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$$f(x)g(x) \in \mathbb{F}_{<2n}[x]$$

$$fg = \sum_{i+j<2n-2} a_i b_j x^{i+j}$$

Complexity: $O(n^2)$

Suppose $\omega \in \mathbb{F}$ is an nth root of unity.

Recall: if $\mathbb{F} = \mathbb{F}_{p^k}$ then $\exists N : \mathbb{F}_{p^N}$ contains all nth roots of unity.

$$\begin{split} \mathrm{DFT}_{\omega}:\mathbb{F}^n \to \mathbb{F}^n \\ \mathrm{DFT}_{\omega}(f) &= (f(\omega^0), f(\omega^1), ..., f(\omega^{n-1})) \end{split}$$

$$V_{\omega} = \begin{pmatrix} 1 & 1 & 1 & \dots & 1 \\ 1 & \omega^1 & \omega^2 & \dots & \omega^{n-1} \\ 1 & \omega^2 & \omega^4 & \dots & \omega^{2(n-1)} \\ \vdots & & & & & \\ 1 & \omega^{n-1} & \omega^{2(n-1)} & \dots & \omega^{(n-1)^2} \end{pmatrix}$$

$$DFT_{\omega}(f) = V_{\omega} \cdot f^T$$

since vandermonde multiplication is simply evaluation of a polynomial.

1 Lemma: $V_{\omega}^{-1} = \frac{1}{n} V_{\omega^{-1}}$

Use $1 + \omega + \dots + \omega^{n-1}$ and compute $V_{\omega}V_{\omega^{-1}}$

Corollary: DFT_ω is invertible.

2 Definitions

- 1. Convolution $f * g = fg \mod (x^n 1)$
- 2. Pointwise product

$$(a_0,...,a_{n-1})\cdot (b_0,...,b_{n-1})=(a_0b_0,...,a_{n-1}b_{n-1})\in \mathbb{F}^n\to \mathbb{F}_{< n}[x]$$

3 Theorem: $\mathbf{DFT}_{\omega}(f*g) = \mathbf{DFT}_{\omega}(f) \cdot \mathbf{DFT}_{\omega}(g)$

$$fg = q'(x^n - 1) + f * g$$

$$\Rightarrow f * g = fg + q(x^n - 1)$$

$$\deg fg \le 2n - 2$$

$$\begin{split} (f*g)(\omega^i) &= f(\omega^i)g(\omega^i) + q(\omega^i)(\omega^{in} - 1) \\ &= f(\omega^i)g(\omega^i) \end{split}$$

4 Result

$$\begin{split} f,g \in \mathbb{F}_{< n/2}[x] \\ fg &= f * g \\ \mathrm{DFT}_{\omega}(f * g) &= \mathrm{DFT}_{\omega}(f) \cdot \mathrm{DFT}_{\omega}(g) \\ fg &= \frac{1}{n} \mathrm{DFT}_{\omega^{-1}}(\mathrm{DFT}_{\omega}(f) \cdot \mathrm{DFT}_{\omega}(g)) \end{split}$$

5 Finite Field Extension Containing Nth Roots of Unity

$$\begin{split} \mu_N &= \langle \omega \rangle, |\mathbb{F}_{p^N}^\times| = p^N - 1 \\ &\operatorname{ord}(\omega) = n|p^N - 1 \end{split}$$

but $\mathbb{F}_{p^N}^{\times}$ is cyclic.

For all $d|p^N-1$, there exists $x\in\mathbb{F}_{p^N}^{\times}$ with $\operatorname{ord}(x)=d.$

Finding $n|p^N-1$ is sufficient for $\omega\in\mathbb{F}_{p^N}$

$$n|p^N - 1 \Leftrightarrow \operatorname{ord}(p) = (\mathbb{Z}/n\mathbb{Z})^{\times}$$

6 FFT Algorithm Recursive Compute

We recurse to a depth of $\log n$. Since each recursion uses ω^i , then in the final step $\omega^i = 1$, and we simply return f^T .

We only need to prove a single step of the algorithm produces the desired result, and then the correctness is inductively proven.

$$\begin{split} f(X) &= a_0 + a_1 X + a_2 X^2 + \dots + a_{n-1} X^{n-1} \\ &= g(X) + X^{n/2} h(X) \end{split}$$

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6.1 Algorithm

Algorithm 1 Discrete Fourier Transform

```
1: function DFT(n = 2^d, f(X))
         if n = 1 then
              return f(X)
 3:
         end if
 4:
         f(X) = g(X) + X^{n/2}h(X)
                                                                \triangleright Write f(X) as the sum of two polynomials with equal degree
 5:
         Let \mathbf{g}, \mathbf{h} be the vector representations of g(X), h(X)
 6:
 7:
         r = g + h
 8:
         \mathbf{s} = (\mathbf{g} - \mathbf{h}) \cdot (\omega^0, ..., \omega^{n/2-1})
 9:
         Let r(X), s(X) be the polynomials represented by the vectors \mathbf{r}, \mathbf{s}
10:
11:
         Compute (r(\omega^0), ..., r(\omega^{n/2})) = DFT_{\omega^2}(n/2, r(X))
12:
         Compute (s(\omega^0),...,s(\omega^{n/2})) = \operatorname{DFT}_{\omega^2}(n/2,s(X))
13:
14:
         return (r(\omega^0), s(\omega^0), r(\omega^2), s(\omega^2), ..., r(\omega^{n/2}), s(\omega^{n/2}))
15:
16: end function
```

6.2 Even Values

$$\begin{split} r(X) &= g(X) + h(X) \\ f(\omega^{2i}) &= g(\omega^{2i}) + (\omega^{2i})^{n/2} h(\omega^{2i}) \\ &= g(\omega^{2i}) + h(\omega^{2i}) \\ &= (g+h)(\omega^{2i}) \end{split}$$

So then we can now compute $DFT_{\omega}(f)_{k=2i} = DFT_{\omega^2}(r)$ for the even powers of $f(\omega^{2i})$.

6.3 Odd Values

For odd values k = 2i + 1

$$\begin{split} s(X) &= (g(X) - h(X)) \cdot (\omega^0, ..., \omega^{n/2-1}) \\ f(X) &= a_0 + a_1 X + a_2 X^2 + \cdots + a_{n-1} X^{n-1} \\ &= g(X) + X^{n/2} h(X) \\ f(\omega^{2i+1}) &= g(\omega^{2i+1}) + (\omega^{2i+1})^{n/2} h(\omega^{2i+1}) \end{split}$$

But observe that for any nth root of unity $\omega^n = 1$ and $\omega^{n/2} = -1$

$$(\omega^{2i+1})^{n/2} = \omega^{in}\omega^{n/2} = \omega^{n/2} = -1$$

$$\Rightarrow f(\omega^{2i+1}) = g(\omega^{2i+1}) - h(\omega^{2i+1})$$
$$= (q-h)(\omega^{2i+1})$$

Let $\mathbf{s} = (\mathbf{g} - \mathbf{h}) \cdot (\omega^0, ..., \omega^{n/2-1})$ be the representation for s(X). Then we can see that $s(\omega^{2i}) = (g - h)(\omega^{2i+1})$

So then we can now compute $DFT_{\omega}(f)_{k=2i+1} = DFT_{\omega^2}(s)$ for the odd powers of $f(\omega^{2i+1})$.

7 Example

Let n = 8

$$\begin{split} f(X) &= (a_0 + a_1 X + a_2 X^2 + a_3 X^3) + (a_4 X^4 + a_5 X^5 + a_6 X^6 + a_7 X^7) \\ &= (a_0 + a_1 X + a_2 X^2 + a_3 X^3) + X^4 (a_4 + a_5 X + a_6 X^2 + a_7 X^3) \\ &= g(X) + X^{n/2} h(X) \\ g(X) &= a_0 + a_1 X + a_2 X^2 + a_3 X^3 \\ h(X) &= a_4 + a_5 X + a_6 X^2 + a_7 X^3 \end{split}$$

Now vectorize g(X), h(X)

$$\mathbf{g} = (a_0, a_1, a_2, a_3)$$
$$\mathbf{h} = (a_4, a_5, a_6, a_7)$$

Compute reduced polynomials in vector form

$$\begin{split} \mathbf{r} &= \mathbf{g} + \mathbf{h} \\ &= (a_0 + a_4, a_1 + a_5, a_2 + a_6, a_3 + a_7) \\ \mathbf{s} &= (\mathbf{g} - \mathbf{h}) \cdot (1, \omega, \omega^2, \omega^3) \\ &= (a_0 - a_4, a_1 - a_5, a_2 - a_6, a_3 - a_7) \cdot (1, \omega, \omega^2, \omega^3) \\ &= (a_0 - a_4, \omega(a_1 - a_5), \omega^2(a_2 - a_6), \omega^3(a_3 - a_7)) \end{split}$$

Convert them to polynomials from the vectors. We also expand them out below for completeness.

$$\begin{split} r(X) &= r_0 + r_1 X + r_2 X^2 + r_3 X^3 \\ &= (a_0 + a_4) + (a_1 + a_5) X + (a_2 + a_6) X^2 + (a_3 + a_7) X^3 \\ s(X) &= s_0 + s_1 X + s_2 X^2 + s_3 X^3 \\ &= (a_0 - a_4) + \omega (a_1 - a_5) X + \omega^2 (a_2 - a_6) X^2 + \omega^3 (a_3 - a_7) X^3 \end{split}$$

Compute

$$DFT_{a,2}(4, r(X)), DFT_{a,2}(4, s(X))$$

The values returned will be

$$(r(1),s(1),r(\omega^2),s(\omega^2),r(\omega^4),s(\omega^4),r(\omega^6),s(\omega^6)) = (f(1),f(\omega),f(\omega^2),f(\omega^3),f(\omega^4),f(\omega^5),f(\omega^6),f(\omega^7))$$

Which is the output we return.

8 Comparing Evaluations for f(X) and r(X), s(X)

We can see the evaluations are correct by substituting in ω^i .

We expect that s(X) on the domain $(1, \omega^2, \omega^4, \omega^6)$ produces the values $(f(1), f(\omega^2), f(\omega^4), f(\omega^6))$, while r(X) on the same domain produces $(f(\omega), f(\omega^3), f(\omega^5), f(\omega^7))$.

8.1 Even Values

Let k=2i, be an even number. Then note that k is a multiple of 2, so 4k is a multiple of $n \Rightarrow \omega^{4k} = 1$,

$$\begin{split} r(X) &= (a_0 + a_4) + (a_1 + a_5)X + (a_2 + a_6)X^2 + (a_3 + a_7)X^3 \\ r(\omega^{2i}) &= (a_0 + a_4) + (a_1 + a_5)\omega^{2i} + (a_2 + a_6)\omega^{4i} + (a_3 + a_7)\omega^{6i} \\ f(\omega^k) &= (a_0 + a_1\omega^k + a_2\omega^{2k} + a_3\omega^{3k}) + \omega^{4k}(a_4 + a_5\omega^k + a_6\omega^{2k} + a_7\omega^{3k}) \\ &= (a_0 + a_1\omega^k + a_2\omega^{2k} + a_3\omega^{3k}) + (a_4 + a_5\omega^k + a_6\omega^{2k} + a_7\omega^{3k}) \\ &= (a_0 + a_4) + (a_1 + a_5)\omega^k + (a_2 + a_6)\omega^{2k} + (a_3 + a_7)\omega^{3k} \\ &= f(\omega^{2i}) \\ &= (a_0 + a_4) + (a_1 + a_5)\omega^{2i} + (a_2 + a_6)\omega^{4i} + (a_3 + a_7)\omega^{6i} \\ &= r(\omega^{2i}) \end{split}$$

8.2 Odd Values

For k=2i+1 odd, we have a similar relation where 4k=8i+4, so $\omega^{4k}=\omega^4$. But observe that $\omega^4=-1$.

$$\begin{split} s(X) &= (a_0 - a_4) + \omega(a_1 - a_5)X + \omega^2(a_2 - a_6)X^2 + \omega^3(a_3 - a_7)X^3 \\ s(\omega^{2i}) &= (a_0 - a_4) + (a_1 - a_5)\omega^{2i+1} + (a_2 - a_6)\omega^{4i+2} + (a_3 - a_7)\omega^{6i+3} \\ f(\omega^k) &= (a_0 + a_1\omega^k + a_2\omega^{2k} + a_3\omega^{3k}) + \omega^{4k}(a_4 + a_5\omega^k + a_6\omega^{2k} + a_7\omega^{3k}) \\ &= (a_0 + a_1\omega^k + a_2\omega^{2k} + a_3\omega^{3k}) - (a_4 + a_5\omega^k + a_6\omega^{2k} + a_7\omega^{3k}) \\ &= f(\omega^{2i+1}) \\ &= (a_0 + a_1\omega^{2i+1} + a_2\omega^{4i+2} + a_3\omega^{6i+3}) - (a_4 + a_5\omega^{2i+1} + a_6\omega^{4i+2} + a_7\omega^{6i+3}) \\ &= (a_0 - a_4) + (a_1 - a_5)\omega^{2i+1} + (a_2 - a_6)\omega^{4i+2} + (a_3 - a_7)\omega^{6i+3} \\ &= s(\omega^{2i}) \end{split}$$