

Dualities and Transposition Principle

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November 21, 2008

“From every *linear algorithm* computing a linear application we can deduce another *linear algorithm* computing the transpose application using *about* the same space and time resources.”

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What's so special about transposition ?

Plan

- 1 Background
- 2 A new way of looking
- 3 Examples
- 4 Tellegen's principle into practice

History, motivations

History

- Originally discovered by **Tellegen (1950)**, **Bordewijk (1956)** for *electrical network theory* and by **Kalman (1960)** for *control theory*;
- Graph-theoretic approach by **Fettweis (1971)** for *digital filters*;
- **Fiduccia (1972)**: transposition of *bilinear algorithms*;
- Special case of reverse mode in *automatic differentiation*: **Baur & Strassen (1983)**;
- In *computer algebra*, popularized by **Shoup, von zur Gathen, Kaltofen**, . . .
- [**Bostan, Lecerf, Schost 2003**] improve algorithms for polynomial evaluation.

Motivations

- Existence result in *complexity theory*;
- *Code transformation* technique;
- Improve $M^T \Leftrightarrow$ Improve M ;
- **Divides by 2 the number of algorithms yet to be discovered.**

Linear algebra

M computed as a sequence of *simple* linear applications U_i

$$M(v) = U_1 \circ U_2 \circ \dots \circ U_n(v) \quad \Leftrightarrow \quad M^T(v) = U_n^T \circ \dots \circ U_2^T \circ U_1^T$$

Graph-theoretic approach

- *Compile* the algorithm in a DAG;
- reverse the arrows of the DAG.

This works only for straight-line programs !

Graph-theoretic approach (cont'd)

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Category theory, a gentle introduction...

- Category \mathcal{C}
- Objects $\text{ob}(\mathcal{C})$

A

B

C

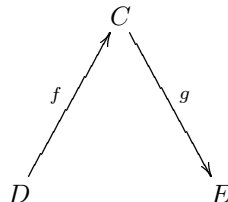
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E

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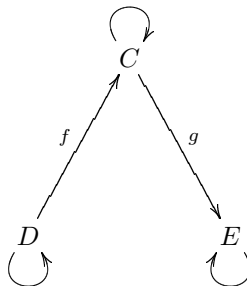
- Category \mathcal{C}
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- Arrows $\text{hom}(\mathcal{C})$,
 $\text{Hom}(A, B)$

$$A \begin{array}{c} \xrightarrow{\quad} \\ \xrightarrow{\quad} \end{array} B$$



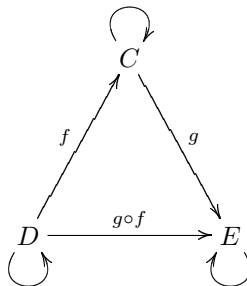
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- Identities id_A



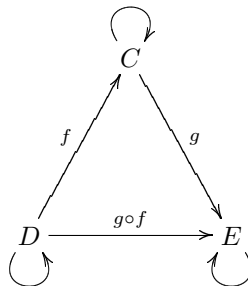
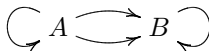
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- Composition $g \circ f$



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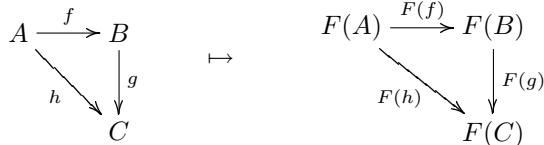
Example : \mathbf{FMod}_R

- $\text{ob}(\mathcal{C}) = R^n$ free R -modules,
- $\text{hom}(\mathcal{C}) =$ linear applications.

Category theory, Functors

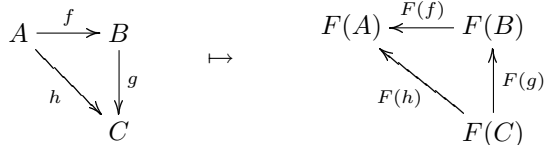
Covariant functor

$$F : \mathcal{C} \rightarrow \mathcal{D}$$



Contravariant functor

$$F : \mathcal{C} \rightarrow \mathcal{D}$$



Equivalence, duality

- Equivalence if $F : \mathcal{C} \rightarrow \mathcal{D}$ and $G : \mathcal{D} \rightarrow \mathcal{C}$ covariant
- Duality if $F : \mathcal{C} \rightarrow \mathcal{D}$ and $G : \mathcal{D} \rightarrow \mathcal{C}$ contravariant

and $F \circ G \simeq \text{Id}_{\mathcal{D}}$ and $G \circ F \simeq \text{Id}_{\mathcal{C}}$.

“From every *linear algorithm* computing a linear application we can deduce another *linear algorithm* computing the transpose application using *about* the same space and time resources.”

An example

```
for i = 1 to n-2 do
  a[i+1] = a[i] + a[i+1]
  a[i] = 0
end for
```

$$\begin{pmatrix} 0 & \dots & 0 \\ \vdots & \vdots & \vdots \\ 0 & \dots & 0 \\ 1 & \dots & 1 \end{pmatrix}$$

Computations

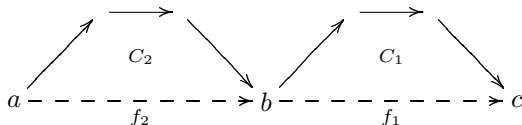
Language, size

- Set of *instructions*
- Size function

$$\mathcal{L} \subset \text{hom}(\mathcal{C}),$$
$$\|\cdot\| : \text{ob}(\mathcal{C}) \rightarrow \mathbb{N}.$$

Computation

Sequence $C_1 : b \rightarrow c$ of instructions.



Time and space cost

- $t(C)$ = length of the computation,
- $s(C) = \max_{o \in C} \|o\|$.

The case \mathbf{FMod}_R

[A. Bostan, G. Lecerf, E. Schost 2003] :

$$+_1 : R^2 \rightarrow R^2$$

$$(p, q) \mapsto (p + q, q)$$

$$+_2 : R^2 \rightarrow R^2$$

$$(p, q) \mapsto (p, p + q)$$

$$*_a : R \rightarrow R$$

$$p \mapsto ap$$

$$\pi : R \rightarrow 0$$

$$p \mapsto 0$$

$$\iota : 0 \rightarrow R$$

$$0 \mapsto 0$$

$$\mathcal{L} = \left\{ \text{Id}_n \times \text{op} \times \text{Id}_m \mid n, m \in \mathbb{N}, \text{op} \in \{+_1, +_2, *_a, \pi, \iota \mid a \in R\} \right\}.$$

$$\|R^n\| = n$$

Our example

```
for i = 1 to n-2 do
  a[i+1] = a[i] + a[i+1]
  a[i] = 0
end for
```

$$\begin{aligned} & \text{Id}_i \times +_2 \times \text{Id}_{n-2-i} \\ & \text{Id}_i \times *_0 \times \text{Id}_{n-1-i} \end{aligned}$$

$$R^n \xrightarrow{+_2 \times \text{Id}_{n-2}} R^n \xrightarrow{*_0 \times \text{Id}_{n-1}} R^n \dots R^n$$

Our example

```
for i = 1 to n-2 do
```

```
  a[i+1] = a[i] + a[i+1]
```

```
  a[i] = 0
```

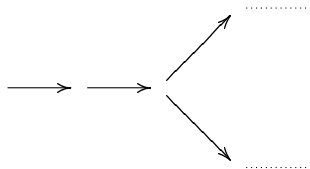
```
end for
```

$$\text{Id}_i \times +_2 \times \text{Id}_{n-2-i}$$

$$\text{Id}_i \times *_0 \times \text{Id}_{n-1-i}$$

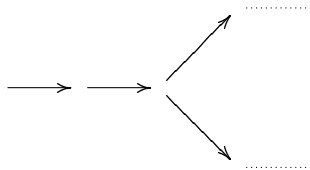
$$R^n \xrightarrow{+_2 \times \text{Id}_{n-2}} R^n \xrightarrow{*_0 \times \text{Id}_{n-1}} R^n \dots R^n$$

Branchings



```
if a = (0,...,0) then
  ...
else
  ...
endif
```

Branchings



```
if n = 0 then  
  ...  
else  
  ...  
endif
```

Algorithm

Parameter space

Par a recursively enumerable

For example, $\text{Par} = \mathbb{N}$

Algorithm

A function $A : \text{Par} \rightarrow \mathcal{C}_{\rightarrow}$ ($\mathcal{C}_{\rightarrow}$ = the computations)

Algorithm

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Algorithm

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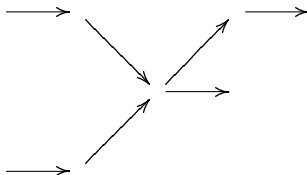
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2



Algorithm

Parameter space

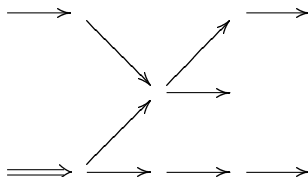
Par a recursively enumerable

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Algorithm

A function $A : \text{Par} \rightarrow \mathcal{C}_{\rightarrow}$ ($\mathcal{C}_{\rightarrow}$ = the computations)

1
2
3
⋮



Complexity

Time complexity

$A : \text{Par} \rightarrow \mathcal{C}_{\rightarrow}$ induces a function $t_A : \text{Par} \rightarrow \mathbb{N}$ given by

$$t_A(x) = t(A(x))$$

Space complexity

$A : \text{Par} \rightarrow \mathcal{C}_{\rightarrow}$ induces a function $s_A : \text{Par} \rightarrow \mathbb{N}$ given by

$$s_A(x) = s(A(x))$$

Our example

```
for i = 1 to n-2 do
  a[i+1] = a[i] + a[i+1]
  a[i] = 0
end for
```

$$R^n \xrightarrow{+2 \times \text{Id}_{n-2}} R^n \xrightarrow{0 \times \text{Id}_{n-1}} R^n \dots\dots\dots R^n$$

Our example

$$a[1] = a[0] + a[1]$$

$$a[0] = 0$$

$$a[2] = a[1] + a[2]$$

$$a[1] = 0$$

...

$$a[n-1] = a[n-2] + a[n-1]$$

$$a[n-2] = 0$$

$$n \mapsto R^n \xrightarrow{+2 \times \text{Id}_{n-2}} R^n \xrightarrow{0 \times \text{Id}_{n-1}} R^n \dots R^n$$

Tellegen's theorem

Tellegen functor

A functor $F : \mathcal{C} \rightarrow \mathcal{D}$ is said to be Tellegen if $F(\mathcal{L}_{\mathcal{C}}) \subset \mathcal{L}_{\mathcal{D}}$.

Tellegen's theorem

- $F : \mathcal{C} \rightarrow \mathcal{D}$ a Tellegen functor
- Par a parameter space
- $A : \text{Par} \rightarrow \mathcal{C}_{\rightarrow}$ an algorithm

$F \circ A$, noted $F(A)$ is an algorithm $\text{Par} \rightarrow \mathcal{D}_{\rightarrow}$ such that

- $\mathbf{t}_{F(A)} = \mathbf{t}_A$,
- $\mathbf{s}_{F(A)} \leq B(\mathbf{s}_A)$ if $B : \mathbb{N} \rightarrow \mathbb{N}$ is an upper bound for F .

Tellegen's theorem

Tellegen^{ish} functor

A functor $F : \mathcal{C} \rightarrow \mathcal{D}$ is said to be tellegenish if $F(\mathcal{L}_{\mathcal{C}}) \subset \mathcal{L}_{\mathcal{D}}$.

Tellegen's theorem

- $F : \mathcal{C} \rightarrow \mathcal{D}$ a tellegenish functor
- Par a parameter space
- $A : \text{Par} \rightarrow \mathcal{C}_{\rightarrow}$ an algorithm

$F \circ A$, noted $F(A)$ is an algorithm $\text{Par} \rightarrow \mathcal{D}_{\rightarrow}$ such that

- $t_{F(A)} = t_A$,
- $s_{F(A)} \leq B(s_A)$ if $B : \mathbb{N} \rightarrow \mathbb{N}$ is an upper bound for F .

The case \mathbf{FMod}_R

We know a (contravariant) functor $T : \mathbf{FMod}_R \rightarrow \mathbf{FMod}_R$ given by matrix transposition.

Tellegen's theorem for linear algebra

T is a tellegenish functor for the language \mathcal{L} we gave before.

$$T(+_1) = +_2 \quad T(*_a) = *_a \quad T(\pi) = \iota$$

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Our example

$$a[1] = a[0] + a[1]$$

$$a[0] = 0$$

$$a[2] = a[1] + a[2]$$

$$a[1] = 0$$

...

$$a[n-1] = a[n-2] + a[n-1]$$

$$a[n-2] = 0$$

$$a[n-2] = 0$$

$$a[n-2] = a[n-2] + a[n-1]$$

...

$$a[1] = 0$$

$$a[1] = a[1] + a[2]$$

$$a[0] = 0$$

$$a[0] = a[0] + a[1]$$

Our example

```
a[1] = a[0] + a[1]
a[0] = 0
a[2] = a[1] + a[2]
a[1] = 0
...
a[n-1] = a[n-2] + a[n-1]
a[n-2] = 0
```

```
a[n-2] = 0
a[n-2] = a[n-2] + a[n-1]
...
a[1] = 0
a[1] = a[1] + a[2]
a[0] = 0
a[0] = a[0] + a[1]
```

```
for i = n-2 to 0 do
  a[i] = 0
  a[i] = a[i] + a[i+1]
end for
```

$$\begin{pmatrix} 0 & \dots & 0 \\ \vdots & \vdots & \vdots \\ 0 & \dots & 0 \\ 1 & \dots & 1 \end{pmatrix}$$

The QC category \mathcal{Q}

$$\text{ob}(\mathcal{Q}) = \{(\mathbb{C}^2)^{\otimes n} \mid n \in \mathbb{N}\}$$

$$\text{hom}(\mathcal{Q}) = U \text{ unitaries } (U^* = U^{-1})$$

$$H = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix}, \quad R = \begin{pmatrix} 1 & 0 \\ 0 & e^{2\pi i} \end{pmatrix}, \quad CNOT = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{pmatrix}$$

Language, size

$$\mathcal{L} = \left\{ \text{Id}_2^{\otimes n} \otimes \text{op} \otimes \text{Id}_2^{\otimes m} \mid n, m \in \mathbb{N}, \text{op} \in \{H, R, R^*, CNOT\} \right\} \quad \|(\mathbb{C}^2)^{\otimes n}\| = n$$

The functor

$$* : U \mapsto U^*$$

Extension and restriction of scalars

A, B two rings, $f : A \rightarrow B$ a morphism,

- $E_f : M_A \mapsto M_A \otimes_A B$ maps A -modules to B -modules;
- $R_f : M_B \mapsto M_B$ maps B -modules to A -modules (by the law $am \equiv f(a)m$).

Extension

- Every algorithm written for \mathbb{R} -modules works for \mathbb{C} -modules;
- Every algorithm written for \mathbb{Z} -modules works for any module;
- Every algorithm written for $\mathbb{K}[X]$ -modules works for $K[X]/P(X)$ modules.

Restriction

- Less important than extension;
- its **adjoint**, not its inverse (extension of scalars may loose information).

Caveat : automatic differentiation

Making AD tellegenish

- \mathbb{R} the only object,
- arrows : all the analytic functions,
- **What functor ?**

One might be tempted to define the category whose arrows are the first derivatives of functions. But

$$f' \circ g' \neq (f \circ g)' \quad !!!$$

The composition is not even definable in this case !

- We can define an artificial category that lets us treat AD,
- but composition is **not for free** !

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Automatic transposition of code

```
void reduc_doit(GF2X& A0, GF2X& A1, const GF2X& A,
long init, long d, bool plusone){
    if (d <= 2){
        A0 = GF2X(0, coeff(A,init));
        A1 = GF2X(0, coeff(A,init+1));
        return;
    }

    long dp = d/2;
    GF2X A10, A11;

    reduc_doit(A0, A1, A, init, dp, plusone);
    reduc_doit(A10, A11, A, init+dp, dp, plusone);

    ShiftAdd(A0, A11, 1);
    if (plusone) A0 += A11;
    A1 += A10 + A11;

    long i = 1;
    bool even = true;
    while (2*i != d){
        ShiftAdd(A0, A10, i);
        ShiftAdd(A1, A11, i);
        i = 2*i;
        even = !even;
    }

    if (plusone && !even) {
        A0 += A10;
        A1 += A11;
    }
}
```

```
void treduc_doit(GF2X& A, const GF2X& A0, const GF2X& A1, long d,
bool plusone){
    if (d <= 2){
        SetCoeff(A, 0, coeff(A0, 0));
        SetCoeff(A, 1, coeff(A1, 0));
        return;
    }

    long dp = d/2;
    long hdp = dp/2;

    GF2X A00, A01, A10, A11;
    A00 = trunc(A0, hdp);
    A01 = trunc(A1, hdp);

    A10 = A01;
    if (plusone) A11 = A00;
    else A11 = 0;
    A11 += A01 + RightShift(trunc(A0, hdp+1), 1);
    long i = 1;
    bool even = true;
    while (2*i != d){
        A10 += RightShift(trunc(A0, hdp+i), i);
        A11 += RightShift(trunc(A1, hdp+i), i);
        i = 2*i;
        even = !even;
    }

    if (plusone && !even) {
        A10 += trunc(A0, hdp);
        A11 += trunc(A1, hdp);
    }

    GF2X B0, B1;
    treduc_doit(B0, A00, A01, dp, plusone);
    treduc_doit(B1, A10, A11, dp, plusone);
    A = B0 + LeftShift(B1,dp);
}
```


Automatic transposition of code

I want a compiler that automatically transposes my code !

The problem

- Fix two computational categories and a tellegenish functor F ,
- the languages have to be **reasonable**,
- composition has to be **trivial**,
- deciding the image of an instruction by F must be **feasible**.

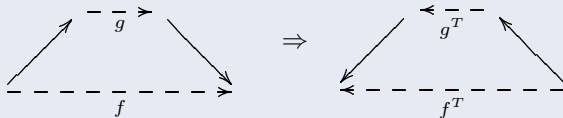
Straight line programs

- Easy.
- Read the program upside-down or bottom-up (depending if the F is covariant or contravariant),
- substitute each instruction with its dual.

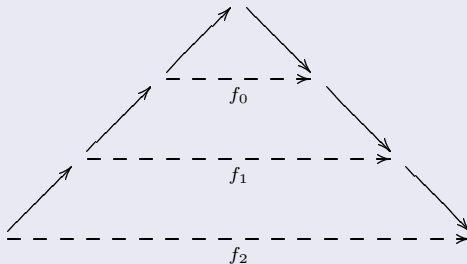
Subroutines

Subroutines

```
f(x, y, z) {  
  ...  
  a = g(x, y);  
  ...  
}
```



Recursion



Conditionals, loops

Conditionals

```
if n > 0 then
  ...
else
  ...
endif
```

- n **must be** in the parameter space,
- the conditional is left unchanged.

Loops

```
for i = 0 to n do
  ...
end for
```

- n **must be** in the parameter space,
- the loop is turned upside down (from n to 0).
- It also works for nested loops.

Are there any more complicated patterns ?

Who's in the parameter space?

The minimal parameter space

- Some variables **must** be in the parameter space.
- How do we find them ?

The maximal parameter space

- Any variable **can** be in the parameter space.
- Any decision problem can expressed in this category:

$$\text{id}_Y \circlearrowleft Y \qquad N \circlearrowright \text{id}_N$$

- Even when we fix $\mathbf{FMod}_{\mathbb{Z}}$,
- let our code compute a function $f : \{0, 1\}^* \rightarrow \{0, 1\}^*$,
- Consider $A : \{0, 1\}^* \rightarrow \mathbf{FMod}_{\mathbb{Z}}$ such that $A(x) = *_{f(x)}$,
- all the variables are in the parameter space.

Who's in the parameter space?

The case of multiplication

```
Mult(x, y) {  
    return x * y;  
}
```

- Multiplication **is not linear** (it is bilinear),
- But *Transposed multiplication* (aka *Middle product*) is a very important operation :
- fix x , then Mult_x **is linear**.

The solution

Put x in the parameter space !

How do we automatically find it ?

Towards theory

- Is this new point of view more enlightening?
- Are there any other interesting tellegenish functors?

Towards practice

- Is it always possible to find the minimal parameter space?
- How much does the code (conditionals and loops) change when we transpose?
- Can we dream of a working AT tool?