Fast Matrix Exponentiation With Applications

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Outline

Introduction

2 Matrix exponentiation

3 Applications

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$$\begin{bmatrix} c_{11} & c_{12} & \dots & c_{1m} \\ c_{21} & c_{22} & \dots & c_{2m} \\ \dots & \dots & \dots & \dots \\ c_{n1} & c_{n2} & \dots & c_{nm} \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1k} \\ a_{21} & a_{22} & \dots & a_{2k} \\ \dots & \dots & \dots & \dots \\ a_{n1} & a_{n2} & \dots & a_{nk} \end{bmatrix} * \begin{bmatrix} b_{11} & b_{12} & \dots & b_{1m} \\ b_{21} & b_{22} & \dots & b_{2m} \\ \dots & \dots & \dots & \dots \\ b_{k1} & b_{k2} & \dots & b_{km} \end{bmatrix}$$

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Thus, C is an n * m dimensional matrix.

Which is calculated as:
$$c_{ij} = \sum_{r=1}^{k} a_{ir} * b_{rj}$$

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- Matrix C has n*m elements and each element is computed in k steps with given formula.
 - Thus, we can obtain C in O(n * m * k), given A and B.
- If n = m = k (i.e. both A and B have n rows and n columns), then C has n rows and n columns, and can be computed in $O(n^3)$.

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Where I_n is a matrix with n rows and n columns of such form:

$$I_n = \left[\begin{array}{cccc} 1 & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 \\ \dots & \dots & \dots & \dots \\ 0 & 0 & \dots & 1 \end{array} \right]$$

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We can do so via:

```
\begin{array}{ll} \text{function } \text{matpow\_naive}(A, \ p): \\ \text{result} &= \ \text{l\_n} \\ \text{for} & \ \text{i} &= \ 1..p: \\ \text{result} &= \ \text{result} * \ A \\ \text{return} & \ \text{result} \end{array}
```

Which will run in $O(n^3 * p)$

Fast Matrix exponentiation

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Yes, we can apply the BinPower algorithm here:

```
function matBinPow(A, p):
    result = I_n
    while p > 0:
        if p % 2 == 1:
            result = result * A
        A = A * A
        p = p / 2
    return result
```

Which will run in $O(n^3 * \log p)$

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- $F_i = F_{i-1} + F_{i-2}$ for i > 1.

We want to calculate $F_n \mod M$, where $n < 10^{18}$ and $M = 10^9 + 7$.

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Two questions we should answer arise immediately:

- What are the dimensions of M?
- What are the exact values in M?

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By definition, if we multiply a matrix with N rows and K columns by a matrix with K rows and L columns, we get a matrix with N rows and L columns.

Therefore, matrix M has K = 2 rows and L = 2 columns.

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$$(F_{i-2}, F_{i-1}) * \begin{bmatrix} a & b \\ c & d \end{bmatrix} = (a * F_{i-2} + c * F_{i-1}, b * F_{i-2} + d * F_{i-1})$$

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Moreover, we know that the result of this multiplication must be (F_{i-1}, F_i) : $(a * F_{i-2} + c * F_{i-1}, b * F_{i-2} + d * F_{i-1}) = (F_{i-1}, F_i)$

Now we can write the system of equations:

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Thus, we obtain:

$$(F_{i-2}, F_{i-1}) * \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix} = (F_{i-1}, F_i)$$

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$$(F_1, F_2) = (1, 2) \text{ or } (1, 1) * M = (1, 2).$$

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Now, can you see the pattern?

In general, we get:
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You can find the reference code at https://devnur.me/campunist

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Let's take a look at more general problem than before. Suppose sequence A_i satisfies the following:

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We need to find $A_N \mod 10^9 + 7$, for $N \le 10^{18}$ and $k \le 50$.

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We need to find $A_N \mod 10^9 + 7$, for $N \le 10^{18}$ and $k \le 50$.

Side note: sequence A_i is called **recurrent**, because computing A_i requires computing A_j for some j < i. Also, A_i is called **linear**, because it depends linearly on A_j for some j < i.

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 we can get A_N as follows:

$$(a_0, a_1, ..., a_{k-1}) * M^{N-k+1} = (A_{N-k+1}, A_{N-k+2}, ..., A_N)$$

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- ② What are the values in M? Let's denote them as x_{ij} :

$$M = \begin{bmatrix} x_{11} & x_{12} & \dots & x_{1k} \\ x_{21} & x_{22} & \dots & x_{2k} \\ \dots & \dots & \dots & \dots \\ x_{k1} & x_{k2} & \dots & x_{kk} \end{bmatrix}$$

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Thank you!