = k 1

Multipop



- An example
 - We have a stack S.
 - Multipop(S, 4)
 - Multipop(S, 5)

- Analysis
 - Assuming that there are s elements in stack S.
 - The while loop iterates min(s, k) times.
- Push, pop: O(1), constant time.
- Multipop: O(min(s, k))

MULTIPOP(S,k)

- 1 while not STACK-EMPTY(S) and k > 0
- 2 Pop(S)
- 3 k = k 1

A sequence of operations

- Consider a sequence of *n* operations on an initially empty stack.
 - An operation here can be push, pop, or multipop.
 - The worst-case cost of a multipop in the sequence is O(n).
 - Thus, the worst-case cost of any stack operation is O(n).
 - In total, we have n operations. Thus, O(n²).

Observation:

- We can pop each object from the stack at most once for each time we have pushed it into the stack.
- The number of times that pop can be called on a nonempty stack, including the pop calls within multipop, is at most the number of push operations, which is at most n.
- Thus, the total run-time of n operations is O(n).

Agenda

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- Accounting method
- Potential method
- Dynamic tables

Aggregate analysis

- Dividing total cost of n operations by n yields the average cost per operation, i.e., the amortized cost.
 - We do not consider the worst-case cost of each operation individually.
 - Instead, we consider the worst-case cost of a sequence of n operations, and then dividing it by the number of operations.
- Since the total run-time of n stack operations is O(n), then we say that all three stack operations have an amortized cost of O(1).
 - When not using amortized analysis, the worst-case cost of an stack operation is O(n).
- Here, we do not use probabilistic reasoning.
 - For example, we do not assume we have 20% pop operations, 50% push operations, and 30% multipop operations.
 - We actually consider a worst-case sequence of operations.
 - At most n elements can be inserted into an initially empty stack using n stack operations.



- Consider a k-bit binary counter that counts upward from 0.
- An array A[0 .. k-1] of bits, where A.length=k, is used as the counter.
- A binary number x that is stored in the counter has its lowest-order bit in A[0] and the highest-order bit in A[k-1].

```
• X = \sum_{i=0}^{k-1} A[i] * 2^i
                                         0000000,

 A=1011, x=1*2³+0*2²+1*2¹+1*2⁰=11

                                         0000001,
                                         0000010,
   INCREMENT(A)
                                         0000011,
      i = 0
                                         00000100,
      while i < A.length and A[i] == 1
                                         00000101,
          A[i] = 0
          i = i + 1
                                         00000110,
   5 if i < A.length
                                         00000111,
   6
          A[i] = 1
                                         00001000
```

Analysis



- The cost of each increment operation is linear in the number of bits flipped.
- In the worst case, a single increment operation takes O(k).
 - Mini quiz: can you think when this happens?
- A sequence of n increment operations takes O(nk).
- Observation:
 - Not all bits flip each time when an increment operation is called.

```
INCREMENT(A)

1   i = 0

2   while i < A.length and A[i] == 1

3   A[i] = 0

4   i = i + 1

5   if i < A.length

6   A[i] = 1
```

Aggregate Analysis

- The bit in A[0]: flip every time, or every 1=20 time.
- The bit in A[1]: flip every $2=2^1$ times.
- The bit in A[2]: flip every 4=2² times.
- The bit in A[3]: flip every 8=2³ times.
- The bit in A[4]: flip every 16=2⁴ times.

- A[i] flips every 2ⁱ times.
- A[i] flips L n/2i J times in a sequence of n increment operations.
 - Assume n = 10
 - A[0] flips 10 times.
 - A[1] flips 5 times.
 - A[2] flips 2 times.
 - A[3] flips 1 times.
 - A[4] flips 0 times.

Counter value	MI	M6	M5	MA	M3	MZ	All	MOI	Total cost
0	0	0	0	0	0	0	0	0	0
1	0	0	0	0	0	0	0	1	1
2	0	0	0	0	0	0	1	0	3
3	0	0	0	0	0	0	1	1	4
4	0	0	0	0	0	1	0	0	7
5	0	0	0	0	0	1	0	1	8
6	0	0	0	0	0	1	1	0	10
7	0	0	0	0	0	1	1	1	11
8	0	0	0	0	1	0	0	0	15
9	0	0	0	0	1	0	0	1	16
10	0	0	0	0	1	0	1	0	18
11	0	0	0	0	1	0	1	1	19
12	0	0	0	0	1	1	0	0	22
13	0	0	0	0	1	1	0	1	23
14	0	0	0	0	1	1	1	0	25
15	0	0	0	0	1	1	1	1	26
16	0	0	0	1	0	0	0	0	31

Aggregate Analysis



Based on the above, we have

$$\sum_{i=0}^{k-1} \left\lfloor \frac{n}{2^i} \right\rfloor < n \sum_{i=0}^{\infty} \frac{1}{2^i}$$

$$= 2n,$$

Geometric series

For real $x \neq 1$, the summation

$$\sum_{k=0}^{n} x^{k} = 1 + x + x^{2} + \dots + x^{n}$$

is a geometric or exponential series and has the value

$$\sum_{k=0}^{n} x^k = \frac{x^{n+1} - 1}{x - 1} \,.$$

In total, a sequence of n increment operations takes 2n flips, which is O(n).

Then, according to the aggregate analysis, the amortized cost per operation is O(n)/n=O(1), i.e., constant time.

When the summation is infinite and |x| < 1, we have the infinite decreasing geometric series

$$\sum_{k=0}^{\infty} x^k = \frac{1}{1-x} \,. \tag{A.6}$$

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Accounting method



- Charge different operations with different amortized costs
 - Some operations charged more than they actually cost.
 - Some operations charged less than they actually cost.
- If **amortized cost** (denoated as \hat{c}_i) > actual cost (denoted as c_i), store the remained amount on **specific objects** as **credit.**
- If *amortized cost* \hat{c}_i < actual cost c_i , **credit** is used to compensate.
- Requirement: total credit always ≥ 0 i.e., $\sum_{i=1}^{n} \widehat{c_i} \geq \sum_{i=1}^{n} c_i$
 - The total amortized cost $\sum_{i=1}^{n} \widehat{c_i}$ gives an **upper bound** on the total actual cost $\sum_{i=1}^{n} c_i$.

Stack with multipop

Consider a sequence of n stack operations.

Operation	Actual cost	Amortized cost
push	1	2
pop	1	0
multipop(k)	min(k, s)	0

- When an object is pushed into the stack, pay 2:
 - 1 is paid for the actual cost of the push operation.
 - 1 is stored to spend when the object is popped out of the stack when being called by a pop operation.
- When an object is popped out of the stack, pay 0.
 - Pay its actual cost of the pop operation using the credit stored in the stack from pop operations.
- We charge multipop operations nothing.
 - If there is an element in the stack, it is always associated with a stored credit for paying the actual cost of a pop operation.

Total cost



Operation	Actual cost	Amortized cost
push	1	2
pop	1	0
multipop(k)	min(k, s)	0

Each stack operation at most takes cost 2.

Then, a sequence of n stack operations is at most 2n, thus O(n).

Operation	Actual cost	Amortized cost
Assign a bit to 0 (line 3)	1	0
Assign a bit to 1 (line 6)	1	2

- When flip a bit from 0 to 1, we pay 2.
 - 1 is for the flip, the other 1 is a saving when flipping it back to 0.
- When flip a bit from 1 to 0, we pay 0.
 - At any point in time, every bit with 1 in the counter must have 1 credit in the savings, and thus we do not need to pay anything.

```
INCREMENT(A)
```

```
1  i = 0

2  while i < A.length and A[i] == 1

3  A[i] = 0

4  i = i + 1

5  if i < A.length

6  A[i] = 1
```

Each increment(A) operation can at most execute line 6 once, with cost 2.

Then, a sequence of n increment(A) operations will be at most 2n, thus O(n).

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Potential method



- Consider the credit as potential stored within the entire data structure, but not to specific objects (compared to the accounting method).
- Framework
 - D₀: an initial data structure.
 - D_i: the data structure after the i-th operation
 - c_i: actual cost of the i-th operation
- A potential function Φ maps each data structure D_i to a real number Φ(D_i).
- \hat{c}_i : amortized cost of the i-th operation
 - $\hat{c}_i = c_i + \Phi(D_i) \Phi(D_{i-1})$
- $\sum_{i=1}^{n} \widehat{c}_i = \sum_{i=1}^{n} c_i + \Phi(D_n) \Phi(D_0)$
- If we can define a potential function such that $\Phi(D_n) \ge \Phi(D_0)$, then the total amortized cost $\sum_{i=1}^n \widehat{c_i}$ gives an upper bound on the total actual cost $\sum_{i=1}^n c_i$.

Stack operations



- We define the potential function Φ to return the number of objects in the stack.
- For an empty stack, we have $\Phi(D_0)=0$.
- Since the number of objects in the stack is never negative, we have
 - $\Phi(D_i) \ge 0 = \Phi(D_0)$
 - This satisfies the requirement $\Phi(D_n) \ge \Phi(D_0)$.
- Let's consider the three stack operations.
- If the i-th operation is a push operation on a stack having s objects

•
$$\hat{c}_i = c_i + \Phi(D_i) - \Phi(D_{i-1})$$

$$= 1 + (s+1) - s$$

Stack operations



- If the i-th operation is a pop operation on a stack having s objects
 - $\hat{c}_i = c_i + \Phi(D_i) \Phi(D_{i-1})$
 - = 1 + (s-1) s
 - **=**0
- If the i-th operation is a multipop operation on a stack having s objects. Let's denote k'=min(k, s).
 - $\hat{c}_i = c_i + \Phi(D_i) \Phi(D_{i-1})$
 - = k' + (s-k') s
 - **=**0
- So far, we have shown that the amortized cost of each of the three operation is constant O(1), and thus the total amortized cost of a sequence of n operations is O(n).
 - Since amortized cost is an upper bound of actual cost, the worstcase cost of n operations is therefore O(n).



- We define the potential function Φ to be the number of 1s in the binary counter.
 - $D_{i-1} = 00000111$, $\Phi(D_{i-1}) = 3$
 - $D_i = 00001000, \Phi(D_i) = 1$
- In the beginning, the binary counter has all zeros, thus Φ (D₀) =0.
 - We have $\Phi(D_i) \ge 0 = \Phi(D_0)$
 - This satisfies the requirement $\Phi(D_n) \ge \Phi(D_0)$.
- Assume that the i-th increment operation resets t_i bits, the actual cost of the i-th increment operation is t_i+1.
 - "Reset" means setting 1 to 0.

$$c_i = t_i + 1$$

- t_i: set t_i bits from 1 to 0.
- 1: set one bit from 0 to 1.
- E.g., 00000111 -> 00001000,
- $c_i = 3 + 1 = 4$

INCREMENT(A)

- 1 i = 0
- 2 while i < A. length and A[i] == 1
- A[i] = 0
- 4 i = i + 1
- 5 **if** i < A.length
- 6 A[i] =



- We distinguish two cases
- If $\Phi(D_i) > 0$, then $\Phi(D_i) = \Phi(D_{i-1}) t_i + 1$.
 - $D_{i-1}=00000111$, $D_i=00001000$, $\Phi(D_{i-1})=3$, $\Phi(D_i)=1$
 - 00000111 -> 00001000, $\Phi(D_i) = \Phi(D_{i-1}) t_i + 1 = 3 3 + 1 = 1$
- If Φ (D_i) =0, then the i-th increment operation resets all k bits, and so Φ (D_{i-1}) =t_i=k.

 - 11111111->00000000, $\Phi(D_i) = 0, \Phi(D_{i-1}) = k$,
 - Thus, we have $\Phi(D_i) < \Phi(D_{i-1}) t_i + 1$
- For both cases, we have Φ (D_i) ≤ Φ (D_{i-1}) -t_i+1.
- The amortized cost is therefore

•
$$\hat{c}_i = C_i + \Phi(D_i) - \Phi(D_{i-1})$$

$$= t_{i+1} + \Phi(D_i) - \Phi(D_{i-1})$$

$$\leq t_i + 1 + \Phi(D_{i-1}) - t_i + 1 - \Phi(D_{i-1})$$

- We have shown that \hat{c}_i = 2.
- This means that the amortized cost of each increment operation is constant time O(1).
- Thus the total amortized cost of a sequence of n operations is O(n).
- Since amortized cost is an upper bound of actual cost, the worst-case cost of n operations is therefore O(n).

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Dynamic tables

- It is often useful to have a dynamic table:
 - We do not always know in advance how many objects some applications need to store in a table.
- The table expands and contracts as necessary when new objects are added or deleted.
 - Expands when insertion is done and the table is already full
 - Contracts when deletion is done and there is "too much" free space
- Contracting or expanding involves relocating
 - Allocate new memory space of the new size.
 - Copy all elements from the table into the new space.
 - Free the old space.
- Worst-case time for insertions and deletions:
 - Without relocation: O(1)
 - With relocation: O(m), m is the number of objects in the table.

Some concepts

- Load factor α(T)= num/size
 - num current number of objects in the table
 - size the total number of objects that can be stored in the table
 - Empty table has load factor 0.
 - Full table has load factor 1.

- It would be nice to have these two properties:
 - Amortized cost of insert and delete is constant
 - The load factor is always above some constant
 - That means that the table is not too empty

Table expansion

- Let's only consider insertion first.
- Assume that a table is allocated as an array of slots.
- A table fills up when all slots have been used or, equivalently, when its load factor is 1.
- A common heuristic allocates a new table with twice as many slots as the old one.

```
TABLE-INSERT (T, x)

1 if T.size == 0

2 allocate T.table with 1 slot

3 T.size = 1

4 if T.num == T.size

5 allocate new-table with 2 \cdot T.size slots

6 insert all items in T.table into new-table

7 free T.table

8 T.table = new-table

9 T.size = 2 \cdot T.size

10 insert x into T.table

11 T.num = T.num + 1
```

If we perform n insertions, the worst-case cost of an insertion is O(n).

In total, O(n²).

Aggregate Analysis



- Actual cost for an insert operation c_i:
 - If the table is not full: 1. Just insert the object.
 - If the table is full: i. Insert the previous i-1 objects into the new table and insert the object into the new table.
- Since in each expansion, we double the size of the table.
 - 2⁰, 2¹, 2², 2³, 2⁴, 2⁵, 2⁶
- Thus, for c_i
 - i: if i-1 is an exact power of 2, meaning that the table is already full.
 - 1: otherwise

i-1	0	1	2	3	4	5	6	7	8	9
i	1	2	3	4	5	6	7	8	9	10
Table size	1	2	4	4	8	8	8	8	16	16
Expansion		Е	Е		Е				E	
C _i	1	2	3	1	5	1	1	1	9	1

Aggregate Analysis



Consider a sequence of n insertions, we have the total actual cost

$$\sum_{i=1}^{n} c_{i} \leq n + \sum_{j=0}^{\lfloor \lg n \rfloor} 2^{j}$$

$$< n + 2n$$

$$= 3n,$$

- 1. Every insertion, you need to insert a new object.
- 2. When expansions happen, also copy objects from an old table to a new table.

Amortized cost for each insertion is 3, i.e., O(1) constant time.

i-1	0	1	2	3	4	5	6	7	8	9
i	1	2	3	4	5	6	7	8	9	10
C _i	1	2	3	1	5	1	1	1	9	1
	1	1+2 ⁰	1+2 ¹	1	1+2 ²	1	1	1	1+2 ³	1

Accounting method

- How shall we understand the amortized cost for each insertion is 3? Why do we need to pay 3 for each insertion.
 - 1: for inserting the new object itself.
 - 1: for moving the new object itself when the table needs to expand in the future.
 - 1: for moving another object that has already been moved once when the table needs to expand in the future.

Example

- A(2)
 - Objects that have already been moved once Expands: A(1) B(2)
- Expands: A(0), B(1), C(2)
- A(0), B(1), C(2), D(2)
- Expands: A(0), B(0), C(0), D(1), E(2)
- A(0), B(0), C(0), D(1), E(2), F(2), G(2), H(2)
- Expands: A(0), B(0), C(0), D(0), E(0), F(0), G(0), H(1), I(2)
- By paying 3 per insertion, you guarantee that you have enough money to move all objects in an old table to a newly allocated table.

Potential method



- Φ(T) = 2 T.num − T.size
- Idea:
 - we have a 0 potential immediately after an expansion;
 - the potential increases to the table size by the time when the table is full, so that you have enough potential to move all objects to a new table.
- When an insertion does not trigger an expansion.
 - $c_i=1$
 - $\hat{c}_i = c_i + \Phi(T_i) \Phi(T_{i-1})$
 - $= 1 + 2 T_{i}.num T_{i}.size (2 T_{i-1}.num T_{i-1}.size)$
 - $= 1 + 2 (T_{i-1}.num T_{i-1}.num) (T_{i}.size T_{i-1}.size)$
 - = 1 + 2 * 1 0 = 3

The two tables have the same size: T_i size = T_{i-1} size Table T_i has one more object: T_i num = T_{i-1} num + 1

Potential method



- When an insertion triggers an expansion
 - $c_i = i$ • $\hat{c}_i = c_i + \Phi(T_i) - \Phi(T_{i-1})$ • $= c_i + 2 T_i.num - T_i.size - (2 T_{i-1}.num - T_{i-1}.size)$ • $= c_i + 2 (T_i.num - T_{i-1}.num) - (T_i.size - T_{i-1}.size)$ • $= T_{i-1}.num + 1 + 2 * 1 - T_{i-1}.size$ • = 3
- Thus, constant amortized cost for an insertion.
 - Actual cost c_i : move all objects in T_{i-1} and insert an new object. Thus, $c_i = T_{i-1}$.num + 1
 - The number of objects in T_i is one more than the number of objects in T_{i-1} . T_i .num = T_{i-1} .num+1.
 - The size of T_i is twice of the size of T_{i-1} : T_i size = $2*T_{i-1}$ size
 - Since we need to expand the table in the i-th insertion, then we have T_{i-1} .num = T_{i-1} .size.

Mini-quiz (also on Moodle)

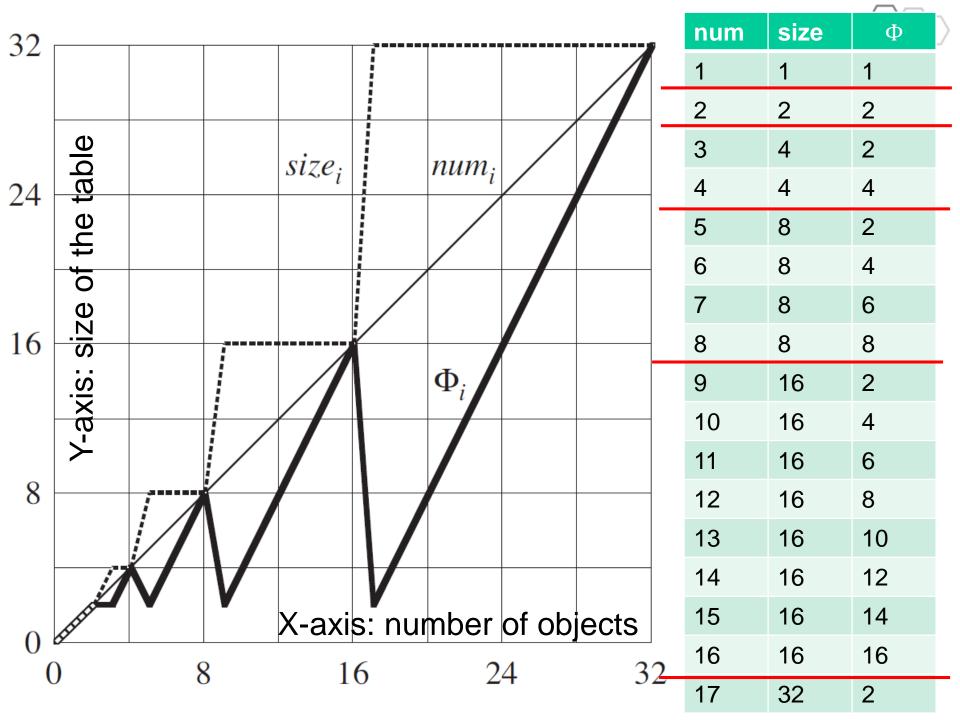


- Assume that we have a table T_{i-1} that has the following objects.
 - A, B, C, D, E, F, G, H
- In the i-th step, we insert I into table T_{i-1} and get T_i.
- What are the potential for T_i , the potential for T_{i-1} , and the amortized cost \hat{c}_i for the i-th insertion?
- $\Phi(T) = 2 \text{ T.num} \text{T.size}$

Mini-quiz (also on Moodle)



- Assume that we have a table T_{i-1} that has the following objects.
 - A, B, C, D, E, F, G, H
- In the i-th step, we insert I into table T_{i-1} and get T_i.
- What are the potentials for T_i and T_{i-1}?
- $\Phi(T) = 2 \text{ T.num} \text{T.size}$
- $T_i=2*9-16=2$
- $T_{i-1}=2*8-8=8$
- $\hat{c}_i = c_i + \Phi(T_i) \Phi(T_{i-1}) = (8+1)+2-8=3$



Mini-quiz



 What if we expand by a constant number of slots, but not double the size? Do we still get constant time amortized insertion? And why?

Let's say each expansion we add 4 more slots.



Aggregate analysis

•
$$\sum_{i=1}^{n} c_i = n + 4 + 8 + 12 + ... + \frac{\ln 4}{4} * 4$$

• $= n + 4 * (1 + 2 + 3 + ... + \frac{\ln 4}{4})$
• $= n + 2 * (1 + \frac{\ln 4}{4}) * \frac{\ln 4}{4}$
• $= O(n^2)$

 Each insertion is with linear amortized runtime O(n), but not constant anymore.

i-1	0	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
i	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
C _i	1	1	1	1	5	1	1	1	9	1	1	1	13	1	1	1	17
	1	1	1	1	1+ 4	1	1	1	1+ 2*4	1	1	1	1+ 3*4	1	1	1	1+ 4*4

Contraction

- Let's consider both insertions and deletions.
- When a table is full, double its size.
- When the number of objects in a table is less than ¼ of its size, then contract the table by halving its size.

	step	num	size	
	1	1	1	/ \
	2	2	2	
	2		4	
insertions	4	3 4	4	
	5	5	8	
	6	6	8	
	7	7	8	
	8	8	8	
	9	9	16	
_	10	8	16	
	11	7	16	
NS	12	6	16	
deletions	13	5 4	16	
	14	4	16	
	15	3	8	
	16	2	8	
	17	1	4	ŀ6

Summary

- Aggregate analysis vs. accounting method
 - In aggregate analysis, all operations have same cost
 - In the accounting method, different operations can have different costs
- Accounting method vs. Potential method
 - Accounting method stores credit with specific objects
 - Potential method stores potential in the data structure as a whole
- Potential method is the most flexible one

ILO of Lecture 5

- Amortized analysis
 - to understand what is amortized analysis, when is it used, and how it differs from the average-case analysis;
 - to be able to apply the techniques of the aggregate analysis, the accounting method, and the potential method to analyze operations on simple data structures.

Lecture 6

- Computational geometry algorithms
 - Basic geometric operations
 - Sweeping techniques