



Chapter 1

Divide and Conquer

Part 2: Polynomial Multiplication

Algorithm Theory
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Fabian Kuhn

Polynomials

Real polynomial p in one variable x :

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

Coefficients of p : $a_0, a_1, \dots, a_n \in \mathbb{R}$

Degree of p : largest power of x in p (n in the above case)

Example:

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

Set of all real-valued polynomials in x : $\mathbb{R}[x]$ (polynomial ring)

Operations: Addition

- Given: Polynomials $p, q \in \mathbb{R}[x]$ of degree n

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

$$q(x) = b_n x^n + b_{n-1} x^{n-1} + \dots + b_1 x + b_0$$

- Compute sum $p(x) + q(x)$:

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

Operations: Multiplication

- Given: Polynomials $p, q \in \mathbb{R}[x]$ of degree n

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

$$q(x) = b_n x^n + b_{n-1} x^{n-1} + \dots + b_1 x + b_0$$

- Product $p(x) \cdot q(x)$:

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

- Obtaining c_i : what products of monomials have degree i ?

$$\text{For } 0 \leq i \leq 2n: c_i = \sum_{j=0}^i a_j b_{i-j}$$

where $a_i = b_i = 0$ for $i > n$.

Operations: Evaluation

- Given: Polynomial $p \in \mathbb{R}[x]$ of degree n

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

- **Horner's method** for evaluation at specific value x_0 :

$$p(x_0) = (\dots ((a_n x_0 + a_{n-1})x_0 + a_{n-2})x_0 + \dots + a_1)x_0 + a_0$$

- Pseudo-code:

```
 $p := a_n; i := n;$   
while ( $i > 0$ ) do  
     $i := i - 1;$   
     $p := p \cdot x_0 + a_i$   
end
```

- Running time: $O(n)$

Representation of Polynomials

Coefficient representation:

- Polynomial $p(x) \in \mathbb{R}[x]$ of degree n is given by its $n + 1$ coefficients a_0, \dots, a_n :

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

- Example:

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

- The most typical (and probably most natural) representation of polynomials

Representation of Polynomials

Product of linear factors:

- Polynomial $p(x) \in \mathbb{C}[x]$ of degree n is given by its n roots

$$p(x) = a_n \cdot (x - x_1) \cdot (x - x_2) \cdot \dots \cdot (x - x_n)$$

- Example:

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

- Every polynomial has exactly n roots $x_i \in \mathbb{C}$ for which $p(x_i) = 0$
 - Polynomial is uniquely defined by the n roots and a_n
- We will not use this representation...

Representation of Polynomials

Point-value representation:

- Polynomial $p(x) \in \mathbb{R}[x]$ of degree n is given by $n + 1$ point-value pairs:

$$p = \{(x_0, p(x_0)), (x_1, p(x_1)), \dots, (x_n, p(x_n))\}$$

where $x_i \neq x_j$ for $i \neq j$.

- Example: The polynomial

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

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

Operations: Coefficient Representation



Deg.- n polynomials $p(x) = a_n x^n + \dots + a_0$, $q(x) = b_n x^n + \dots + b_0$

Addition:

$$p(x) + q(x) = (a_n + b_n)x^n + \dots + (a_0 + b_0)$$

- Time: $O(n)$

Multiplication:

$$p(x) \cdot q(x) = c_{2n} x^{2n} + \dots + c_0, \quad \text{where } c_i = \sum_{j=0}^i a_j b_{i-j}$$

- Naive solution: Need to compute product $a_i b_j$ for all $0 \leq i, j \leq n$
- Time: $O(n^2)$

Operations Point-Value Representation



Degree- n polynomials

$$p = \{(x_0, p(x_0)), \dots, (x_n, p(x_n))\}, q = \{(x_0, q(x_0)), \dots, (x_n, q(x_n))\}$$

- Note: we use the same points x_0, \dots, x_n for both polynomials

Addition:

$$p + q = \{(x_0, p(x_0) + q(x_0)), \dots, (x_n, p(x_n) + q(x_n))\}$$

- Time: $O(n)$

Multiplication:

$$p \cdot q = \{(x_0, p(x_0) \cdot q(x_0)), \dots, (x_n, p(x_n) \cdot q(x_n))\}$$

- Time: $O(n)$

Faster Multiplication?

- Multiplication is slow ($\Theta(n^2)$) when using the standard coefficient representation
- Try **divide-and-conquer** to get a faster algorithm
- Assume: degree is $n - 1$, n is even
- **Divide polynomial $p(x) = a_{n-1}x^{n-1} + \dots + a_0$ into 2 polynomials of degree $n/2 - 1$:**

$$p_0(x) = a_{n/2-1}x^{n/2-1} + \dots + a_0$$

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

$$p(x) = p_1(x) \cdot x^{n/2} + p_0(x)$$

- Similarly: $q(x) = q_1(x) \cdot x^{n/2} + q_0(x)$

Use Divide-And-Conquer

- **Divide:**

$$p(x) = p_1(x) \cdot x^{n/2} + p_0(x), \quad q(x) = q_1(x) \cdot x^{n/2} + q_0(x)$$

- **Multiplication:**

$$p(x)q(x) = p_1(x)q_1(x) \cdot x^n + \\ (p_0(x)q_1(x) + p_1(x)q_0(x)) \cdot x^{n/2} + p_0(x)q_0(x)$$

- 4 multiplications of degree $n/2 - 1$ polynomials:

$$T(n) = 4T(n/2) + O(n)$$

- Leads to $T(n) = \Theta(n^2)$ like the naive algorithm... (see exercises)

More Clever Recursive Solution

- **Recall that**

$$p(x)q(x) = p_1(x)q_1(x) \cdot x^n + (p_0(x)q_1(x) + p_1(x)q_0(x)) \cdot x^{n/2} + p_0(x)q_0(x)$$

- Compute $r(x) = (p_0(x) + p_1(x)) \cdot (q_0(x) + q_1(x))$:

Karatsuba Algorithm

- Recursive multiplication:

$$r(x) = (p_0(x) + p_1(x)) \cdot (q_0(x) + q_1(x))$$

$$p(x)q(x) = p_1(x)q_1(x) \cdot x^n$$

$$+ (r(x) - p_0(x)q_0(x) + p_1(x)q_1(x)) \cdot x^{n/2}$$

$$+ p_0(x)q_0(x)$$

- Recursively do **3 multiplications of degr. $(n/2 - 1)$ -polynomials**

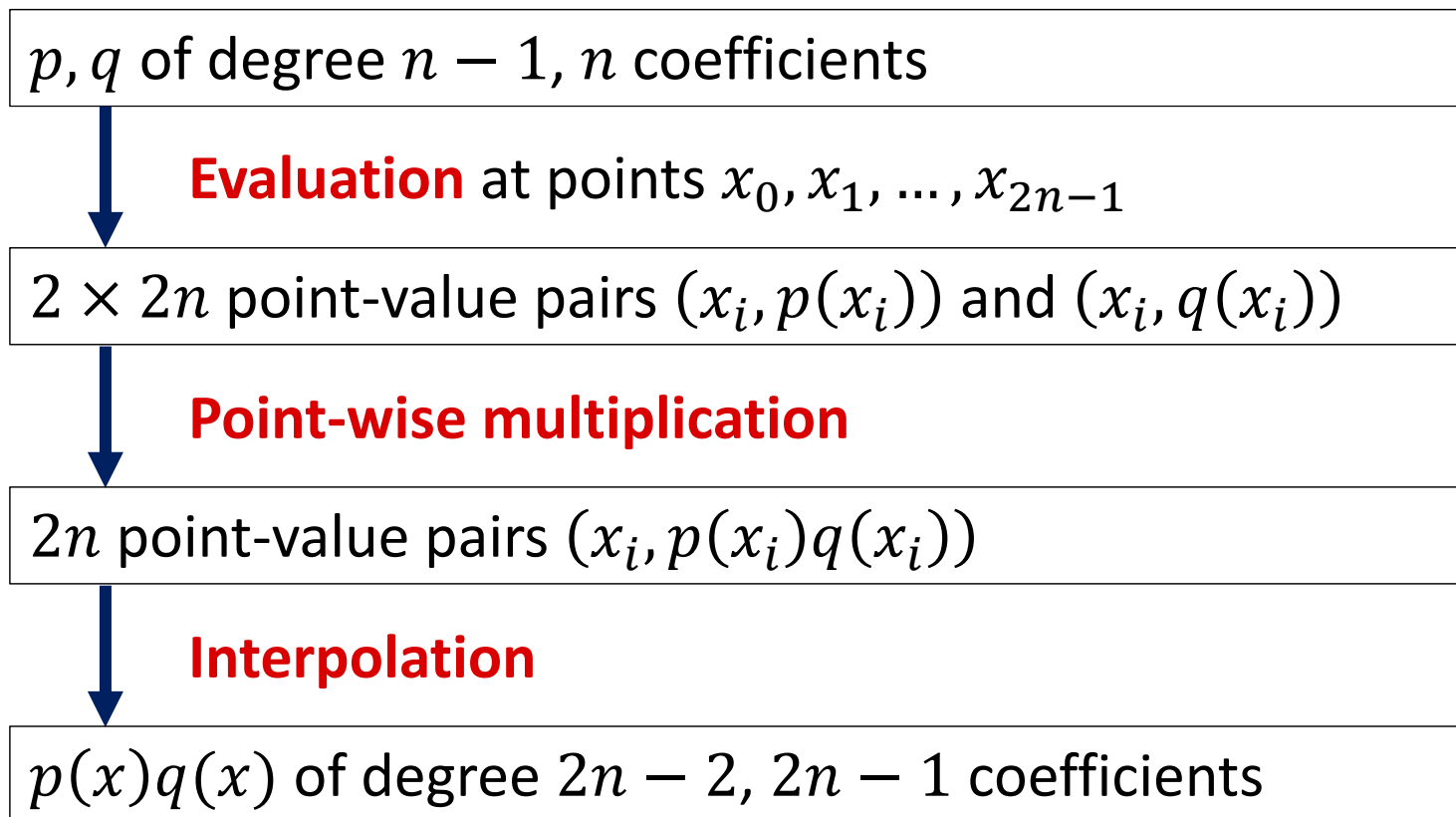
$$T(n) = 3T(n/2) + O(n)$$

- Gives: $T(n) = O(n^{1.59})$ (see exercises)

Faster Polynomial Multiplication?

Multiplication is fast when using the point-value representation

Idea to compute $p(x) \cdot q(x)$ (for polynomials of degree $< n$):



Point-Value Representation of p, q

- Select points x_0, x_1, \dots, x_{N-1} to evaluate p and q in a clever way

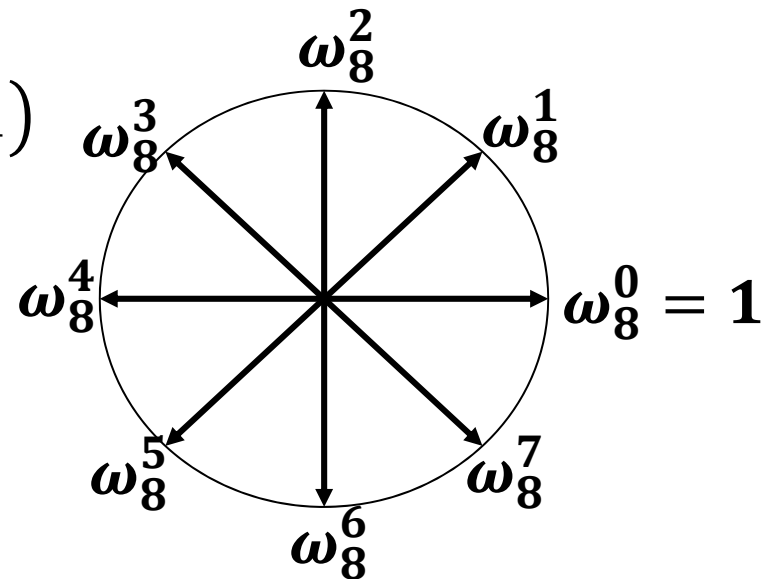
Consider the N powers of the principle N th root of unity:

Principle 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):

$$1 = \omega_N^0, \omega_N^1, \dots, \omega_N^{N-1}$$



Note: $\omega_N^k = e^{2\pi i k/N} = \cos \frac{2\pi k}{N} + i \cdot \sin \frac{2\pi k}{N}$

Discrete Fourier Transform

- The values $p(\omega_N^i)$ for $i = 0, \dots, N - 1$ uniquely define a polynomial p of degree $< N$.

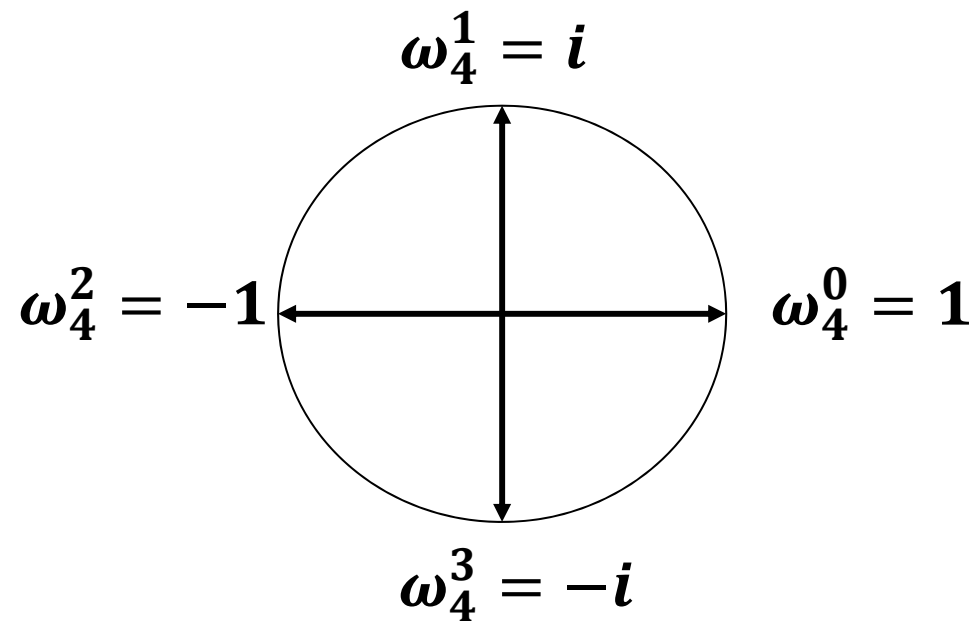
Discrete Fourier Transform (DFT):

- Assume $a = (a_0, \dots, a_{N-1})$ is the coefficient vector of poly. p
$$(p(x) = a_{N-1}x^{N-1} + \dots + a_1x + a_0)$$

$$\text{DFT}_N(a) := \left(p(\omega_N^0), p(\omega_N^1), \dots, p(\omega_N^{N-1}) \right)$$

Example

- Consider polynomial $p(x) = 3x^3 - 15x^2 + 18x$
- Choose $N = 4$
- Roots of unity:



Example

- Consider polynomial $p(x) = 3x^3 - 15x^2 + 18x$
- $N = 4$, roots of unity: $\omega_4^0 = 1, \omega_4^1 = i, \omega_4^2 = -1, \omega_4^3 = -i$
- Evaluate $p(x)$ at ω_4^k :

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

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

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

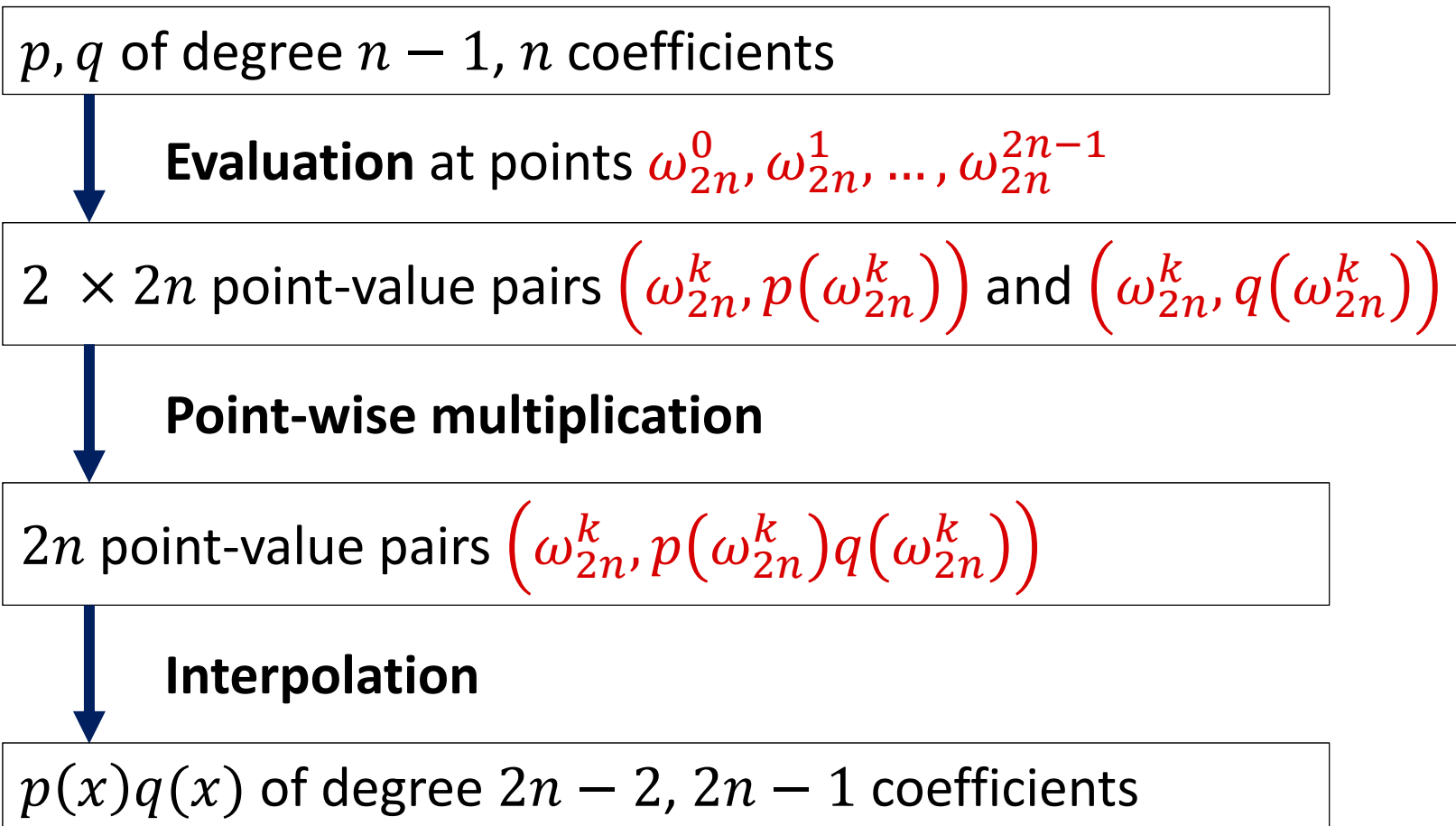
$$\left(\omega_4^3, p(\omega_4^3)\right) = (-i, p(-i)) = (-i, 15 - 15i)$$

- For $a = (3, -15, 18, 0)$:

$$\mathbf{DFT}_4(a) = (6, 15 + 15i, -36, 15 - 15i)$$

Faster Polynomial Multiplication?

Idea to compute $p(x) \cdot q(x)$ (for polynomials of degree $< n$):



Properties of the Roots of Unity

- **Cancellation Lemma:**

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

$$\omega_{dn}^{dk} = \omega_n^k, \quad \omega_n^{k+n} = \omega_n^k$$

- **Proof:**

Divide-and-Conquer Approach

- Divide $p(x)$ of degree $N - 1$ (N is even) into 2 polynomials of degree $N/2 - 1$ differently than in Karatsuba's algorithm
- $p_0(x) = a_0 + a_2x + a_4x^2 + \dots + a_{N-2}x^{N/2-1}$ (even coeff.)
 $p_1(x) = a_1 + a_3x + a_5x^2 + \dots + a_{N-1}x^{N/2-1}$ (odd coeff.)

Discrete Fourier Transform

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

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

For the coefficient vector a of $p(x)$:

$$\begin{aligned}
 \text{DFT}_N(a) &= \left(p_0(\omega_{N/2}^0), \dots, p_0(\omega_{N/2}^{N/2-1}), p_0(\omega_{N/2}^0), \dots, p_0(\omega_{N/2}^{N/2-1}) \right) \\
 &\quad + \left(\omega_N^0 p_1(\omega_{N/2}^0), \dots, \omega_N^{N/2-1} p_1(\omega_{N/2}^{N/2-1}), \omega_N^{N/2} p_1(\omega_{N/2}^0), \dots, \omega_N^{N-1} p_1(\omega_{N/2}^{N/2-1}) \right)
 \end{aligned}$$

Example

For the coefficient vector a of $p(x)$:

$$\begin{aligned} \text{DFT}_N(a) = & \left(p_0(\omega_{N/2}^0), \dots, p_0(\omega_{N/2}^{N/2-1}), p_0(\omega_{N/2}^0), \dots, p_0(\omega_{N/2}^{N/2-1}) \right) \\ & + \left(\omega_N^0 p_0(\omega_{N/2}^0), \dots, \omega_N^{N/2-1} p_0(\omega_{N/2}^{N/2-1}), \omega_N^{N/2} p_0(\omega_{N/2}^0), \dots, \omega_N^{N-1} p_0(\omega_{N/2}^{N/2-1}) \right) \end{aligned}$$

$N = 4$:

$$\begin{aligned} p(\omega_4^0) &= p_0(\omega_2^0) + \omega_4^0 p_1(\omega_2^0) \\ p(\omega_4^1) &= p_0(\omega_2^1) + \omega_4^1 p_1(\omega_2^1) \\ p(\omega_4^2) &= p_0(\omega_2^0) + \omega_4^2 p_1(\omega_2^0) \\ p(\omega_4^3) &= p_0(\omega_2^1) + \omega_4^3 p_1(\omega_2^1) \end{aligned}$$

Need: $(p_0(\omega_2^0), p_0(\omega_2^1))$ and $(p_1(\omega_2^0), p_1(\omega_2^1))$

(DFTs of coefficient vectors of p_0 and p_1)

Recursive Structure

For simplicity, we **abuse notation** in the following:

- Poly. $p(x) = a_{N-1}x^{N-1} + \dots + a_0$ with coefficient vector a

Let $\text{DFT}_N(p) := \text{DFT}_N(a)$

Recursive structure:

- For $N = 4$:

$$\begin{aligned} (\text{DFT}_4(p))_k &= p(\omega_4^k) \\ &= (\text{DFT}_2(p_0))_{k \bmod 2} + \omega_4^k \cdot (\text{DFT}_2(p_1))_{k \bmod 2} \end{aligned}$$

- General N (assume N is even):

$$\begin{aligned} (\text{DFT}_N(p))_k &= p(\omega_N^k) \\ &= (\text{DFT}_{N/2}(p_0))_{k \bmod N/2} + \omega_N^k \cdot (\text{DFT}_{N/2}(p_1))_{k \bmod N/2} \end{aligned}$$

Computation of DFT_N

- Divide-and-conquer algorithm for $DFT_N(p)$:

1. Divide

$N \leq 1$: $DFT_1(p) = a_0$

$N > 1$: Divide p into p_0 (even coeff.) and p_1 (odd coeff.).

2. Conquer

Solve $DFT_{N/2}(p_0)$ and $DFT_{N/2}(p_1)$ recursively

3. Combine

Compute $DFT_N(p)$ based on $DFT_{N/2}(p_0)$ and $DFT_{N/2}(p_1)$

Analysis

- $T(N)$: max. time to compute $\text{DFT}_N(p)$:

$$T(N) = 2T(N/2) + O(N), \quad T(1) = O(1)$$

- As for mergesort, comparing orders, closest pair of points:

$$T(N) = O(N \cdot \log N)$$

Small Improvement

Polynomial p of degree $N - 1$:

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

Need to compute $p_0(\omega_{N/2}^k)$ and $\omega_N^k \cdot p_1(\omega_{N/2}^k)$ for $0 \leq k < N/2$.

Example



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

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

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

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

Fast Fourier Transform (FFT) Algorithm



Algorithm FFT(a)

- Input: Array a of length N , where N is a power of 2
- Output: $\text{DFT}_N(a)$

if $n = 1$ **then return** a_0 ; // $a = [a_0]$

$d^{[0]} := \text{FFT}([a_0, a_2, \dots, a_{N-2}]);$

$d^{[1]} := \text{FFT}([a_1, a_3, \dots, a_{N-1}]);$

$\omega_N := e^{2\pi i/N}$; $\omega := 1$;

for $k = 0$ **to** $N/2 - 1$ **do** // $\omega = \omega_N^k$

$x := \omega \cdot d_k^{[1]}$;

$d_k := d_k^{[0]} + x$; $d_{k+N/2} := d_k^{[0]} - x$;

$\omega := \omega \cdot \omega_N$

end;

return $d = [d_0, d_1, \dots, d_{N-1}]$;

Example

- $p(x) = 3x^3 - 15x^2 + 18x + 0, a = [0, 18, -15, 3]$

Faster Polynomial Multiplication?

Idea to compute $p(x) \cdot q(x)$ (for polynomials of degree $< n$):

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

Evaluation at $\omega_{2n}^0, \omega_{2n}^1, \dots, \omega_{2n}^{2n-1}$ using **FFT**

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

Point-wise multiplication

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

Interpolation

$p(x)q(x)$ of degree $2n - 2$, $2n - 1$ coefficients

Interpolation

Convert point-value representation into coefficient representation

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

Output:

Degree- $(n - 1)$ polynomial with coefficients a_0, \dots, a_{n-1} such that

$$\begin{aligned} p(x_0) &= a_0 + a_1x_0 + a_2x_0^2 + \dots + a_{n-1}x_0^{n-1} = y_0 \\ p(x_1) &= a_0 + a_1x_1 + a_2x_1^2 + \dots + a_{n-1}x_1^{n-1} = y_1 \\ &\vdots \\ p(x_{n-1}) &= a_0 + a_1x_{n-1} + a_2x_{n-1}^2 + \dots + a_{n-1}x_{n-1}^{n-1} = y_{n-1} \end{aligned}$$

→ linear system of equations for a_0, \dots, a_{n-1}

Interpolation

Matrix Notation:

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

- System of equations solvable iff $x_i \neq x_j$ for all $i \neq j$

Special Case $x_i = \omega_n^i$:

$$\begin{pmatrix} 1 & 1 & 1 & \cdots & 1 \\ 1 & \omega_n & \omega_n^2 & \cdots & \omega_n^{n-1} \\ 1 & \omega_n^2 & \omega_n^4 & \cdots & \omega_n^{2(n-1)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & \omega_n^{n-1} & \omega_n^{2(n-1)} & \cdots & \omega_n^{(n-1)(n-1)} \end{pmatrix} \cdot \begin{pmatrix} a_0 \\ a_1 \\ a_2 \\ \vdots \\ a_{n-1} \end{pmatrix} = \begin{pmatrix} y_0 \\ y_1 \\ y_2 \\ \vdots \\ y_{n-1} \end{pmatrix}$$

Interpolation

- Linear system:

$$W \cdot \mathbf{a} = \mathbf{y} \quad \Rightarrow \quad \mathbf{a} = W^{-1} \cdot \mathbf{y}$$

$$W_{i,j} = \omega_n^{ij}, \quad \mathbf{a} = \begin{pmatrix} a_0 \\ \vdots \\ a_{n-1} \end{pmatrix}, \quad \mathbf{y} = \begin{pmatrix} y_0 \\ \vdots \\ y_{n-1} \end{pmatrix}$$

Claim:

$$W_{ij}^{-1} = \frac{\omega_n^{-ij}}{n}$$

Proof: Need to show that $W^{-1}W = I_n$

DFT Matrix Inverse



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

DFT Matrix Inverse

$$(W^{-1}W)_{i,j} = \sum_{\ell=0}^{n-1} \frac{\omega_n^{\ell(j-i)}}{n}$$

Need to show $(W^{-1}W)_{i,j} = \begin{cases} 1 & \text{if } i = j \\ 0 & \text{if } i \neq j \end{cases}$

Case $i = j$:

DFT Matrix Inverse



$$(W^{-1}W)_{i,j} = \sum_{\ell=0}^{n-1} \frac{\omega_n^{\ell(j-i)}}{n}$$

Case $i \neq j$:

Inverse DFT

- $W^{-1} = \begin{pmatrix} \frac{1}{n} & \frac{\omega_n^{-k}}{n} & \dots & \frac{\omega_n^{-(n-1)k}}{n} \\ \vdots & \vdots & \ddots & \vdots \\ \dots & \dots & \dots & \dots \end{pmatrix}$

- We get $\mathbf{a} = W^{-1} \cdot \mathbf{y}$ and therefore

$$a_k = \begin{pmatrix} \frac{1}{n} & \frac{\omega_n^{-k}}{n} & \dots & \frac{\omega_n^{-(n-1)k}}{n} \end{pmatrix} \cdot \begin{pmatrix} y_0 \\ y_1 \\ \vdots \\ y_{n-1} \end{pmatrix}$$
$$= \frac{1}{n} \cdot \sum_{j=0}^{n-1} \omega_n^{-kj} \cdot y_j$$

DFT and Inverse DFT

Inverse DFT:

$$a_k = \frac{1}{n} \cdot \sum_{j=0}^{n-1} \omega_n^{-kj} \cdot y_j$$

- Define polynomial $q(x) = y_0 + y_1x + \dots + y_{n-1}x^{n-1}$:

$$a_k = \frac{1}{n} \cdot q(\omega_n^{-k})$$

DFT:

- Polynomial $p(x) = a_0 + a_1x + \dots + a_{n-1}x^{n-1}$:

$$y_k = p(\omega_n^k)$$

DFT and Inverse DFT

$$q(x) = y_0 + y_1x + \dots + y_{n-1}x^{n-1}, \quad a_k = \frac{1}{n} \cdot q(\omega_n^{-k}):$$

- Therefore:

$$\begin{aligned} & (a_0, a_1, \dots, a_{n-1}) \\ &= \frac{1}{n} \cdot \left(q(\omega_n^{-0}), q(\omega_n^{-1}), q(\omega_n^{-2}), \dots, q(\omega_n^{-(n-1)}) \right) \\ &= \frac{1}{n} \cdot \left(q(\omega_n^0), q(\omega_n^{n-1}), q(\omega_n^{n-2}), \dots, q(\omega_n^1) \right) \end{aligned}$$

- Recall:

$$\begin{aligned} \text{DFT}_n(\mathbf{y}) &= \left(q(\omega_n^0), q(\omega_n^1), q(\omega_n^2), \dots, q(\omega_n^{n-1}) \right) \\ &= n \cdot (a_0, a_{n-1}, a_{n-2}, \dots, a_2, a_1) \end{aligned}$$

DFT and Inverse DFT

- We have $\text{DFT}_n(\mathbf{y}) = n \cdot (a_0, a_{n-1}, a_{n-2}, \dots, a_2, a_1)$:

$$a_i = \begin{cases} (\text{DFT}_n(\mathbf{y}))_0 & \text{if } i = 0 \\ (\text{DFT}_n(\mathbf{y}))_{n-i} & \text{if } i \neq 0 \end{cases}$$

- DFT and inverse DFT can both be computed using FFT algorithm in $O(n \log n)$ time.
- 2 polynomials of $\text{degr.} < n$ can be multiplied in time $O(n \log n)$.

Faster Polynomial Multiplication?

Idea to compute $p(x) \cdot q(x)$ (for polynomials of degree $< n$):

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

Evaluation at $\omega_{2n}^0, \omega_{2n}^1, \dots, \omega_{2n}^{2n-1}$ using **FFT**

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

Point-wise multiplication

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

Interpolation using **FFT**

$p(x)q(x)$ of degree $2n - 2$, $2n - 1$ coefficients

Convolution

- More generally, the polynomial multiplication algorithm computes the convolution of two vectors:

$$\mathbf{a} = (a_0, a_1, \dots, a_{m-1})$$

$$\mathbf{b} = (b_0, b_1, \dots, b_{n-1})$$

$$\mathbf{a} * \mathbf{b} = (c_0, c_1, \dots, c_{m+n-2}),$$

$$\text{where } c_k = \sum_{\substack{(i,j):i+j=k \\ i < m, j < n}} a_i b_j$$

- c_k is exactly the coefficient of x^k in the product polynomial of the polynomials defined by the coefficient vectors \mathbf{a} and \mathbf{b}

More Applications of Convolutions

Signal Processing Example:

- Assume $\mathbf{a} = (a_0, \dots, a_{n-1})$ represents a sequence of measurements over time
- Measurements might be noisy and have to be smoothed out
- Replace a_i by weighted average of nearby last m and next m measurements (e.g., Gaussian smoothing):

$$a'_i = \frac{1}{Z} \cdot \sum_{j=i-m}^{i+m} a_j e^{-(i-j)^2}$$

- New vector \mathbf{a}' is the convolution of \mathbf{a} and the weight vector $\frac{1}{Z} \cdot (e^{-m^2}, e^{-(m-1)^2}, \dots, e^{-1}, 1, e^{-1}, \dots, e^{-(m-1)^2}, e^{-m^2})$
- Might need to take care of boundary points...

More Applications of Convolutions

Combining Histograms:

- Vectors \mathbf{a} and \mathbf{b} represent two histograms
- E.g., annual income of all men & annual income of all women
- Goal: Get new histogram \mathbf{c} representing combined income of all possible pairs of men and women:

$$\mathbf{c} = \mathbf{a} * \mathbf{b}$$

Also, the DFT (and thus the FFT alg.) has many other applications!