

The Berkowitz Algorithm

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Algorithm Berkowitz.

Input $A \in R^{n \times n}$ where R is a comm. ring.

Output $C(\lambda) = \det(A - \lambda I) \in R[\lambda]$.

if $n=1$ output $A_{11} - \lambda \ // [A_{11} - \lambda]$

Let $A = \begin{bmatrix} A_r & \vdots \\ -R & A_{nn} \end{bmatrix}$
 $r = n-1$.

Compute $C_r(\lambda) = \text{Berkowitz}(A_r) = \sum_{i=0}^r c_i \lambda^i$.

$Q_0 \leftarrow R^T \cdot S$ r

for $i = 1, 2, \dots, r-1$ do

$S \leftarrow A_r \cdot S$ r²

$Q_i \leftarrow R^T \cdot S$ r

$C_n(\lambda) \leftarrow C_r(\lambda)(A_{nn} - \lambda) + \sum_{k=1}^r \sum_{j=0}^{r-k} c_k \cdot Q_j \cdot \lambda^{k-1}$

Output $C_n(\lambda)$.

E.g. $A = \begin{bmatrix} \overset{A}{\boxed{1 \ 2}} & \overset{S}{\boxed{3}} \\ \boxed{1 \ 0} & \boxed{4} \\ \underset{R}{\boxed{3 \ 1}} & \boxed{2} \end{bmatrix}$

$A_r = \begin{bmatrix} 1 & 2 \\ 1 & 0 \end{bmatrix}$ $C_r(\lambda) = \det \begin{bmatrix} 1-\lambda & 2 \\ 1 & 0-\lambda \end{bmatrix}$
 $= 1\lambda^2 - \lambda - 2$
 $c_2 = 1, c_1 = -1, c_0 = -2$

$Q_0 = R^T \cdot S = \begin{bmatrix} 3 \\ 1 \end{bmatrix} \cdot \begin{bmatrix} 3 \\ 4 \end{bmatrix} = 13$

$Q_1 = R^T A_r S = \begin{bmatrix} 3 \\ 1 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 3 \\ 4 \end{bmatrix} = \begin{bmatrix} 3 \\ 1 \end{bmatrix} \cdot \begin{bmatrix} 11 \\ 3 \end{bmatrix} = 36$

$C(\lambda) = (\lambda^2 - \lambda - 2)(2 - \lambda) + \sum_{k=1}^r \sum_{j=0}^{r-k} c_k \cdot Q_j \cdot \lambda^{k-1}$
 $= 2\lambda^2 - \lambda^3 - 2\lambda + \lambda^2 - 4 + 2\lambda - 13 + 36 + 13\lambda$
 $= -\lambda^3 + 3\lambda^2 + 13\lambda + 19$

Cost: Let $M(n)$ be the #mults in R that algorithm Berkowitz does.

$$M(n) = M(n-1) + r + \underbrace{(r-1)(r^2+r)}_{\substack{\text{recursive call} \\ \sum_{k=1}^{r-k} \sum_{j=0}^k 1}} + \underbrace{\sum_{k=1}^{r-k} \sum_{j=0}^k 1}_{= \frac{1}{2}r^2 + \frac{1}{2}r}$$

$$M(n) = M(n-1) + r^3 + \frac{1}{2}r^2 + \frac{1}{2}r$$

$$M(1) = 0$$

$$M(n) = \frac{1}{4}n^4 - \frac{1}{3}n^3 + \dots \in O(n^4) \text{ mults in } R.$$

Remark: If A is sparse (# non-zero entries in $A \ll n^2$).

$Q_0 \leftarrow R^T S \quad r$
 for $i=1, 2, \dots, r-1$ do
 $S \leftarrow A_i \cdot S \quad 3r$
 $Q_i \leftarrow R^T \cdot S \quad r$

each row has 3 non-zero entries $\begin{bmatrix} x & 0 & 0 & x & 0 & 0 & 0 & x & 0 & 0 & 0 \\ & x & & x & & & & x & & & \\ x & & & x & & & & x & & & \\ & x & & & & & & x & x & & \\ & & & & & & & & & & \end{bmatrix} \begin{bmatrix} x \\ x \\ x \\ \vdots \end{bmatrix} \quad \underline{3r \text{ mults.}}$

$$r + (r-1)(4r) \in O(r^2).$$

If A is sparse $\Rightarrow O(n^3)$ mults in R .

To compute $\det(A)$ over R .

Case R a field: Ordinary Gaussian elimination does $\frac{1}{3}n^3 + \dots$ mults in R .

Case R an int dom Bareiss/Edmonds does $\frac{2}{3}n^3 + \dots$ mults in R .

$$A_{ij} \leftarrow \frac{A_{rk} \cdot A_{ij} - A_{kj} \cdot A_{ik}}{A_{k-1, k-1}} \quad \text{and } \frac{1}{3}n^3 + \dots \text{ exact } \div \text{ in } R.$$

Case R a comm ring Berkowitz $\frac{1}{4}n^4 + \dots$ mults in R .

Kattfen's $O(n^{3.5})$ mults in R .