Algorithms and Computation in Signal Processing

special topic course 18-799B spring 2005 3rd Lecture Jan. 18, 2005

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Miscellaneous

- Assignments on Website, due next Tuesday before class
- PC for programming assignments
- Project

Asymptotic Analysis (cont'd)

Problems with fixed upper bound on input size

 The complexity of multiplying 2 matrices of dimensions smaller than 1000 x 1000 has complexity O(1)

Multiple parameters (blackboard)

- Mat-mat multiplication
- Polynomial multiplication

Asymptotic Analysis: Remarks

- Asymptotic runtime analysis works since it is independent of the exact runtime of the elementary steps counted (including memory latencies)
- Complexity of a problem is usually stated using "O" since every algorithms provides an upper bound, but lower bounds are hard to get
- People often talk about "complexity of an algorithm" which, in a strict sense, is wrong
- Problem: asymptotic analysis gives only an asymptotic idea of the runtime, but in real implementations the constants (and the algorithmic structure) matter

Cost Analysis

Refined Analysis for Numerical Problems

Goal: determine exact static "cost" of algorithms

Approach (use mat-mat mult. as running example):

- Fix an appropriate cost measure C, "what do I count"
- Determine cost of algorithm as function C(n) of input size n, or, more general, of all relevant input parameters:

$$C(n_{1},..,n_{k})$$

Cost can be multi-dimensional

$$C(n_{1},...,n_{k}) = (c_{1},...,c_{m})$$

Exact cost gives a more precise idea of runtime but not the exact runtime

Cost Analysis

Examples

- Count additions and multiplications for flop rate
- Mat-mat mult.
- Polynomial mult.

Solving recurrences

- Great book: Graham, Knuth, Patashnik, "Concrete Mathematics," 2nd edition, Addison Wesley 1994
- Blackboard

For Publications

- A problem has a complexity
- An algorithm has a cost (e.g., operations count, runtime, memory requirement, area requirement in hardware)
- Cost=runtime can only be analyzed asymptotically
- In a precise sense, an algorithm does not have a complexity

Problem	Complexity
	Runtime compl. (asympt.)
Algorithm	Cost
	Runtime (asymptotic)

In research/writing/publications:

If your contribution is an algorithm, you have to analyze it. As follows:

- 1) state your cost/complexity measure (what you count);
- 2) compute the cost of the algorithm as precise as possible/necessary, at least asymptotically;
- 3) state what you know about the complexity of the problem you address (from theory, other algorithms, ...)