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Fast Fourier transform for $O(N \log N)$. Application to multiplication of two polynomials or long numbers

Here we consider an algorithm that allows us to multiply two polynomials of length n during $O(n \log n)$, which is much better than time $O(n^2)$, achieved by the trivial algorithm of multiplication. Obviously, multiplying two long numbers can be reduced to multiplying polynomials. Two long numbers can also be multiplied in time $O(n \log n)$.

The invention of the Fast Fourier Transformation is attributed to Cooley and Tukey - 1965. FFT has been repeatedly invented before, but its importance was not fully realized until the appearance of modern computers. Some researchers attribute the discovery of the FFT to Carl Friedrich Gauss in 1805. Finally, the discovery of this method is attributed to Gauss in 1805.

The discrete Fourier transform (DFT)

Let there be a polynomial n degree:

$$A(x) = a_0x^0 + a_1x^1 + \dots + a_{n-1}x^{n-1}.$$

Without loss of generality, we can assume that n is a power of 2. If in fact n is not a power of 2, we can put them equal to zero.

It is known from the theory of functions of a complex variable that the complex roots n degree are $w_{n,k}, k = 0 \dots n-1$, then it is known that $w_{n,k} = e^{i\frac{2\pi k}{n}}$. In addition, one of these roots (n -th power of unity) is such that all other roots are its powers: $w_{n,k} = (w_n)^k$.

Then the discrete Fourier transform (DFT) of the polynomial $A(x)$ (or, equivalently, the coefficients a_0, a_1, \dots, a_{n-1}) are the values of this polynomial at the points $x = w_{n,k}$ i.e. this is a vector:

$$\text{DFT}(a_0, a_1, \dots, a_{n-1}) = (y_0, y_1, \dots, y_{n-1}) = (A(w_{n,0}), A(w_{n,1}), \dots, A(w_{n,n-1})) = (A(w_n^0), A(w_n^1), \dots, A(w_n^{n-1})).$$

Similarly, the **inverse discrete Fourier transform** (InverseDFT) is defined. The inverse DFT of the vector $(y_0, y_1, \dots, y_{n-1})$ is the vector of the coefficients of the polynomial $(a_0, a_1, \dots, a_{n-1})$:

$$\text{InverseDFT}(y_0, y_1, \dots, y_{n-1}) = (a_0, a_1, \dots, a_{n-1}).$$