Beating binary powering for computing the Nth power¹

JNCF23 (CIRM, Marseille)

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¹Joint work with Alin Bostan and Vincent Neiger.

Motivating example: three sequences, three problems

■ Fibonacci polynomials:

Introduction

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$$F_0(x) = 0, F_1(x) = 1$$
 and $F_{n+2}(x) = xF_{n+1}(x) + F_n(x)$, for $n \ge 0$

Euclidean division for bivariate polynomials:

$$R_n(x,y) = y^n \bmod y^2 - xy - 1$$

Powers of a polynomial matrix:

$$M_n(x) = \begin{pmatrix} x & 1 \\ 1 & 0 \end{pmatrix}^n$$

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 $F_0(x) = 1 + 10x^2 + 15x^4 + 7x^6 + x^8 \text{ and } F_{10}(x) = 5x + 8x^7 + 21x^5 + 20x^3 + x^9.$

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Powers of a polynomial matrix:

$$M_n(x) = \begin{pmatrix} x & 1 \\ 1 & 0 \end{pmatrix}^n$$

$$M_{10}(x) = \begin{pmatrix} 1 + 15x^2 + 35x^4 + 28x^6 + 9x^8 + x^{10} & 5x + 8x^7 + 21x^5 + 20x^3 + x^9 \\ 5x + 8x^7 + 21x^5 + 20x^3 + x^9 & 1 + 10x^2 + 15x^4 + 7x^6 + x^8 \end{pmatrix}.$$

Introduction

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How to compute $F_N(x)$ or $R_{10}(x, y)$ or $M_{10}(x)$?

■ From the definition: $F_{n+2}(x) = xF_{n+1}(x) + F_n(x)$.

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$$M_n(x) = \begin{cases} M_{n/2}(x)^2 & \text{if } n \text{ even,} \\ M(x) \cdot M_{\frac{n-1}{2}}(x)^2 & \text{if } n \text{ odd.} \end{cases}$$

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• Write $F_N(x) = f_0 + f_1 x + \cdots + f_N x^N$. Then $(f_k)_{k>0}$ satisfy:

$$f_{k+2} = \frac{(N+k+1)(N-k-1)}{4(k+1)(k+2)} f_k$$
 for $k \ge 0$,

with $(f_0, f_1) = (1, 0)$ for odd N and $(f_0, f_1) = (0, N/2)$ for even N.

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Example: $F_0(x)$

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■ For N = 9 we have: $f_0 = 1$, $f_1 = 0$ and:

$$f_{k+2} = \frac{(10+k)(8-k)}{4(k+1)(k+2)}f_k.$$

 $F_0(x) = 1 + 10x^2 + 15x^4 + 7x^6 + x^8$

■ A polynomial C-finite sequence $(u_n(x))_{n\geq 0} \in \mathbb{K}[x]^{\mathbb{N}}$ satisfies a recurrence

$$u_{n+r}(x) = c_{r-1}(x)u_{n+r-1}(x) + \cdots + c_0(x)u_n(x),$$

of some order $r \in \mathbb{N}$ and polynomial coefficients $c_0(x), \ldots, c_{r-1}(x) \in \mathbb{K}[x]$.

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$$u_n(x) = a_1(n, x)a_1(x)^n + \cdots + a_k(n, x)a_k(x)^n$$

$$u_n(x) = \begin{pmatrix} 0 & \dots & 0 & 1 \end{pmatrix} \cdot \begin{pmatrix} c_{r-1}(x) & c_{r-2}(x) & \dots & c_1(x) & c_0(x) \\ 1 & 0 & \dots & 0 & 0 \\ 0 & 1 & \dots & 0 & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & \dots & 1 & 0 \end{pmatrix}^n \cdot \begin{pmatrix} u_{r-1}(x) \\ \vdots \\ u_0(x) \end{pmatrix}$$

Theorem (Bostan, Neiger, Y., 2023)

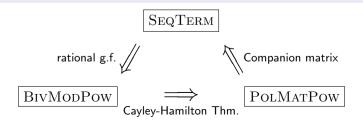
Let \mathbb{K} be an effective field of characteristic 0, let $d, r \in \mathbb{N}$. For each of the following problems, there exists an algorithm solving it in O(N) operations (\pm, \times, \div) in \mathbb{K} :

- SEQTERM: Given a polynomial C-finite sequence $(u_n(x))_{n\geq 0}$ of order and degree at most r and d, compute the Nth term $u_N(x)$.
- BIVMODPOW: Given polynomials Q(x, y) and P(x, y) in $\mathbb{K}[x, y]$ of degrees in y and x at most r and d, with P(x, y) monic in y, compute $Q(x, y)^N$ mod P(x, y).
- POLMATPOW: Given a square polynomial matrix M(x) over $\mathbb{K}[x]$ of size and degree at most r and d, compute $M(x)^N$.

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The case r = 1

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$$u_{n+1}(x) = c_0(x)u_n(x) \Rightarrow u_n(x) = c_0(x)^n u_0(x).$$

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- $u_{n+1}(x) = c_0(x)u_n(x) \Rightarrow u_n(x) = c_0(x)^n u_0(x).$
- [Flajolet, Salvy, 1997]: Problem 4 in "The SIGSAM challenges":

PROBLEM 4

What is the coefficient of x^{3000} in the expansion of the polynomial

$$(x+1)^{2000}(x^2+x+1)^{1000}(x^4+x^3+x^2+x+1)^{500}$$

to 13 significant digits?

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$$f(x) = p(x)^N$$
 satisfies the ODE $p(x)f'(x) - Np'(x)f(x) = 0$.

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- The coefficients satisfy

$$\begin{aligned} r123 &:= \{u(1) = 3500, u(2) = 6124750, u(3) = 7144958500, u(4) = 6251073531125, \\ u(5) &= 4375037588062700, u(6) = 2551584931812376500, u(0) = 1, \\ &(n - 6000)u(n) + (3n - 14497)u(n + 1) + (5n - 19990)u(n + 2) \\ &+ (6n - 19482)u(n + 3) + (6n - 16476)u(n + 4) + (5n - 9975)u(n + 5) \\ &+ (3n - 3482)u(n + 6) + (n + 7)u(n + 7) \} \end{aligned}$$

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■ The coefficient of x^{3000} could be computed by [Flajolet, Salvy, 1997] in 15sec.

Lemma

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Main result

Sketch of proof.

The vector space spanned over $\mathbb{K}(x)$ by $(f^{(i)}(x))_{i\geq 0}$ is finite-dimensional over $\mathbb{K}(x,a(x))$ which is itself finite-dimensional over $\mathbb{K}(x)$.

$\operatorname{SeqTerm}$ in $\mathcal{O}(N)$

Lemma

Let $a(x) \in \overline{\mathbb{K}(x)}$ and let g(x) be D-finite. Then f(x) = g(a(x)) is D-finite. In particular, $a(x)^n$ satisfies a linear ODE of order and degree independent of n.

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Then set $g(x) = x^n$ which satisfies xg'(x) = ng(x).

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■ Recall: If $(u_n(x))_{n>0}$ is polynomial C-finite then:

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- Write $u_N(x) = c_0 + c_1 x + c_2 x^2 + \cdots$. Then: $(c_k)_{k>0}$ satisfies a "small" recursion.

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- Write $u_N(x) = c_0 + c_1 x + c_2 x^2 + \cdots$. Then: $(c_k)_{k>0}$ satisfies a "small" recursion.
- Compute initial terms and unroll \Rightarrow all c_i in O(N) arithmetic operations $\Rightarrow u_N(x)$ in O(N) arithmetic complexity.

SEQTERM in O(N) in practice

• Goal: Find small ODE for $u_N(x)$ efficiently.

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Timings

$\overline{\text{SeqTerm}}$ in O(N) in practice

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Creative Telescoping finds:

$$\left(\underbrace{p_k(n,x)\partial_x^k + \cdots + p_0(n,x)}_{\text{"Telescoper"}}\right)\frac{U(x,y)}{y^{n+1}} = \partial_y\left(\underbrace{C(n,x,y)}_{\text{"Certificate"}}\right).$$

■ By Cauchy's integral theorem: $((p_k(n,x)\partial_x^k + \cdots + p_0(n,x))u_n = 0.$

SeqTerm in O(N) in practice

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- By Cauchy's integral theorem: $((p_k(n,x)\partial_x^k + \cdots + p_0(n,x))u_n = 0.$
- Can prove for reduction based Creative Telescoping:

Order and degree of the Telescoper are independent of n.

Precomputation

- $F_{n+2}(x) = xF_{n+1}(x) + F_n(x)$ with $F_0(x) = 0, F_1(x) = 1$.
- $\sum_{k=1}^{\infty} F_k y^k = \frac{1}{1 xy y^2}.$ Generating function:
- $F_n = \frac{1}{2\pi i} \oint_{|y|=c} \frac{1}{(1-xy-y^2)y^{n+1}} dy.$ Hence:

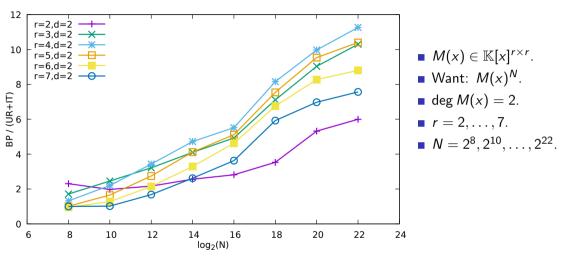
The DEtools [Zeilberger]
$$(1/(1-x*y-y^2)/y^n, x, y, Dx);$$
 O(1)

$$(x^2+4)F_n''(x)^2+3xF_n'(x)+(1-n^2)F_n(x)=0.$$

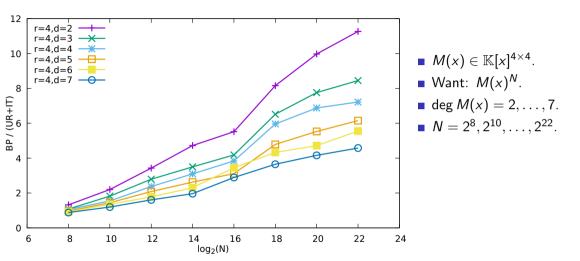
gfun[diffeqtorec](deq, F(x), u(k)); O(1)

$$4(k+1)(k+2)f_{k+2}-(n+k+1)(n-k-1)f_k=0.$$

- Compute f_0 , f_1 by binary powering mod x^2 . $O(\log(N))$
- Unroll.



BP: Time for binary powering. UR+IT: Time for unrolling + computing initial terms.



BP: Time for binary powering. UR+IT: Time for unrolling + computing initial terms.

Maple

Mathematica

Rigolo table on Creative Telescoping (precomputation)

Sage

r	d	redct	HT	ZB	c_t	ct	FCT	СТ	HCT				M(.
	2	0.0	0.1	0.0	0.1	0.5	0.2	0.2	0.2	2	2	16	
2	4	0.0	0.0	0.0	0.1	0.6	0.4	0.4	0.3	2	2	34	■ Sec
	6	0.0	0.0	0.0	0.1	0.6	0.7	0.5	0.5	2	2	52	-
	8	0.0	0.0	0.0	0.1	0.8	1.0	0.7	0.7	2	2	70	
	1	0.0	0.2	0.0	0.5	2.0	2.0	1.3	1.3	3	5	24	-
	2	0.0	0.1	0.8	3.4	3.1	4.0	2.6	2.5	3	5	54	
3	3	0.1	0.2	0.8	9.3	5.6	10	5.7	5.4	3	5	84	- O(:
	4	0.1	0.5	18	19	8.2	17	9.4	8.9	3	5	114	-Q(x)
	5	0.2	1.1	5.1	32	12	25	14	14	3	5	144	- - ■ red
	6	0.5	1.7	9.8	49	17	35	19	20	3	5	174	
	1	0.4	2.9	23	117	20	31	25	25	4	9	58	Laiı
4	2	1.7	17	410	749	45	101	96	95	4	9	128	Her
	3	4.4	43			89	295	376	373	4	9	198	Bo [Bo
	4	12	82			172	388	752	693	4	9	268	Zeil
	5	18	128			280	635			4	9	338	c_t:
	1	11	34	538		163	847	780		5	14	115	
5	2	64	183			515				5	14	250	- ct: [
	3	159	526							5	14	385	CT
	4	345								5	14	520	-

■ Want $M(x)^N$, with $M(x) \in \mathbb{K}[x]^{r \times r}$, degree d.

Seconds for Telescoper of

$$\frac{P(x,y)}{y^{n+1}Q(x,y)},$$

Q(x,y) is the char. poly.

redct: [Bostan, Chyzak, Lairez, Salvy,'18]. HermiteTelescoping (HT): [Bostan, Lairez, Salvy,'13]. Zeilberger (ZB): [DETools].

c_t: [Chyzak, '00].

[Kauers, Mezzarobba, '19].

: [Koutschan, '10].

Summary and future work

■ SEQTERM, BIVMODPOW and POLMATPOW can be solved in complexity *O(N)*.

• $M(x)^N$ can be computed faster than with binary powering, in practice and theory.

- Many future works:
 - More detailed complexity (w.r.t. r, d).
 - The Kth coefficient of the Nth term.
 - More general sequences.
 - Connection to the Jordan–Chevalley decomposition.