

02 – Polynomial Multiplication and Fast Fourier Transform



Fast Fourier Transform

- FFT algorithms compute the **discrete Fourier transform (DFT)**.
- **Many applications** in engineering, science and mathematics.
 - Digital signal processing (e.g. UMTS and LTE)
 - Image processing
 - Data compression
 - Partial differential equations
- Popular algorithm by J. Cooley and J.W. Tukey, 1965, based on earlier ideas of **C.F. Gauß in 1805**.
- Included in Top 10 Algorithms of the 20th Century by IEEE journal *Computing in Science & Engineering* (2000).

1. Polynomials

Real polynomial p in one variable x :

$$p(x) = a_n x^n + a_{n-1} x^{n-1} + \dots + a_1 x^1 + a_0$$

$a_0, \dots, a_n \in R, a_n \neq 0$: **coefficients** of p
degree of p : highest power of x in p ($= n$)

Example:

$$p(x) = 3x^3 - 15x^2 + 18x$$

Set of all real polynomials: $R[x]$

2. Operations on polynomials

$$p, q \in R[x]$$

$$\begin{aligned} p(x) &= a_n x^n + \dots + a_1 x^1 + a_0 \\ q(x) &= b_n x^n + \dots + b_1 x^1 + b_0 \end{aligned}$$

1. Addition

$$\begin{aligned} p(x) + q(x) &= (a_n x^n + \dots + a_0) + (b_n x^n + \dots + b_0) \\ &= (a_n + b_n)x^n + \dots + (a_1 + b_1)x^1 + (a_0 + b_0) \end{aligned}$$

Operations on polynomials

2. Multiplication:

$$\begin{aligned} p(x)q(x) &= (a_n x^n + \dots + a_0)(b_n x^n + \dots + b_0) \\ &= c_{2n} x^{2n} + \dots + c_1 x^1 + c_0 \end{aligned}$$

c_i : Which products of monomials have degree i ?

$$\Rightarrow c_i = \sum_{j=0}^i a_j b_{i-j} \quad i = 0, \dots, 2n.$$

$$a_{n+1} = \dots = a_{2n} = 0, b_{n+1} = \dots = b_{2n} = 0$$

Operations on polynomials

3. Evaluation at a specific point x_0 : **Horner's method**

$$p(x_0) = (\dots(a_n x_0 + a_{n-1})x_0 + \dots + a_1)x_0 + a_0$$

Running time: $O(n)$

Evaluation

$$p(x) = a_n x^n + a_{n-1} x^{n-1} + \dots + a_2 x^2 + a_1 x + a_0$$

Evaluation

$$p(x) = a_n x^n + a_{n-1} x^{n-1} + \dots + a_2 x^2 + a_1 x + a_0$$

3. Representation of polynomials

$$p(x) \in R[x]$$

Possible representations of $p(x)$:

1. Coefficient representation

$$p(x) = a_n x^n + \dots + a_1 x^1 + a_0$$

Example:

$$p(x) = 3x^3 - 15x^2 + 18x$$

Representation of polynomials

2. Product of linear factors

$$p(x) \in R[x]$$

$$p(x) = a_n (x - x_1) \dots (x - x_n)$$

Example:

$$p(x) = 3x(x - 2)(x - 3)$$

Representation of polynomials

3. Point-value representation

Interpolation lemma:

Any polynomial $p(x) \in R[x]$ of degree n is uniquely defined by $n+1$ pairs $(x_i, p(x_i))$, where $i = 0, \dots, n$ and $x_i \neq x_j$ for $i \neq j$.

Example:

The polynomial

$$p(x) = 3x(x - 2)(x - 3)$$

is uniquely defined by the point-value pairs $(0,0)$, $(1,6)$, $(2,0)$, $(3,0)$.

Operations on polynomials

$p, q \in R[x]$, $\text{degree}(p) = \text{degree}(q) = n$

- **Coefficient representation**

Addition: $O(n)$

Multiplication: $O(n^2)$

Evaluation at x_0 : $O(n)$

- **Point-value representation**

$$p = (x_0, y_0), (x_1, y_1), \dots, (x_n, y_n)$$

$$q = (x_0, z_0), (x_1, z_1), \dots, (x_n, z_n)$$

Operations on polynomials

Addition:

$$p + q = (x_0, y_0 + z_0), (x_1, y_1 + z_1), \dots, (x_n, y_n + z_n)$$

Running time: $O(n)$

Multiplication:

$$p \cdot q = (x_0, y_0 \cdot z_0), (x_1, y_1 \cdot z_1), \dots, (x_n, y_n \cdot z_n)$$

(Condition: $n \geq \text{degree}(pq)$)

Running time: $O(n)$

Evaluation at point x' : ??

Convert polynomial to coefficient representation
(interpolation)

Polynomial multiplication

Compute the product of two polynomials p, q of degree $< n$:

p, q of degree $n-1$, n coefficients



Evaluation: $x_0, x_1, \dots, x_{2n-1}$

$2n$ point-value pairs $(x_i, p(x_i))$ und $(x_i, q(x_i))$



Pointwise multiplication

$2n$ point-value pairs $(x_i, pq(x_i))$



Interpolation

pq of degree $2n-2$, $2n-1$ coefficients

Divide-and-conquer approach

Idea: (assume n is even)

$$\begin{aligned}
 p(x) &= a_0 + a_1x + \dots + a_{n-1}x^{n-1} \\
 &= a_0 + a_2x^2 + \dots + a_{n-2}x^{n-2} + \\
 &\quad a_1x + a_3x^3 + \dots + a_{n-1}x^{n-1} \\
 &= a_0 + a_2x^2 + \dots + a_{n-2}(x^2)^{(n-2)/2} + \\
 &\quad x(a_1 + a_3x^2 + \dots + a_{n-1}(x^2)^{(n-2)/2}) \\
 &= p_0(x^2) + xp_1(x^2)
 \end{aligned}$$

$$p_0(x) = a_0 + a_2x + \dots + a_{n-2}x^{(n-2)/2}$$

$$p_1(x) = a_1 + a_3x + \dots + a_{n-1}x^{(n-2)/2}$$

Select x_0, \dots, x_{2n-1} such that the computations of $p(x_k)$ and $p(x_{k+n})$ are almost identical.

Representation of $p(x)$

Assume: degree(p) < n

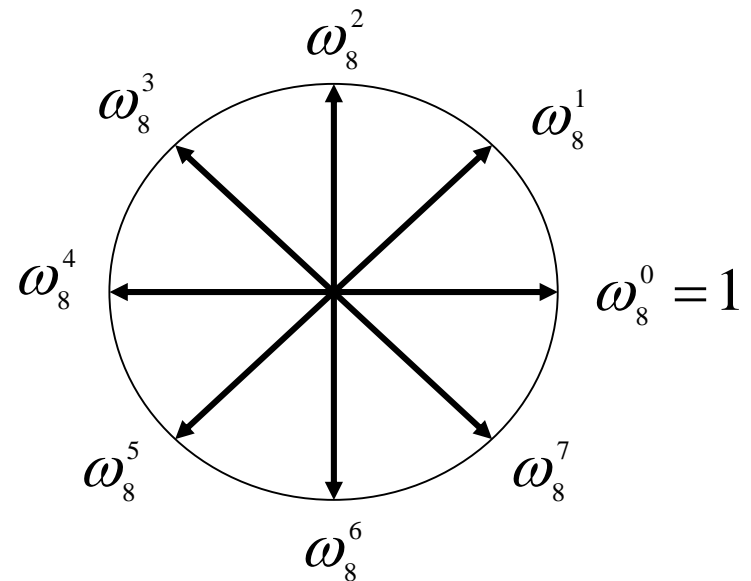
Principal n th root of unity

$$\omega_n = e^{2\pi i/n}$$

$$i = \sqrt{-1} \quad e^{2\pi i} = 1$$

Powers of ω_n (roots of unity):

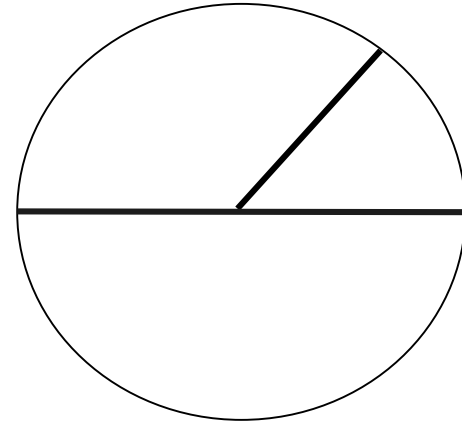
$$1 = \omega_n^0, \omega_n^1, \dots, \omega_n^{n-1}$$



Powers of the n th root of unity

$$\omega_n^k = e^{\frac{2\pi ik}{n}} = \cos \frac{2\pi k}{n} + i \sin \frac{2\pi k}{n}$$

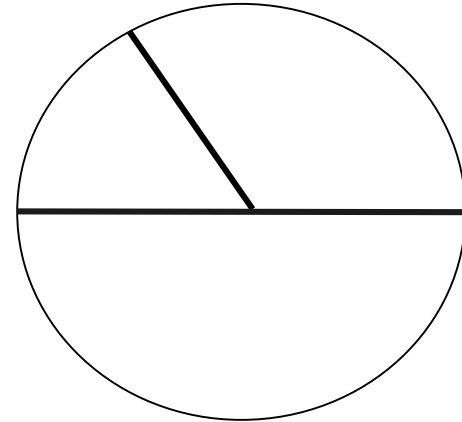
$$\varphi = 2\pi k/n \in [0, \pi/2)$$



Powers of the n th root of unity

$$\omega_n^k = e^{\frac{2\pi i k}{n}} = \cos \frac{2\pi k}{n} + i \sin \frac{2\pi k}{n}$$

$$\varphi = 2\pi k/n \in [\pi/2, \pi)$$



Discrete Fourier Transform

The values $p(\omega_n^i)$ of the n powers of ω_n uniquely define p if $\text{degree}(p) < n$.

Discrete Fourier Transform (DFT)

$$DFT_n(p) = (p(\omega_n^0), p(\omega_n^1), \dots, p(\omega_n^{n-1}))$$

Example: $n = 4$

$$e^{ix} = \cos x + i \sin x$$

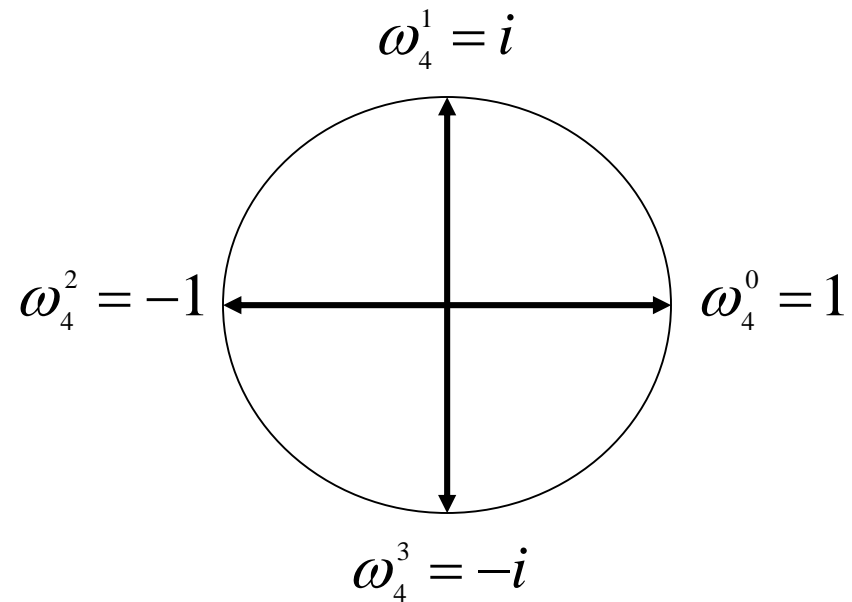
$$\omega_4^0 = e^{0i} = \cos(0) + i \sin(0) = 1$$

$$\omega_4^1 = e^{2\pi i/4} = \cos(\pi/2) + i \sin(\pi/2) = i$$

$$\omega_4^2 = (e^{2\pi i/4})^2 = \cos \pi + i \sin \pi = -1$$

$$\omega_4^3 = (e^{2\pi i/4})^3 = \cos(3\pi/2) + i \sin(3\pi/2) = -i$$

Evaluation at the roots of unity



Evaluation at the roots of unity

$$p(x) = 3x^3 - 15x^2 + 18x$$

$$(\omega_4^0, p(\omega_4^0)) = (1, p(1)) = (1, 6)$$

$$(\omega_4^1, p(\omega_4^1)) = (i, p(i)) = (i, 15 + 15i)$$

$$(\omega_4^2, p(\omega_4^2)) = (-1, p(-1)) = (-1, -36)$$

$$(\omega_4^3, p(\omega_4^3)) = (-i, p(-i)) = (-i, 15 - 15i)$$

$$DFT_4(p) = (6, 15 + 15i, -36, 15 - 15i)$$

4. Properties of the roots of unity

$\omega_n^0, \omega_n^1, \dots, \omega_n^{n-1}$ form a **multiplicative group**

Cancellation lemma:

For any integers $n > 0$, $k \geq 0$ and $d > 0$ we have:

$$\omega_{dn}^{dk} = \omega_n^k$$

Proof:

$$\omega_{dn}^{dk} = e^{2\pi i dk / (dn)} = e^{2\pi i k / n} = \omega_n^k$$

Therefore:

$$\omega_n^{n/2} = \omega_2^1 = -1$$

Polynomial multiplication

Compute the product of two polynomials p, q of degree $< n$:

p, q of degree $n-1$, n coefficients



Evaluation: $\omega_{2n}^0, \omega_{2n}^1, \dots, \omega_{2n}^{2n-1}$

$2n$ point-value pairs $(\omega_{2n}^i, p(\omega_{2n}^i))$ and $(\omega_{2n}^i, q(\omega_{2n}^i))$



Pointwise multiplication

$2n$ point-value pairs $(\omega_{2n}^i, pq(\omega_{2n}^i))$



Interpolation

pq of degree $2n-2$, $2n-1$ coefficients

5. Discrete Fourier Transform

$$DFT_n(p) = (p(\omega_n^0), p(\omega_n^1), \dots, p(\omega_n^{n-1}))$$

Fast Fourier Transform:

Computation of $DFT_n(p)$ by means of a divide-and-conquer approach.

Discrete Fourier Transform

Idea: (assume n is even)

$$\begin{aligned}
 p(x) &= a_0 + a_1x + \dots + a_{n-1}x^{n-1} \\
 &= a_0 + a_2x^2 + \dots + a_{n-2}x^{n-2} + \\
 &\quad a_1x + a_3x^3 + \dots + a_{n-1}x^{n-1} \\
 &= a_0 + a_2x^2 + \dots + a_{n-2}(x^2)^{(n-2)/2} + \\
 &\quad x(a_1 + a_3x^2 + \dots + a_{n-1}(x^2)^{(n-2)/2}) \\
 &= p_0(x^2) + xp_1(x^2)
 \end{aligned}$$

$$p_0(x) = a_0 + a_2x + \dots + a_{n-2}x^{(n-2)/2}$$

$$p_1(x) = a_1 + a_3x + \dots + a_{n-1}x^{(n-2)/2}$$

Discrete Fourier Transform

Evaluation for $k = 0, \dots, n-1$:

$$p(\omega_n^k) = p_0((\omega_n^k)^2) + \omega_n^k p_1((\omega_n^k)^2) = \begin{cases} p_0(\omega_{n/2}^k) + \omega_n^k p_1(\omega_{n/2}^k), \\ \text{if } k < n/2 \\ p_0(\omega_{n/2}^{k-n/2}) + \omega_n^k p_1(\omega_{n/2}^{k-n/2}), \\ \text{if } k \geq n/2 \end{cases}$$

$$\begin{aligned} DFT_n(p) &= (p_0(\omega_{n/2}^0), \dots, p_0(\omega_{n/2}^{n/2-1}), p_0(\omega_{n/2}^0), \dots, p_0(\omega_{n/2}^{n/2-1})) \\ &+ (\omega_n^0 p_1(\omega_{n/2}^0), \dots, \omega_n^{n/2-1} p_1(\omega_{n/2}^{n/2-1}), \omega_n^{n/2} p_1(\omega_{n/2}^0), \dots, \omega_n^{n-1} p_1(\omega_{n/2}^{n/2-1})) \end{aligned}$$

Example:

$$p(\omega_4^0) = p_0(\omega_2^0) + \omega_4^0 p_1(\omega_2^0)$$

$$p(\omega_4^1) = p_0(\omega_2^1) + \omega_4^1 p_1(\omega_2^1)$$

$$p(\omega_4^2) = p_0(\omega_2^0) + \omega_4^2 p_1(\omega_2^0)$$

$$p(\omega_4^3) = p_0(\omega_2^1) + \omega_4^3 p_1(\omega_2^1)$$

Computation of DFT_n

$$DFT_n(p) = (p(\omega_n^0), p(\omega_n^1), \dots, p(\omega_n^{n-1}))$$

Base case: $n = 1$ (degree(p) = $n - 1 = 0$)

$$DFT_1(p) = a_0$$

General case :

Divide:

Divide p into p_0 and p_1

Conquer:

Recursively compute $DFT_{n/2}(p_0)$ and $DFT_{n/2}(p_1)$.

Merge:

For $k = 0, \dots, n - 1$ compute:

$$DFT_n(p)_k = (DFT_{n/2}(p_0), DFT_{n/2}(p_0))_k + \omega_n^k \cdot (DFT_{n/2}(p_1), DFT_{n/2}(p_1))_k$$

A further improvement

$$\begin{aligned}
 p(\omega_n^k) &= \begin{cases} p_0(\omega_{n/2}^k) + \omega_n^k p_1(\omega_{n/2}^k) & \text{if } k < n/2 \\ p_0(\omega_{n/2}^{k-n/2}) + \omega_n^k p_1(\omega_{n/2}^{k-n/2}) & \text{if } k \geq n/2 \end{cases} \\
 &= \begin{cases} p_0(\omega_{n/2}^k) + \omega_n^k p_1(\omega_{n/2}^k) & \text{if } k < n/2 \\ p_0(\omega_{n/2}^{k-n/2}) - \omega_n^{k-n/2} p_1(\omega_{n/2}^{k-n/2}) & \text{if } k \geq n/2 \end{cases}
 \end{aligned}$$

Thus, for $k < n/2$:

$$\begin{aligned}
 p_0(\omega_{n/2}^k) + \omega_n^k p_1(\omega_{n/2}^k) &= p(\omega_n^k) \\
 p_0(\omega_{n/2}^k) - \omega_n^k p_1(\omega_{n/2}^k) &= p(\omega_n^{k+n/2})
 \end{aligned}$$

Example:

$$p(\omega_4^0) = p_0(\omega_2^0) + \omega_4^0 p_1(\omega_2^0)$$

$$p(\omega_4^1) = p_0(\omega_2^1) + \omega_4^1 p_1(\omega_2^1)$$

$$p(\omega_4^2) = p_0(\omega_2^0) - \omega_4^0 p_1(\omega_2^0)$$

$$p(\omega_4^3) = p_0(\omega_2^1) - \omega_4^1 p_1(\omega_2^1)$$

6. Fast Fourier Transform

Algorithm: *FFT*

Input: Array a containing the n coefficients of a polynomial p and $n = 2^k$

Output: $DFT_n(p)$

1. **if** $n = 1$ **then** /* p is constant */
2. **return** a ;
3. $d^{[0]} := FFT([a_0, a_2, \dots, a_{n-2}], n/2)$;
4. $d^{[1]} := FFT([a_1, a_3, \dots, a_{n-1}], n/2)$;
5. $\omega_n := e^{2\pi i/n}$;
6. $\omega := 1$;
7. **for** $k = 0$ **to** $n/2 - 1$ **do** /* $\omega = \omega_n^{k*}$ */
8. $d_k := d_k^{[0]} + \omega \cdot d_k^{[1]}$;
9. $d_{k+n/2} := d_k^{[0]} - \omega \cdot d_k^{[1]}$;
10. $\omega := \omega_n \cdot \omega$;
11. **return** d ;

FFT: Example

$$p(x) = 3x^3 - 15x^2 + 18x + 0$$

$$a = [0, 18, -15, 3]$$

$$a^{[0]} = [0, -15] \quad a^{[1]} = [18, 3]$$

$$\begin{aligned} \text{FFT}([0, -15], 2) &= (\text{FFT}([0], 1) + \text{FFT}([-15], 1), \text{FFT}([0], 1) - \text{FFT}([-15], 1)) \\ &= (-15, 15) \end{aligned}$$

$$\begin{aligned} \text{FFT}([18, 3], 2) &= (\text{FFT}([18], 1) + \text{FFT}([3], 1), \text{FFT}([18], 1) - \text{FFT}([3], 1)) \\ &= (21, 15) \end{aligned}$$

$$k = 0 ; \omega = 1$$

$$d_0 = -15 + 1 * 21 = 6$$

$$d_2 = -15 - 1 * 21 = -36$$

$$k = 1 ; \omega = i$$

$$d_1 = 15 + i * 15$$

$$d_3 = 15 - i * 15$$

$$\text{FFT}(a, 4) = (6, 15 + 15i, -36, 15 - 15i)$$

7. Analysis

$T(n)$ = time required for computing $DFT_n(p)$

$$T(1) = O(1)$$

$$\begin{aligned} T(n) &= 2T(n/2) + O(n) \\ &= O(n \log n) \end{aligned}$$

Polynomial multiplication

Compute the product of two polynomials p, q of degree $< n$:

p, q of degree $n-1$, n coefficients



Evaluation via FFT: $\omega_{2n}^0, \omega_{2n}^1, \dots, \omega_{2n}^{2n-1}$

$2n$ point-value pairs $(\omega_{2n}^i, p(\omega_{2n}^i))$ and $(\omega_{2n}^i, q(\omega_{2n}^i))$



Pointwise multiplication

$2n$ point-value pairs $(\omega_{2n}^i, pq(\omega_{2n}^i))$



Interpolation

pq of degree $2n-2$, $2n-1$ coefficients

Interpolation

Convert the point-value representation into coefficient representation.

Input: $(x_0, y_0), \dots, (x_{n-1}, y_{n-1})$ where $x_i \neq x_j$, for all $i \neq j$

Output: Polynomial p with coefficients a_0, \dots, a_{n-1} ,
such that

$$\begin{aligned} p(x_0) &= a_0 + a_1 x_0 + \dots + a_{n-1} x_0^{n-1} = y_0 \\ p(x_1) &= a_0 + a_1 x_1 + \dots + a_{n-1} x_1^{n-1} = y_1 \\ p(x_2) &= a_0 + a_1 x_2 + \dots + a_{n-1} x_2^{n-1} = y_2 \\ &\vdots \\ p(x_{n-1}) &= a_0 + a_1 x_{n-1} + \dots + a_{n-1} x_{n-1}^{n-1} = y_{n-1} \end{aligned}$$

Interpolation

Matrix notation:

$$\begin{pmatrix} 1 & x_0 & \cdots & x_0^{n-1} \\ 1 & x_1 & \cdots & x_1^{n-1} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & x_{n-1} & \cdots & x_{n-1}^{n-1} \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \\ \vdots \\ a_{n-1} \end{pmatrix} = \begin{pmatrix} y_0 \\ y_1 \\ \vdots \\ y_{n-1} \end{pmatrix}$$

Interpolation

System of equations

$$\begin{pmatrix} 1 & x_0 & \cdots & x_0^{n-1} \\ 1 & x_1 & \cdots & x_1^{n-1} \\ & & \vdots & \\ 1 & x_{n-1} & \cdots & x_{n-1}^{n-1} \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \\ \vdots \\ a_{n-1} \end{pmatrix} = \begin{pmatrix} y_0 \\ y_1 \\ \vdots \\ y_{n-1} \end{pmatrix}$$

solvable if $x_i \neq x_j$ for all $i \neq j$.

Special case (here) : $x_i = \omega_n^i$

Definition: $V_n = (\omega_n^{ij})_{i,j}$, $a = (a_i)$, $y = (y_i)$

$$V_n a = y \quad \Rightarrow \quad a = V_n^{-1} y$$

Interpolation

Theorem:

For any $0 \leq i, j \leq n - 1$ we have:

$$(V_n^{-1})_{ij} = \frac{\omega_n^{-ij}}{n}$$

Proof:

$$V_n^{-1} = \left(\frac{\omega_n^{-ij}}{n} \right)_{i,j}$$

We have to show:

$$V_n^{-1} V_n = I_n$$

Interpolation

Consider the entry of $V_n^{-1}V_n$ in line i and column j :

$$(V_n^{-1}V_n)_{ij} =$$

$$\begin{pmatrix} \dots & \dots & \dots \\ \frac{1}{n} & \frac{\omega_n^{-i}}{n} & \dots & \frac{\omega_n^{-i(n-1)}}{n} \\ \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots \end{pmatrix} \begin{pmatrix} \dots & 1 & \dots \\ \dots & \omega_n^j & \dots \\ \dots & \omega_n^{2j} & \dots \\ \dots & \vdots & \dots \\ \dots & \omega_n^{(n-1)j} & \dots \end{pmatrix}_{ij}$$

Interpolation

$$(V_n^{-1}V_n)_{ij} = \sum_{k=0}^{n-1} \frac{\omega_n^{-ik}}{n} \omega_n^{jk} = \frac{1}{n} \sum_{k=0}^{n-1} \omega_n^{(-i+j)k}$$

Case 1: $i = j$

$$\frac{1}{n} \sum_{k=0}^{n-1} \omega_n^{(-i+j)k} = \frac{1}{n} \sum_{k=0}^{n-1} \omega_n^{0 \cdot k} = 1$$

Case 2: $i \neq j$, i.e. $-(n-1) \leq -i+j \leq n-1$
 thus $n \nmid -i+j$:

$$\frac{1}{n} \sum_{k=0}^{n-1} \omega_n^{(-i+j)k} = 0$$

Interpolation

Summation lemma:

For any integer $n > 0$, $l \geq 0$ with $n \nmid l$:

$$\sum_{k=0}^{n-1} \omega_n^{lk} = 0$$

Proof:

$$\sum_{k=0}^{n-1} (\omega_n^l)^k = \frac{(\omega_n^l)^n - 1}{\omega_n^l - 1} = \frac{(\omega_n^n)^l - 1}{\omega_n^l - 1} = 0$$

$$\begin{aligned} a_i &= \left(V_n^{-1} \mathbf{y} \right)_i \\ &= \left(\frac{1}{n}, \frac{\omega_n^{-i}}{n}, \dots, \frac{\omega_n^{-i(n-1)}}{n} \right) \begin{pmatrix} y_0 \\ y_1 \\ \vdots \\ y_{n-1} \end{pmatrix} \\ &= \sum_{k=0}^{n-1} y_k \frac{\omega_n^{-ik}}{n} \\ &= \frac{1}{n} \sum_{k=0}^{n-1} y_k \left(\omega_n^{-i} \right)^k \end{aligned}$$

Interpolation

$$a = \frac{1}{n} \left(\sum_{k=0}^{n-1} y_k (\omega_n^{-0})^k, \sum_{k=0}^{n-1} y_k (\omega_n^{-1})^k, \dots, \sum_{k=0}^{n-1} y_k (\omega_n^{-(n-1)})^k \right)$$

$$r(x) = y_0 + y_1 x + y_2 x^2 + \dots + y_{n-1} x^{n-1}$$

$$a = \frac{1}{n} \left(r(\omega_n^{-0}), r(\omega_n^{-1}), \dots, r(\omega_n^{-(n-1)}) \right)$$

Interpolation and DFT

$$a = \frac{1}{n} (r(\omega_n^{-0}), r(\omega_n^{-1}), \dots, r(\omega_n^{-(n-1)}))$$

$$a = \frac{1}{n} (r(\omega_n^n), r(\omega_n^{n-1}), \dots, r(\omega_n^1)) \quad \text{since } \omega_n^n = 1$$

$$a_i = \frac{1}{n} (DFT_n(r))_{n-i} \quad (i \neq 0)$$

$$a_0 = \frac{1}{n} (DFT_n(r))_0$$

Polynomial multiplication by FFT

Compute the product of two polynomials p, q of degree $< n$:

p, q of degree $n-1$, n coefficients



Evaluation by FFT: $\omega_{2n}^0, \omega_{2n}^1, \dots, \omega_{2n}^{2n-1}$

$2n$ point-value pairs $(\omega_{2n}^i, p(\omega_{2n}^i))$ und $(\omega_{2n}^i, q(\omega_{2n}^i))$



Pointwise multiplication

$2n$ point-value pairs $(\omega_{2n}^i, pq(\omega_{2n}^i))$



Interpolation via FFT

pq of degree $2n-2$, $2n-1$ coefficients