ALGORITHMS AND DATA STRUCTURES II

Lecture 8

Divide and Conquer Algorithm Design,
Matrix multiplication (MM),
Strassen Algorithm for MM.

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DIVIDE AND CONQUER

- Recursive algorithms solve a given problem by calling themselves recursively. They follow a **divide-and-conquer** approach:
  - break the problem into several sub-problems that are similar to the original problem but smaller in size,
  - solve the sub-problems recursively,
  - combine these solutions to create a solution to the original problem.

DIVIDE AND CONQUER

- The divide-and-conquer paradigm has three steps at each level of the recursion:

1. **Divide** the problem into several sub-problems.
2. **Conquer** the sub-problems by solving them recursively. If the sub-problem sizes are small enough, then solve the sub-problem straightforwardly.
3. **Combine** the solutions to the sub-problems into the solution for the original problem.

DIVIDE AND CONQUER

- The **merge sort** algorithm is an example of divide-and-conquer approach:

1. **Divide** : Divide an n element sequence to be sorted into two subsequences of $n/2$ elements each.
2. **Conquer** : Sort the two subsequences recursively using merge sort.
3. **Combine** : Merge the two sorted subsequences to get the answer.

MERGE SORT

The **DIVIDE** step

5 2 4 6 | 1 3 2 6

5 2 | 4 6

1 3 | 2 6

5 | 2

4 | 6

1 | 3

2 | 6

5

2

4

6

1

3

2

6

MERGE SORT

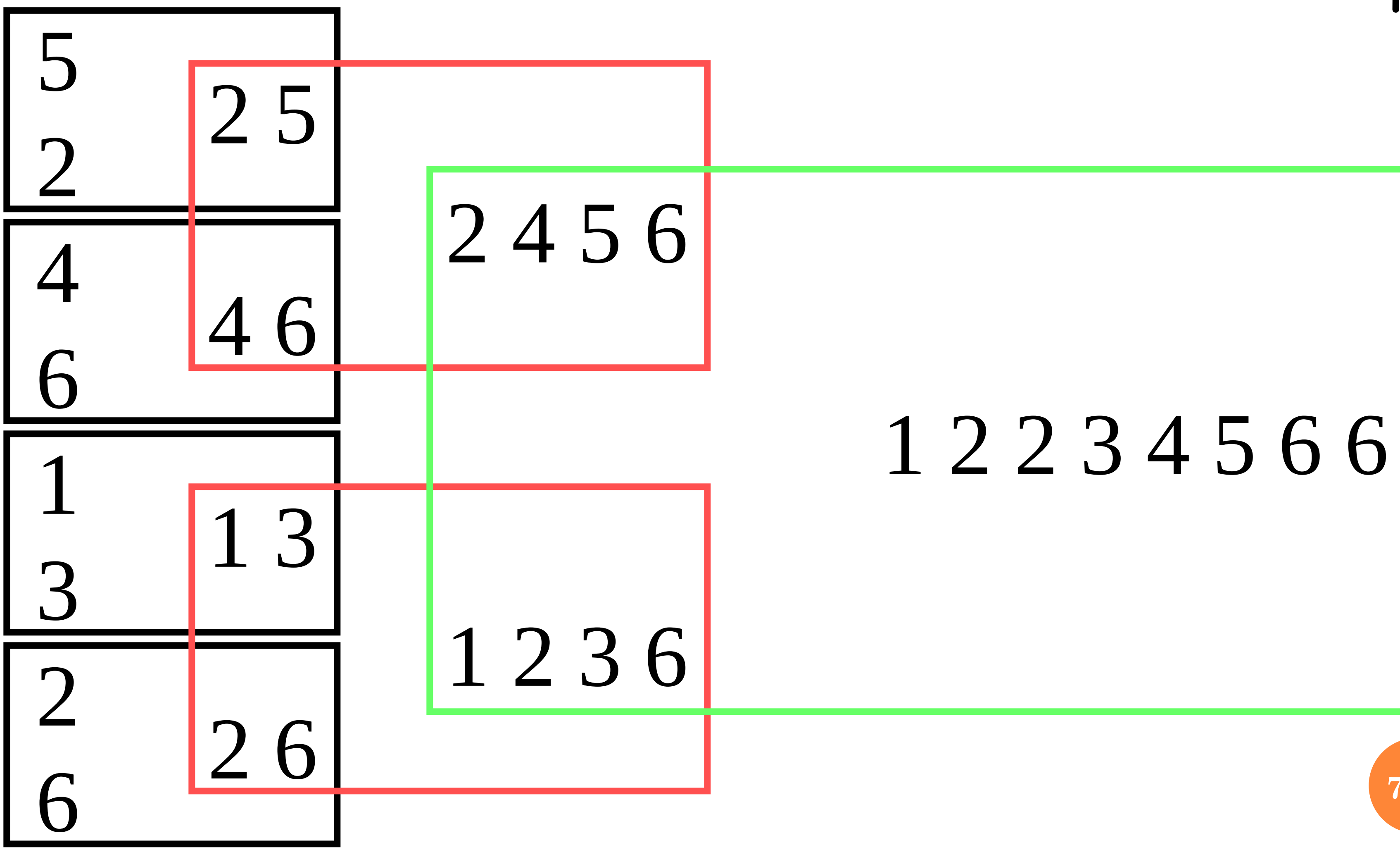
5
2
4
6
1
3
2
6

The **Conquer** step:
sort the two subsequences recursively using merge sort.

Recursion goes on until our subsequences come down to length one. Then they are sorted and we have nothing to do.

MERGE SORT

The **COMBINE** step



MERGE SORT

- In Lecture 1, we analyzed the merge sort algorithm and found that the time complexity is:

$$T(n) = \begin{cases} \Theta(1) & \text{if } n = 1 \\ 2T(n/2) + \Theta(n) & \text{if } n > 1 \end{cases}$$

which we said that can be solved and gives:

$$T(n) = O(n \log n)$$

- At the end of this lecture we will prove it using the so called Master theorem.

MATRIX MULTIPLICATION

- Let A and B be two $n \times n$ matrices. The product of A and B is defined as $C = AB$, where for $1 \le i, j \le n$,

$$C[i, j] = \sum_{k=1}^{n} A[i, k] \times B[k, j]$$

MATRIX MULTIPLICATION

- If n is a power of 2, we can partition each of A and B into four $(n/2) \times (n/2)$ matrices and express the product of A and B in terms of these $(n/2) \times (n/2)$ matrices as:

$$\begin{pmatrix} C_{11} & C_{12} \\ C_{21} & C_{22} \end{pmatrix} = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix} \times \begin{pmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{pmatrix}$$

MATRIX MULTIPLICATION

- If we treat A and B as 2×2 matrices, whose elements are $(n/2) \times (n/2)$ matrices, then the C can be expressed in terms of sums and products of these $(n/2) \times (n/2)$ matrices:

$$C_{11} = A_{11} \times B_{11} + A_{12} \times B_{21}$$

$$C_{12} = A_{11} \times B_{12} + A_{12} \times B_{22}$$

$$C_{21} = A_{21} \times B_{11} + A_{22} \times B_{21}$$

$$C_{22} = A_{21} \times B_{12} + A_{22} \times B_{22}$$

MATRIX MULTIPLICATION

- Recursive algorithm for matrix multiplication:

def MAT-MULT (A, B):

$n = A.rows$

C = new (n×n) matrix

if $n == 1$**:** $C_{11} = A_{11} \cdot B_{11}$

else: // partition A, B and C

C_{11}=MAT-MULT (A_{11}, B_{11}) + MAT-MULT (A_{12}, B_{21})

C_{12}=MAT-MULT (A_{11}, B_{12}) + MAT-MULT (A_{12}, B_{22})

C_{21}=MAT-MULT (A_{21}, B_{11}) + MAT-MULT (A_{22}, B_{21})

C_{22}=MAT-MULT (A_{21}, B_{12}) + MAT-MULT (A_{22}, B_{22})

return C

MATRIX MULTIPLICATION

- Analysis of the recursive algorithm for matrix multiplication.
  - If $n = 1$, we do only one scalar multiplication -> $T(1) = \Theta(1)$
  - For $n > 1$, each recursive call multiplies two $n/2 \times n/2$ matrices contributing $T(n/2)$ time. There are 8 such recursive calls -> $8T(n/2)$.
  - Four matrix additions take $\Theta(4n^2/4) = \Theta(n^2)$

$$T(n) = \begin{cases} \Theta(1) & \text{if } n = 1 \\ 8T(n/2) + \Theta(n^2) & \text{if } n > 1 \end{cases}$$

STRASSEN ALGORITHM

- In 1969, Strassen proposed an algorithm which is faster than the recursive matrix multiplication. It has four steps:
  - **Step 1**. Divide input matrices A and B into $n/2 \times n/2$ matrices.
  - **Step 2**. Create *10* matrices $S_1, S_2, \ldots S_{10}$, each of which is sum or difference of the matrices created at Step 1.
  - **Step 3**. Using matrices from Step 1 and Step 2 compute *7* matrices $P_1, P_2, \ldots P_7$.
  - **Step 4**. Compute $C_{11}, C_{12}, C_{21}, C_{22}$ by adding and subtracting various combinations of P_i matrices.

STRASSEN ALGORITHM

- Strassen algorithm matrix computation:

Step 1: $A = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix}, \qquad \mathrm{B} = \begin{pmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{pmatrix}$

Step 2:

$$
\begin{aligned}
S_1 &= B_{12} - B_{22} & \qquad S_2 &= A_{11} + A_{12} \\
S_3 &= A_{21} + A_{22} & S_4 &= B_{21} - B_{11} \\
S_5 &= A_{11} + A_{22} & S_6 &= B_{11} + B_{22} \\
S_7 &= A_{12} - A_{22} & S_8 &= B_{21} + B_{22} \\
S_9 &= A_{11} - A_{21} & S_{10} &= B_{11} + B_{12}
\end{aligned}
$$

STRASSEN ALGORITHM

- Strassen algorithm matrix computation:

Step 3: $P_1 = A_{11}S_1 \quad P_2 = S_2B_{22} \quad P_3 = S_3B_{11}$

$P_4 = A_{22}S_4 \quad P_5 = S_5S_6 \quad P_6 = S_7S_8 \quad P_7 = S_9S_{10}$

Step 4:

$$C_{11} = P_5 + P_4 - P_2 + P_6$$

$$C_{12} = P_1 + P_2$$

$$C_{21} = P_3 + P_4$$

$$C_{22} = P_1 + P_5 - P_3 - P_7$$

$$C = \begin{pmatrix} C_{11} & C_{12} \\ C_{21} & C_{22} \end{pmatrix}$$

STRASSEN ALGORITHM

- Strassen algorithm matrix computation - check:

$$C_{12} = P_1 + P_2 = A_{11}S_1 + S_2B_{22}$$
$$= A_{11}B_{12} - A_{11}B_{22} + A_{11}B_{22} + A_{12}B_{22}$$
$$= A_{11}B_{12} + A_{12}B_{22}$$

$$C_{21} = P_3 + P_4 = S_3B_{11} + A_{22}S_4$$
$$= A_{21}B_{11} + A_{22}B_{11} + A_{22}B_{21} - A_{22}B_{11}$$
$$= A_{21}B_{11} + A_{22}B_{21}$$

STRASSEN ALGORITHM

- Strassen algorithm analysis.
  - If $n = 1$, we do only one scalar multiplication -> $T(1) = \Theta(1)$
  - For $n > 1$, **at step 2** each recursive call multiplies two $n/2 \times n/2$ matrices contributing $T(n/2)$ time. There are 7 such recursive calls -> $7T(n/2)$. The number of additions is 18.
  - Matrix additions take $\Theta(18n^2/4) = \Theta(n^2)$

$$T(n) = \begin{cases} \Theta(1) & \text{if } n = 1 \\ 7T(n/2) + \Theta(n^2) & \text{if } n > 1 \end{cases}$$

SOLVING RECURRENCES

- A **recurrence** is an equation that describes a function in terms of its value in smaller inputs.
- There are three main methods for solving recurrences:
  - In the substitution method, we guess a bound and then use induction to prove it.
  - The recursion tree method converts the recurrence into a tree and uses bounding summations.
  - The master method provides bounds for recurrences of the form:

$$T(n) = aT(n/b) + f(n)$$

THE MASTER METHOD

- The **master method** depends on the following theorem:

THEOREM* (Master theorem)

Let $a \geq 1$, $b > 1$ and $c > 1$ be constants, and let $T(n)$ be defined on the nonnegative integers by the recurrence:

$$T(n) = \begin{cases} b & \text{if } n = 1 \\ aT(n/c) + bn & \text{if } n > 1 \end{cases}$$

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* Simplified version

THE MASTER METHOD

- (theorem continuation)

Then, if n is a power of c, $T(n)$ has the following asymptotic bounds :

$$T(n) = \begin{cases} O(n), & \text{if } a < c, \\ O(n \log n), & \text{if } a = c, \\ O(n^{\log_c a}), & \text{if } a > c, \end{cases}$$

THE MASTER METHOD

- Lets find the solution for our algorithms:
  - MERGE SORT.

$$T(n) = \begin{cases} \Theta(1) & \text{if } n = 1 \\ 2T(n/2) + \Theta(n) & \text{if } n > 1 \end{cases}$$

we have $a = c$, therefore (according to the second row)

$$T(n) = O(n \log n)$$

THE MASTER METHOD

- Lets find the solution for our algorithms:
  - RECURSIVE MATRIX MULTIPLICATION.

$$T(n) = \begin{cases} \Theta(1) & \text{if } \mathrm{n} = 1 \\ 8T(n/2) + \Theta(n^2) & \text{if } n > 1 \end{cases}$$

we have a=8 > c=2, therefore (according to the third row)

$$T(n) = O(n^{\log_c a}) = O(n^{\log_2 8}) = O(n^3)$$

THE MASTER METHOD

- Lets find the solution for our algorithms:
  - STRASSEN ALGORITHM.

$$T(n) = \begin{cases} \Theta(1) & \text{if } \mathrm{n} = 1 \\ 7T(n/2) + \Theta(n^2) & \text{if } n > 1 \end{cases}$$

we have $\boldsymbol{a=7 > c=2}$, therefore (according to the third row)

$$T(n) = O(n^{\log_c a}) = O(n^{\log_2 7}) = O(n^{2.81})$$

VINOGRAD ALGORITHM

- The **Vinograd algorithm** is a variant of the Strassen algorithm which requires (the same) *7* multiplications, but only *15* additions/subtractions.

- Vinograd algorithm complexity is the same, but the reduced number of additions/subtractions has **practical** significance.

DISCUSSION

- There are two key issues when efficiently applying Strassen algorithm to arbitrary matrices.
  - First the constraint that the matrix size be a power of 2 must be handled.
    - One solution – zero padding.
  - The second key issue for efficiency of Strassen algorithm is controlling the depth of recursion.
    - For small n, Strassen algorithm is actually slower!

DISCUSSION

- Matrix multiplication is a fundamental operation and is critical when attempting to speed up scientific computations.

- The performance of matrix multiplication is dependent on two elements:

✓ the **operation count** and

✓ the **memory reference count**.

- Minimizing both of these factors will produce an optimal algorithm.

That's All for Today!