

Introduction

Consider two polynomial functions of degree $n-1$, $A(x)$ and $B(x)$ where

$$A(x) = a_0x^0 + a_1x^1 + \dots + a_{n-1}x^{n-1} = \sum a_i x^i$$

and,

$$B(x) = b_0x^0 + b_1x^1 + \dots + b_{n-1}x^{n-1} = \sum b_i x^i$$

The task is to multiply these two polynomials. The naive approach is that we multiply each term of $A(x)$ polynomial with each term of $B(x)$ polynomial. The time complexity of the naive approach is $O(n^2)$ whereas FFT(fast Fourier transform) multiplies the two polynomials in $O(n \log n)$ time.

To understand the FFT, we need to understand the point value of a polynomial first.

Point Value Form

Consider the polynomial $A(x) = a_0x^0 + a_1x^1 + \dots + a_{n-1}x^{n-1} = \sum a_i x^i$, this polynomial representation is **coefficient value form**.

The **point value-form** is

$A(x) = \{(x_0, y_0), (x_1, y_1), \dots, (x_{n-1}, y_{n-1})\}$ where $y_k = A(x_k)$ and x_k are all distinct arbitrary integers.

Example: Let $A(x) = x^2 + x + 1$

$A(0) = 0 + 0 + 1 = 1$, $y_0 = 1$ and $x_0 = 0$ as $y_0 = A(x_0)$

What this means is that

If you have $A(x) = a_0x^0 + a_1x^1 + a_2x^2$, and you know y_0, y_1, y_2, x_0, x_1 and x_2 , you will have 3 equations

$$y_0 = a_0 + a_1x_0^1 + a_2x_0^2$$

$$y_1 = a_0 + a_1x_1^1 + a_2x_1^2$$

$$y_2 = a_0 + a_1x_2^1 + a_2x_2^2$$

with three unknowns a_0, a_1 , and a_2 , that can be computed easily.

The equation can be represented as

$$\begin{pmatrix} 1 & x_0 & x_0^2 & \dots & x_0^{n-1} \\ 1 & x_1 & x_1^2 & \dots & x_1^{n-1} \\ 1 & | & | & & | \\ 1 & | & | & & | \\ 1 & x_{n-1} & x_{n-1}^2 & \dots & x_{n-1}^{n-1} \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \\ | \\ | \\ a_{n-1} \end{pmatrix} = \begin{pmatrix} y_0 \\ y_1 \\ | \\ | \\ y_{n-1} \end{pmatrix}$$

Thus we can find $a_0, a_1, a_2 \dots a_{n-1}$ as

$$\begin{pmatrix} a_0 \\ a_1 \\ | \\ | \\ a_{n-1} \end{pmatrix} = \begin{pmatrix} 1 & x_0 & x_0^2 & \dots & x_0^{n-1} \\ 1 & x_1 & x_1^2 & \dots & x_1^{n-1} \\ 1 & | & | & & | \\ 1 & | & | & & | \\ 1 & x_{n-1} & x_{n-1}^2 & \dots & x_{n-1}^{n-1} \end{pmatrix}^{-1} \begin{pmatrix} y_0 \\ y_1 \\ | \\ | \\ y_{n-1} \end{pmatrix}$$

Applying Point Value Form

Given,

$$A(x) = \sum a_i x^i$$

$$B(x) = \sum b_i x^i$$

Find $C(x)$, where $C(x) = A(x)B(x)$.

Let $A(x) = x^2 + x + 1$ and $B(x) = x^2 - 1$. $A(x)$ and $B(x)$ can be represented as

$A(x) = \{(0,1), (1,3), (2,7)\}$ and $B(x) = \{(0,-1), (1,0), (2,3)\}$ in point value form.

Now since $C(x) = A(x)B(x)$,

Therefore $C(0) = A(0) B(0) = -1$

$$C(1) = A(1) B(1) = 0$$

$$C(2) = A(2) B(2) = 21$$

We can get three-point value forms of $C(x)$, but do we need only 3 pairs or more?

On multiplying $A(x)$ and $B(x)$ we get $C(x) = x^4 + x^3 - x - 1$, therefore we can easily see that we need $2n-1$ pairs for $A(x)$ and $B(x)$.

Now since we have $2n-1$ pairs, we can easily compute coefficients of $C(x)$ by calculating the inverse.

Before moving onto FFT, we need to understand some lemma's of complex numbers.

Complex Numbers

- The n^{th} root of unity**

(number)^k = 1, one of the roots is 1 and other are complex numbers

Principle: n^{th} root of unity is given as

$$w_n = e^{i2\pi/n}$$

Now, n roots of unity are given by different powers of w_n

$$w_n^0, w_n^1, w_n^2, w_n^3, \dots, w_n^{n-1},$$

Also $e^{ix} = \cos x + i \sin x$, therefore

$$e^{i2\pi/n} = \cos(2\pi/n) + i \sin(2\pi/n)$$

Therefore, n^{th} roots of unity can be given as

$$e^{i2\pi k/n}, k=0 \dots n-1$$

Also

$$w_n^n = w_n^0 = 1$$

So, I can say that

$$w_n^k * w_n^j = w_n^{j+k} = w_n^{(j+k) \% n} = w_n^n * w_n^{j+k-n}$$

- **Lemma 1**

For $n \geq 0, k \geq 0, d \geq 0$

$$w_{d*n}^{d*k} = w_n^k$$

Proof:

$$(w_{d*n}^k)^d = (e^{i2\pi k/dn})^d = e^{i2\pi k/n} = w_n^k$$

- **Lemma 2**

For $n > 0$, n is even

$$w_n^{n/2} = w_2^1 = -1$$

Proof:

$$w_n^{n/2} = (e^{i2\pi/n})^{n/2} = e^{i\pi} = \cos \pi + i \sin \pi = -1$$

- **Lemma 3**

For $n > 0$, n is even, square of n complex n^{th} roots of unity is $(n/2)$ complex $(n/2)^{\text{th}}$ roots of unity

$$w_n^k = e^{i2\pi k/n}, k = 0 \dots 1$$

Then for all k in $(w_n^k)^2 = w_n^{2*k} = w_{2(n/2)}^{2*k}$

Now from lemma 1 where $d=2$

We can say that

$$w_{2(n/2)}^{2*k} = w_{n/2}^k$$

which $(n/2)$ complex $(n/2)^{\text{th}}$ roots of unity where each term is repeated twice

- **Lemma 4**

$$[w_n^{(k+n/2)}]^2 = w_{n/2}^k$$

Let $k + n/2 = y$

$$\begin{aligned} w_n^{2y} &= w_n^{2(k+n/2)} = e^{i2\pi y/n} \\ &= e^{i2\pi(2k+n)/n} = e^{i4\pi k/n} * e^{i2\pi} \\ &= w_n^{2k} * (\cos 2\pi + i \sin 2\pi) = w_n^{2k} = w_{n/2}^k \end{aligned}$$

- **Lemma 5**

For $n \geq 0, k \geq 0$

$$W_n^{(k + n/2)} = -W_n^k$$

$$W_n^{(k + n/2)} = e^{i2\pi/n * (k + n/2)} = e^{i2\pi k/n} * e^{\pi i} = -W_n^k$$