Divide and Conquer

Closest pair. Given n points in the plane, find a pair with smallest Euclidean distance between them.

Fundamental geometric primitive.

Graphics, computer vision, geographic information systems, molecular modeling, air traffic control.

Special case of nearest neighbor, Euclidean MST, Voronoi.

fast closest pair inspired fast algorithms for these problems

Brute force. Check all pairs of points p and q with $\Theta(n^2)$

comparisons. 1-D version. O(n log n) easy if points are on a

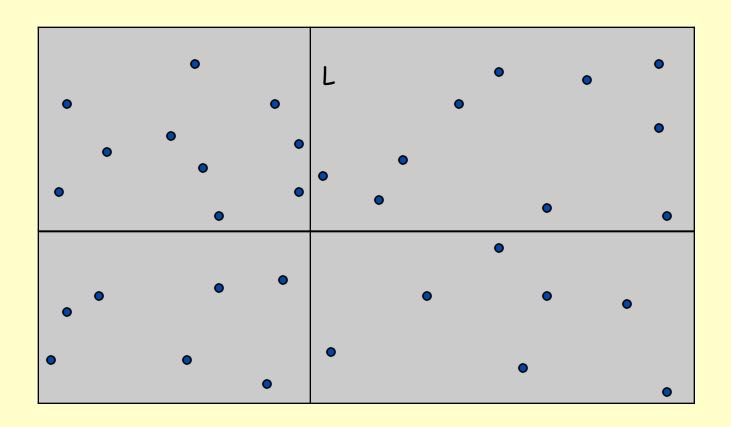
line.

Assumption. No two points have same x coordinate.

to make presentation cleaner

Closest Pair of Points: First Attempt

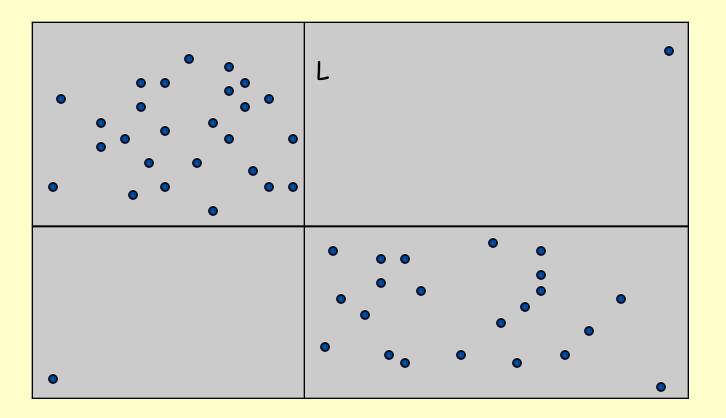
Divide. Sub-divide region into 4 quadrants.



Closest Pair of Points: First Attempt

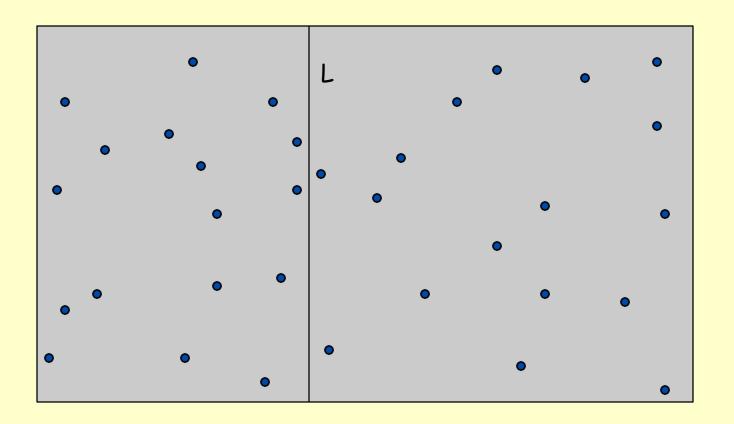
Divide. Sub-divide region into 4 quadrants.

Obstacle. Impossible to ensure n/4 points in each piece.



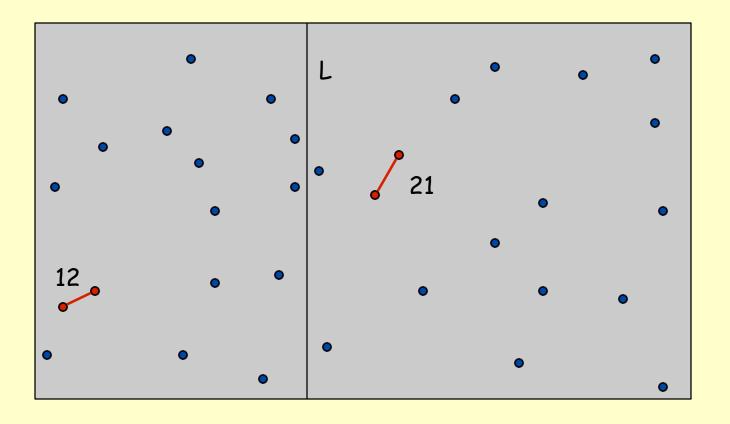
Algorithm.

Divide: draw vertical line L so that roughly $\frac{1}{2}$ n points on each side.



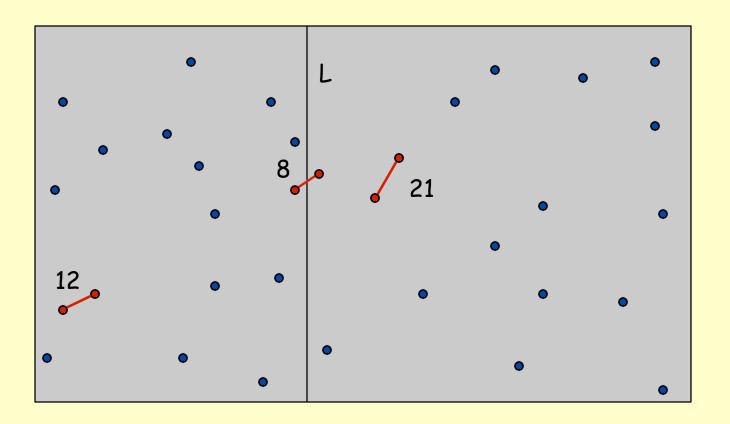
Algorithm.

- Divide: draw vertical line L so that roughly $\frac{1}{2}$ n points on each side.
- Conquer: find closest pair in each side recursively.

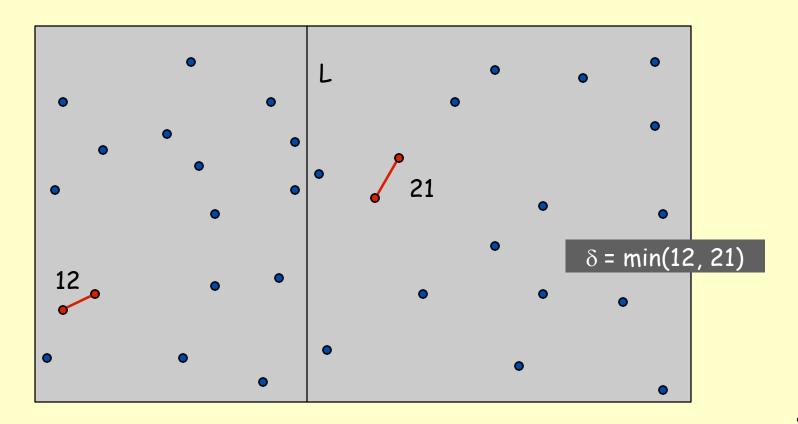


Algorithm.

- Divide: draw vertical line L so that roughly $\frac{1}{2}$ n points on each side.
- Conquer: find closest pair in each side recursively.
- Combine: find closest pair with one point in each side. \leftarrow seems like $\Theta(n^2)$
- Return best of 3 solutions.

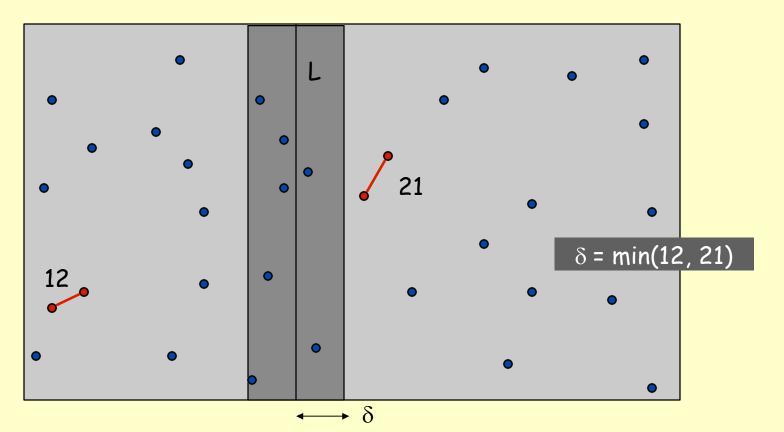


Find closest pair with one point in each side, assuming that distance $\langle \delta \rangle$.



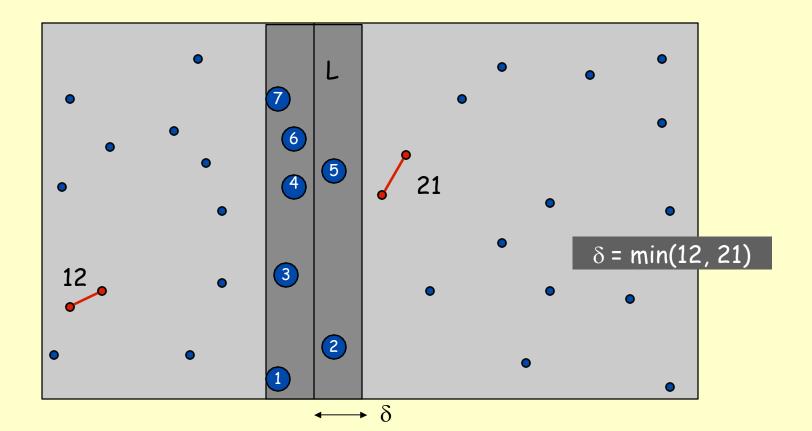
Find closest pair with one point in each side, assuming that distance $< \delta$.

Observation: only need to consider points within δ of line L.



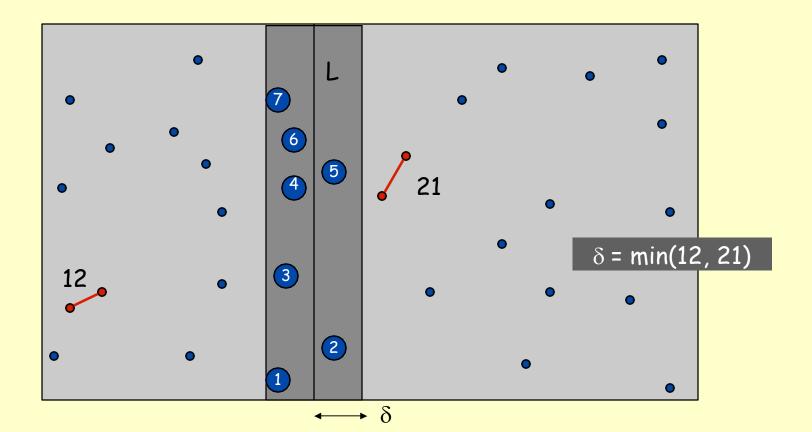
Find closest pair with one point in each side, assuming that distance $< \delta$.

- Observation: only need to consider points within δ of line L.
- Sort points in 2δ -strip by their y coordinate.



Find closest pair with one point in each side, assuming that distance $< \delta$.

- Observation: only need to consider points within δ of line L.
- Sort points in 2δ -strip by their y coordinate.
- Only check distances of those within 11 positions in sorted list!



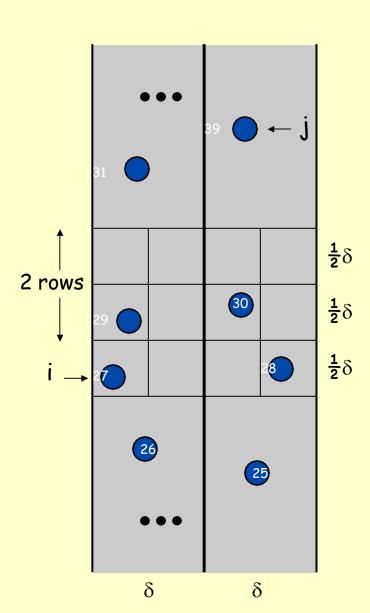
Def. Let s_i be the point in the 2δ -strip, with the i^{th} smallest y-coordinate.

Claim. If $|i - j| \ge 12$, then the distance between s_i and s_j is at least δ .

Pf.

- No two points lie in same $\frac{1}{2}\delta$ -by- $\frac{1}{2}\delta$ box.
- Two points at least 2 rows apart have distance $\geq 2(\frac{1}{2}\delta)$.

Fact. Still true if we replace 12 with 7.



Closest Pair Algorithm

```
Closest-Pair(p_1, ..., p_n) {
Compute separation line L such that half the points
                                                                        O(n \log n)
are on one side and half on the other side.
   \delta_1 = Closest-Pair(left half)
                                                                        2T(n / 2)
   \delta_2 = Closest-Pair(right half)
   \delta = \min(\delta_1, \delta_2)
   Delete all points further than \delta from separation line L
                                                                        O(n)
                                                                        O(n \log n)
   Sort remaining points by y-coordinate.
   Scan points in y-order and compare distance between
                                                                        O(n)
   each point and next 11 neighbors. If any of these
   distances is less than \delta, update \delta.
   return \delta.
```

Running time:

$$\mathrm{T}(n) \leq 2T \big(n/2\big) + O(n \log n) \ \Rightarrow \mathrm{T}(n) = O(n \log^2 n)$$

 \mathbb{Q} . Can we achieve $O(n \log n)$?

A.Yes. Don't sort points in strip from scratch each time.

- Each recursive returns two lists: all points sorted by y coordinate, and all points sorted by x coordinate.
- Sort by merging two pre-sorted lists.

$$T(n) \leq 2T \Big(n/2\Big) + O(n) \ \Rightarrow \ \mathrm{T}(n) = O(n \log n)$$

```
Closest-Pair(P)
  Construct P_x and P_y (O(n \log n) time)
  (p_0^*, p_1^*) = \text{Closest-Pair-Rec}(P_x, P_y)
Closest-Pair-Rec(P_x, P_v)
  If |P| \leq 3 then
     find closest pair by measuring all pairwise distances
  Endif
                                                                   If d(s,s') < \delta then
  Construct Q_x, Q_y, R_x, R_y (O(n) time)
                                                                      Return (s,s')
  (q_0^*, q_1^*) = \text{Closest-Pair-Rec}(Q_x, Q_y)
                                                                   Else if d(q_0^*, q_1^*) < d(r_0^*, r_1^*) then
  (r_0^*, r_1^*) = \text{Closest-Pair-Rec}(R_x, R_y)
                                                                      Return (q_0^*, q_1^*)
  \delta = \min(d(q_0^*, q_1^*), d(r_0^*, r_1^*))
  x^* = maximum x-coordinate of a point in set Q
                                                                    Else
  L = \{(x,y) : x = x^*\}
                                                                       Return (r_0^*, r_1^*)
  S = points in P within distance \delta of L.
                                                                    Endif
  Construct S_{\nu} (O(n) time)
  For each point s \in S_{\nu}, compute distance from s
      to each of next 15 points in S_{\nu}
      Let s, s' be pair achieving minimum of these distances
```

(O(n) time)

Divide and Conquer: Convolution and FFT

- Convolution, is a mathematical operation on two functions f and g to produce a third function (f*g) that expresses how the shape of one is modified by the other.
- It is defined as the integral of the product of the two functions after one is reflected about the y-axis and shifted.

$$(fst g)(t):=\int_{-\infty}^{\infty}f(au)g(t- au)\,d au.$$

• The integral is evaluated for all values of shift, producing the convolution function.

Applications:

- Image Processing
- Digital data processing
- Probability theory
- Neural Network
- Electrical Engineering
- Acoustics etc.

- The convolution of two vectors, $u = (a_0, a_1, a_2 ..., a_{n-1})$ and $v = (b_0, b_1, b_2 ..., b_{m-1})$, represents the area of overlap under the points (curve) as v slides across u.
- a * b is a vector with m + n 1 coordinates, where coordinate k is equal to $\sum_{a_i b_j} a_{ij} b_{ij}$
- Or, if $u = (a_1, a_2, \dots, a_n)$ and $v = (b_1, b_2, \dots, b_m)$, and w = a*b, $w(k) = \sum_{i} u(j)v(k-j+1).$
- The sum is over all the values of j that lead to legal subscripts for u(j) and v(k-j+1).
- Specifically j = max(1, k+1-n):1:min(k, m).

- Example: u=(1, 1, 1); v = (1, 1, 0, 0, 0, 1, 1)u = (-1, 2, 3, -2, 0, 1, 2); v = (2, 4, -1, 1)
- Algebraically, convolution is the equivalent operation as multiplying polynomials whose coefficients are the elements of *u* and *v*.
- The direct approach to compute the convolution involves calculating the product $a_i b_j$ for every pair (i, j) and takes $O(n^2)$ arithmetic operations if m = n.
- Can we reduce it?
 - Yes, using Fast Fourier Transform (FFT).

Fast Fourier Transform

FFT. Fast way to convert between time-domain and frequency-domain.

Alternate viewpoint. Fast way to multiply and evaluate polynomials.

 A polynomial A(x) can be written in the following forms:

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

$$= \sum_{k=0}^{n_1} a_k x^k$$

$$= \langle a_0, a_1, a_2, \dots, a_{n-1} \rangle \quad \text{(coefficient vector)}$$

The degree of A is n-1.

Operations on polynomials

- There are three primary operations for polynomials.
- 1. Evaluation: Given a polynomial A(x) and a number x_0 , compute $A(x_0)$.
- **2. Addition:** Given two polynomials A(x) and B(x), compute $C(x) = A(x) + B(x) \ \forall x$. This takes O(n) time using basic arithmetic, because $c_k = a_k + b_k$.
- **3. Multiplication:** Given two polynomials A(x) and B(x), compute $C(x) = A(x) \cdot B(x) \ \forall x$.

Then
$$c_k = \sum_{j=0}^k a_j b_{k-j}$$
 for $0 \le k \le 2(n-1)$

• This multiplication is equivalent to a convolution of the vectors A and reverse(B). The convolution is the inner product of all relative shifts, an operation also useful for smoothing etc. in digital signal processing.

Polynomials: Coefficient Representation

Polynomial.[coefficient representation]

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

$$B(x) = b_0 + b_1 x + b_2 x^2 + \dots + b_{n-1} x^{n-1}$$

Add. O(n) arithmetic operations.

$$A(x) + B(x) = (a_0 + b_0) + (a_1 + b_1)x + \dots + (a_{n-1} + b_{n-1})x^{n-1}$$

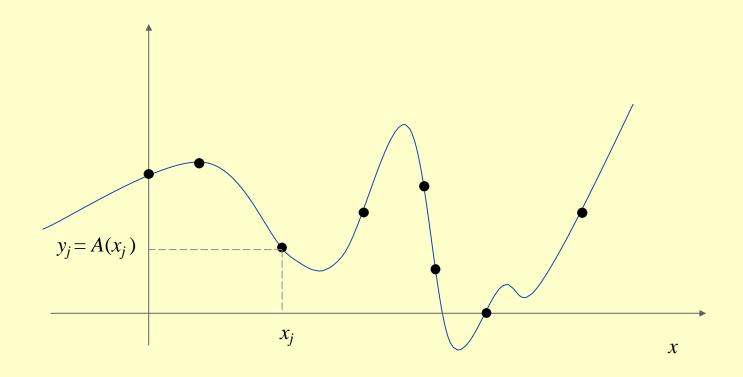
Evaluate. O(n) using Horner's method.

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

Multiply (convolve). $O(n^2)$ using brute force.

$$A(x) \times B(x) = \sum_{i=0}^{2n-2} c_i x^i$$
, where $c_i = \sum_{j=0}^{i} a_j b_{i-j}$

Polynomials: Point-Value Representation



Polynomials: Point-Value Representation

Polynomial. [point-value representation]

$$A(x): (x_0, y_0), ..., (x_{n-1}, y_{n-1})$$

 $B(x): (x_0, z_0), ..., (x_{n-1}, z_{n-1})$

Add. O(n) arithmetic operations.

$$A(x)+B(x): (x_0, y_0+z_0), ..., (x_{n-1}, y_{n-1}+z_{n-1})$$

Multiply (convolve). O(n), but need 2n-1 points.

$$A(x) \times B(x)$$
: $(x_0, y_0 \times z_0), \dots, (x_{2n-1}, y_{2n-1} \times z_{2n-1})$

Evaluate. $O(n^2)$ using Lagrange's formula.

$$A(x) = \sum_{k=0}^{n-1} y_k \frac{\prod_{j \neq k} (x - x_j)}{\prod_{j \neq k} (x_k - x_j)}$$

Converting Between Two Polynomial Representations

Tradeoff. Fast evaluation or fast multiplication. We want both!

representation	multiply	evaluate
coefficient	$O(n^2)$	O(n)
point-value	O(n)	$O(n^2)$

Goal. Efficient conversion between two representations \Rightarrow all ops fast.

$$(x_0,y_0),\dots,(x_{n-1},y_{n-1})$$
 coefficient representation point-value representation

Converting Between Two Representations: Brute Force

Coefficient \Rightarrow point-value. Given a polynomial $a_0 + a_1x + ... + a_{n-1}x^{n-1}$, evaluate it at n distinct points $x_0, ..., x_{n-1}$.

$$\begin{bmatrix} y_0 \\ y_1 \\ y_2 \\ \vdots \\ y_{n-1} \end{bmatrix} = \begin{bmatrix} 1 & x_0 & x_0^2 & \cdots & x_0^{n-1} \\ 1 & x_1 & x_1^2 & \cdots & x_1^{n-1} \\ 1 & x_2 & x_2^2 & \cdots & x_2^{n-1} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & x_{n-1} & x_{n-1}^2 & \cdots & x_{n-1}^{n-1} \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ \vdots \\ a_{n-1} \end{bmatrix}$$

Running time. $O(n^2)$ for matrix-vector multiply (or n Horner's).

Converting Between Two Representations: Brute Force

Point-value \Rightarrow coefficient. Given n distinct points x_0, \ldots, x_{n-1} and values y_0, \ldots, y_{n-1} , find unique polynomial $a_0 + a_1x + \ldots + a_{n-1}x^{n-1}$, that has given values at given points.

$$\begin{bmatrix} y_0 \\ y_1 \\ y_2 \\ \vdots \\ y_{n-1} \end{bmatrix} = \begin{bmatrix} 1 & x_0 & x_0^2 & \cdots & x_0^{n-1} \\ 1 & x_1 & x_1^2 & \cdots & x_1^{n-1} \\ 1 & x_2 & x_2^2 & \cdots & x_2^{n-1} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & x_{n-1} & x_{n-1}^2 & \cdots & x_{n-1}^{n-1} \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ \vdots \\ a_{n-1} \end{bmatrix}$$

Running time. $O(n^3)$ for Gaussian elimination.

or $O(n^{2.376})$ via fast matrix multiplication

Vandermonde matrix is invertible iff x_i distinct

Divide-and-Conquer

Decimation in time. Break polynomial up into even and odd terms.

•
$$A(x) = a_0 + a_1x + a_2x^2 + a_3x^3 + a_4x^4 + a_5x^5 + a_6x^6 + a_7x^7$$
.

$$A_{even}(x) = a_0 + a_2x + a_4x^2 + a_6x^3.$$

•
$$A_{odd}(x) = a_1 + a_3x + a_5x^2 + a_7x^3$$
.

$$A(x) = A_{even}(x^2) + x A_{odd}(x^2).$$

Coefficient to Point-Value Representation: Intuition

Coefficient \Rightarrow point-value. Given a polynomial $a_0 + a_1x + ... + a_{n-1}x^{n-1}$, evaluate it at n distinct points $x_0, ..., x_{n-1}$.

Divide. Break polynomial up into even and odd coefficients.

$$A(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4 + a_5 x^5 + a_6 x^6 + a_7 x^7.$$

$$A_{even}(x) = a_0 + a_2 x + a_4 x^2 + a_6 x^3.$$

$$A_{odd}(x) = a_1 + a_3 x + a_5 x^2 + a_7 x^3.$$

$$A(x) = A_{even}(x^2) + x A_{odd}(x^2).$$

$$A(-x) = A_{even}(x^2) - x A_{odd}(x^2).$$

Intuition. Choose two points to be ± 1 .

$$A(1) = A_{even}(1) + 1 A_{odd}(1).$$

$$A(-1) = A_{even}(1) - 1 A_{odd}(1).$$

Can evaluate polynomial of degree $\leq n$ at 2 points by evaluating two polynomials of degree $\leq \frac{1}{2}n$ at 1 point.

Coefficient to Point-Value Representation: Intuition

Coefficient \Rightarrow point-value. Given a polynomial $a_0 + a_1x + ... + a_{n-1}x^{n-1}$, evaluate it at n distinct points $x_0, ..., x_{n-1}$.

Divide. Break polynomial up into even and odd coefficients.

$$A(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4 + a_5 x^5 + a_6 x^6 + a_7 x^7.$$

$$A_{even}(x) = a_0 + a_2 x + a_4 x^2 + a_6 x^3.$$

$$A_{odd}(x) = a_1 + a_3 x + a_5 x^2 + a_7 x^3.$$

$$A(x) = A_{even}(x^2) + x A_{odd}(x^2).$$

$$A(-x) = A_{even}(x^2) - x A_{odd}(x^2).$$

Intuition. Choose four complex points to be ± 1 , $\pm i$.

$$A(1) = A_{even}(1) + I A_{odd}(1).$$

$$A(-1) = A_{even}(1) - I A_{odd}(1).$$

$$A(i) = A_{even}(-1) + iA_{odd}(-1).$$

$$A(-i) = A_{even}(-1) - iA_{odd}(-1).$$

Can evaluate polynomial of degree $\leq n$ at 4 points by evaluating two polynomials of degree $\leq \frac{1}{2}n$ at 2 points.

Discrete Fourier Transform

Coefficient \Rightarrow point-value. Given a polynomial $a_0 + a_1x + ... + a_{n-1}x^{n-1}$, evaluate it at n distinct points $x_0, ..., x_{n-1}$.

Key idea. Choose x_k = ω^k where ω is principal n^{th} root of unity. Where $k=0,\ 1,\ ...,\ n\text{-}1$

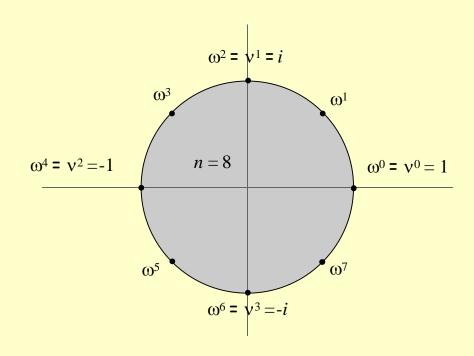
Roots of Unity

Def. An n^{th} root of unity is a complex number x such that $x^n = 1$.

Fact. The n^{th} roots of unity are: ω^0 , ω^1 , ..., ω^{n-1} where $\omega = e^{2\pi i/n}$.

Pf.
$$(\omega^k)^n = (e^{2\pi i k/n})^n = (e^{\pi i})^{2k} = (-1)^{2k} = 1.$$

Fact. The $\frac{1}{2}n^{th}$ roots of unity are: v^0 , v^1 , ..., $v^{n/2-1}$ where $v = \omega^2 = e^{4\pi i/n}$.



Fast Fourier Transform

Goal. Evaluate a degree n-1 polynomial $A(x) = a_0 + ... + a_{n-1} x^{n-1}$ at its n^{th} roots of unity: ω^0 , ω^1 , ..., ω^{n-1} .

Divide. Break up polynomial into even and odd terms.

$$A_{even}(x) = a_0 + a_2x + a_4x^2 + \dots + a_{n-2}x^{n/2-1}.$$

$$A_{odd}(x) = a_1 + a_3x + a_5x^2 + \dots + a_{n-1}x^{n/2-1}.$$

$$A(x) = A_{even}(x^2) + x A_{odd}(x^2).$$

Conquer. Evaluate $A_{even}(x)$ and $A_{odd}(x)$ at the $\frac{1}{2}n^{th}$ roots of unity: v^0 , v^1 , ..., $v^{n/2-1}$.

$$A(\omega^{k}) = A_{even}(v^{k}) + \omega^{k} A_{odd}(v^{k}), \quad 0 \le k < n/2$$

$$A(\omega^{k+1/2n}) = A_{even}(v^k) - \omega^k A_{odd}(v^k), \qquad 0 \le k < n/2$$

$$v^k = (\omega^{k+\frac{1}{2}n})^2 \qquad \omega^{k+\frac{1}{2}n} = -\omega^k$$

FFT Algorithm

```
fft(n, a_0, a_1, ..., a_{n-1}) {
     if (n == 1) return a_0
     (e_0, e_1, ..., e_{n/2-1}) \leftarrow FFT(n/2, a_0, a_2, a_4, ..., a_{n-2})
     (d_0,d_1,...,d_{n/2-1}) \leftarrow FFT(n/2, a_1,a_3,a_5,...,a_{n-1})
     for k = 0 to n/2 - 1 {
         \omega^k \leftarrow e^{2\pi i k/n}
         y_k \leftarrow e_k + \omega^k d_k
         y_{k+n/2} \leftarrow e_k - \omega^k d_k
     return (y_0, y_1, ..., y_{n-1})
```

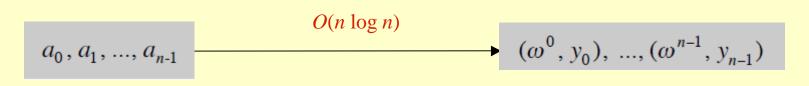
FFT Summary

Theorem. FFT algorithm evaluates a degree n-1 polynomial at each of the nth roots of unity in $O(n \log n)$ steps.

assumes n is a power of 2

Running time.

$$T(n) = 2T(n/2) + \Theta(n) \implies T(n) = \Theta(n \log n)$$

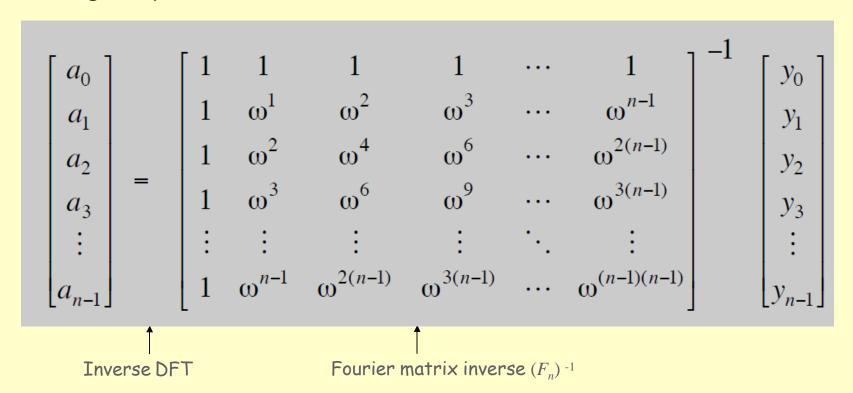


coefficient representation

point-value representation

Inverse Discrete Fourier Transform

Point-value \Rightarrow coefficient. Given n distinct points x_0, \ldots, x_{n-1} and values y_0, \ldots, y_{n-1} , find unique polynomial $a_0 + a_1x + \ldots + a_{n-1}x^{n-1}$, that has given values at given points.



Inverse DFT

Claim. Inverse of Fourier matrix F_n is given by following formula.

$$G_{n} = \frac{1}{n} \begin{bmatrix} 1 & 1 & 1 & 1 & \cdots & 1 \\ 1 & \omega^{-1} & \omega^{-2} & \omega^{-3} & \cdots & \omega^{-(n-1)} \\ 1 & \omega^{-2} & \omega^{-4} & \omega^{-6} & \cdots & \omega^{-2(n-1)} \\ 1 & \omega^{-3} & \omega^{-6} & \omega^{-9} & \cdots & \omega^{-3(n-1)} \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & \omega^{-(n-1)} & \omega^{-2(n-1)} & \omega^{-3(n-1)} & \cdots & \omega^{-(n-1)(n-1)} \end{bmatrix}$$

Consequence. To compute inverse FFT, apply same algorithm but use $\omega^{-1} = e^{-2\pi i/n}$ as principal n^{th} root of unity (and divide by n).

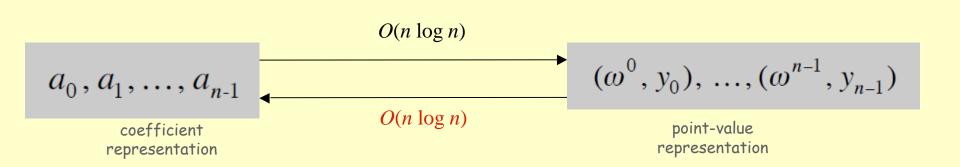
Inverse FFT: Algorithm

```
ifft(n, y_0, y_1, ..., y_{n-1}) {
     if (n == 1) return y_0
     (e_0, e_1, ..., e_{n/2-1}) \leftarrow FFT(n/2, y_0, y_2, y_4, ..., y_{n-2})
     (d_0, d_1, ..., d_{n/2-1}) \leftarrow FFT(n/2, y_1, y_3, y_5, ..., y_{n-1})
     for k = 0 to n/2 - 1 {
          \omega^k \leftarrow e^{-2\pi i k/n}
         y_{k+n/2} \leftarrow (e_k + \omega^k d_k) / n
         y_{k+n/2} \leftarrow (e_k - \omega^k d_k) / n
     return (a_0, a_1, ..., a_{n-1})
```

Inverse FFT Summary

Theorem. Inverse FFT algorithm interpolates a degree n-1 polynomial given values at each of the nth roots of unity in $O(n \log n)$ steps.

assumes n is a power of 2



Polynomial Multiplication

Theorem. Can multiply two degree n-1 polynomials in $O(n \log n)$ steps.

pad with 0s to make n a power of 2

