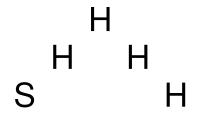
S

H

H S

Satish Rao (UC Berkeley)

No laptops please.



No laptops please.

Thank you

No laptops please.

Thank you!

No laptops please.

Thank you!!

No laptops please.

Thank you!!!

No laptops please.

Thank you!!!!

No laptops please.

Thank you!!!!!

No laptops please.

Thank you!!!!!!

No laptops please.

Thank you!!!!!!!

No laptops please.

Thank you!!!!!!!!

System: $a_0, ..., a_{n-1}$

System: a_0, \ldots, a_{n-1}

Signal: b_0, \ldots, b_{n-1}

System: $a_0, ..., a_{n-1}$

Signal: b_0, \ldots, b_{n-1}

At time 0:

System: $a_0, ..., a_{n-1}$

Signal: $b_0, ..., b_{n-1}$

At time 0:

 $b_0 a_0$

```
System: a_0, ..., a_{n-1}
```

Signal:
$$b_0, \ldots, b_{n-1}$$

At time 0:

 $b_0 a_0$

At time 1:

```
System: a_0, ..., a_{n-1}
```

Signal:
$$b_0, \ldots, b_{n-1}$$

At time 0:

 $b_0 a_0$

At time 1:

$$b_0 a_1 + b_1 a_0$$

```
System: a_0, ..., a_{n-1}
```

Signal:
$$b_0, \ldots, b_{n-1}$$

At time 0:

 $b_0 a_0$

At time 1:

$$b_0 a_1 + b_1 a_0$$

At time i:

```
System: a_0, ..., a_{n-1}
```

Signal:
$$b_0, \ldots, b_{n-1}$$

At time 0:

$$b_0 a_0$$

At time 1:

$$b_0 a_1 + b_1 a_0$$

At time i:

$$b_0a_i+b_1a_{i-1}+\cdots b_ia_0$$

```
System: a_0, ..., a_{n-1}
```

Signal:
$$b_0, \ldots, b_{n-1}$$

At time 0:

 $b_0 a_0$

At time 1:

$$b_0 a_1 + b_1 a_0$$

At time i:

$$b_0a_i+b_1a_{i-1}+\cdots b_ia_0$$

Response: c_0, \ldots, c_{2n-1}

```
System: a_0, ..., a_{n-1}
```

Signal:
$$b_0, \ldots, b_{n-1}$$

At time 0:

$$b_0 a_0$$

At time 1:

$$b_0 a_1 + b_1 a_0$$

At time i:

$$b_0a_i+b_1a_{i-1}+\cdots b_ia_0$$

Response: c_0, \ldots, c_{2n-1}

$$c_i = \sum_j b_j a_{i-j}$$

```
System: a_0, ..., a_{n-1}
```

Signal:
$$b_0, \ldots, b_{n-1}$$

At time 0:

$$b_0 a_0$$

At time 1:

$$b_0 a_1 + b_1 a_0$$

At time i:

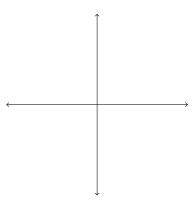
$$b_0a_i+b_1a_{i-1}+\cdots b_ia_0$$

Response: $c_0, ..., c_{2n-1}$

$$c_i = \sum_j b_j a_{i-j}$$

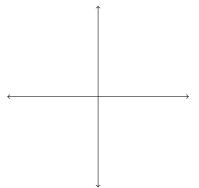
Same as multiplying polynomials $A(\cdot)$ and $B(\cdot)$!

Solutions to $z^n = 1$



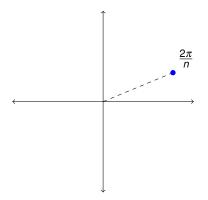
Solutions to
$$z^n = 1$$

$$(1,\frac{2\pi}{n})^n = (1,\frac{2\pi}{n}\times n) = (1,2\pi) = 1!$$



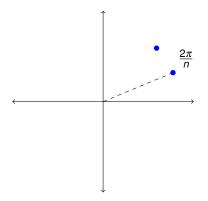
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 $(1, \frac{2\pi}{n})^n = (1, \frac{2\pi}{n} \times n) = (1, 2\pi) = 1!$



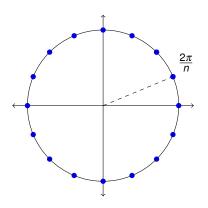
Solutions to
$$z^n = 1$$

 $(1, \frac{4\pi}{n})^n = (1, \frac{4\pi}{n} \times n) = (1, 4\pi) = 1!$



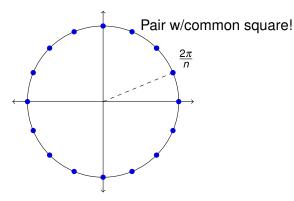
Solutions to
$$z^n = 1$$

 $(1, \frac{2k\pi}{n})^n = (1, \frac{2k\pi}{n} \times n) = (1, 2k\pi) = 1!$



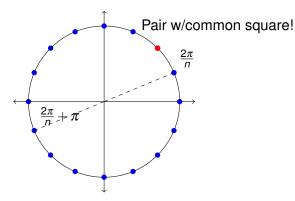
Solutions to
$$z^n = 1$$

$$(1, \theta + \pi)^2 = (1, 2\theta + 2\pi) = \boxed{(1, 2\theta)} = (1, \theta)^2.$$



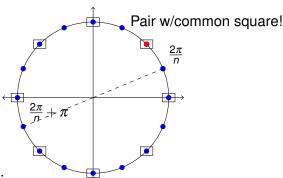
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$$z^n = 1$$

$$(1, \theta + \pi)^2 = (1, 2\theta + 2\pi) = \boxed{(1, 2\theta)} = (1, \theta)^2.$$



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$$z^n = 1$$

$$(1, \theta + \pi)^2 = (1, 2\theta + 2\pi) = \boxed{(1, 2\theta)} = (1, \theta)^2.$$



Squares: $\frac{n}{2}$ th roots.

Defn: $\omega = (1, \frac{2\pi}{n}) = e^{\frac{2\pi}{n}i}$, *n*th root of unity.

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Pairs: ω^i and $\omega^{i+n/2}$

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Defn: $\omega = (1, \frac{2\pi}{n}) = e^{\frac{2\pi}{n}i}$, *n*th root of unity.

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Pairs: ω^i and $\omega^{i+n/2} = \omega^i \omega^{n/2} = -\omega^i$. Common square.

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Common Squares: are $\frac{n}{2}$ root of unity.

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Fast Fourier Transform:

Defn: $\omega = (1, \frac{2\pi}{n}) = e^{\frac{2\pi}{n}i}$, *n*th root of unity.

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Fast Fourier Transform:

Evaluate $A(x) = a_0 + a_1 x + a_2 x^2 + \cdots + a_{n-1} x^{n-1}$

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Common Squares: are $\frac{n}{2}$ root of unity.

Fast Fourier Transform:

Evaluate
$$A(x) = a_0 + a_1 x + a_2 x^2 + \cdots + a_{n-1} x^{n-1}$$

on $\omega^0, \omega, \omega^2, \dots, \omega^{n-1}$.

Defn: $\omega = (1, \frac{2\pi}{n}) = e^{\frac{2\pi}{n}i}$, *n*th root of unity.

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Procedure:

Recursively compute A_e and A_o on $\frac{n}{2}$ roots of unity:

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Recursively compute A_e and A_o on $\frac{n}{2}$ roots of unity:

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For each $i \le n/2$.

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Recursively compute A_e and A_o on $\frac{n}{2}$ roots of unity:

$$\omega^2, \omega^4, \omega^6, \dots, \omega^n.$$

For each $i \le n/2$.

$$A(\omega^i) = A_e(\omega^{2i}) + \omega^i A_o(\omega^{2i})$$

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Runtime Recurrence:

Defn: $\omega = (1, \frac{2\pi}{n}) = e^{\frac{2\pi}{n}i}$, *n*th root of unity.

Pairs: ω^i and $\omega^{i+n/2} = \omega^i \omega^{n/2} = -\omega^i$. Common square.

Common Squares: are $\frac{n}{2}$ root of unity.

Fast Fourier Transform:

Evaluate
$$A(x) = a_0 + a_1 x + a_2 x^2 + \cdots + a_{n-1} x^{n-1}$$

on $\omega^0, \omega, \omega^2, \dots, \omega^{n-1}$.

Procedure:

Recursively compute A_e and A_o on $\frac{n}{2}$ roots of unity:

$$\omega^2, \omega^4, \omega^6, \ldots, \omega^n$$
.

For each $i \le n/2$.

$$A(\omega^i) = A_e(\omega^{2i}) + \omega^i A_o(\omega^{2i})$$

$$A(\omega^{i+n/2}) = A_e(\omega^{2i}) - \omega^i A_o(\omega^{2i})$$

Runtime Recurrence:

$$T(n) = 2T(n/2) + O(n)$$

Defn: $\omega = (1, \frac{2\pi}{n}) = e^{\frac{2\pi}{n}i}$, *n*th root of unity.

Pairs: ω^i and $\omega^{i+n/2} = \omega^i \omega^{n/2} = -\omega^i$. Common square.

Common Squares: are $\frac{n}{2}$ root of unity.

Fast Fourier Transform:

Evaluate
$$A(x) = a_0 + a_1 x + a_2 x^2 + \cdots + a_{n-1} x^{n-1}$$

on $\omega^0, \omega, \omega^2, \dots, \omega^{n-1}$.

Procedure:

Recursively compute A_e and A_o on $\frac{n}{2}$ roots of unity:

$$\omega^2, \omega^4, \omega^6, \dots, \omega^n.$$

For each $i \le n/2$.

$$A(\omega^{i}) = A_{e}(\omega^{2i}) + \omega^{i}A_{o}(\omega^{2i})$$

$$A(\omega^{i+n/2}) = A_e(\omega^{2i}) - \omega^i A_o(\omega^{2i})$$

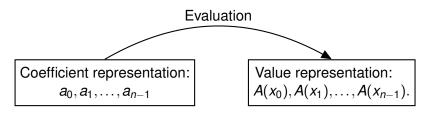
Runtime Recurrence:

$$T(n) = 2T(n/2) + O(n) = O(n \log n)!$$

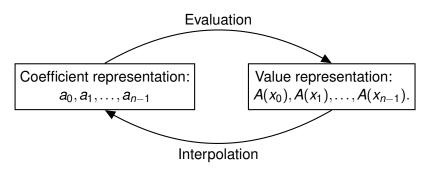
Coefficient representation: $a_0, a_1, ..., a_{n-1}$

Value representation: $A(x_0), A(x_1), \dots, A(x_{n-1}).$

Evaluation: $O(n \log n)$ if choose $1, \omega, \omega^2, \dots, \omega^{n-1}$.

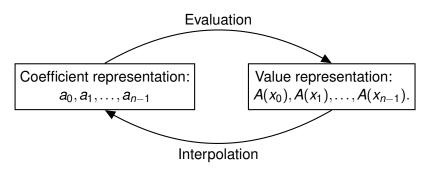


Evaluation: $O(n \log n)$ if choose $1, \omega, \omega^2, \dots, \omega^{n-1}$.



Interpolation: From points $A(x_0),...,A(x_{n-1})$ to "function".

Evaluation: $O(n \log n)$ if choose $1, \omega, \omega^2, \dots, \omega^{n-1}$.



Interpolation: From points $A(x_0), \dots, A(x_{n-1})$ to "function". How?

Compute $A(\cdot)$ from a_i 's:

$$\begin{bmatrix} A(x_0) \\ A(x_1) \\ \vdots \\ A(x_{n-1}) \end{bmatrix} = \begin{bmatrix} 1 & x_0 & x_0^2 & \cdots & x_0^{n-1} \\ 1 & x_1 & x_1^2 & \cdots & x_1^{n-1} \\ & \vdots & \ddots & \ddots \\ 1 & x_{n-1} & x_{n-1}^2 & \cdots & x_{n-1}^{n-1} \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ \vdots \\ a_{n-1} \end{bmatrix}$$

Compute inverse of matrix above.

Compute $A(\cdot)$ from a_i 's:

$$\begin{bmatrix} A(x_0) \\ A(x_1) \\ \vdots \\ A(x_{n-1}) \end{bmatrix} = \begin{bmatrix} 1 & x_0 & x_0^2 & \cdots & x_0^{n-1} \\ 1 & x_1 & x_1^2 & \cdots & x_1^{n-1} \\ & \vdots & \ddots & \ddots \\ 1 & x_{n-1} & x_{n-1}^2 & \cdots & x_{n-1}^{n-1} \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ \vdots \\ a_{n-1} \end{bmatrix}$$

Compute inverse of matrix above. Multiply.

Compute $A(\cdot)$ from a_i 's:

$$\begin{bmatrix} A(x_0) \\ A(x_1) \\ \vdots \\ A(x_{n-1}) \end{bmatrix} = \begin{bmatrix} 1 & x_0 & x_0^2 & \cdots & x_0^{n-1} \\ 1 & x_1 & x_1^2 & \cdots & x_1^{n-1} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & x_{n-1} & x_{n-1}^2 & \cdots & x_{n-1}^{n-1} \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ \vdots \\ a_{n-1} \end{bmatrix}$$

Compute inverse of matrix above. Multiply. $O(n^2)!$

Compute $A(\cdot)$ from a_i 's:

$$\begin{bmatrix} A(x_0) \\ A(x_1) \\ \vdots \\ A(x_{n-1}) \end{bmatrix} = \begin{bmatrix} 1 & x_0 & x_0^2 & \cdots & x_0^{n-1} \\ 1 & x_1 & x_1^2 & \cdots & x_1^{n-1} \\ & \vdots & \ddots & \ddots \\ 1 & x_{n-1} & x_{n-1}^2 & \cdots & x_{n-1}^{n-1} \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ \vdots \\ a_{n-1} \end{bmatrix}$$

Compute inverse of matrix above.

Multiply. $O(n^2)!$

Doh!!

Compute $A(\cdot)$ from a_i 's:

$$\begin{bmatrix} A(x_0) \\ A(x_1) \\ \vdots \\ A(x_{n-1}) \end{bmatrix} = \begin{bmatrix} 1 & x_0 & x_0^2 & \cdots & x_0^{n-1} \\ 1 & x_1 & x_1^2 & \cdots & x_1^{n-1} \\ & \vdots & \ddots & \ddots \\ 1 & x_{n-1} & x_{n-1}^2 & \cdots & x_{n-1}^{n-1} \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ \vdots \\ a_{n-1} \end{bmatrix}$$

Compute inverse of matrix above.

Multiply. $O(n^2)!$

Doh!!

Also, computing inverse not even easy.

FFT: ω is complex nth root of unity

FFT: ω is complex *n*th root of unity and matrix is ...

T:
$$\omega$$
 is complex n th root of unity dimatrix is ...
$$M_n(\omega) = \begin{bmatrix} 1 & 1 & 1 & \cdots & 1 \\ 1 & \omega & \omega^2 & \cdots & \omega^{(n-1)} \end{bmatrix}$$

FFT: ω is complex nth root of unity and matrix is ...

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$$M_{n}(\omega) = \begin{bmatrix} 1 & 1 & 1 & \cdots & 1 \\ 1 & \omega & \omega^{2} & \cdots & \omega^{(n-1)} \\ 1 & \omega^{2} & \omega^{4} & \cdots & \omega^{2(n-1)} \\ \vdots & & \vdots & & \\ 1 & \omega^{j} & \omega^{2j} & \cdots & \omega^{j(n-1)} \end{bmatrix}$$

FFT: ω is complex nth root of unity and matrix is ...

$$M_{n}(\omega) = \begin{bmatrix} 1 & 1 & 1 & \cdots & 1 \\ 1 & \omega & \omega^{2} & \cdots & \omega^{(n-1)} \\ 1 & \omega^{2} & \omega^{4} & \cdots & \omega^{2(n-1)} \\ \vdots & & \vdots & & & \\ 1 & \omega^{j} & \omega^{2j} & \cdots & \omega^{j(n-1)} \\ \vdots & & \vdots & & & \\ 1 & \omega^{(n-1)} & \omega^{2(n-1)} & \cdots & \omega^{(n-1)(n-1)} \end{bmatrix}$$

Getting done?

FFT: ω is complex nth root of unity and matrix is ...

$$M_{n}(\omega) = \begin{bmatrix} 1 & 1 & 1 & \cdots & 1 \\ 1 & \omega & \omega^{2} & \cdots & \omega^{(n-1)} \\ 1 & \omega^{2} & \omega^{4} & \cdots & \omega^{2(n-1)} \\ \vdots & & \vdots & & & \\ 1 & \omega^{j} & \omega^{2j} & \cdots & \omega^{j(n-1)} \\ \vdots & & \vdots & & & \\ 1 & \omega^{(n-1)} & \omega^{2(n-1)} & \cdots & \omega^{(n-1)(n-1)} \end{bmatrix}$$

Compute inverse of $M_n(\omega)$?

Each row is orthogonal.

Each row is orthogonal.

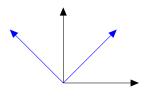
Multiply by $M_n(\omega)$: project point onto each row (and scaled.)

Each row is orthogonal. Multiply by $M_n(\omega)$: project point onto each row (and scaled.) Rigid Rotation (and scaling.)!

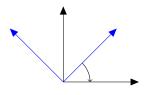
Each row is orthogonal. Multiply by $M_n(\omega)$: project point onto each row (and scaled.) Rigid Rotation (and scaling.)!



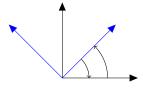
Each row is orthogonal. Multiply by $M_n(\omega)$: project point onto each row (and scaled.) Rigid Rotation (and scaling.)!



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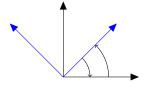
Each row is orthogonal. Multiply by $M_n(\omega)$: project point onto each row (and scaled.) Rigid Rotation (and scaling.)!



Reverse Rotation is inverse operation.

Each row is orthogonal.

Multiply by $M_n(\omega)$: project point onto each row (and scaled.) Rigid Rotation (and scaling.)!



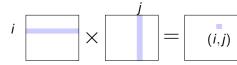
Reverse Rotation is inverse operation.

Scaling: for rotation, axis should have length 1, FFT length n.

Inversion formula: $(M_n(\omega))^{-1} = \frac{1}{n} M_n(\omega^{-1})$.

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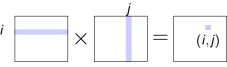
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Cool!!