

Representation of polynomials

- Coefficient Representation
 - $A(x) = \sum a_j x^j$
- Point Value representation
 - $\langle y_0, y_1, \dots, y_{n-1} \rangle$ evaluated at $\langle x_0, x_1, \dots, x_{n-1} \rangle$
- Evaluation at given x
 - $A(x) = a_0 + x(a_1 + x(a_2 + \dots)) \dots = \sum a_j x^j$
 - Choose $\langle x_0, x_1, \dots, x_{n-1} \rangle$ as the $2n$ -th roots of unity
 - $\omega_n^k = \exp(2\pi i k/n) = \cos(2\pi k/n) + i \sin(2\pi k/n)$

Operation on polynomials

Coefficient representation

- Addition - $O(n)$
 - $C(x)=A(x)+B(x)$
 - $C[j]=a[j]+b[j]$
- Multiplication - $O(n^2)$
 - $C(x)=A(x) \circ B(x)$
 - $C[j] = \sum a[k]b[j-k]$
 - convolution
- Transform to point value
 - $y = V \cdot a$

Point value representation

- Addition - $O(n)$
 - $C(x)=A(x)+B(x)$
 - $\langle y_{c,i} \rangle = \langle y_{a,i} + y_{b,i} \rangle$
- Multiplication - $O(n)$
 - $C(x)=A(x) \cdot B(x)$
 - $\langle y_{c,i} \rangle = \langle y_{a,i} \cdot y_{b,i} \rangle$
 - element wise
- Transform to coefficient
 - $a = V^{-1} \cdot y$

Properties of roots of unity

- Group under multiplication: $\omega_n^k \omega_n^j = \omega_n^{k+j}$
- Cancellation: $\omega_n^{dk} = \omega_n^k$
- Squaring: $(\omega_n^{k+n/2})^2 = \omega_n^{2k} \omega_n^n = (\omega_n^k)^2 = (\omega_{n/2}^k)$
 - Squares of n complex n -th roots = $n/2$ complex $n/2$ -th roots
- Summing all roots: $\sum (\omega_n^k)^j = ((\omega_n^k)^n - 1) / (\omega_n^k - 1) = 0$
- (k,j) th entry of V is (ω_n^{kj})
- (j,k) th entry of V^{-1} has to be $(\omega_n^{-kj})/n$, shown below
- $[V^{-1} V]_{jj'}$ is $\sum (\omega_n^{-kj}/n) (\omega_n^{kj'}) = \sum (\omega_n^{k(j'-j)}/n)$
- When $j=j'$, $[V^{-1} V]_{jj'} = 1$; 0 otherwise so that $[V^{-1} V] = I$

Discrete Fourier Transform

- $\langle y_0, y_1, \dots, y_{n-1} \rangle = \text{DFT} (a_0, a_1, \dots, a_{n-1})$
- $y_k = \sum a_j (\omega_n^{kj})$ with $A(x) = \sum a_j x^j$ and $x = \omega_n^{kj}$
- $A^{[0]}(x) = a_0 + a_2 x + a_4 x^2 + \dots + a_{n-2} x^{n/2-1}$
- $A^{[1]}(x) = a_1 + a_3 x + a_5 x^2 + \dots + a_{n-1} x^{n/2-1}$
- $A(x) = A^{[0]}(x^2) + x A^{[1]}(x^2) \rightarrow$ divide and conquer
- Evaluating $A^{[0]}(x^2)$ at $\omega_n^k \rightarrow$ Evaluating $A^{[0]}(x)$ at $\omega_{n/2}^k$
- Therefore problem splits into two equal subproblems
- $T(n) = 2 T(n/2) + O(n) \rightarrow T(n) = O(n \lg n)$

Recursive FFT algorithm (a)

- Basis: if $n=1$ return a // $n=\text{length}[a]$ = power of 2
- Initialize: $\omega_n = \exp(2\pi i/n)$ and $\omega=1$
- Recursive DFT:
 - $y^{[0]} = \text{RFFT}(a^{[0]}) \rightarrow y_k^{[0]} = A^{[0]}(\omega_{n/2}^k) = A^{[0]}(\omega_n^{2k})$
 - $y^{[1]} = \text{RFFT}(a^{[1]}) \rightarrow y_k^{[1]} = A^{[1]}(\omega_{n/2}^k) = A^{[1]}(\omega_n^{2k})$
- Combine results
 - For $k=0$ to $n/2-1$
 - $y_k = y_k^{[0]} + \omega y_k^{[1]}; y_{k+n/2} = y_k^{[0]} - \omega y_k^{[1]}$
- Update $\omega = \omega \omega_n$
- Return column vector y
- Inverse DFT is same problem with y replacing a