

Note:

I am handing this out early and making it due late. You should be aware that you will have another problem set to do during this time interval; it will be due April 18.

Overview:

Strassen's divide and conquer matrix multiplication algorithm for n by n matrices is asymptotically faster than the conventional $O(n^3)$ algorithm. This means that for sufficiently large values of n , Strassen's algorithm will run faster than the conventional algorithm. For small values of n , however, the conventional algorithm is faster.

Since Strassen's algorithm is a recursive algorithm, at some point in the recursion, once the matrices are small enough, we may want to switch from recursively calling Strassen's algorithm and just do a conventional matrix multiplication. Let us define the *cross-over point* between the two algorithms to be the value of n for which we want to stop using Strassen's algorithm and switch to conventional matrix multiplication. The goal of this assignment is to implement the conventional algorithm and Strassen's algorithm and to determine their cross-over point, both analytically and experimentally. One important factor our simple analysis will not take into account is memory management, which may significantly affect the speed of your implementation.

Tasks:

1. Assume that the cost of any single arithmetic operation (adding, subtracting, multiplying, or dividing two real numbers) is 1, and that all other operations are free. Consider the following variant of Strassen's algorithm: to multiply two n by n matrices, start using Strassen's algorithm, but stop the recursion at some size n_0 , and use the conventional algorithm below that point. You have to find a suitable value for n_0 – the cross-over point. Analytically determine the value of n_0 that optimizes the running time of this algorithm in this model. (That is, solve the appropriate equations.) This gives a crude estimate for the cross-over point between Strassen's algorithm and the standard matrix multiplication algorithm.
2. Implement your variant of Strassen's algorithm and the standard matrix multiplication algorithm to find the cross-over point experimentally. Experimentally optimize for n_0 and compare the experimental results with your estimate from above. Make both implementations as efficient as possible. The actual cross-over point, which you would like to make as small as possible, will depend on how efficiently you implement Strassen's algorithm.

To test your algorithm, you might try matrices where each entry is randomly selected to be 0 or 1; similarly, you might try matrices where each entry is randomly selected to be 0, 1 or 2, or instead 0, 1, or -1 . You might also try matrices where each entry is a randomly selected real number in the range $[0, 1]$. You need not try all of these, but do test your algorithm adequately.

What to hand in:

Hand in a project report (on paper) describing your analytical and experimental work (for example, carefully describe optimizations you made in your implementations). Be sure to discuss the results you obtain, and try to give explanations for what you observe. How low was your cross-over point? What difficulties arose? What matrices did you multiply, and does this choice matter?

Your grade will be based primarily on the correctness of your program, the crossover point you find, your interpretation of the data, and your discussion of the experiment.

Hints:

It is hard to make the conventional algorithm inefficient; however, you may get better cacheing performance by looping through the variables in the right order (really, try it!). For Strassen's algorithm:

- Avoid excessive memory allocation and deallocation.
- Avoid copying large blocks of data unnecessarily.
- You should have your implementation of Strassen's algorithm work even when n is odd! This requires some additional work.