

# FFT

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

$$C(x) = A(x) \cdot B(x) = \sum_{i=0}^{n+m-1} c_i x^i$$

$$\star \quad k = 2^{\lceil \log_2(n+m) \rceil}$$

## Matrix Transform

$$(x_0.x_1, .., x_{k-1}), \quad \{(a_0, a_1, ..., a_{n-1})\} \quad \xrightarrow{A(x)} \quad (x_0, y_0), (x_1, y_1), ..., (x_{k-1}, y_{k-1})$$

$$(x_0.x_1, .., x_{k-1}), \quad \{(b_0, b_1, ..., b_{m-1})\} \quad \xrightarrow{B(x)} \quad (x_0, z_0), (x_1, z_1), ..., (x_{k-1}, z_{k-1})$$

$$\mathbf{X_k} = \begin{pmatrix} 1 & 1 & \dots & 1 \\ x_0^1 & x_1^1 & \dots & x_{k-1}^1 \\ x_0^2 & x_1^2 & \dots & x_{k-1}^2 \\ \vdots & \vdots & \ddots & \vdots \\ x_0^{k-1} & x_1^{k-1} & \dots & x_{k-1}^{k-1} \end{pmatrix} \quad \vec{a} = \begin{pmatrix} a_0 \\ a_1 \\ \vdots \\ a_{n-1} \end{pmatrix} \quad \vec{b} = \begin{pmatrix} b_0 \\ b_1 \\ \vdots \\ b_{m-1} \end{pmatrix}$$

$$\mathbf{a^T X_n = y^T, b^T X_m = z^T}$$

## Matrix Inverse Transform

$$(x_0, y_0 \cdot z_0), (x_1, y_1 \cdot z_1), ..., (x_{k-1}, y_{k-1} \cdot z_{k-1}) \rightarrow C(x) \{(c_0, c_1, ..., c_{n+m-1})\}$$

$$\mathbf{t = hadamard(y, z), \quad c^T X_k = t^T, \rightarrow c^T = X_k^{-1} t^T}$$

Euler formula

$$e^{i\theta} = \cos \theta + i \sin \theta$$

$$e^{2\pi i} = 1, \forall \theta, e^{i(\theta+2\pi)} = e^{i\theta}$$

$$\omega_n^k = e^{\frac{2\pi i}{n}k}, \quad (\omega_n^k)^j = e^{\frac{2\pi i}{n}kj} = \cos\left(\frac{2\pi}{n}kj\right) + i \sin\left(\frac{2\pi}{n}kj\right)$$

$$(1). \omega_n^{k+\frac{n}{2}} = e^{\frac{2\pi i}{n}(k+\frac{n}{2})} = -e^{\frac{2\pi i}{n}k} = -\omega_n^k$$

$$(2). \omega_{2n}^{2k} = \omega_n^k$$

$$(3). \omega_n^{-k} = 1 \cdot e^{\frac{2\pi i}{n}(-k)} = e^{\frac{2\pi i}{n}(n-k)} = \omega_n^{n-k}$$

FFT

$$\text{DFT: } X_k = \sum_{j=0}^{n-1} x_j e^{\frac{2\pi i}{n}kj}$$

$$\text{IDFT: } x_j = \frac{1}{n} \sum_{k=0}^{n-1} X_k e^{-\frac{2\pi i}{n}jk}$$

$$\omega = e^{\frac{2\pi i}{N}}, N = n + m$$

$$c_j = f(j), C_k = C(\omega_k)$$

$$C_k = C(\omega_k) = \sum_{j=0}^{N-1} c_j (\omega_k)^j = \sum_{j=0}^{N-1} c_j e^{\frac{2\pi i}{N}kj}$$

$$c_j = \frac{1}{N} \sum_{k=0}^{N-1} C_k e^{-\frac{2\pi i}{N}jk}$$

Div and conquer

$$H(x) = \sum_{i=0}^{n-1} a_i x^i = \sum_{i=0}^{\frac{n}{2}-1} a_{2i} x^{2i} + x \left( \sum_{i=0}^{\frac{n}{2}-1} a_{2i+1} x^{2i} \right)$$

$$H(x) = H_1(x^2) + x H_2(x^2)$$

$$A(\omega_n^k) = A_1(\omega_n^{2k}) + x A_2(\omega_n^{2k}) = A_1(\omega_{\frac{n}{2}}^k) + \omega_n^k A_2(\omega_{\frac{n}{2}}^k)$$

$$A(\omega_n^{k+\frac{n}{2}}) = A(-\omega_n^k) = A_1(\omega_{\frac{n}{2}}^k) - \omega_n^k A_2(\omega_{\frac{n}{2}}^k)$$

Strassen Matrix Multiply

$$A_{2^k \cdot 2^k} = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix}_{(2^{k-1} \cdot 2^{k-1}) \cdot 4} \quad B_{2^k \cdot 2^k} = \begin{pmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{pmatrix}$$

$$S_1 = B_{12} - B_{22} \quad S_2 = A_{11} + A_{12}$$

$$S_3 = A_{21} + A_{22} \quad S_4 = B_{21} - B_{11}$$

$$S_5 = A_{11} + A_{22} \quad S_6 = B_{11} + B_{22}$$

$$S_7 = A_{12} - A_{22} \quad S_8 = B_{21} + B_{22}$$

$$S_9 = A_{11} - A_{21} \quad S_{10} = B_{11} + B_{12}$$

$$P_1 = A_{11} \cdot S_1 \quad P_2 = S_2 \cdot B_{22}$$

$$P_3 = S_3 \cdot B_{11} \quad P_4 = A_{22} \cdot S_4$$

$$P_5 = S_5 \cdot S_6 \quad P_6 = S_7 \cdot S_8 \quad P_7 = S_9 \cdot S_{10}$$

$$C_{11} = P_5 + P_4 - P_2 + P_6$$

$$C_{12} = P_1 + P_2$$

$$C_{21} = P_3 + P_4$$

$$C_{22} = P_5 + P_1 - P_3 - P_7$$