

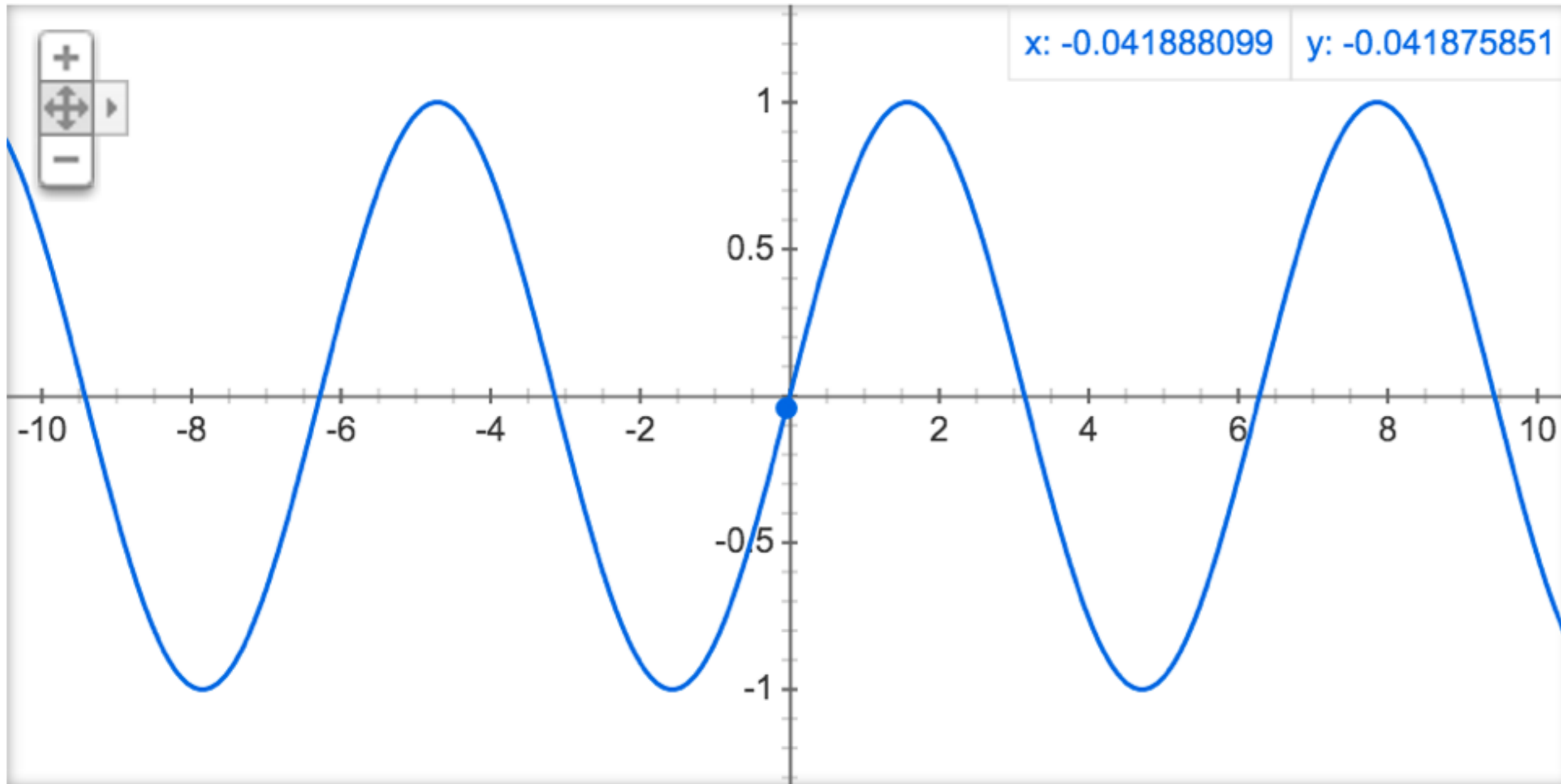
L7

feb 11 2016

abhi shelat

Matrix, FFT

Graph for $\sin(x)$



$$\cos\left(\frac{\pi}{4}\right) = \frac{1}{\sqrt{2}}$$

$$\sin\left(\frac{\pi}{4}\right) = \frac{1}{\sqrt{2}}$$

$$\cos\left(\frac{\pi}{2}\right) = 0$$

$$\sin\left(\frac{\pi}{2}\right) = 1$$

userid:

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \star \begin{bmatrix} 5 & 6 \\ 7 & 8 \end{bmatrix} =$$

Using the standard method, how many multiplications does it take to multiply two $N \times N$ matrices?

$$\cos(\pi/4) =$$

$$\cos(\pi/2) =$$

$$\sin(\pi/4) =$$

$$\sin(\pi/2) =$$

Mergesort ✓

Karatsuba ✓

Closest pair ✓

arbitrage ✓

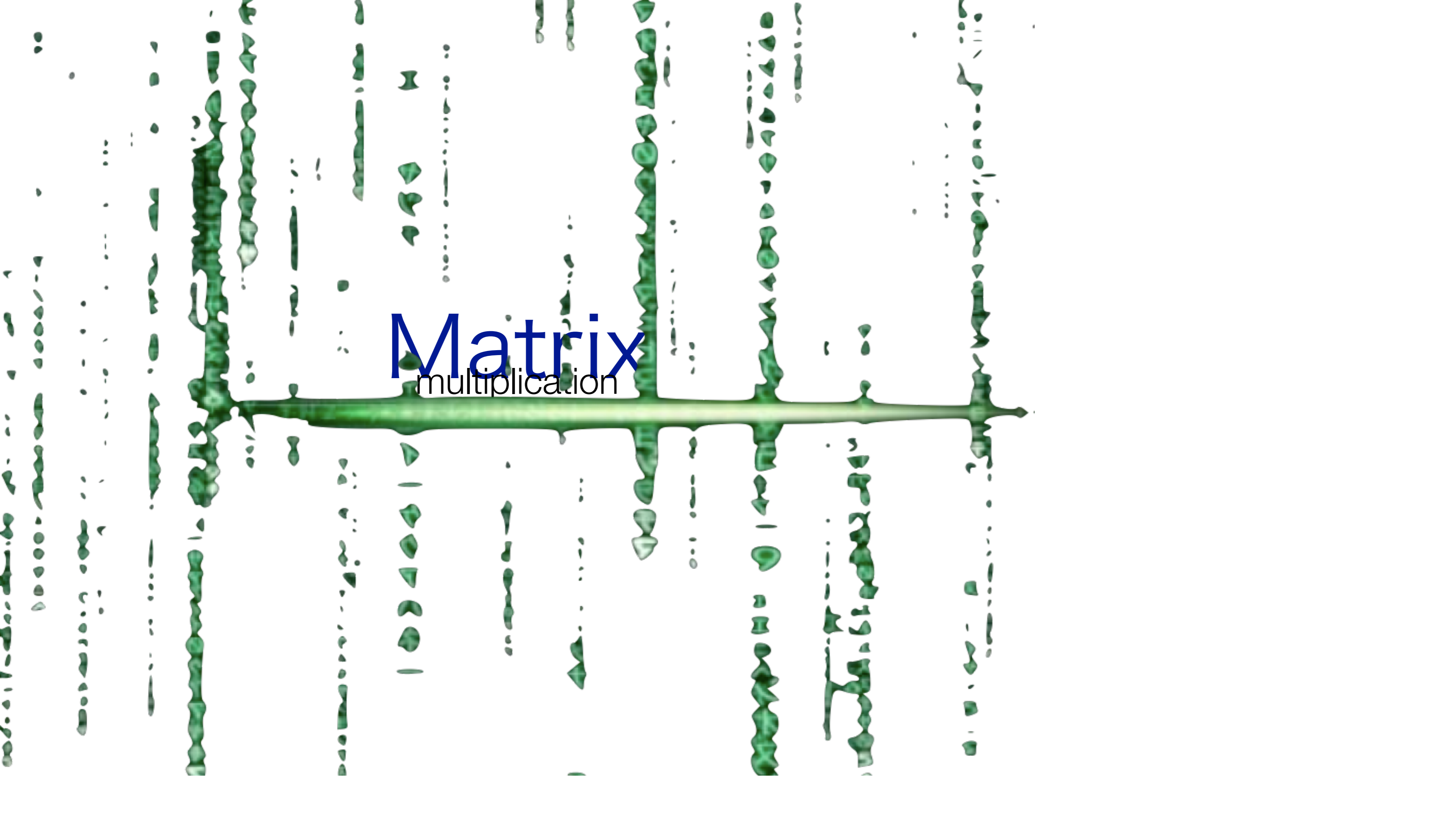
Matrix ✓

FFT

MEDIAN ⇒

Matrix

multiplication



$$\begin{bmatrix} \underline{1} & \underline{2} \\ 3 & 4 \end{bmatrix} \star \begin{bmatrix} \underline{5} & \underline{6} \\ \underline{7} & \underline{8} \end{bmatrix} = \left. \begin{array}{l} \boxed{5} + 14 = 19 \\ \end{array} \right\}$$

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \star \begin{bmatrix} 5 & 6 \\ 7 & 8 \end{bmatrix} = \begin{bmatrix} 5 + 14 & 6 + 16 \\ 15 + 28 & 18 + 32 \end{bmatrix}$$
$$= \begin{bmatrix} 19 & 22 \\ 43 & 50 \end{bmatrix}$$

$$\begin{matrix} & & n & & & & \\ & & & & n & & \\ & & & & & & n \\ n & \begin{bmatrix} a_{1,1} & a_{1,2} & \cdots & a_{1,n} \\ a_{2,1} & a_{2,2} & \cdots & a_{2,n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n,1} & a_{n,2} & \cdots & a_{n,n} \end{bmatrix} & n & \begin{bmatrix} b_{1,1} & b_{1,2} & \cdots & b_{1,n} \\ b_{2,1} & b_{2,2} & \cdots & b_{2,n} \\ \vdots & \vdots & \ddots & \vdots \\ b_{n,1} & b_{n,2} & \cdots & b_{n,n} \end{bmatrix} & = & n & \begin{bmatrix} c_{1,1} & c_{1,2} & \cdots & c_{1,n} \\ c_{2,1} & c_{2,2} & \cdots & c_{2,n} \\ \vdots & \vdots & \ddots & \vdots \\ c_{n,1} & c_{n,2} & \cdots & c_{n,n} \end{bmatrix} \end{matrix}$$

$$c_{ij} = \sum_{k=1}^n a_{ik} - b_{kj}$$

$$\begin{bmatrix} a_{1,1} & a_{1,2} & \cdots & a_{1,n} \\ a_{2,1} & a_{2,2} & \cdots & a_{2,n} \\ \vdots & & & \\ a_{n,1} & a_{n,2} & \cdots & a_{n,n} \end{bmatrix} \begin{bmatrix} b_{1,1} & b_{1,2} & \cdots & b_{1,n} \\ b_{2,1} & b_{2,2} & \cdots & b_{2,n} \\ \vdots & & & \\ b_{n,1} & b_{n,2} & \cdots & b_{n,n} \end{bmatrix} = \begin{bmatrix} c_{1,1} & c_{1,2} & \cdots & c_{1,n} \\ c_{2,1} & c_{2,2} & \cdots & c_{2,n} \\ \vdots & & & \\ c_{n,1} & c_{n,2} & \cdots & c_{n,n} \end{bmatrix}$$

$$c_{i,j} = \sum_{k=1}^n a_{i,k} \cdot b_{k,j} \quad \Theta(n)$$

matrix-mult: n^2 terms \cdot n ops

$$= \Theta(n^3)$$

$$\begin{bmatrix} a_{1,1} & a_{1,2} & \cdots & a_{1,n} \\ a_{2,1} & a_{2,2} & \cdots & a_{2,n} \\ \vdots & & & \\ a_{n,1} & a_{n,2} & \cdots & a_{n,n} \end{bmatrix} \begin{bmatrix} b_{1,1} & b_{1,2} & \cdots & b_{1,n} \\ b_{2,1} & b_{2,2} & \cdots & b_{2,n} \\ \vdots & & & \\ b_{n,1} & b_{n,2} & \cdots & b_{n,n} \end{bmatrix} = \begin{bmatrix} c_{1,1} & c_{1,2} & \cdots & c_{1,n} \\ c_{2,1} & c_{2,2} & \cdots & c_{2,n} \\ \vdots & & & \\ c_{n,1} & c_{n,2} & \cdots & c_{n,n} \end{bmatrix}$$

↑ Divide each matrix into 4
matrices that are $\frac{n}{2} \times \frac{n}{2}$.

$$\begin{bmatrix} A & B \\ C & D \end{bmatrix} \cdot \begin{bmatrix} E & F \\ G & H \end{bmatrix} =$$

where each $\begin{bmatrix} A & B \\ C & D \end{bmatrix}$ is an $\frac{n}{2} \times \frac{n}{2}$ matrix.

$$T(n) = 8T\left(\frac{n}{2}\right) + \Theta(n^2) + 4\left(\frac{n}{2}\right)^2$$

case 1 applies:

$$\Theta\left(n^{\log_2 8}\right) = \underline{\underline{\Theta(n^3)}}.$$

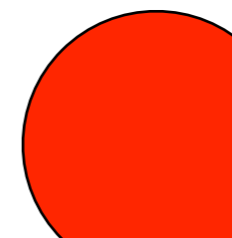
$$\left[\begin{array}{ll} \underline{A \cdot E + B \cdot G} & \underline{A \cdot F + B \cdot H} \\ \underline{C \cdot E + D \cdot G} & \underline{C \cdot F + D \cdot H} \end{array} \right]$$

$$\begin{bmatrix} A & B \\ C & D \end{bmatrix} \times \begin{bmatrix} E & F \\ G & H \end{bmatrix} \\ = \begin{bmatrix} AE + BG & AF + BH \\ CE + DG & CF + DH \end{bmatrix}$$

$$\begin{bmatrix} A & B \\ C & D \end{bmatrix} \begin{bmatrix} E & F \\ G & H \end{bmatrix} = \begin{bmatrix} \underline{AE} + \underline{BG} & \underline{AF} + \underline{BH} \\ \underline{CE} + \underline{DG} & \underline{CF} + \underline{DH} \end{bmatrix}$$

$$T(n) = \underline{8T(n/2)} + \underline{\Theta(n^2)}$$

$$\Theta(n^3)$$



$$= \begin{bmatrix} AE + BG & \underbrace{AF + BH} \\ CE + DG & CF + DH \end{bmatrix} \quad \begin{aligned} P_1 + P_2 &= AF - \cancel{AH} + \cancel{AH} + BH \\ &= AF + BH \end{aligned}$$

[Strassen]

$$P_1 = A(F - H)$$

$$P_2 = (A + B)H$$

$$P_3 = (C + D)E$$

$$P_4 = D(G - E)$$

$$P_5 = (A + D)(E + H)$$

$$P_6 = (B - D)(G + H)$$

$$P_7 = (A - C)(E + F)$$

$$P_3 + P_4 = CE + \cancel{DE} - \cancel{DE} + DG = CE + DG$$

$$=R \left[\begin{array}{cc} \overset{P_5 + P_4 - P_2 + P_6}{AE + BG} & AF + BH \\ \overset{T = P_3 + P_4}{CE + DG} & \overset{U = P_5 + P_1 - P_3 - P_7}{CF + DH} \end{array} \right] S = P_1 + P_2$$

[strassen]

$$P_1 = A \cdot (F - H)$$

$$P_2 = (A + B) \cdot H$$

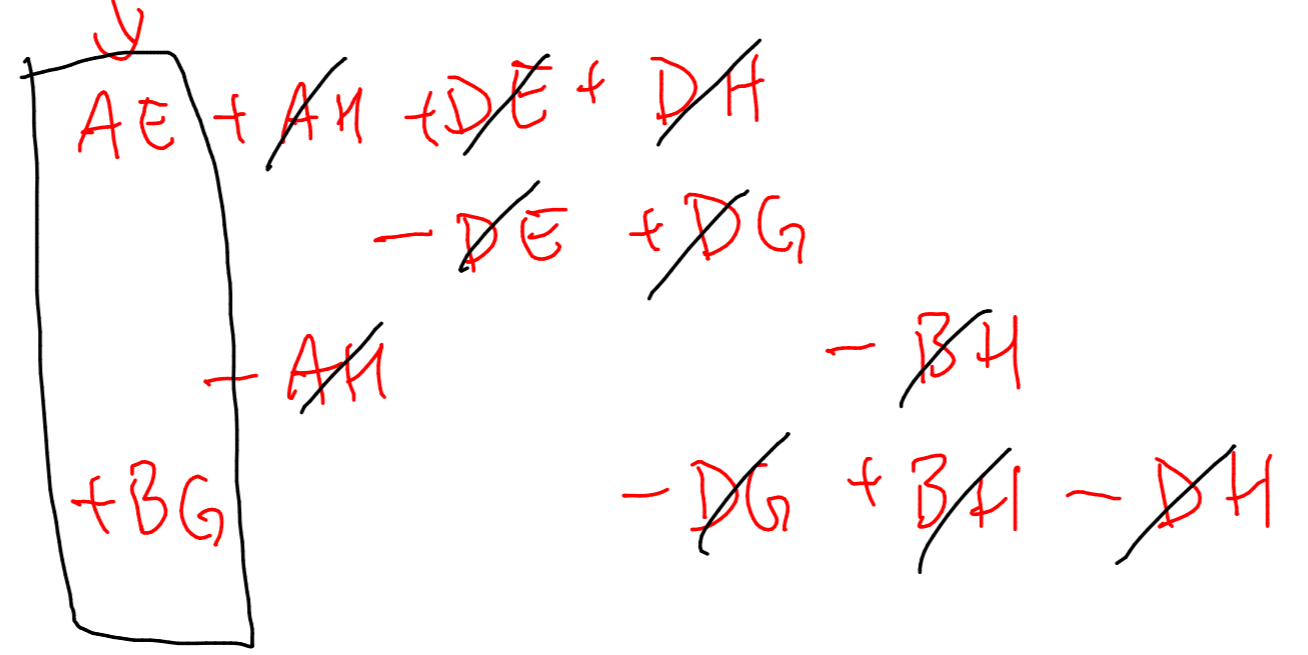
$$P_3 = (C + D) \cdot E$$

$$P_4 = D \cdot (G - E)$$

$$P_5 = (A + D) \cdot (E + H)$$

$$P_6 = (B - D) \cdot (G + H)$$

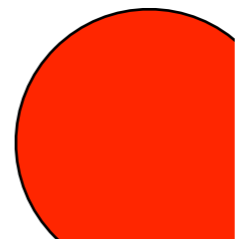
$$P_7 = (A - C) \cdot (E + F)$$



$$T(n) = 7T\left(\frac{n}{2}\right) + 18\left(\frac{n}{2}\right)^2$$

$$= \Theta\left(n^{\log_2 7}\right)$$

$$\sim n^{2.805}$$



$$=R \begin{bmatrix} AE + BG & AF + BH & S \\ P_5 + P_4 - P_2 + P_6 & & \\ CE + DG & CF + DH & \\ T = P_3 + P_4 & U = P_5 + P_1 - P_3 & -P_7 \end{bmatrix} = P_1 + P_2$$

[strassen]

$$P_1 = A(F - H)$$

$$P_2 = (A + B)H$$

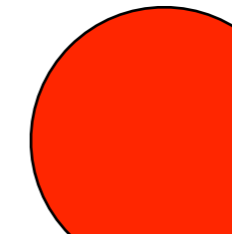
$$P_3 = (C + D)E$$

$$P_4 = D(G - E)$$

$$P_5 = (A + D)(E + H)$$

$$P_6 = (B - D)(G + H)$$

$$P_7 = (A - C)(E + F)$$



$$=R \begin{bmatrix} AE + BG & AF + BH & S \\ P_5 + P_4 - P_2 + P_6 & & \\ CE + DG & CF + DH & \\ T = P_3 + P_4 & U = P_5 + P_1 - P_3 & -P_7 \end{bmatrix} = P_1 + P_2$$

[strassen]

$$P_1 = A(F - H)$$

$$P_2 = (A + B)H$$

$$P_3 = (C + D)E$$

$$P_4 = D(G - E)$$

$$P_5 = (A + D)(E + H)$$

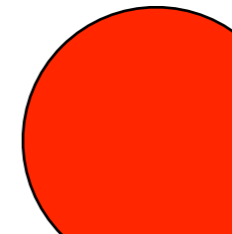
$$P_6 = (B - D)(G + H)$$

$$P_7 = (A - C)(E + F)$$

$$M(n) = 7M(n/2) + \underline{18n^2}$$

$$= \Theta(\underline{n^{\log_2 7}})$$

2. Bas



taking this idea further

3x3 matrices [Laderman'75]

to use 23 matrix multiplication of size $\frac{n}{3} \times \frac{n}{3}$ + $\boxed{\text{addition}}$

$$T(n) = 23T\left(\frac{n}{3}\right) + \Theta(n^2)$$

$$= \Theta(n^{\log_3 23}) = n^{\underline{2.854}}$$

If he had 24

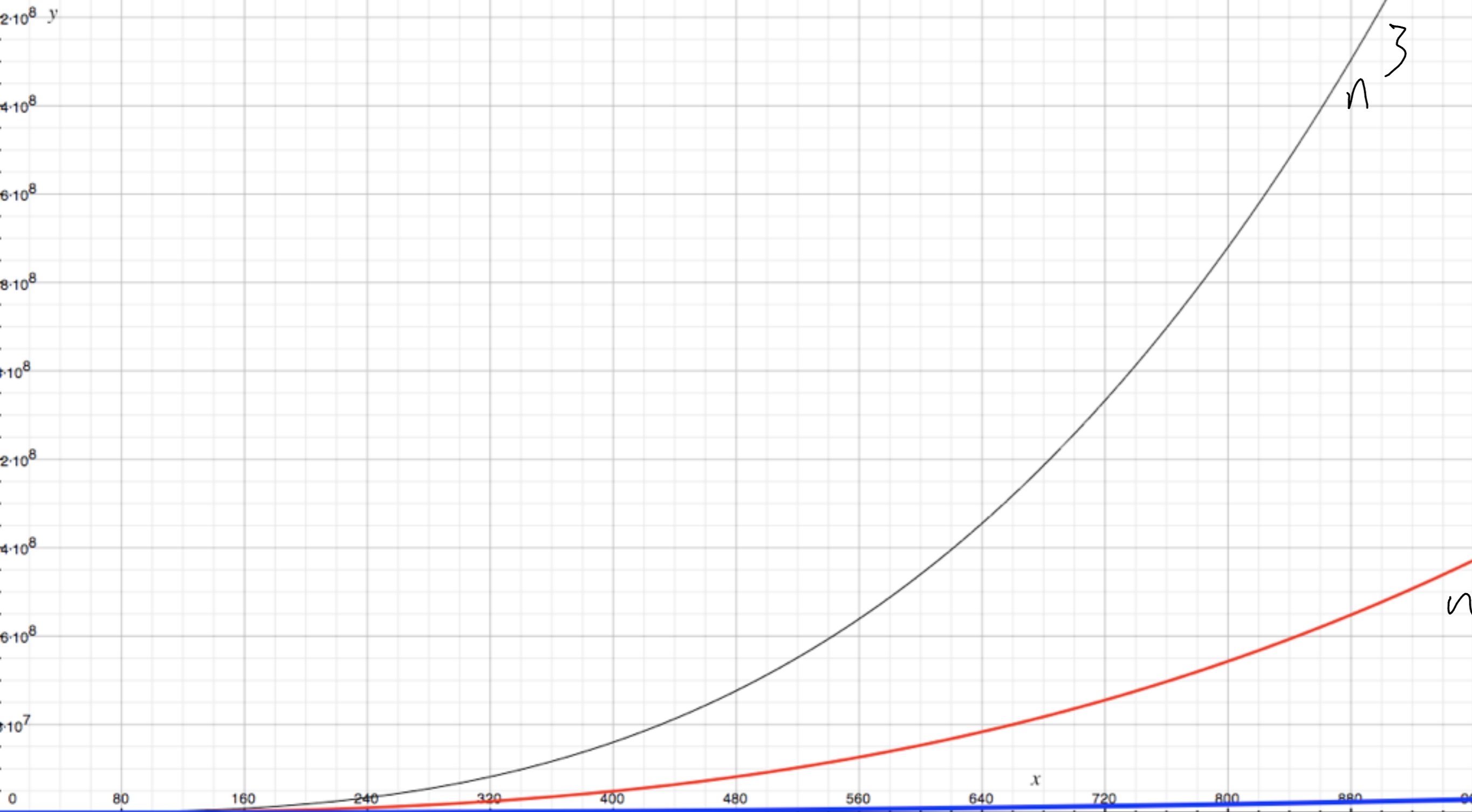
$$n^{\log_3 24} = \underline{\underline{2.771}}$$

1978 victor pan method

70x70 matrix using 143640
mults

what is the recurrence:

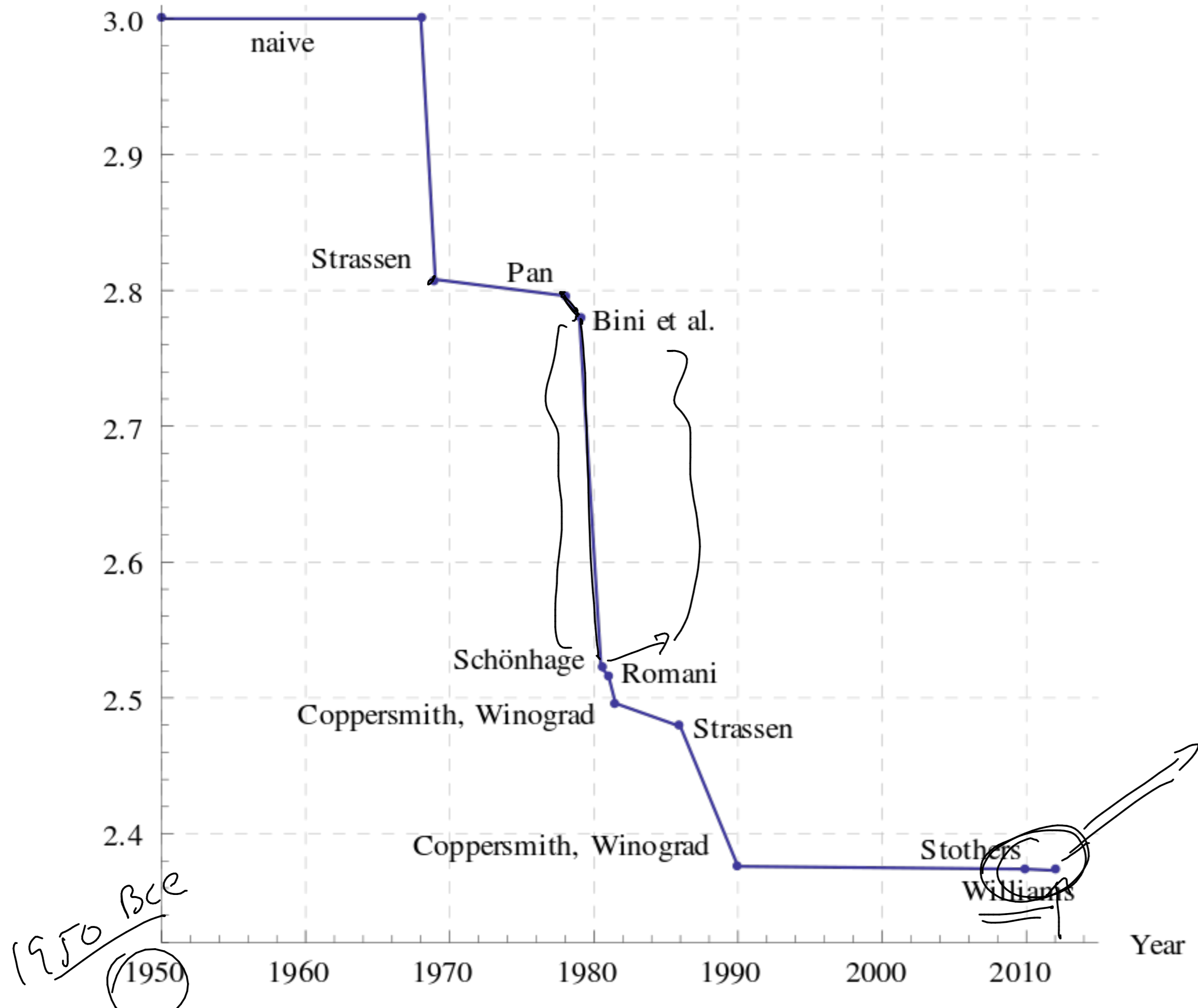
$$\begin{aligned} T(n) &= 143640 T\left(\frac{n}{70}\right) + \Theta(n^2) \\ &= \Theta\left(n^{\log_{70} 143640}\right) \sim n^{2.795} \end{aligned}$$



n 3

n 2.805

n 2.36



2.36



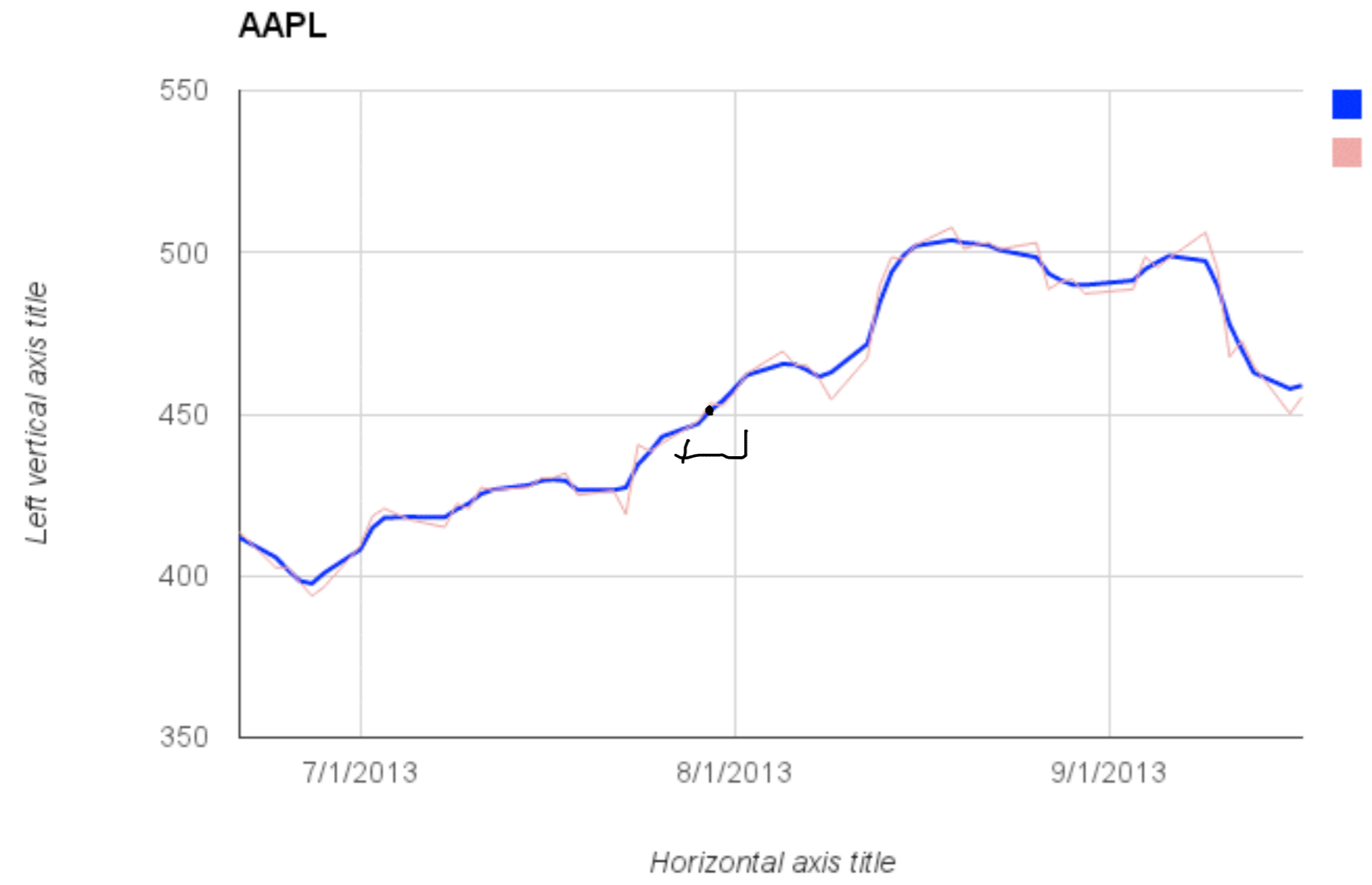
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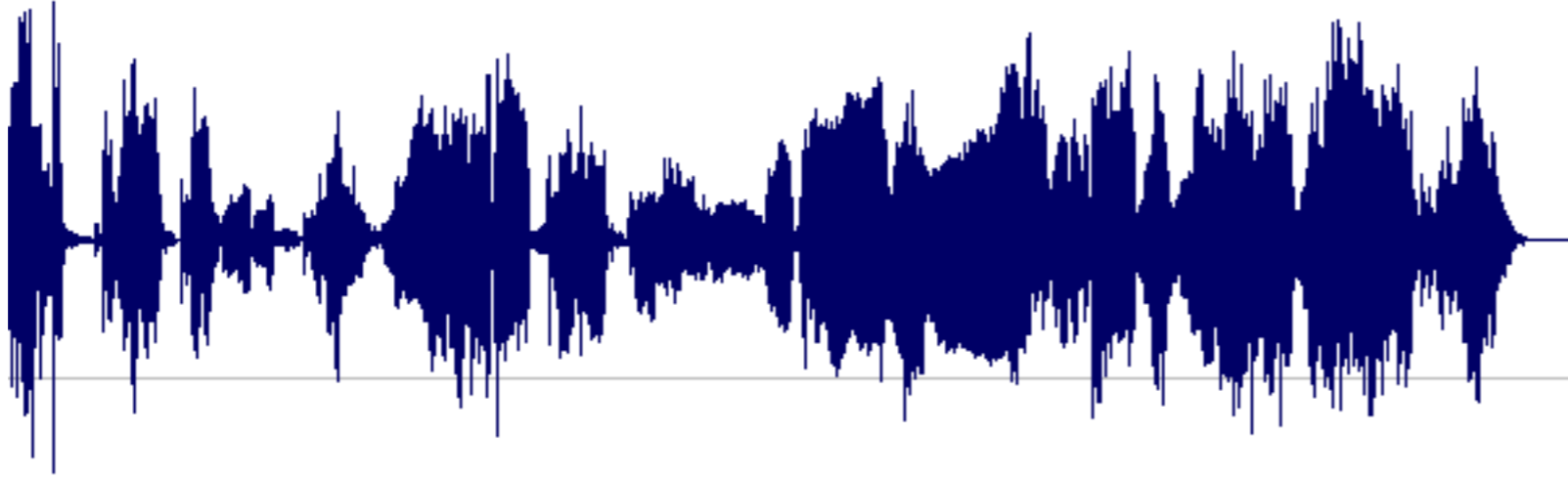
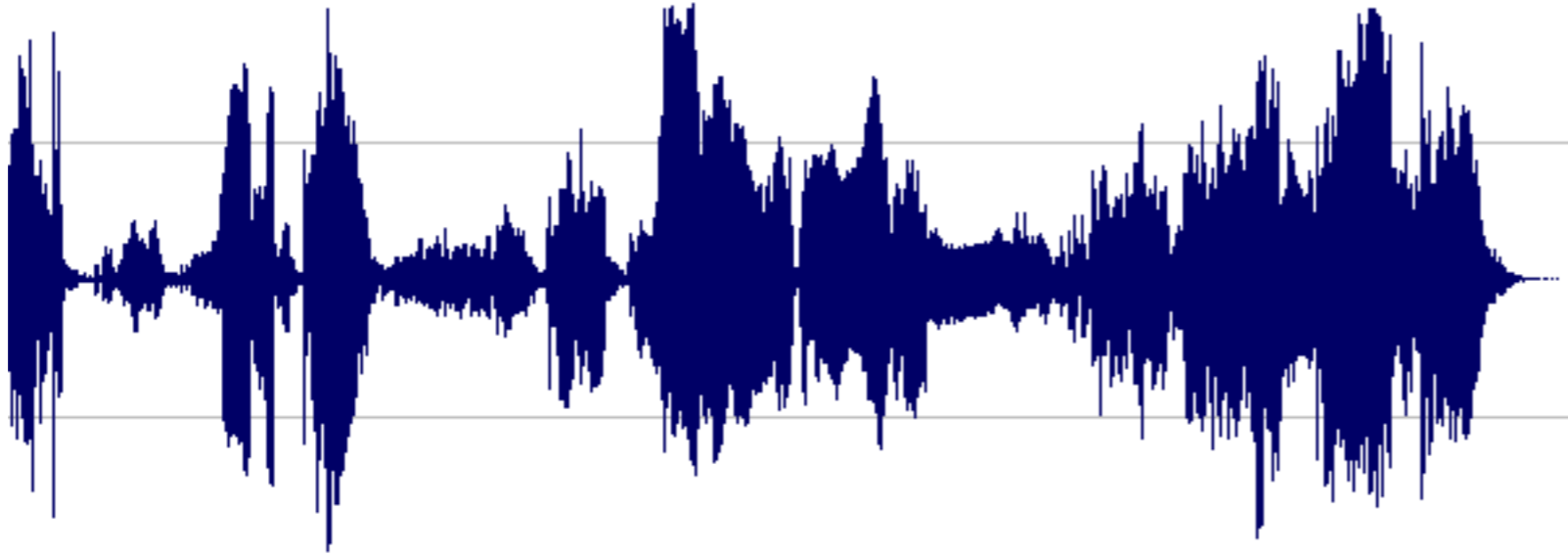
Fast Fourier Transform

FF-7



FF-7





big ideas: FFT

① change of representation of a polynomial

Coefficient form \longleftrightarrow point-wise form

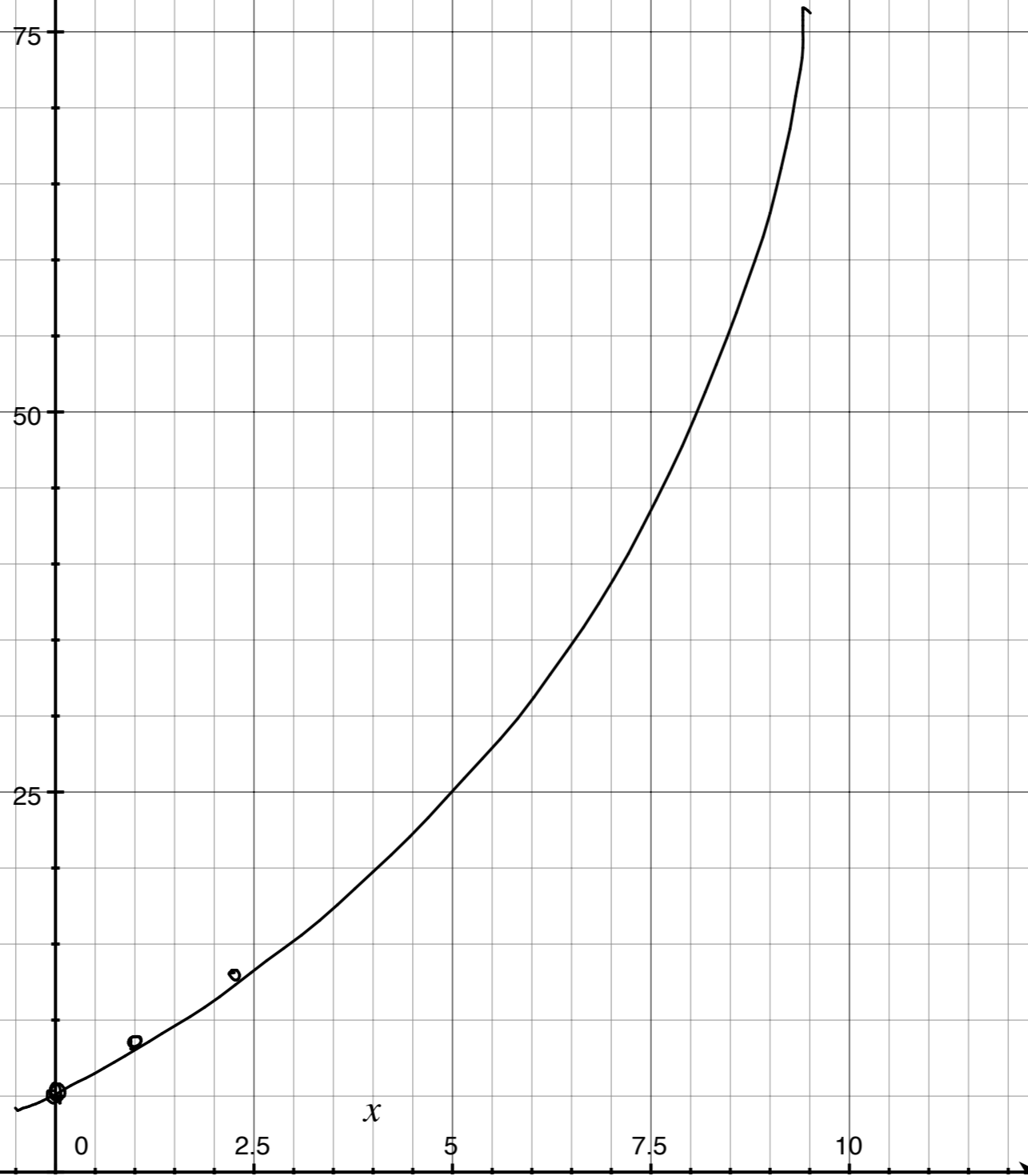
② Divide & conquer strategy

$$f(x) = 5 + 2x + x^2$$

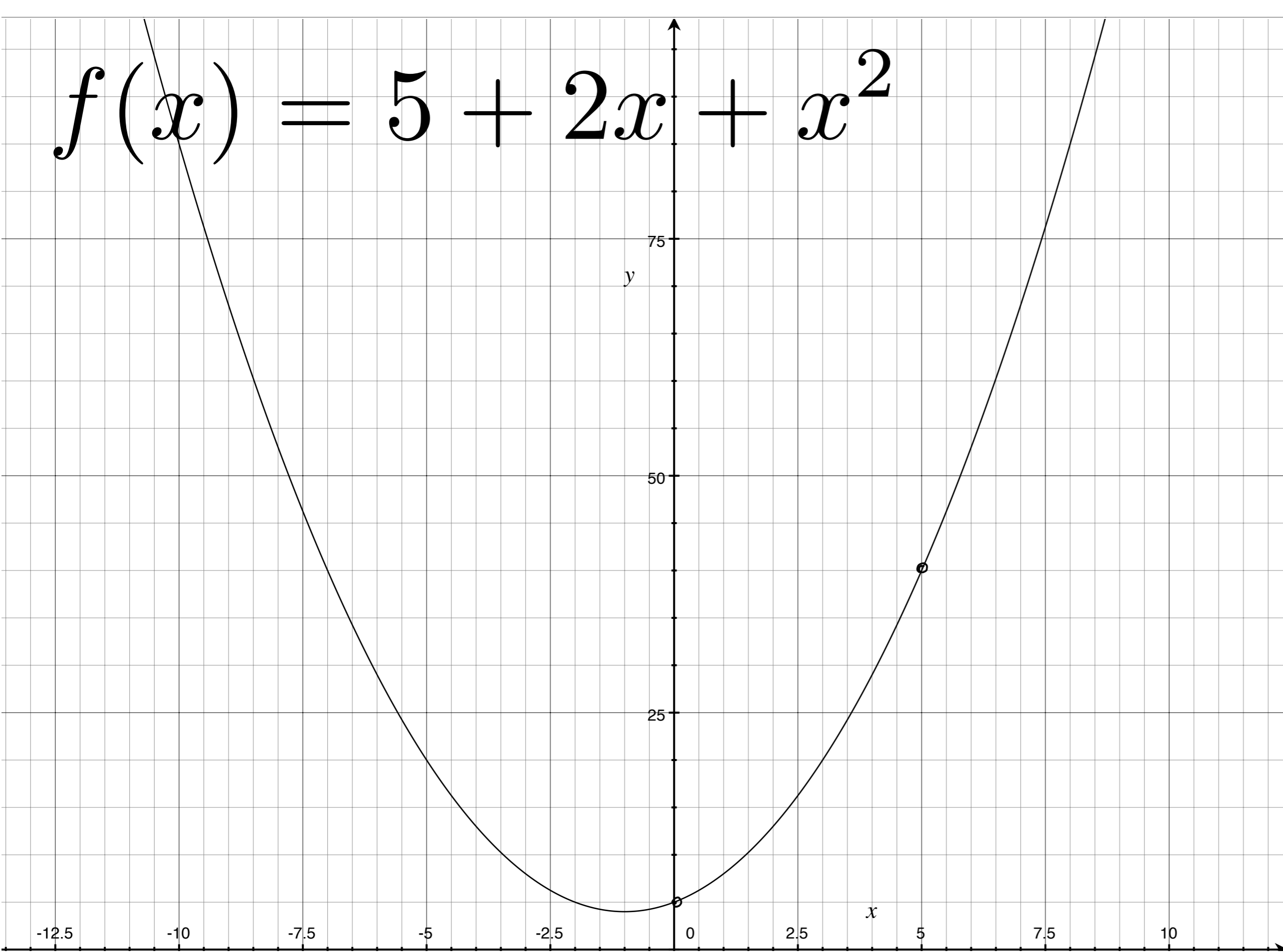
Coefficient form

$f(0) = 5$
 $f(1) = 8$
 $f(2) = 13$

point-wise form



$$f(x) = 5 + 2x + x^2$$



$$f(x) = ax^2 + bx + c$$

$$f(0) = -5 = a \cdot 0 + b \cdot 0 + c$$

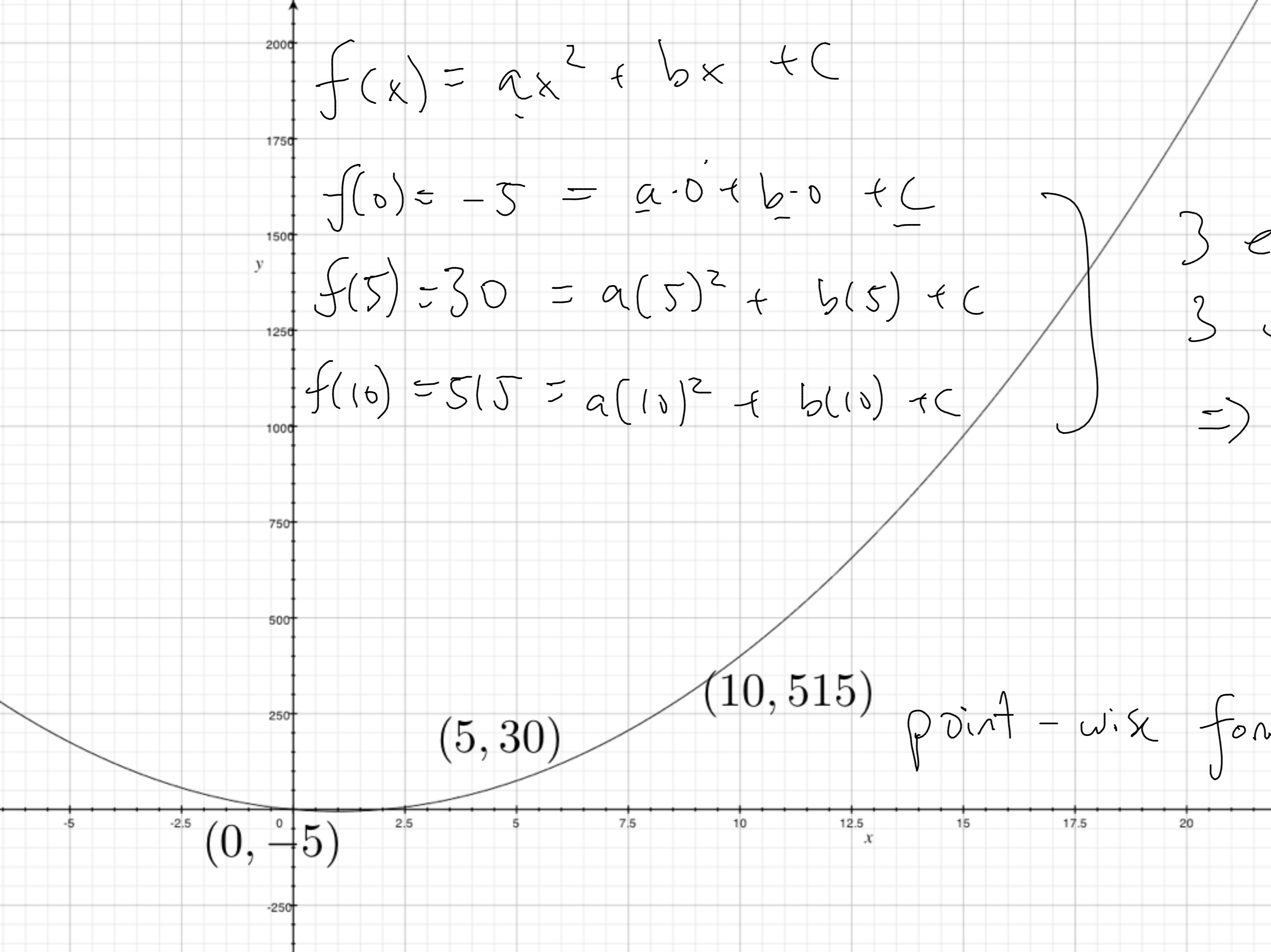
$$f(5) = 30 = a(5)^2 + b(5) + c$$

$$f(10) = 515 = a(10)^2 + b(10) + c$$

} equations

} unknowns

\Rightarrow we can solve this system

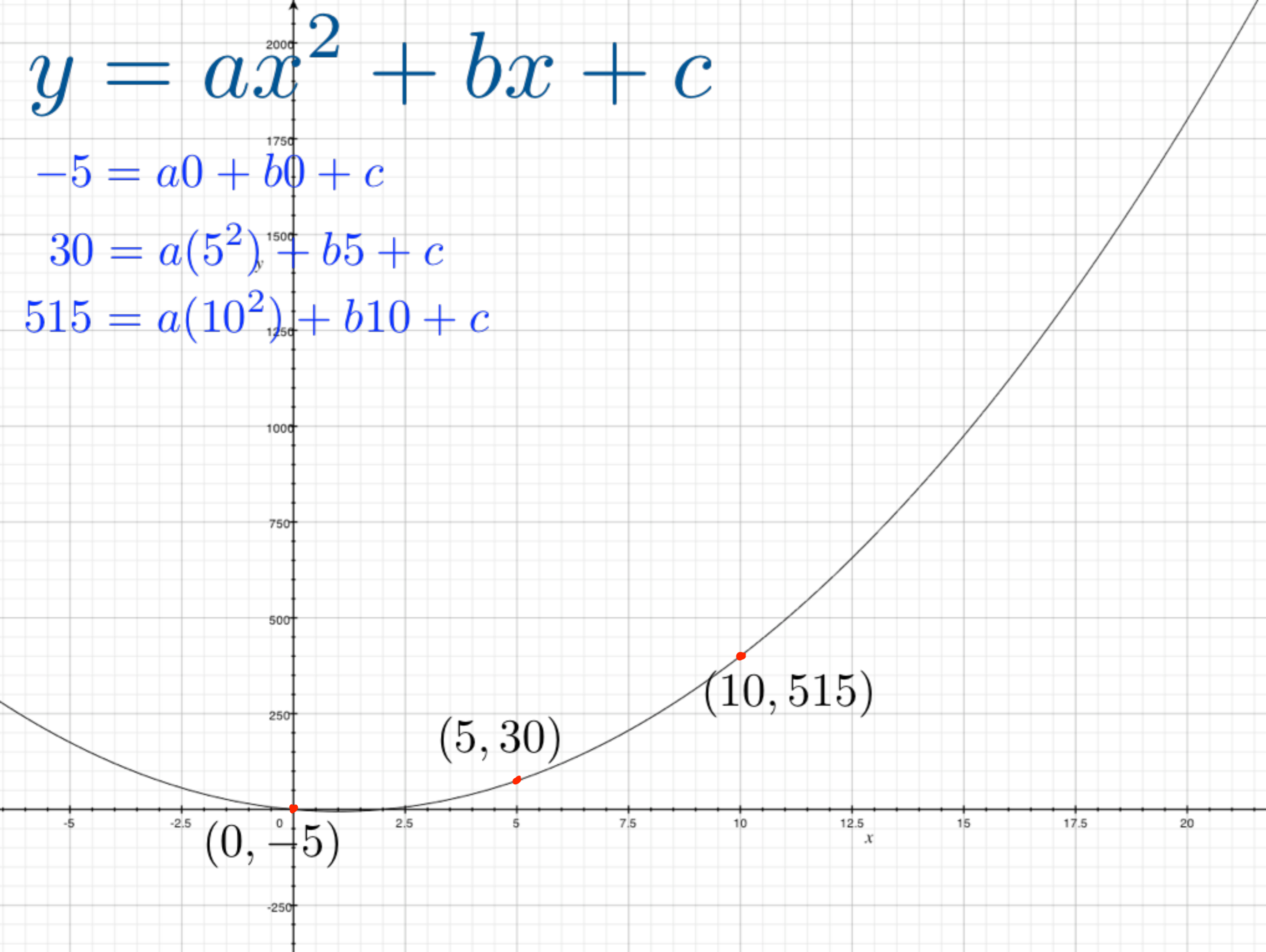


$$y = ax^2 + bx + c$$

$$-5 = a0 + b0 + c$$

$$30 = a(5^2) + b5 + c$$

$$515 = a(10^2) + b10 + c$$



$A(x) = \underline{a_0} + \underline{a_1x} + \underline{a_2x^2} + \dots + \underline{a_{n-1}x^{n-1}}$ how efficient is the transformation??

~~Brite force~~

A(1) = ... compute >

A(2) = ...

⋮

A(n) = ...

how much time would simple evaluation require??

$\Theta(n^2)$

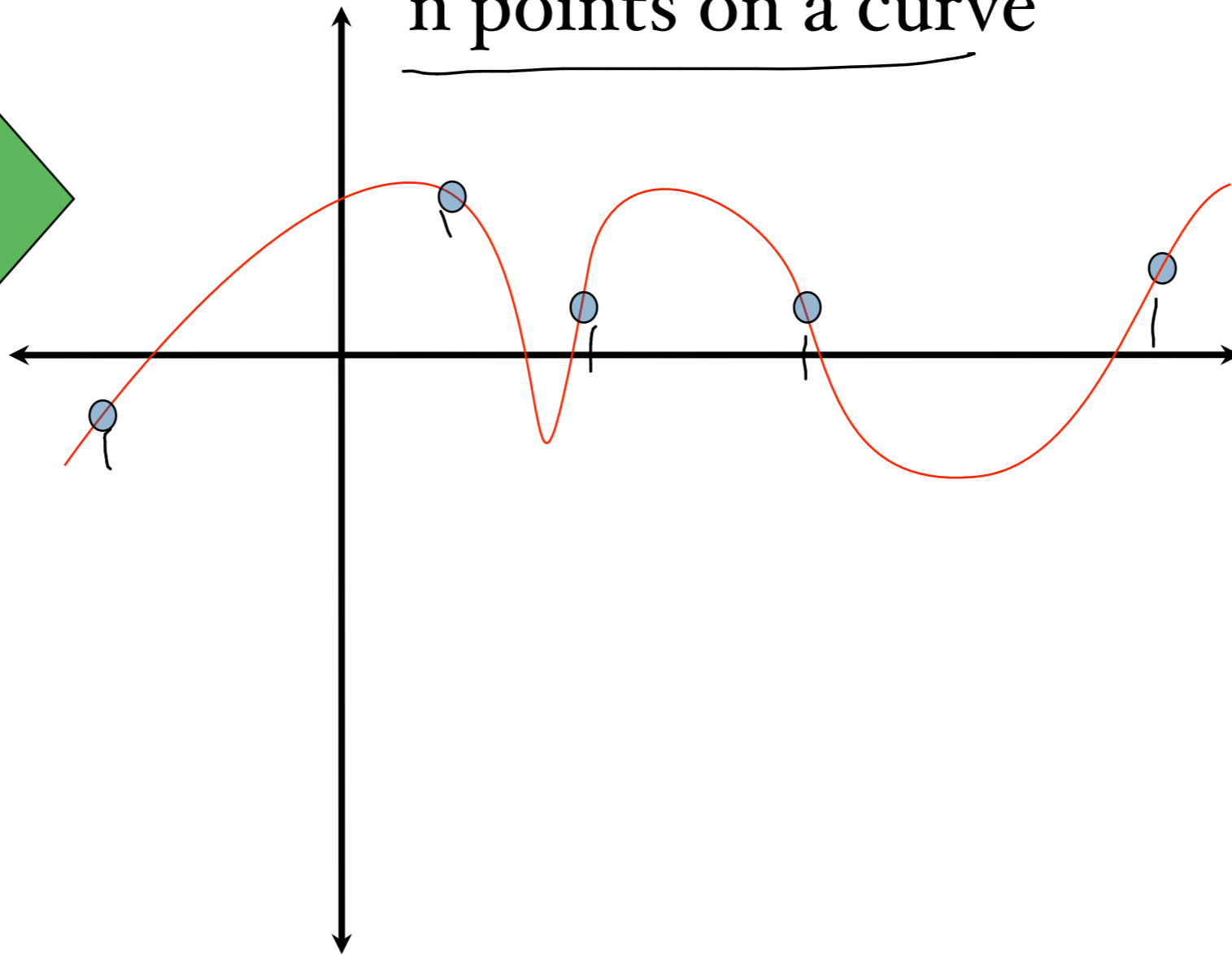
degree $n - 1$
polynomial

$A(x)$

coefficient form



point-wise form
 n points on a curve



FFT

input: $\underline{a}_0, \underline{a}_1, \underline{a}_2, \dots, \underline{a}_{n-1}$

$$A(x) = \underline{a}_0 + \underline{a}_1 x + \underline{a}_2 x^2 + \dots + \underline{a}_{n-1} x^{n-1}$$

output: $A(\omega_0), A(\omega_1), A(\omega_2) \dots A(\omega_n)$ *n distinct points*

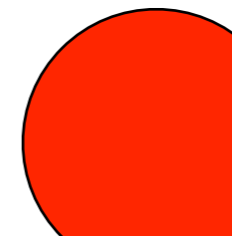
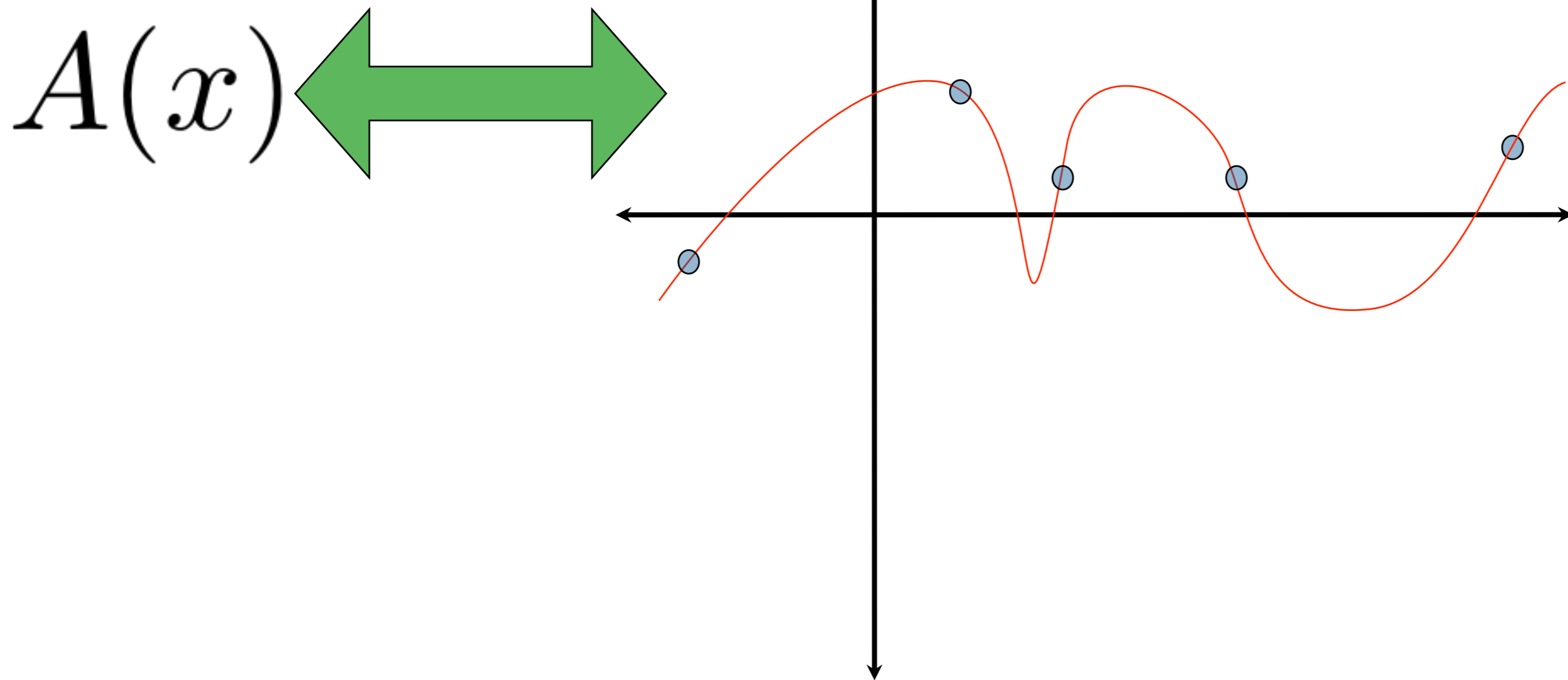
FFT

input: $a_0, a_1, a_2, \dots, a_{n-1}$

$$A(x) = a_0 + a_1x + a_2x^2 + \dots + a_{n-1}x^{n-1}$$

output: evaluate polynomial A at (any) n different points.

n points on a curve



Later, we shall see that the same ideas for FFT can be used to implement **Inverse-FFT**.

Inverse FFT: Given n-points, \Rightarrow *coefficient form.*

(Same technique)

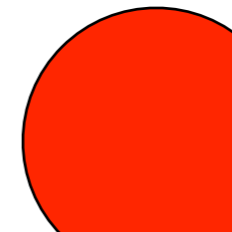
Later, we shall see that the same ideas for FFT can be used to implement **Inverse-FFT**.

Inverse FFT: Given n -points,

$$y_0, y_1, \dots, y_{n-1}$$

find a degree n polynomial A such that

$$y_i = A(\omega_i)$$



$$A(x) = a_0 + a_1x + a_2x^2 + \cdots + a_{n-1}x^{n-1}$$

Brute force method to evaluate A at n points:

solve the large problem by
solving smaller problems
and combining solutions

$$T(n) = 2T\left(\frac{n}{2}\right) + \Theta(n)$$

look for a solution that
follows this recurrence.

$$A(x) = a_0 + a_1x + a_2x^2 + \dots + a_{n-1}x^{n-1}$$

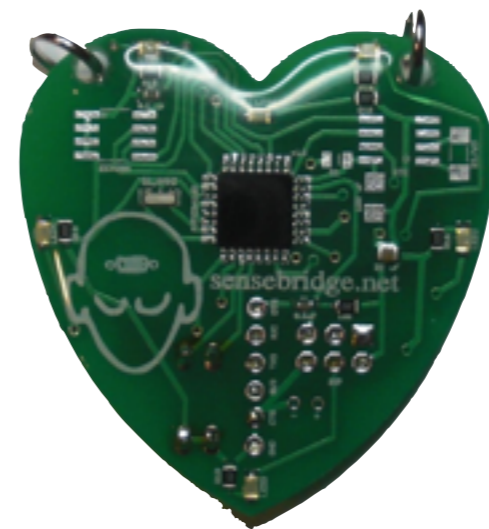
$$= a_0 + a_1x + a_2x^2 + \dots + a_{n-2}x^{n-2} + a_{n-1}x^{n-1} \quad (1)$$

$$A_e(y) = a_0 + a_2y + a_4y^2 + a_6y^3 + \dots + a_{n-2}y^{n-2/2}$$

$$A_o(y) = a_1 + a_3y + a_5y^2 + \dots + a_{n-1}y^{n-2/2}$$

both degree $\frac{n-2}{2}$
 polynomials
 (2)
 $\frac{n}{2} - 1$

$$(3) \quad A(x) = A_e(x^2) + x \cdot A_o(x^2)$$

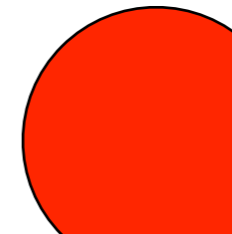


$$\begin{aligned} A(x) &= a_0 + a_1x + a_2x^2 + \cdots + a_{n-1}x^{n-1} \\ &= a_0 + a_2x^2 + a_4x^4 + \cdots + a_{n-2}x^{n-2} \\ &\quad + a_1x + a_3x^3 + a_5x^5 + \cdots + a_{n-1}x^{n-1} \end{aligned}$$

$$A_e(x) = a_0 + a_2x + a_4x^2 + \cdots + a_nx^{(n-2)/2}$$

$$A_o(x) = a_1 + a_3x + a_5x^2 + \cdots + a_{n-1}x^{(n-2)/2}$$

$$A(x) = A_e(x^2) + xA_o(x^2)$$



$$A(\underline{x}) = A_e(\underline{x^2}) + x A_o(x^2)$$

suppose we had already had eval of $\underline{A_e}, \underline{A_o}$ on $\{4, 9, 16, 25\}$

$$A_e(\underline{4}) \quad A_o(4)$$

$$A_e(\underline{9}) \quad A_o(9)$$

$$A_e(\underline{16}) \quad A_o(16)$$

$$A_e(\underline{25}) \quad A_o(25)$$

$$A(\underline{2}) = A_e(4) + 2 \cdot A_o(4)$$

$$A(-2) = A_e(4) - 2 A_o(4)$$

$$A(x) = A_e(x^2) + xA_o(x^2)$$

suppose we had already had eval of A_e, A_o on $\{4, 9, 16, 25\}$

$A_e(\underline{4})$	$A_o(4)$
$A_e(\underline{9})$	$A_o(9)$
$A_e(\underline{16})$	$A_o(16)$
$A_e(\underline{25})$	$A_o(25)$

given evaluations of $\underline{A_e}, \underline{A_o}$ on 4 points

Then we could compute 8 terms:

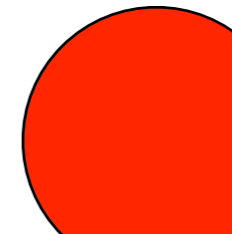
$$\underline{A}(2) = A_e(\underline{4}) + 2A_o(4)$$

$$\underline{A}(-2) = A_e(4) + (-2)A_o(4)$$

$$A(3) = A_e(9) + 3A_o(9)$$

$$\underline{A}(-3) = A_e(9) + (-3)A_o(9)$$

... $\underline{A}(4), \underline{A}(-4), \underline{A}(5), \underline{A}(-5)$



FFT($f=a[1,\dots,n]$)

Evaluates degree n poly on the n^{th} roots of unity

- $E \leftarrow \text{FFT}(A_e)$ // $E[1 \dots n/2]$
- $O \leftarrow \text{FFT}(A_o)$ // $O[1 \dots n/2]$

then compute

$$\longrightarrow A(x) = \underline{A_e(x^2)} + \underline{x \cdot A_o(x^2)} \quad \text{for } n \text{ points}$$

$$T(n) = 2T\left(\frac{n}{2}\right) + \Theta(n)$$

Last remaining issue:

which points are we going to use??

Roots of unity

$$\underline{x}^n = \underline{1}$$

should have n solutions

what are they?

Remember this?

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

Euler

$$\underline{x}^n = 1$$

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

the n solutions are:

consider $\left\{ \underline{1}, \underline{e^{2\pi i/n}}, \underline{e^{2\pi i 2/n}}, e^{2\pi i 3/n}, \dots, e^{2\pi i(n-1)/n} \right\}$ n of them

$$\left\{ e^{2\pi i(j/n)} \right\}_{j=0 \dots n-1}$$

$$\left[e^{2\pi i(j/n)} \right]^n = \left(e^{2\pi i} \right)^j = 1^j = \textcircled{1}$$

$$x^n = 1$$

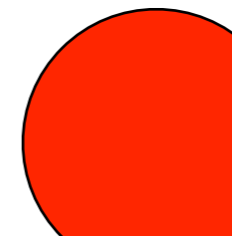
the n solutions are:

consider $e^{2\pi i j/n}$ for $j=0,1,2,3,\dots,n-1$

$$\left[e^{(2\pi i/n)j} \right]^n = \left[e^{(2\pi i/n)n} \right]^j = \left[e^{2\pi i} \right]^j = 1^j$$

$e^{2\pi i(j/n)}$ = $\omega_{j,n}$ is an n^{th} root of unity

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



What is this number?

$e^{2\pi ij/n} = \omega_{j,n}$ is an n^{th} root of unity

$$e^{ix} = \cos(x) + i \cdot \sin(x) \quad (\text{Taylor expansion})$$

Taylor series expansion

of a function f around point a

$$f(y) = f(a) + \frac{f'(a)}{1!} (y - a) + \frac{f''(a)}{2!} (y - a)^2 + \frac{f'''(a)}{3!} (y - a)^3 + \dots$$

$$e^x =$$

around 0

What is this number?

$e^{2\pi ij/n} = \omega_{j,n}$ is an n^{th} root of unity

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

$$\underline{\underline{e^{2\pi ij/n}}} = \underline{\underline{\cos(2\pi j/n)}} + i \sin(2\pi j/n)$$

$e^{2\pi ij/n} = \omega_{j,n}$ is an n^{th} root of unity

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

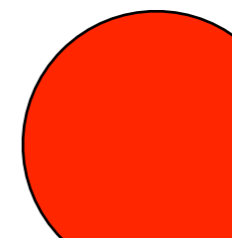
Lets compute $\omega_{1,8}$

$$\omega_{1,8} = \cos\left(2\pi\left(\frac{1}{8}\right)\right) + i \sin\left(2\pi\left(\frac{1}{8}\right)\right)$$

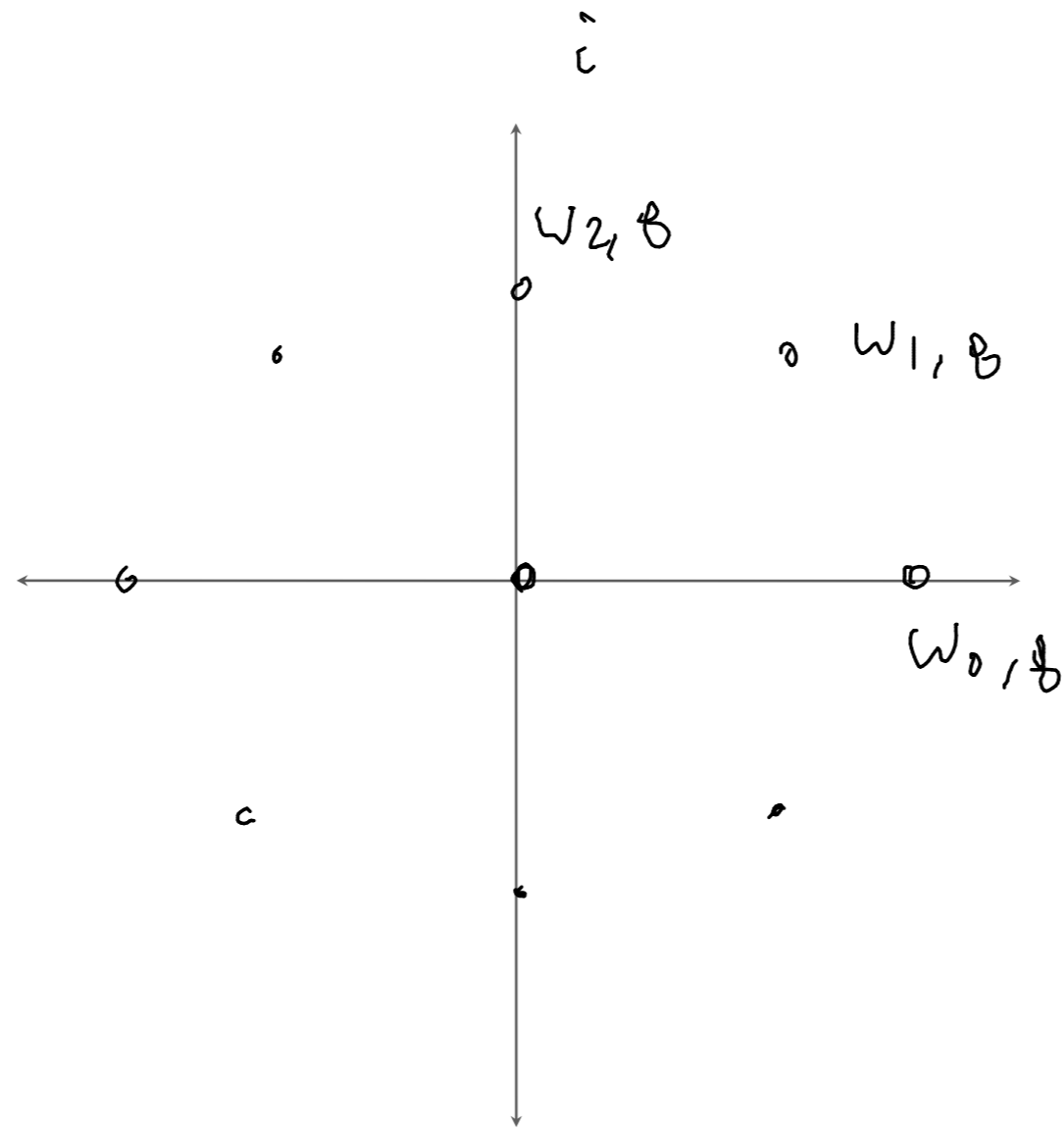
$$= \cos\left(\frac{\pi}{4}\right) + i \sin\left(\frac{\pi}{4}\right) =$$

$$\boxed{\frac{1}{\sqrt{2}} + \frac{i}{\sqrt{2}}}$$

$$\omega_{0,8} = 1$$



Compute all 8 roots of unity



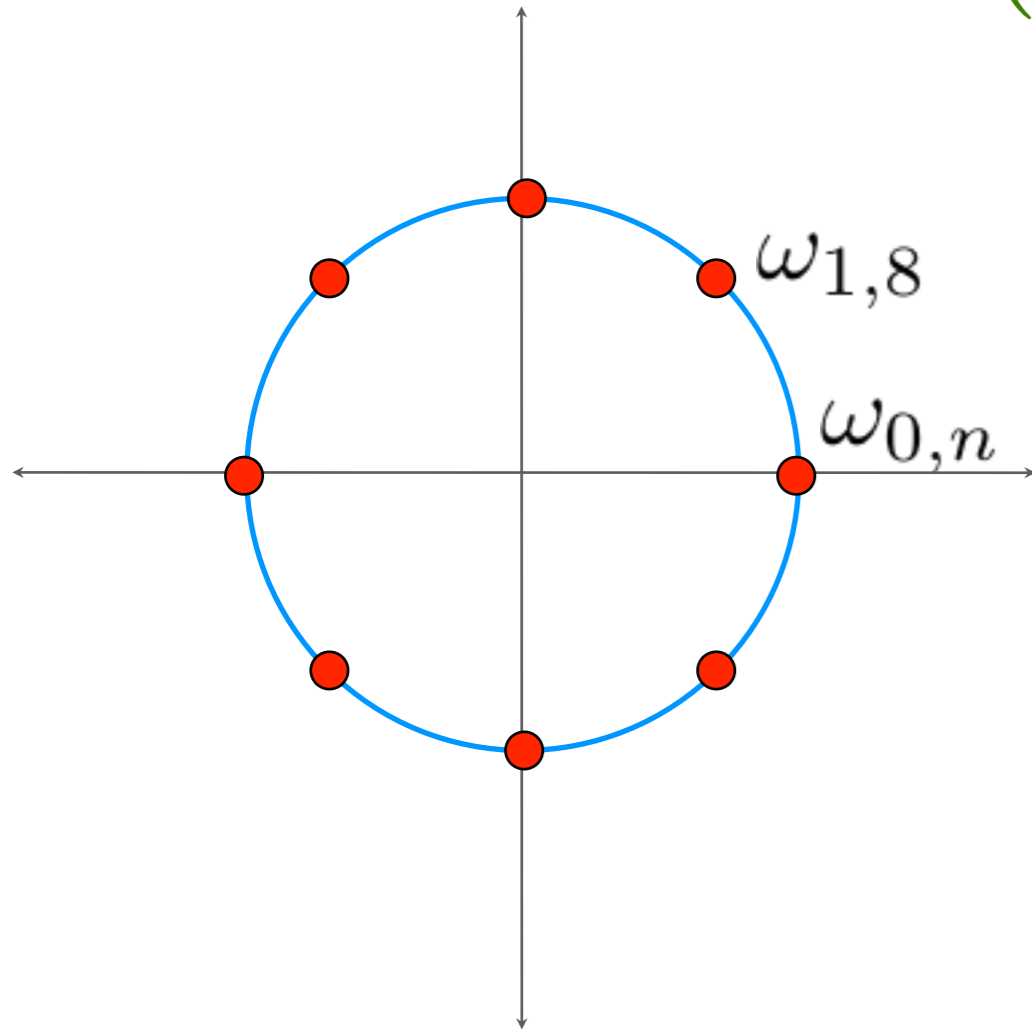
Then graph them

roots of unity

$$x^n = 1$$

should have n solutions

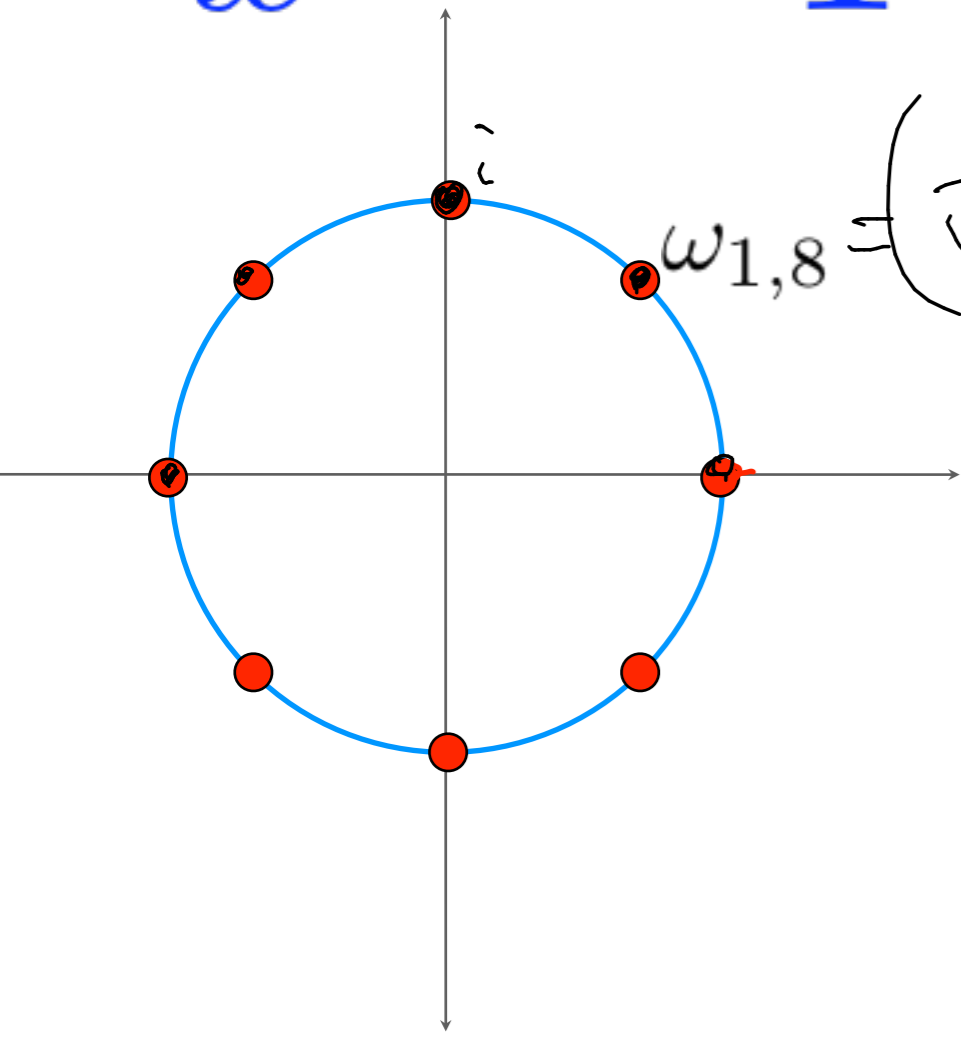
$$e^{2\pi ij/n} = \cos(2\pi j/n) + i \sin(2\pi j/n)$$



squaring the n^{th} roots of unity

$$x^n = 1$$

$n/2^{\text{th}}$ roots of unity



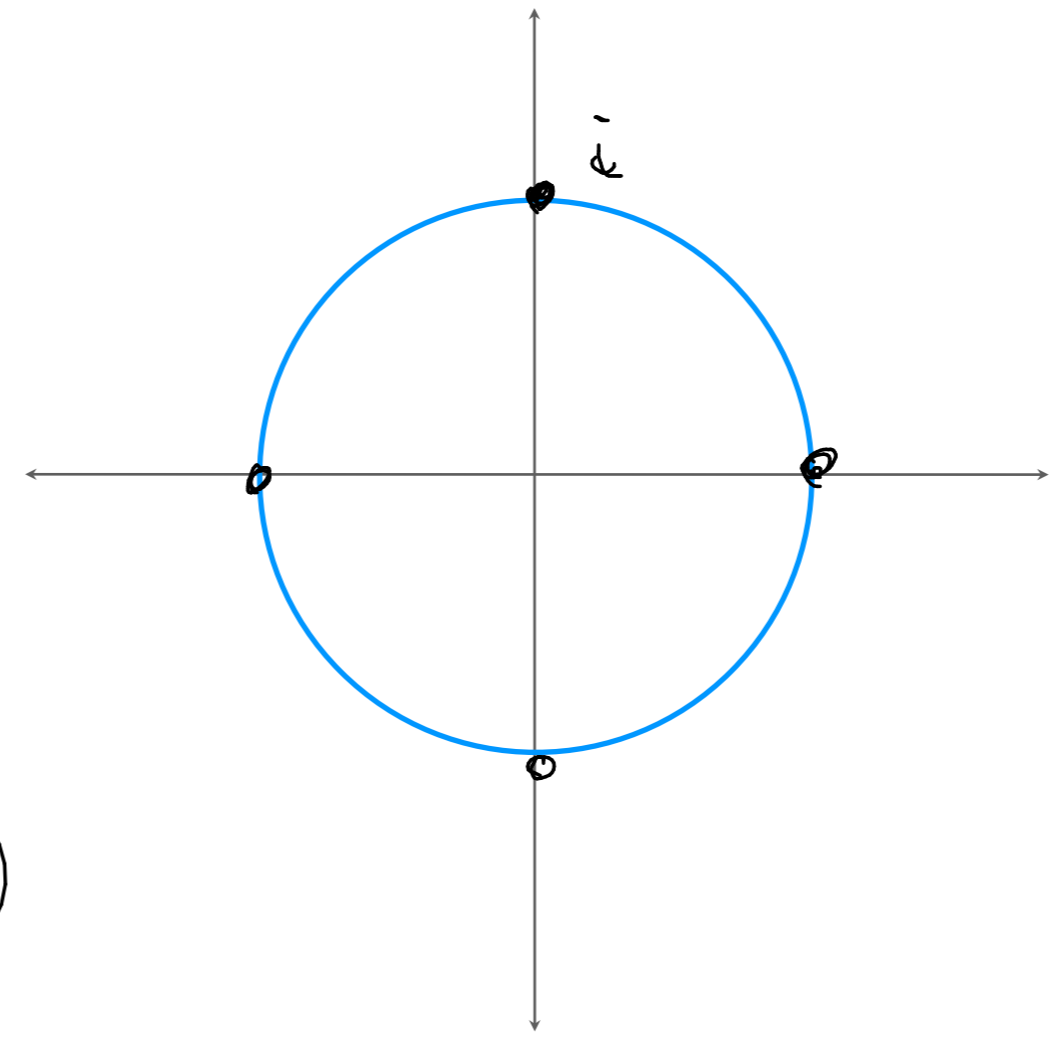
8th roots of unity

$$\omega_{1,8} = \left(\frac{1}{\sqrt{2}} + \frac{i}{\sqrt{2}} \right)^2 = 1$$

$$\frac{1}{2} + \frac{2i}{2} + \frac{i^2}{2} = 1$$

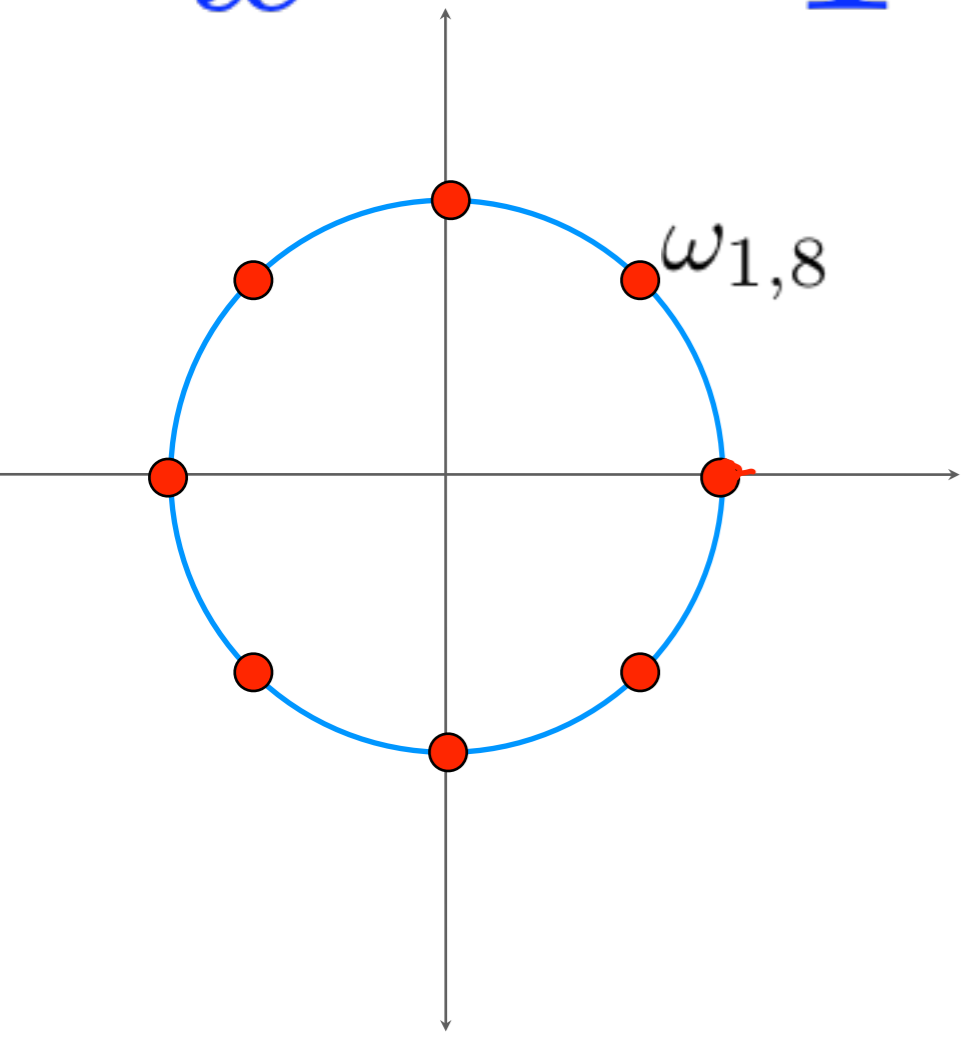
$$\frac{1}{2} + i - \frac{1}{2} = i$$

$$2i = \textcircled{C}$$

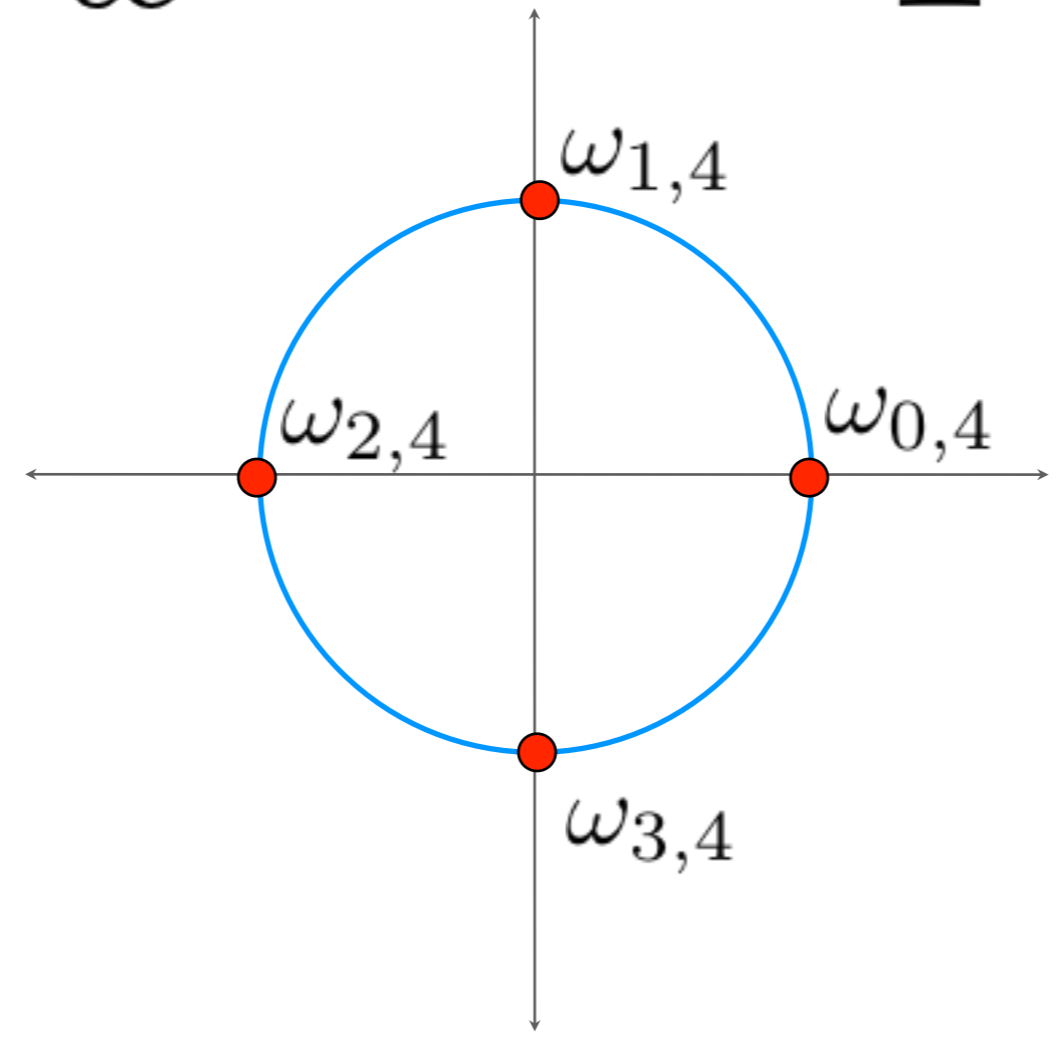


squaring the n^{th} roots of unity

$$x^n = 1$$



$$x^{n/2} = 1$$



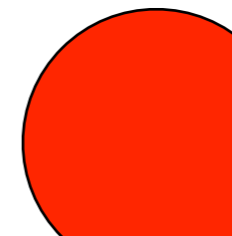
Thm: Squaring an n^{th} root produces an $n/2^{\text{th}}$ root.

example: $\omega_{1,8} = \left(\frac{1}{\sqrt{2}} + \frac{i}{\sqrt{2}} \right)$

$$\begin{aligned}\omega_{1,8}^2 &= \left(\frac{1}{\sqrt{2}} + \frac{i}{\sqrt{2}} \right)^2 = \left(\frac{1}{\sqrt{2}} \right)^2 + 2 \left(\frac{1}{\sqrt{2}} \frac{i}{\sqrt{2}} \right) + \left(\frac{i}{\sqrt{2}} \right)^2 \\ &= 1/2 + i - 1/2 \\ &= i\end{aligned}$$

Thm: Squaring an n^{th} root produces an $n/2^{\text{th}}$ root.

$$\left\{ 1, e^{2\pi i(1/n)}, e^{2\pi i(2/n)}, e^{2\pi i(3/n)}, \dots, e^{2\pi i(n/2)/n}, e^{2\pi i(n/2+1)/n}, \dots, e^{2\pi i(n-1)/n} \right\}$$



$$A(x) = A_e(x^2) + xA_o(x^2)$$

evaluate at a root of unity

$$A(x) = A_e(x^2) + xA_o(x^2)$$

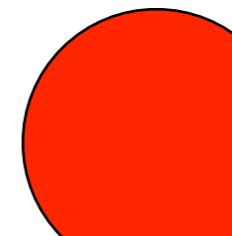
evaluate at a root of unity

$$A(\omega_{i,n}) = A_e(\omega_{i,n}^2) + \omega_{i,n}A_o(\omega_{i,n}^2)$$

n^{th} root
of unity

$n/2^{\text{th}}$ root
of unity

$n/2^{\text{th}}$ root
of unity



FFT($f=a[1,\dots,n]$)

Evaluates degree n poly on the n^{th} roots of unity

FFT($f=a[1,\dots,n]$)

Base case if $n \leq 2$

$E[\dots] \leftarrow \text{FFT}(A_e)$ // eval A_e on $n/2$ roots of unity

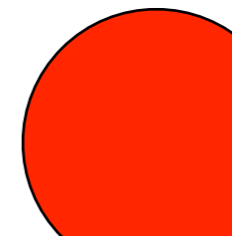
$O[\dots] \leftarrow \text{FFT}(A_o)$ // eval A_o on $n/2$ roots of unity

combine results using equation:

$$A(\omega_{i,n}) = A_e(\omega_{i,n}^2) + \omega_{i,n} A_o(\omega_{i,n}^2)$$

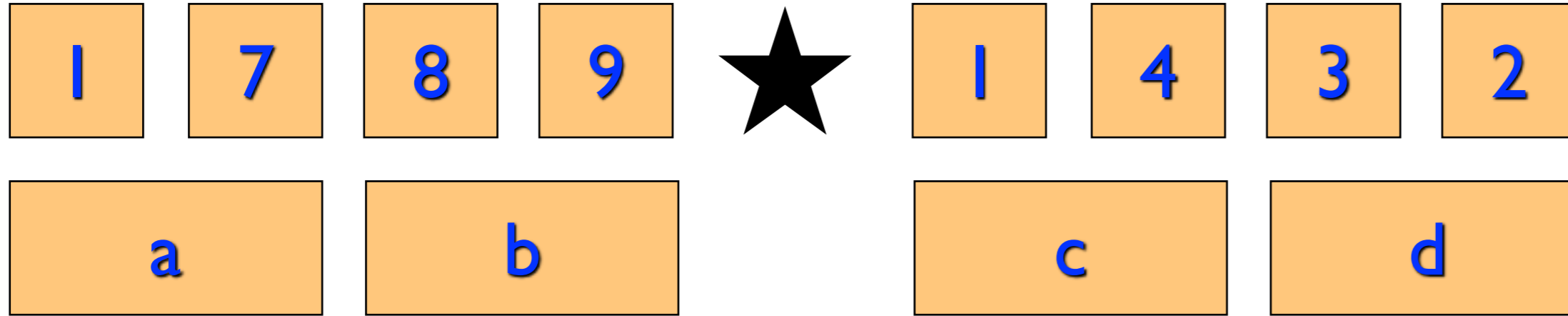
$$A(\omega_{i,n}) = A_e(\omega_{i \bmod n/2, n/2}) + \omega_{i,n} A_o(\omega_{i \bmod n/2, n/2})$$

Return n points.



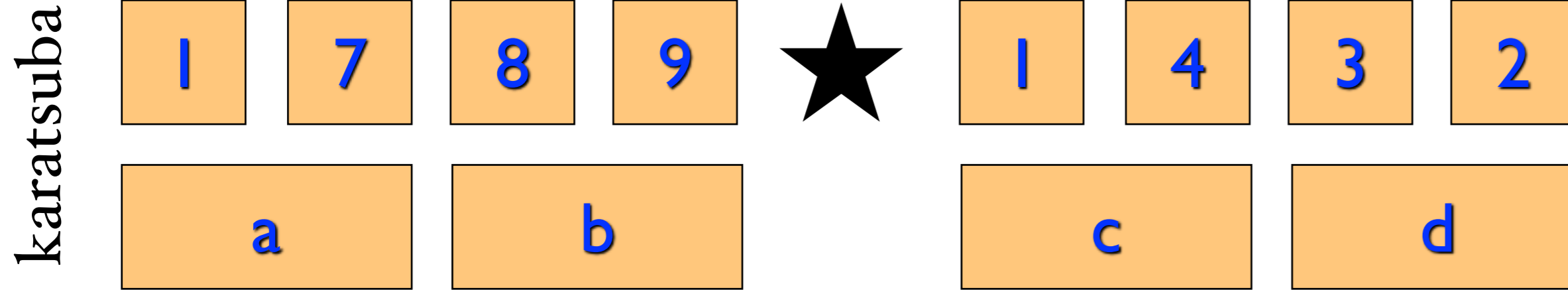
application to mult

karatsuba



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

application to mult



$$T(n) = 3T(n/2) + 6O(n)$$

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

a_3 a_2 a_1 a_0



b_3 b_2 b_1 b_0





$$A(x) = a_0 + a_1x + a_2x^2 + a_3x^3 + 0x^4 + \dots + 0x^7$$

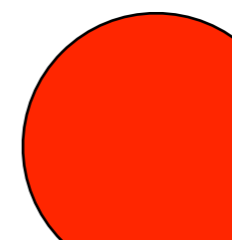
$$B(x) = b_0 + b_1x + b_2x^2 + b_3x^3 + 0x^4 + \dots + 0x^7$$

$$A(\omega_0) \quad A(\omega_1) \quad A(\omega_2) \quad \dots \quad A(\omega_7)$$

$$B(\omega_0) \quad B(\omega_1) \quad B(\omega_2) \quad \dots \quad B(\omega_7)$$

$$C(\omega_0) \quad C(\omega_1) \quad C(\omega_2) \quad \dots \quad C(\omega_7)$$

$$C(x) = c_0 + c_1x + c_2x^2 + \dots + c_7x^7$$



a_3 a_2 a_1 a_0



b_3 b_2 b_1 b_0

$$A(x) = a_0 + a_1x + a_2x^2 + a_3x^3 + \dots + 0x^7$$

$$B(x) = b_0 + b_1x + b_2x^2 + b_3x^3 + \dots + 0x^7$$

$$A(\omega_1)$$

$$B(\omega_1)$$

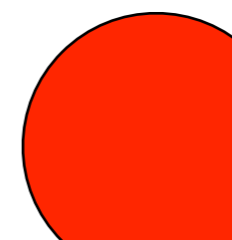
$$C(\omega_1)$$

$$A(\omega_8)$$

$$B(\omega_8)$$

$$C(\omega_8)$$

$$C(x) = A(x)B(x)$$



Multiplying n-bit numbers

A GMP-BASED IMPLEMENTATION OF SCHÖNHAGE-STRASSEN'S LARGE INTEGER MULTIPLICATION ALGORITHM

PIERRICK GAUDRY, ALEXANDER KRUPPA, AND PAUL ZIMMERMANN

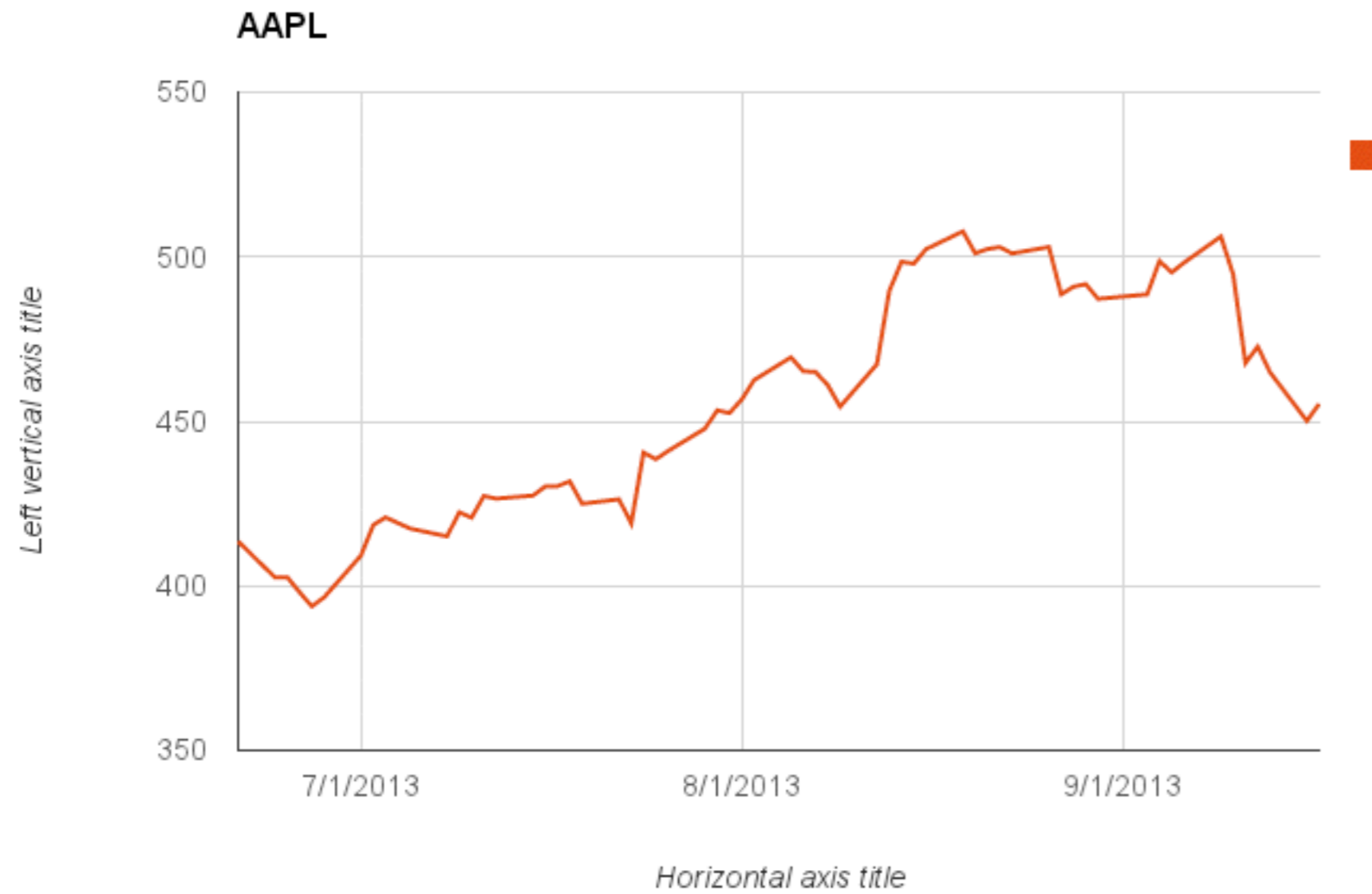
ABSTRACT. Schönhage-Strassen's algorithm is one of the best known algorithms for multiplying large integers. Implementing it efficiently is of utmost importance, since many other algorithms rely on it as a subroutine. We present here an improved implementation, based on the one distributed within the GMP library. The following ideas and techniques were used or tried: faster arithmetic modulo $2^n + 1$, improved cache locality, Mersenne transforms, Chinese Remainder Reconstruction, the $\sqrt{2}$ trick, Harley's and Granlund's tricks, improved tuning. We also discuss some ideas we plan to try in the future.

INTRODUCTION

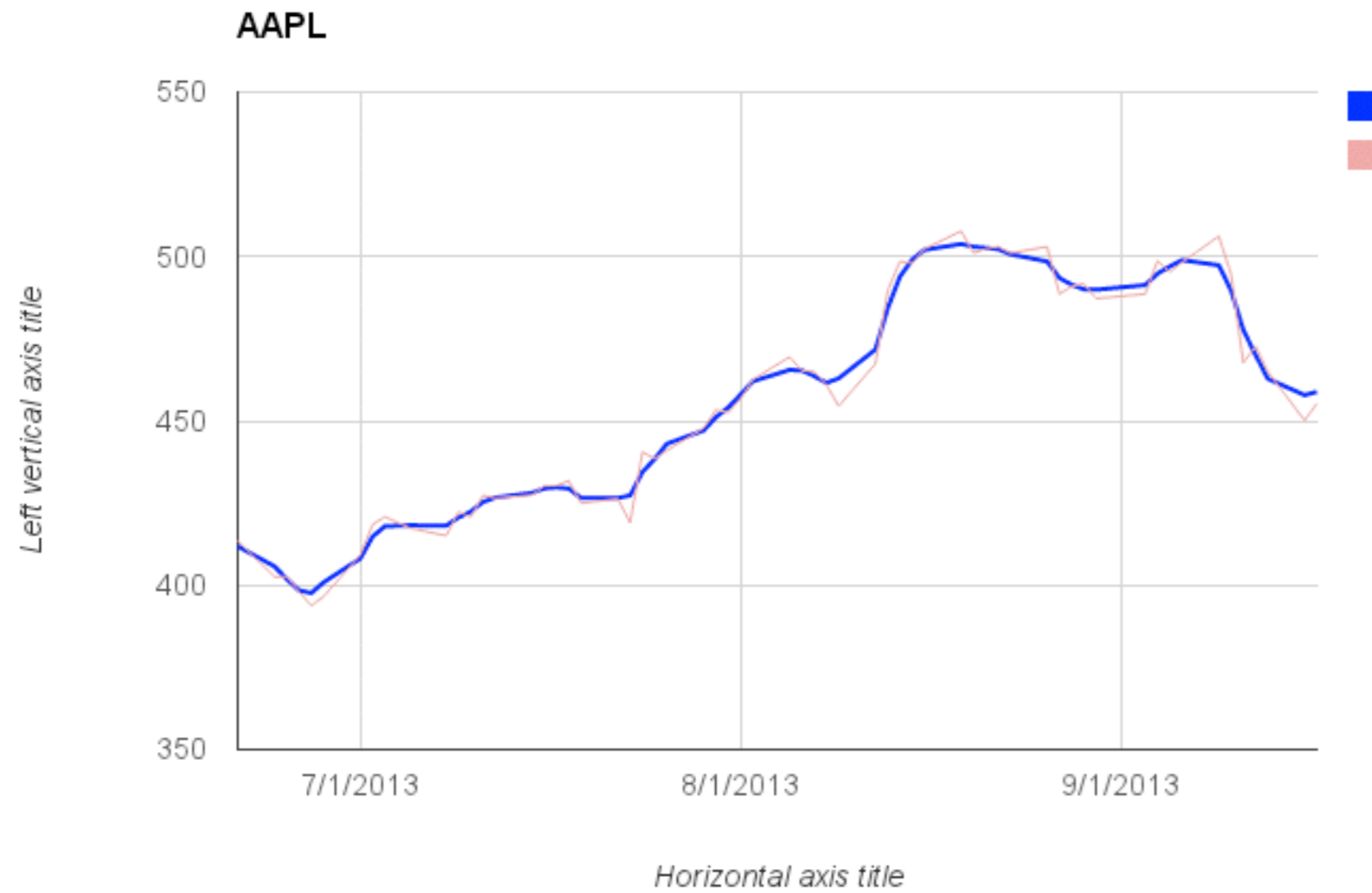
Since Schönhage and Strassen have shown in 1971 how to multiply two N -bit integers in $O(N \log N \log \log N)$ time [21], several authors showed how to reduce other operations — inverse, division, square root, gcd, base conversion, elementary functions — to multiplication, possibly with $\log N$ multiplicative factors [5, 8, 17, 18, 20, 23]. It has now become common practice to express complexities in terms of the cost $M(N)$ to multiply two N -bit numbers, and many researchers tried hard to get the best possible constants in front of $M(N)$ for the above-mentioned operations (see for example [6, 16]).

Strangely, much less effort was made for decreasing the implicit constant in $M(N)$ itself, although any gain on that constant will give a similar gain on all multiplication-based operations. Some authors reported on implementations of large integer arithmetic for specific hardware or as part of a number-theoretic project [2, 10]. In this article we concentrate on the question of an optimized implementation of Schönhage-Strassen's algorithm on a classical workstation.

Applications of FFT



Applications of FFT



String matching with *

ACAAGATGCCATTGTCCCCGGCCTCCTGCTGCTGCTGCTCTCCGGGGCCACGGCCACCGCTGCCCTGCC
CCTGGAGGGTGGCCCCACCGGCCGAGACAGCGAGCATATGCAGGAAGCGGCAGGAATAAGGAAAAGCAGC
CTCCTGACTTTCCTCGCTTGGTGGTTTGAGTGGACCTCCAGGCCAGTGCCGGGGCCCCTCATAGGAGAGG
AAGCTCGGGAGGTGGCCAGGCGGCAGGAAGGCGCACCCCCCAGCAATCCGCGCGCCGGGACAGAATGCC
CTGCAGGAACTTCTTCTGGAAGACCTTCTCCTCCTGCAAATAAACCTCACCCATGAATGCTCACGCAAG
TTAATTACAGACCTGAA

Looking for all occurrences of

GGC*GAG*C*GC

where I don't care what the * symbol is.