

1 Discrete Fourier Transform

Let $f : [0, n - 1] \rightarrow F$ be a function. F is a field.

Definition 1.1 *The Discrete Fourier Transform of f is defined as*

$$DFT_f(j) = \sum_{i=0}^{n-1} f(i)\omega^{ij}; \quad 0 \leq j < n$$

where ω is a principal n^{th} root of unity, i.e., $\omega^n = 1$ and $\omega^m \neq 1$ for $0 < m < n$

So, $DFT_f : [0, n - 1] \rightarrow F[\omega]$, in general.

1.1 Evaluating DFT_f

Given $f = (c_0, c_1, \dots, c_{n-1})$, compute $(d_0, d_1, \dots, d_{n-1})$ with $d_j = DFT_f(j)$

Time complexity of naïve algorithm = $\mathcal{O}(n^2)$ operations over F .

1.2 Computing Inverse DFT

Theorem 1.1 $\frac{1}{n} DFT[\omega^{-1}]_{DFT[\omega]_f} = f$

Proof: Suppose $DFT[\omega](c_0, c_1, \dots, c_{n-1}) = (d_0, d_1, \dots, d_{n-1})$

Then $d_j = \sum_{i=0}^{n-1} c_i \omega^{ij}$

Let $DFT[\omega^{-1}](d_0, d_1, \dots, d_{n-1}) = (e_0, e_1, \dots, e_{n-1})$

$$\begin{aligned} e_j &= \sum_{i=0}^{n-1} d_i \omega^{-ij} \\ &= \sum_{i=0}^{n-1} \left(\sum_{t=0}^{n-1} c_t \omega^{ti} \right) \omega^{-ij} \\ &= \sum_{t=0}^{n-1} \sum_{i=0}^{n-1} (\omega^{(t-j)})^i \\ &= n c_j \end{aligned}$$

as

$$\begin{aligned} \sum_{i=0}^{n-1} (\omega^{(t-j)})^i &= 0 \quad \forall t \neq j \\ &= n \quad t = j \end{aligned}$$

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2 Fast Fourier Transform

Proposed by Gauss in the 1800's, Fast Fourier Transforms employ the Divide-and-Conquer technique.

Assume $n = 2^m$ for some $m > 0$

$$\begin{aligned} d_j &= \sum_{i=0}^{2^m-1} c_i \omega^{ij} \\ &= \sum_{i=0}^{2^{m-1}-1} c_{2i} \omega^{2ij} + c_{2i+1} \omega^{(2i+1)j} \\ &= \sum_{i=0}^{2^{m-1}-1} c_{2i} \omega^{2ij} + \omega^j \sum_{i=0}^{2^{m-1}-1} c_{2i+1} (\omega^2)^{ij} \end{aligned}$$

Let $f_0 = (c_0, c_2, \dots, c_{n-2})$ and $f_1 = (c_1, c_3, \dots, c_{n-1})$

Let $(e_0, e_1, \dots, e_{\frac{n}{2}-1}) = DFT_{f_0}$ and $(e'_0, e'_1, \dots, e'_{\frac{n}{2}-1}) = DFT_{f_1}$

Then

$$\begin{aligned} d_j &= e_j + \omega^j e'_j \quad 0 < j < \frac{n}{2} \\ &= e_{j-\frac{n}{2}} + \omega^j e'_{j-\frac{n}{2}} \quad j \geq \frac{n}{2} \end{aligned}$$

Time Complexity of $FFT = T(n)$

$$T(n) = 2T\left(\frac{n}{2}\right) + \mathcal{O}(n) = \mathcal{O}(n \log n)$$

Therefore, time complexity of computing DFT or $InverseDFT = \mathcal{O}(n \log n)$

2.1 Polynomial Multiplication

Given polynomials $P(x)$ and $Q(x)$, both of degree $n - 1$, compute $P * Q(x)$

Obvious time complexity = $\mathcal{O}(n^2)$

Let $DFT_P = (d_0, d_1, \dots, d_{n-1})$ where $d_j = P(\omega^j)$
and $DFT_Q = (e_0, e_1, \dots, e_{n-1})$ where $e_j = Q(\omega^j)$

$$P * Q(\omega^j) = P(\omega^j)Q(\omega^j) = d_j e_j$$

$DFT_{P*Q} = (d_0 e_0, d_1 e_1, \dots, d_{n-1} e_{n-1})$ and can be computed using $\mathcal{O}(n)$ operations if DFT_P
and DFT_Q are known.

$$\deg P * Q = 2n - 2$$

Pretend that P and Q are $\deg l$ polynomials with $l \geq n - 2$ and $l = 2^k - 1$ for some k . So,
use ω , a principal 2^k th root of unity.

$P * Q$ is also a $\deg l$ polynomial.

Time complexity of computing $P * Q$ via DFT

$$= \mathcal{O}(l \log l) + \mathcal{O}(l) + \mathcal{O}(l \log l)$$

$$= \mathcal{O}(n \log n) \quad \text{as } l = \mathcal{O}(n)$$

2.2 Integer Multiplication

Given integers a and b , both n bit long, compute $a * b$.

Obvious Time Complexity = $\mathcal{O}(n^2)$

$$\text{Let } a = a_0 a_1 \dots a_{n-1} \quad \text{and} \quad b = b_0 b_1 \dots b_{n-1}.$$

$$a = \sum_{i=0}^{n-1} a_i 2^i \quad \text{and} \quad b = \sum_{i=0}^{n-1} b_i 2^i$$

Assume $n = 2^k$. Let $l \mid n$. Let $n = l * t$.

Split a and b into t blocks of l bits each.

$$\text{Let } a = \hat{a}_0 \hat{a}_1 \dots \hat{a}_{t-1} \quad \text{and} \quad b = \hat{b}_0 \hat{b}_1 \dots \hat{b}_{t-1}.$$

$$\text{Then } a = \sum_{i=0}^{t-1} \hat{a}_i 2^{il} \quad \text{and} \quad b = \sum_{i=0}^{t-1} \hat{b}_i 2^{il}.$$

$$\text{Let } a(x) = \sum_{i=0}^{t-1} \hat{a}_i x^i \quad \text{and} \quad b(x) = \sum_{i=0}^{t-1} \hat{b}_i x^i.$$