

FEB 16 2016 abhi shelat

FFT,Median

$$\begin{array}{l} \operatorname{merge-sort}\left(A,p,r\right) \\ \operatorname{if} \ p < r \\ q \leftarrow \lfloor (p+r)/2 \rfloor \\ \operatorname{merge-sort}\left(A,p,q\right) \\ \operatorname{merge-sort}\left(A,q+1,r\right) \\ \operatorname{merge}(A,p,q,r) \end{array}$$

Merge(A[1..n], m): $i \leftarrow 1; j \leftarrow m+1$ $\begin{array}{c} -1; \ j \leftarrow \overline{m+1} \\ k \leftarrow 1 \ \mathrm{to} \ n \\ \text{if} \ j > n \\ B[k] \leftarrow A[i]; \ i \leftarrow i+1 \\ \text{else if} \ i > m \\ B[k] \leftarrow A[j]; \ j \leftarrow j+1 \\ \text{else if} \ A[i] < A[j] \\ B[k] \leftarrow A[i]; \ i \leftarrow i+1 \\ \text{else} \\ B[k] \leftarrow A[j]; \ j \leftarrow j+1 \end{array} \right)$ for $k \leftarrow 1$ to nfor $k \leftarrow 1$ to n $A[k] \leftarrow B[k]$

Karatsuba(ab, cd)

Base case: return b*d if inputs are 1-digit

- ac = Karatsuba(a,c)
- bd = Karatsuba(b,d)
- $t = Karatsuba((a+b), (c+d))^{(c_2+b)}$
- mid = t ac bd
- RETURN $ac^*100^2 + mid^*100 + bd$

3T(n/2) + 2n

4n

3n

Closest(P,SX,SY)

Let q be the middle-element of SX Divide P into Left, Right according to q delta,r,j = MIN(Closest(Left, LX, LY) Closest(Right, RX, RY))

Mohawk = { Scan SY, add pts that are delta from q.x }

For each point x in Mohawk (in order):

Compute distance to its next 15 neighbors Update delta,r,j if any pair (x,y) is < delta

Return (delta,r,j)

Can be reduced to 7!

arbit+(A[1...n])
base case if |A|<=2, ...
(lg,minl,maxl) = arbit(left(A))
(rg,minr,maxr) = arbit(right(A))
return max{maxr-minl,lg,rg},
min{minl, minr},</pre>

max{maxl, maxr}

 $= R \begin{bmatrix} AE_{+} + BG_{-} & AF + BH \\ P_{5} + P_{4} - P_{2} + P_{6} \\ CE_{-} + DG_{-} & CF_{-} + DH_{-} \\ T = P_{3} + P_{4} \end{bmatrix} = P_{1} + P_{2}$

[strassen] $P_1 = A(F - H)$

- $P_2 = (A+B)H$
- $P_3 = (C+D)E$
- $P_4 = D(G E)$
- $P_5 = (A+D)(E+H)$
- $P_6 = (B D)(G + H)$

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



FFT(f=a[1,...,n])

Base case if n<=2

 $\begin{array}{ll} E[\ldots] <- \; FFT(A_e) & \textit{// eval Ae on n/2 roots of unity} \\ O[\ldots] <- \; FFT(A_o) & \textit{// eval Ao on n/2 roots of unity} \end{array}$

combine results using equation:

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

Return n resulting values.





 Fast
 Image: Contract of the second secon







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

Brute force method to evaluate A at n points:

-1

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

= $a_0 + a_2 x^2 + a_4 x^4 + \dots + a_{n-2} x^{n-2}$
+ $a_1 x + a_3 x^3 + a_5 x^5 + \dots + a_{n-1} x^{n-2}$

$$\underbrace{A_{e}(x) = a_{0} + a_{2}x + a_{4}x^{2} + \dots + a_{n}x^{(n-2)/2}}_{A_{o}(x) = a_{1} + a_{3}x + a_{5}x^{2} + \dots + a_{n-1}x^{(n-2)/2}}$$

$$\overset{\text{reg}}{A_{o}(x)} = \underbrace{A_{e}(x^{2})}_{D_{i} \text{ v.de } - i} \underbrace{A_{e}(x^{2})}_{T_{o}(x^{2})} + \underbrace{xA_{o}(x^{2})}_{T_{o}(x^{2})}$$

 x^{n-1} 1 Aegree Z



FFT(f=a[1,...,n])

Evaluates degree n poly on the nth roots of unity

 $E \in FFT(Ae)$ // EU... 1/2) then compule $-7 \quad A(x) = A_e(x^2) + x \cdot A_o(x^2) \quad \text{for } n_{\text{print}} \in \Theta(n)$ $T(n) = 2T(\frac{1}{2}) + \theta(n)$



Last remaining issue: Which points to use?

Roots of unity (Complex) $x^{n} = 1$

should have n solutions what are they?

Need points that have log(n) square roots

 $x^{''} = 1$

the n solutions are:

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

because

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

 $\begin{bmatrix} z\pi i (\hat{v}/A) \end{bmatrix}^{T} = (z\pi i)^{T} = 1^{T} = 1$



 $x^{n} = 1$

the n solutions are:

consider

 $e^{2\pi i j/n}$ for j=0,1,2,3,...,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 nth root of unity

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



What is this number? $e^{2\pi i j/n} = \omega_{j,n}$ is an nth root of unity

Taylor series expansion

of a function f around point a

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



 $(-a)^2 + (a^2)^2 + (a^2)$

What is this number? $e^{2\pi i j/n} = \omega_{j,n}$ is an nth root of unity

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

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



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

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

Lets compute $\omega_{1,8}$ $\omega_{1,8} = \cos\left(2\pi \frac{1}{8}\right) + i \sin\left(2\pi \frac{1}{8}\right)$ $= \cos\left(\frac{\pi}{4}\right) + i \sin\left(\frac{\pi}{4}\right)$ $= -\frac{1}{\sqrt{2}} + \frac{1}{\sqrt{2}}$



Compute all 8 roots of unity n=8



Then graph them







Thm: Squaring an nth root produces an n/2th root.

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

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

$$= 1/2 + i - 1/2$$

=i





 $\omega_{0,4}$

Thm: Squaring an nth root produces an n/2th root.

 $\left\{1, e^{2\pi i(1/n)}, e^{2\pi i(2/n)}, e^{2\pi i(3/n)}, \dots, e^{2\pi i(n/2)/n}, e^{2\pi i(n/2+1)/n}, \dots, e^{2\pi i(n-1)/n}\right\}$ ' zTi 2/n $e^{z\pi i \frac{1}{n_{2}}}, e^{2\pi i \frac{2}{n_{12}}}, e^{2\pi i \frac{2}{n_{12}}}, e^{2\pi i (n+2)/n}, e^{2\pi i (n+2)/n}$ n_{12} - $T(n_1)h$ rost of unity

n roots Square Ha



Thm: Squaring an nth root produces an n/2th root.

$$\begin{cases} 1, e^{2\pi i(1/n)}, e^{2\pi i(2/n)}, e^{2\pi i(3/n)}, \dots, e^{2\pi i(n/2)/n}, e^{2\pi i(n/2+1)/n}, \dots, e^{2\pi i(n/2)} \\ 1 \\ e^{2\pi i(1/(n/2))} \\ e^{2\pi i(2/(n/2))} \\ e^{2\pi i(1/(n/2))} \\ = e^{2\pi i(1+1/(n/2))} \\ = 1 \cdot e^{2\pi i(1/(n/2))} \end{cases}$$

n-1)/n



Ae, A.

2 m vot of Unity (Bak lase)

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

evaluate at a root of unity

 $\underline{A}(\underline{\omega_{i,n}}) = A_e(\underline{\omega_{i,n}^2}) + \omega_{i,n}A_o(\underline{\omega_{i,n}^2})$ nth root $n/2^{th}$ root $n/2^{th}$ root of unity of unity of unity recurs.up



FFT(f=a[1,...,n])

Evaluates degree n poly on the nth roots of unity

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

f depree z on the zm (. 0 - unity

A euclo non roots

equation

FFT(f=a[1,...,n])

Base case if n<=2

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combine results using equation:

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

Return n resulting values.





1.x +7x + 8x + 9





for x = 10

 $A(x) \cdot B(x) = (Cx)$

and the

return C(1)



$$\underbrace{A(x)}_{B(x)} = a_3 x^3 + a_2 x^2 + a_1 x + a_0$$
$$B(x) = b_3 x^3 + b_2 x^2 + b_1 x + b_0$$

$$C(x) = \begin{cases} a_3b_3x^6 + \\ (a_3b_2 + a_2b_3)x^5 + \\ (a_3b_1 + a_2b_2 + a_1b_3)x^4 + \\ (a_3b_0 + a_2b_1 + a_1b_2 + a_0b_3)x^3 + \\ (a_2b_0 + a_1b_1 + a_0b_2)x^2 + \\ (a_1b_0 + a_0b_1)x + \\ a_0b_0 \end{cases}$$

y=2x+1



21

) (

1,2,4



$$A(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + 0 x^4 + 0 x^5 + 0 x^6 + 0 x^7$$
$$B(x) = b_0 + b_1 x + b_2 x^2 + b_3 x^3 + 0 x^4 + 0 x^5 + 0 x^6 + 0 x^7$$
$$A(\omega_0) \qquad A(\omega_1) \qquad A(\omega_2) \qquad \dots \qquad A(\omega_7)$$

 $\cdot 0x^7$

 Dx^7

FFT



 $A(x) = a_0 + a_1x + a_2x^2 + a_3x^3 + 0x^4 + 0x^5 + 0x^6 + 0x^7$ $B(x) = b_0 + b_1 x + b_2 x^2 + b_3 x^3 + 0x^4 + 0x^5 + 0x^6 + 0x^7$





(Wg) multiply

$B(\omega_7)$ FFT

 $A(\omega_7)$ FFT



 $A(x) = a_0 + a_1x + a_2x^2 + a_3x^3 + 0x^4 + 0x^5 + 0x^6 + 0x^7$ $B(x) = b_0 + b_1 x + b_2 x^2 + b_3 x^3 + 0x^4 + 0x^5 + 0x^6 + 0x^7$





$B(\omega_7)$ FFT



 $A(x) = a_0 + a_1x + a_2x^2 + a_3x^3 + 0x^4 + 0x^5 + 0x^6 + 0x^7$ $B(x) = b_0 + b_1 x + b_2 x^2 + b_3 x^3 + 0x^4 + 0x^5 + 0x^6 + 0x^7$





 $C(\omega_7)$ mult:py

 $B(\omega_7)$ FFT nlogn

nlogn

 $\widetilde{O}(n)$

nlosn



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









Multiplying n-bit numbers

https://en.wikipedia.org/wiki/File:Integer multiplication by FFT.svg

Schönhage–Strassen '71

Fürer '07 $O(n \log n \log \log n)$ $O(n \log n \log \log n)$



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



Horizontal axis title

Applications of FFT



Horizontal axis title



n dah items.

 $(n \cdot m)$

String matching with *

CCTGGAGGGTGGCCCCACCGGCCGAGACAGCGAGCATATGCAGGAAGCGGCAGGAATAAGGAAAAGCAGC CTCCTGACTTTCCTCGCTTGGTGGTTTGAGTGGACCTCCCAGGCCAGTGCCGGGCCCCTCATAGGAGAGG CTGCAGGAACTTCTTCTGGAAGACCTTCTCCTCCTGCAAATAAAACCTCACCCATGAATGCTCACGCAAG TTTAATTACAGACCTGAA

Looking for all occurrences of



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



DNA segurne 4B

 $\mathcal{O}(4\beta.m)$ $10^{9} \cdot 10^{6} \sim (0^{15})$ $0^{9}, 1_{0} \in (0^{4}) = 10^{10}$

ith order statitiste



problem: given a list of **n** elements, find the element of rank n/2 (half are larger, half are smaller)



problem: given a list of **n** elements, find the element of rank **n**/**2**. (half are larger, half are smaller) Can generalize to i

first solution: sort and pluck.

 $O(n \log n)$





problem: given a list of **n** elements, find the element of rank i.

key insight: we do not have to "fully" sort. semi sort can suffice.





pick first element partition list about this one see where we stand

Partition elemet

review: how to partition a list















SWAP











partitioning a list about an element takes linear time.



p Cinder of the partition select $(\underline{i}, A[1, \ldots, n])$ Base case if |A| = 2PK partition (A) so that all elevents are eith < ~?p. if (i==p) return ATp]. ela (i=p) Select (i, Ato...p-1]) Select (i-p-1, AEp,...n]) PLSR





M12 p

select $(i, A[1, \ldots, n])$

handle base case. $\longrightarrow D(n)$ partition list about first element if pivot p is position i, return pivot \rightarrow $\mathcal{O}(1)$ else if pivot p is in position > i select (i, A[1, ..., p-1])else select ((i - p - 1), A[p + 1, ..., n])

 $|(n) = XT(2) \in O(n) \longrightarrow$



Bis iden 1





select (i, A[1, ..., n])

Assume our partition always splits list into two eql parts

handle base case. partition list about first element if pivot is position i, return pivot else if pivot is in position > i select (i, A[1, ..., p-1])else select ((i - p - 1), A[p + 1, ..., n])

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



problem: what if we always pick bad partitions?



problem: what if we always pick bad partitions?





problem: what if we always pick bad partitions?

 $T(n) = T(n-x) + \Theta(n) =$ $\Theta(\gamma^2)$

= T(n-5) + O(n)







select $(i, A[1, \ldots, n])$

handle base case. partition list about first element if pivot is position i, return pivot else if pivot is in position > i select (i, A[1, ..., p-1])else select ((i - p - 1), A[p + 1, ..., n])

select $(i, A[1, \ldots, n])$

handle base case. partition list about first element if pivot is position i, return pivot else if pivot is in position > i select (i, A[1, ..., p-1])else select ((i - p - 1), A[p + 1, ..., n])

$$T(n) = T(n-1) + O(n)$$
$$\Theta(n^2)$$

1]) if we always pick bad partitions]]



a good partition element Dre in which 30% of the elevents de smaller, 30% de larger -USOOD partition clement. partition $(A[1,\ldots,n])$




a good partition element

partition $(A[1,\ldots,n])$

produce an element where 30% smaller, 30% larger



solution: bootstrap







1975 Flogd -> Rivet ->

image: d&g



divide first into chanks if 5

partition $(A[1,\ldots,n])$



partition $(A[1,\ldots,n])$ compute the medians of each group Thouldis is this list $\left|\frac{5}{5}\right|$ USe $Select(\frac{n}{10}, M)$ to pick p. Λ our partition clemat.



partition $(A[1,\ldots,n])$

1. 2. З. 4. 5.





-divide list into groups of 5 elements

- ~ find median of each small list
- gather all medians
 call select(...) on this sublist to find median
 return the result



divide list into groups of 5 elements \rightarrow O(find median of each small list \longrightarrow

gather all medians (1/5)call select(...) on this sublist to find median (5/5)return the result

 $P(n) = S(\lceil n/5 \rceil) + O(n)$











our a partitioner p is larger than $\frac{1}{1}$ $\left[\frac{2}{3}\right]$ all of these -2 elenent every other column has Misht 3 éléments that are fewer elements smaller than p-



$$3\left(\left\lceil \frac{1}{2} \lceil n/5 \rceil \right\rceil - 2\right)$$

$$\geq rac{3n}{10} - 6$$

this implies there are at most $\frac{7n}{10} + 6$ numbers larger than \bigstar















select $(i, A[1, \ldots, n])$



select $(i, A[1, \ldots, n])$

else pivot = FindPartitionValue(A,n) $\longrightarrow P(n) = S(\frac{\Lambda}{5}) + \Theta(n)$ handle base case for small list partition list about pivot $\longrightarrow \mathcal{O}(x)$ if pivot is position i, return pivot else if pivot is in position > i select $(i, A[1, \dots, p-1]) \subseteq (2 + 6)$ else select $((i - p - 1), A[p + 1, \dots, n])$

$$S(n) = S([\frac{n}{5}]) + S(\frac{2n}{10}+b) + \Theta(n)$$

$$\frac{7}{5}$$

$$\frac{7}{5}$$







divide list into groups of 5 elements find median of each small list gather all medians call select(...) on this sublist to find median return the result

$P(n) = S(\lceil n/5 \rceil) + O(n)$



select $(i, A[1, \ldots, n])$

handle base case for small list else pivot = FindPartitionValue(A,n) partition list about pivot if pivot is position i, return pivot else if pivot is in position > i select (i, A[1, ..., p-1])else select ((i - p - 1), A[p + 1, ..., n])

 $S(n) = S(\lceil n/5 \rceil) + O(n) + S(7n/10 + 6)$





select $(i, A[1, \ldots, n])$

handle base case for small list else pivot = FindPartitionValue(A,n) partition list about pivot if pivot is position i, return pivot else if pivot is in position > i select (i, A[1, ..., p-1])else select ((i - p - 1), A[p + 1, ..., n])

$$S(n) = S(\lceil n/5 \rceil) + O(n) + S(7n/10 + 6)$$

$$\Theta(n)$$

6





Stairs(n) if n<=1 return 1 return Stairs(n-1) + Stairs(n-2)



Stairs(2) Stairs(1) Stairs(0) Stairs(1) Stairs(0)

Stairs(I)

initialize memory M

```
Stairs(n)
  if n<=1 then return 1
  if n is in M, return M[n]
  answer = Stairs(i-1)+ Stairs(i-2)
  M[n] = answer
  return answer
```

Stairs(n)



if n<=1 then return 1
if n is in M, return M[n]
answer = Stairs(i-1)+ Stairs(i-2)
M[n] = answer
return answer</pre>

Stairs(n)

stair[0]=1
stair[1]=1
for i=2 to n
 stair[i] = stair[i-1]+stair[i-2]
return stair[i]

initialize memory M

Stairs(n)

Stairs(n)



if n<=1 then return 1
if n is in M, return M[n]
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 stair[i] = stair[i-1]+stair[i-2]
return stair[i]

Dynamic

Programming

two big ideas



two big ideas

recursive structure memoizing


wood cutting



http://www.amishhandcraftedheirlooms.com/quarter-sawn-oak.htm



Spot price for lumber

Spot price for lumber

ı" 2" 3" 4" 5" 6" 7" 8"

Log cutter dilemna

input to the problem: $n, (p_1, \ldots, p_n)$

goal:

Observation

Solution equation

Approach



BestLogs($n, (p_1, ..., p_n)$) if n<=0 return 0

BestLogs($n, (p_1, \ldots, p_n)$)

if n<=0 return 0
for i=1 to n
Best[i] =
$$\max_{k=1...i} \{p_k + \text{Best}[i-k]\}$$

The actual cuts?

BestLogs($n, (p_1, \ldots, p_n)$)

if n<=0 return 0
for i=1 to n
Best[i] =
$$\max_{k=1...i} \{p_k + \text{Best}[i-k]\}$$