CS 341: ALGORITHMS

Lecture 3: divide & conquer II

Readings: see website

Trevor Brown

https://student.cs.uwaterloo.ca/~cs341

trevor.brown@uwaterloo.ca

PROBLEM: NON-DOMINATED POINTS

0

 A point dominates everything to the southwest

+y

 \bigcirc

So, I am a non-dominated point

No other point dominates me

0

MORE FORMALLY

- Given two points (x_1, y_1) and (x_2, y_2) , we say (x_1, y_1) **dominates** (x_2, y_2) if $x_1 > x_2$ and $y_1 > y_2$
- Input: a set S of n points with distinct x values



 Output: all non-dominated points in S, i.e., all points in S that are not dominated by any point in S

What's an easy (brute force) algorithm for this?

BRUTE FORCE ALGORITHM



Running time? (unit cost) $O(n^2)$ Let's come up with a better algorithm Observe that the non-dominated points form a **staircase** and all the other points are "under" this staircase.

The treads of the staircase are determined by the y-co-ordinates of the non-dominated points. The risers of the staircase are determined by the x-co-ordinates of the non-dominated points. The staircase descends from left to right.



Suppose we **pre-sort** the points in *S* with respect to their *x*-co-ordinates. This takes time $\Theta(n \log n)$.



Divide: Let the first n/2 points be denoted S_1 and let the last n/2 points be denoted S_2 .



Conquer: Recursively solve the subproblems defined by the two instances S_1 and S_2 .



Combine: Given the non-dominated points in S_1 and the non-dominated points in S_2 , how do we find the non-dominated points in S?



9

Observe that no point in S_1 dominates a point in S_2 .

Therefore we only need to eliminate the points in S_1 that are dominated by a point in S_2 . It turns out that this can be done in time O(n).

COMBINING TO GET NON-DOMINATED POINTS

- Let Q_1, Q_2, \dots, Q_k be the **non-dominated** points in S_1
- Let R_1, R_2, \dots, R_m be the **non-dominated** points in S_2



```
NDPoints(S[1...n])
    sort S by x-coord
    recurse(S)
Recurse(S[1..n]) // precondition: S sorted by x
   // base case
   if n == 1 then return S
   // divide
   S1 = S[1..floor(n/2)]
   S2 = S[floor(n/2)+1..n]
   // conquer
   Q[1..q] = Recurse(S1)
    R[1...r] = Recurse(S2)
   // combine
   i = 1
   while i <= q and Q[i].y >= R[1].y
        i++
    // postcondition: return sorted by x
```

return concat(Q[1..i-1], R)





BONUS SLIDE: WHAT IF X VALUES ARE NOT DISTINCT?

- R might contain multiple points with the same x value but with different y values
- If there are points in Q with the same x as R[1], and a lower y, then the algorithm would say they are dominated by R[1]. Wrong!
- We can find all of the points with the same x as R[1] in linear time
- If there are multiple such points, and some are in Q, then they are not dominated by R[1], but might be dominated by the next element R[i] of R that has a different x
- So, we compare them with R[i].y (in linear time) instead of R[1].y
- All of the other points in Q with x different from R[1].x are compared with R[1].y as usual (in linear time)

MULTIPRECISION MULTIPLICATION

- Input: two k-bit positive integers X and Y
 - With binary representations:

X = [X[k-1], ..., X[0]]Y = [Y[k-1], ..., Y[0]]

• Output: The 2k-bit positive integer Z = XY

• With binary representation: Z = [Z[2k - 1], ..., Z[0]]

Here, we are interested in the **bit complexity** of algorithms that solve **Multiprecision Multiplication**, which means that the complexity is expressed as a function of k (the size of the problem instance is 2k bits).

BRUTE FORCE ALGORITHM





- One row per digit of Y
- For each row copy the *k* bits of *X*
- Add the k rows together
 - Θ(k) binary additions
 of Θ(k) bit numbers
- Total runtime is $\Theta(k^2)$ bit operations

A DIVIDE-AND-CONQUER APPROACH

Let X_L be the integer formed by the k/2 high-order bits of X and let X_R be the integer formed by the k/2 low-order bits of X. Similarly for Y.



EXPRESSING **k-BIT** MULT. AS **k/2-BIT** MULT.

- $X = 2^{k/2}X_L + X_R$ and $Y = 2^{k/2}Y_L + Y_R$
- So $XY = (2^{k/2}X_L + X_R)(2^{k/2}Y_L + Y_R)$
- = $2^{k}X_{L}Y_{L} + 2^{k/2}(X_{L}Y_{R} + X_{R}Y_{L}) + X_{R}Y_{R}$
- Suggests a D&C approach...
 - **Divide** into four k/2-bit multiplication subproblems
 - Conquer with recursive calls
 - **Combine** with *k*-bit addition and bit shifting

DnCMultiply(X, Y, k)// base case 2 if k == 1 then return [[X[0]*Y[0]]] 3 4 // divide 5 XR = X[0..k/2-1]6 Runtime? XL = X[k/2..k-1]7 YR = Y[0..k/2-1]8 (bit complexity model) YL = Y[k/2..k-1]9 10 // conquer 11 12 XLYL = DnCMultiply(XL, YL, k/2)XRYR = DnCMultiply(XR, YR, k/2)13 14 XLYR = DnCMultiply(XL, YR, k/2)XRYL = DnCMultiply(XR, YL, k/2)15 16 // combine 17 return (XLYL<<k) + (XLYR+XRYL)<<(k/2) + XRYR</pre> 18 **Recall:** $XY = 2^{k}X_{L}Y_{L} + 2^{k/2}(X_{L}Y_{R} + X_{R}Y_{L}) + X_{R}Y_{R}$



Intuition: to get speedup, must reduce the **number of subproblems** or their **size** • Assume $k = 2^{j}$ for ease • $T(k) = 4T\left(\frac{k}{2}\right) + \Theta(k)$ • Master theorem says $T(k) \in \Theta(k^{\log_2 4}) = \Theta(k^2)$

Same complexity as brute force!



Expectation vs Reality 19

- For millennia it was widely thought that O(n²) multiplication was optimal.
- Then in 1960, the 23-year-old Russian mathematician Anatoly Karatsuba took a seminar led by Andrey Kolmogorov, one of the great mathematicians of the 20th century.
- Kolmogorov asserted that there was no general procedure for doing multiplication that required fewer than n² steps.
- Karatsuba thought there was—and after a week of searching, he found it.

https://www.wired.com/story/mathematiciansdiscover-the-perfect-way-to-multiply/

KARATSUBA'S ALGORITHM Let's optimize from <u>four</u> subproblems to <u>three</u> **Recall:** $XY = 2^{k}X_{L}Y_{L} + 2^{k/2}(X_{L}Y_{R} + X_{R}Y_{L}) + X_{R}Y_{R}$ • Idea: compute $X_L Y_R + X_R Y_L$ with only one multiplication • Note $X_L Y_R + X_R Y_L$ appears in $(X_L + X_R)(Y_L + Y_R)$ • $(X_{L} + X_{R})(Y_{L} + Y_{R}) = X_{L}Y_{L} + X_{L}Y_{R} + X_{R}Y_{L} + X_{R}Y_{R}$ • Let $X_T = X_L + X_R$ and $Y_T = Y_L + Y_R$ • Then $X_L Y_R + X_R Y_L = X_T Y_T - X_L Y_L - X_R Y_R$ • And the other two terms $X_L Y_L$ and $X_R Y_R$ are already in XY • So $XY = 2^{k} X_{L} Y_{L} + 2^{k/2} (X_{T} Y_{T} - X_{L} Y_{L} - X_{R} Y_{R}) + X_{R} Y_{R}$

Only three unique multiplications!



Note that $X_L + X_R$ and $Y_L + Y_R$ could be (k/2 + 1)-bit integers. However, computation of Z_3 can be accomplished by multiplying (k/2)-bit integers and accounting for carries by extra additions.

Various techniques can be used to handle the case when k is not a power of two. One possible solution is to pad with zeroes on the left. So let m be the smallest power of two that is $\geq k$. The complexity is $\Theta(m^{\log_2 3})$. Since m < 2k the complexity is $O((2k)^{\log_2 3}) = O(3k^{\log_2 3}) = O(k^{\log_2 3})$.

There are further improvements known:

- The Toom-Cook algorithm splits X and Y into three equal parts and uses five multipliations of (k/3)-bit integers. The recurrence is $T(k) = 5T(k/3) + \Theta(k)$, and then $T(k) \in \Theta(k^{\log_3 5}) = \Theta(k^{1.47})$.
- The 1971 *Schonhage-Strassen algorithm* (based on FFT) has complexity $O(n \log n \log \log n)$.
- The 2007 Furer algorithm has complexity $O(n \log n 2^{O(\log^* n)})$.

Quoting Fürer, author of the $O(n \log n \ 2^{O(\log^* n)})$ algorithm:

"It was kind of a general consensus that multiplication is such an important basic operation that, just from an aesthetic point of view, such an important operation requires a nice complexity bound...

From general experience the mathematics of basic things at the end always turns out to be elegant."

And Harvey and van der Hoeven achieved O(n log n) in November 2020! [https://hal.archives-ouvertes.fr/hal-02070778/document]

Their method is a refinement of the major work that came before them. It splits up digits, uses an improved version of the fast Fourier transform, and takes advantage of other advances made over the past 40 years.

Unfortunately, simple complexity doesn't always mean simple algorithm...

Lower bound of $\Omega(n \log n)$ is conjectured.

A **conditional** proof is known... it holds if a central conjecture in the area of network coding turns out to be true. [https://arxiv.org/abs/1902.10935]

MATRIX MULTIPLICATION

- Input: A and B
- Output: their product C=AB
- Naïve algorithm for $n \times n$ matrices:
- For each output cell C_{ij} $C_{ij} = DotProd(row_i(A), col_j(B)^T)$



Running time (unit cost)?



ATTEMPTING A BETTER SOLUTION

- What if we first partition the matrix into sub-matrices
- Then divide and conquer on the sub-matrices
- Example of partitioning: 4x4 matrix into four 2x2 matrices

 $\begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} & b_{11} & b_{12} \\ a_{21} & a_{22} & b_{21} & b_{22} \\ \hline c_{11} & c_{12} & d_{11} & d_{12} \\ c_{21} & c_{22} & d_{24} & d_{22} \end{bmatrix}$

MULTIPLYING PARTITIONED MATRICES

Let A = $\begin{bmatrix} a & b \\ c & d \end{bmatrix}$ = $\begin{bmatrix} a_{11} & a_{12} & b_{11} & b_{12} \\ a_{21} & a_{22} & b_{21} & b_{22} \\ \hline c_{11} & c_{12} & d_{11} & d_{12} \\ c_{21} & c_{22} & d_{21} & d_{22} \end{bmatrix}$

Let B = $\begin{bmatrix} e & f \\ g & h \end{bmatrix} = \begin{bmatrix} e_{11} & e_{12} & f_{11} & f_{12} \\ e_{21} & e_{22} & f_{21} & f_{22} \\ g_{11} & g_{12} & h_{11} & h_{12} \\ g_{21} & g_{22} & h_{21} & h_{22} \end{bmatrix}$ Note C = AP = $\begin{bmatrix} a & b \end{bmatrix} \begin{bmatrix} e & f \end{bmatrix}$ where a h

Note $C = AB = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} e & f \\ g & h \end{bmatrix}$ where a, b, \dots, h are matrices

IDENTIFYING SUBPROBLEMS TO SOLVE $C = AB = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} e & f \\ g & h \end{bmatrix}$ $C = AB = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} e & f \\ g & h \end{bmatrix}$ $= \begin{bmatrix} ae + bg & af + bh \\ ce + dg & cf + dh \end{bmatrix}$ $= \begin{bmatrix} ae + bg & af + bh \\ ce + dg & cf + dh \end{bmatrix}$

 $C = AB = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} e & f \\ g & h \end{bmatrix} \qquad C = AB = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} e & f \\ g & h \end{bmatrix} \\ = \begin{bmatrix} ae + bg & af + bh \\ ce + dg & cf + dh \end{bmatrix} \qquad = \begin{bmatrix} ae + bg & af + bh \\ ce + dg & cf + dh \end{bmatrix}$

Recall *ae*, *bg*, etc., each represent matrix multiplication! Can compute C using 8 matrix multiplications

SIZE OF SUBPROBLEMS & SUBSOLUTIONS

 $AB = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} e & f \\ g & h \end{bmatrix} = \begin{bmatrix} ae + bg & af + bh \\ ce + dg & cf + dh \end{bmatrix} = C = \begin{bmatrix} r & s \\ t & u \end{bmatrix}$

• Suppose A, B are $n \times n$ matrices

- For simplicity assume n is a power of 2
- Then a, b, c, d, e, f, g, h, r, s, t, u are $\frac{n}{2} \times \frac{n}{2}$ matrices
- So we compute C with 8 multiplications of $\frac{n}{2} \times \frac{n}{2}$ matrices
 - (and 4 additions of such matrices)

1	DnCMatrixMult(A, B, n)	Time complexity (unit cost)?
2	// base case $\Theta(1)$	• $T(n) = 8T\left(\frac{n}{2}\right) + \Theta(n^2)$
3 🖣	if n == 1 then return [[A[0][0]*B[0][0]]	1(n) = 01(2) + 0(n)
4 5	// divide $\Theta(1)$ or $\Theta(n^2)$ (recall A, B have	 Master theorem
6	$[a,b,c,d] = Partition(A)$ $n^2 entries)$	• $a = 8, b = 2, v = 2$
7	<pre>[e,f,g,h] = Partition(B)</pre>	
8	n	• $x = \log_2 8 = 3$
9	// conquer $\frac{81}{2}$	• $x > y \le T(n) \in \Omega(n^3)$
10	ae = DnCMatrixMult(a, e, n/2)	$x > y $ so $\mathbf{I}(\mathbf{n}) \in \mathbf{O}(\mathbf{n})$
11	af = DnCMatrixMult(a, f, n/2)	• Same time as brute force!
12	<pre>bg = DnCMatrixMult(b, g, n/2) bb = DnCMatrixMult(b, b, n/2)</pre>	
13	$c_{P} = DnCMatrixMult(D, n, n/2)$	ALIAN
14	cf = DnCMatrixMult(c f n/2)	
16	dg = DnCMatrixMult(d, g, n/2)	
17	dh = DnCMatrixMult(d, h, n/2)	
18		
19	<pre>// combine (with *matrix* addition)</pre>	
20	<pre>return [[ae+bg, af+bh], [ce+dg, cf+dh]]</pre>	
		31

STRASSEN FAST MATRIX MULTIPLICATION ALGORITHM $AB = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} e & f \\ g & h \end{bmatrix} = \begin{bmatrix} ae + bg & af + bh \\ ce + dg & cf + dh \end{bmatrix} = C = \begin{bmatrix} r & s \\ t & u \end{bmatrix}$

Key idea: get rid of one multiplication!

	$P_1 = a(f - h)$
ofino	$P_3 = (c+d)e$
enne	$P_5 = (a+d)(e+d)(e+d)(e+d)(e+d)(e+d)(e+d)(e+d)(e$
	$P_7 = (a - c)(e + c)($

D

 $egin{aligned} P_2 &= (a+b)h\ P_4 &= d(g-e)\ P_6 &= (b-d)(g+h) \end{aligned}$

Each P_i requires one multiplication Can combine these P_i terms with +/to compute r, s, t, u!

h)

STRASSEN FAST MATRIX MULTIPLICATION ALGORITHM $AB = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} e & f \\ g & h \end{bmatrix} = \begin{bmatrix} ae + bg & af + bh \\ ce + dg & cf + dh \end{bmatrix} = C = \begin{bmatrix} r & s \\ t & u \end{bmatrix}$

Define	$egin{aligned} P_1 &= a(f-h) \ P_3 &= (c+d)e \ P_5 &= (a+d)(e+h) \ P_7 &= (a-c)(e+f). \end{aligned}$	$egin{aligned} P_2 &= (a+b)h\ P_4 &= d(g-e)\ P_6 &= (b-d)(g+h) \end{aligned}$
Claim	$r = P_5 + P_4 - P_2 + P_6$ $t = P_3 + P_4$	$s = P_1 + P_2 u = P_5 + P_1 - P_3 - P_7$

- As an example, according to Strassen, $t = P_3 + P_4$
- Plugging in P_3 , P_4 , we get t = (c + d)e + d(g e)
- This simplifies to t = ce + de + dg de = ce + dg

Algorithm	Elts of A accessed to compute C	Elts of B accessed to compute C
Standard		
Strassen		

Source: https://www.computer.org/csdl/journal/td/2002/11/l1105/13rRUxAASVu

```
StrassenMatrixMult(A, B, n)
    // base case
if n == 1 then return [[A[0][0]*B[0][0]]
    // divide
                                             P_1 = a(f - h) P_2 = (a + b)h
    [a,b,c,d] = Partition(A)
                                            P_3 = (c+d)e P_4 = d(g-e)
    [e,f,g,h] = Partition(B)
                                            P_5 = (a+d)(e+h) P_6 = (b-d)(g+h)
                                             P_7 = (a-c)(e+f)
    // conquer
    P1 = StrassenMatrixMult(a, f-h, n/2)
    P2 = StrassenMatrixMult(a+b, h, n/2)
    P3 = StrassenMatrixMult(c+d, e, n/2)
    P4 = StrassenMatrixMult(d, g-e, n/2)
    P5 = StrassenMatrixMult(a+d, e+h, n/2)
    P6 = StrassenMatrixMult(b-d, g+h, n/2)
    P7 = StrassenMatrixMult(a-c, e+f, n/2)
    // combine (with *matrix* addition)
    return [[P5+P4-P2+P6, P1+P2],
                                      r = P_5 + P_4 - P_2 + P_6 s = P_1 + P_2
             [P3+P4, P5+P1-P3-P7]]
                                       t = P_3 + P_4
```

 $u = P_5 + P_3 - P_3 - P_7$

20

StrassenMatrixMult(A, B, n)

- // base case
- if n == 1 then return [[A[0][0]*B[0][0]]

 $\Theta(1)$

 $7T\left(\frac{n}{2}\right)$

// divide $\Theta(1) \text{ or } \Theta(n^2)$ [a,b,c,d] = Partition(A) [e,f,g,h] = Partition(B)

- // conquer
- P1 = StrassenMatrixMult(a, f-h, n/2)
- P2 = StrassenMatrixMult(a+b, h, n/2)
- P3 = StrassenMatrixMult(c+d, e, n/2)
- P4 = StrassenMatrixMult(d, g-e, n/2)
- P5 = StrassenMatrixMult(a+d, e+h, n/2)
- P6 = StrassenMatrixMult(b-d, g+h, n/2)
- P7 = StrassenMatrixMult(a-c, e+f, n/2)

Running time complexity? • $T(n) = 7T\left(\frac{n}{2}\right) + \Theta(n^2)$

Master theorem

•
$$a = 7, b = 2, y = 2$$

•
$$x = \log_2 7$$

• x > y so $T(n) \in \Theta(n^x)$ • $T(n) \in \Theta(n^{\log_2 7}) \approx \Theta(n^{2.81})$ Strassen's algorithm was improved in 1990 by Coppersmith-Winograd. Their algorithm has complexity $O(n^{2.376})$. Some slight improvements have been found more recently.

How much better is $\Theta(n^{2.81})$ than $\Theta(n^3)$?

Let n=10,000 $n^{2.81} \approx 174$ billion $n^3 = 1$ trillion (~6x more) How much better is $\Theta(n^{2.376})$ than $\Theta(n^3)$?

Let n=10,000 $n^{2.376} \approx 3.2$ billion $n^3 = 1$ trillion (~312x)