Asymptotics

1 Definitions and Terminology

1.1 Admissibility and Limits

Define a function f to be *admissable* iff there is an integer n_0 such that f(n) is defined and f(n) > 0 for all integers $n \ge n_0$.

We introduce here some terminology that reduces the need for explicitly quantifying mathematical statements. In the context of admissible functions, we will use the expression almost everywhere when applied to a statement to mean: "there is an integer n_0 such that the statement is true for all $n > n_0$ ". Using this terminology we can re-state the definition of admissible function as follows:

A function f is admissable iff $f(n) \ge 0$ almost everywhere.

We also use some simplifying terminology in the context of limits. If f is an admissible function we will take the statement "f trends to C" to mean that the limit of f(n) as n tends to infinity is equal to C:

$$\lim_{n \to \infty} f(n) = C$$

means f trends to C.

1.2 Big Oh, Big Omega, and Big Theta

The asymptotic notations Big Oh $[\mathcal{O}]$, Big Omega $[\Omega]$ and Big Theta $[\Theta]$ are fundamental to the study of algorithms. These each relate to the "near infinity" behaviour of functions and are independent of multiplication by a constant and independent of any effects that relate only to a finite number of inputs.

Given an admissible function g, define $\mathcal{O}(g)$ to be the set of all admissible functions f such that

$$f(n) \le Cg(n)$$

almost everywhere for some positive constant C. That is, there exists C > 0 and n_0 such that $f(n) \leq Cg(n)$ for all $n > n_0$. Similarly, define $\Omega(g)$ to be the set of all admissible functions f such that

$$f(n) \ge Cg(n)$$

almost everywhere for some constant C > 0. And finally define define $\Theta(g)$ to be the set of all admissible functions f such that

$$C_1g(n) \le f(n) \le C_2g(n)$$

almost everywhere, for some positive constants C_1, C_2 .

1.3 Asymptotic Equivalence and the Tilde Relation

For admissable functions f and g, define $f \sim g$ to mean that

$$\lim_{n \to \infty} \frac{f(n)}{g(n)} = 1.$$

In Section 2 we show that \sim is an equivalence relation. The terminology used for $f \sim g$ is that f and g are asymptotically equivalent. We denote by the asymptotic equivalence class of f as $\mathcal{A}[f]$.

Asymptotic equivalence is a more specialized notion that does not apply as broadly as Θ and also is a stronger relation than Θ when it does apply. We will typically use it as follows:

Suppose f is a function we wish to characterize asymptotically and that we know, or surmise, that $f \in \Theta(M)$ for some collection of "model functions" M. Then we may ask what specific model is asymptotically equivalent to f. For example, we may know that $f \in \Theta(n^d)$ and ask what positive constant A satisfies $f \sim An^d$. In that circumstance, we could call A the growth factor of f and d the growth exponent of f.

We return to calculation of growth constants in a later section.

2 Properties of the relations \mathcal{O} , Ω , Θ , and \sim

PROPOSITION 2.1 (REFLEXIVE PROPERTY). An admissible function is asymptotically related to itself. That is: if f is admissible then $f \in \mathcal{O}(f)$, $f \in \Omega(f)$, and $f \in \Theta(f)$.

Proof. Let C=1. Then plainly

$$f(n) = Cf(n)$$

for all n, from which it is clear that the definitions of $f \in \mathcal{O}(f)$, $f \in \Omega(f)$, and $f \in \Theta(f)$ are all satisfied.

PROPOSITION 2.2. Assume that f and g are admissable functions. Then:

- (a) (Anti-Symmetry) $f \in \mathcal{O}(g)$ if and only if $g \in \Omega(f)$.
- (b) (Symmetry) $f \in \Theta(g)$ if and only if $g \in \Theta(f)$.

Proof (b). From the definition of Θ there are positive constants C_1 and C_2 such that $C_1g(n) \leq f(n) \leq C_2g(n)$ almost everywhere. Using algebra, we have:

$$\frac{1}{C_2}f(n) \le g(n)$$

and

$$g(n) \le \frac{1}{C_1} f(n).$$

Taking $D_1 = \frac{1}{C_2}$ and $D_2 = \frac{1}{C_1}$ we have

$$D_1 f(n) \le g(n) \le D_2 g(n)$$

showing that $g \in \Theta(f)$.

Exercise 1. Supply a proof of (a).

PROPOSITION 2.3 (TRANSITIVITY). Assume that f, g, and h are admissable functions. Then:

- (a) If $f \in \mathcal{O}(g)$ and $g \in \mathcal{O}(h)$ then $f \in \mathcal{O}(h)$.
- (b) If $f \in \Omega(g)$ and $g \in \Omega(h)$ then $f \in \Omega(h)$.
- (c) If $f \in \Theta(g)$ and $g \in \Theta(h)$ then $f \in \Theta(h)$.

Proof (a). From the definition of \mathcal{O} there are positive constants C_1 and C_2 such that

$$f(n) \le C_1 g(n)$$

and

$$g(n) \leq C_2 h(n)$$

almost everywhere. Substituting the second into the first, and applying the transitive property of \leq , we have

$$f(n) \le C_1 C_2 h(n)$$

almost everywhere. Taking $C = C_1 \times C_2$ the definition of $f \in \mathcal{O}(h)$ is satisfied. \square **Exercise 2.** Supply proofs of (b) and (c).

PROPOSITION 2.4 (DICHOTOMY). If admissible functions f and g are Θ equivalent, then $f \in \mathcal{O}(g)$ and $f \in \Omega(g)$. Conversely, if $f \in \mathcal{O}(g)$ and $f \in \Omega(g)$ then $f \in \Theta(g)$.

A proof is a direct application of the definitions and is left as an exercise.

Propositions 1,2(b),3(c) above show that $f \in \Theta(g)$ is an equivalence relation, thus the Θ equivalence classes partition the set of admissible functions into mutually

disjoint sets. Propositions 1,2(a),3(a),3(b),4 show that \mathcal{O} and Ω behave analogously to the numerical order relations \leq and \geq , with Θ playing the role of equality.

Terminology surrounding \mathcal{O} , Ω and Θ ranges from the set-theoretic introduced above to more informal. For example, when $f \in \Theta(g)$ it is often said that "f is $\Theta(g)$ " and alternate notation $f = \Theta(g)$ may be used. To emphasize the properties analogous to numerical order relations we sometimes write $f \leq \mathcal{O}(g)$ or $g \geq \Omega(f)$. The set-theoretic versions, such as $\mathcal{O}(f) \subseteq \mathcal{O}(g)$, may also be used.

Proposition 2.5. \sim is an equivalence relation on the set of admissable functions.

To prove Prop 2.5 we need to verify that these three properties hold:

Reflexive: $f \sim f$ for all f

Proof. For any admissible function f, note that $\frac{f(n)}{f(n)}$ is defined and equal to 1 using straighforward algebra. Therefore

$$\lim_{n \to \infty} \frac{f(n)}{f(n)} = \lim_{n \to \infty} 1 = 1$$

verifying that $f \sim f$.

Symmetric: $f \sim g$ implies $g \sim f$ for all f, g

Proof. Suppose that $f \sim g$ for two admissible functions f and g. Then

$$\lim_{n \to \infty} \frac{f(n)}{g(n)} = 1.$$

Note that

$$\frac{g(n)}{f(n)} = \frac{1}{\frac{f(n)}{g(n)}}$$

and hence that

$$\lim_{n \to \infty} \frac{g(n)}{f(n)} = \lim_{n \to \infty} \frac{1}{\frac{f(n)}{g(n)}} = \frac{1}{1} = 1$$

which verifies that $g \sim f$.

Caution!

It's important to distinguish the above from the completely falacious argument:

$$\lim_{n \to \infty} \frac{g(n)}{f(n)} = \frac{\lim_{n \to \infty} g(n)}{\lim_{n \to \infty} f(n)} = \frac{1}{1} = 1$$

Be sure you see why this argument is faulty.

Transitive: $f \sim g$ and $g \sim h$ implies $f \sim h$, for all f, g, h

Proof. Suppose that $f \sim g$ and $g \sim h$ for three admissible functions f, g, and h. Observe that

$$\frac{f(n)}{h(n)} = \frac{f(n)g(n)}{h(n)g(n)} = \frac{f(n)}{g(n)} \times \frac{g(n)}{h(n)}$$

from which it follows that

$$\lim_{n\to\infty}\frac{f(n)}{h(n)}=\lim_{n\to\infty}\left(\frac{f(n)}{g(n)}\times\frac{g(n)}{h(n)}\right)=\lim_{n\to\infty}\frac{f(n)}{g(n)}\times\lim_{n\to\infty}\frac{g(n)}{h(n)}=1\times 1=1$$

proving that $f \sim h$.

Advisory

In general, it is legitimate to make the leap

$$\lim_{n \to \infty} \frac{f(n)}{g(n)} = \frac{\lim_{n \to \infty} f(n)}{\lim_{n \to \infty} g(n)}$$

if and only if it is independently verified (or a given) that

$$\lim_{n\to\infty} f(n)$$

is a finite number and

$$\lim_{n\to\infty}g(n)$$

is a finite non-zero number. Otherwise you end up with undefined expressions such as $\frac{\infty}{\infty}$, $\frac{\infty}{0}$, $\frac{0}{\infty}$, and $\frac{0}{0}$.

3 Relationships among \mathcal{O} , Ω , Θ and \sim

Proposition 3.1. Suppose that f and g are admissable and

$$\lim_{n \to \infty} \frac{f(n)}{g(n)} = C$$

where C is a constant. Then $f = \mathcal{O}(g)$ and $g = \Omega(f)$. Moreover, if C > 0 then $f = \Theta(g)$.

Proof. First note that C must be non-negative, because the quotient both f(n) and g(n) are non-negative almost everywhere and g(n) must be positive almost everywhere in order for the limit to exist. By the definition of limit, $f(n)/g(n) \to C$, with $\epsilon = 1$, there exists a positive integer n_1 such that $f(n)/g(n) \le C + 1$ for $n \ge n_1$. Taking $C_1 = 1 + C$ we have $f(n)/g(n) \le C_1$ and after algebra

$$f(n) \le C_1 g(n)$$

for $n \geq n_1$. Therefore $f \leq \mathcal{O}(g)$.

If in addition C > 0, again applying the definition of limit with $\epsilon = C/2$, there is a positive integer n_2 such that $f(n)/g(n) \ge C - \epsilon = C/2$ for $n \ge n_2$. Taking $C_2 = C/2$ we have $f(n)/g(n) \ge C_2$ and after algebra

$$C_2g(n) \le f(n)$$

for $n \geq n_2$. Therefore $f \geq \Omega(g)$.

PROPOSITION 3.2. If f and g are admissible and $f \sim g$ then $\Theta(f) = \Theta(g)$.

Proof. $f \sim g$ means that the quotient f(n)/g(n) trends to 1. Since 1 > 0 the result is a corollary to Prop 3.1.

Proposition 3.2 states exactly what was alluded to earlier, that \sim is a stronger relation than Θ . We also stated that \sim is applicable to a smaller class of functions, and the reason for that is that the quotient $\frac{f(n)}{g(n)}$ may not have a limit at all (i.e., may not have a unique "trend" value). In the case where there is a trend for the quotient, there is a partial converse to 3.2 as follows:

PROPOSITION 3.3. Suppose that f and g are admissible and that f(n)/g(n) trends to a positive constant C. Then $f \sim C \times g$.

Proof. Calculating with limits: $\lim_{n\to\infty} \frac{f(n)}{Cg(n)} = \frac{1}{C} \times \lim_{n\to\infty} \frac{f(n)}{g(n)} = \frac{1}{C} \times C = 1$.

Exercise 3. Is the following inverse of Proposition 3.3 true? Suppose f and g are admissable and $f = \Theta(g)$. Then $f \sim Cg$ for some positive constant C. (True or false, with answer justified.)

4 Simplification Rules

PROPOSITION 4.1. If f and g are admissable and $f \leq \mathcal{O}(g)$ then $\Theta(f+g) = \Theta(g)$.

Proof. Applying the definition of big-O, we find that there is a positive constant C and a positive integer n_1 such that

$$f(n) \le Cg(n)$$

for $n \geq n_1$. Therefore we have

$$f(n) + g(n) \le Cg(n) + g(n) = (C+1)g(n)$$

for $n \ge n_1$. Taking $C_1 = 1 + C$ we have

$$f(n) + g(n) \le C_1 g(n)$$

and thus $f + g \leq \mathcal{O}(g)$.

On the other hand, note that by admissibility there exists a positive integer n_2 such that $f(n) \geq 0$ and therefore

$$g(n) \le f(n) + g(n)$$

for all $n \geq n_2$. Taking $C_2 = 1$, we then have

$$C_2g(n) \le f(n) + g(n)$$

for all $n \geq n_2$ and thus $f + g \geq \Omega(g)$. It now follows that $f + g = \Theta(g)$.

Exercise 4. Prove or supply a counterexample: $\Theta(1+g) = \Theta(g)$ for any admissable g.

Proposition 4.2. Suppose f and g are admissable and

$$\lim_{n \to \infty} \frac{f(n)}{g(n)} = 0.$$

Then $f + g \sim g$.

Proof. Before taking limits, observe that

$$\frac{f(n) + g(n)}{g(n)} = \frac{f(n)}{g(n)} + \frac{g(n)}{g(n)} = \frac{f(n)}{g(n)} + 1$$

and therefore

$$\lim_{n\to\infty} \left(\frac{f(n)+g(n)}{g(n)}\right) = \lim_{n\to\infty} \left(\frac{f(n)}{g(n)}+1\right) = \lim_{n\to\infty} \frac{f(n)}{g(n)} + \lim_{n\to\infty} 1 = \lim_{n\to\infty} \frac{f(n)}{g(n)} + 1 = 0 + 1 = 1.$$
 Therefore $f+g\sim g$.

Exercise 5. Prove true or false:

- (a) $n \log n + \log n \sim n \log n$
- (b) $n \log n + n \sim n \log n$
- (c) $n \log n + n \log n \sim n \log n$

5 Polynomials

Look at these two functions of n:

$$P(n) = a_0 n^d + a_1 n^{d-1} + \dots + a_n$$

 $Q(n) = n^d$

(where we assume the leading coefficient $a_0 > 0$). P(n) is the general form of an admissible polynomial of degree d, whereas Q(n) is the much simpler form of the highest power term.

PROPOSOTION 5.1. With the definitions above, $P(n) \sim a_0 n^d$.

Proof. First note the calculation

$$\frac{P(n)}{Q(n)} = \frac{a_0 n^d}{n^d} + \frac{a_1 n^{d-1}}{n^d} + \dots + \frac{a_{d-1} n}{n^d} + \frac{a_d}{n^d}$$
$$= a_0 + \frac{a_1}{n} + \frac{a_2}{n^2} + \dots + \frac{a_{d-1}}{n^{d-1}} + \frac{a_d}{n^d}$$

from which it is apparent that $\frac{P(n)}{Q(n)}$ tends to a_0 as n becomes large. Since P and Q are admissible, the result follows from Prop 3.3.

COROLLARY 5.2. $\Theta(P(n)) = \Theta(n^d)$.

Example applications of the various simplifying rules:

$$n(n+1)/2 = \Theta(n^2)$$
$$n^2 + \log n = \Theta(n^2)$$
$$n + \log n = \Theta(n)$$
$$5000n^2 + 2300\sqrt{n} = \Theta(n^2)$$

6 Estimating the growth constants from Data

In many cases a growth exponent and a growth factor associated with the asymptotic class of an algorithm can be estimated from data. Start by assuming that the algorithm runtime has Θ class one of these forms (aka "abstract models"):

$$An^d + B\phi(n)$$
 [Model 0]
 $An^d \log n + B\phi(n)$ [Model 1]

where A > 0 and $\phi(n)$ is dominated by the first term: $\frac{\phi(n)}{n^d} \to 0$ as $n \to \infty$ [Model 0] or $\frac{\phi(n)}{n^d \log n} \to 0$ as $n \to \infty$ [Model 1].

Proposition 6.1. The abstract models have Θ class as follows:

$$An^d + B\phi(n) = \Theta(n^d)$$
 [Model 0]
 $An^d \log n + B\phi(n) = \Theta(n^d \log n)$ [Model 1]

The proof is a direct application of Prop 4.1.

Thus we can "ignore" the second term (which might in fact be quite complicated, like the tail of a polynomial) when finding the exponent d and constant A in the models. In both cases we can find these growth constants using actual runtime data.

6.1 Estimating the Growth Exponent - Model 0

Assume that the asymptotic growth of an algorithm is modelled by $F(n) = An^d$ [Model 0] and that we have data gathered from experimentation to evaluate F at size n and again at size 10n:

$$F(10n) = (10n)^d$$
$$= n^d 10^d$$
$$= 10^d F(n)$$

which shows that raising the input size by one order of magnitute increases the runtime by d orders of magnitude. For instance, when d=2 (the quadratic case), increasing the size of the input by one decimal place increases the runtime by two decimal places. Another way to phrase the result is as a ratio:

$$\frac{F(10n)}{F(n)} = \frac{(10n)^d}{n^d} = 10^d$$

which can be stated succintly as

$$d = \log_{10} \left(\frac{F(10n)}{F(n)} \right).$$

If we have actual timing data T(n) for an algorithm modelled by F we can use the ratio to estimate d.

Example 1 - insertion_sort

Consider for example the insertion_sort algorithm, and use "comps", the number of data comparisons, as a measure of runtime. We know from theory that insertion_sort is modelled by F and we wish to know the exponent d. We have collected runtime data

$$T(1000) = 244853$$

 $T(10000) = 24991950$

The ratio T(10000)/T(1000) is

$$\frac{T(10000)}{T(1000)} = \frac{24991950}{244853}$$
$$= 102.07...$$
$$\approx 100 \pm$$
$$= 10^{2}$$

yielding an estimate of d = 2, or quadratic runtime. Your eye might have noticed this in the data itself: T(10000) is about 100 times T(1000).

6.2 Estimating the Growth Exponent - Model 1

The somewhat more complex Model 1 works in the same way. Assume that the asymptotic growth of an algorithm is modelled by $G(n) = An^d \log n$ [Model 1] and that we have data gathered from experimentation to evaluate G at size n and again at size 10n:

$$\frac{G(10n)}{G(n)} = \frac{(10n)^d \log(10n)}{n^d \log n}$$

$$= \frac{n^d 10^d \log(10n)}{n^d \log n}$$

$$= \frac{10^d \log(10n)}{\log n}$$

$$= 10^d \left(\frac{\log 10 + \log n}{\log n}\right)$$

$$= 10^d \left(\frac{1 + \log n}{\log n}\right)$$

$$= 10^d \left(1 + \frac{1}{\log n}\right)$$

$$\to 10^d$$

because $\frac{1}{\log n} \to 0$ as $n \to \infty$. As in the pure exponential case, this concliusion can be stated in terms of logarithms:

$$d \simeq \log_{10} \left(\frac{F(10n)}{F(n)} \right).$$

Example 2 - List::Sort

Consider the bottom-up merge_sort specifically for linked lists, implemented as List::Sort. It is known from theory that the algorithm is modelled by G, and we have collected specific timing data as follows:

$$T(10000) = 123674$$

 $T(100000) = 1566259$

Then:

$$\frac{T(100000)}{T(10000)} = \frac{1566259}{123674}$$
$$= 11.66...$$
$$\approx 10 \pm$$
$$= 10^{1}$$

predicting d = 1. Note here that the data will not likely be enough to discriminate between Models 1 and 2, so we must base that choice on other considerations.

6.3 Estimating the Growth Factor

We can refine an abstract model to a "concrete" version by finding the constant A such that $A \times Model(n)$ more accurately predicts runtime. The goal is to make timing data and the concrete model match as closely as possible:

$$T(n) \simeq A \times M(n)$$
 for all n

At this point, we are assuming one of two "abstract" models for the runtime cost of an algorithm:

$$F(n) = n^d$$
$$G(n) = n^d \log n$$

and further we have estimated a value for the (integer) exponent d. Given that, we want to calculate an estimate for the constant A for either of our models M by solving one of the evaluated equations obtained from data for A:

$$A = \frac{T(n)}{M(n)}$$

where T is timing data and M is the growth model (F or G). In fact, we get different estimates for A for each known pair (n, T(n)) in our collected data - a classic overconstrained system. Ideally we would use a method such as least squares (linear regression) to optimize a value for A using all of the collected runtime data. A decent substitute would be to interpolate a value using the two data points we used to estimate the exponent. Here are those calculations using the two examples already given above.

Example 1 (continued)

We have this data for insertion_sort:

$$T(1000) = 244853$$

 $T(10000) = 24991950$

The data points give estimates of A as

$$A = \frac{T(1000)}{F(1000)} = \frac{244853}{1000^2}$$
$$= 0.2485$$

$$A = \frac{T(10000)}{F(10000)} = \frac{24991950}{10000^2}$$
$$= 0.2499$$

It is reasonable to settle for A=0.25 to complete our concrete model:

$$M(n) = 0.25 \times n^2$$
 Concrete Model for insertion_sort

This model can be used to estimate runtimes for values of n where actual data is lacking. Note that the choice of the quadratic abstract model is based on theory and known to be a correct abstract model for insertion_sort.

Example 2 (continued)

We have this data collected for List::Sort:

$$T(10000) = 123674$$

 $T(100000) = 1566259$

The data points give estimates of A as

$$A = \frac{T(10000)}{G(10000)} = \frac{123674}{10000 \log 10000} = \frac{123674}{10000 \times 4}$$
$$= 3.09185$$

$$A = \frac{T(100000)}{G(100000)} = \frac{1566259}{100000 \log 100000} = \frac{1566259}{100000 \times 5}$$
$$= 3.132518$$

It is reasonable to settle for A = 3.1 to complete our concrete model:

$$M(n) = 3.1 \times n \log n$$
 Concrete Model for List::Sort

This model can be used to estimate runtimes for values of n where actual data is lacking. Note that the choice of the linear \times log abstract model is based on theory and known to be a correct abstract model for List::Sort (a version of bottom-up merge_sort).

Exercise 6. Extend the results of Sections 6.1-6.3 to include Model 2: $H(n) = An^d(\log n)^2 + B\phi(n)$.

6.4 Cautions and Limitations

The reader was likely surprised that using the data as in Section 3 above is unable to distinguish between the pure power model F and the model G that is a power model multiplied by a logarithm. The reason at one level is simple: the quotients G(10n)/G(n) and F(10n)/F(n) differ by $10^d/\log n$. The numerator 10^d is a fixed number, whereas the denominator $\log n$ grows infinitely large with n (albeit rather slowly), so the difference gets ever smaller as n grows large. Given that data inevitably has some variation due to randomness, teasing out such a diminishingly fine distinction is problematic.

Another observation the reader likely made is that we used the base 10 logarithm instead of the more common base 2 logarithm. Any base could have been used. We chose base 10 because multiplying by 10 is a visually simple process - just move the decimal point - whereas if we used base 2 (and doubled our input size instead of multiplying it by 10) the results are similar, except it is less easy visually to recognize "approximately" 2n than "approximately" 10n.

Different base logarithmic functions have the same Θ class, so when discussing Θ we are free to use any base log:

Lemma 6.2.
$$\log_a x = \log_a b \times \log_b x$$

which tells us that $\log_2 n = \Theta(\log_{10} n)$, the first being a constant multiple of the second, that constant being $\log_2 10$.

Finally, and most important, we need to keep in mind that using the techniques of Section 5 are (1) only estimates - "estimate" being another word for "educated guess" - and (2) dependent on a choice of model. The choice of model may also be an educated guess, or it could be from theoretical considerations, or it could be a simplification from known theoretical constraints.

As in all of science, a model is an approximation of reality.

The Bottom Line

Simplifying formulas

- An admissible polynomial of degree d is $\Theta(n^d)$ and $\mathcal{A}[a_0n^d]$
- When finding Θ , ignore \mathcal{O} terms
- When finding \sim , ignore terms of strictly lower asymptotic class

Finding model constants

- Growth Exponent $d \simeq \log_{10} T(10n_0)/T(n_0)$
- Growth Factor $A \simeq T(n_0)/M(n_0)$

where n_0 is a specific size for which we have data, T is actual runtime data, and M is the abstract model. The concrete modelling formula is then

$$T(n) \simeq A \times M(n)$$
.