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UNIVERSITÄT FREIBURG

# Algorithm Theory

## 3 Fast Fourier Transformation

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Algorithms Theory

Chapter 3

# Fast Fourier Transformation

# Polynomials

Polynomials  $p$  over real numbers with a variable  $x$

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

$a_0, \dots, a_n \in R, a_n \neq 0$ : **coefficients** of  $p$

**$n$  = degree** of  $p$ : highest power of  $x$  in  $p$

**Example:**

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

**Set of all polynomials over 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

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

# Operation 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 monomial products have degree  $i$ ?

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

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

**Polynomial ring  $R[x]$**

# Operation on Polynomials

## 3. Evaluation at $x_0$ : **Horner-Schema**

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

**Runtime:  $O(n)$**

# Representations 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:**

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

# Representations of Polynomials

## 2. Root representation

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

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

**Beispiel:**

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



# Representations of Polynomials

## 3. Point-value representation

### Interpolation lemma

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

### Beispiel:

The polynomial

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

is determined by the point-values  $(0,0)$ ,  $(1,6)$ ,  $(2,0)$ ,  $(3,0)$ .

# Operations on Polynomials

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

- **Coefficient representation**

**Addition:  $O(n)$**

**Product:  $O(n^2)$**

**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:

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

Runtime:  $O(n)$

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

Runtime:  $O(n)$

## Evaluation at $x'$ :

Convert polynomial to coefficient representation

(Interpolation)

# Polynomial Multiplication

**Multiplication 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  $(x_i, p(x_i))$  and  $(x_i, q(x_i))$



**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:** (for even  $n$ )

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

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

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

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

# Representations of $p(x)$

**Assume:**  $\text{degree}(p) < n$

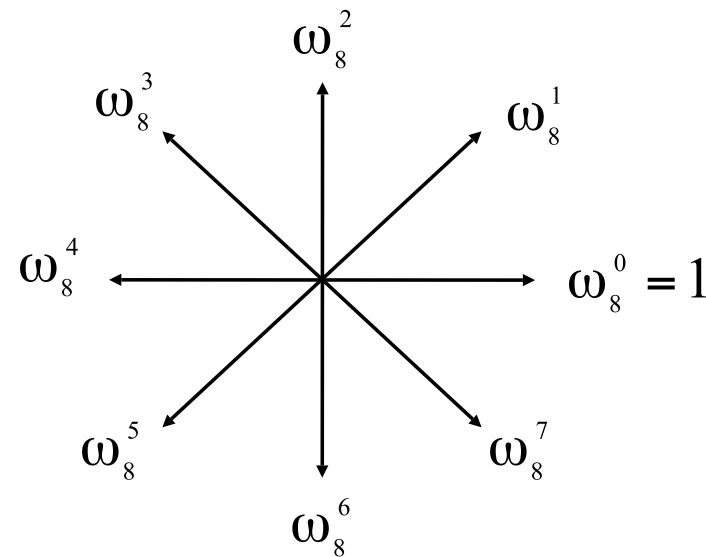
## 3a. Values of the $n$ powers of the principal $n$ th root of unity

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

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

Power of  $\omega_n$  (roots of unity):

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



# Discrete Fourier Transform

The values  $p(\omega_n^j)$  uniquely define  $p$  if  $\text{degree}(p) < n$ .

**Discrete Fourier Transformation (DFT)**

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

**Example:  $n=4$**

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

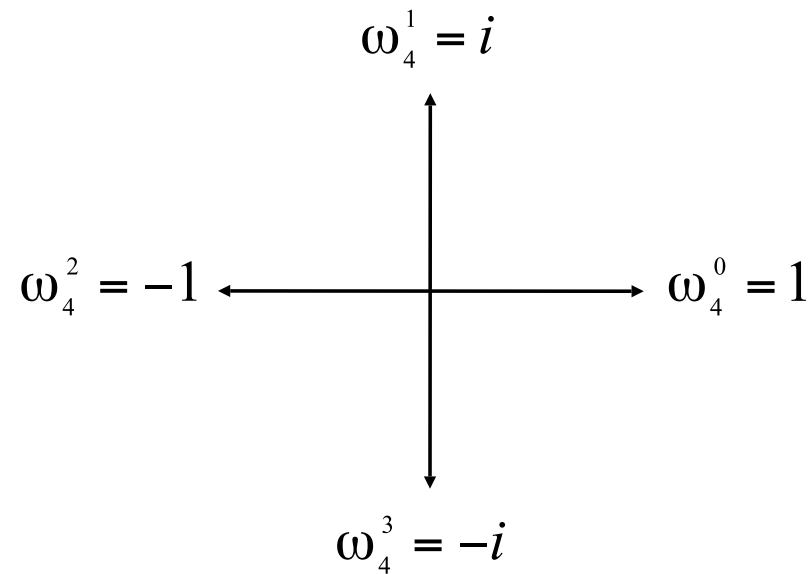
$$\omega_4^0 = e^{0i} = \cos(0) + i \sin(0) = 1$$

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

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

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

# Evaluation at the Unity Roots





# Evaluation at the Unity Roots

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

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

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

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

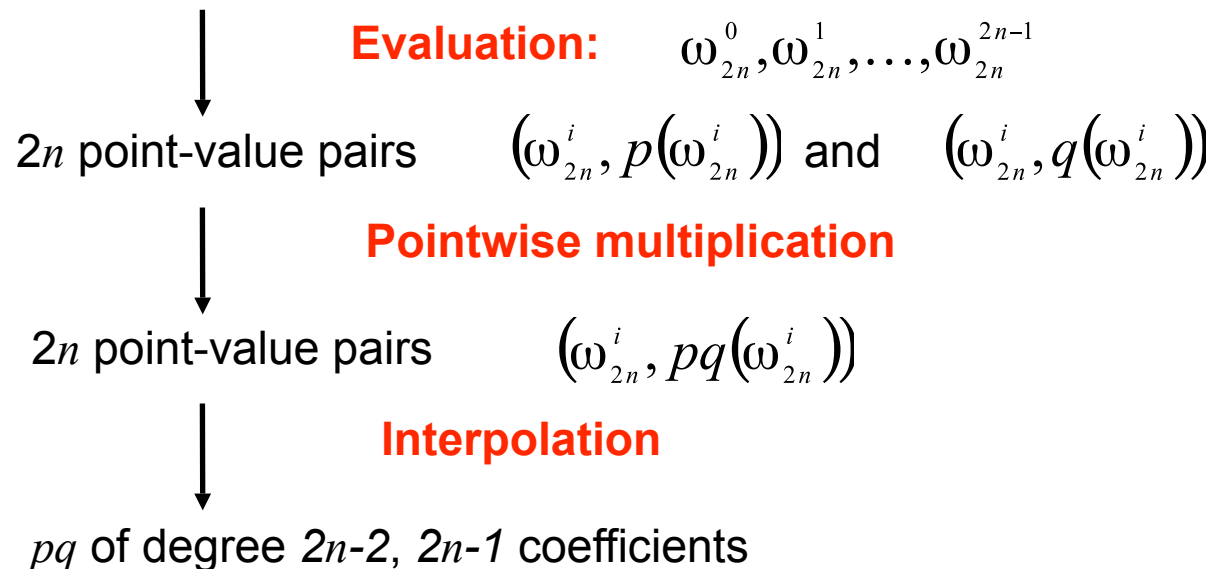
$$(\omega_4^3, p(\omega_4^3)) = (-i, p(-i)) = (-i, 15 - 15i)$$

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

# Multiplication of Polynomials

Computation of the product of  $p$  and  $q$  of degree  $< n$

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



# Properties of the Unity Roots

$\omega_{2n}^0, \omega_{2n}^1, \dots, \omega_{2n}^{2n-1}$  form a **multiplicative group**

## Cancellation lemma

For all  $n > 0$ ,  $0 \leq k \leq n$ , 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:

$$\omega_{2n}^n = \omega_2^1 = -1$$

# 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  $DFT_n(p)$  using Divide-and-Conquer

# Discrete Fourier Transform

**Idee:** (for even  $n$ )

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

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

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

# Discrete Fourier Transform

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

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

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

# Discrete Fourier Transform

**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 $DFT_n$

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

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

$$DFT_1(p) = a_0$$

**General case :**

**Divide:**

Divide  $p$  in  $p_0$  and  $p_1$

**Conquer:**

Compute  $DFT_{n/2}(p_0)$  and  $DFT_{n/2}(p_1)$  recursively

**Merge:**

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

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



# Further Improvement

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

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

Hence, if  $k < n/2$ :

$$p_0(\omega_{n/2}^k) + \omega_n^k p_1(\omega_{n/2}^k) = p(\omega_n^k)$$

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

# Further Improvement

**Example:**

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

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

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

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

# Fast Fourier Transform

## Algorithm *FFT*

**Input:** An Array  $a$  with  $n$  coefficients of a polynomial  $p$   
and  $n = 2^k$

**Output:**  $DFT_n(p)$

1. **if**  $n = 1$  **then** /\*  $p$  ist 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.  $d_k = d_k^{[0]} + \omega \times d_k^{[1]}$
9.  $d_{k+n/2} = d_k^{[0]} - \omega \times d_k^{[1]}$
10.  $\omega = \omega_n \times \omega$
11. **return**  $d$

# FFT : Example

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

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

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

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

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

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

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

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

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

$$d_1 = 15 + i * 15$$

$$d_3 = 15 - i * 15$$

$$FFT(a, 4) = (6, 15+15i, -36, 15-15i)$$

# Analysis

**T(n) = running time for evaluating a polynomial of  
degree < n at n positions  $\omega_{2n}^0, \omega_{2n}^1, \dots, \omega_{2n}^{2n-1}$**

$$\mathbf{T(1) = O(1)}$$

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

# Polynomial Multiplication

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

# Interpolation

**Convert the point-value representation into coefficient representation.**

**Input:**  $(x_0, y_0), \dots, (x_{n-1}, y_{n-1})$  mit  $x_i \neq x_j$ , für alle  $i \neq j$

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

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

# Interpolation

Matrix notation:

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



# Interpolation

System of equations

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

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 all  $0 \leq i, j \leq n - 1$  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  $j$ :

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

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

# 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:

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

# Interpolation

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

# 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

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



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# Algorithm Theory

## 3 Fast Fourier Transform

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