

Problem Set 1

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1.

$$B = (\mathbf{xy}^T)^k = \mathbf{x}(\mathbf{y}^T \mathbf{x})^{k-1} \mathbf{y}^T = (\mathbf{y}^T \mathbf{x})^{k-1} \mathbf{xy}^T$$

POWER-OF-OUTER-PRODUCT($\mathbf{x}, \mathbf{y}, k$)

```
1  a = 0
2  for i = 1 to n
3      a = a + xiyi
4  b = ak-1
5  for i = 1 to n
6      for j = 1 to n
7          Bij = b xiyj
```

POWER-OF-SCALAR(a, k)

```
1  b = 1
2  while k > 0
3      if k%2 ≠ 0
4          b = b * a
5      a = a * a
6      k = k >> 1
7  return b
```

Time complexity (FLOPs) of POWER-OF-OUTER-PRODUCT:

$$\begin{aligned} 2O(n) + 2O(\lg k) + 2O(n^2) &= O(n^2) + O(\lg k) \\ &= O(n^2) \text{ (If } k \ll n) \end{aligned}$$

2. Here is the implementation of axrow and axcol, and also the driver function.

```
1  function y = axrow(A, x)
2      [n, ~] = size(x);
3      y = zeros(n, 1);
4      for i=1:n
5          for j=1:n
6              y(i, 1) = y(i, 1) + A(i, j)*x(j, 1);
7          end
```

```

8     end
9 end
10
11 function y = axcol(A, x)
12     [n,~] = size(x);
13     y = zeros(n,1);
14     for j=1:n
15         for i=1:n
16             y(i,1) = y(i,1) + A(i,j)*x(j,1);
17         end
18     end
19 end
20
21 function run_test(limit)
22     n = 1;
23     time_col = zeros(1,limit);
24     time_row = zeros(1,limit);
25     for i=1:limit
26         n = n * 2;
27         A = rand(n);
28         x = rand(n, 1);
29         st = cputime;
30         axrow(A,x);
31         time_row(1,i) = cputime - st;
32         st = cputime;
33         axcol(A,x);
34         time_col(1,i) = cputime - st;
35     end
36     x_plot = 2.^(1:limit);
37     figure;
38     plot(x_plot,time_col, 'b--', x_plot, time_row, 'r-', '↔
        LineWidth', 2);
39     legend('axcol','axrow');
40     xlabel('n');
41     ylabel('Runtime (seconds)');
42 end

```

Plot runtime with different n (size of the matrix). (See next page)

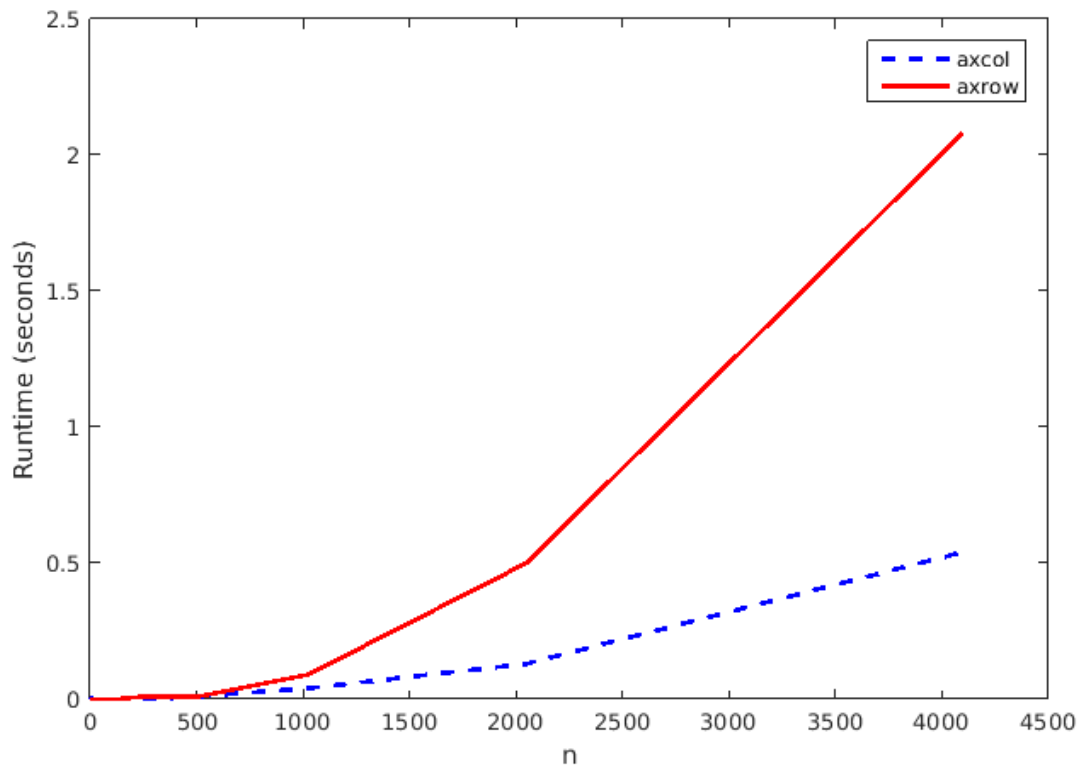
It shows that MATLAB stores matrices in a column-major (columnwise) scheme.

3. The naive implementation of matrix-matrix product may use triple-nested for-loops. For example:

```

1 C = zeros(n);

```



```

2  for i=1:n
3      for j=1:n
4          for k=1:n
5              C(i,j) = C(i,j) + A(i,k)*B(k,j);
6          end
7      end
8  end

```

For the above version, we call the ordering of loop is “ijk”, from the outest to the innermost. So all the six possible orders are “ijk”, “ikj”, “jik”, “jki”, “kij”, “kji”.

Plot their runtimes with different matrix sizes n . (See next page)

Fast: “kji” and “jki”. MATLAB stores matrices in a columnwise scheme. Suppose it will cache one column each time for each matrix, it means that when we visit $C(1,1)$, $C(1,1), C(2,1), \dots, C(n,1)$ will be put into cache. So when “i” is iterated in the innermost loop, most number of cache-hits achieved for all the three variables $C(i,j)$, $A(i,k)$ and $B(k,j)$.

Slow: “ijk” and “jik”. For these cases, “k” is in the innermost loop, so caches hit for $C(i,j)$ and $B(k,j)$, but miss for $A(i,k)$.

Really slow: “ikj” and “kij”. For these cases, “j” is in the innermost loop, caches only hit for $A(i, k)$, but miss for both $C(i, j)$ and $B(k, j)$.

