Advanced Numerical Methods

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Lecture Notes 3: Strassen's algorithm

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1.4 Strassen's algorithm

1.4.1 Complex number multiplication

- Let x = a + bi, y = c + di. Then xy = (ac bd) + (ad + bc)i. To compute xy, we use total 4 multiplications and 3 additions.
- Can we trade multiplications with additions?

$$s = (a+b)(c+d) = ac+bc+ad+bd$$
(1)

$$t = (a - b)(c - d) = ac - bc - ad + bd$$
 (2)

$$w = (a - b)(c + d) = ac - bc + ad - bd$$
 (3)

$$z = (a+b)(c-d) = ac + bc - ad - bd$$
 (4)

• We can choose between 4 equations from (1) to (4) and form new equations. They all work fine. If we choose (1), we get

$$xy = (ac - bd) + (s - ac - bd)i$$

• Since equation (1) need 1 multiplication and 2 additions, each ac, bd needs 1 multiplication. Now we need only 3 multiplications and 5 additions to compute xy. So we succeed to reduce the number of multiplications.

1.4.2 Polynomial multiplication

• Let

$$p(x) = a_n x^n + a_{n-1} x^{n-1} + a_{n-2} x^{n-2} + \dots + a_2 x^2 + a_1 x + a_0$$

$$q(x) = b_n x^n + b_{n-1} x^{n-1} + b_{n-2} x^{n-2} + \dots + b_2 x^2 + b_1 x + b_0$$

Then

$$r(x) = p(x)q(x) = c_{2n}x^{2n} + c_{2n-1}x^{2n-1} + \dots + c_1x + c_0$$

which

$$c_k = \sum_{i,j=0,i+j=k}^k a_i b_j$$

- e.g. If $p(x) = 3x^2 + 2x + 1$, $q(x) = 4x^2 + 5x + 6$. Then $r(x) = 12x^4 + 23x^3 + 32x^2 + 17x + 6$
- If we multiply two polynomials directly, we need total n^2 multiplications and $n^2 1$ additions. The time complexity is $O(n^2)$.

- Since polynomial multiplication is expensive, we try to trade polynomial multiplications with polynomial additions.
- Let

$$p(x) = \underbrace{a_n x^n + a_{n-1} x^{n-1} + \dots + a_{\frac{n+1}{2}} x^{\frac{n+1}{2}}}_{p_1(x)} + \underbrace{a_{\frac{n-1}{2}} x^{\frac{n-1}{2}} + \dots + a_1 x + a_0}_{p_2(x)}}_{p_2(x)}$$

$$q(x) = \underbrace{b_n x^n + b_{n-1} x^{n-1} + \dots + b_{\frac{n+1}{2}} x^{\frac{n+1}{2}}}_{q_1(x)} + \underbrace{b_{\frac{n-1}{2}} x^{\frac{n-1}{2}} + \dots + b_1 x + b_0}_{q_2(x)}}_{q_2(x)}$$

$$p_1(x) = a_n x^n + \dots + a_{\frac{n+1}{2}} x^{\frac{n+1}{2}} = (a_n x^{\frac{n-1}{2}} + \dots + a_{\frac{n+1}{2}}) x^{\frac{n+1}{2}}$$

$$p_2(x) = a_{\frac{n-1}{2}} x^{\frac{n-1}{2}} + \dots + a_0$$

$$q_1(x) = b_n x^n + \dots + b_{\frac{n+1}{2}} x^{\frac{n+1}{2}} = (b_n x^{\frac{n-1}{2}} + \dots + b_{\frac{n+1}{2}}) x^{\frac{n+1}{2}}$$

$$q_2(x) = b_{\frac{n-1}{2}} x^{\frac{n-1}{2}} + \dots + b_0$$

• Then

$$p(x) = p_1(x)x^{\frac{n+1}{2}} + p_2(x)$$
$$q(x) = q_1(x)x^{\frac{n+1}{2}} + q_2(x)$$

• So we can rewrite

$$r(x) = p(x)q(x)$$

$$= (p_{1}(x)x^{\frac{n+1}{2}} + p_{2}(x))(q_{1}(x)x^{\frac{n+1}{2}} + q_{2}(x))$$

$$= \underbrace{p_{1}(x)q_{1}(x)x^{n+1}}_{T(\frac{n}{2})} + \underbrace{p_{1}(x)q_{2}(x)}_{T(\frac{n}{2})} + \underbrace{p_{2}(x)q_{1}(x)}_{T(\frac{n}{2})})x^{\frac{n+1}{2}} + \underbrace{p_{2}(x)q_{2}(x)}_{T(\frac{n}{2})} \qquad (5)$$

$$\underbrace{4T(\frac{n}{2})}_{\underline{4T(\frac{n}{2})}}$$

• Now we try to compute it's time complexity.

$$\begin{split} T(n) &= \frac{4T(\frac{n}{2}) + n}{4(4T(\frac{n}{4}) + \frac{n}{2}) + n} \\ &= 4(4T(\frac{n}{4}) + \frac{n}{2}) + n \\ &= 16T(\frac{n}{4}) + 2n + n \\ &= 16(4T(\frac{n}{8}) + \frac{n}{4}) + 2n + n \\ &= 64T(\frac{n}{8}) + 4n + 2n + n \\ &\vdots \\ &= 4^{\lg n}T(1) + (2^{\lg n}n + \dots + 4n + 2n + n) \\ &= n^2 + O(n^2) \\ &= O(n^2) \end{split}$$

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So the time complexity is still $O(n^2)$, we need to try other methods.

• We can rewrite equation (5) to $r(x) = r_1(x)x^{2m} + r_2(x)x^m + r_3(x)$. Let $s = (p_1+p_2)(q_1+q_2) = p_1q_1+p_2q_1+p_2q_1+p_2q_2$ (for convenience: $p_1, p_2, q_1, q_2, r_1, r_2, r_3$ represent $p_1(x), p_2(x), q_1(x), q_2(x), r_1(x), r_2(x), r_3(x)$). Then

$$r_{1} = p_{1}q_{1}$$

$$r_{3} = p_{2}q_{2}$$

$$r_{2} = s - r_{1} - r_{3}$$
(6)

• From equation (6), we need total 3 polynomial multiplications and 4 polynomial additions. Now the time complexity is

$$\begin{split} T(n) &= 3T(\frac{n}{2}) + 4 \cdot \frac{n}{2} \\ &= 3T(\frac{n}{2}) + 2n \\ &= 3(3T(\frac{n}{4}) + 2 \cdot \frac{n}{2}) + 2n \\ &= 9T(\frac{n}{4}) + 3n + 2n \\ &= 9(3T(\frac{n}{8}) + 2 \cdot \frac{n}{4}) + 3n + 2n \\ &= 27T(\frac{n}{8}) + \frac{9}{4} \cdot 2n + \frac{3}{2} \cdot 2n + 2n \\ &\vdots \\ &= C_1T(1) + C_2 \end{split}$$

$$C_{1} = 3^{\log_{2} n} = n^{\log_{2} 3} \doteqdot n^{1.585}$$

$$C_{2} = 2n(1 + \frac{3}{2} + \frac{9}{4} + \dots + (\frac{3}{2})^{(\log_{2} n) - 1})$$

$$= 2n(\frac{(\frac{3}{2})^{\log_{2} n} - 1}{\frac{3}{2} - 1})$$

$$= 4n(\frac{3}{2})^{\log_{2} n} - 4n$$

$$= 4n\frac{3^{\log_{2} n}}{n} - 4n$$

$$= 4 \cdot 3^{\log_{2} n} - 4n$$

$$= 4C_{1} - 4n$$

• So the total time complexity reduce to $O(n^{\log_2 3})$, down from $O(n^2)$.