

The challenge (since the earliest days of computing machines)
"As soon as an Analytic Engine exists, it will necessarily guide the future course of the
science. Whenever any result is sought by its aid, the question will arise-By what course of calculation can these results be arrived at by the machine in the shortest time?"
-Charles Babbage

Q. How many times do you have to turn the crank?

## The challenge (modern version)

Q. Will I be able to use my program to solve a large practical problem?

Q. If not, how might I understand its performance characteristics so as to improve it?

Key insight (Knuth 1970s). Use the scientific method to understand performance.

## Three reasons to study program performance

1. To predict program behavior

- Will my program finish?
- When will my program finish?


2. To compare algorithms and implementations.

- Will this change make my program faster?
- How can I make my program faster?

3. To develop a basis for understanding the problem and for designing new algorithms

- Enables new technology
- Enables new research.


## An algorithm design success story

$N$-body simulation

- Goal: Simulate gravitational interactions among $N$ bodies.
- Brute-force algorithm requires $N^{2}$ steps.
- Issue (1970s): Too slow to address scientific problems of interest
- Success story: Barnes-Hut algorithm uses NlogN steps and enables new research.





## Another algorithm design success story

Fast Fourier transform

- Goal: Break down waveform of N samples into periodic components.
- Applications: digital signal processing, spectroscopy, ...
- Brute-force algorithm requires $N^{2}$ steps.
- Issue (1950s): Too slow to address commercial applications of interest.
- Success story: FFT algorithm requires $N \log N$ steps and enables new technology.



## Quick aside: binary logarithms

Def. The binary logarithm of a number $N$ (written Ig $N$ ) is the number $x$ satisfying $2^{x}=N$.
Q. How many recursive calls for convert ( N )?
public static String convert(int $N$ )
$\left\{\begin{array}{l}\text { if }(N=1) \text { return " } 1 " ; \\ \text { return convert }(N / 2)+(N \% 2) ;\end{array}\right.$
$\}$


Frequently encountered values
$N$ approximate value $\lg N \quad \log _{10} N$
$\begin{array}{llll}2^{10} & 1 \text { thousand } & 10 & 3.01\end{array}$

| 220 | 1 million | 20 | 6.02 |
| :--- | :--- | :--- | :--- |

$230 \quad 1$ billion $30 \quad 9.03$
A. Largest integer less than $\lg N($ written $\lfloor\lg N\rfloor)$. $\longleftarrow$ Prove by induction. Details in "sorting and searching" lecture

Fact. The number of bits in the binary representation of $N$ is $1+\lfloor\lg N\rfloor$
Fact. Binary logarithms arise in the study of algorithms based on recursively solving problems half the size (divide-and-conquer algorithms), like convert, FFT and Barnes-Hut.

## An algorithmic challenge: 3 -sum problem

Three-sum. Given $N$ integers, enumerate the triples that sum to 0 .
For starters, just count them (might choose to process them all).

Q. Can we solve this problem for $N=1$ million?

Applications in computational geometry

- Find collinear points.
- Does one polygon fit inside another?
- Robot motion planning.
- [a surprisingly long list



## Three-sum implementation

"Brute force" starting point

- Process all possible triples.
- Increment counter when sum is 0 .

$$
\begin{aligned}
& \text { int } N=\text { a.length; } \\
& \text { int cnt =0; }
\end{aligned}
$$

$$
\begin{aligned}
& \text { int cnt }=0 \text {; } \\
& \text { for (int } i=
\end{aligned}
$$

$$
\begin{aligned}
& \text { int cnt }=0 ; \\
& \text { for (int } i=0 ; i<N ; i++ \text { ) } \\
& \quad \text { for (int } j=i+1 ; j<N ; j+
\end{aligned}
$$

$$
\begin{aligned}
& r \text { (int } j=i+1 ; j<N ; j+1+i+k \text { jor (int } k=j+1 ; k<N \\
& \text { for }
\end{aligned}
$$

$$
\begin{aligned}
& \text { or (int k }=j+1 ; k \text { k } N ; k++ \text { ) } \\
& \text { if }(a[i]+a[j]+a[k]==0)
\end{aligned}
$$

return cnt;
cnt++;
$\square$
\}
Q. How much time will this program take for $N=1$ million?
i j k a[i] a[j] a[k]
$\begin{array}{llllll}1 & 1 & 2 & 30 & -30 & -20\end{array}$
$\begin{array}{lllll}3 & 30 & -30 & -10\end{array}$ $\begin{array}{llll}4 & 30 & -30 & 40\end{array}$ $\begin{array}{llll}5 & 30 & -30 & 0\end{array}$ $\begin{array}{lllll}2 & 3 & 30 & -20 & -10\end{array}$ $\begin{array}{llll}4 & 30 & -20 & 40\end{array}$ $\begin{array}{llll}5 & 30 & -20 & 0 \\ 4 & 30 & -10 & \end{array}$ $\begin{array}{lllll}3 & 4 & 30 & -10 & 40\end{array}$ $\begin{array}{lllll}4 & 5 & 30 & -10 & 0 \\ 5 & 30 & 40 & 0\end{array}$ $\begin{array}{lllrl}4 & 5 & 30 & 40 & 0\end{array}$ $\begin{array}{rrrrrr}2 & 3 & -30 & -20 & -10\end{array}$ $\left[\begin{array}{llll}4 & -30 & -20 & 40 \\ 5 & -30 & -20 & 0\end{array}\right.$ $\begin{array}{rrrrr} & 5 & -30 & -20 & 0 \\ 3 & 4 & -30 & -10 & 40\end{array}$ $\begin{array}{lllll}4 & 5 & -30 & -10 & 0\end{array}$ $\begin{array}{rrrrrr}4 & 5 & -30 & 40\end{array}$
 $\begin{array}{llll} & 4 & -20 & -10 \\ & 5 & -20 & -10 \\ 4 & 5 & -20 & 40 \\ 4 & 5 & -10 & 40\end{array}$

## 8. Performance analysis

- The challenge
- Empirical analysis
- Mathematical models
- Meeting the challenge
- Familiar examples


## A first step in analyzing running time

## Find representative inputs

- Option 1: Collect actual potential input data.
- Option 2: Write a program to generate representative inputs.

```
Input generator for ThreeSum
public class Generator
    { // Generate N integers in [-M, M)
    public static void main(String[] args)
    {
        int N = Integer.parseInt(args[0]);
        int M = Integer.parseInt(args[1])
        for (int 1 = 0; i < N; i++)
            StdOut.println(StdRandom.uni form(-M, M));
}
```



## Aside: experimentation in CS

is virtually free, particularly by comparison with other sciences.


Biology


Bottom line. No excuse for not running experiments to understand costs

## Empirical analysis

Run experiments

- Start with a moderate size
- Measure and record running time.
- Double size.
- Repeat.
- Tabulate and plot results.


## Run experiments

\% java Generator 10001000000 | java ThreeSum 59 ( 0 seconds)
\% java Generator 20001000000 | java ThreeSum
522 (4 seconds)
\% java Generator 40001000000 । java ThreeSum 992 (31 seconds)
java Generator 80001000000 | java ThreeSum 31903 (248 seconds)
Measure running time $\underbrace{}_{\text {Replace println) in Threesum }}$ with this code.

Tabulate and plot results


Data analysis

Curve fitting

- Plot on log-log scale.
- If points are on a straight line (often the case), a
power law holds-a curve of the form $a N^{b}$ fits.
- The exponent $b$ is the slope of the line.
- Solve for $a$ with the data.


## $\log -\log$ plot



Do the math
$\lg T_{N}=\lg a+3 \lg N$
$T_{N}=a N^{3}$
$248=a \times 8000^{3}$
$a=4.84 \times 10^{-10}$
$T_{N}=4.84 \times 10^{-10} \times N^{3}$ $\uparrow_{\text {that fits }}$

## Prediction and verification

Hypothesis. Running time of ThreeSum is $4.84 \times 10^{-10} \times N^{3}$.

Prediction. Running time for $N=16,000$ will be 1982 seconds.

$$
\begin{aligned}
& \text { about half an hour } \\
& \hline \begin{array}{l}
\text { \% java Generator } 16000 \\
31903 \text { (1985 seconds) }
\end{array} 1000000 \text { | java ThreeSum } \\
& \hline
\end{aligned}
$$


$\checkmark$
Q. How much time will this program take for $N=1$ million?
A. 484 million seconds (more than 15 years).


Another hypothesis


2010s: 10,000+ times faster


Hypothesis. Running times on different computers only differ by a constant factor.


## Mathematical models for running time

Q. Can we write down an accurate formula for the running time of a computer program?
A. (Prevailing wisdom, 1960s) No, too complicated.
A. (D. E. Knuth, 1968-present) Yes!

- Determine the set of operations.
- Find the cost of each operation (depends on computer and system software).
- Find the frequency of execution of each operation (depends on algorithm and inputs).
- Total running time: sum of cost $\times$ frequency for all operations.


Q. Formula for total running time ?
A. $c N+26.5$ nanoseconds, where $c$ is between 2 and 2.5 , depending on input.
Q. Formula for total running time?
A. $c_{1} N^{2}+c_{2} N+c_{3}$ nanoseconds, where... [complicated definitions]


## Simplifying the calculations

## Tilde notation <br> - Use only the fastest-growing term <br> - Ignore the slower-growing terms.

Rationale

- When $N$ is large, ignored terms are negligible.
- When $N$ is small, everything is negligible

Def. $f(N) \sim g(N)$ means $f(N) / g(N) \rightarrow 1$ as $N \rightarrow \infty$
Example. $6 N^{2}+20 N+5 \sim 6 N^{2}$

Q. Formula for 2-sum running time when count is not large (typical case)?
A. $\sim 6 N^{2}$ nanoseconds
eliminate dependence on input

## Mathematical model for 3-sum

```
\({ }_{\{ }^{\text {public static int count(int[] a) }}\)
    int \(N=\) a. length;
    int cnt \(=0\);
    for (int \(\mathfrak{i}=0 ; i<N ; i++\) )
        for (int \(\mathrm{j}=\mathrm{i}+1 ; \mathrm{j}<\mathrm{N} ; \mathrm{j}++\) )
            if \((a[i]+a[j]+a[k]==0)\)
                    cnt++;
    return cnt;
\}
```

| operation | cost | frequency |
| :---: | :---: | :---: | :---: |
| function call/return | $20 n s$ | 1 |
| variable declaration | $2 n s$ | $\sim N$ |
| assignment | 1 ns | $\sim N$ |
| less than compare | $1 / 2 n s$ | $\sim N^{3} / 6$ |
| equal to compare | $1 / 2 n s$ | $\sim N^{3} / 6$ |
| array access | $1 / 2 n s$ | $\sim N^{3} / 2$ |
| increment | $1 / 2 n s$ | $\sim N^{3} / 6$ |
| \# $\mathrm{i}<\mathrm{j}<\mathrm{k}=\binom{N}{3}=\frac{N(N-1)(N-2)}{6} \sim \frac{N^{3}}{6}$ |  |  |

Q. Formula for total running time when return value is not large (typical case)?

$$
\text { A. } \sim N^{3} / 2 \text { nanoseconds. } \quad \checkmark \longleftarrow \text { matches } 4.84 \times 10^{-10} \times N^{3} \text { empirical hypothesis }
$$

## Context

## Scientific method

- Observe some feature of the natural world.
- Hypothesize a model consistent with observations
- Predict events using the hypothesis.
- Verify the predictions by making further observations.
- Validate by refining until hypothesis and observations agree


Mathematical analysis of algorithms

- Analyze algorithm to develop a formula for running time as a function of $N$.
- Useful for predicting and explaining.
- Might involve advanced mathematics.
- Applies to any computer.



## Key questions and answers

Q. Is the running time of my program $\sim a N^{b}$ seconds?
A. Yes, there's good chance of that. Might also have a $(\lg N)^{c}$ factor.
Q. How do you know?
A. Computer scientists have applied such models for decades to many, many specific algorithms and applications.
A. Programs are built from simple constructs (examples to follow).
A. Real-world data is also often simply structured.
A. Deep connections exist between such models and a wide variety of discrete structures (including some programs).


## Doubling method

Hypothesis. The running time of my program is $T_{N} \sim a N^{b}$.
Consequence. As $N$ increases, $T_{N} / T_{N / 2}$ approaches $2^{b}$

## Doubling method

- Start with a moderate size
$\longrightarrow$ - Measure and record running time.
- Double size.
- Repeat while you can afford it.
- Verify that ratios of running times approach $2^{b}$.
- Predict by extrapolation
multiply by $2^{b}$ to estimate $T_{2 N}$ and repeat.

Bottom line. It is often easy to meet the challenge of predicting performance.
no need to calculate $a(!)$
Proof: $\frac{a(2 N)^{b}}{a N^{b}}=2^{b}$
${ }_{N}$ example
$\begin{array}{lc} \\ 2000 & 0.5 \\ 4 & 4\end{array}$
$\begin{array}{ccc} & 4 & 8 \\ 4000 & 31 & 7.75\end{array}$
$8000 \quad 248 \quad 8$
$16000 \quad 248 \times 8=1984 \quad 8$
$32000 \quad 248 \times 8^{2}=15872 \quad 8$
$1024000248 \times 8^{7}=520093696$
math model says
running time
should be $a N^{3}$
$\begin{gathered}\text { ould be } a N \\ 2^{3}=8\end{gathered}$
$2^{3}=8$

## Caveats

It is sometimes not so easy to meet the challenge of predicting performance.


Good news. Doubling method is robust in the face of many of these challenges.

## Order of growth

Def. If a function $f(N) \sim a g(N)$ we say that $g(N)$ is the order of growth of the function.
Hypothesis. Order of growth is a property of the algorithm, not the computer or the system.


When we move a program to a computer that is X times
faster, we expect the program to be $X$ times faster.


Machine- and system-dependent features of the model are all small constants.

## Order of growth

Hypothesis. The order of growth of the running time of my program is $N^{b}(\lg N)^{c}$.
Evidence. Known to be true for many, many programs with simple and similar structure.

> Linearithmic ( Nlg N )
> public static void $f($ int $N)$
> if ( $N=0$ ) return; $\begin{aligned} & \text {.. } f(N / 2) \ldots \\ & \text {.. } f(N / 2) \ldots\end{aligned}$
> \}
Stay tuned for specific examples.

$$
\begin{aligned}
& \text { Cubic ( } \mathbf{N}^{3} \text { ) }
\end{aligned}
$$

Exponential ( $\mathbf{2}^{\mathrm{N}}$ )

ignore for practical purposes
(any significant growth is infeasible

Order of growth classifications

| order of growth |  | slope of line in <br> description <br> log-log plot $(b)$ | factor for <br> doubling <br> method $\left(2^{b}\right)$ |
| :---: | :---: | :---: | :---: |
| constant | 1 | 0 | 1 |
| logarithmic | $\log N$ | 0 | 1 |
| linear | $N$ | 1 | 2 |
| linearithmic | $N \log N$ | 1 | 2 |
| quadratic | $N^{2}$ | 2 | 4 |
| cubic | $N^{3}$ | 3 | 8 |


math model may
have log factor
If math model gives order of growth, use doubling method to validate $2^{b}$ ratio.
If not, use doubling method and solve for $b=\lg \left(T_{N} / T_{N / 2}\right)$ to estimate order of growth to be $N^{b}$.

## An important implication

Moore's Law. Computer power increases by a factor of 2 every 2 years.
Q. My problem size also doubles every 2 years. How much do I need to spend to get my job done? a very common situation: weather prediction, transaction processing, cryptography...

| Do the math |  | now | 2 years <br> from now | 4 years <br> from now | $2 M$ years <br> from now |  |  |  |
| ---: | :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $T_{N}$ | $=a N^{3}$ | running time today | $N$ | $\$ X$ | $\$ X$ | $\$ X$ | $\ldots$ | $\$ X$ |
| $T_{2 N}$ | $=(a / 2)(2 N)^{3}$ | running time in 2 years | $N \log N$ | $\$ X$ | $\$ X$ | $\$ X$ | $\ldots$ | $\$ X$ |
|  | $=4 a N^{3}$ |  | $N^{2}$ | $\$ X$ | $\$ 2 X$ | $\$ 4 X$ | $\ldots$ | $\$ 2^{M} X$ |
|  | $=4 T_{N}$ |  | $N^{3}$ | $\$ X$ | $\$ 4 X$ | $\$ 16 X$ | $\ldots$ | $\$ 4^{M} X$ |

A. You can't afford to use a quadratic algorithm (or worse) to address increasing problem sizes.

## Meeting the challenge

Doubling experiments provide good insight on program performance

- Best practice to plan realistic experiments for debugging, anyway.
- Having some idea about performance is better than having no idea.
- Performance matters in many, many situations.



## Example: Gambler's ruin simulation



## Another example: Factoring



## TEQ on performance

Q. Let $T_{N}$ be the running time of program Mystery and consider these experiemnts:

| public static Mystery \{ | $N$ | $T_{N}$ (in seconds) | $T_{N} / T_{N / 2}$ |
| :---: | :---: | :---: | :---: |
|  | 1000 | 5 |  |
| int $N=$ Integer.parseInt(args [0]); | 2000 | 20 | 4 |
| \} | 4000 | 80 | 4 |
|  | 8000 | 320 | 4 |

Q. Predict the running time for $N=64,000$.

## Q. Estimate the order of growth.

## Another example: Coupon collector

| Q. How long to simulate collecting 1 million coupons? | $N$ | $T_{N}$ | $T_{N /} T_{N / 2}$ |
| :---: | :---: | :---: | :---: |
| public class Collector <br> public static void main(String[] args) <br> int $\mathrm{N}=$ Integer. parseInt(args[0]); <br> int trials = Integer. parseInt(args[1]); <br> boolean[] found; <br> double start $=$ System. currentTimeMillis()/1000.0; <br> for (int $i=0 ; i<t r i a l s ; ~ i++$ ) <br> int valcnt $=0$; found $=$ new boolean $[\mathrm{N}]$; <br> while (valcnt < N) <br> int val $=$ (int) (Math. random() *N); <br> cardent++; <br> \} | 125000 | 7 |  |
|  | 250000 | 14 | 2 |
|  | 500000 | 31 | 2.21 |
|  | 1000000 | $31 \times 2=63$ | 2 |
|  |  |  | math $n$ order should |
|  | \% java Collector 125000100 <br> 1250001539159.87703555471518646 (7 seconds) <br> \% java Collector 250000100 <br> 2500003251606.54921109563173727 (14 seconds) <br> \% java Collector 500000100 <br> 5000006849786.6887021646772679 (31 seconds) |  |  |
|  |  |  |  |
| might run out of memory trying for 1 billion | \% java Collector 1000000100 $10000001.4392720557964273 E 714368813$ ( 66 seconds) |  |  |

TEQ on performance
Q. Let $T_{N}$ be the running time of program Mystery and consider these experiemnts.

| ```public static Mystery { int N = Integer.parseInt(args[0]); ... }``` | $N$ | $T_{N}$ (in seconds) | $T_{N} / T_{N / 2}$ |
| :---: | :---: | :---: | :---: |
|  | 1000 | 5 |  |
|  | 2000 | 20 | 4 |
|  | 4000 | 80 | 4 |
|  | 8000 | 320 | 4 |
| Q. Predict the running time for $N=64,000$. | 16000 | $320 \times 4=1280$ | 4 |
|  | 32000 | $1280 \times 4=5120$ | 4 |
| A. 20480 seconds. | 64000 | $5120 \times 4=20480$ | 4 |

Q. Estimate the order of growth.
A. $N^{2}$, since $\lg 4=2$.

## Analyzing typical memory requirements

$$
\text { A bit is } 0 \text { or } 1 \text { and the basic unit of memory. }
$$

A byte is eight bits and the smallest addressable unit.

| Primitive-type values |  |  |
| :---: | :---: | :---: |
| type | bytes |  |
| boolean | 1 | $\square \longleftarrow$ Note: not 1 bit |
| char | 1 | $\square$ |
| int | 4 | $\square \square$ |
| float | 4 | $\square$ |
| 1ong | 8 | पा1ाण |
| doub7e | 8 | ■ |

System-supported data structures

| type | bytes |
| :---: | :---: |
| int $[N]$ | $4 N+16$ |
| double $[N]$ | $8 N+16$ |
| int $[N][N]$ | $4 N^{2}+20 N+16 \sim 4 N^{2}$ |
| double $[N][N]$ | $8 N^{2}+20 N+16 \sim 8 N^{2}$ |
| String | $2 N+40$ |

Example. 2000-by-2000 double array uses ~32MB.

8. Performance analysis

- The challenge
- Empirical analysis
- Mathematical models
- Meeting the challenge
- Familiar examples


## Summary

Use computational experiments, mathematical analysis, and the scientific method to learn whether your program might be useful to solve a large problem.
Q. What if it's not fast enough?
A.


## Case in point

Not so long ago, two CS grad students had a program to index the web (so as to enable search).



