Local Search for Fast Matrix Multiplication

Marijn Heule, Manuel Kauers, and Martina Seidl





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$$\begin{pmatrix} a_{1,1} & a_{1,2} \\ a_{2,1} & a_{2,2} \end{pmatrix} \begin{pmatrix} b_{1,1} & b_{1,2} \\ b_{2,1} & b_{2,2} \end{pmatrix} = \begin{pmatrix} c_{1,1} & c_{1,2} \\ c_{2,1} & c_{2,2} \end{pmatrix}$$

$$c_{1,1} = a_{1,1} \cdot b_{1,1} + a_{1,2} \cdot b_{2,1}$$

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$$c_{1,1} = M_1 + M_4 - M_5 + M_7$$

$$c_{1,2} = M_3 + M_5$$

$$c_{2,1} = M_2 + M_4$$

$$c_{2,2} = M_1 - M_2 + M_3 + M_6$$

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... where

$$M_{1} = (a_{1,1} + a_{2,2}) \cdot (b_{1,1} + b_{2,2})$$

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$$M_{7} = (a_{1,2} - a_{2,2}) \cdot (b_{2,1} + b_{2,2})$$

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▶ This scheme needs 7 multiplications instead of 8.

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- Recursive application allows to multiply $n \times n$ matrices with $\mathcal{O}(n^{\log_2 7})$ operations in the ground ring.

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- Let ω be the smallest number so that $n \times n$ matrices can be multiplied using $\mathcal{O}(n^{\omega})$ operations in the ground domain.

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- Recursive application allows to multiply $n \times n$ matrices with $\mathcal{O}(n^{\log_2 7})$ operations in the ground ring.
- Let ω be the smallest number so that $n \times n$ matrices can be multiplied using $\mathcal{O}(n^{\omega})$ operations in the ground domain.
- ▶ Then $2 < \omega < 3$. What is the exact value?

Efficient Matrix Multiplication: Theory

► Strassen 1969:

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Schönhage 1981: $\omega \leq 2.522$

Romani 1982: $\omega < 2.517$

▶ Coppersmith/Winograd 1981: $\omega \le 2.496$

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- Stothers 2010: $\omega \leq 2.374$
- ▶ Williams 2011: $\omega \le 2.3728642$
- ▶ Le Gall 2014: $\omega \le 2.3728639$

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- Question: What's the minimal number of multiplications needed to multiply two 3 × 3 matrices?
- Answer: Nobody knows.

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- padd with zeros, use Strassen twice, cleanup: 25
- best known upper bound: 23 (Laderman 1976)
- best known lower bound: 19 (Bläser 2003)
- ▶ maximal number of multiplications allowed if we want to beat Strassen: 21 (because log₃ 21 < log₂ 7 < log₃ 22).

$$\begin{pmatrix} a_{1,1} & a_{1,2} & a_{1,3} \\ a_{2,1} & a_{2,2} & a_{2,3} \\ a_{3,1} & a_{3,2} & a_{3,3} \end{pmatrix} \begin{pmatrix} b_{1,1} & b_{1,2} & b_{1,3} \\ b_{2,1} & b_{2,2} & b_{2,3} \\ b_{3,1} & b_{3,2} & b_{3,3} \end{pmatrix} = \begin{pmatrix} c_{1,1} & c_{1,2} & c_{1,3} \\ c_{2,1} & c_{2,2} & c_{2,3} \\ c_{3,1} & c_{3,2} & c_{3,3} \end{pmatrix}$$

$$c_{1,1} = -M_6 + M_{14} + M_{19}$$

$$c_{2,1} = M_2 + M_3 + M_4 + M_6 + M_{14} + M_{16} + M_{17}$$

$$c_{3,1} = M_6 + M_7 - M_8 + M_{11} + M_{12} + M_{13} - M_{14}$$

$$c_{1,2} = M_1 - M_4 + M_5 - M_6 - M_{12} + M_{14} + M_{15}$$

$$c_{2,2} = M_2 + M_4 - M_5 + M_6 + M_{20}$$

$$c_{3,2} = M_{12} + M_{13} - M_{14} - M_{15} + M_{22}$$

$$c_{1,3} = -M_6 - M_7 + M_9 + M_{10} + M_{14} + M_{16} + M_{18}$$

$$c_{2,3} = M_{14} + M_{16} + M_{17} + M_{18} + M_{21}$$

$$c_{3,3} = M_6 + M_7 - M_8 - M_9 + M_{23}$$

$$\begin{pmatrix} a_{1,1} & a_{1,2} & a_{1,3} \\ a_{2,1} & a_{2,2} & a_{2,3} \\ a_{3,1} & a_{3,2} & a_{3,3} \end{pmatrix} \begin{pmatrix} b_{1,1} & b_{1,2} & b_{1,3} \\ b_{2,1} & b_{2,2} & b_{2,3} \\ b_{3,1} & b_{3,2} & b_{3,3} \end{pmatrix} = \begin{pmatrix} c_{1,1} & c_{1,2} & c_{1,3} \\ c_{2,1} & c_{2,2} & c_{2,3} \\ c_{3,1} & c_{3,2} & c_{3,3} \end{pmatrix}$$

where ...

$$\begin{split} &M_1 = (-a_{1,1} + a_{1,2} + a_{1,3} - a_{2,1} + a_{2,2} + a_{3,2} + a_{3,3}) \cdot b_{2,2} \\ &M_2 = (a_{1,1} + a_{2,1}) \cdot (b_{1,2} + b_{2,2}) \\ &M_3 = a_{2,2} \cdot (b_{1,1} - b_{1,2} + b_{2,1} - b_{2,2} - b_{2,3} + b_{3,1} - b_{3,3}) \\ &M_4 = (-a_{1,1} - a_{2,1} + a_{2,2}) \cdot (-b_{1,1} + b_{1,2} + b_{2,2}) \\ &M_5 = (-a_{2,1} + a_{2,2}) \cdot (-b_{1,1} + b_{1,2}) \\ &M_6 = -a_{1,1} \cdot b_{1,1} \\ &M_7 = (a_{1,1} + a_{3,1} + a_{3,2}) \cdot (b_{1,1} - b_{1,3} + b_{2,3}) \\ &M_8 = (a_{1,1} + a_{3,1}) \cdot (-b_{1,3} + b_{2,3}) \\ &M_9 = (a_{3,1} + a_{3,2}) \cdot (b_{1,1} - b_{1,3}) \end{split}$$

$$\begin{pmatrix} a_{1,1} & a_{1,2} & a_{1,3} \\ a_{2,1} & a_{2,2} & a_{2,3} \\ a_{3,1} & a_{3,2} & a_{3,3} \end{pmatrix} \begin{pmatrix} b_{1,1} & b_{1,2} & b_{1,3} \\ b_{2,1} & b_{2,2} & b_{2,3} \\ b_{3,1} & b_{3,2} & b_{3,3} \end{pmatrix} = \begin{pmatrix} c_{1,1} & c_{1,2} & c_{1,3} \\ c_{2,1} & c_{2,2} & c_{2,3} \\ c_{3,1} & c_{3,2} & c_{3,3} \end{pmatrix}$$

where ...

$$\begin{split} &M_{10} = (a_{1,1} + a_{1,2} - a_{1,3} - a_{2,2} + a_{2,3} + a_{3,1} + a_{3,2}) \cdot b_{2,3} \\ &M_{11} = (a_{3,2}) \cdot (-b_{1,1} + b_{1,3} + b_{2,1} - b_{2,2} - b_{2,3} - b_{3,1} + b_{3,2}) \\ &M_{12} = (a_{1,3} + a_{3,2} + a_{3,3}) \cdot (b_{2,2} + b_{3,1} - b_{3,2}) \\ &M_{13} = (a_{1,3} + a_{3,3}) \cdot (-b_{2,2} + b_{3,2}) \\ &M_{14} = a_{1,3} \cdot b_{3,1} \\ &M_{15} = (-a_{3,2} - a_{3,3}) \cdot (-b_{3,1} + b_{3,2}) \\ &M_{16} = (a_{1,3} + a_{2,2} - a_{2,3}) \cdot (b_{2,3} - b_{3,1} + b_{3,3}) \\ &M_{17} = (-a_{1,3} + a_{2,3}) \cdot (b_{2,3} + b_{3,3}) \\ &M_{18} = (a_{2,2} - a_{2,3}) \cdot (b_{3,1} - b_{3,3}) \end{split}$$

$$\begin{pmatrix} a_{1,1} & a_{1,2} & a_{1,3} \\ a_{2,1} & a_{2,2} & a_{2,3} \\ a_{3,1} & a_{3,2} & a_{3,3} \end{pmatrix} \begin{pmatrix} b_{1,1} & b_{1,2} & b_{1,3} \\ b_{2,1} & b_{2,2} & b_{2,3} \\ b_{3,1} & b_{3,2} & b_{3,3} \end{pmatrix} = \begin{pmatrix} c_{1,1} & c_{1,2} & c_{1,3} \\ c_{2,1} & c_{2,2} & c_{2,3} \\ c_{3,1} & c_{3,2} & c_{3,3} \end{pmatrix}$$

where ...

$$M_{19} = a_{1,2} \cdot b_{2,1}$$

 $M_{20} = a_{2,3} \cdot b_{3,2}$
 $M_{21} = a_{2,1} \cdot b_{1,3}$
 $M_{22} = a_{3,1} \cdot b_{1,2}$
 $M_{23} = a_{3,3} \cdot b_{3,3}$

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- ▶ Using altogether about 35 years of computation time, we found more than 13000 new schemes for 3×3 and 23, and we expect that there are many others.
- Unfortunately we found no scheme with only 22 multiplications

How to Search for a Matrix Multiplication Scheme? (1)

$$M_{1} = (\alpha_{1,1}^{(1)} a_{1,1} + \alpha_{1,2}^{(1)} a_{1,2} + \cdots) (\beta_{1,1}^{(1)} b_{1,1} + \cdots)$$

$$M_{2} = (\alpha_{1,1}^{(2)} a_{1,1} + \alpha_{1,2}^{(2)} a_{1,2} + \cdots) (\beta_{1,1}^{(2)} b_{1,1} + \cdots)$$

$$\vdots$$

$$c_{1,1} = \gamma_{1,1}^{(1)} M_{1} + \gamma_{1,1}^{(2)} M_{2} + \cdots$$

$$\vdots$$

Set $c_{i,j} = \sum_{k} a_{i,k} b_{k,j}$ for all i,j and compare coefficients.

How to Search for a Matrix Multiplication Scheme? (2)

This gives the Brent equations (for 3×3 with 23 multiplications)

$$\forall i, j, k, l, m, n \in \{1, 2, 3\} : \sum_{q=1}^{23} \alpha_{i,j}^{(q)} \beta_{k,l}^{(q)} \gamma_{m,n}^{(q)} = \delta_{j,k} \delta_{i,m} \delta_{l,n}$$

The $\delta_{u,v}$ on the right refer to the Kronecker-delta, i.e., $\delta_{u,v}=1$ if u=v and $\delta_{u,v}=0$ otherwise.

 $3^6 = 729$ cubic equations $23 \cdot 9 \cdot 3 = 621$ variables

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$$3^6 = 729$$
 cubic equations $23 \cdot 9 \cdot 3 = 621$ variables

Laderman claims that he solved this system by hand, but he doesn't say exactly how.

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The search space of the 3×3 case is enormous, even if $\alpha_{i,j}^{(q)}$, $\beta_{k,l}^{(q)}$, $\gamma_{m,n}^{(q)}$ are restricted to the values in $\{-1,0,1\}$

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Solution: Solve this system in \mathbb{Z}_2 .

Reading $\alpha_{i,j}^{(q)}$, $\beta_{k,l}^{(q)}$, $\gamma_{m,n}^{(q)}$ as boolean variables and + as XOR, the problem becomes a SAT problem.

Notice that solutions in \mathbb{Z}_2 may not be solutions in \mathbb{Z}

Lifting

Remember the Brent equations:

$$\forall i, j, k, l, m, n \in \{1, 2, 3\} : \sum_{q=1}^{23} \alpha_{i,j}^{(q)} \beta_{k,l}^{(q)} \gamma_{m,n}^{(q)} = \delta_{j,k} \delta_{i,m} \delta_{l,n}$$

- ▶ Suppose we know a solution in \mathbb{Z}_2 .
- ▶ Assume it came from a solution in \mathbb{Z} with coefficients in $\{-1,0,+1\}$.
- ▶ Then each $0 \in \mathbb{Z}_2$ was $0 \in \mathbb{Z}$ and each $1 \in \mathbb{Z}_2$ was $-1 \in \mathbb{Z}$ or $+1 \in \mathbb{Z}$.
- ▶ Plug the 0s of the \mathbb{Z}_2 -solution into the Brent equations.
- ► Solve the resulting equations.

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- ▶ Plug the 0s of the \mathbb{Z}_2 -solution into the Brent equations.
- Solve the resulting equations.

Can every \mathbb{Z}_2 -solution be lifted to a \mathbb{Z} -solution in this way?

- No, and we found some which don't admit a lifting.
- But they are very rare. In almost all cases, the lifting succeeds.

How to Search for a Matrix Multiplication Scheme? (4)

This gives the Brent equations (for 3×3 with 23 multiplications)

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Another solution: Solve this system by restricting equations with a zero righthand side to zero or two.

Still treat $\alpha_{i,j}^{(q)}$, $\beta_{k,l}^{(q)}$, $\gamma_{m,n}^{(q)}$ as boolean variables.

Notice that this restriction removes solutions, but it even works for Laderman.

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Important challenge: how to break the symmetries?

Most effective approach so far: sort the $\delta_{j,k}\delta_{l,m}\delta_{l,n}=1$ terms

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Neighborhood Search

Neighborhood Search Results

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- In fact, we have shown that the dimension of the algebraic set defined by the Brent equation is much larger than was previously known.
- But none of this has any immediate implications on the complexity of matrix multiplication, neither theoretically nor practically.
- ▶ In particular, it remains open whether there is a multiplication method for 3 × 3 matrices with 22 coefficient multiplications. If you find one, let us know.

What's Next?

Scheme Database

Check out our website for browsing through the schemes and families we found:



http://www.algebra.uni-linz.ac.at/research/matrix-multiplication/

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