6.2 STRASSEN'S MATRIX-MULTIPLICATION ALGORITHM

Let A and B be two $n \times n$ matrices, where n is a power of 2. By Lemma 6.2, 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:

$$\begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix} \begin{bmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{bmatrix} = \begin{bmatrix} C_{11} & C_{12} \\ C_{21} & C_{22} \end{bmatrix}.$$

where

$$C_{11} = A_{11}B_{11} + A_{12}B_{21},$$

$$C_{12} = A_{11}B_{12} + A_{12}B_{22},$$

$$C_{21} = A_{21}B_{11} + A_{22}B_{21},$$

$$C_{22} = A_{21}B_{12} + A_{22}B_{22},$$

$$(6.1)$$

If we treat A and B as 2×2 matrices, each of whose elements are $(n/2) \times (n/2)$ matrices, then the product of A and B can be expressed in terms of sums and products of $(n/2) \times (n/2)$ matrices as given in (6.1). Suppose we can compute the C_{ij} 's using m multiplications and a additions (or subtractions) of the $(n/2) \times (n/2)$ matrices. By applying the algorithm recursively, we can compute the product of two $n \times n$ matrices in time T(n), where for n a power of 2, T(n) satisfies

$$T(n) \le mT\left(\frac{n}{2}\right) + \frac{an^2}{4}, \qquad n > 2. \tag{6.2}$$

The first term on the right of (6.2) is the cost of multiplying m pairs of (n/2) (n/2) matrices, and the second is the cost of doing a additions, assuming $n^2/4$ time is required for each addition or subtraction of two $(n/2) \times (n/2)$ matrices. By an analysis similar to that of Theorem 2.1 with c = 2, we can show that along as m > 4, the solution to (6.2) is bounded from above by $kn^{\log m}$ for some constant k. The form of the solution is independent of a, the number of additions. Thus if m < 8 we have a method asymptotically superior to the usua $O(n^2)$ method.

V. Strassen discovered a clever method of multiplying two 2×2 matrice with elements from an arbitrary ring using only seven multiplications. By using the method recursively, he was able to multiply two $n \times n$ matrices in time $O(n^{\log 7})$, which is of order approximately $n^{2.81}$.

Lemma 6.4. The product of two 2 × 2 matrices with elements chose from an arbitrary ring can be computed with 7 multiplications and 1 additions/subtractions.

Proof. To compute the matrix product

$$\begin{bmatrix} c_{11} & c_{12} \\ c_{21} & c_{22} \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \end{bmatrix},$$

first compute the following products.

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power of 2. By Lemma 6.2, (n/2) matrices and express (n/2) matrices as:

$$\begin{bmatrix} C_{12} \\ C_{22} \end{bmatrix}$$

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natrices with elements chosen with 7 multiplications and 18

$$\begin{bmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \end{bmatrix}$$

$$\begin{split} m_1 &= (a_{12} - a_{22}) (b_{21} + b_{22}), \\ m_2 &= (a_{11} + a_{22}) (b_{11} + b_{22}), \\ m_3 &= (a_{11} - a_{21}) (b_{11} + b_{12}), \\ m_4 &= (a_{11} + a_{12}) b_{22}, \\ m_5 &= a_{11} (b_{12} - b_{22}), \\ m_6 &= a_{22} (b_{21} - b_{11}), \\ m_7 &= (a_{21} + a_{22}) b_{11}. \end{split}$$

Then compute the c_0 's, using the formulas

$$\begin{split} c_{11} &= m_1 + m_2 - m_4 + m_6, \\ c_{12} &= m_4 + m_5, \\ c_{21} &= m_6 + m_7, \\ c_{22} &= m_2 - m_3 + m_5 - m_7. \end{split}$$

The count of operations is straightforward. The proof that the desired c_{ii} 's are obtained is a simple algebraic exercise using the laws of a ring. \square

Exercise 6.5 gives a technique for computing the product of two 2 × 2 matrices with 7 multiplications and 15 additions.

Theorem 6.1. Two $n \times n$ matrices with elements from an arbitrary ring can be multiplied in $O(n^{\log 7})$ arithmetic operations.

Proof. First consider the case in which $n = 2^k$. Let T(n) be the number of arithmetic operations needed to multiply two $n \times n$ matrices. By application of Lemma 6.4.

$$T(n) = 7T\left(\frac{n}{2}\right) + 18\left(\frac{n}{2}\right)^2$$
 for $n \ge 2$.

Thus T(n) is $O(7^{\log n})$ or $O(n^{\log 7})$ by an easy modification of Theorem 2.1. If n is not a power of 2, then we embed each matrix in a matrix whose dimension is the next-higher power of 2. This at most doubles the dimension and thus increases the constant by at most a factor of 7. Thus T(n) is $O(n^{\log 7})$ for all $n \ge 1$.

Theorem 6.1 is concerned only with the functional growth rate of T(n). But to know for what value of n Strassen's algorithm outperforms the usual method we must determine the constant of proportionality. However, for n not a power of 2, simply embedding each matrix in a matrix whose dimension is the next-higher power of 2 will give too large a constant. Instead, we can embed each matrix in a matrix of dimension 2"r for some small value of r, and use p applications of Lemma 6.4, multiplying the $r \times r$ matrices by the conventional $O(r^3)$ method. Alternatively, we could write a more general recursive algorithm which, when n is even, would split each matrix into four submatrices as before and which, when n is odd, would first augment the dimension of the matrices by 1.