

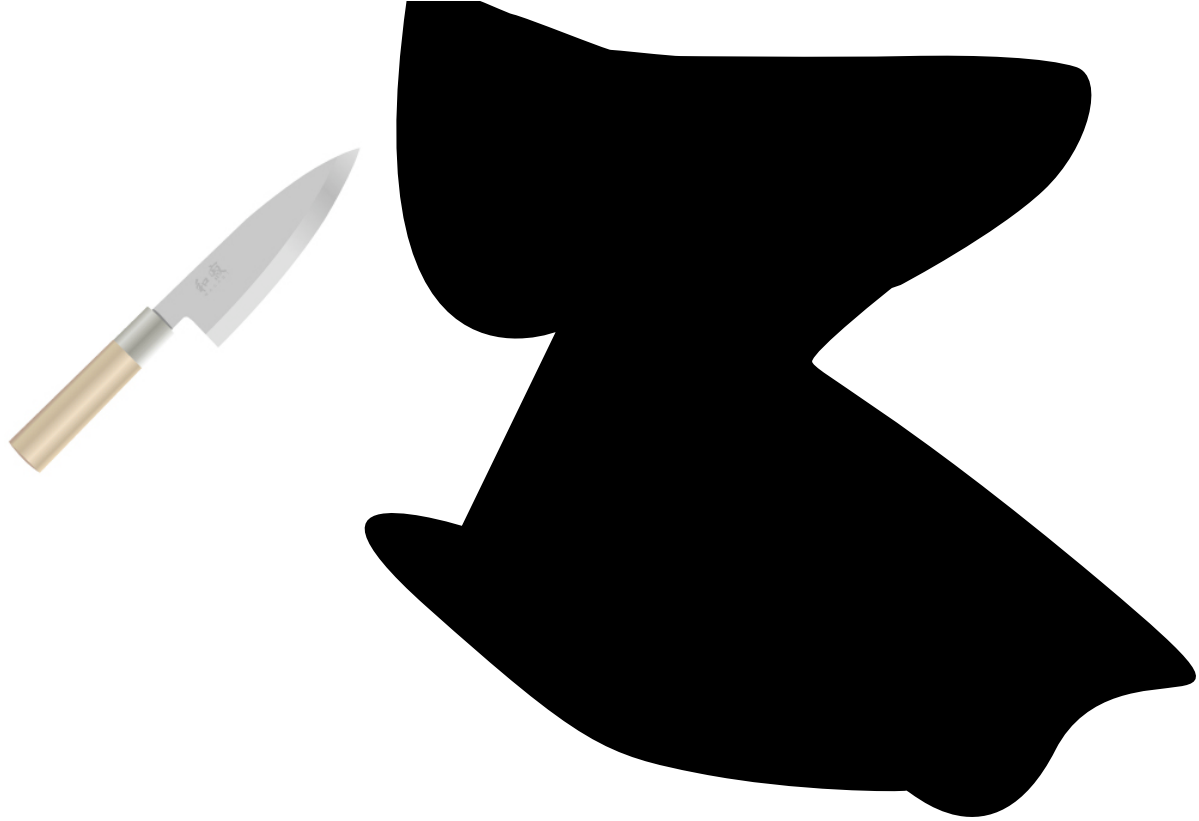
*L5 5800*

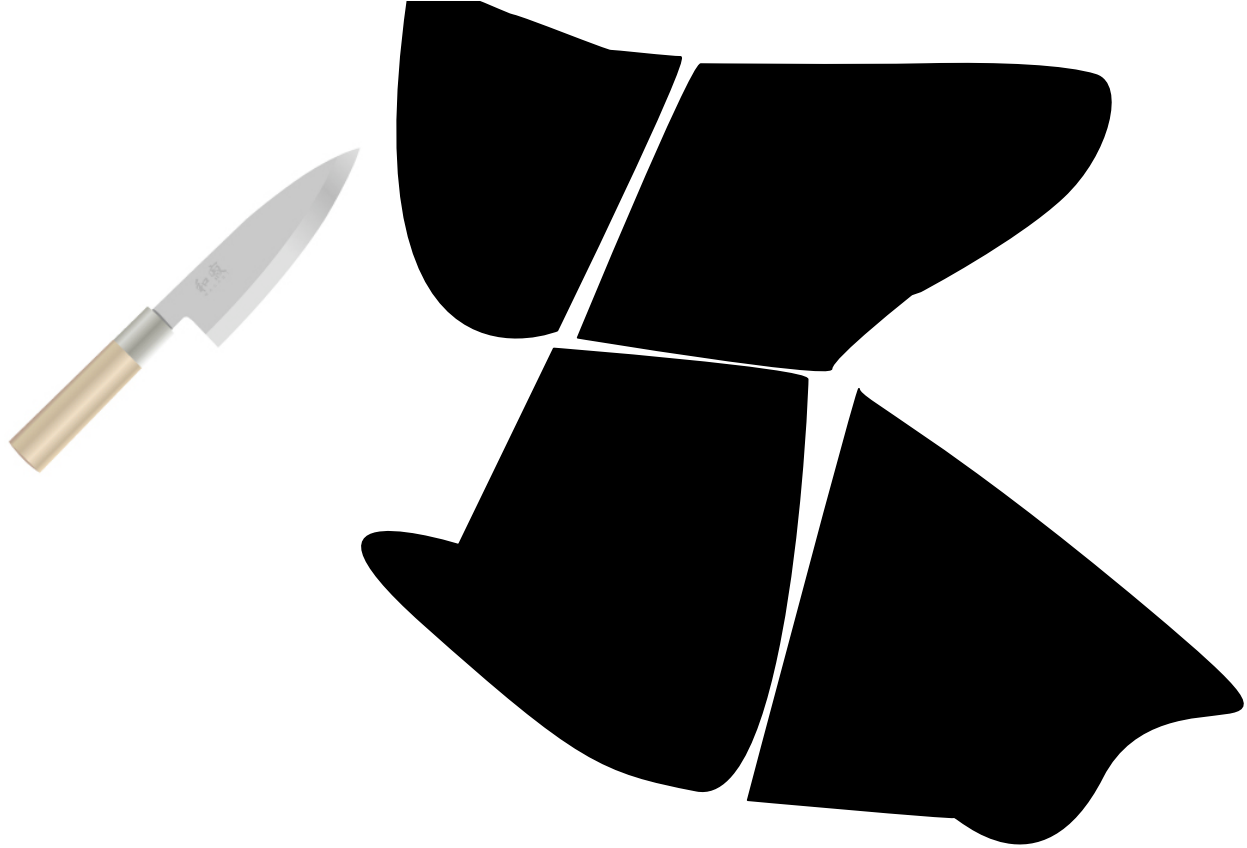
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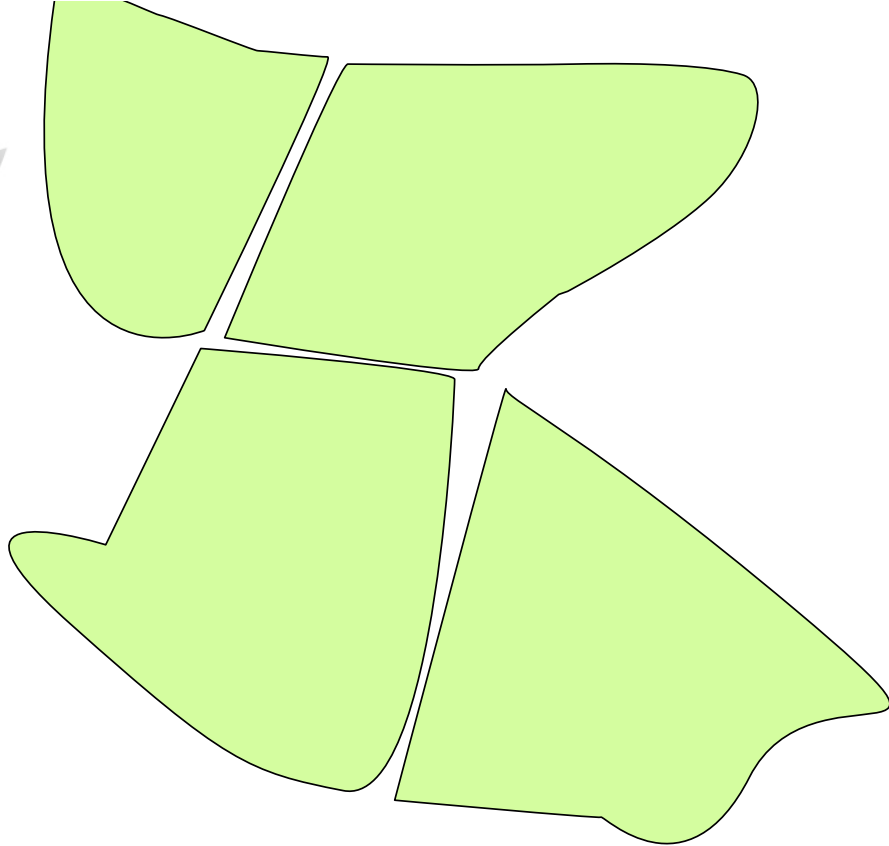
shelat

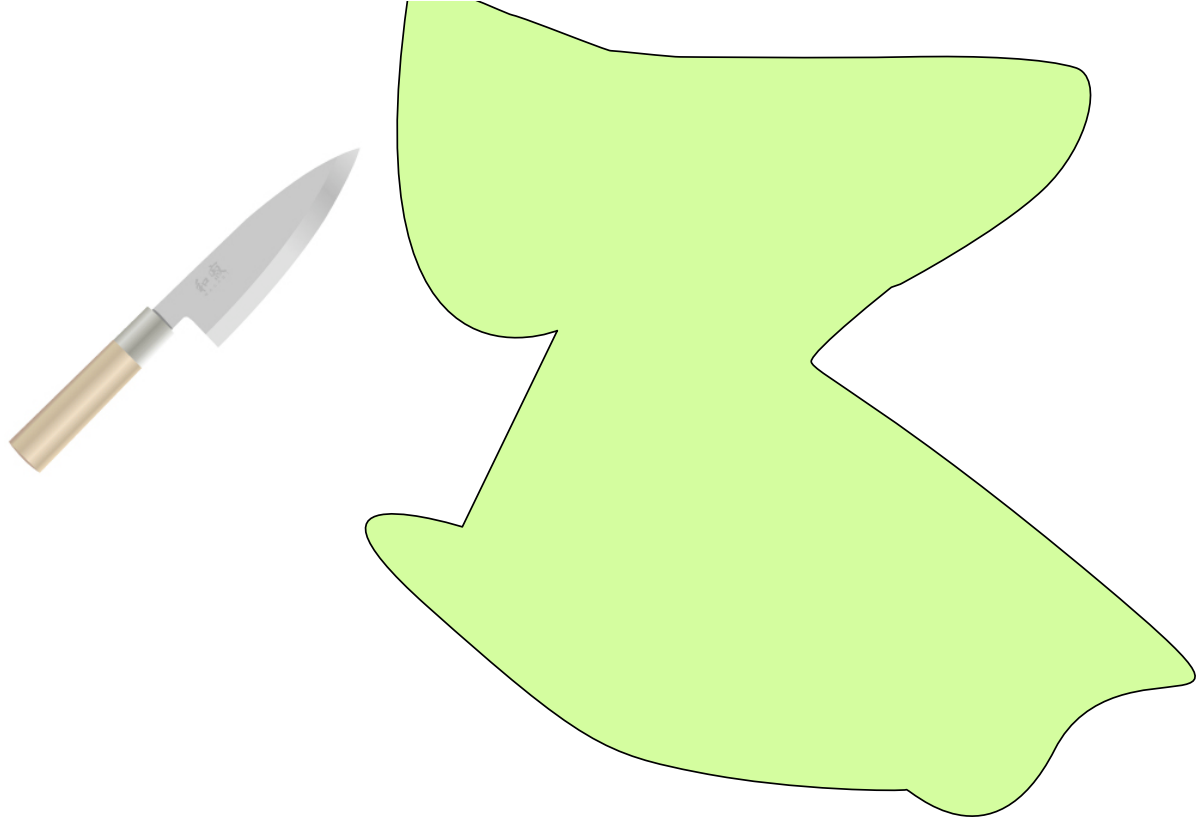
divide

& conquer









# Examples we will discuss

- Merge sort
- Arbitrage
- Closest Pair of points
- Matrix multiplication / Karatsuba
- MEDIAN - algorithm
- FFT

Merge





```

merge-sort ( $A, p, r$ )
  if  $p < r$ 
     $q \leftarrow \lfloor (p + r) / 2 \rfloor$ 
    merge-sort ( $A, p, q$ )
    merge-sort ( $A, q + 1, r$ )
    merge ( $A, p, q, r$ )

```

```

MERGE( $A[1..n], m$ ):
   $i \leftarrow 1; j \leftarrow m + 1$ 
  for  $k \leftarrow 1$  to  $n$ 
    if  $j > n$ 
       $B[k] \leftarrow A[i]; i \leftarrow i + 1$ 
    else if  $i > m$ 
       $B[k] \leftarrow A[j]; j \leftarrow j + 1$ 
    else if  $A[i] < A[j]$ 
       $B[k] \leftarrow A[i]; i \leftarrow i + 1$ 
    else
       $B[k] \leftarrow A[j]; j \leftarrow j + 1$ 
  for  $k \leftarrow 1$  to  $n$ 
     $A[k] \leftarrow B[k]$ 

```

jeff erickson



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```

jeff erickson



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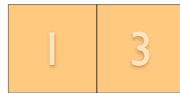
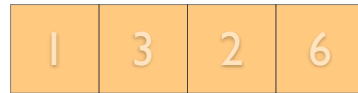
else

$B[k] \leftarrow A[j]; j \leftarrow j + 1$

for  $k \leftarrow 1$  to  $n$

$A[k] \leftarrow B[k]$

jeff erickson



merge-sort ( $A, p, r$ )

if  $p < r$

$q \leftarrow \lfloor (p + r) / 2 \rfloor$

merge-sort ( $A, p, q$ )

merge-sort ( $A, q + 1, r$ )

merge( $A, p, q, r$ )

MERGE( $A[1..n], m$ ):

$i \leftarrow 1; j \leftarrow m + 1$

for  $k \leftarrow 1$  to  $n$

if  $j > n$

$B[k] \leftarrow A[i]; i \leftarrow i + 1$

else if  $i > m$

$B[k] \leftarrow A[j]; j \leftarrow j + 1$

else if  $A[i] < A[j]$

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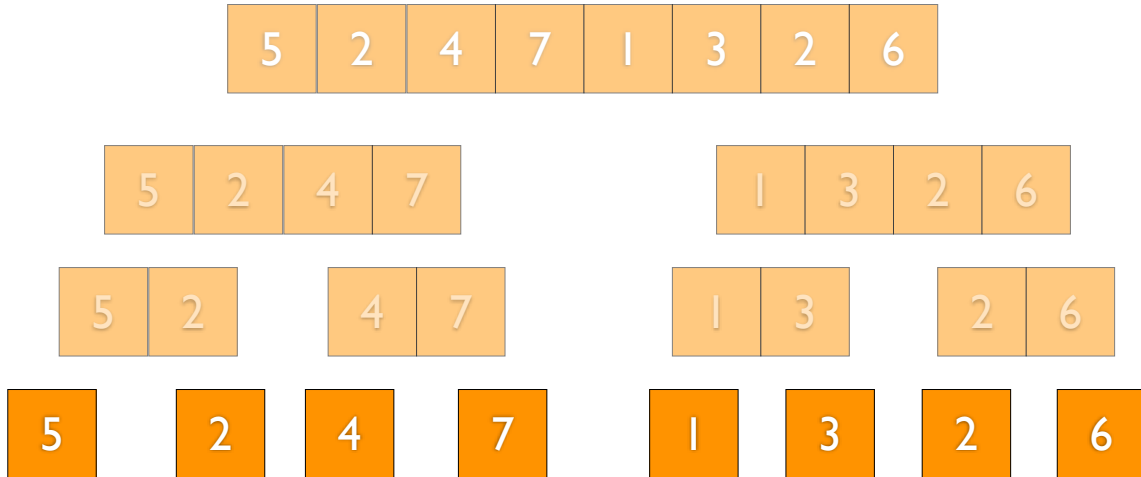
else

$B[k] \leftarrow A[j]; j \leftarrow j + 1$

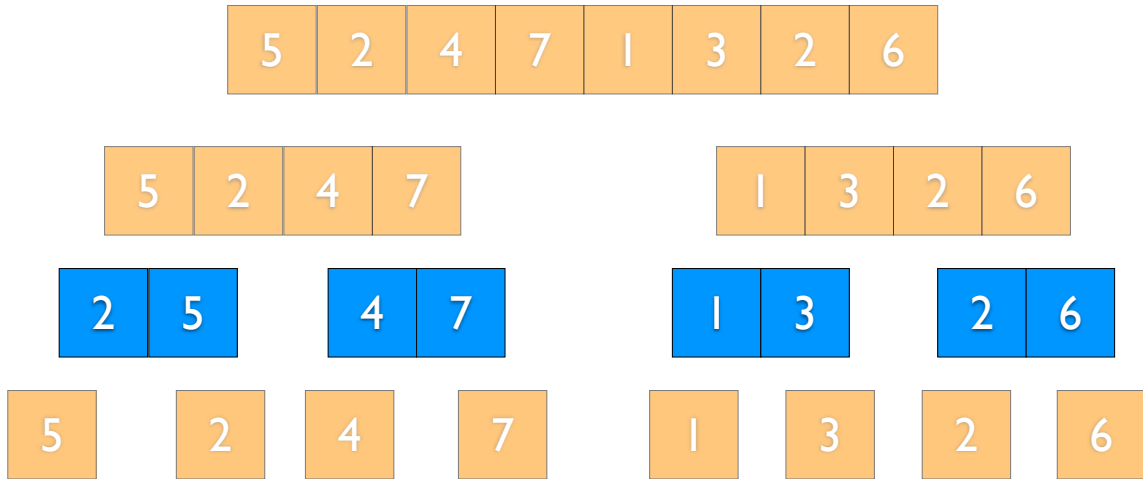
for  $k \leftarrow 1$  to  $n$

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jeff erickson



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merge-sort ( $A, p, r$ )  
  if  $p < r$   
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    merge-sort ( $A, p, q$ )  
    merge-sort ( $A, q + 1, r$ )  
    merge( $A, p, q, r$ )
```



merge-sort ( $A, p, r$ )

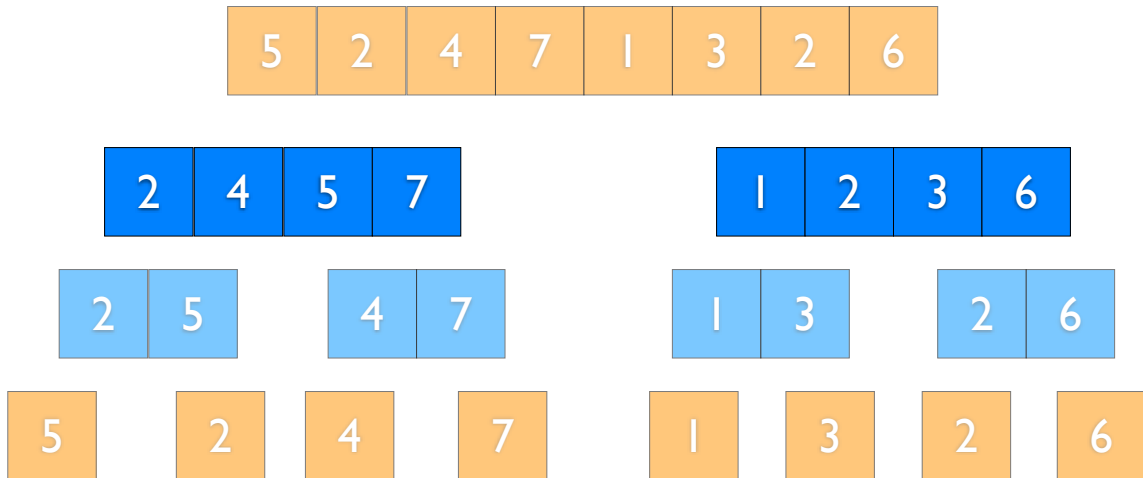
if  $p < r$

$q \leftarrow \lfloor (p + r) / 2 \rfloor$

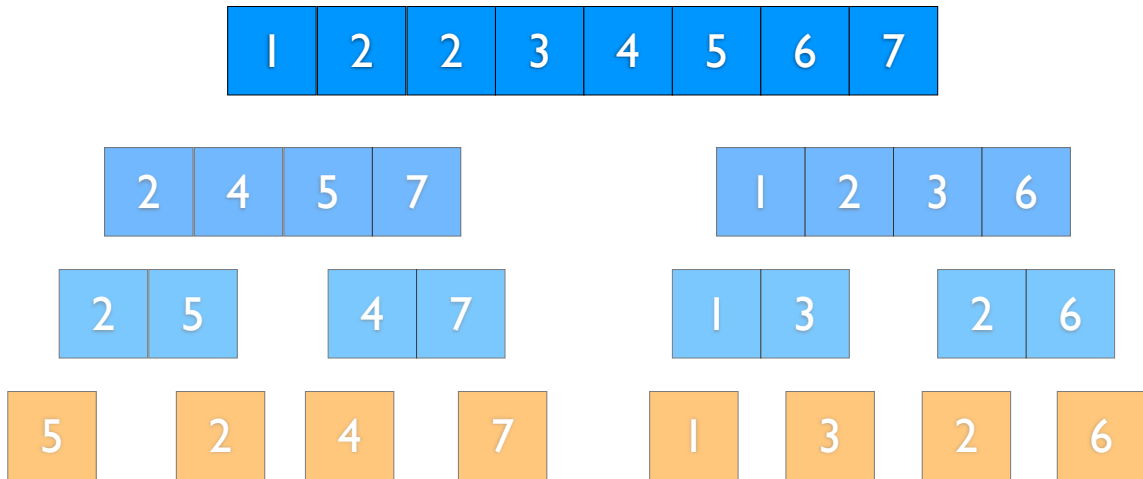
merge-sort ( $A, p, q$ )

merge-sort ( $A, q + 1, r$ )

merge( $A, p, q, r$ )

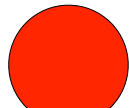


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    merge( $A, p, q, r$ )
```

$$\begin{aligned} T(n) &= \underbrace{2T(n/2)} + \mathcal{O}(n) \\ &= \Theta(n \log n) \end{aligned}$$





arbitrage

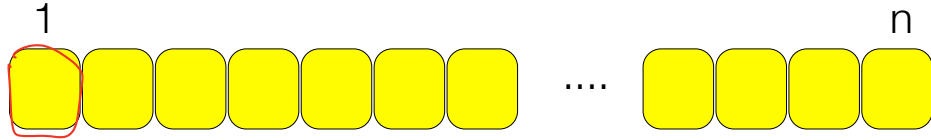
9:30 AM EDT : ■ AAPL 167.10







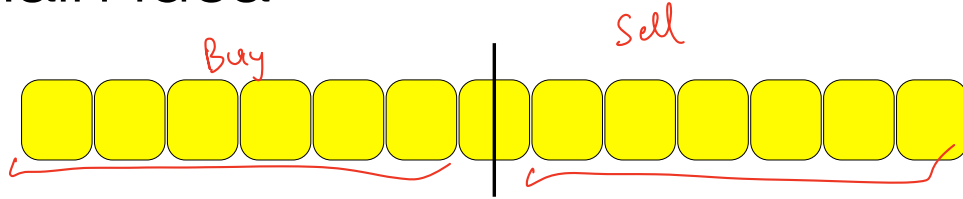
input: array of  $n$  numbers



**goal:** find the indices  $i, j$  such that  $i \leq j$   
which maximizes  $A_j - A_i$ .

This is the best trade to make on  
this day.

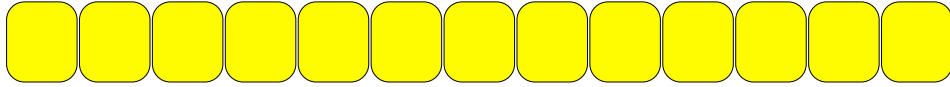
# Main idea



Find the best arbitrage opportunity in LEFT and in RIGHT.

Then look for opportunities when you buy on the left and sell on the right.

first attempt



`arbit(A[1...n])`

# first attempt

```
arbit(A[1...n])
```

```
  base case if |A| <= 2
```

```
  lg = arbit(left(A)) -  $T(n/2)$ 
```

```
  rg = arbit(right(A)) -
```

```
  minl = min(left(A)) }  $\Theta(n)$ 
```

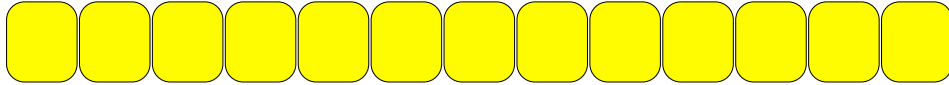
```
  maxr = max(right(A)) }
```

```
  return max{maxr-minl, lg, rg}
```

$$T(n) = 2T\left(\frac{n}{2}\right) + \Theta(n) = \Theta(n \log n)$$



first attempt: time  $\Theta(n \log n)$



```
arbit(A[1...n])
```

```
  base case if |A| <= 2
```

```
  lg = arbit(left(A))
```

```
  rg = arbit(right(A))
```

```
  minl = min(left(A))
```

```
  maxr = max(right(A))
```

```
  return max{maxr-minl, lg, rg}
```

$$T(n) = \underline{2T(n/2)} + \Theta(n)$$

# better approach

These are the steps that are  
taking  $\Theta(n)$  time

# better approach

Can we find a solution that has  $T(n) = 2T(n/2) + O(1)$  ?

These are the steps that are  
taking  $\Theta(n)$  time

# better approach

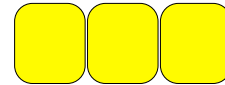
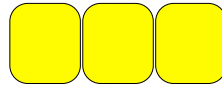
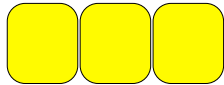
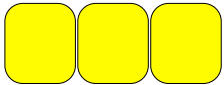
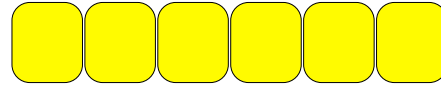
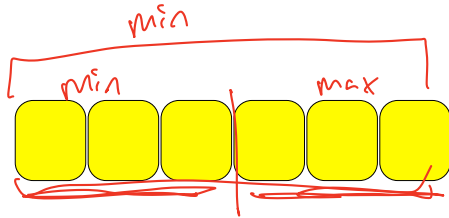
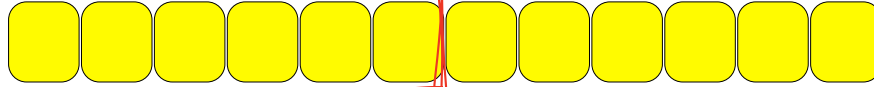
Can we find a solution that has  $T(n) = 2T(n/2) + O(1)$  ?

```
minl = min(left(A))  
maxr = max(right(A))  
return max{maxr-minl, lg, rg}
```

These are the steps that are  
taking  $\Theta(n)$  time

# first attempt

arbit(A[1...n])



# second attempt

arbit2(A[1...n])

// Returns best trade, min, max

base case if  $|A| \leq 2$

$lg, lmin, lmax \leftarrow \text{arbit2}(\text{left}(A))$      $\circ T(n/2)$

$rg, rmin, rmax \leftarrow \text{arbit2}(\text{right}(A))$      $\circ T(n/2)$

$mid = rmax - lmin$      $\updownarrow$

return  $\max \{ lg, rg, mid \},$

$\min \{ lmin, rmin \},$

$\max \{ lmax, rmax \}$

## second attempt

```
arbit2(A[1...n]) // Returns {best trade, min, max}  
base case if |A| <= 2, ...  
(lg, minl, maxl) = arbit2(left(A))  
(rg, minr, maxr) = arbit2(right(A))  
return max{maxr - minl, lg, rg},  
        min{minl, minr},  
        max{maxl, maxr}
```

$$T(n) = 2T\left(\frac{n}{2}\right) + \Theta(1) \Rightarrow T(n) = \Theta(n)$$

by Masters case 1.

## second attempt

```
arbit2(A[1...n]) // Returns {best trade,min,max}
  base case if |A| <= 2, ...
  (lg,minl,maxl) = arbit2(left(A))
  (rg,minr,maxr) = arbit2(right(A))
  return max{maxr-minl, lg, rg},
         min{minl, minr},
         max{maxl, maxr}
```

New runtime is  $T(n) = 2T(n/2) + \Theta(1) = \Theta(n)$

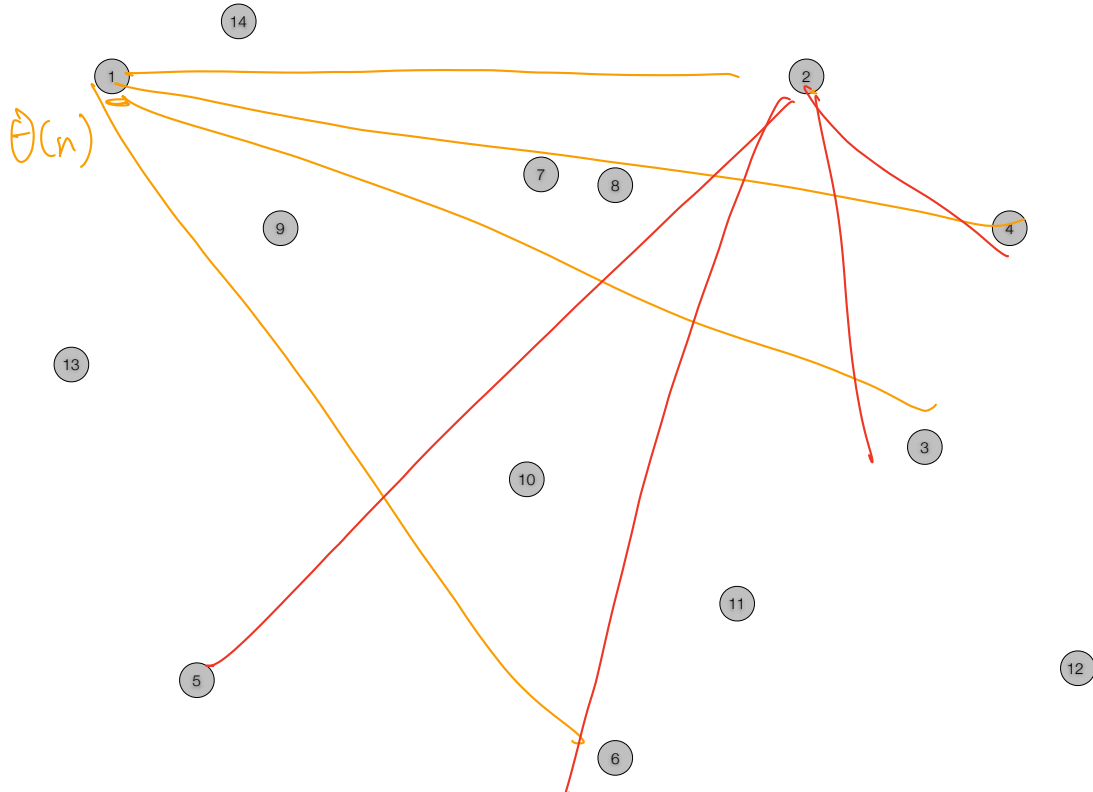


# closest pair

of points

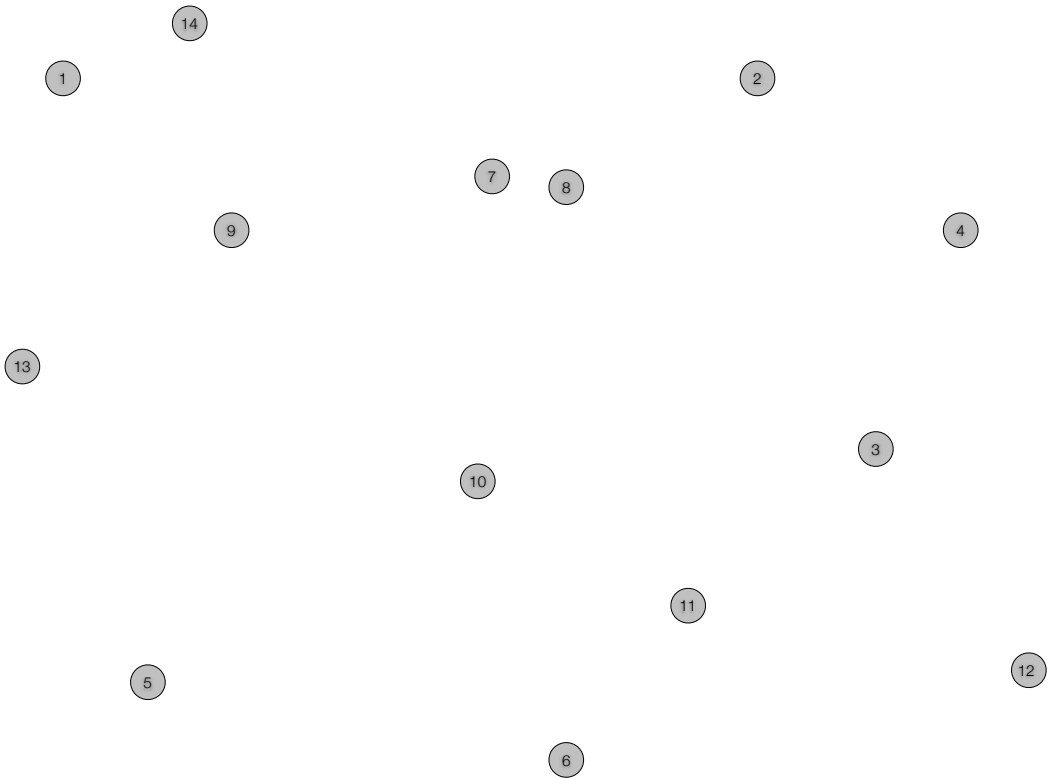


Simple brute force approach takes  $\Theta(n^2)$

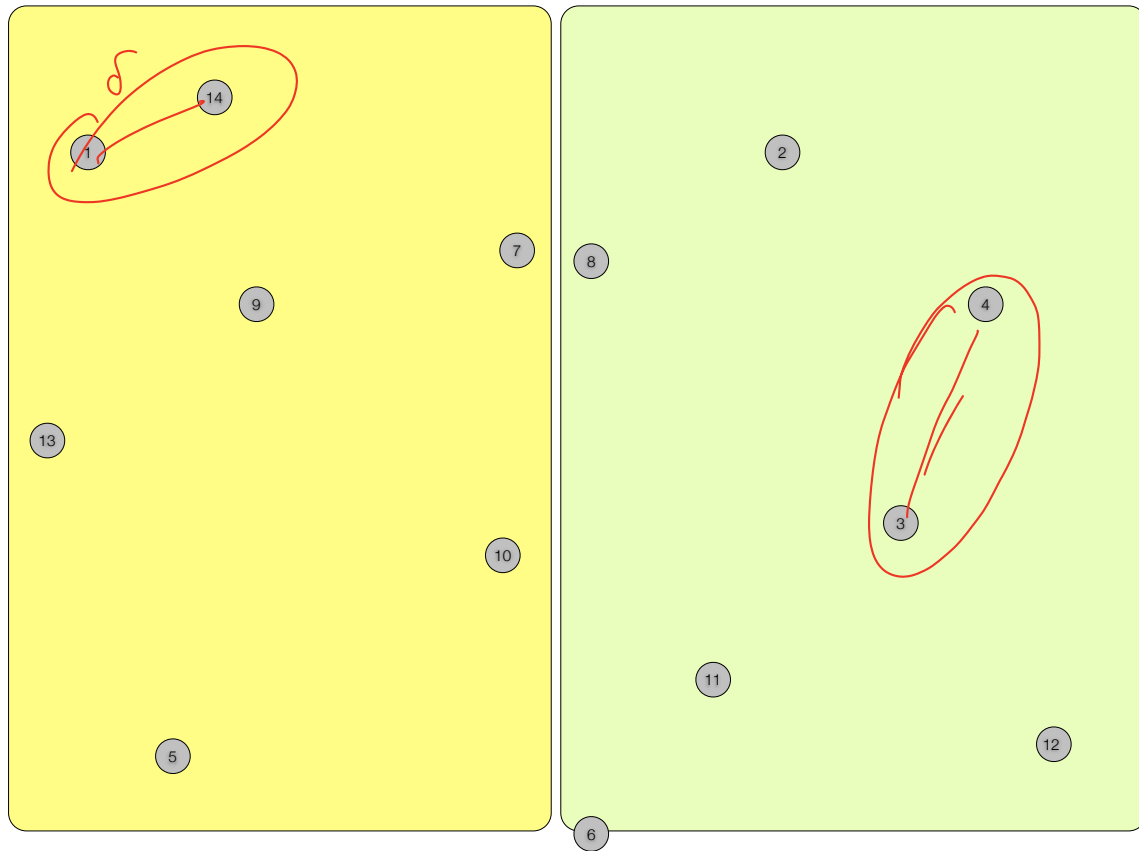


Assume all points have distinct x & y coordinates.

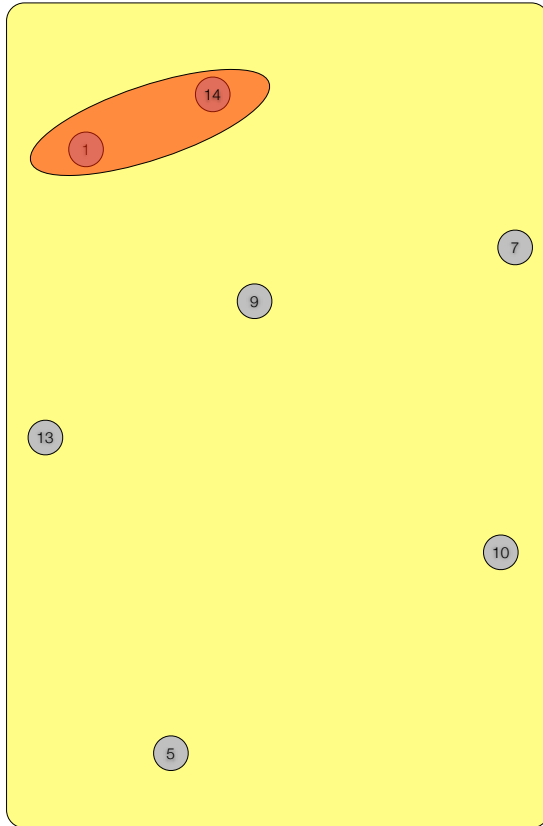
solve the large problem by  
solving smaller problems  
and combining solutions



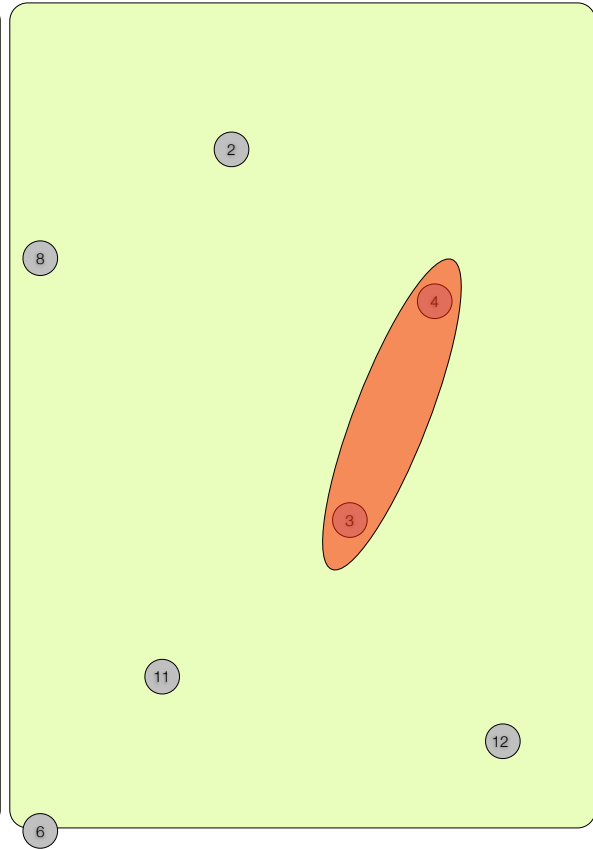
# Divide & Conquer



# Divide & Conquer



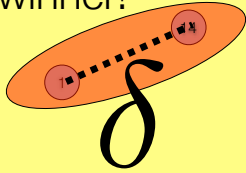
Find closest pair on the left half.



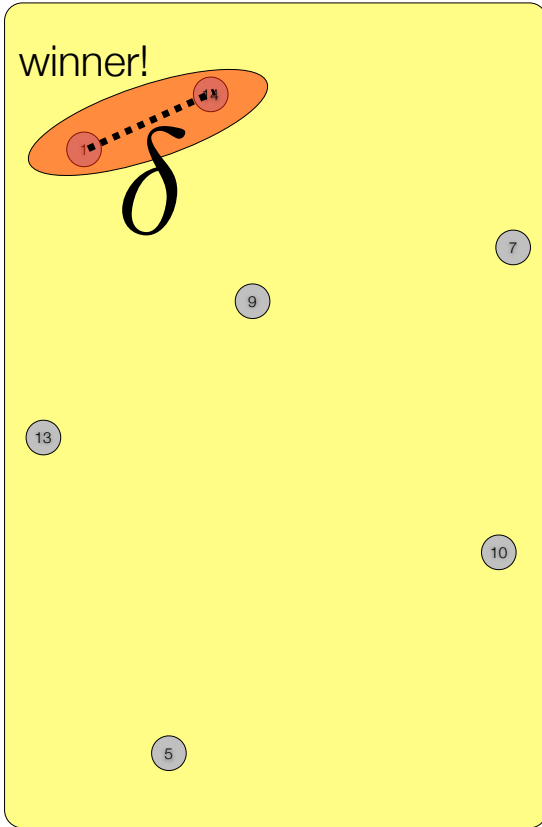
Find closest pair on the right half.

# Divide & Conquer

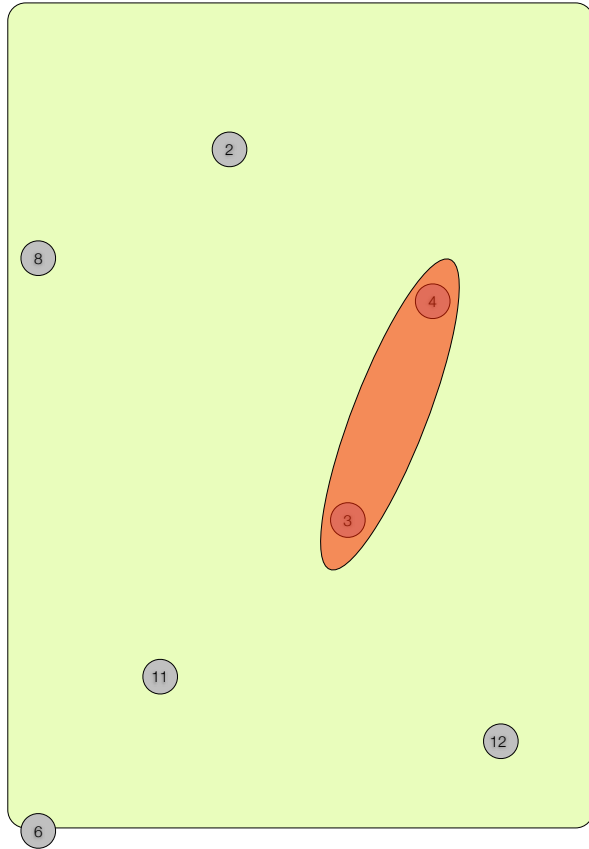
winner!



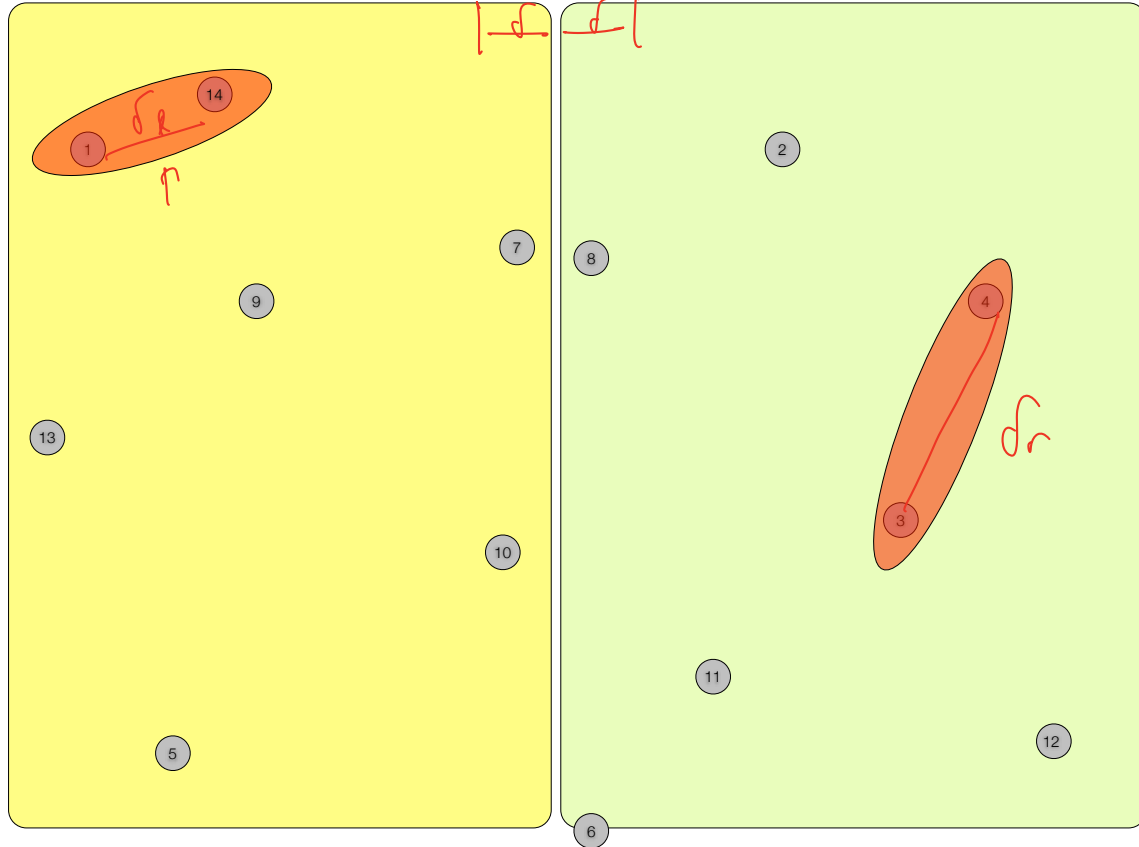
Find closest pair on the left half.



Find closest pair on the right half.



# Divide & Conquer

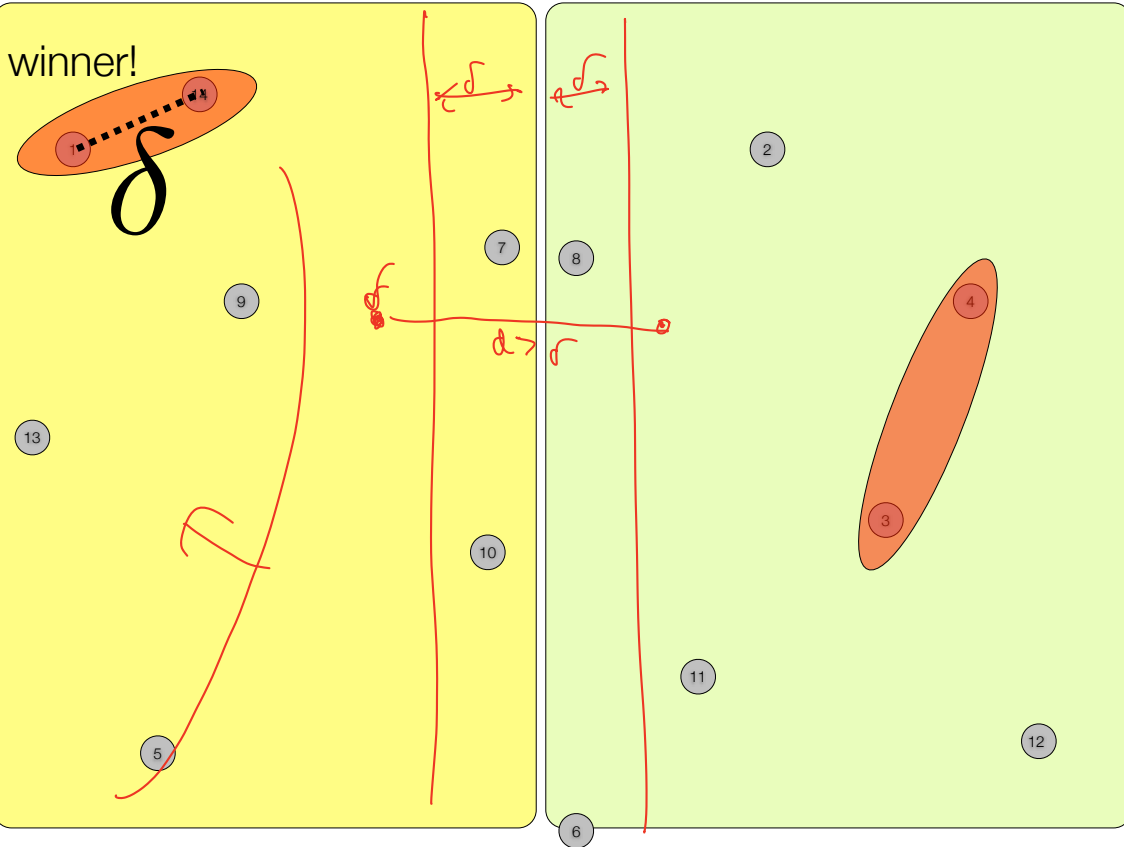


Now look for pairs between the left and right that are closer.

$$d = \min(d_l, d_r)$$



# Divide & Conquer

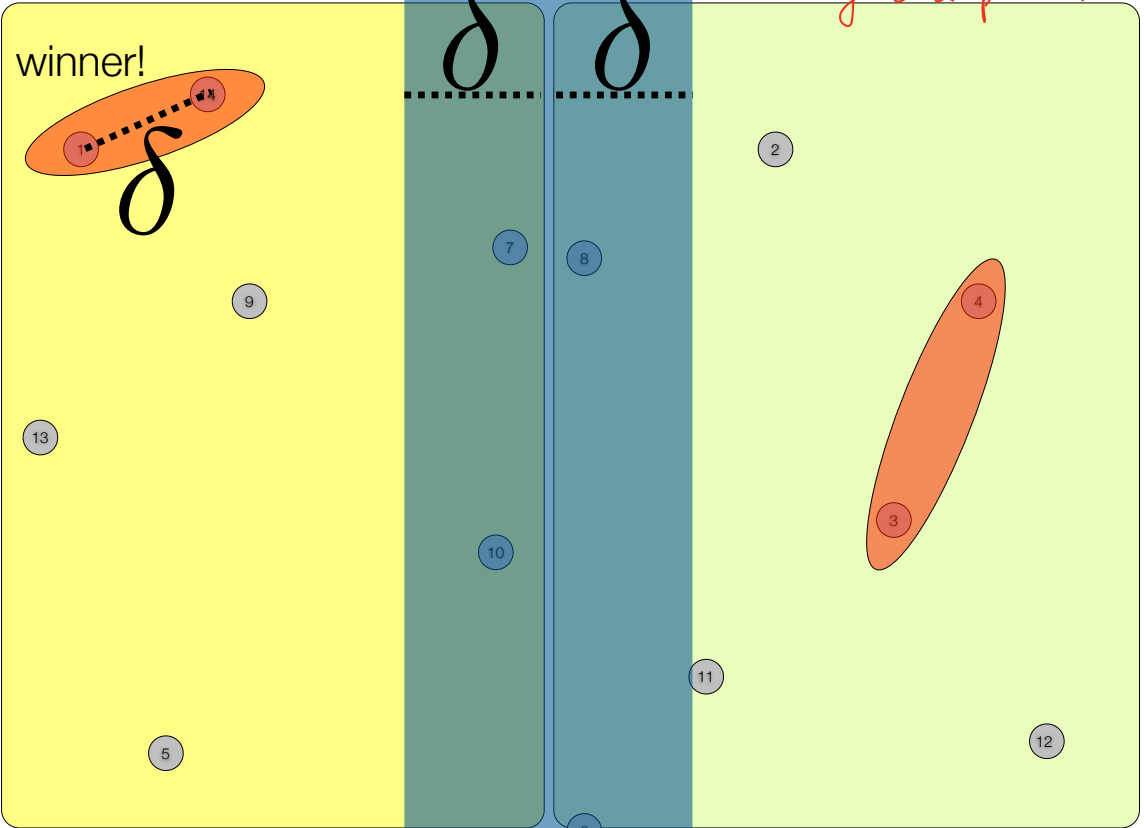


winner!

Now look for pairs between the left and right that are closer.

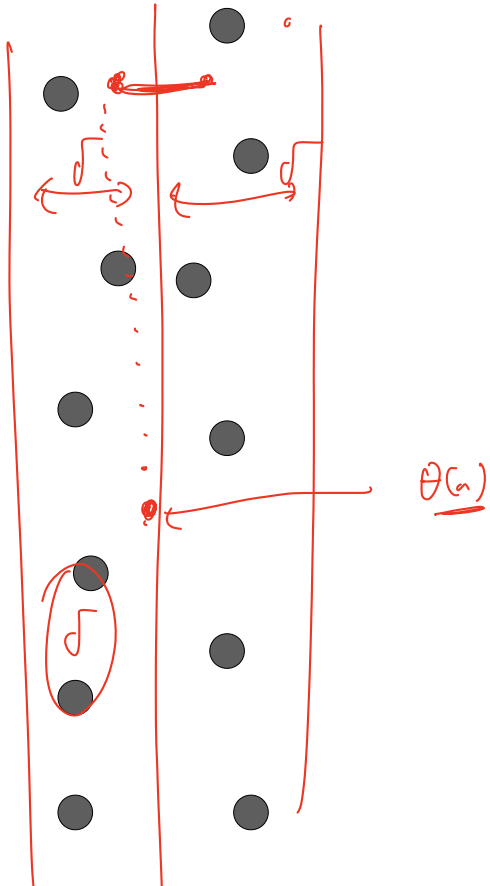
# Divide & Conquer

any closer pair must be in this region.

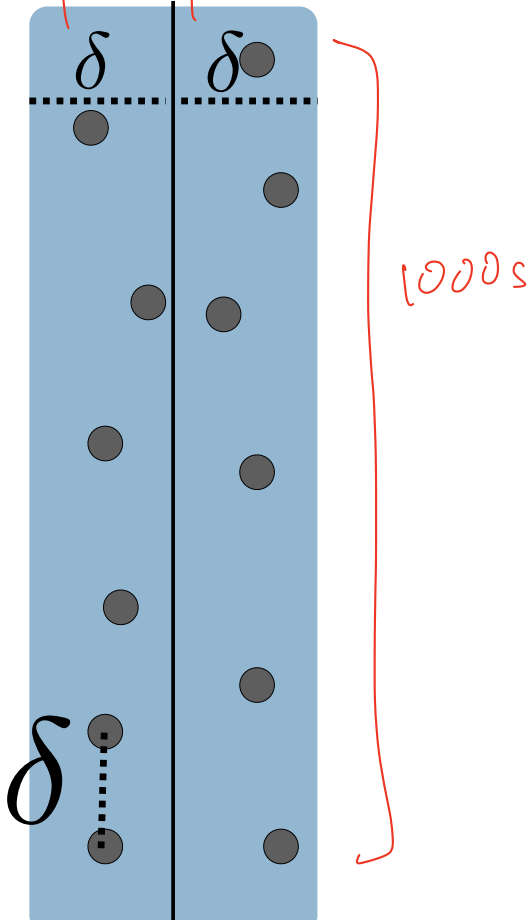


Now look for pairs between the left and right that are closer.

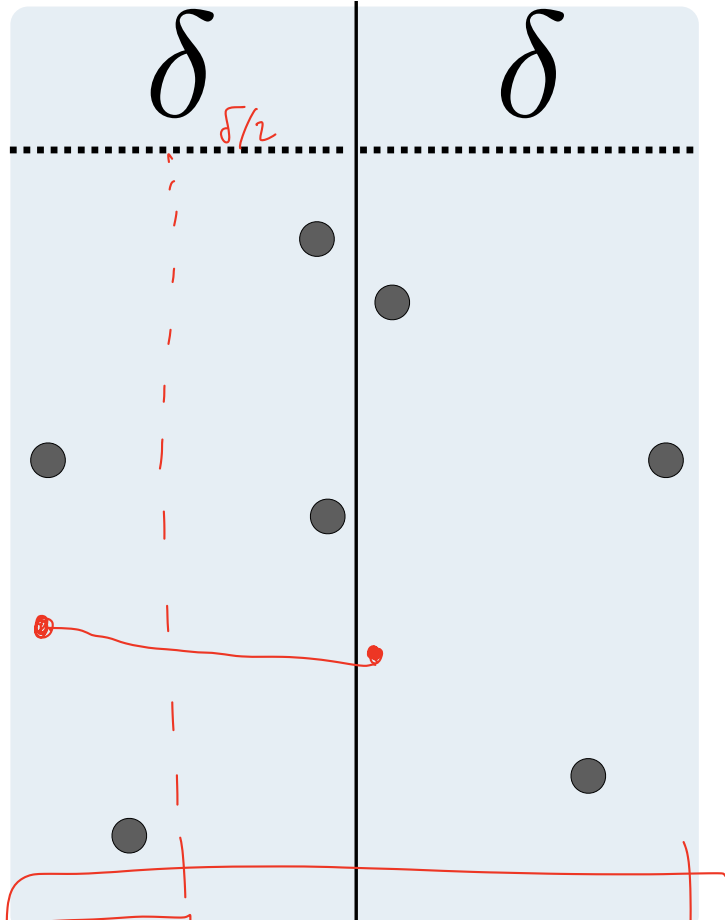
What if the input points are like this?



Then all of the points are within  $\delta$  of the middle. If we need to check all of the points, we are back to  $O(n^2)$

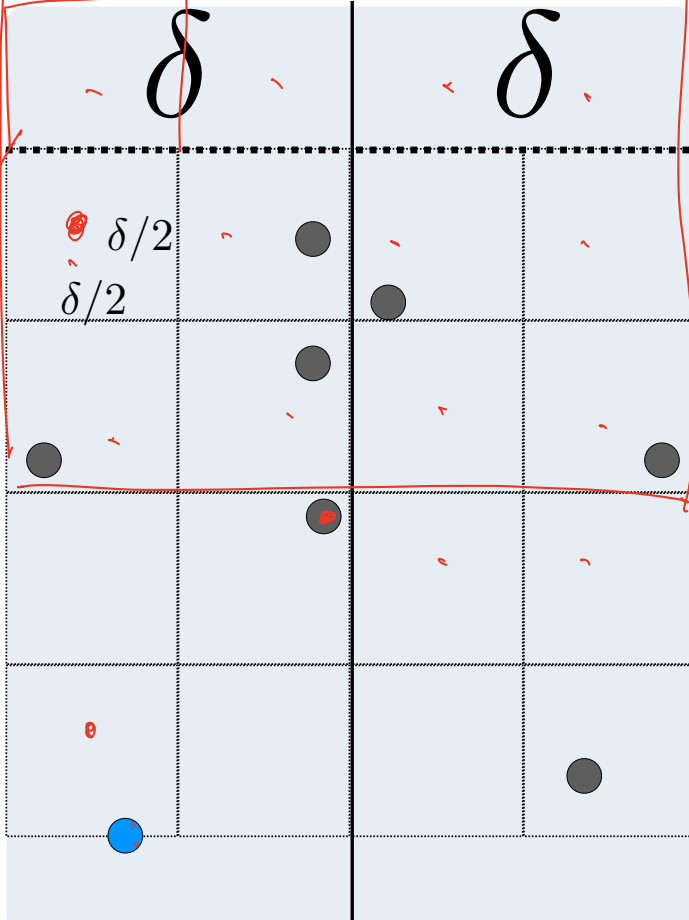


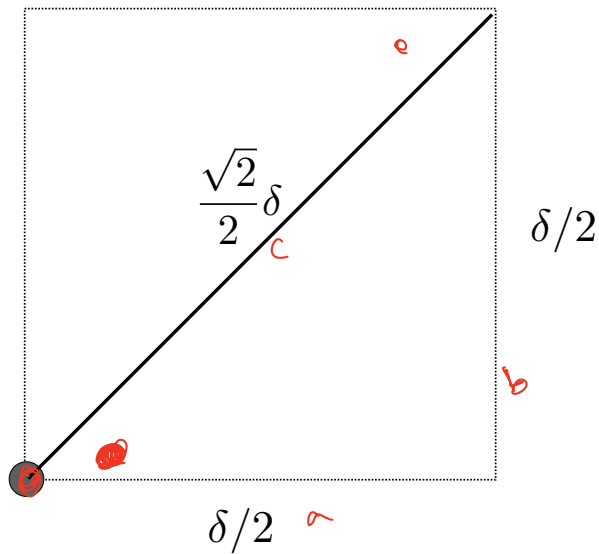
But we have extra information! The only candidates for closest pair are within  $\delta$  of each other. How can we use this info?



Imagine  
there is  
a grid of  
cubbies  
starting at  
the lowest  
Y point

$3\delta/2$   
 $7\delta/2$

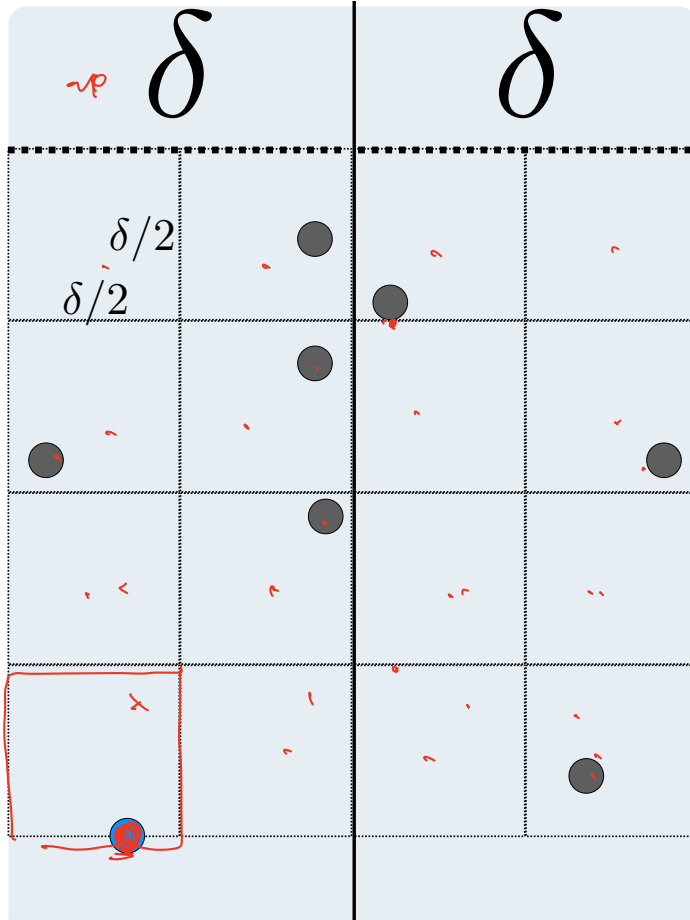




A grid this size has a diagonal that is smaller than delta. That means each grid box can only have 1 point in it.

If there was another, then the closest pair on the left or right would have been this pair.

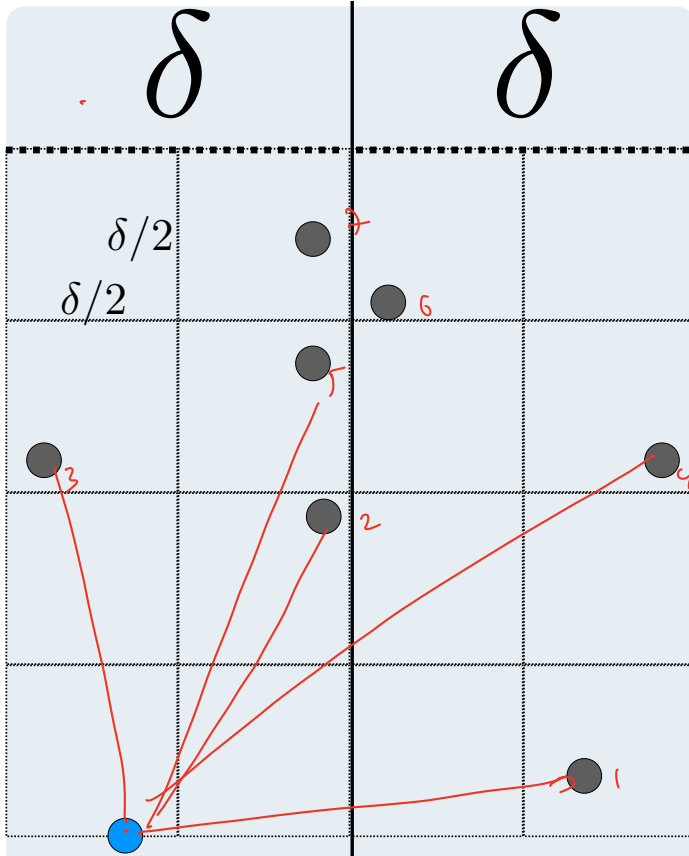
$$\left(\frac{\delta}{2}\right)^2 + \left(\frac{\delta}{2}\right)^2 = \sqrt{\frac{2\delta^2}{4}} = \frac{\sqrt{2} \cdot \delta}{2} < \delta$$



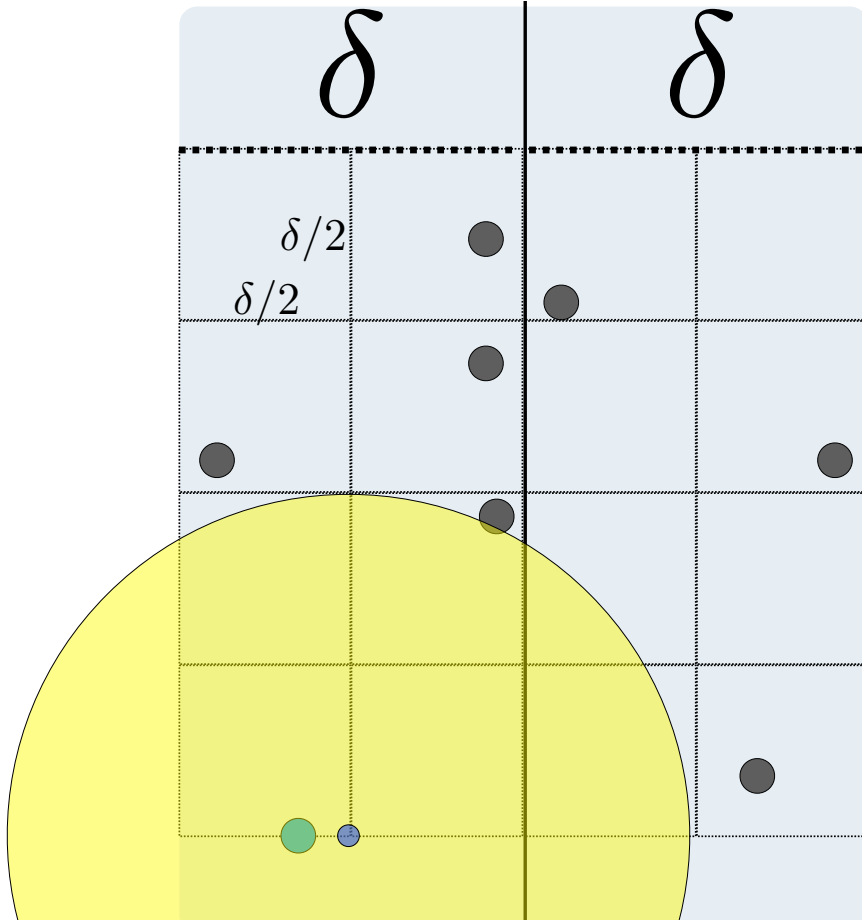
FACT: At most 1 point in each cubby



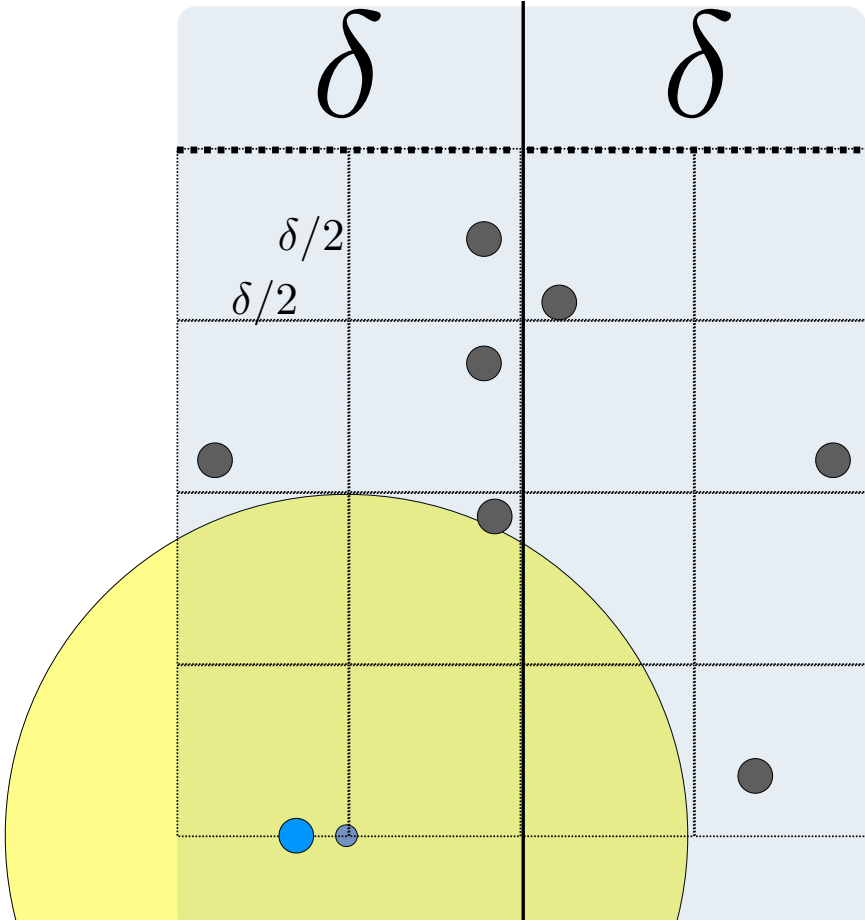
Claim: If there is another point closer than  $\delta$ , then it must be among the next 15 points sorted by y-coordinate.



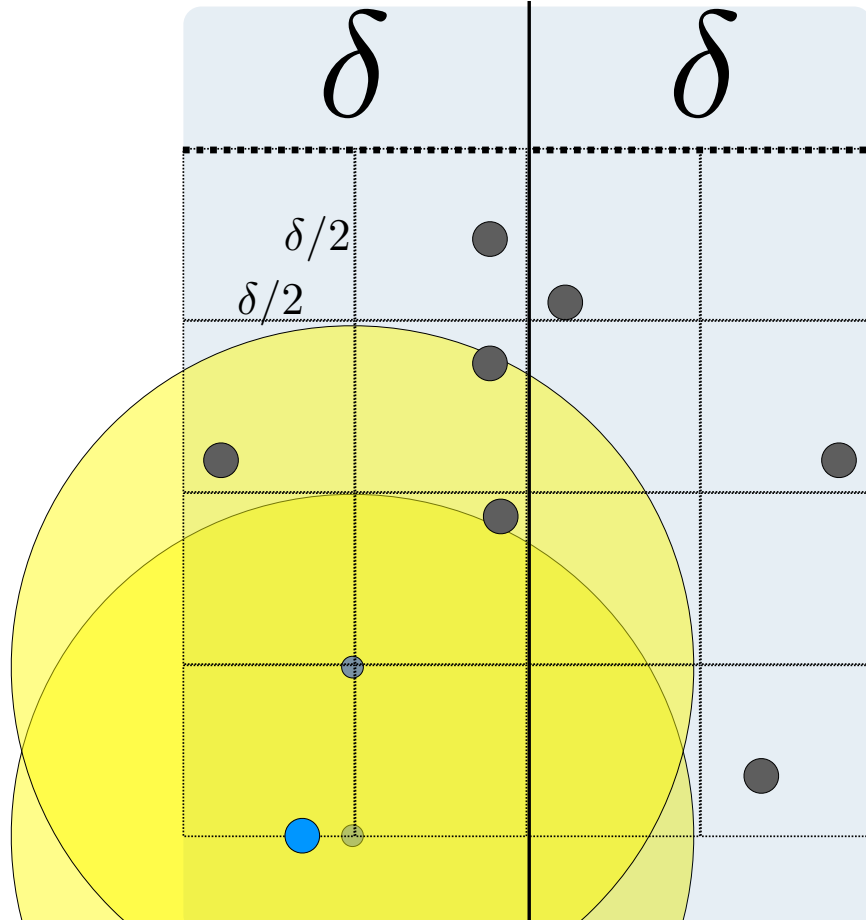
FACT: At most 1 point in each cubby



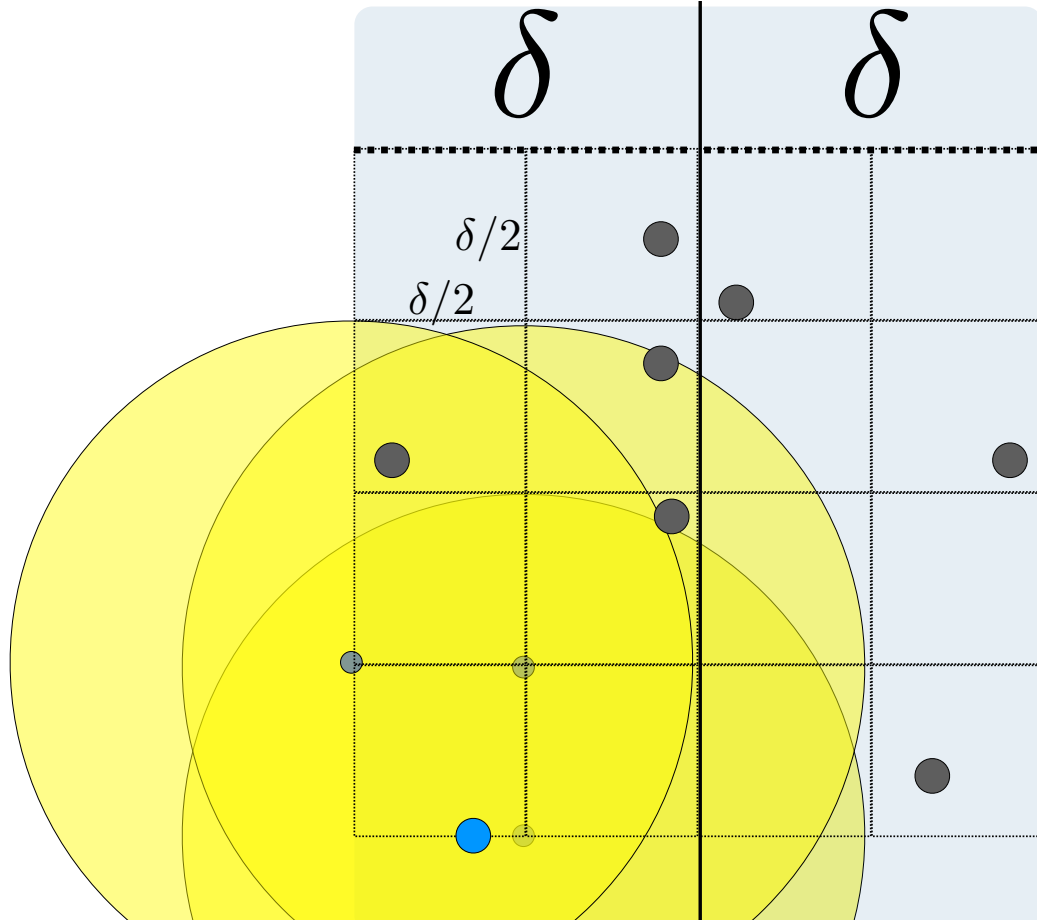
FACT:  $\leq 1$   
point per  
cubby



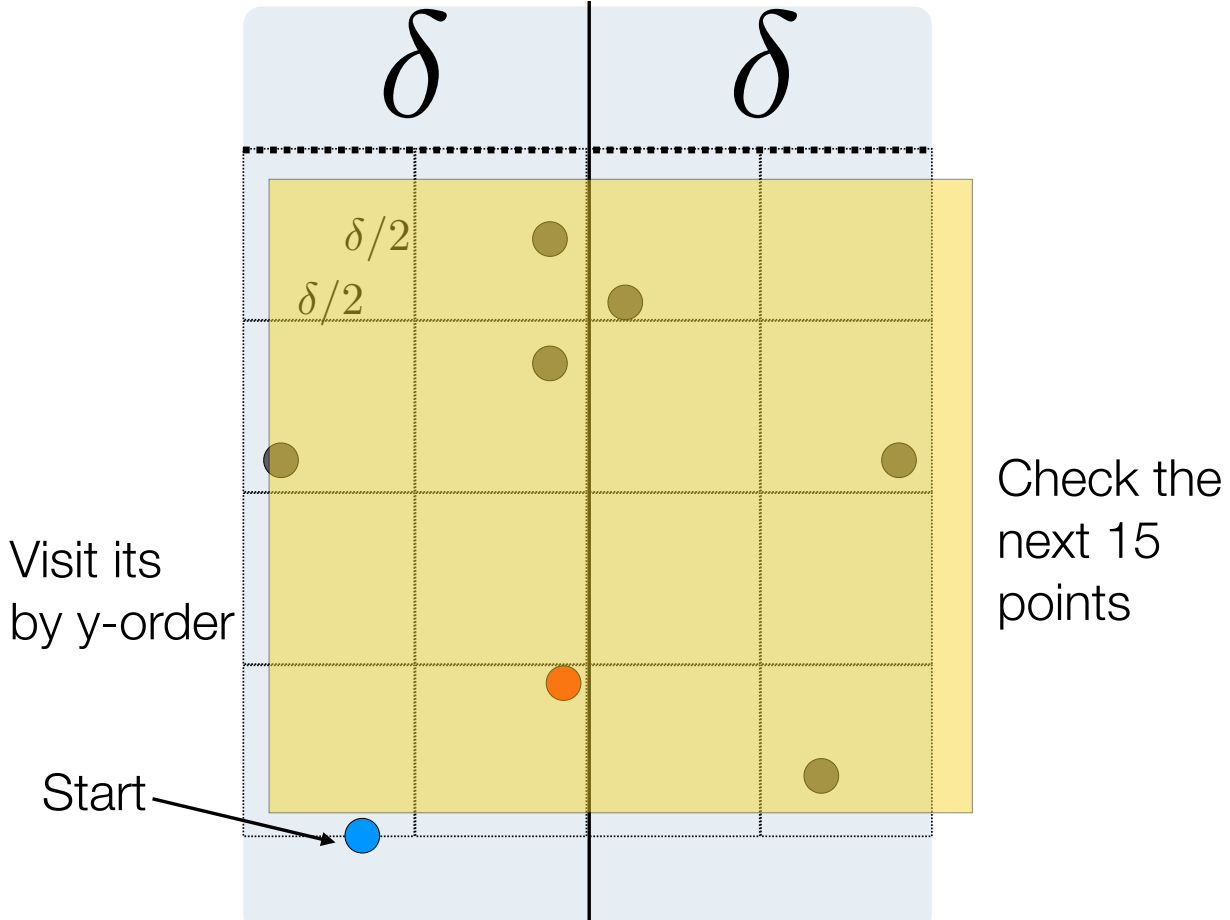
FACT:  $\leq 1$   
point per  
cubby

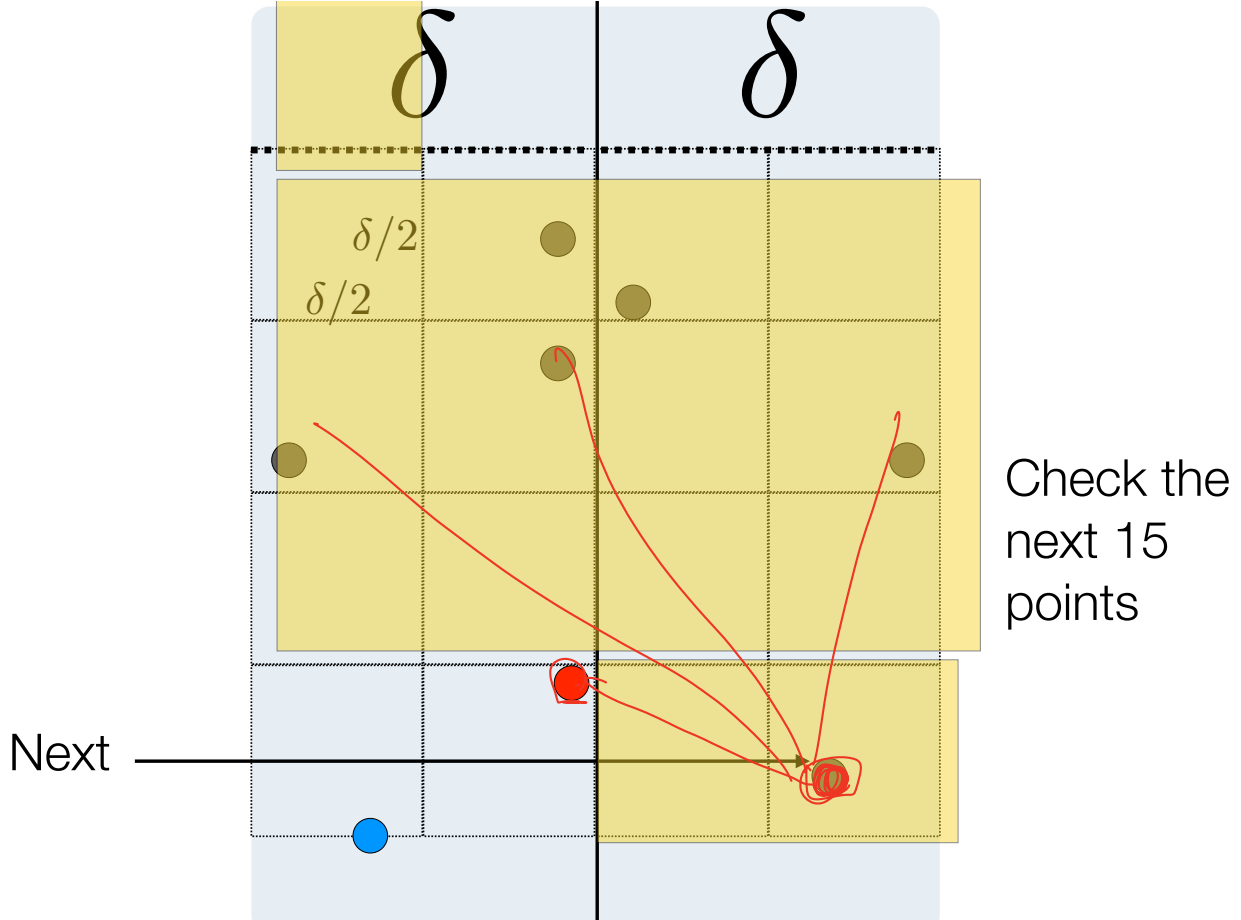


FACT:  $\leq 1$   
point per  
cubby



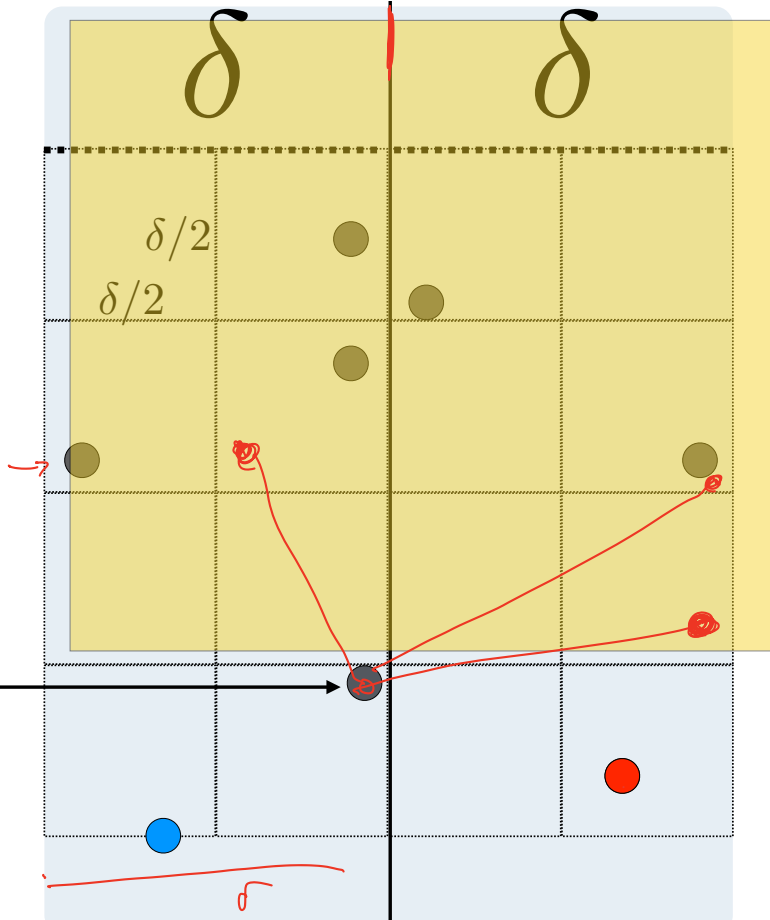
FACT:  $\leq 1$   
point per  
cubby







Next



Check the next 15 points



Closest(P)

)

Closest(P)

// returns the minimum distance delta

// and the closest pair Romeo, Juliet

Base Case: If <8 points, brute force.

1. Let q be the "middle-element" of points

2. Divide P into Left, Right according to q

→ 3. delta, r, j = MIN(Closest(Left), Closest(Right))

4. Mohawk = { Scan P, add pts that are <delta from q.x }

5. For each point p in Mohawk (in y-order): *from bottom to top.*

$\Theta(n)$

Compute distance between p and its next 15 neighbors  
Update delta, r, j if any pair (p, y) is < delta

6. Return (delta, r, j)

$$T(n) = 2T\left(\frac{n}{2}\right) + \Theta(n)$$

Closest(P)

// returns the minimum distance delta

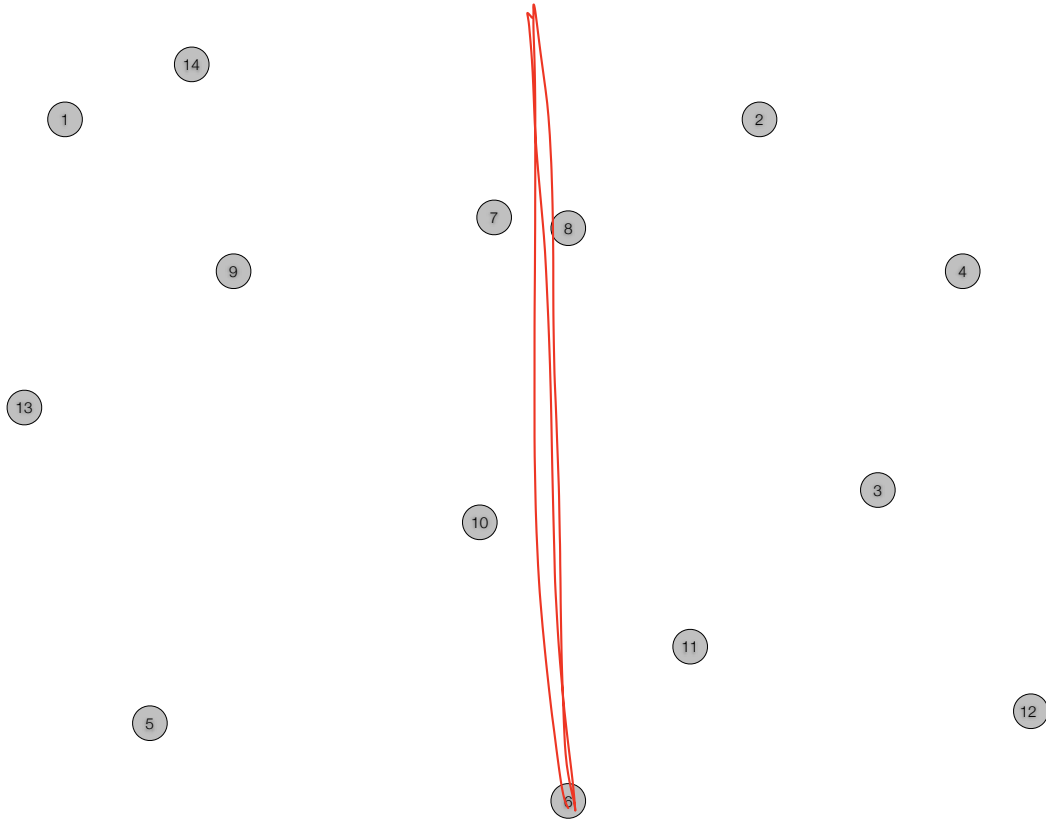
// and the closest pair Romeo, Juliet

Base Case: If  $< 8$  points, brute force.

1. Let  $q$  be the “middle-element” of points
2. Divide  $P$  into Left, Right according to  $q$
3.  $\text{delta}, r, j = \text{MIN}(\text{Closest}(\text{Left}), \text{Closest}(\text{Right}))$
4. Mohawk = { Scan  $P$ , add pts that are  $< \text{delta}$  from  $q.x$  }
5. For each point  $p$  in Mohawk (in y-order):
  - Compute distance between  $p$  and its next 15 neighbors
  - Update  $\text{delta}, r, j$  if any pair  $(x, y)$  is  $< \text{delta}$
6. Return  $(\text{delta}, r, j)$

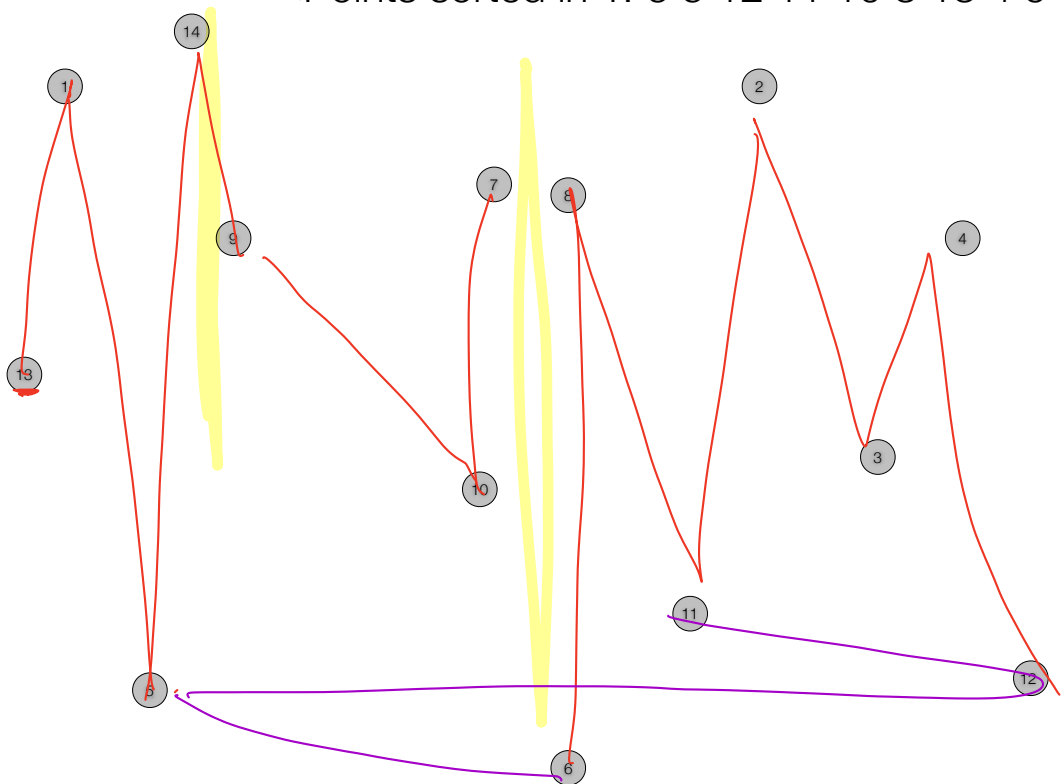
Can be reduced to 7!

Details: How to do step 1?



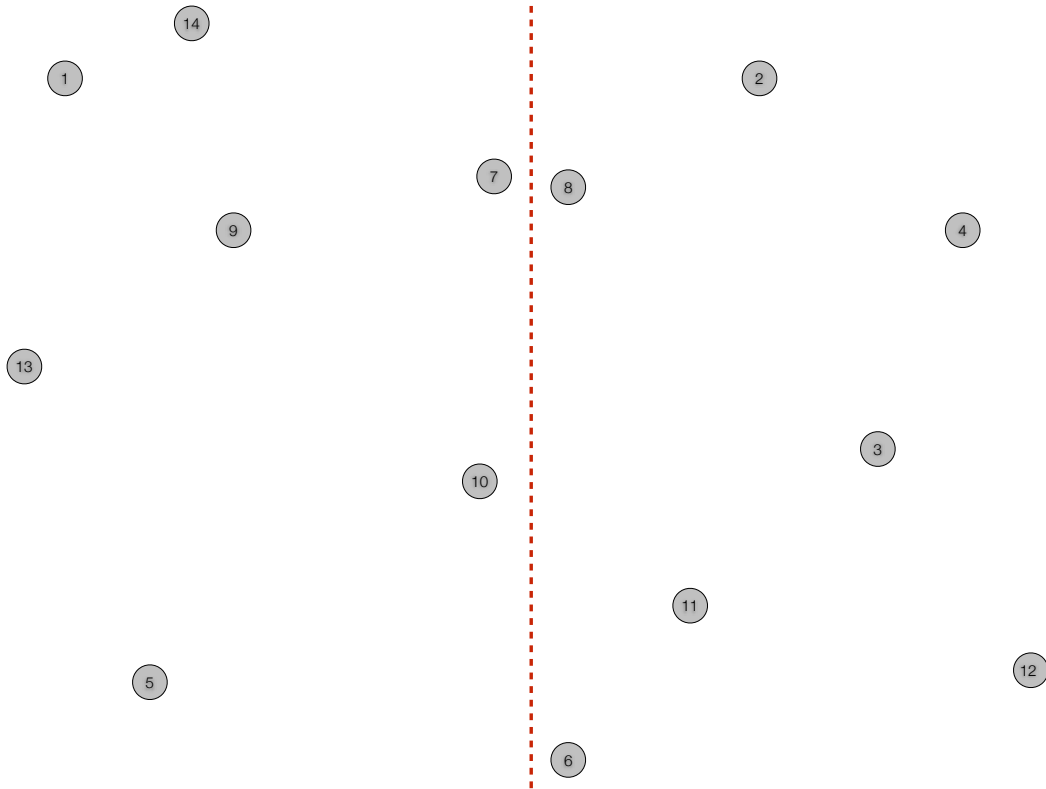
→ Points sorted in X: 13 1 5 14 9 10 7 6 8 11 2 3 4 12  
→ Points sorted in Y: 6 5 12 11 10 3 13 4 9 8 7 2 1 14

0  
1  
2  
3  
4  
5  
6  
7  
8  
9  
10  
11  
12  
13  
14



100  
b

sorted in X: 13 1 5 14 9 10 7 9 8 11 2 3 4 12  
sorted in Y: 6 5 12 11 10 3 13 4 9 8 7 2 1 14



ClosestPair(P)

Compute Sorted-in-X list SX  $\Theta(n \log n)$

Compute Sorted-in-Y list SY  $\Theta(n \log n)$

Closest(P, SX, SY)  $\Theta(n \log n)$

$\Theta(n \log n)$

Closest(P, SX, SY)

Let  $q$  be the middle-element of  $SX$

Divide  $P$  into Left, Right according to  $q$

$\text{delta}, r, j = \text{MIN}(\text{Closest}(\text{Left}, LX, LY) \quad \text{Closest}(\text{Right}, RX, RY))$

Mohawk = { Scan SY, add pts that are delta from  $q.x$  }

For each point  $p$  in Mohawk (in order): *by  $S_y$  from bottom to top.*

Compute distance between  $p$  and its next 15 neighbors

Update  $\text{delta}, r, j$  if any pair  $(x, y)$  is  $< \text{delta}$

Return  $(\text{delta}, r, j)$



Closest(P, SX, SY)

Let q be the middle-element of SX

Divide P into Left, Right according to q

$\text{delta}, r, j = \text{MIN}(\text{Closest}(\text{Left}, \text{LX}, \text{LY}), \text{Closest}(\text{Right}, \text{RX}, \text{RY}))$

Mohawk = { Scan SY, add pts that are delta from q.x }

For each point p in Mohawk (in order):

    Compute distance between p and its next 15 neighbors

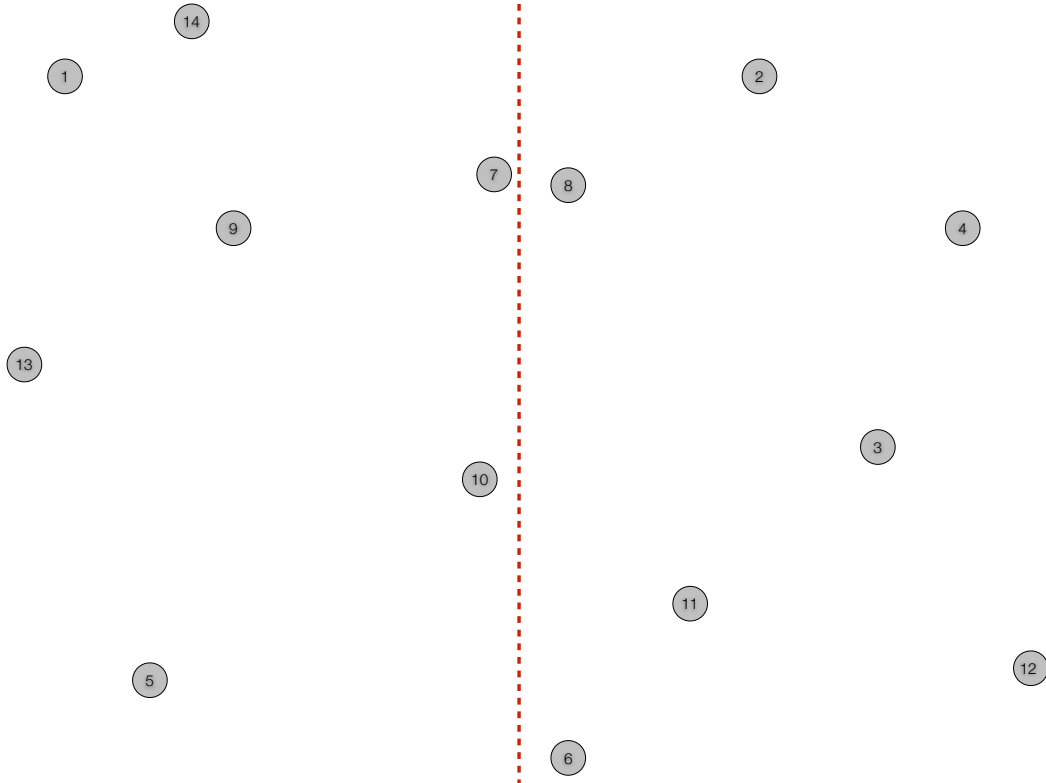
    Update delta, r, j if any pair (x, y) is < delta

Return (delta, r, j)

Can be reduced to 7!



sorted in X: 13 1 5 14 9 10 7 9 8 11 2 3 4 12  
sorted in Y: 6 5 12 11 10 3 13 4 9 8 7 2 1 14



Closest(P, SX, SY)

Let q be the middle-element of SX

Divide P into Left, Right according to q. Scan to get LY, RY.

$\text{delta}, r, j = \text{MIN}(\text{Closest}(\text{Left}, \text{LX}, \text{LY}), \text{Closest}(\text{Right}, \text{RX}, \text{RY}))$

Mohawk = { Scan SY, add pts that are delta from q.x }

For each point p in Mohawk (in order):

    Compute distance between p and its next 15 neighbors

    Update delta, r, j if any pair (x, y) is < delta

Return (delta, r, j)

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Mohawk = { Scan SY, add pts that are delta from q.x }

For each point p in Mohawk (in order):

    Compute distance between p and its next 15 neighbors

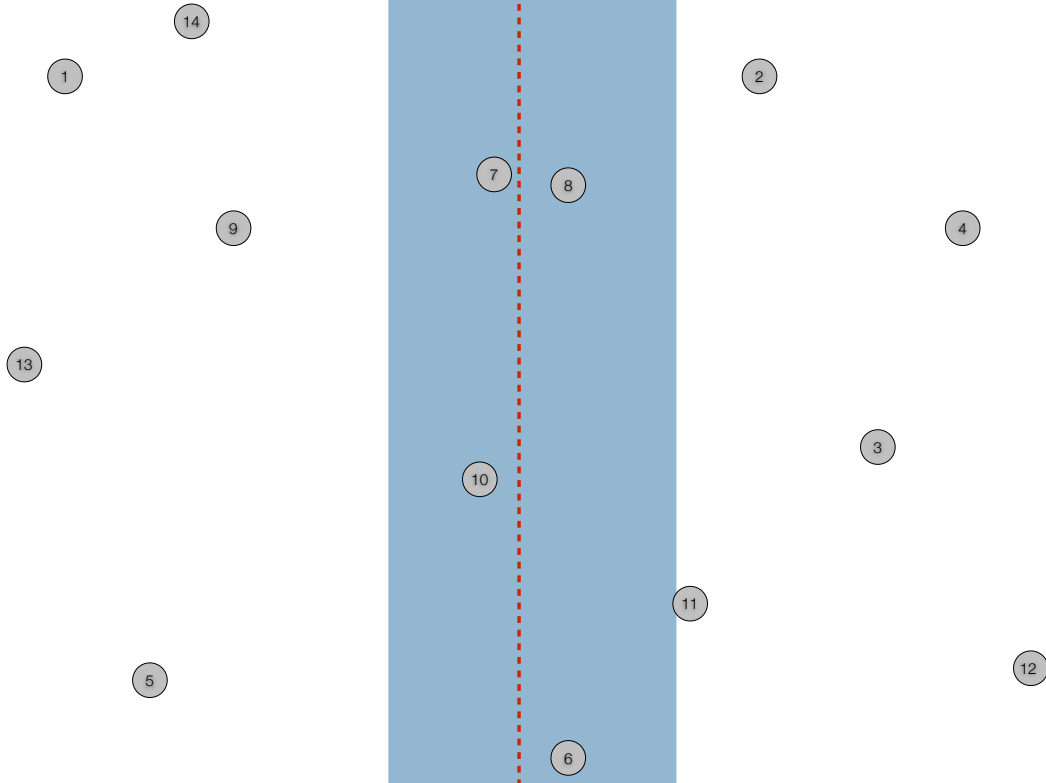
    Update delta, r, j if any pair (x, y) is < delta

Return (delta, r, j)

Can be reduced to 7!



sorted in X: 13 1 5 14 9 10 7 9 8 11 2 3 4 12  
sorted in Y: 6 5 12 11 10 3 13 4 9 8 7 2 1 14



Closest(P, SX, SY)

Let q be the middle-element of SX

Divide P into Left, Right according to q. Scan to get LY, RY.

$\text{delta}, r, j = \text{MIN}(\text{Closest}(\text{Left}, \text{LX}, \text{LY}), \text{Closest}(\text{Right}, \text{RX}, \text{RY}))$

Mohawk = { Scan SY, add pts that are delta from q.x }

For each point p in Mohawk (in order):

    Compute distance between p and its next 15 neighbors

    Update delta, r, j if any pair (x, y) is < delta

Return (delta, r, j)

Closest(P, SX, SY)

Let q be the middle-element of SX

Divide P into Left, Right according to q. Scan to get LY, RY.

$\text{delta}, r, j = \text{MIN}(\text{Closest}(\text{Left}, \text{LX}, \text{LY}) \quad \text{Closest}(\text{Right}, \text{RX}, \text{RY}))$

Mohawk = { Scan SY, add pts that are delta from q.x }

For each point p in Mohawk (in order):

    Compute distance between p and its next 15 neighbors

    Update delta, r, j if any pair (x, y) is < delta

Return (delta, r, j)

Can be reduced to 7!



Running time for Closest pair algorithm

$$T(n) =$$



Running time for Closest pair algorithm

$$T(n) =$$

$$T(n) = 2T(n/2) + \Theta(n) = \Theta(n \log n)$$

```
public ClosestPair(Point2D[] points) {
```

```
    int N = points.length;
```

```
    if (N <= 1) return;
```

```
    // sort by x-coordinate (breaking ties by y-coordinate)
```

```
    Point2D[] pointsByX = new Point2D[N];
```

```
    for (int i = 0; i < N; i++)
```

```
        pointsByX[i] = points[i];
```

```
    Arrays.sort(pointsByX, Point2D.X_ORDER);
```

```
    // check for coincident points
```

```
    for (int i = 0; i < N-1; i++) {
```

```
        if (pointsByX[i].equals(pointsByX[i+1])) {
```

```
            bestDistance = 0.0;
```

```
            best1 = pointsByX[i];
```

```
            best2 = pointsByX[i+1];
```

```
            return;
```

```
        }
```

```
    }
```

```
    // sort by y-coordinate (but not yet sorted)
```

```
    Point2D[] pointsByY = new Point2D[N];
```

```
    for (int i = 0; i < N; i++)
```

```
        pointsByY[i] = pointsByX[i];
```

```
    // auxiliary array
```

```
    Point2D[] aux = new Point2D[N];
```

```
    closest(pointsByX, pointsByY, aux, 0, N-1);
```

```
}
```

```
    // find closest pair in pointsByX[lo..hi]
```

```
    // precondition: pointsByX[lo..hi] and pointsByY[lo..hi] are the same sequence of points, sorted by x,y-coord
```

```
    private double closest(Point2D[] pointsByX, Point2D[] pointsByY, Point2D[] aux, int lo, int hi) {
```

```
        if (hi <= lo) return Double.POSITIVE_INFINITY;
```

```
        int mid = lo + (hi - lo) / 2;
```

```
        Point2D median = pointsByX[mid];
```

```
        // compute closest pair with both endpoints in left subarray or both in right subarray
```

```
        double delta1 = closest(pointsByX, pointsByY, aux, lo, mid);
```

```
        double delta2 = closest(pointsByX, pointsByY, aux, mid+1, hi);
```

```
        double delta = Math.min(delta1, delta2);
```

```
        // merge back so that pointsByY[lo..hi] are sorted by y-coordinate
```

```
        merge(pointsByY, aux, lo, mid, hi);
```

```
        // aux[0..M-1] = sequence of points closer than delta, sorted by y-coordinate
```

```
        int M = 0;
```

```
        for (int i = lo; i <= hi; i++) {
```

```
            if (Math.abs(pointsByY[i].x() - median.x()) < delta)
```

```
                aux[M++] = pointsByY[i];
```

```
        }
```

```
        // compare each point to its neighbors with y-coordinate closer than delta
```

```
        for (int i = 0; i < M; i++) {
```

```
            // a geometric packing argument shows that this loop iterates at most 7 times
```

```
            for (int j = i+1; (j < M) && (aux[j].y() - aux[i].y() < delta); j++) {
```

```
                double distance = aux[i].distanceTo(aux[j]);
```

```
                if (distance < delta) {
```

```
                    delta = distance;
```

```
                    if (distance < bestDistance) {
```

```
                        bestDistance = delta;
```

```
                        best1 = aux[i];
```

```
                        best2 = aux[j];
```

```
                        // StdOut.println("better distance = " + delta + " from " + best1 + " to " + best2);
```

```
                    }
```

```
                }
```

```
            }
```

```
        }
```

```
        return delta;
```

```
}
```



# Matrix

multiplication

$$\begin{bmatrix} \underline{1} & \underline{2} \\ \underline{3} & \underline{4} \end{bmatrix} \star \begin{bmatrix} \underline{5} & \underline{6} \\ \underline{7} & \underline{8} \end{bmatrix} = \begin{bmatrix} \underline{5 \cdot 1 + 2 \cdot 7} & \underline{6 \cdot 1 + 2 \cdot 8} \\ \underline{3 \cdot 5 + 4 \cdot 7} & \underline{6 \cdot 3 + 4 \cdot 8} \end{bmatrix}$$

$$= \begin{bmatrix} 19 & 20 \\ 43 & 50 \end{bmatrix}$$

$$\begin{aligned} \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \star \begin{bmatrix} 5 & 6 \\ 7 & 8 \end{bmatrix} &= \begin{bmatrix} 5 + 14 & 6 + 16 \\ 15 + 28 & 18 + 32 \end{bmatrix} \\ &= \begin{bmatrix} 19 & 22 \\ 43 & 50 \end{bmatrix} \end{aligned}$$

✓

✓

$$\begin{bmatrix} a_{1,1} & a_{1,2} & \cdots & a_{1,n} \\ a_{2,1} & a_{2,2} & \cdots & a_{2,n} \\ \vdots & & & \\ a_{n,1} & a_{n,2} & \cdots & a_{n,n} \end{bmatrix} \begin{bmatrix} b_{1,1} & b_{1,2} & \cdots & b_{1,n} \\ b_{2,1} & b_{2,2} & \cdots & b_{2,n} \\ \vdots & & & \\ b_{n,1} & b_{n,2} & \cdots & b_{n,n} \end{bmatrix} = \begin{bmatrix} c_{1,1} & c_{1,2} & \cdots & c_{1,n} \\ c_{2,1} & c_{2,2} & \cdots & c_{2,n} \\ \vdots & & & \\ c_{n,1} & c_{n,2} & \cdots & c_{n,n} \end{bmatrix}$$

$$\begin{bmatrix} a_{1,1} & a_{1,2} & \cdots & a_{1,n} \\ a_{2,1} & a_{2,2} & \cdots & a_{2,n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n,1} & a_{n,2} & \cdots & a_{n,n} \end{bmatrix} \begin{bmatrix} b_{1,1} & b_{1,2} & \cdots & b_{1,n} \\ b_{2,1} & b_{2,2} & \cdots & b_{2,n} \\ \vdots & \vdots & \ddots & \vdots \\ b_{n,1} & b_{n,2} & \cdots & b_{n,n} \end{bmatrix} = \begin{bmatrix} c_{1,1} & c_{1,2} & \cdots & c_{1,n} \\ c_{2,1} & c_{2,2} & \cdots & c_{2,n} \\ \vdots & \vdots & \ddots & \vdots \\ c_{n,1} & c_{n,2} & \cdots & c_{n,n} \end{bmatrix}$$

$n$

$\hookrightarrow \Theta(n^2)$  entries.

$$\underline{c_{i,j}} = \sum_{k=1}^n \underline{a_{i,k}} \cdot b_{k,j} \quad \Theta(n)$$

Standard matmult takes  $n^2 \cdot n = \Theta(n^3)$  operations.

$$\begin{matrix}
 \text{v1} \\
 \text{v2}
 \end{matrix}
 \begin{bmatrix}
 a_{1,1} & a_{1,2} & \cdots & a_{1,n} \\
 a_{2,1} & a_{2,2} & \cdots & a_{2,n} \\
 \vdots & \vdots & \ddots & \vdots \\
 a_{n,1} & a_{n,2} & \cdots & a_{n,n}
 \end{bmatrix}
 \begin{bmatrix}
 b_{1,1} & b_{1,2} & \cdots & b_{1,n} \\
 b_{2,1} & b_{2,2} & \cdots & b_{2,n} \\
 \vdots & \vdots & \ddots & \vdots \\
 b_{n,1} & b_{n,2} & \cdots & b_{n,n}
 \end{bmatrix}
 =
 \begin{bmatrix}
 c_{1,1} & c_{1,2} & \cdots & c_{1,n} \\
 c_{2,1} & c_{2,2} & \cdots & c_{2,n} \\
 \vdots & \vdots & \ddots & \vdots \\
 c_{n,1} & c_{n,2} & \cdots & c_{n,n}
 \end{bmatrix}$$

how can we do this operation  
more efficiently??



$x_1$   
 $x_2$

$$\begin{bmatrix} A & B \\ C & D \end{bmatrix} \begin{bmatrix} E & F \\ G & H \end{bmatrix}$$

$$\begin{bmatrix} A \cdot E + B \cdot G & A \cdot F + B \cdot H \\ C \cdot E + D \cdot G & C \cdot F + D \cdot H \end{bmatrix}$$

$$\begin{bmatrix} A & B \\ C & D \end{bmatrix} \times \begin{bmatrix} E & F \\ G & H \end{bmatrix}$$



$$= \begin{bmatrix} AE + BG & AF + BH \\ CE + DG & CF + DH \end{bmatrix}$$

$$T(n) = 8 T\left(\frac{n}{2}\right) + \Theta(n^2)$$

By masters  $\Theta(n^{\log_2 8}) = \Theta(n^3)$  case 1

$$\begin{bmatrix} A & B \\ C & D \end{bmatrix} \begin{bmatrix} E & F \\ G & H \end{bmatrix} = \begin{bmatrix} AE + BG & AF + BH \\ CE + DG & CF + DH \end{bmatrix}$$

$$T(n) = 8T(n/2) + \Theta(n^2)$$

$$\Theta(n^3)$$

$$= \begin{bmatrix} \overset{P_1}{\underline{AE}} + \overset{P_2}{\underline{BG}} & \overset{S}{\underline{AF + BH}} \\ \overset{T}{\underline{CE + DG}} & \overset{u}{\underline{CF + DH}} \end{bmatrix}$$

[Strassen]

$$\underline{P_1} = A(F - H)$$

$$P_2 = (A + B)H$$

$$P_3 = \underline{(C + D)E}$$

$$P_4 = \underline{D(G - E)}$$

$$P_5 = \underline{(A + D)(E + H)}$$

$$P_6 = (B - D)(G + H)$$

$$P_7 = (A - C)(E + F)$$

$$S = P_1 + P_2$$

$$A(F - H) + (A + B)H = \underline{AF} - \cancel{AH} + \cancel{AH} + \underline{BH}$$

$$T = P_3 + P_4 = \underline{CE} + \cancel{DE} + \underline{DG} - \cancel{DE}$$

$$R = P_5 + P_1 - P_2 + P_6$$

$$= \cancel{AE} + \cancel{AH} + \cancel{DE} + \cancel{DH} = \underline{AE} + \underline{BG}$$

$$+ \cancel{DG} - \cancel{DE}$$

$$- \cancel{AH} - \cancel{BH}$$

$$+ \underline{BG} + \cancel{BH} - \cancel{DG} - \cancel{DH}$$

$$R = P_5 + P_4 - P_2 + P_6 \left[ \begin{array}{cc} AE + BG & AF + BH \\ CE + DG & CF + DH \end{array} \right] S = P_1 + P_2$$

[strassen]

$$P_1 = A(F - H)$$

$$P_2 = (A + B)H$$

$$P_3 = (C + D)E$$

$$P_4 = D(G - E)$$

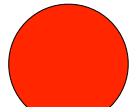
$$P_5 = (A + D)(E + H)$$

$$P_6 = (B - D)(G + H)$$

$$P_7 = (A - C)(E + F)$$

$$M(n) = 7M\left(\frac{n}{2}\right) + \Theta(n^2)$$

$$= \Theta(n^{\log_2 7})$$



$$=R \begin{bmatrix} AE + BG & AF + BH & S \\ CE + DG & CF + DH & \\ T = P_3 + P_4 & U = P_5 + P_1 - P_3 & -P_7 \end{bmatrix} = P_1 + P_2$$

[strassen]

$$P_1 = A(F - H)$$

$$P_2 = (A + B)H$$

$$P_3 = (C + D)E$$

$$P_4 = D(G - E)$$

$$P_5 = (A + D)(E + H)$$

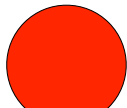
$$P_6 = (B - D)(G + H)$$

$$P_7 = (A - C)(E + F)$$

$$M(n) = 7M(n/2) + 18n^2$$

$$= \Theta(n^{\log_2 7})$$

$$n^{(\log_2 7)} \sim 2.807$$



# taking this idea further

3x3 matrices [Laderman'75] in 23 mults

$$\begin{bmatrix} A & B & C \\ D & E & F \\ G & H & I \end{bmatrix} \begin{bmatrix} K & L & M \\ N & O & P \\ Q & R & S \end{bmatrix}$$

$$L(n) = 23 L\left(\frac{n}{3}\right) + \Theta(n^2) \\ = \Theta\left(n^{\log_3 23}\right)$$

Strassen

$$n^{\log_2 7} \sim n^{2.807}$$

$$n^{\log_3 23} \sim n^{2.85} \\ \text{(worse!!)}$$

# 1978 victor pan method

70x70 matrix using 143640 mults

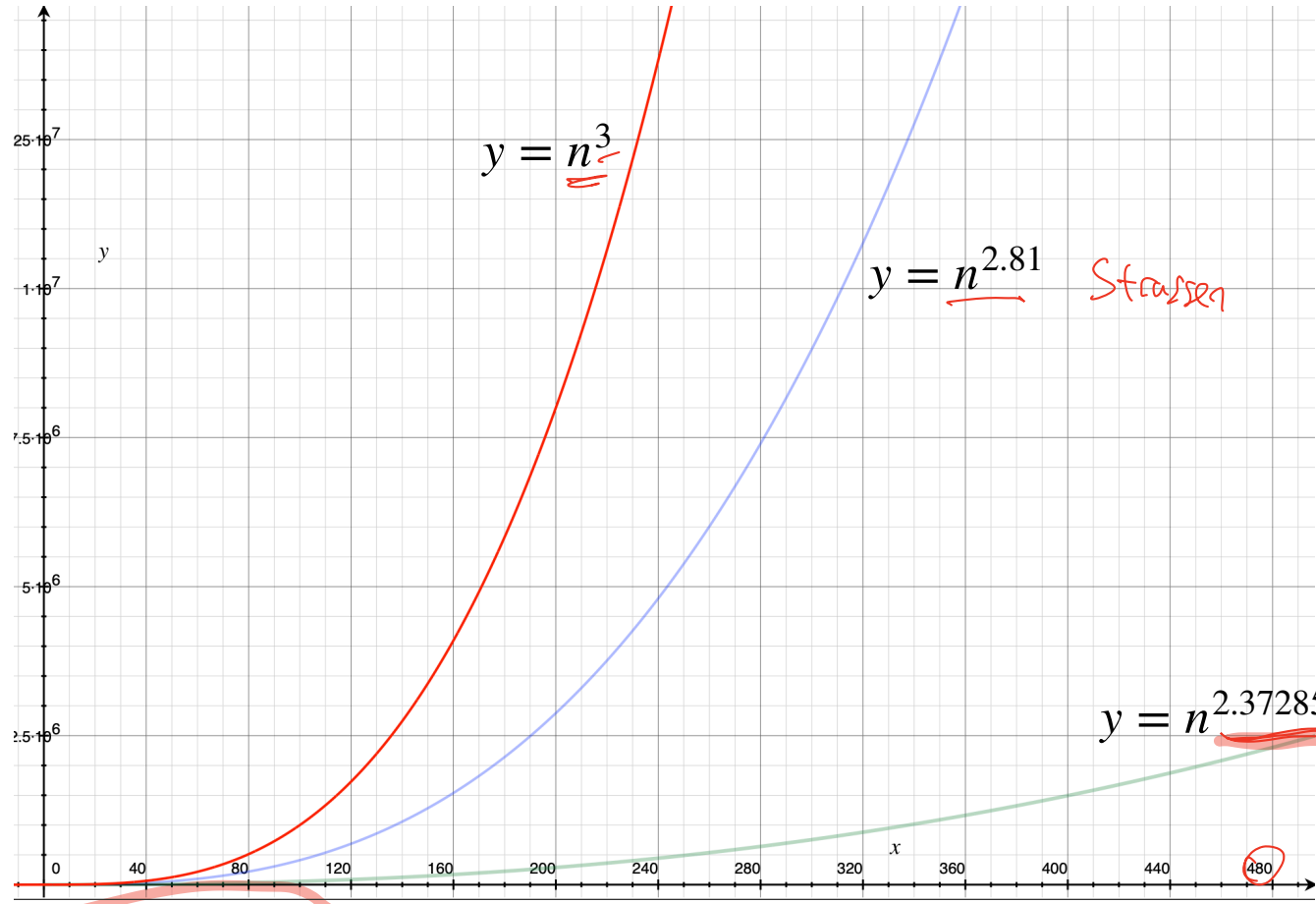
what is the recurrence:

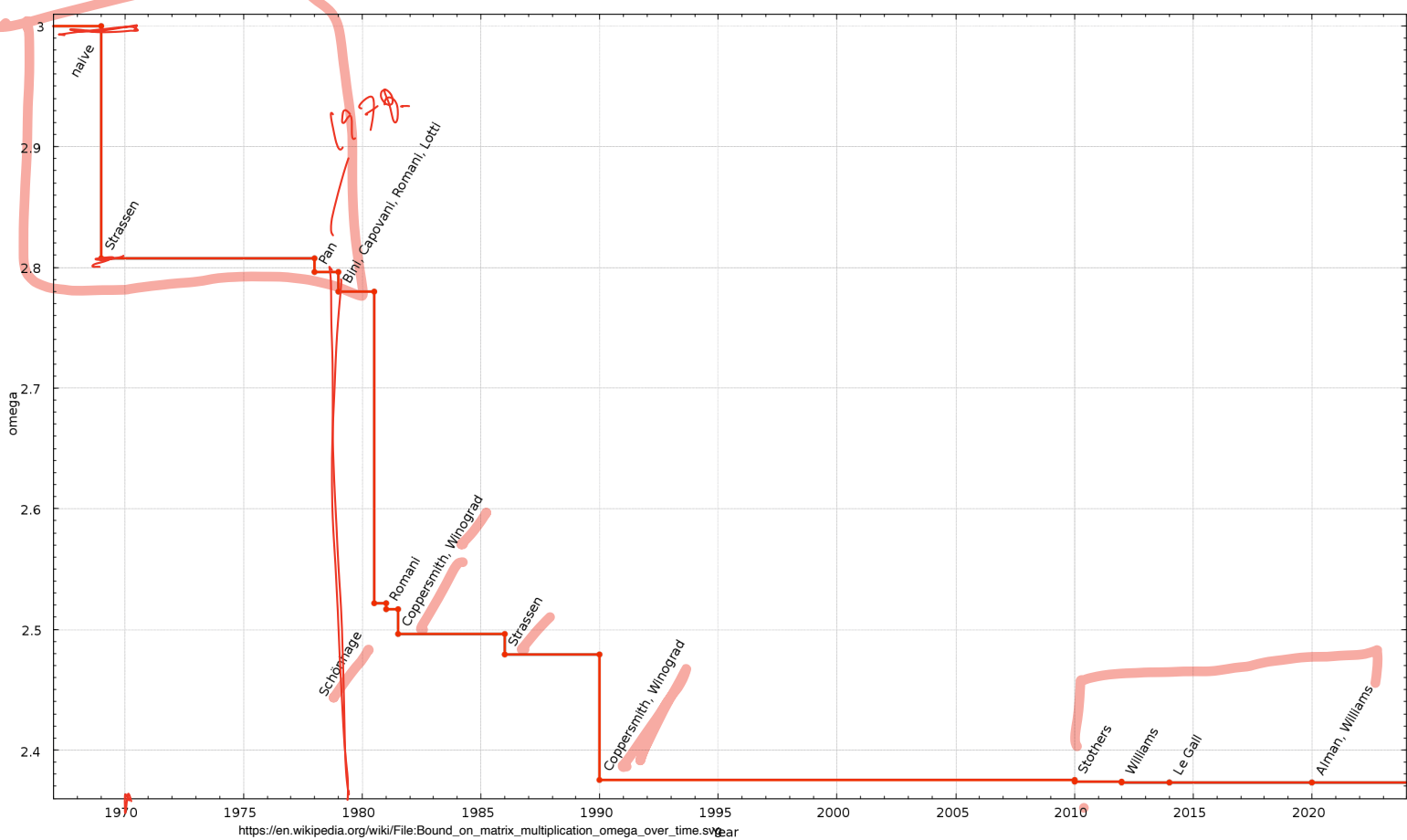
$$T(n) = 143640 V\left(\frac{n}{70}\right) + \Theta(n^2)$$

$$n^{\log_{70} 143640} \sim n^{2.795}$$

(Improvement !!)







**MEDIAN**



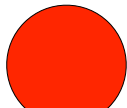
problem: given a list of  $n$  elements, find the element of rank  $\underline{n/2}$ . (half are larger, half are smaller)



problem: given a list of  $n$  elements, find the element of rank  $n/2$ . (half are larger, half are smaller)  
can generalize to  $i$

first solution: sort and pluck.

$$O(\underline{n \log n})$$

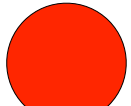


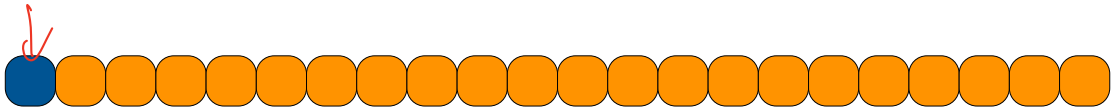


**problem:** given a list of  $n$  elements, find the element of rank  $i$ .

**key insight:**

**we do not have to “fully” sort.  
semi sort can suffice.**





pick first element  
partition list about this one  
see where we stand

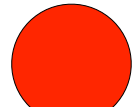
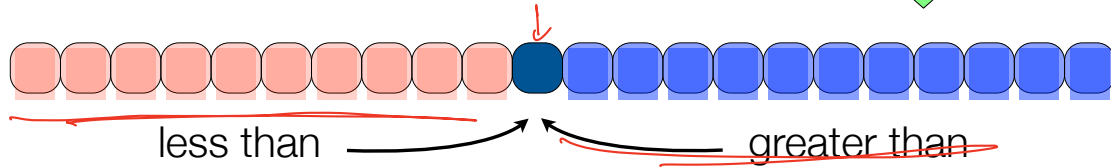
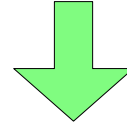
review: how to partition a list





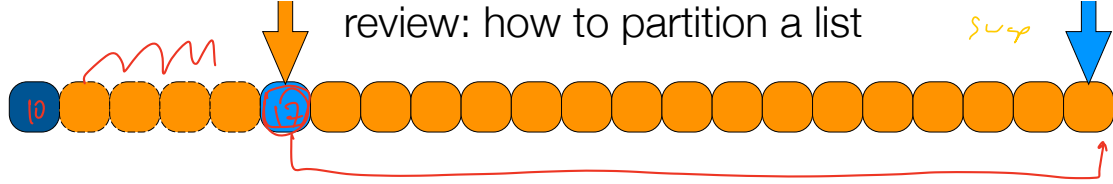


GOAL: start with THIS LIST and END with THAT LIST



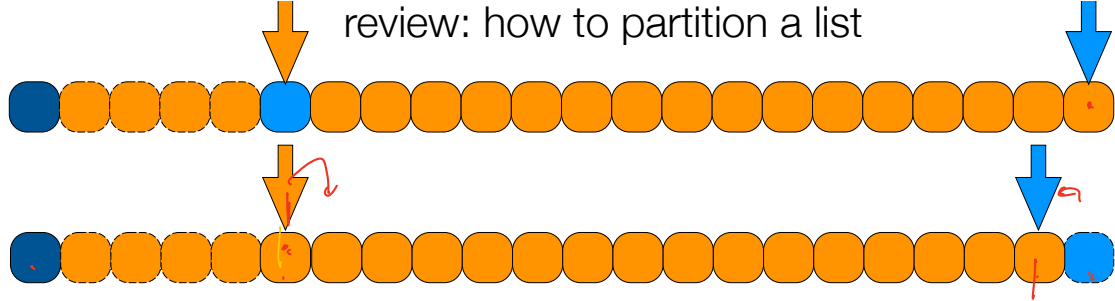
review: how to partition a list



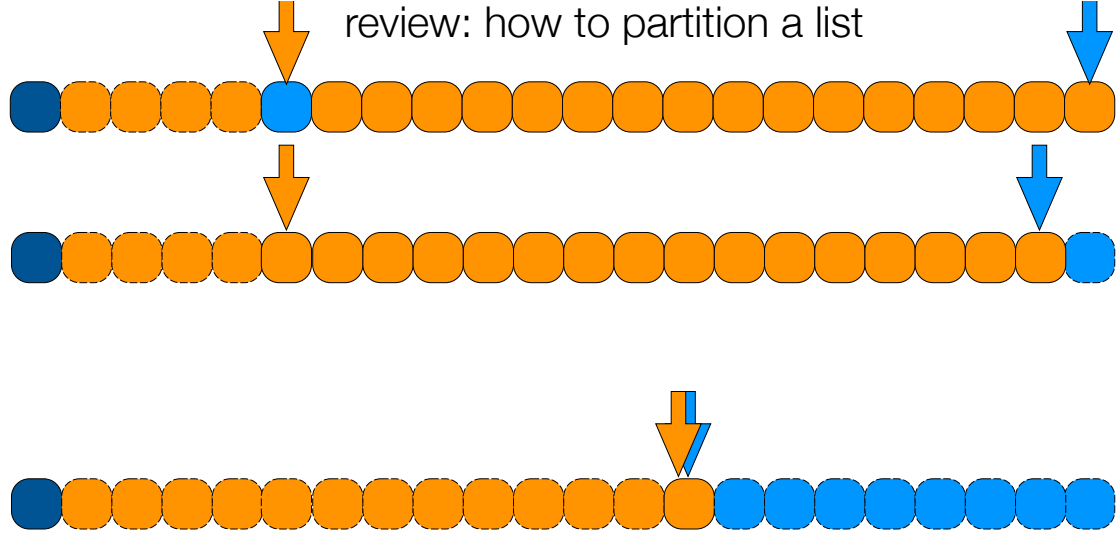


Since the orange ptr is larger than the pivot  
Swap elements with the blue & move the  
blue pointer

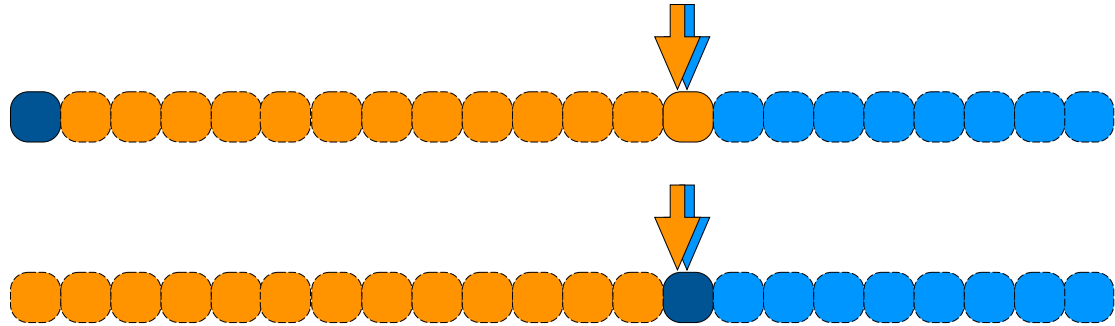
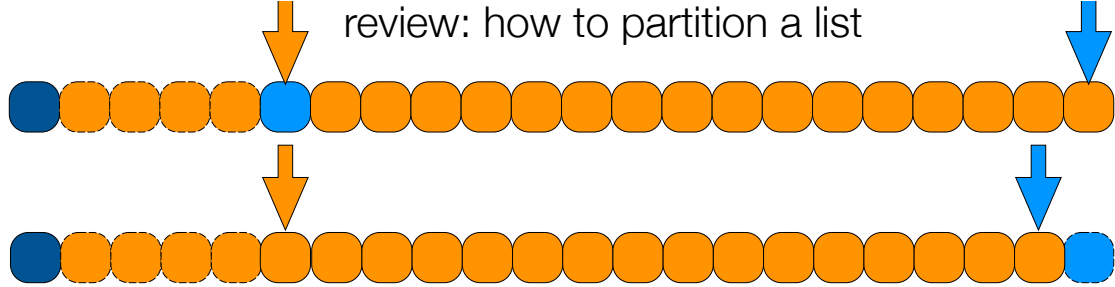
review: how to partition a list



review: how to partition a list

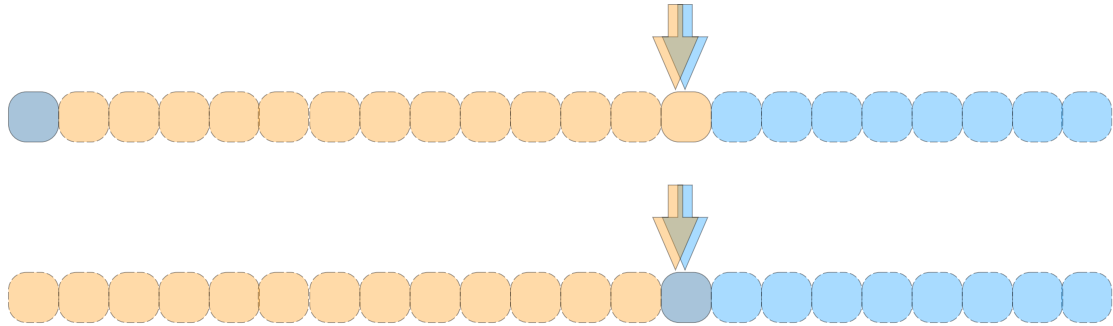
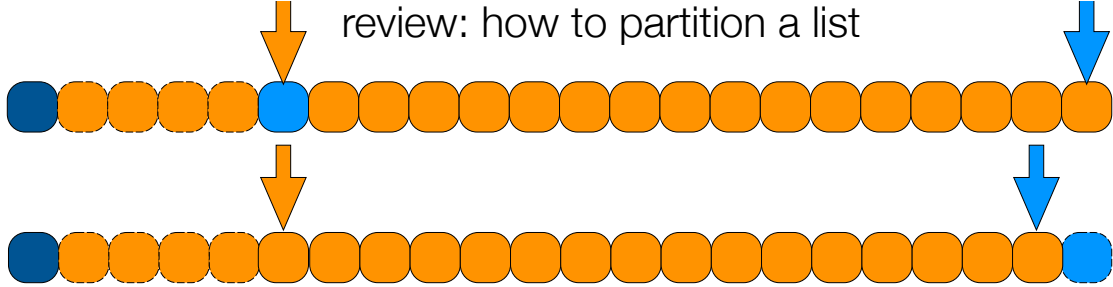


review: how to partition a list

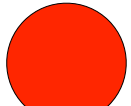


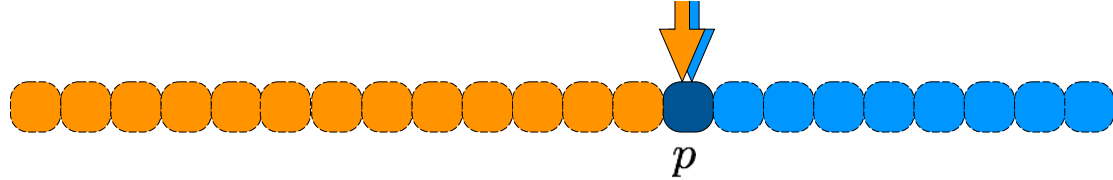
$\Theta(n)$  time, partitioned the array

review: how to partition a list



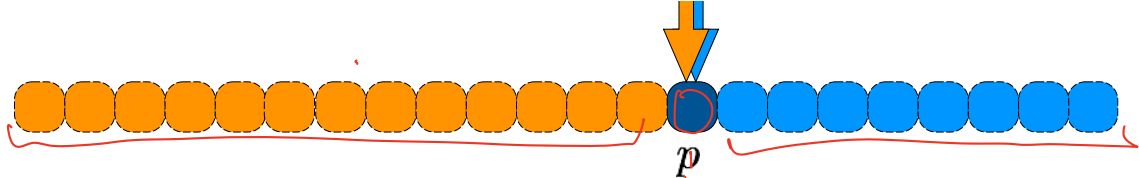
partitioning a list about an element takes linear time.





select ( $i, A[1, \dots, n]$ )





select  $(i, A[1, \dots, n])$

handle base case of 1 element. ✓

partition list about first element

if pivot  $p$  is position  $i$ , return pivot

else if pivot  $p$  is in position  $> i$  select  $(i, A[1, \dots, p - 1])$  ↙

else select  $((i - p - 1), A[p + 1, \dots, n])$  ↙

select ( $i, A[1, \dots, n]$ )

(Assume our partition always splits list into two eqal parts)

handle base case.

partition list about first element

if pivot is position  $i$ , return pivot

else if pivot is in position  $> i$  select ( $i, A[1, \dots, p - 1]$ )

else select ( $(i - p - 1), A[p + 1, \dots, n]$ )

In this lucky case.

$$S(n) = S\left(\frac{n}{2}\right) + \Theta(n) = \Theta(n)$$

select ( $i, A[1, \dots, n]$ )

Assume our partition always splits list into two eqal parts

handle base case.

partition list about first element

→ how can we pick good partitions?!

if pivot is position  $i$ , return pivot

else if pivot is in position  $> i$     select ( $i, A[1, \dots, p - 1]$ )

else    select ( $(i - p - 1), A[p + 1, \dots, n]$ )

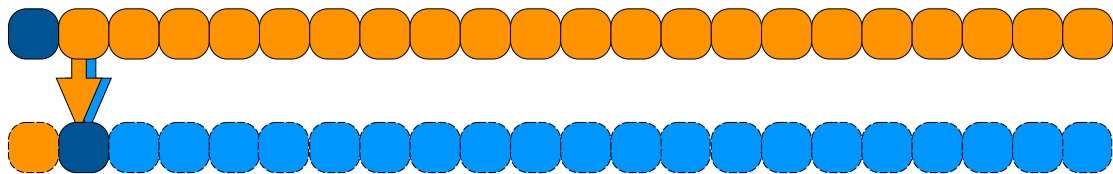
$$T(n) = T(n/2) + O(n)$$

$$\Theta(n)$$

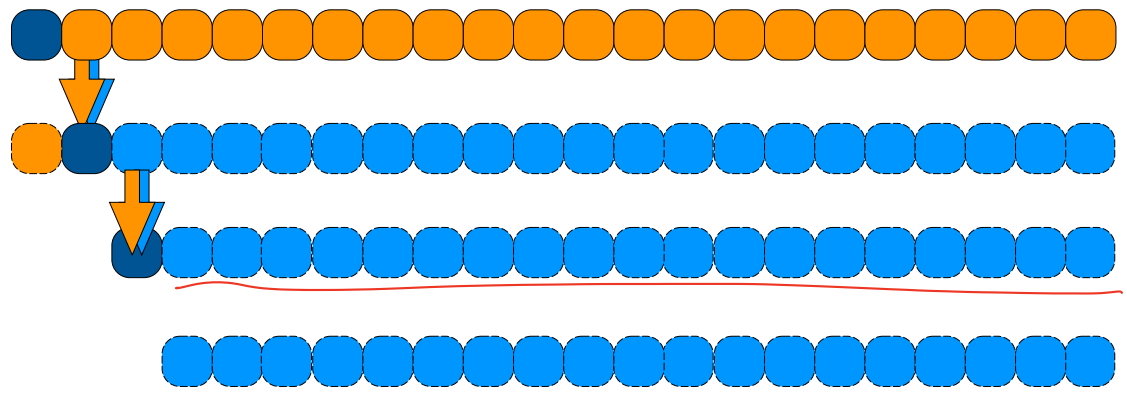
problem: what if we always pick bad partitions?

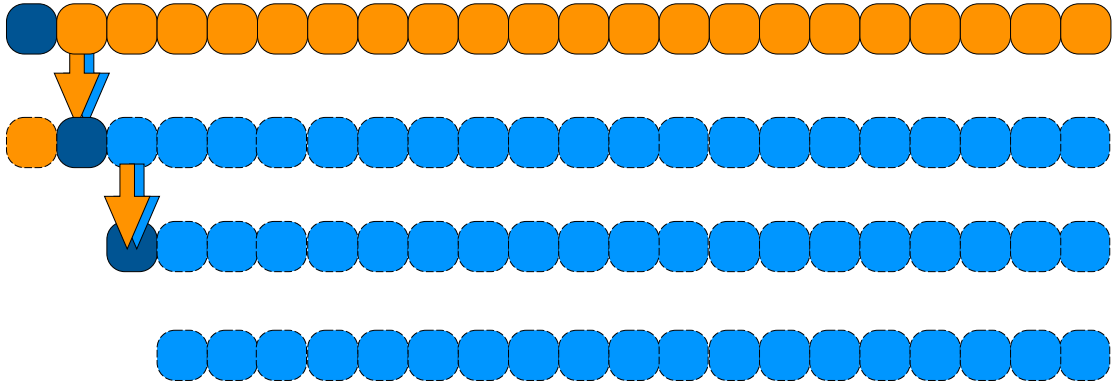


problem: what if we always pick bad partitions?

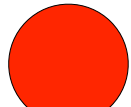


problem: what if we always pick bad partitions?





problem: what if we always pick bad partitions?



`select` ( $i, A[1, \dots, n]$ )

handle base case.

partition list about first element

if pivot is position  $i$ , return pivot

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select ( $i, A[1, \dots, n]$ )

handle base case.

partition list about first element

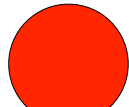
if pivot is position  $i$ , return pivot

else if pivot is in position  $> i$     select ( $i, A[1, \dots, p - 1]$ )

else    select ( $(i - p - 1), A[p + 1, \dots, n]$ )

$$T(n) = T(n - 1) + O(n)$$

$$\Theta(n^2)$$



# Needed:

a good partition element

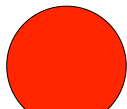
partition ( $A[1, \dots, n]$ )

# Needed:

a good partition element

partition ( $A[1, \dots, n]$ )

produce an element where  
30% smaller, 30% larger



solution:  
bootstrap



image: mark nason



image: gucci



image: d&g

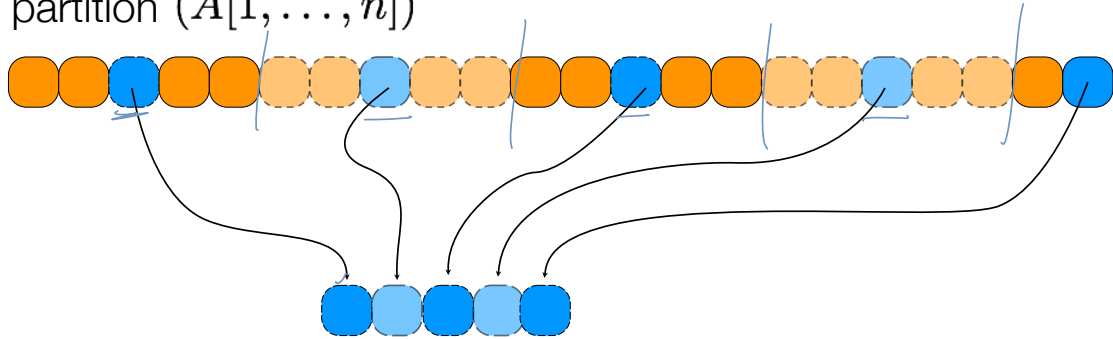
partition ( $A[1, \dots, n]$ )



partition ( $A[1, \dots, n]$ )



partition ( $A[1, \dots, n]$ )

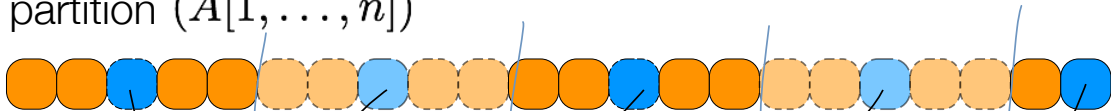


divide list into groups of 5 elements

find median of each small list using brute force

gather all medians

partition ( $A[1, \dots, n]$ )

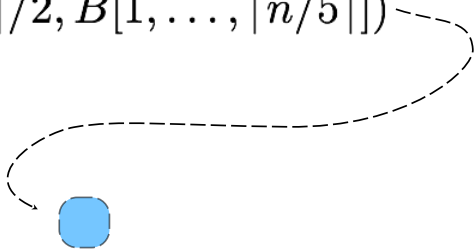


median of  
each group

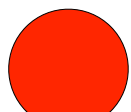
form a  
smaller list

$B[1, \dots, \lceil n/5 \rceil]$

$\text{select}(\lceil n/5 \rceil / 2, B[1, \dots, \lceil n/5 \rceil])$



use the median of this  
smaller list as the  
partition element





partition ( $A[1, \dots, n]$ )



divide list into groups of 5 elements

find median of each small list using brute force

gather all medians

call `select(...)` on this sublist to find median

return the result

partition ( $A[1, \dots, n]$ )



divide list into groups of 5 elements

find median of each small list

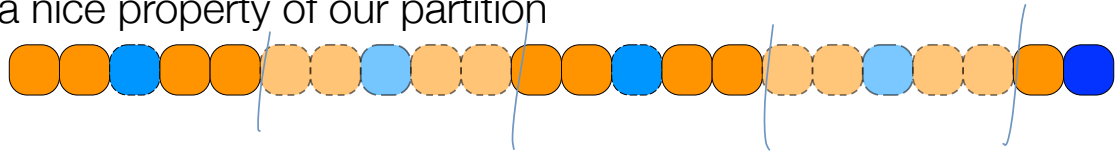
gather all medians

call `select(...)` on this sublist to find median

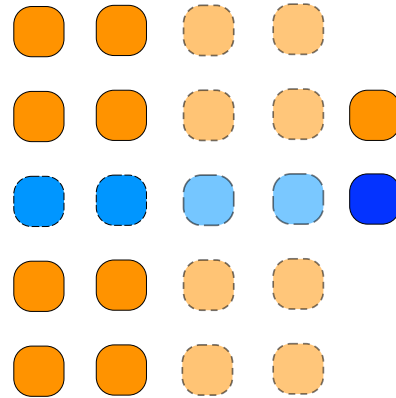
return the result

$$P(n) = S(\lceil n/5 \rceil) + O(n)$$

a nice property of our partition

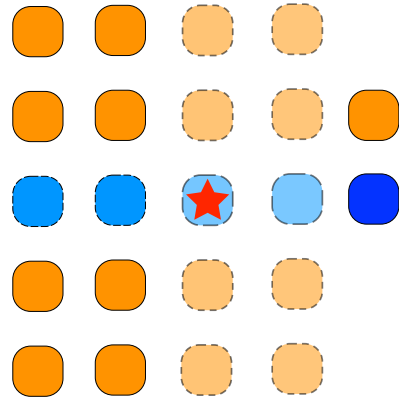


a nice property of our partition



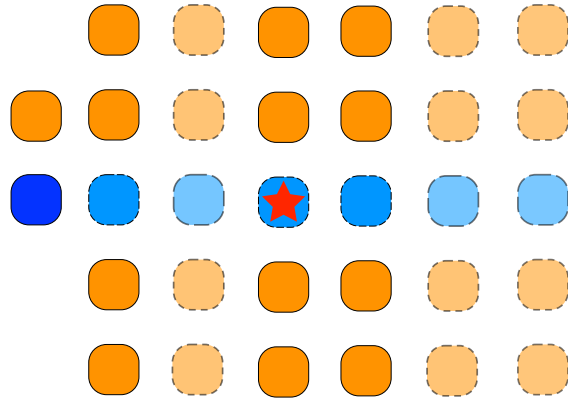
Imagine rearranging the elements by sorting each column and then also sorting the medians.

a nice property of our partition



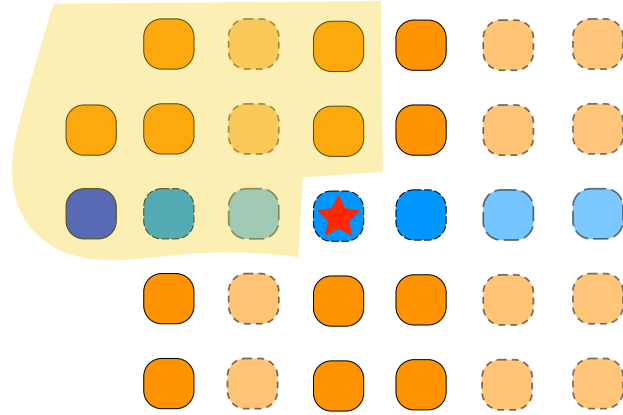
Imagine rearranging the elements by sorting each column and then also sorting the medians.

# SWITCH TO A BIGGER EXAMPLE



# SWITCH TO A BIGGER EXAMPLE

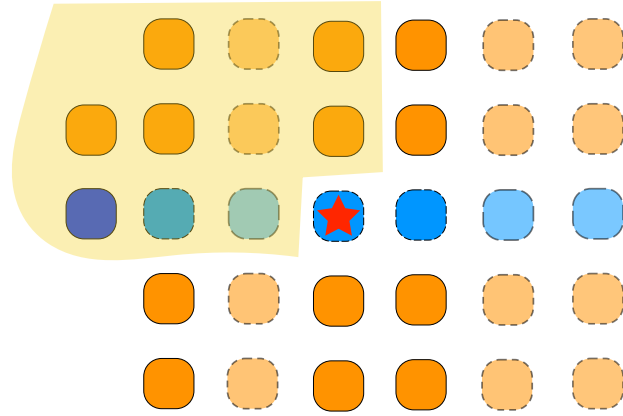
These yellow elements are all smaller than the median. How many are there?



# SWITCH TO A BIGGER EXAMPLE

These yellow elements are all smaller than the median. How many are there?

$$3 \left( \left\lceil \frac{1}{2} \lceil n/5 \rceil \right\rceil - 2 \right) \\ \geq \frac{3n}{10} - 6$$

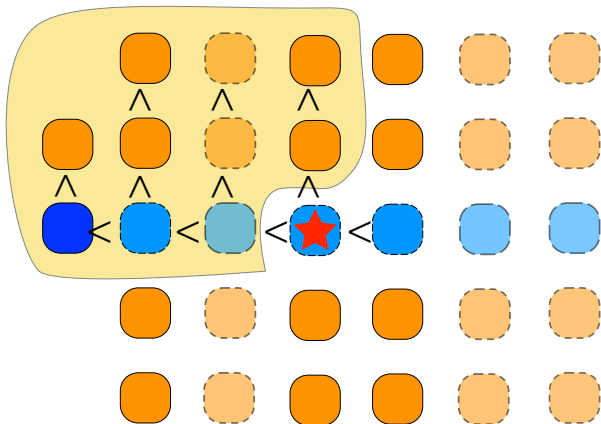


There are  $\lceil n/5 \rceil / 2$  columns. Ignoring the first and last, each column has 3 elements in it that are smaller than the median.



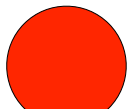
a nice property of our partition

$$3 \left( \left\lceil \frac{1}{2} \lceil n/5 \rceil \right\rceil - 2 \right) \geq \frac{3n}{10} - 6$$



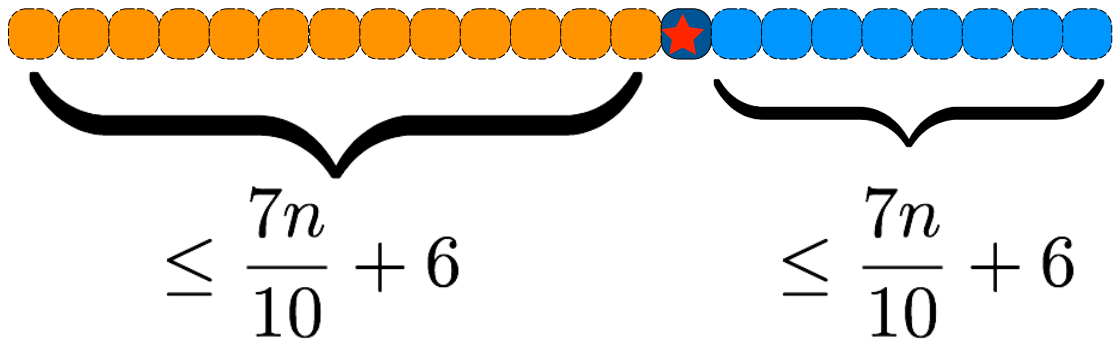
this implies there are  
at most  $\frac{7n}{10} + 6$  numbers

larger than ★  
/smaller

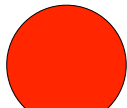


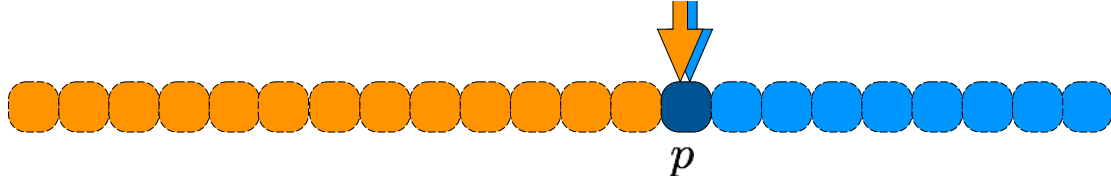
a nice property of our partition





The median-of-medians is guaranteed to have a **linear fraction** of the input that is smaller and larger than it.





**select**  $(i, A[1, \dots, n])$

handle base case for small list

else pivot = FindPartitionValue(A,n)

partition list about pivot

if pivot is position  $i$ , return pivot

else if pivot is in position  $> i$  **select**  $(i, A[1, \dots, p - 1])$

else **select**  $((i - p - 1), A[p + 1, \dots, n])$

FindPartition ( $A[1, \dots, n]$ )



divide list into groups of 5 elements

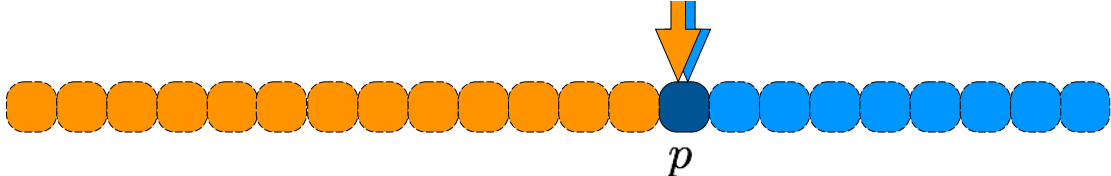
find median of each small list

gather all medians

call select(...) on this sublist to find median

return the result

$$P(n) = S(\lceil n/5 \rceil) + O(n)$$



`select` ( $i, A[1, \dots, n]$ )

handle base case for small list

else `pivot` = FindPartitionValue( $A, n$ )

partition list about `pivot`

if `pivot` is position  $i$ , return `pivot`

else if `pivot` is in position  $> i$  `select` ( $i, A[1, \dots, p - 1]$ )

else `select` ( $((i - p - 1), A[p + 1, \dots, n])$ )

$$S(n) = S(\lceil n/5 \rceil) + \Theta(n) + S(\lceil 7n/10 + 6 \rceil)$$

$\Theta(n)$

You can use induction like in the homework problem.

How to get intuition for  $S(n)$

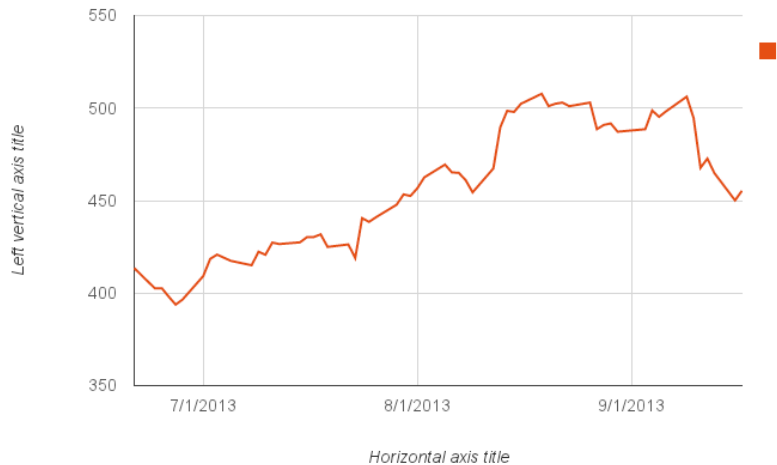
**Fast**  
**Fourier**  
**Transform**



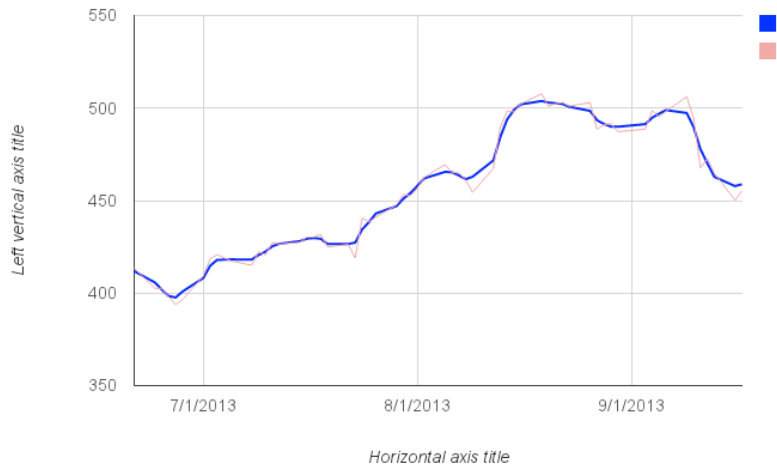
© Jim Hatch Illustration / [www.khulsey.com](http://www.khulsey.com)

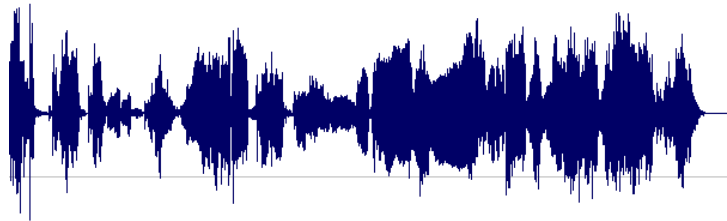
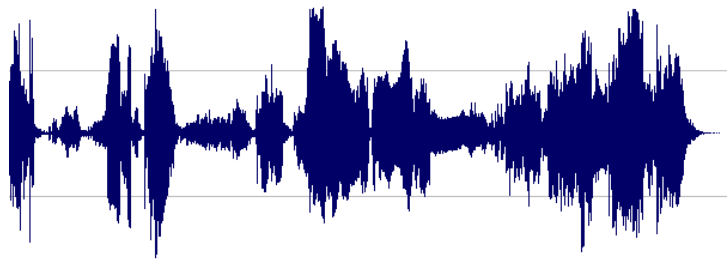


### AAPL



# AAPL



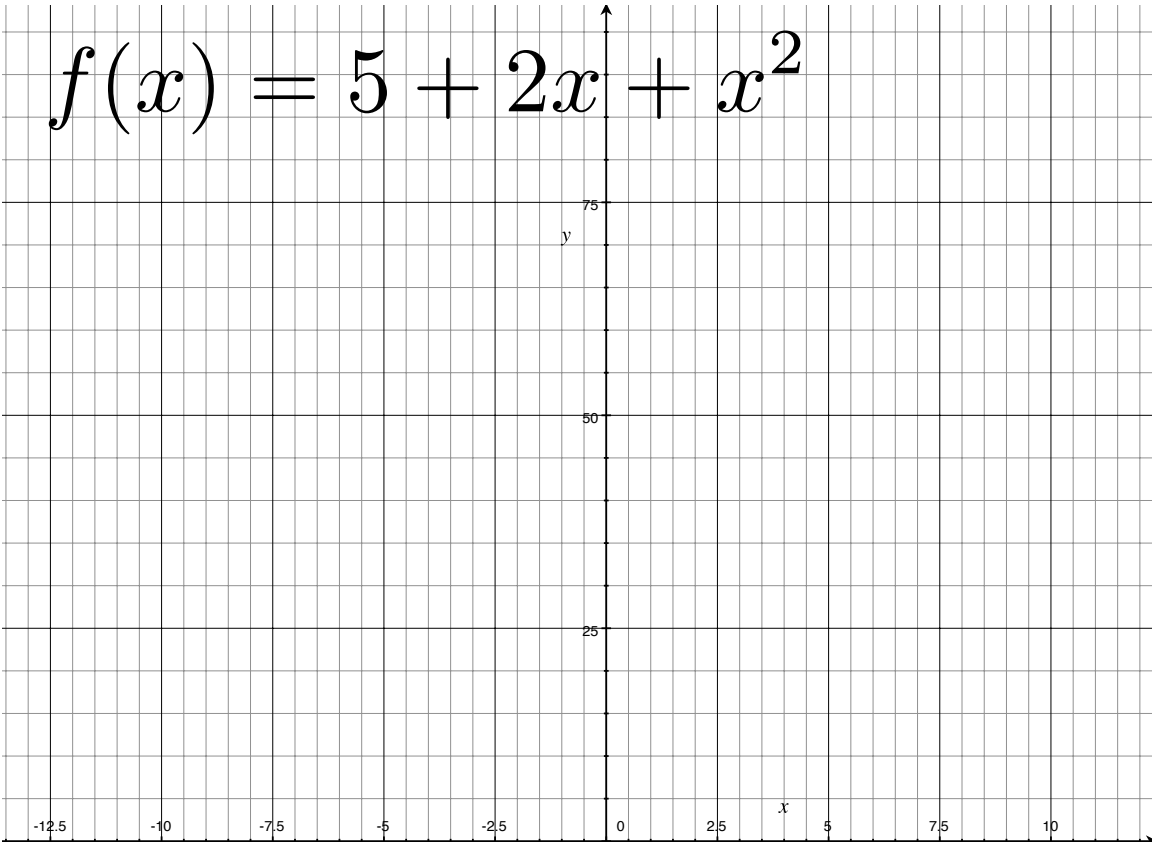


big ideas:

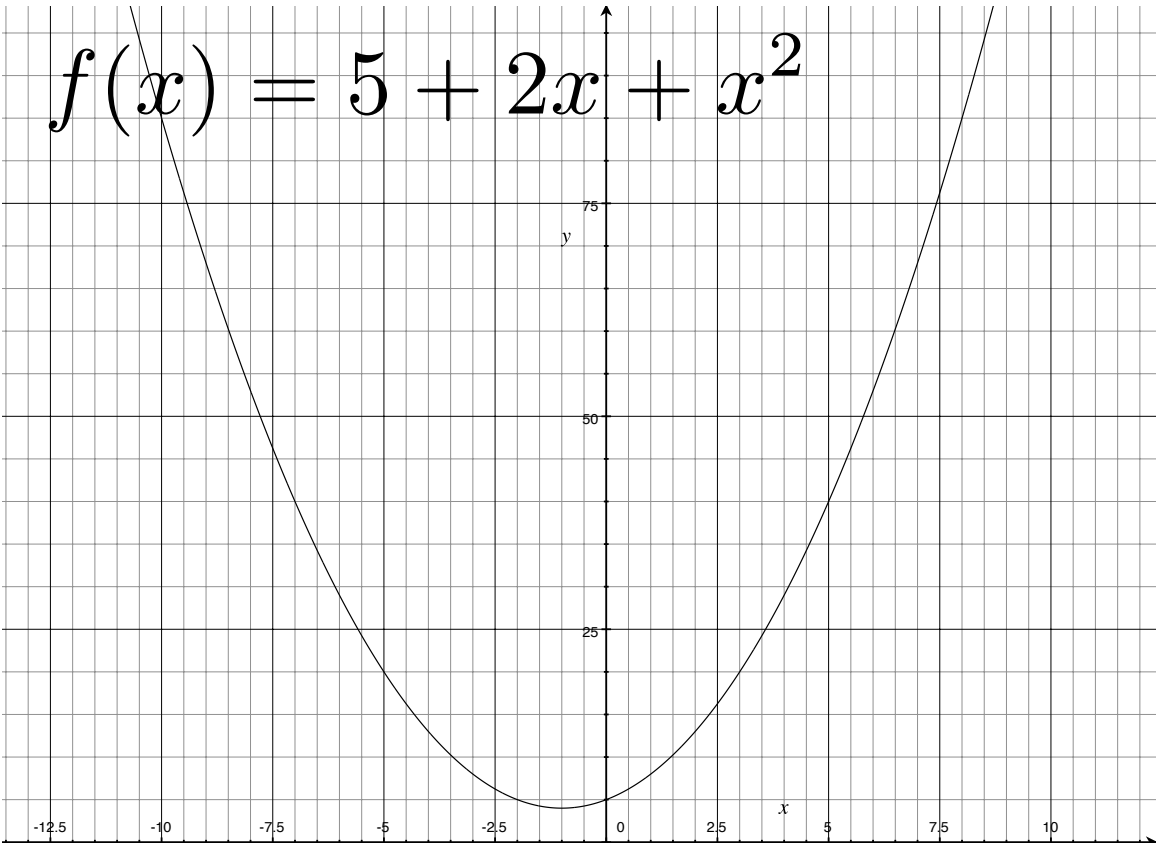
# big ideas:

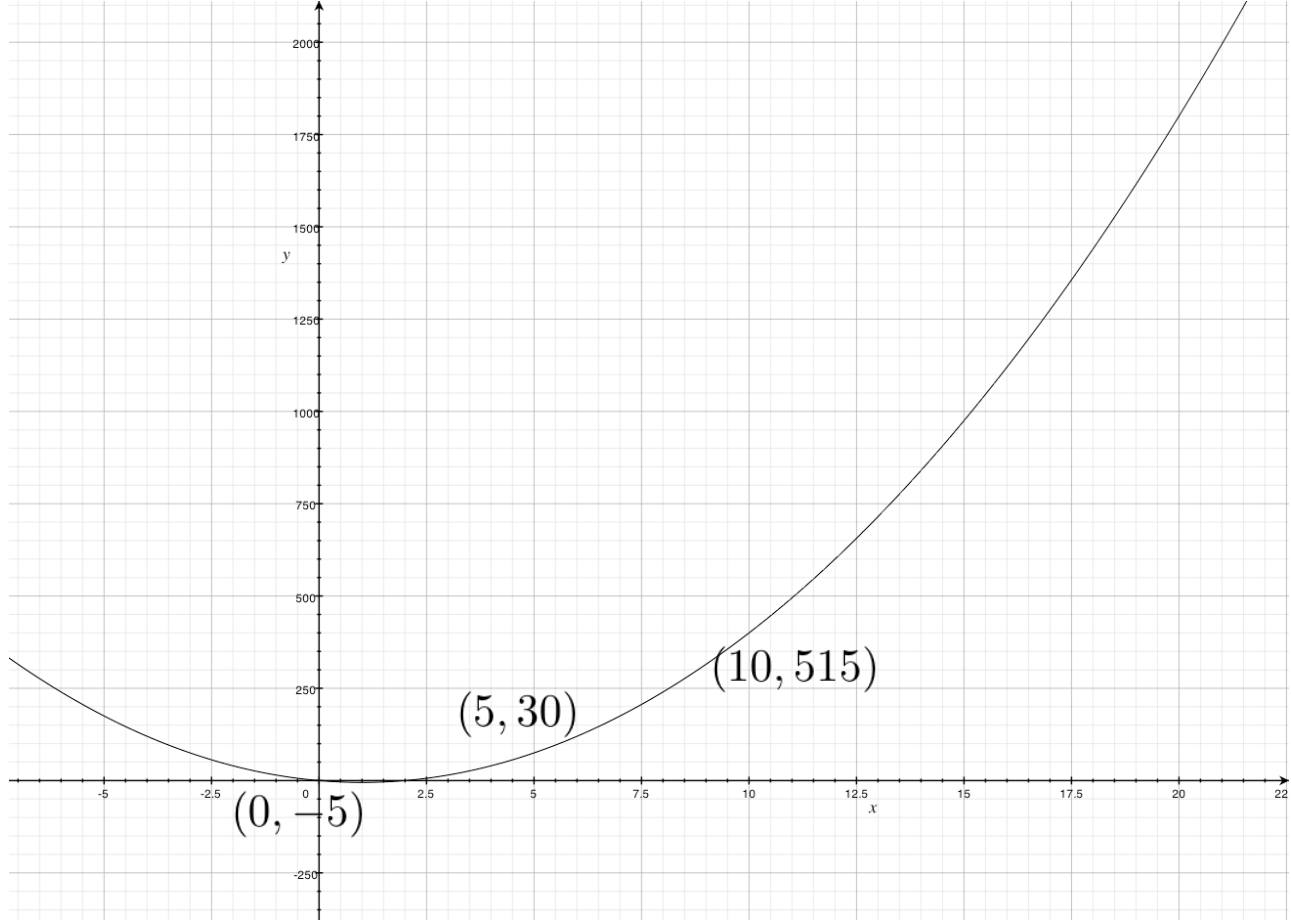
1. Changing representation from polynomial (coefficient form) into polynomial (point-wise form)
2. Clever divide and conquer

$$f(x) = 5 + 2x + x^2$$



$$f(x) = 5 + 2x + x^2$$





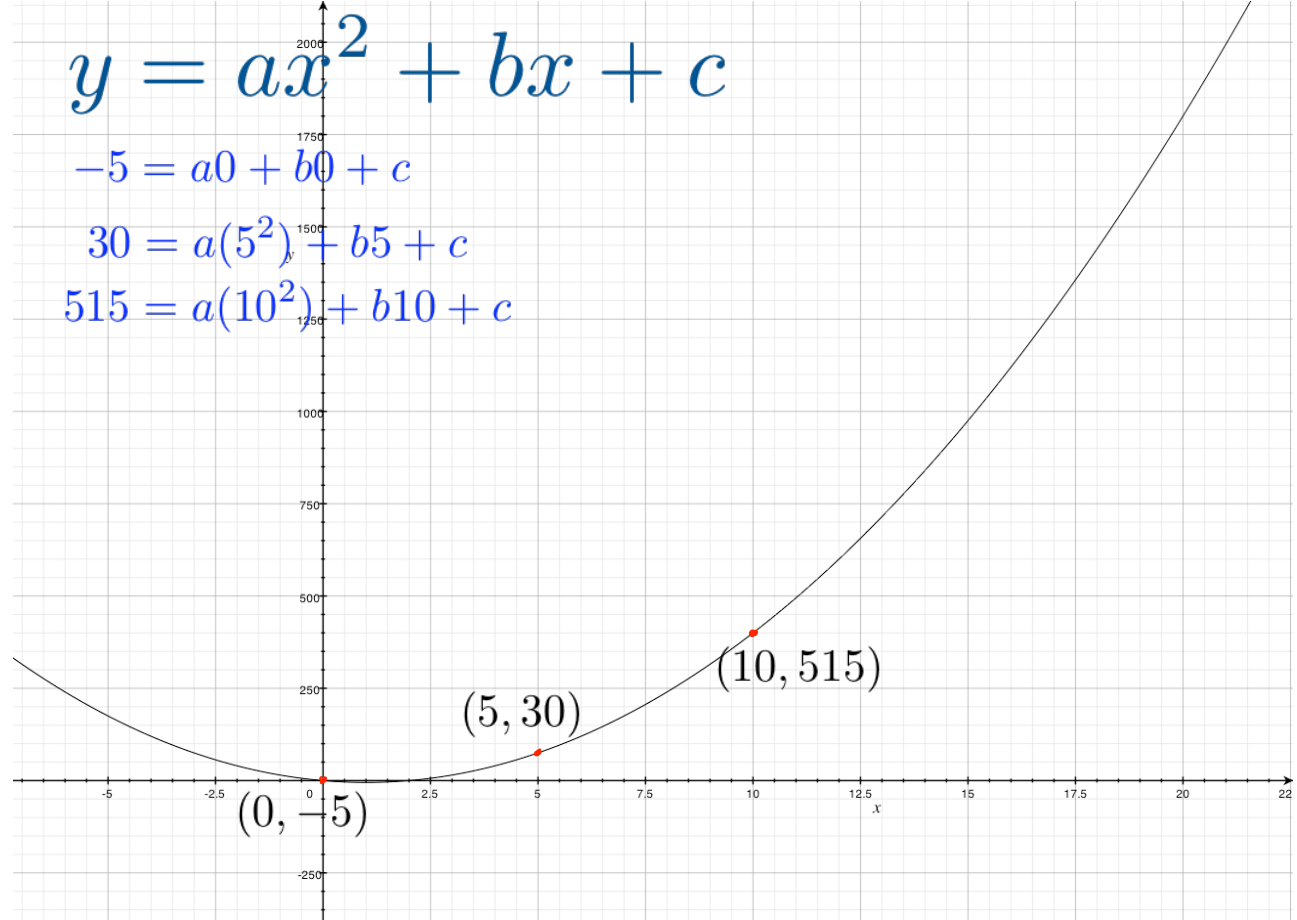


$$y = ax^2 + bx + c$$

$$-5 = a0 + b0 + c$$

$$30 = a(5^2) + b5 + c$$

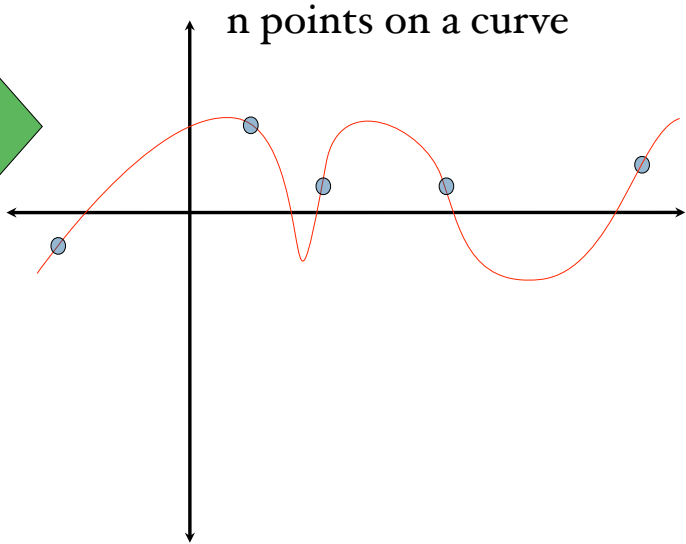
$$515 = a(10^2) + b10 + c$$



$$A(x) = a_0 + a_1x + a_2x^2 + \cdots + a_{n-1}x^{n-1}$$

degree  $n - 1$   
polynomial

$$A(x)$$



# FFT

input:  $a_0, a_1, a_2, \dots, a_{n-1}$

$$A(x) = a_0 + a_1x + a_2x^2 + \dots + a_{n-1}x^{n-1}$$

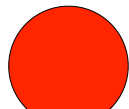
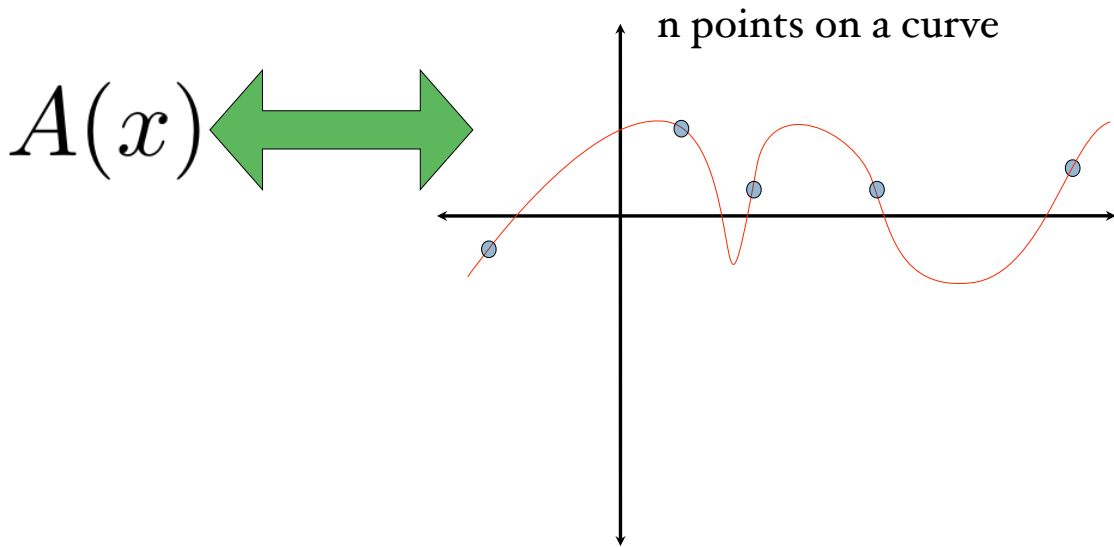
output:

# FFT

input:  $a_0, a_1, a_2, \dots, a_{n-1}$

$$A(x) = a_0 + a_1x + a_2x^2 + \dots + a_{n-1}x^{n-1}$$

output: evaluate polynomial A at (any) n different points.



Later, we shall see that the same ideas for FFT can be used to implement **Inverse-FFT**.

**Inverse FFT:** Given  $n$ -points,

Later, we shall see that the same ideas for FFT can be used to implement **Inverse-FFT**.

**Inverse FFT**: Given  $n$ -points,

$$y_0, y_1, \dots, y_{n-1}$$

find a degree  $n$  polynomial  $A$  such that

$$y_i = A(\omega_i)$$

