Polynomials

$$A(x) = \sum_{i=0}^{n-1} a_i x^i$$

n - the degree of the polynomial.

$a_0, ..., a_{n-1}$ - the coefficients of the polynomial.

Coefficient representation:

The polynomial $A(x) = \sum_{i=0}^{n-1} a_i x^i$ is represented by the vector $a = (a_0, a_1, ..., a_{n-1})$.

The value $A(x_0)$ can be computed in $O(n)$ time by

$$A(x_0) = a_0 + x_0(a_1 + x_0(a_2 + \ldots + x_0(a_{n-2} + x_0 x_{n-1}) \ldots))$$

Summation

Given two polynomials $A(x) = \sum_{i=0}^{n-1} a_i x^i$ and $B(x) = \sum_{i=0}^{n-1} b_i x^i$

$$C(x) = A(x) + B(x) = \sum_{i=0}^{n-1} (a_i + b_i) x^i$$

The degree of $C(x)$ is the max degree of $A(x)$ and $B(x)$.

The sum of two degree n polynomials, given in a coefficient representation, is computed $O(n)$ time

Product

Given two polynomials $A(x) = \sum_{i=0}^{n-1} a_i x^i$ and $B(x) = \sum_{i=0}^{n-1} b_i x^i$

$$D(x) = A(x)B(x) = \sum_{i=0}^{2(n-1)} d_i x^i$$

where

$$d_i = \sum_{k=0}^{i} a_k b_{i-k}$$

The degree of $D(x)$ is the sum of the degrees of $A(x)$ and $B(x)$.

The product of two degree n polynomials, given in a coefficient representation, is computed $O(n^2)$ time.

Point value representation

A set of n pairs

$$\{(x_0, y_0), (x_1, y_1), \ldots, (x_{n-1}, y_{n-1})\}$$

such that

- for all $i \neq j$, $x_i \neq x_j$.
- for every k, $y_k = A(x_k)$;

Theorem 1. *For any set of n point value pairs (x_i, y_i) there is a unique degree n polynomial $A(x)$ such that $A(x_i) = y_i$ for all pairs.*

Proof. We need to solve

$$\left(\begin{array}{ccccc} 1 & x_0 & x_0^2 & \ldots & x_0^{n-1} \\ 1 & x_1 & x_1^2 & \ldots & x_1^{n-1} \\ . & . & . & \ldots & . \\ 1 & x_{n-1} & x_{n-1}^2 & \ldots & x_{n-1}^{n-1} \end{array}\right) \left(\begin{array}{c} a_0 \\ a_1 \\ . \\ a_{n-1} \end{array}\right) = \left(\begin{array}{c} y_0 \\ y_1 \\ . \\ y_{n-1} \end{array}\right)$$

The determinant of the Vandermonde matrix is

$$\Pi_{j<k}(x_k - x_j)$$

If all the X_i's are distinct, the matrix is nonsingular and the linear system has a unique solution. $\Box$

Given two polynomials in (same) point value representation $\{(x_0, y_0^1), (x_1, y_1^1), \ldots, (x_n, y_n^1)\}$ and $\{(x_0, y_0^2), (x_1, y_1^2), \ldots, (x_n, y_n^2)\}$

The sum of two degree n polynomials in point value representation is computed in $O(n)$ time:

$$\{(x_0, y_0^1 + y_0^2), (x_1, y_1^1 + y_1^2), \ldots, (x_{n-1}, y_{n-1}^1 + Y_{n-1}^2)\}$$

To compute the product of two degree n polynomials we need an "extended" point value representation of $2n$ points.

Given such a representation, the product of two polynomials in point value representation is computed in $O(n)$.

$$\{(x_0, y_0^1 y_0^2), (x_1, y_1^1 y_1^2), \ldots, (x_{2n-2}, y_{2n-1}^1 y_{2n-1}^2)\}$$

Fast Polynomial Multiplication

To compute the product of two degree n polynomials in coefficient representation:

1. Evaluate the polynomials is $2n$ points to create an extended $2n$ point value representation of the polynomials.

2. Compute the product of the two polynomials in $O(n)$ time.

3. Convert the point value representation of the product to coefficient representation.

Using the FFT method (1) and (3) can be done in $O(n \log n)$ time.

Complex roots of unity

A complex number w is the n-th root of unity if

$$w^n = 1$$

There are n complex n-th roots of unity given by

$$e^{2\pi ik/n} \qquad \text{for} \quad k = 0, \ldots n-1$$

were $e^{iu} = \cos(u) + i\sin(u)$ and $i = \sqrt{-1}$.

The **principal** n-th root of unity is

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

the other roots are powers of w_n.

Operations on the roots of unity

For any j and k:

$$w_n^k w_n^j = w_n^{j+k}$$

Since $w_n^n = 1$

$$w_n^k w_n^j = w_n^{j+k} = w_n^{(j+k)\ mod\ n}$$

and

$$w_n^{-k} = w_n^{n-k}$$

DFT

The **Discrete Fourier Transform (DFT)** of a coefficient vector $a = (a_0, a_1, \ldots, a_{n-1})$ is a vector $y = (y_0, y_1, \ldots, y_{n-1})$ such that

$$y_k = A(w_n^k) = \sum_{j=0}^{n-1} a_j w_n^{kj}.$$

$y = DFT_n(a)$.

Using **Fast Fourier Transform (FFT)** we can compute $DFT_n(a)$ in $O(n \log n)$ steps, instead of $O(n^2)$.

FFT

Assume that n is a power of 2 (otherwise complete to the nearest power of 2).

Given the polynomial $A(x) = \sum_{j=0}^{n-1} a_j x^j$ we define two polynomials

$$A^{[0]}(x) = a_0 + a_2 x + a_4 x^2 + \ldots + a_{n-2} x^{n/2-1}$$

$$A^{[1]}(x) = a_1 + a_3 x + a_5 x^2 + \ldots + a_{n-1} x^{n/2-1}$$

Then

$$A(x) = A^{[0]}(x^2) + x A^{[1]}(x^2)$$

To compute $DFT_n(a)$ we need to compute the polynomials $A^{[0]}(y)$ and $A^{[1]}(y)$ in the n points

$$(w_n^0)^2, (w_n^1)^2, \ldots, (w_n^{n-1})^2$$

Theorem 2. *The set* $(w_n^0)^2, (w_n^1)^2, \ldots, (w_n^{n-1})^2$ *contains only* $n/2$ *distinct points.*

Proof. We'll show that the squares of n complex n-th roots of unity are the $n/2$ complex $n/2$-th roots of unity. Assume that $k \leq \frac{n}{2}$.

$$(w_n^k)^2 = (e^{2\pi i k/n})^2 = e^{(2\pi i k)/(n/2)} = w_{n/2}^k$$

$$\begin{aligned}
(w_n^{k+n/2})^2 &= (e^{2\pi i (k+n/2)/n})^2 \\
&= e^{2\pi i n/n} e^{(2\pi i k)/(n/2)} \\
&= (w_n^1)^n w_{n/2}^k \\
&= w_{n/2}^k
\end{aligned}$$

□

Computing the $DFT_n(a)$ is reduced to:

1. Computing two $DFT_{n/2}$

2. combining the results:

   Given $y_k^{[0]} = A^{[0]}(w_{n/2}^k) = A^{[0]}((w_n^k)^2)$ and $y_k^{[1]} = A^{[1]}(w_{n/2}^k) = A^{[1]}((w_n^k)^2)$, for $k \leq n/2$

$$
\begin{aligned}
y_k &= y_k^{[0]} + w_n^k y_k^{[1]} \\
y_{k+n/2} &= y_k^{[0]} - w_n^k y_k^{[1]} \\
&= y_k^{[0]} + w_n^{k+n/2} y_k^{[1]}
\end{aligned}
$$

Since $w_n^{k+n/2} = -w_n^{n/2} w_n^k = -1 w_n^k$

Complexity

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

Theorem 3. *A point value representation of an n degree polynomial given in a coefficient representation can be generated in $O(n \log n)$ time.*

Given the DFT $y = (y_0, \ldots, y_{n-1})$ of a degree n polynomial we want to generate the coefficient representation $a = (a_0, \ldots, a_{n-1})$ of the polynomial.

We need to solve

$$\begin{pmatrix} 1 & 1 & 1 & . & 1 \\ 1 & w_n & w_n^2 & . & w_n^{n-1} \\ 1 & w_n^2 & w_n^4 & . & w_n^{2(n-1)} \\ 1 & w_n^3 & w_n^6 & . & w_n^{3(n-1)} \\ . & . & . & . & . \\ 1 & w_n^{n-1} & w_n^{2(n-1)} & . & w_n^{(n-1)(n-1)} \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \\ . \\ a_{n-1} \end{pmatrix} = \begin{pmatrix} \\ \\ \\ y \end{pmatrix}$$

or $y = V_n a$.

Theorem 4. *The (i,j) entry in V_n^{-1} is $\frac{w_n^{-ij}}{n}$.*

Proof. We show that $V_n^{-1} V_n = I_n$:

The (j, j') entry of $V_n^{-1} V_n$

$$
\begin{aligned}
[V_n^{-1} V_n]_{j,j'} &= \sum_{k=0}^{n-1} \frac{w_n^{-kj}}{n} (w_n^{kj'}) \\
&= \frac{1}{n} \sum_{k=0}^{n-1} w_n^{-k(j-j')}
\end{aligned}
$$

If $j = j'$ the summation is 1.

If $j \neq j'$

$$\begin{aligned}
\sum_{k=0}^{n-1} w^{-k(j-j')} &= \sum_{k=0}^{n-1} (w^{j-j'})^k \\
&= \frac{(w_n^{j-j'})^n - 1}{w_n^{j-j'} - 1} \\
&= \frac{(w_n^n)^{j-j'} - 1}{w_n^{j-j'} - 1} \\
&= \frac{(1)^{j-j'} - 1}{w_n^{j-j'} - 1} \\
&= 0
\end{aligned}$$

$\square$

Thus, we need to compute

$$a_i = \frac{1}{n} \sum_{k=0}^{n-1} y_k w_n^{-ki}$$

which can be computed by the FFT algorithm in $O(n \log n)$.

Theorem 5. *Given a point value representation of an n degree polynomial in n-th roots of unity, the coefficient representation of that polynomial can be computed in $O(n \log n)$ time.*

Theorem 6. *The product of two n degree polynomials can be computed in $O(n \log n)$ time.*