About an exercise on modular multiplication

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The following exercise was added to the second edition of Volume 2 of *The Art of Computer Programming* in August 1995:

Exercise 3.2.1.1–3. Many computers do not provide the ability to divide a two-word number by a one-word number; they provide only operations on single-word numbers, such as $\operatorname{himult}(x,y) = \lfloor xy/w \rfloor$ and $\operatorname{lomult}(x,y) = xy \mod w$, when x and y are nonnegative integers less than the word size w. Explain how to evaluate $ax \mod m$ in terms of himult and lomult , assuming that $0 \le a, x < m < w$ and that $m \perp w$. You may use precomputed constants that depend on a, m, and w.

Knuth provides the following answer: "Let $a' = aw \mod m$, and let m' be such that $mm' \equiv 1 \pmod{w}$. Set $y \leftarrow \operatorname{lomult}(a', x)$, $z \leftarrow \operatorname{himult}(a', x)$, $t \leftarrow \operatorname{lomult}(m', y)$, $u \leftarrow \operatorname{himult}(m, t)$. Then we have $mt \equiv a'x \pmod{w}$, hence a'x - mt = (z - u)w, hence $ax \equiv z - u \pmod{m}$; it follows that $ax \mod m = z - u + [z < u]m$."

I will try to give some motivation for his answer (though ultimately like much of math it involves magic that one just gets used to). We want to find $ax \mod m$, but it is costly to divide by m. The only affordable division operation we have is division by w via the himult operation. As such, we try the multiplication-by-one trick, which gives

$$ax \mod m = \left(ax \cdot \frac{w}{w}\right) \mod m = \frac{(aw)x}{w} \mod m = \frac{a'x}{w} \mod m,$$

where $a' := aw \mod m$. (To be precise, we are multiplying by the inverse w^{-1} modulo m, which is justified as $m \perp w$.)

Since $m \perp w$, we have

$$\frac{a'x}{w} \equiv \frac{a'x - mt}{w} \pmod{m}$$

for any integer t. Thus, if we can choose $0 \le t < w$ such that

$$-m \le \frac{a'x - mt}{w} < m$$
 and $a'x \equiv mt$ (modulo w), (*)

we would be done, since we would then have

$$ax \bmod m = \frac{a'x - mt}{w} + [a'x < mt]m.$$

Now a'x = wz + y where $z \leftarrow \operatorname{himult}(a', x)$ and $y \leftarrow \operatorname{lomult}(a', x)$, so $a'x \equiv y \pmod{w}$. Thus our choice of t must satisfy $mt \equiv y \pmod{w}$, which leads us to define $t \leftarrow \operatorname{lomult}(m', y)$ where m' satisfies $mm' \equiv 1 \pmod{w}$. One can then check that (*) holds, and so we have

$$ax \mod m = \frac{a'x - mt}{w} + [a'x < mt]m = \left\lfloor \frac{a'x}{w} \right\rfloor - \left\lfloor \frac{mt}{w} \right\rfloor + [a'x < mt]m.$$

Setting $u \leftarrow \text{himult}(m, t)$, we conclude that

$$ax \mod m = z - u + [z < u]m$$
.

Remarks. The multiplication-by-one trick leads to Montgomery modular multiplication, where one works with the Montgomery forms xw mod m of residue classes $x \mod m$ instead of working with $x \mod m$ directly. [P. L. Montgomery, Mathematics of Computation 44 (1985), 519-521, doi:10.1090/S0025-5718-1985-0777282-X]. See also Section 2.4 of Richard Brent and Paul Zimmermann, Modern Arithmetic (Cambridge Computer University Press, 2010) for an overview of modern algorithms for modular multiplication; a draft is available online at https://members.loria.fr/ PZimmermann/mca/mca-cup-0.5.9.pdf.