# Computer Algebra 2

October 11, 2018

## 1 Notations and conventions

Unless otherwise mentioned, we use the following notations:

- $k, K, \mathbb{K}$  are (commutative) fields
- *R* is a (commutative, with 1) ring

Given a ring R,  $R^*$  is the group of its invertible elements.

We assume that algebraic computations (sum, inverse, test of 0, test of 1, inverse where applicable) can be performed.

For a vector v in a vector space V of dimension n, we denote its coordinates by  $(v_1, \ldots, v_{n-1})$ . If f is a polynomial of degree  $\deg(f) = d$ , its coefficients are denoted  $f_0, \ldots, f_d$ , such that

$$f(X) = f_0 + f_1 X + \dots + f_d X^d = \sum_{i=0}^d f_i X^i.$$

In order to simplify notations, we may at times use the convention that  $f_i = 0$  if i < 0 or  $i > \deg(f)$ , so that

$$f = \sum_{i \in \mathbb{Z}} f_i X^i.$$

By convention, the degree of the 0 polynomial is  $-\infty$ .

The logarithm log, without a base, is in base 2.

**Definition 1.** Given two functions  $f, g : \mathbb{N} \to \mathbb{R}_{>0}$ 

$$f = O(g) \iff \frac{f(n)}{g(n)}$$
 is bounded when  $n \to \infty$   
 $\iff \exists c \in \mathbb{R}_{>0}, n_0 \in \mathbb{N}, \forall n \ge n_0, f(n) \le cg(n);$ 

$$f = \tilde{O}(g) \iff \exists l \in \mathbb{N}, f = O(g \log(g)^l).$$

## 1.1 Exercises

**Exercise 1.1.** Show that the "when  $n \to \infty$ " clause in the definition of O can be left out. In

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other words, given  $f,g:\mathbb{N}\to\mathbb{R}_{>0},$  show that

$$f = O(g) \iff \frac{f(n)}{g(n)} \text{ is bounded}$$
  
 $\iff \exists c \in \mathbb{R}_{>0}, \forall n \in \mathbb{N}, f(n) \le cg(n)$ 

## 2 Semi-fast multiplication

In this chapter, let *R* be any ring.

Given  $f, g \in R[X]$  with degree less than n, we want to compute the coefficients of  $h = f \cdot g$ .

The complexity of the algorithm will be evaluated in number of multiplications and additions in *R*. Typically, multiplications are more expensive!

## 2.1 Naive algorithm

Each coefficient  $h_k$  ( $0 \le k < 2n$ ) can be computed with

$$h_k = \sum_{i=0}^k f_i g_{k-i},$$

each costing O(n) multiplications and additions.

The total complexity of the naive algorithm is  $O(n^2)$  multiplications and  $O(n^2)$  additions.

## 2.2 Karatsuba's algorithm

Remark 2. Linear polynomials can be multiplied using 3 multiplications instead of 4:

$$(a + bX)(c + dX) = ac + (ad + bc)X + bdX^{2}$$

with

$$ad + bc = ad + bc + ac + bd - ac - bd = (a + b)(c + d) - ac - bd$$
.

This can be used recursively to compute polynomial multiplication faster.

## Algorithm 1 Karatsuba

**Input:** 
$$f = f_0 + \dots + f_{n-1}X^{n-1}, g = g_0 + \dots + g_{n-1}X^{n-1}$$

**Output:** 
$$h = h_0 + \cdots + h_{2n-1}X^{2n-1}$$
 such that  $h = fg$ 

- 1. If n = 1, then return  $f_0 g_0$
- 2. Write  $f = A + BX^{\lceil n/2 \rceil}$ ,  $g = C + DX^{\lceil n/2 \rceil}$  where all of A, B, C, D have degree  $< \lceil \frac{n}{2} \rceil$ .
- 3. Compute recursively:
  - P = AC
  - Q = BD
  - R = (A+B)(C+D)
- 4. Return  $P + (R P Q)X^{\lceil n/2 \rceil} + RX^{2\lceil n/2 \rceil}$

**Theorem 3.** Karatsuba's algorithm multiplies polynomials with  $O(n^{\log_2(3)}) = O(n^{1.585})$  multiplications and additions.

*Proof.* Let M(n) (resp. A(n)) be the number of multiplications (resp. additions) in a run of Algo. 1 on an input with size n. Then:

$$M(n) = 3M(n/2)$$

and

$$A(n) = 3A(n/2) + O(n)$$

so 
$$M(n) = O(n^{\log_2(3)})$$
 and  $A(n) = O(n^{\log_2(3)})$ .

Remark 4. Karatsuba's algorithm hides an evaluation/interpolation mechanism:

$$a = (a + bX)_{X=0}$$

$$a + b = (a + bX)_{X=1}$$

$$b = \left(\frac{a + bX}{X}\right)_{X=0}$$

and for two linear polynomials f, g, if  $fg = h = h_0 + h_1 X + h_2 X^2$ , we have

$$f(0)g(0) = h(0) = h_0$$

$$f(1)g(1) = h(X = 1) = h_0 + h_1 + h_2$$

$$\left(\frac{f}{X}\right)_{X=\infty} \left(\frac{g}{X}\right)_{X=\infty} = \left(\frac{h}{X^2}\right)_{X=\infty} = h_2$$

## 2.3 Toom-k algorithm

For the remainder of this section, assume that the ring *R* is an infinite field.

In general the coefficients of h can be obtained as a linear combination of f(i)g(i) for  $i \in \{0, \ldots, 2n-1\}$  via

$$\begin{pmatrix} h_0 \\ h_1 \\ h_2 \\ \vdots \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 & \dots \\ 1 & 1 & 1 & \dots \\ 1 & 2 & 4 & \dots \\ \vdots & \vdots & \vdots & \ddots \end{pmatrix}^{-1} \begin{bmatrix} \begin{pmatrix} 1 & 0 & 0 & \dots \\ 1 & 1 & 1 & \dots \\ 1 & 2 & 4 & \dots \\ \vdots & \vdots & \vdots & \ddots \end{bmatrix} \begin{pmatrix} f_0 \\ f_1 \\ f_2 \\ \vdots \end{pmatrix} \odot \begin{pmatrix} 1 & 0 & 0 & \dots \\ 1 & 1 & 1 & \dots \\ 1 & 2 & 4 & \dots \\ \vdots & \vdots & \vdots & \ddots \end{pmatrix} \begin{pmatrix} g_0 \\ g_1 \\ g_2 \\ \vdots \end{pmatrix}$$

where  $\odot$  is the component-wise multiplication of two vectors.

This suggests the following generalization of Algo. 1 for any fixed  $k \ge 2$ . First, let  $V = (i^j)_{i=0}^{2k-1}$  (Vandermonde matrix), and precompute  $V^{-1}$ .

#### **Algorithm 2** Toom-*k*

**Input:**  $f = f_0 + \dots + f_{n-1}X^{n-1}, g = g_0 + \dots + g_{n-1}X^{n-1}$ 

**Output:**  $h = h_0 + \cdots + h_{2n-1}X^{2n-1}$  such that h = fg

1. If  $n < \max(k, 16)$ , compute h naively and stop

- # Forget the "16" until Sec. 2.4
- 2. Write  $f = F_0 + F_1 X^{\lceil n/k \rceil} + \dots + F_{k-1} X^{(k-1)\lceil n/k \rceil}$  and  $g = G_0 + G_1 X^{\lceil n/k \rceil} + \dots + G_{k-1} X^{(k-1)\lceil n/k \rceil}$  where  $\deg(F_i)$  and  $\deg(G_i) < n/k$
- 3. Compute  $\bar{f} = V \begin{pmatrix} F_0 \\ F_1 \\ \vdots \end{pmatrix}$  and  $\bar{g} = V \begin{pmatrix} G_0 \\ G_1 \\ \vdots \end{pmatrix}$
- 4. Compute  $\bar{h} = \bar{f} \odot \bar{g}$  recursively
- 5. Return  $V^{-1}\bar{h}$

Remark 5. If we write  $F_i = f_0^{(i)} + f_d^{(i)} X^d$  for  $i \in \{0, \dots, k-1\}$ , one can compute the product  $V \cdot (F_i)$  as

$$V \cdot \begin{pmatrix} F_0 \\ F_1 \\ \vdots \\ F_{k-1} \end{pmatrix} = V \cdot \begin{bmatrix} f_0^0 \\ f_0^{(1)} \\ \vdots \\ f_0^{(k-1)} \end{pmatrix} + \begin{pmatrix} f_1^0 \\ f_1^{(1)} \\ \vdots \\ f_1^{(k-1)} \end{pmatrix} X + \dots + \begin{pmatrix} f_d^0 \\ f_d^{(1)} \\ \vdots \\ f_d^{(k-1)} \end{pmatrix} X^d$$

$$= V \cdot \begin{pmatrix} f_0^0 \\ f_0^{(1)} \\ \vdots \\ f_0^{(k-1)} \end{pmatrix} + V \cdot \begin{pmatrix} f_1^0 \\ f_1^{(1)} \\ \vdots \\ f_1^{(k-1)} \end{pmatrix} X + \dots + V \cdot \begin{pmatrix} f_d^0 \\ f_d^{(1)} \\ \vdots \\ f_d^{(k-1)} \end{pmatrix} X^d$$

so the cost of computing that product is  $O(dk^2)$ .

**Theorem 6.** A run of Algorithm 2 requires  $O(n^{\log_k(2k-1)})$  operations. In particular, for any fixed  $\epsilon > 0$ , there exists a multiplication algorithm for R[X] which requires  $O(n^{1+\epsilon})$  operations in R.

Remark 7. For fixed k, the cost of precomputing V and  $V^{-1}$  can be neglected, since it is a fixed cost of  $O(k^2)$  and  $O(k^3)$  respectively.

## 2.4 Toom-Cook algorithm

**Theorem 8** (Toom-Cook). There exists a multiplication algorithm for R[X] that requires  $O(n^{1+2/\sqrt{\log(n)}})$  operations in R. This algorithm is obtained by adapting Algo. 2 to choose at each recursion level  $k = \lfloor 2^{2\sqrt{\log(n)}} \rfloor$ .

#### 2 Semi-fast multiplication

*Remark* 9. This complexity is better than that of Toom-k, since it is better than  $O(2^{1+\epsilon})$  for all  $\epsilon > 0$ .

Remark 10. Strassen's algorithm for matrix multiplication is based on the same idea as Karatsuba's algorithm, and runs in time  $O(n^{\log_2(7)}) \le O(n^{2.82})$ . Is there a Toom-Cook style algorithm for matrix multiplication, with complexity better than  $O(2^{2+\epsilon})$  for all  $\epsilon > 0$ ?

For even k, we can multiply  $k \times k$  matrices with  $\frac{1}{3}k^3 + 6k^2 - \frac{4}{3}k$  operations, so there are matrix multiplication algorithms with complexity  $O(n^{\log_k(\frac{1}{3}k^3 + 6k^2 - \frac{4}{3}k)})$ . But  $\log_k(\frac{1}{3}k^3 + 6k^2 - \frac{4}{3}k)$  tends to 3 when k tends to  $\infty$ . Its minimum (over  $2\mathbb{N}$ ) is reached at k = 70, leading to a complexity  $O(n^{2.796})$  (Pan's algorithm).

The current record is  $O(n^{2.372\,863\,9})$  (Le Gall 2014), and yes, that many decimal points are necessary! It is conjectured that a complexity of  $O(2^{1+\epsilon})$  for all  $\epsilon$  is realizable.

*Remark* 11. It is conjectured that polynomial multiplication in O(n) operations is not possible.

### 2.5 Exercises

**Exercise 2.1.** Is it possible to use the ideas of the Algorithm of Toom-k with evaluation at  $\{0, 1, \ldots, k-2, \infty\}$ ? Describe the matrices V and  $V^{-1}$ .

**Exercise 2.2.** Prove Theorem 6.

**Exercise 2.3.** Prove Theorem 8.

**Exercise 2.4.** Show that there is no algorithm which can multiply two linear polynomials (over any ring) in 2 multiplications.

## 3 Fast multiplication in $\bar{k}[X]$

In this chapter, let k be an *algebraically closed* field. The problem to solve is the same as previously, but this time, we assume that  $\deg(f) + \deg(g) < n$ .

We will be considering evaluation/interpolation methods.

### Algorithm 3 Evaluation/interpolation

**Input:**  $f = f_0 + \cdots + f_{k-1}X^k$ ,  $g = g_0 + \cdots + g_{l-1}X^l$  with k + l < n

**Output:**  $h = h_0 + \cdots + h_{n-1}X^{n-1}$  such that h = fg

- 1. Fix  $(x_0, \ldots, x_{n-1}) \in k^n$
- 2. Compute  $f(x_i)$ ,  $g(x_i)$  for i = 0, ..., n-1
- 3. Compute  $h(x_i) = f(x_i)q(x_i)$  for i = 0, ..., n-1
- 4. Compute *h* by interpolating  $h(x_i)$  for i = 0, ..., n-1

*Remark* 12. In general, Algo. 3 requires  $O(n^2) + O(n) + O(n^2) = O(n^2)$  operations in k, like the classical algorithm. The idea is to choose specific values of  $x_0, \ldots, x_{n-1}$  so that steps 2 and 4 can be done faster.

## 3.1 Roots of unity and discrete Fourier transform

**Definition 13.** An element  $\omega \in k$  is called a *n*'th root of unity if  $\omega^n = 1$ . It is a primitive n'th root of unity if additionally  $\omega^i \neq 1$  for 0 < i < n.

*Example* 14. In  $\mathbb{C}$ , -1 is a primitive second root of unity. i is a primitive 4th root of unity.

In  $\mathbb{F}_{17}$ , 2 is a primitive 8th root of unity.

**Definition 15.** The matrix

$$\mathrm{DFT}_n := \mathrm{DFT}_n^{(\omega)} := \left(\omega^{ij}\right)_{i,j=0}^{n-1} = \begin{pmatrix} 1 & 1 & 1 & \dots & 1 \\ 1 & \omega & \omega^2 & \dots & \omega^{n-1} \\ 1 & \omega^2 & \omega^4 & \dots & \omega^{2(n-1)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & \omega^{n-1} & \omega^{2(n-1)} & \dots & \omega^{(n-1)^2} \end{pmatrix} \in k^{n \times n}$$

is called the *discrete Fourier transform* (wrt  $\omega$ ).

*Example* 16. In  $\mathbb{C}$ , the discrete Fourier transform wrt i is

$$DFT_4^{(i)} = \begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & i & -1 & -i \\ 1 & -1 & 1 & -1 \\ 1 & -i & -1 & i \end{pmatrix}.$$

*Remark* 17. The DFT is a Vandermonde matrix. In particular, if  $f = f_0 + f_1X + \cdots + f_{n-1}X^{n-1}$ ,

$$DFT_{n}^{(\omega)} \cdot \begin{pmatrix} f_{0} \\ f_{1} \\ \vdots \\ f_{n-1} \end{pmatrix} = \begin{pmatrix} f(\omega^{0}) \\ f(\omega^{1}) \\ \vdots \\ f(\omega^{n-1}) \end{pmatrix}.$$

**Definition 18.** Let  $f, g \in k^n$ . The *product*  $f \odot g$  is the vector whose i'th coordinate is given by  $f_i g_i$ . The *convolution* f \* g is the vector whose i'th coordinate is given by

$$\sum_{k=0}^{n-1} f_k g_{(i-k) \bmod n}.$$

**Lemma 19.** Let  $\omega$  be a primitive n'th root of unity. Then

1. there is a factorization

$$X^{n} - 1 = (X - \omega)(X - \omega^{2}) \cdot \cdot \cdot (X - \omega^{n});$$

2. for any  $j \in \{1, ..., n-1\}$ ,

$$\sum_{i=0}^{n-1} \omega^{ij} = 0.$$

3. there is a group isomorphism

$$(\{\omega^i : i \in \mathbb{Z}\}, \cdot) \simeq (\mathbb{Z}/n\mathbb{Z}, +)$$

4. the DFT matrix is easy to invert:

$$\left(\mathrm{DFT}_n^{(\omega)}\right)^{-1} = \frac{1}{n} \mathrm{DFT}_n^{(1/\omega)}$$

- 5. if  $m \mid n$ , then  $\omega^m$  is a primitive (n/m)'th root of unity
- 6. the DFT is compatible with convolution

$$DFT_n(f * g) = DFT_n(f) \odot DFT_n(g)$$

*Proof.* 1. All  $\omega^i$  are distinct: if  $\omega^i = \omega^j$  with  $1 \le i < j \le n$ , then  $\omega^{j-i} = 1$  with 0 < j-i < n, which is a contradiction because  $\omega$  is a primitive root of unity. All  $\omega^i$  are roots of  $X^n - 1$ , since  $(\omega^i)^n = (\omega^n)^i = 1$ , so the  $X - \omega^i$  are n distinct factors of  $X^n - 1$ . By comparing the degree and leading coefficient, we get the wanted factorization.

2. Use the formula

$$\left(\sum_{i=0}^{n-1} X^i\right) (X-1) = X^n - 1$$

Evaluated at  $X = \omega^j$  for 0 < j < n, the right hand side is 0, the factor  $(\omega^j - 1)$  is non-zero, so the sum has to be zero.

- 3. Clear.
- 4. Evaluate the product:

$$\begin{aligned} \mathrm{DFT}_{n}^{(\omega)} \mathrm{DFT}_{n}^{(1/\omega)} &= \left(\omega^{ij}\right)_{i,j=0}^{n-1} \cdot \left(\omega^{-ij}\right)_{i,j=0}^{n-1} \\ &= \left(\sum_{k=0}^{n-1} \omega^{ik} \omega^{-kj}\right)_{i,j=0}^{n-1} \\ &= \left(\sum_{k=0}^{n-1} \omega^{k(i-j)}\right)_{i,j=0}^{n-1} \\ &= \left(n\delta_{ij}\right)_{i,j=0}^{n-1} \,. \end{aligned}$$

- 5. Clear.
- 6. If we associate the vector  $f = (f_0, \ldots, f_{n-1})$  with the polynomial  $f(X) = f_0 + \cdots + f_{n-1}X^{n-1}$ , convolution is equivalent to multiplication in  $k[X]/\langle X^n 1 \rangle$ , that is

$$(f * g)(X) = f(X)g(X) + q(X) \cdot (X^{n} - 1)$$

for some  $q \in k[X]$ . Indeed, write

$$f(X)g(X) = \sum_{i,j=0}^{n-1} f_i g_j X^{i+j}$$

$$= \sum_{i+j< n} f_i g_j X^{i+j} + \sum_{n \le i+j < 2n} f_i g_j X^{i+j}$$

$$= \sum_{i+j< n} f_i g_j X^{i+j} + \sum_{n \le i+j < 2n} f_i g_j X^{i+j-n} - \sum_{n \le i+j < 2n} f_i g_j X^{i+j-n} + \sum_{n \le i+j < 2n} f_i g_j X^{i+j}$$

$$(f*g)(X)$$

$$(\sum_{n \le i+j < 2n} f_i g_j X^{i+j-n})(X^{n-1})$$

The claim follows by evaluation at  $\omega^i$ .

The remark, together with property 4, makes powers of  $\omega$  a good choice for evaluation and interpolation: if we can just find a fast way to evaluate DFT<sub>n</sub> · f, we can perform both steps in a fast way.

#### 3.2 Fast Fourier transform

Given  $f = \begin{pmatrix} f_0 \\ \vdots \\ f_{2n-1} \end{pmatrix}$ , we want to compute  $\bar{f} = \mathrm{DFT}_{2n} \cdot f$ .

Let's expand the *j*'th coefficient:

$$\begin{split} \left(\mathrm{DFT}_{2n}^{\omega}f\right)_{j} &= \sum_{i=0}^{2n-1} \omega^{ij} f_{i} \\ &= \sum_{i=0}^{n-1} \omega^{2ij} f_{2i} + \sum_{i=0}^{n-1} \omega^{(2i+1)j} f_{2i+1} \\ &= \sum_{i=0}^{n-1} (\omega^{2})^{ij} f_{2i} + \omega^{j} \sum_{i=0}^{n-1} (\omega^{2})^{ij} f_{2i+1} \\ &= \begin{cases} \left(\mathrm{DFT}_{n}^{(\omega^{2})} f_{\mathrm{even}}\right)_{j} + \omega^{j} \left(\mathrm{DFT}_{n}^{(\omega^{2})} f_{\mathrm{odd}}\right)_{j} & \text{for } 0 \leq j < n \\ \left(\mathrm{DFT}_{n}^{(\omega^{2})} f_{\mathrm{even}}\right)_{j-n} + \omega^{j} \left(\mathrm{DFT}_{n}^{(\omega^{2})} f_{\mathrm{odd}}\right)_{j-n} & \text{for } n \leq j < 2n \end{cases} \\ &= \begin{cases} \left(\mathrm{DFT}_{n}^{(\omega^{2})} f_{\mathrm{even}}\right)_{j} + \omega^{j} \left(\mathrm{DFT}_{n}^{(\omega^{2})} f_{\mathrm{odd}}\right)_{j} & \text{for } 0 \leq j < n \\ \left(\mathrm{DFT}_{n}^{(\omega^{2})} f_{\mathrm{even}}\right)_{j-n} - \omega^{j-n} \left(\mathrm{DFT}_{n}^{(\omega^{2})} f_{\mathrm{odd}}\right)_{j-n} & \text{for } n \leq j < 2n \end{cases} \end{split}$$

We can use this property to perform the evaluation and interpolation steps.

#### Algorithm 4 Fast Fourier Transform

**Input:**  $f \in k^n$ ,  $\omega$  a primitive n'th root of unity,  $n = 2^k$ 

**Output:**  $\bar{f} = DFT_n^{(\omega)} f$ 

1. If n = 1 then return  $(f_0)$ 

2.  $u \leftarrow \mathsf{FFT}([f_0, f_2, \dots, ], \omega^2, n/2), v \leftarrow \mathsf{FFT}([f_1, f_3, \dots, ], \omega^2, n/2)$ 

3. Return 
$$[u_0 + v_0, u_1 + \omega v_1, u_2 + \omega^2 v_2, \dots, u_{n/2-1} + \omega^{n/2-1} v_{n/2-1}, u_0 - v_0, u_1 - \omega v_1, u_2 - \omega^2 v_2, \dots, u_{n/2-1} - \omega^{n/2-1} v_{n/2-1}]$$

**Theorem 20.** Algo. 4 requires  $O(n \log(n))$  operations in k.

*Proof.* Similar to before, with the recurrence

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

This allows us to rewrite Algo. 3 with the FFT.

#### Algorithm 5 Evaluation/interpolation multiplication using FFT

**Input:** 
$$f = f_0 + \dots + f_{k-1}X^k$$
,  $g = g_0 + \dots + g_{l-1}X^l$  with  $k + l < n$ 

**Output:**  $h = h_0 + \cdots + h_{n-1}X^{n-1}$  such that h = fg

- 1.  $\omega \leftarrow$  primitive *n*'th root of unity
- 2.  $\bar{f} \leftarrow \mathsf{FFT}(f, \omega), \bar{g} \leftarrow \mathsf{FFT}(g, \omega)$
- 3.  $\bar{h} \leftarrow \bar{f} \odot \bar{g}$
- 4. Return  $\frac{1}{n}$ FFT $(\bar{h}, \omega^{-1})$

**Theorem 21.** Multiplication in k[X] can be done with  $O(n \log n)$  operations in k if k is algebraically closed.

*Remark* 22. This complexity is currently the best known complexity for polynomial multiplication.

*Remark* 23. Let *P* be the permutation matrix such that

$$P \cdot f = \begin{pmatrix} f_{\text{even}} \\ f_{\text{odd}} \end{pmatrix}$$

and  $\Delta$  be the diagonal matrix

$$\Delta = \begin{pmatrix} 1 & & & \\ & \omega & & \\ & & \omega^2 & \\ & & & \ddots & \end{pmatrix}.$$

Then the computations above yield that

$$DFT_{2n} = \begin{pmatrix} DFT_n & \Delta DFT_n \\ DFT_n & -\Delta DFT_n \end{pmatrix} \cdot P$$

$$= \begin{pmatrix} I & \Delta \\ I & -\Delta \end{pmatrix} \cdot \begin{pmatrix} DFT_n \\ DFT_n \end{pmatrix} \cdot P$$

$$= \begin{pmatrix} I & I \\ I & -I \end{pmatrix} \cdot \begin{pmatrix} I \\ \Delta \end{pmatrix} \cdot \begin{pmatrix} DFT_n \\ DFT_n \end{pmatrix} \cdot P$$

This can be generalized to divisions by m instead of 2. Skipping over the details, this gives

$$\mathrm{DFT}_{mn} = \begin{pmatrix} I & I & I & \dots \\ I & \omega^n I & \omega^{2n} I & \dots \\ I & \omega^{2n} I & \omega^{4n} I & \dots \\ \vdots & \vdots & \vdots & \ddots \end{pmatrix} \cdot \begin{pmatrix} I & & & \\ & \Delta & & \\ & & \Delta^2 & \\ & & & \ddots & \end{pmatrix} \cdot \begin{pmatrix} \mathrm{DFT}_n & & & \\ & & \mathrm{DFT}_n & \\ & & & & \ddots & \end{pmatrix} \cdot P.$$

This is a result due to Cooley and Tuckey, which can be used to refine Algo. 4 so that it reduces an FFT of *any* size quickly to FFT's of prime size.