Integer multiplication and the Fast Fourier Transform

Multiplying n-bit integers

Karatsuba

Input: $x, y \in \{0,1\}^n$

Output: product $(xy) \in \{0,1\}^{2n}$

```
   1234
 × 5678
 ------
   9872
  8638
  8
 ------
     5 2
```

$O(n^2)$

Better?

Divide bits in half

$$x \quad \underbrace{1\;0\;1\;0\;1\;1\;0\;0}_{x_1 \in \{0,1\}^{n/2}}\;\underbrace{1\;0\;1\;0\;1\;1\;0\;1}_{x_2 \in \{0,1\}^{n/2}}$$

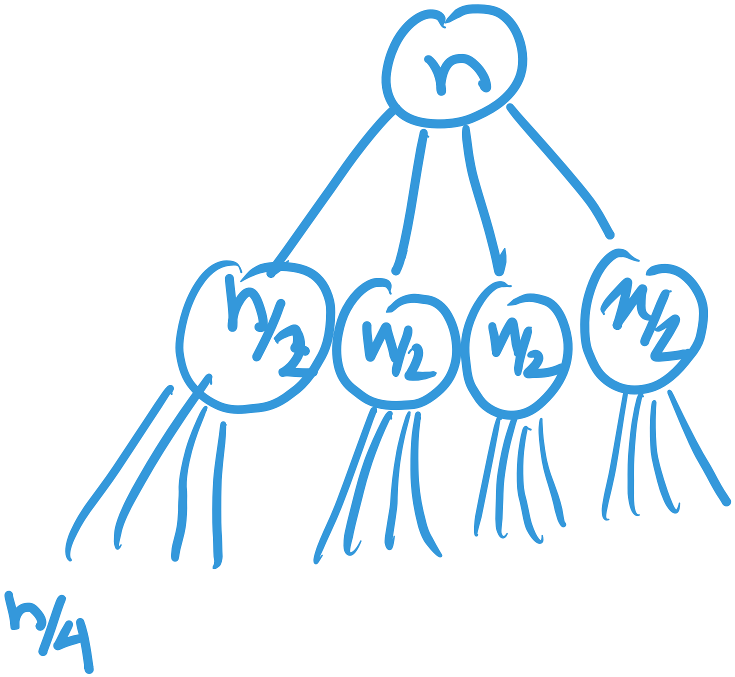
$$y \quad \underbrace{1\;0\;1\;0\;1\;1\;0\;0}_{y_1 \in \{0,1\}^{n/2}}\;\underbrace{1\;0\;1\;0\;1\;1\;0\;1}_{y_2 \in \{0,1\}^{n/2}}$$

$$x = \left(x_1 2^{n/2} + x_2\right), \quad y = \left(y_1 2^{n/2} + y_2\right)$$

$$x \cdot y = \underline{x_1 y_1}\, 2^n + \left(\underline{x_1 y_2} + \underline{y_1 x_2}\right) 2^{n/2} + \underline{x_2 y_2}$$

which multiplies 4 pairs of $(n/2)$-bit numbers

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



work

n

$2n$

$4n$

$2^i n$

$\log(n)$

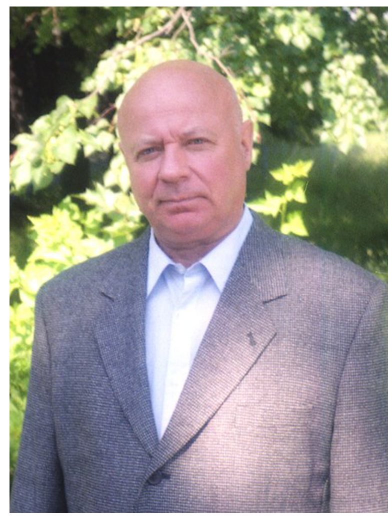
$$n \sum_{i=1}^{\log(n)} 2^i = n^2$$

Andrey Kolmogorov (renowned mathematician)

1950's: conjectured $\Omega(n^2)$ lower bound

Anatoly Karatsuba

1960: hold my beer



Karatsuba's Trick

$$\boxed{x \cdot y = x_1 y_1 2^n + (x_1 y_2 + y_1 x_2) 2^{n/2} + x_2 y_2}$$

$$(x_1 + x_2)(y_1 + y_2) = x_1 y_1 + \underbrace{x_1 y_2 + x_2 y_1}_{} + x_2 y_2$$

$$(x + x_2)(y_1 + y_2) - x_1 y_1 - x_2 y_2 =$$

$$x \cdot y = x_1 y_1 2^n + (x_1 y_2 + y_1 x_2) 2^{n/2} + x_2 y_2$$

Karatsuba's Trick

already computed

$$\underbrace{(x_1+x_2)(y_1+y_2)}_{\text{one multiply}} = x_1 y_1 + \underbrace{x_1 y_2 + x_2 y_1}_{\text{middle term}} + x_2 y_2$$

$$x_1 y_2 + x_2 y_1 = x_1 y_1 + x_2 y_2 - (x_1+x_2)(y_1+y_2)$$

2 multiplies for the price of 1 (more)!

① Recursive specification

mult(A[1..n], B[1..n]): given integer A, B (in Binary)

return $A \cdot B$

Designing a recursive algorithm

① Recursive specification
- declares input/output of algo
- "contract" algo must fulfill
- induction hypothesis for correctness

② Implement spec

③ Prove correctness

argue algo satisfies recursive spec for all n by induction on n

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Divide bits in half

$$x \quad \underbrace{1\,0\,1\,0\,1\,1\,0\,0}_{x_1 \in \{0,1\}^{n/2}}\;\underbrace{1\,0\,1\,0\,1\,1\,0\,1}_{x_2 \in \{0,1\}^{n/2}}$$

$$y \quad \underbrace{1\,0\,1\,0\,1\,1\,0\,0}_{y_1 \in \{0,1\}^{n/2}}\;\underbrace{1\,0\,1\,0\,1\,1\,0\,1}_{y_2 \in \{0,1\}^{n/2}}$$

$x = x_1 2^{n/2} + x_2, \quad y = y_1 2^{n/2} + y_2$

$$x \cdot y = x_1 y_1 2^n + (x_1 y_2 + y_1 x_2) 2^{n/2} + x_2 y_2$$

which multiplies 4 pairs of (n/2)-bit numbers

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2 multiplies for the price of 1 (more)!

① Recursive specification

② Implement spec

mult$(A[1..n], B[1..n])$:

if $n=0$ return 0

if $n=1$ return $A[1] \cdot B[1]$

let $A_0 = A[1..\lceil n/2 \rceil]$, $A_1 = [\lceil n/2 \rceil + 1, .., n]$

$B_0 = B[\sim]$, $B_1 = B[\sim]$

Designing a recursive algorithm

① Recursive specification
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① Recursive specification

Designing a recursive algorithm

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- declares input/output of algo
- "contract" algo must fulfill
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② Implement spec

③ Prove correctness

argue algo satisfies recursive spec for all n by induction on n

② Implement spec

`multiply`$(x[1..n], y[1..n])$

1. If $n = 0$ then return 0.
2. If $n = 1$ then return $x[1] * y[1]$.
3. If n is not even then pad x and y with a leading 0, making n even. // $O(n)$.
4. Let $x_1 = x[1..n/2]$, $x_2 = [n/2+1..n]$, $y_1 = y[1..n/2]$, and $y_2 = y[n/2+1..n]$ (as $n/2$-bit integers). // $O(n)$.
5. Let $x_3[1..n/2+1] = x_1 + x_2$ and $y_3[1..n/2+1] = (y_1 + y_2)$ (as $(n/2+1)$-bit integers). // $O(n)$.
6. Let $Z_1 = \texttt{multiply}(x_1, y_1)$, $Z_2 = \texttt{multiply}(x_2, y_2)$, and $Z_3 = \texttt{multiply}(x_3, y_3)$. // $3T((n+2)/2)$.

/* *Note that multiplying by 2^n is just a bit-shift and takes $O(n)$ time.* */

7. Return $2^n * Z_1 + 2^{n/2}(Z_3 - Z_1 - Z_2) + Z_2$

4. Running time

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

<u>multiply($x[1..n]$, $y[1..n]$)</u>

1. If $n = 0$ then return 0.
2. If $n = 1$ then return $x[1] * y[1]$.
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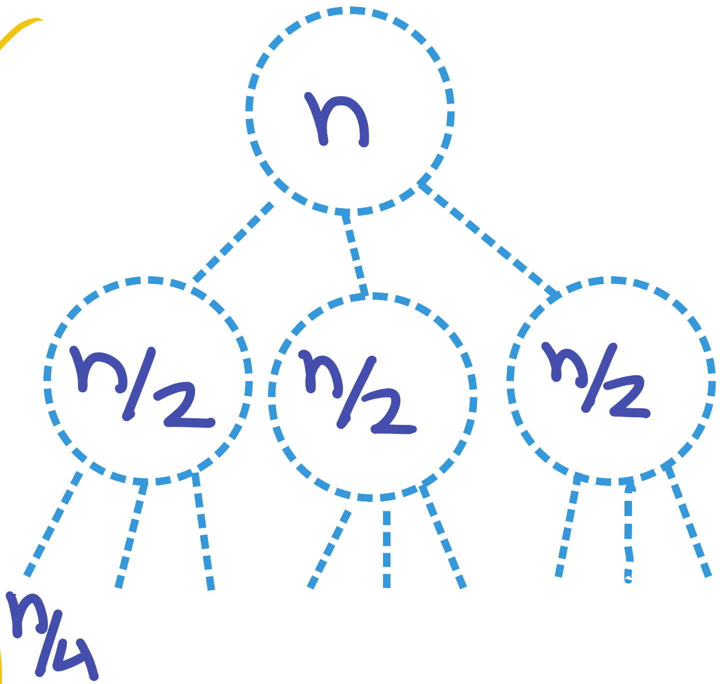
/* *Note that multiplying by 2^n is just a bit-shift and takes $O(n)$ time.* */

7. Return $2^n * Z_1 + 2^{n/2}(Z_3 - Z_1 - Z_2) + Z_2$

$h = \log_2 n$



n

$\frac{3}{2} n$

$\left(\frac{3}{2}\right)^2 n$

$\left(\frac{3}{2}\right)^i n$

ith

Running time

$$T(n) = 3T\left(\tfrac{n}{2}\right) + O(n)$$

$$\frac{\left(\frac{3}{2}\right)^{\log_2 n} - \cancel{1}}{\frac{3}{2} - \cancel{1}}$$

$$n \sum_{i=0}^{\log_2 n} \left(\tfrac{3}{2}\right)^i = O\left(n \left(\tfrac{3}{2}\right)^{\overbrace{\log_2 n}^{=\log_{1.5} n / \log_{1.5} 2}}\right)$$

$$= O\left(n \left(2^{\log_2(3/2)}\right)^{\log_2 n}\right)$$

$$= O\left(n \left(2^{\underline{\log_2 n}}\right)^{\log_2(3/2)}\right)$$

$$= O\left(n^{1+\log_2(3/2)}\right)$$

$$= n^{\log_2(3)}$$

4. Running time

`multiply(x[1..n], y[1..n])`

1. If $n = 0$ then return 0.
2. If $n = 1$ then return $x[1] * y[1]$.
3. If n is not even then pad x and y with a leading 0, making n even. // $O(n)$.
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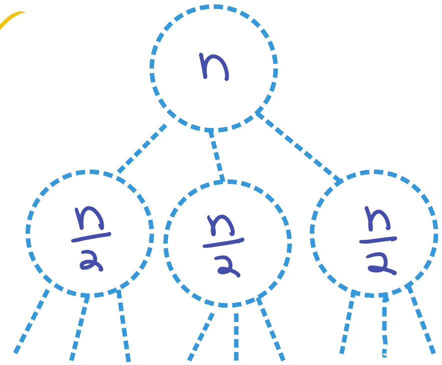


$h = \log_2 n$

n

$3 \times \frac{n}{2} = \frac{3}{2} n$

$\left(\frac{3}{2}\right)^2 n$

$\left(\frac{3}{2}\right)^h n$

$$\log_2(3/2) = \log_2(3) - \log_2(2)$$
$$= \sim - 1$$

$= O(n^{1.585})$

Integer multiplication

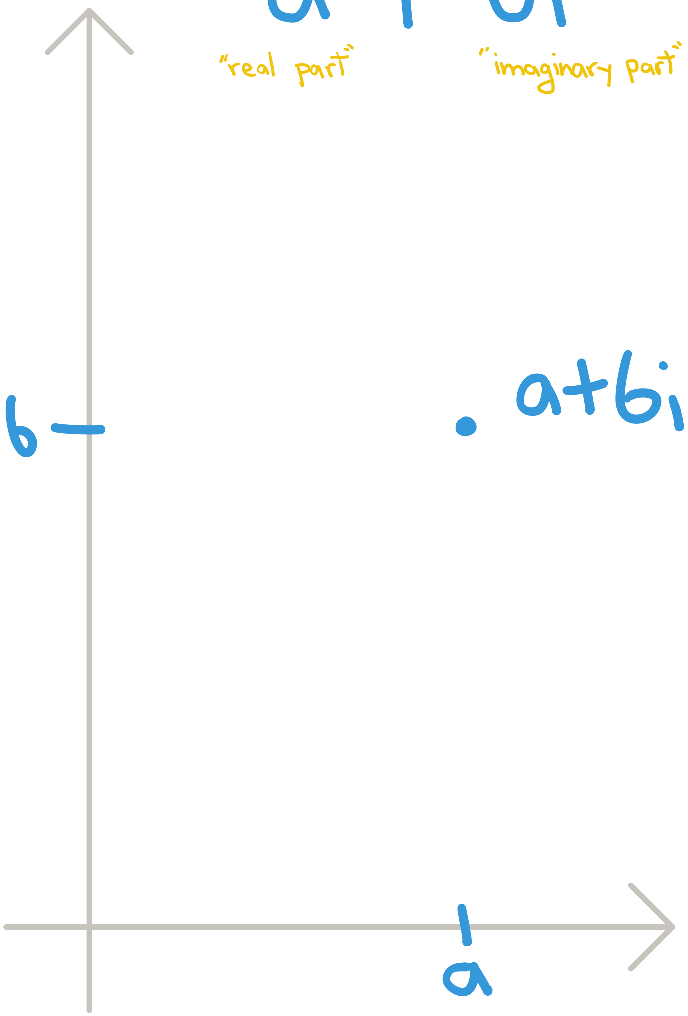
and the

Fast Fourier Transform

Complex numbers $\mathbb{C}$

"imaginary i" satisfying $i^2 = -1$

$$\underset{\text{"real part"}}{a} + \underset{\text{"imaginary part"}}{b}i$$



multiplication:

$$(a+bi)(c+di)$$
$$= ac + (bc+ad)i - bd$$

$\Rightarrow$ polynomials over $\mathbb{C}$

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

$\Rightarrow$ power series over $\mathbb{C}$

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots$$

Euler's formula

$$e^{\theta i} = \cos\theta + i\sin\theta$$

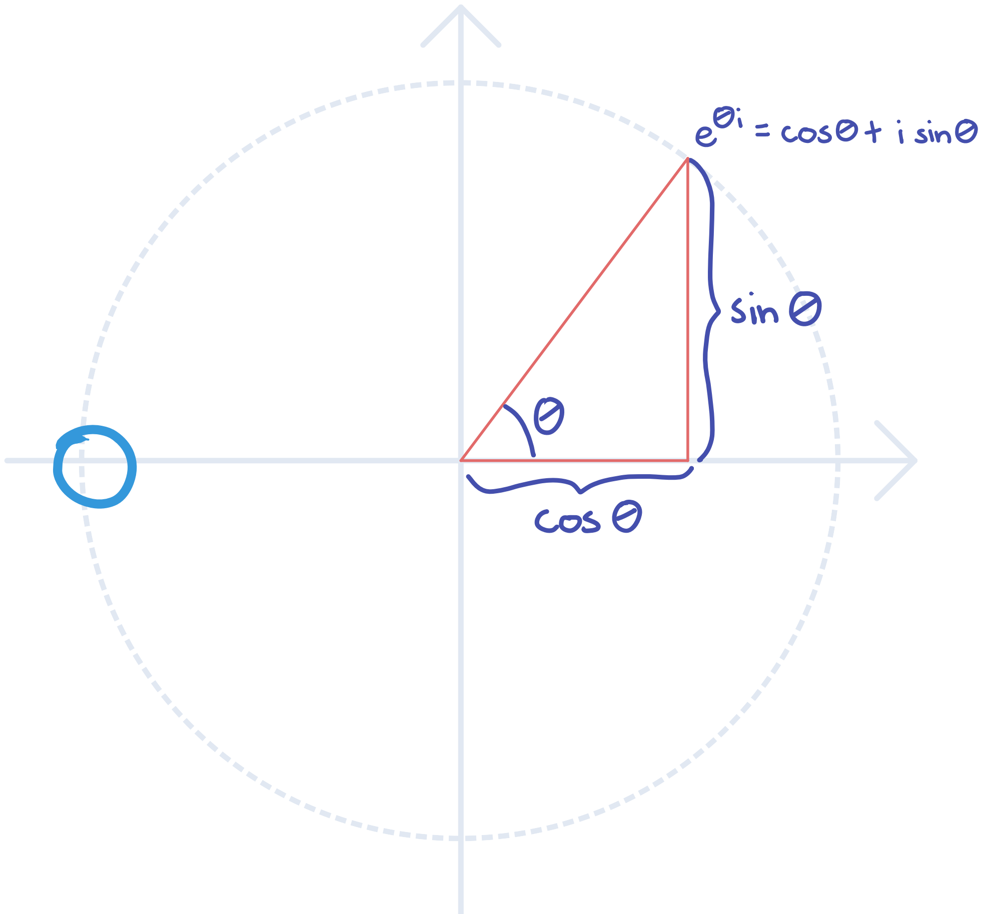
$a + bi$

"real part" "imaginary part"

"imaginary i" s.t. $i^2 = -1$

$(a+bi)(c+di) = ac + (bc+ad)i - bd$

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots$$



$\Rightarrow$ Euler's identity:

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

nth roots of unity:

any $\omega \in \mathbb{C}$ s.t. $\omega^n = 1$

$x^n = 1$

$a + bi$

"real part" "imaginary part"

"imaginary i" s.t. $i^2 = -1$

$(a+bi)(c+di) = ac + (bc+ad)i - bd$

$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots$

e.g. $\omega = 1$ for all n

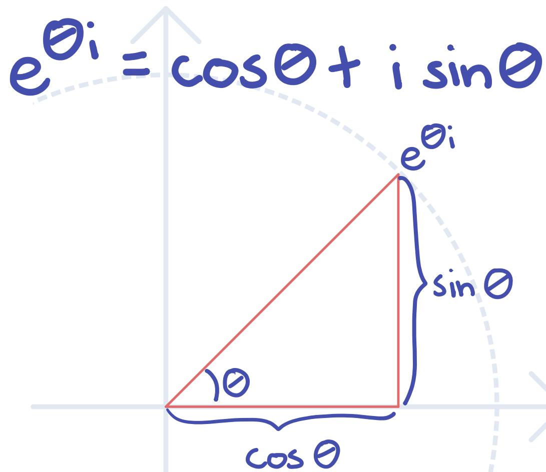
$\omega = -1$ for n even

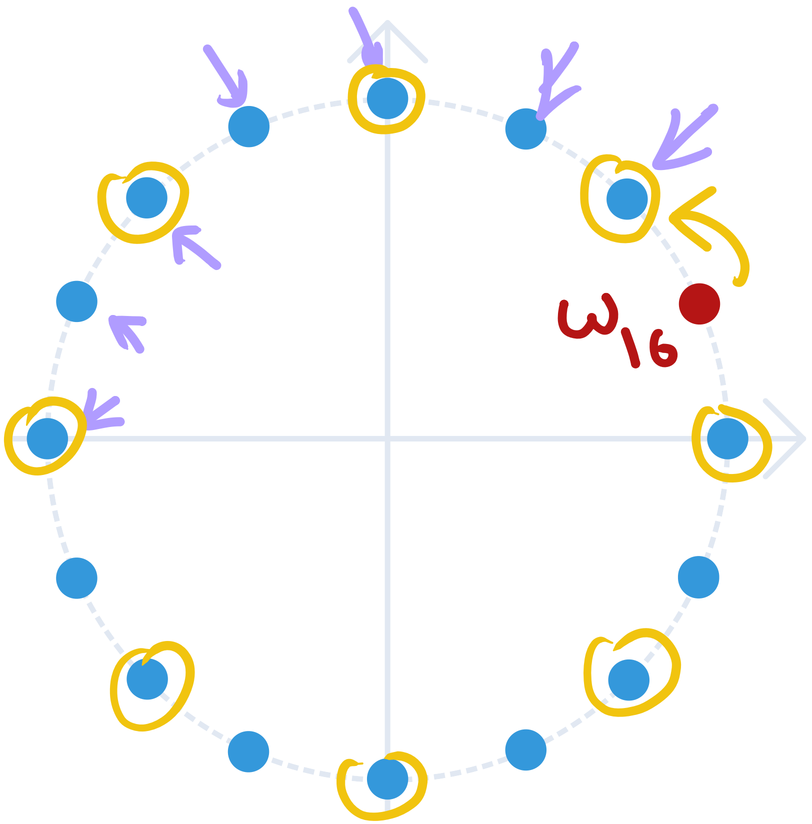
$\omega = i$ for $n = 4$

$(\omega_n^2)^n = (\omega_n^n)^2$

Euler's formula:

$e^{\theta i} = \cos\theta + i\sin\theta$





let

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

Euler's identity:

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

$1, \omega_n, \omega_n^2, \cdots, \omega_n^{n-1}$

are all nth roots of unity

(nth) discrete Fourier transform F_n

Input: $a_0, a_1, a_2, \cdots, a_{n-1} \in \mathbb{C}$

Output: n values

$$F_n a = (p(1), p(\omega_n), p(\omega_n^2), \cdots, p(\omega_n^{n-1}))$$

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

conjugate Fourier transform $F_n^\star$

Input: $a_0, a_1, a_2, \cdots, a_{n-1} \in \mathbb{C}$

Output: n values

$$F_n^\star a = (p(1), p(\omega_n^{n-1}), p(\omega_n^{n-2}), \cdots, p(\omega_n))$$

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

$a + bi$

"real part" "imaginary part"

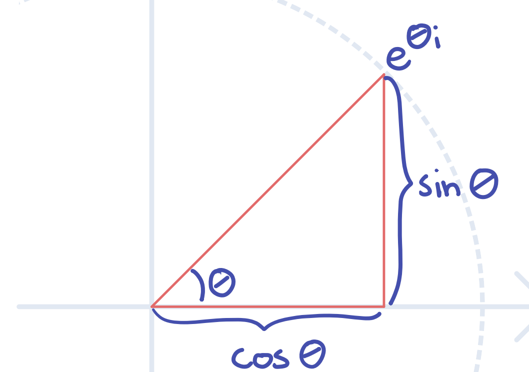
"imaginary i" s.t. $i^2 = -1$

$(a+bi)(c+di) = ac + (bc+ad)i - bd$

$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots$

Euler's formula:

$e^{\theta i} = \cos\theta + i\sin\theta$



Euler's identity:

- $e^{\pi i} = -1$
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$$\omega_n \stackrel{\text{def}}{=} e^{2\pi i/n}$$

$1, \omega_n, \omega_n^2, \cdots, \omega_n^{n-1}$ are all nth roots of unity

Input: $a_0, a_1, a_2, \cdots, a_{n-1} \in \mathbb{C}$

Output: n values

$$F_n a = (p(1), p(\omega_n), p(\omega_n^2), \cdots, p(\omega_n^{n-1}))$$

$$F_n^* a = (p(1), p(\omega_n^{n-1}), p(\omega_n^{n-2}), \cdots, p(\omega_n))$$

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

Fact: $F_n^* F_n a = F_n F_n^* a = na$

(i.e., F_n and F_n^* are essentially inverse)

$$\underset{\text{"real part"}}{a} + \underset{\text{"imaginary part"}}{bi}$$

"imaginary i" s.t. $i^2 = -1$

$(a+bi)(c+di) = ac + (bc+ad)i - bd$

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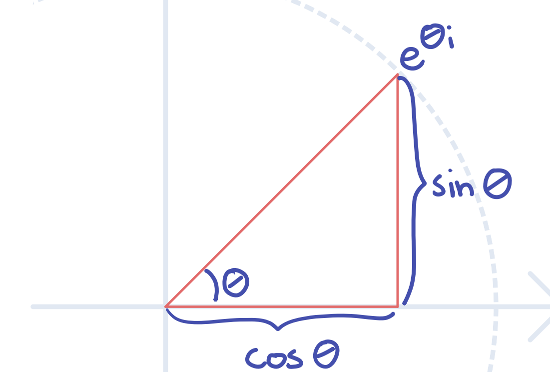

Euler's identity:

- $e^{\pi i} = -1$
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$$\omega_n \stackrel{\text{def}}{=} e^{2\pi i/n}$$

$1, \omega_n, \omega_n^2, \cdots, \omega_n^{n-1}$ are all nth roots of unity

Input: $a_0, a_1, a_2, \cdots, a_{n-1} \in \mathbb{C}$

Output: n values

$$F_n a = (p(1), p(\omega_n), p(\omega_n^2), \cdots, p(\omega_n^{n-1}))$$

$$F_n^* a = (p(1), p(\omega_n^{n-1}), p(\omega_n^{n-2}), \cdots, p(\omega_n))$$

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

Fact: $F_n^* F_n a = F_n F_n^* a = na$

Theorem: $F_n a$ and $F_n^* a$ can be computed in $O(n \log n)$ time.

$$a + bi$$

"real part" "imaginary part"

"imaginary i" s.t. $i^2 = -1$

$(a+bi)(c+di) = ac + (bc+ad)i - bd$

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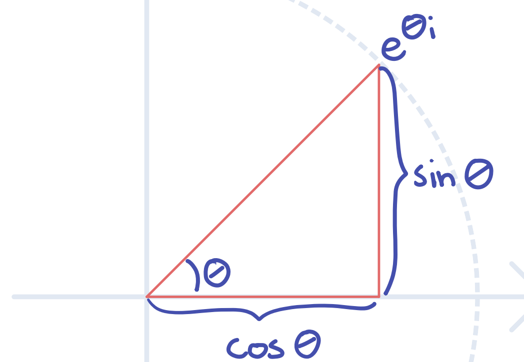

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$$\omega_n \overset{\text{def}}{=} e^{2\pi i/n}$$

$1, \omega_n, \omega_n^2, \cdots, \omega_n^{n-1}$ are all nth roots of unity

Application: multiplying polynomials

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

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

goal: compute

$$r(x) = p(x)\,q(x)$$

$$= c_0 + c_1 x + \cdots + c_{2n-2} x^{n-2}$$

where $c_k = \sum_{i=0}^{k} a_i b_{k-i}$

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"real part" "imaginary part"

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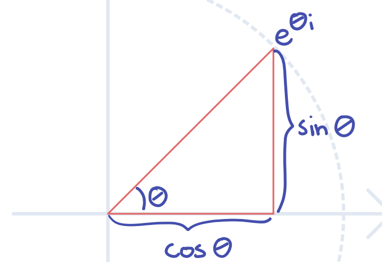

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$1, \omega_n, \omega_n^2, \cdots, \omega_n^{n-1}$ are all nth roots of unity

$F_n a = (p(1), p(\omega_n), p(\omega_n^2), \cdots, p(\omega_n^{n-1}))$

$F_n^\star a = (p(1), p(\omega_n^{n-1}), p(\omega_n^{n-2}), \cdots, p(\omega_n))$

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

Fact: $F_n^\star F_n a = F_n F_n^\star a = na$

Theorem: $F_n a$, $F_n^\star a$ in $O(n \log n)$

Input: $p(x) = a_0 + a_1 x + \cdots + a_{n-1} x^{n-1}$

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

goal: $r(x) = p(x)\, q(x) = c_0 + c_1 x + \cdots + c_{2n-2} x^{n-2}$

$$\underbrace{a}_{\text{"real part"}} + \underbrace{b}_{\text{"imaginary part"}} i$$

"imaginary i" s.t. $i^2 = -1$

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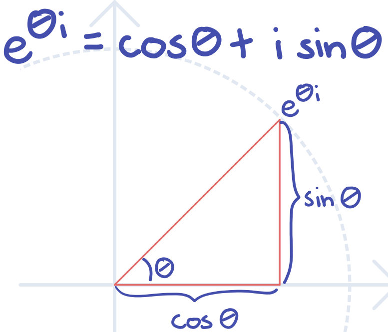

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$F_n^{\star} a = (p(1), p(\omega_n^{n-1}), p(\omega_n^{n-2}), \cdots, p(\omega_n))$

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

Fact: $F_n^{\star} F_n a = F_n F_n^{\star} a = na$

Theorem: $F_n a, F_n^{\star} a$ in $O(n \log n)$

Input: $p(x) = a_0 + a_1 x + \cdots + a_{n-1} x^{n-1}$

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

goal: $r(x) = p(x)\,q(x) = c_0 + c_1 x + \cdots + c_{2n-2} x^{n-2}$

Idea: $r(\omega_{2n}^{i}) = p(\omega_{2n}^{i})\, q(\omega_{2n}^{i})$

1. FFT
2. mult. coeffs. of same order
3. FFT^{-1}

$a + bi$

"real part" "imaginary part"

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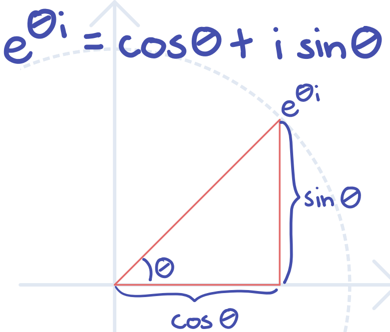

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$F_n^{*} a = (p(1), p(\omega_n^{n-1}), p(\omega_n^{n-2}), \cdots, p(\omega_n))$

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

Fact: $F_n^{*} F_n a = F_n F_n^{*} a = na$

Theorem: $F_n a$, $F_n^{*} a$ in $O(n \log n)$

Input: $p(x) = a_0 + a_1 x + \cdots + a_{n-1} x^{n-1}$

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

goal: $r(x) = p(x)\,q(x) = c_0 + c_1 x + \cdots + c_{2n-2} x^{n-2}$

Idea: $r(\omega_{2n}^i) = p(\omega_{2n}^i)\,q(\omega_{2n}^i)$

(p, q)

$\downarrow$ $O(n \log n)$

$(F_{2n} a, F_{2n} b)$

$\downarrow$ $O(n)$ by mult. pairwise

$F_{2n} c$

$\downarrow$ $O(n \log n)$

$c = \frac{1}{2n} F_{2n}^{\star} F_{2n} c$

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"real part" "imaginary part"

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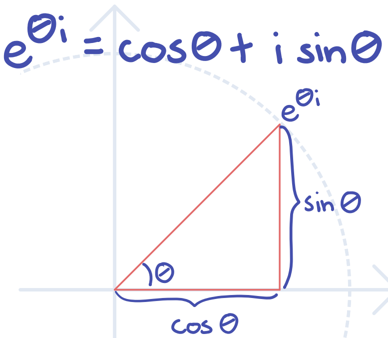

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Fact: $F_n^{\star} F_n a = F_n F_n^{\star} a = na$

Theorem: $F_n a$, $F_n^{\star} a$ in $O(n \log n)$

Input: $a_0, a_1, a_2, \cdots, a_{n-1} \in \mathbb{C}$

Output: n values

$$F_n a = \left(p(1), p(\omega_n), p(\omega_n^2), \cdots, p(\omega_n^{n-1})\right)$$

$$F_n^* a = \left(p(1), p(\omega_n^{n-1}), p(\omega_n^{n-2}), \cdots, p(\omega_n)\right)$$

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

Fact: $F_n^* F_n a = F_n F_n^* a = na$

Theorem: $F_n a$ and $F_n^* a$ can be computed in $O(n \log n)$ time.

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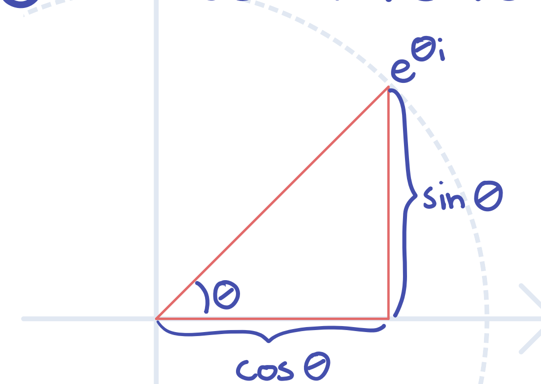

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Idea: $\omega_{2n}^2 = \omega_n$

let $a = (a_0, a_1, \cdots, a_{2n-1})$.

$$(F_{2n}a)_k = a_0 + a_1\omega_{2n}^k + \cdots + a_{2n-1}(\omega_{2n}^k)^{2n-1}$$

$$= (a_0 + a_2(\omega_{2n}^k)^2 + \cdots + a_{2n-2}(\omega_{2n}^k)^{2n-2}) \quad \text{(even)}$$

$$+ (a_1\omega_{2n}^k + a_3(\omega_{2n}^k)^2 + \cdots + a_{2n-1}(\omega_{2n}^k)^{2n-1}) \quad \text{(odd)}$$

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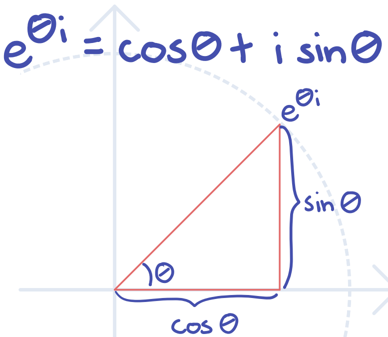

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Fact: $F_n^\star F_n a = F_n F_n^\star a = na$

Theorem: $F_n a$, $F_n^\star a$ in $O(n\log n)$

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$$\left(a_0 + a_2(\omega_{\cancel{2}n}^k)^{2} + \cdots + a_{2n-2}(\omega_{\cancel{2}n}^k)^{\cancel{2n-2}\,(n-1)}\right)$$

$$= a_0 + a_2\omega_n^k + \cdots + a_{2n-2}(\omega_n^k)^{n-1}$$

$$= (F_n a_{even})_k$$

w/ $a_{even} = (a_0, a_2, \cdots, a_{2n-2})$

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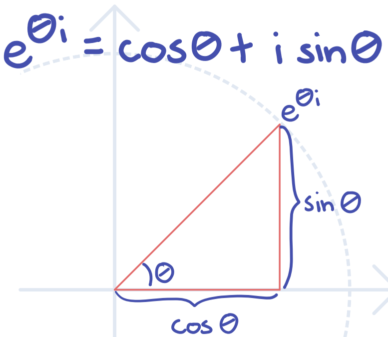

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$$= \omega_{2n}^k\left(a_1 + a_3\omega_n^k + \cdots + a_{2n-1}(\omega_n^k)^{n-1}\right)$$

$$= \omega_{2n}^k (F_n a_{odd})_k$$

w/ $a_{odd} = (a_1, a_3, \cdots, a_{2n-1})$

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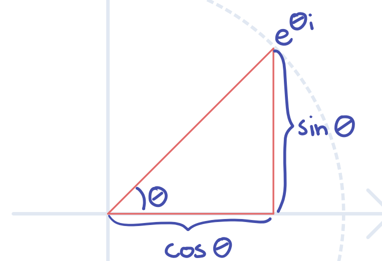

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$$= (F_n a_{even})_k + \omega_{2n}^k (F_n a_{odd})_k$$

FFT$(a_0, \ldots, a_{n-1})$

$n=0$: return $\emptyset$

$n=1$: return (a_0)

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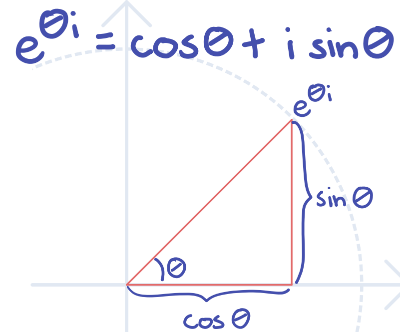

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Fast Fourier Transform$(a_0, \cdots, a_n)$:

1. if $n=0$ return $\emptyset$
2. if $n=1$ return (a_0)
3. let $(y_0, \cdots, y_{\lceil n/2 \rceil - 1}) = \text{FFT}(a_{\text{even}})$
4. let $(z_0, \cdots, z_{\lfloor n/2 \rfloor - 1}) = \text{FFT}(a_{\text{odd}})$
5. return $(x_0, \cdots, x_{n-1})$

where $x_k = y_k + \omega_n^k z_k$ $\quad k = 0, .., n-1$

$$T(n) = 2T(n/2) + O(n)$$
$$= O(n \log n)$$

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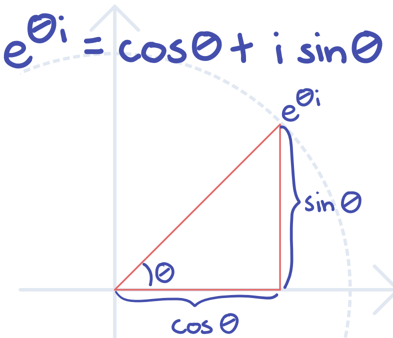

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