

CS 4424

Foundations of computer algebra

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This course

- Basic objects
polynomials, matrices
- Basic techniques
divide-and-conquer, Newton iteration, Hensel lifting
- Goal of the course: understanding some applications to coding theory
finite fields, algorithms on polynomials

Assignments, project, etc

3 assignments

- due in September and October

Midterm

- November 6
- open book

Project

- Reading papers
- Coding may be involved, but not required

Office hours

- Tuesday, 9:30am – 11:30am

Computer algebra

Roughly, studies how to solve **mathematical problems** on a computer, with an emphasis on “**exact solutions**”.

$$\text{solve}(2x + 1 = 0) \implies x = -\frac{1}{2}, \quad \text{not } x = -0.4999999999999999.$$

Many aspects

- programming languages for expressing mathematical notions;
- algorithms and complexity;
- implementation;
- ...

Here: emphasis on algorithms and complexity.

Numbers

Basic problem: dealing with numbers properly.

- **exactness** means that we handle multi-precision (arbitrary length) numbers.

A handful of algorithms

- addition easy
— ∞
- multiplication hard, but satisfactory answers
1960's
- division well-understood
1960's
- factorization ultra-hard
became especially hot after the discovery of the RSA scheme.

Linear equations

A large part of the world's computers are busy solving **linear systems**

$$x_1 + x_2 - 3x_3 = 3$$

$$-x_1 + 3x_2 - x_3 = 0$$

$$10x_1 + 3x_2 - x_3 = 5$$

- google
- simplex for linear programming
- numerical simulations of differential equations

Linear equations

In many cases, **floating-point** computations are used. **Exact solutions** are still useful:

- when exact answers are wanted,
mathematicians sometimes expect exact solutions
- handling degenerate problems,
NAN or slowdown with ill-posed problems
- in contexts that are not numerical,
crypto: RSA, ECC
- as sub-routines of higher-level algorithms.
like polynomial system solving

Fortunately for us, solving systems in an exact manner, we mostly forget about **numerical instability**.

Polynomial equations

This is where properly understanding the **output you expect** becomes important.

System:

$$F_1 = -3x_2^2 - 3x_2 + x_1^2 - 1, \quad F_2 = -x_2^2 + x_1^2.$$

Solutions:

$$(-1, -1), \quad (1, -1), \quad (-1/2, -1/2), \quad (1/2, -1/2).$$

System:

$$F_1 = -3x_2^2 - 3x_2 + x_1^2 - 1, \quad F_2 = -x_2^2 + x_1^2 + 1.$$

Solutions:

$$x_1^4 + \frac{7}{4}x_1^2 + \frac{7}{4} = 0, \quad x_2 = -\frac{2}{3}x_1^2 - \frac{4}{3}.$$

The **second case** is typical.

Computing with sequences

Problem: find the next term.

U : 1, 1, 1, 1, 1, 1, 1, 1

V : 0, 1, 1, 2, 3, 5, 8, 13

W : 12, 134, 222, 21, -3898, -40039, -347154, -2929918, -24657854

Answer: 1, 21 and -207605083.

How? The sequences U, V, W satisfy linear recurrences with constant coefficients:

$$U_{n+1} = U_n,$$

$$V_{n+2} = V_{n+1} + V_n,$$

$$W_{n+4} = 12W_{n+3} - 33W_{n+2} + 22W_{n+1} + 19W_n.$$

Euclid's algorithm provides a way to find the recurrence.

Computing with sequences

1978: Apéry proves that $\sum_{n \geq 1} \frac{1}{n^3}$ is irrational.

To convince ourselves of the validity of Apéry's method we need only complete the following exercise. Let

$$b_n = \sum_{k=0}^n \binom{n}{k}^2 \binom{n+k}{k}^2$$

$$c_{n,k} = \sum_{m=1}^n \frac{1}{m^3} + \sum_{m=1}^k \frac{(-1)^{m-1}}{2m^3 \binom{n}{m} \binom{n+m}{m}}$$

$$a_n = \sum_{k=0}^n \binom{n}{k}^2 \binom{n+k}{k}^2 c_{n,k}.$$

Then each sequence a_n and b_n satisfies the recurrence

$$(n+2)^3 u_{n+2} + (\dots) u_{n+1} + (\dots) u_n = 0.$$

Neither Cohen or I (van der Poorten) had been able to prove this in two months.

Polynomial (and integer) multiplication

Problem statement

Input

- two polynomials

$$F = f_0 + f_1x + \cdots + f_{n-1}x^{n-1} \quad G = g_0 + g_1x + \cdots + g_{n-1}x^{n-1}$$

Output

- the product

$$H = FG = h_0 + \cdots + h_{2n-2}x^{2n-2}$$

with

$$h_0 = f_0g_0 \quad \dots \quad h_i = \sum_{j+k=i} f_jg_k \quad \dots \quad h_{2n-2} = f_{n-1}g_{n-1}.$$

Motivation

Multiplication is a **central problem**.

Algorithms for

- gcd
- factorization
- root-finding
- evaluation, interpolation
- Chinese remaindering
- linear algebra (a little bit)
- polynomial system solving (a little bit)

rely on polynomial multiplication, and their complexity can be expressed using that of multiplication.

Results to remember

Prop. One can multiply polynomials with n terms using ...

- the naive algorithm

$O(n^2)$ operations.

- Karatsuba's algorithm

$O(n^{1.59})$ operations

$$1.59 = \log_2(3)$$

- Toom's algorithm(s)

$O(n^{1.47})$ operations

$$1.47 = \log_3(5)$$

- Fast Fourier Transform

$O(n \log(n))$ operations

nice cases

$O(n \log(n) \log(\log(n)))$ operations

in general

It's **still unknown** with the optimal is.

Thresholds

Practical aspects: don't neglect ...

- the constants in the $O(\dots)$ (usually better for the simpler (slower) algorithms)
- lower-level aspects (data representation, architecture)

In the **best current implementations** (over nice coefficient rings)

- Karatsuba beats the naive algorithm for degrees about 20.
- FFT wins for degrees about 100.

Some problems (crypto, number theory) require to handle polynomials of degree about 1000000.

Polynomials and integers

Polynomials. You want to multiply $3x^2 + 2x + 1$ and $6x^2 + 5x + 4$.

$$\begin{aligned} & (3x^2 + 2x + 1) \times (6x^2 + 5x + 4) \\ &= (3 \cdot 6)x^4 + (3 \cdot 5 + 2 \cdot 6)x^3 + (3 \cdot 4 + 2 \cdot 5 + 1 \cdot 6)x^2 + (2 \cdot 4 + 1 \cdot 5)x + (1 \cdot 4) \\ &= 18x^4 + 27x^3 + 28x^2 + 13x + 4. \end{aligned}$$

Integers. You want to multiply 321 and 654 (base 10).

$$\begin{aligned} & (3 \cdot 10^2 + 2 \cdot 10 + 1) \times (6 \cdot 10^2 + 5 \cdot 10 + 4) \\ &= 18 \cdot 10^4 + 27 \cdot 10^3 + 28 \cdot 10^2 + 13 \cdot 10 + 4 \\ &= 2 \cdot 10^5 + 9 \cdot 10^3 + 9 \cdot 10^2 + 3 \cdot 10 + 4 = 209934. \end{aligned}$$

Conclusion: similarities, but carries make the integer case harder.

Results to remember

The algorithms work **almost** the same, but are more complicated.

Prop. One can multiply integer with n bits using ...

- the naive algorithm

$O(n^2)$ bit operations.

- Karatsuba's algorithm

$O(n^{1.59})$ bit operations

$$1.59 = \log_2(3)$$

- Toom's algorithm(s)

$O(n^{1.47})$ bit operations

$$1.47 = \log_3(5)$$

- Fast Fourier Transform

$O(n \log(n) 2^{\log^*(n)})$ bit operations

$$\log^*(n) = \text{number of logs to reach 1}$$

It's **still unknown** with the optimal is.

Thresholds

Practical aspects: don't neglect ...

- the constants in the $O(\dots)$ (usually better for the simpler (slower) algorithms)

In the **best current implementations** (over nice coefficient rings)

- Karatsuba beats the naive algorithm for about **100** words.
- FFT wins for about **10000** words.

Some problems require to handle integer with about **800000000 words** (100 MB storage).

Coefficients

Most algorithms are insensitive to the **nature of the coefficients**:

- integers
- rational numbers
- complex numbers
- others.

All that is needed is that

- you can **add** coefficients,
- and **multiply** them,
- with some obvious **good-behaviour rules**.

Rings

A ring is a set with a $+$ and a \times where everything we expect holds.

Addition and subtraction

- $a - a = 0$
- $a + b = b + a$
- $a + (b + c) = (a + b) + c$

Multiplication

- $a(bc) = (ab)c$

Addition and multiplication

- $a(b + c) = ab + ac$

Examples and non-examples

Examples

- integers, rationals, complex numbers, ...

Counterexamples

- machine floats

```
void main(){
    float a, b, c;
    a = 3432.675;
    b = 0.03232;
    c = 24.535;
    printf("%f\n", ((a+b)+c) - (a+(b+c)));
}
```

-0.000244

Further examples

Bits form a ring with the operations

xor	0	1		and	0	1
0	0	1		0	0	0
1	1	0		1	0	1

that we prefer to write

+	0	1		×	0	1
0	0	1		0	0	0
1	1	0		1	0	1

Rule: do the operation as if you had integers, and reduce modulo 2.

Notation: $\{0, 1\} = \mathbb{F}_2 = \mathbb{Z}/2\mathbb{Z}$.

Naive algorithm

Naive multiplication

You have to multiply

$$F = f_0 + f_1x + \cdots + f_{n-1}x^{n-1}, \quad G = g_0 + g_1x + \cdots + g_{n-1}x^{n-1};$$

the result is

$$H = FG = h_0 + \cdots + h_{2n-2}x^{2n-2}$$

with

$$h_0 = f_0g_0 \quad \dots \quad h_i = \sum_{j+k=i} f_jg_k \quad \dots \quad h_{2n-2} = f_{n-1}g_{n-1}.$$

Looking at the formula, computing all h_i takes n^2 multiplications and $(n-1)^2$ additions.

Total: $O(n^2)$.

Karatsuba's algorithm

Karatsuba's algorithm

Two ingredients

- a trick for low degree
- divide-and-conquer

The trick. You have to multiply

$$f = f_0 + f_1x, \quad g = g_0 + g_1x,$$

so the product is

$$h = f_0g_0 + (f_0g_1 + f_1g_0)x + f_1g_1x^2.$$

Slow algorithm: $f_0g_0, f_0g_1, f_1g_0, f_1g_1$.

Better:

1. compute f_0g_0 and f_1g_1
2. Deduce $f_0g_1 + f_1g_0 = (f_0 + f_1)(g_0 + g_1) - f_0g_0 - f_1g_1$

3 multiplications and 4 additions.

Divide and conquer

Suppose now that f, g have n terms, with $n = 2^k$, and let

$$f = f_0 + f_1x^{n/2}, \quad g = g_0 + g_1x^{n/2};$$

so f_0, f_1, g_0, g_1 have $n/2$ terms.

As before, $h = fg$ is

$$h = f_0g_0 + (f_0g_1 + f_1g_0)x^{n/2} + f_1g_1x^n.$$

Algorithm

1. If $n = 1$, return $h = f_0g_0$. Else:
2. Compute f_0g_0 and f_1g_1 .
3. Deduce $f_0g_1 + f_1g_0 = (f_0 + f_1)(g_0 + g_1) - f_0g_0 - f_1g_1$.
4. Deduce h .

3 recursive calls and some additions.

Simplified analysis

We count only **multiplications**:

- $M(n)$ is the number of multiplications with inputs of size n , $n = 2^k$.

Recurrence:

- $M(1) = 1$
- $M(n) = 3M(n/2)$

Unrolling the recurrence:

$$M(n) = M(2^k) = 3M(2^{k-1}) = 3^2 M(2^{k-2}) = \dots = 3^k M(1) = 3^k.$$

Simplification: $M(n) = 3^k = 3^{\log_2(n)} = n^{\log_2(3)}$.

Generalization: for **any degree**, $O(n^{\log_2(3)})$ multiplications.

Counting all operations

Total complexity

- $K(n)$ is the number of operations with inputs of size n , $n = 2^k$.

Recurrence:

- $K(1) = 1$
- $K(n) = 3K(n/2) + \ell n$

Here, ℓ is a constant that I don't want to estimate

ℓ is about 4.

Unrolling the recurrence:

$$K(n) = O(n^{\log_2(3)}).$$

Master theorem, first version

Assumption: suppose that a function $T(n)$ satisfies

$$T(n) \leq aT\left(\frac{n}{b}\right) + cn^k,$$

with

- $b > 1$,
- $a > b$,
- $\log_b(a) > k$.

Conclusion: then

$$T(n) = O(n^{\log_b(a)}).$$

Consequence: the cost of Karatsuba's algorithm is $T(n) = O(n^{\log_b(a)})$.

Toom's algorithm

The idea behind the trick

Evaluation.

$$\begin{array}{rclclcl} f_0 & = & f(0) & g_0 & = & g(0) \\ f_0 + f_1 & = & f(1) & g_0 + g_1 & = & g(1) \\ f_1 & = & f(\infty) & g_1 & = & g(\infty) \end{array}$$

Multiplication. After the products, we know

$$\begin{array}{rcl} h(0) & = & f(0)g(0) \\ h(1) & = & f(1)g(1) \\ h(\infty) & = & f(\infty)g(\infty) \end{array}$$

Interpolation.

$$h = h(0) + (h(1) - h(0) - h(\infty))x + h(\infty)x^2.$$

Toom's algorithm

Let

$$F = f_0 + f_1x + f_2x^2, \quad G = g_0 + g_1x + g_2x^2$$

and

$$H = FG = h_0 + h_1x + h_2x^2 + h_3x^3 + h_4x^4.$$

To get H , we still do

- evaluation,
- multiplication,
- interpolation.

Now, we need 5 values because H has 5 unknown coefficients:

- $0, 1, -1, 2, \infty$ other choices are possible
- would not work with coefficients in \mathbb{F}_2 .

The evaluation / interpolation phase

Evaluation.

$$\begin{array}{ll} f(0) & = f_0 & g(0) & = g_0 \\ f(1) & = f_0 + f_1 + f_2 & g(1) & = g_0 + g_1 + g_2 \\ f(-1) & = f_0 - f_1 + f_2 & g(-1) & = g_0 - g_1 + g_2 \\ f(2) & = f_0 + 2f_1 + 4f_2 & g(2) & = g_0 + 2g_1 + 4g_2 \\ f(\infty) & = f_2 & g(\infty) & = g_2 \end{array}$$

Multiplication: the products give us

$$h(0) = f(0)g(0), \quad \dots, \quad h(\infty) = f(\infty)g(\infty)$$

Interpolation: recover H from its values.

The Toom recursion

Analysis: at each step,

- we divide n by **3**;
- and we do **5** recursive calls;
- the extra operations count is ℓn , for some ℓ .

Recurrence:

$$T(n) \leq 5T\left(\frac{n}{3}\right) + \ell n.$$

Master theorem:

$$T(n) = O(n^{\log_3 5}).$$

Generalization of Toom

Let

$$F = f_0 + f_1x + \cdots + f_{k-1}x^{k-1}, \quad G = g_0 + g_1x + \cdots + g_{k-1}x^{k-1}$$

and

$$H = FG = h_0 + h_1x + \cdots + h_{2k-2}x^{2k-2}.$$

Analysis: at each step,

- we divide n by k ; number of terms in F, G
- and we do $2k - 1$ recursive calls; number of terms in H
- the extra operations count is ℓn , for some ℓ .

Master theorem:

$$T(n) = O(n^{\log_k(2k-1)}).$$

Examples:

$$k = 100 \implies O(n^{1.15}), \quad k = 1000 \implies O(n^{1.1}), \quad k = 10000 \implies O(n^{1.07})$$

Fast Fourier Transform (over \mathbb{C})

The idea behind FFT

Suppose that (e.g. in Toom's algorithm), evaluation and interpolation were **almost free**, say **linear time**.

Multiplication algorithm:

- evaluate F and G at $2n - 1$ points $O(n)$
- multiply the values $O(n)$
- interpolate H $O(n)$

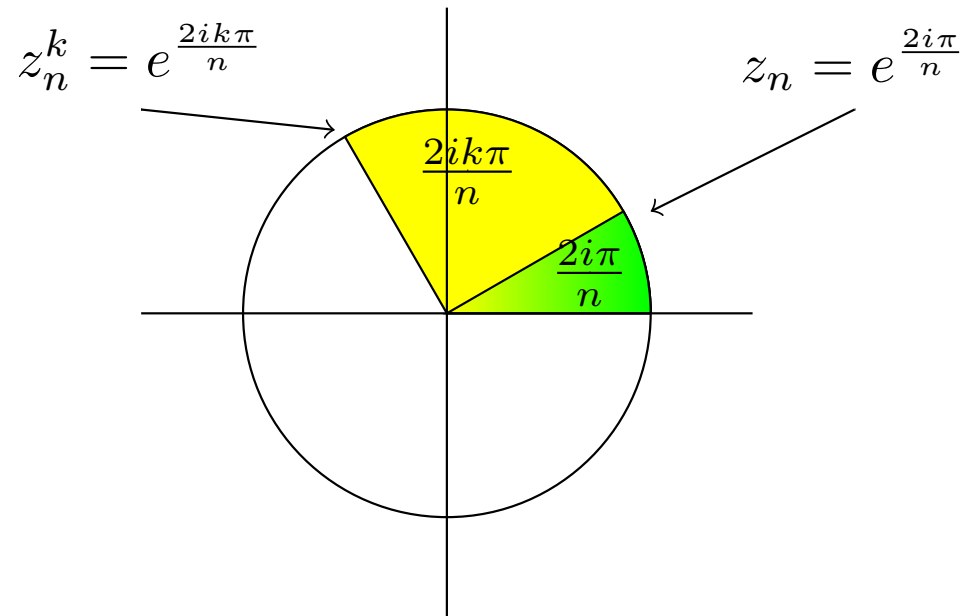
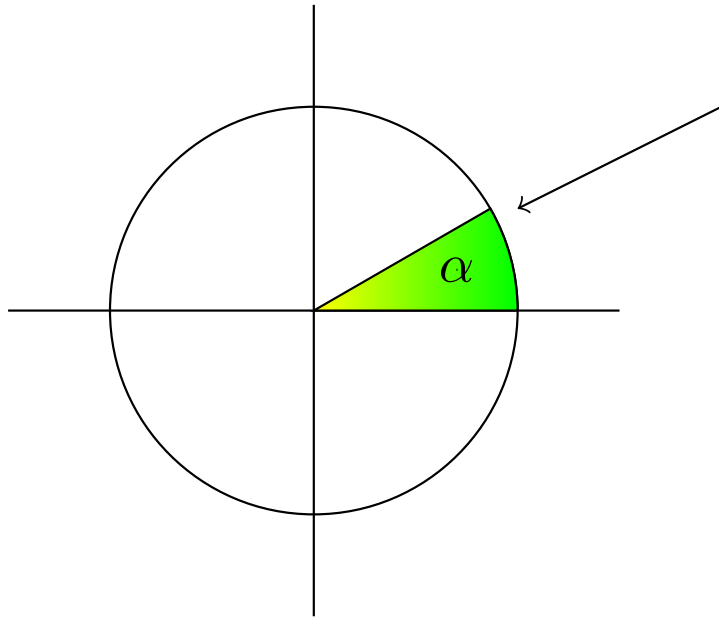
Total: $O(n)$.

In real life

- evaluation and interpolation are **expensive** in general;
- FFT provides with a $O(n \log(n))$ evaluation and interpolation;
- and so a $O(n \log(n))$ multiplication.

Complex numbers

$$z = e^{i\alpha} = \cos(\alpha) + i \sin(\alpha)$$



Roots of unity

Def.

- A *n th root of unity* is a complex number z such that $z^n = 1$.
- The *primitive n th root of unity* is

$$z_n = e^{\frac{2i\pi}{n}}$$

Prop.

- The n th roots of unity are the powers

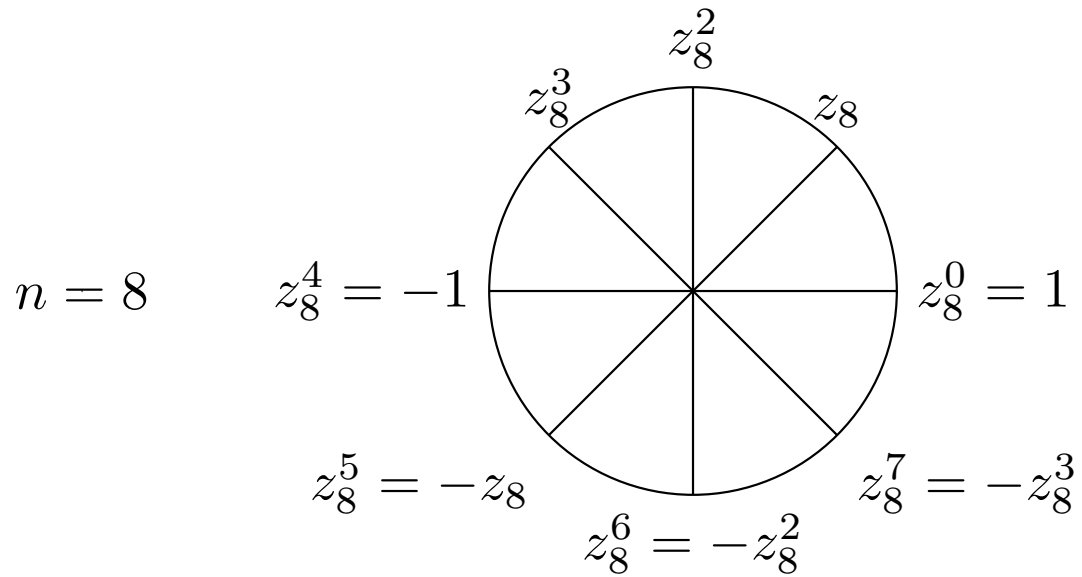
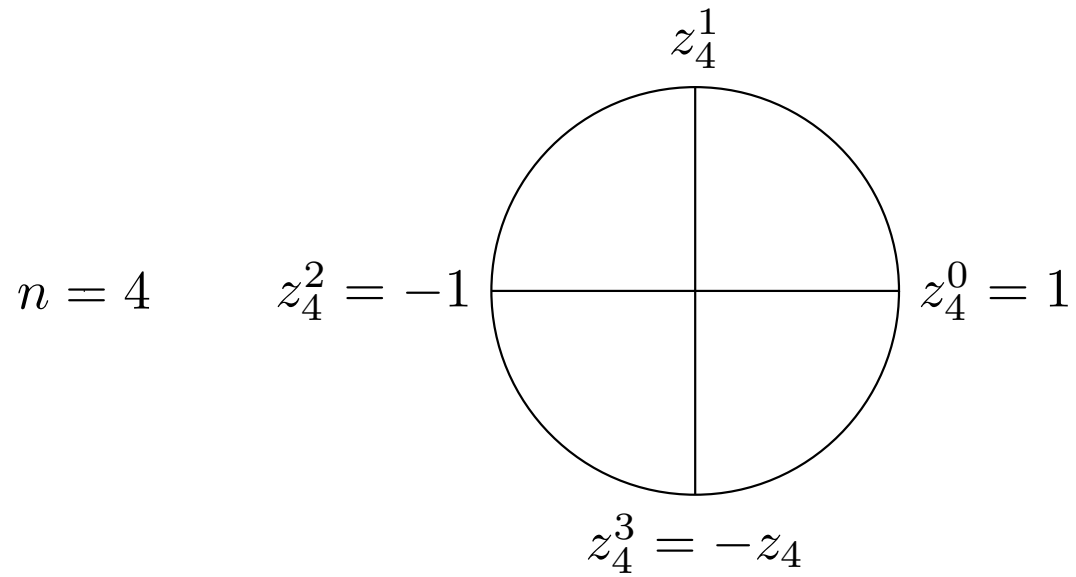
$$z_n^0 = 1, \quad z_n, \quad z_n^2, \quad \dots, \quad z_n^{n-1}$$

Prop

- If $n = 2m$, then

$$z_m = z_n^2.$$

Examples



Discrete Fourier Transform

Consider the n th roots of unity:

$$z_n^0, \dots, z_n^{n-1},$$

Then the operation

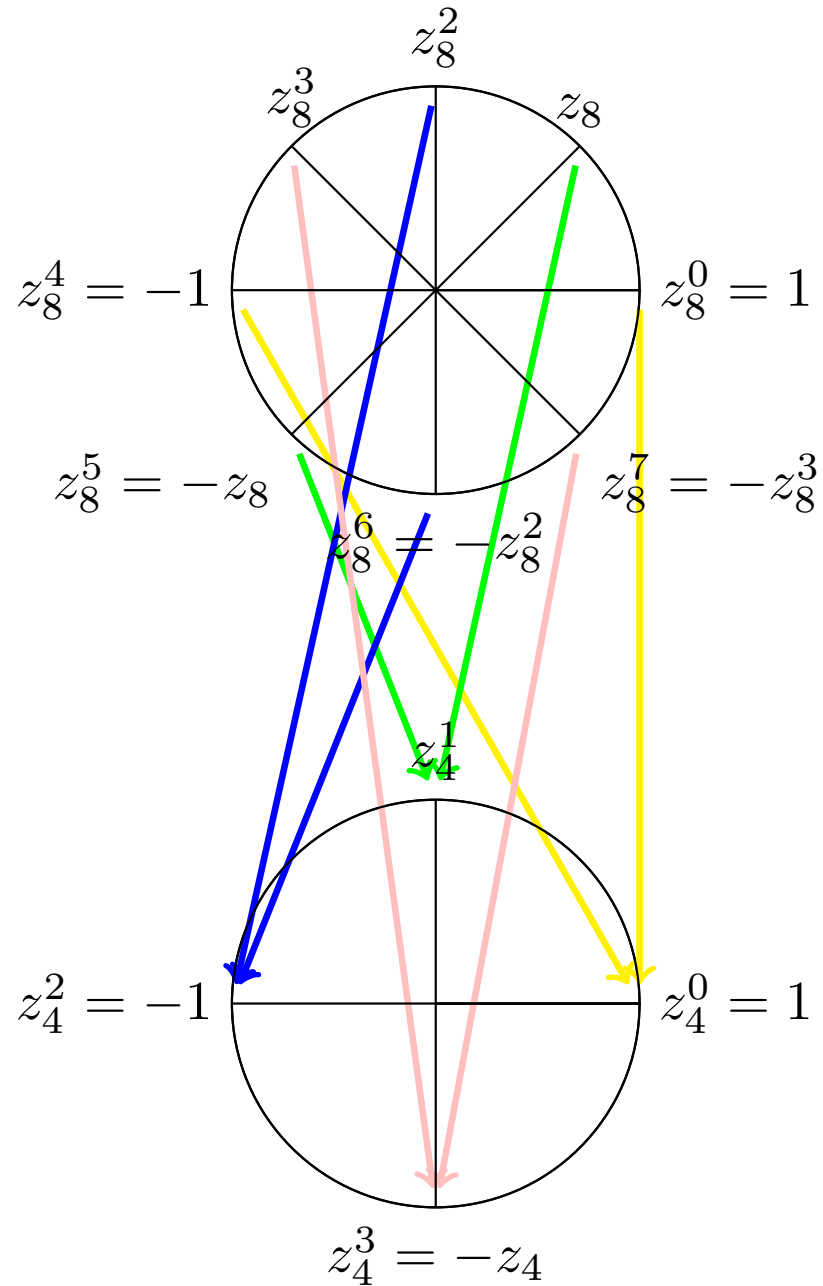
$$F = f_0 + \dots + f_{n-1}x^{n-1} \mapsto (F(z_n^0), \dots, F(z_n^{n-1}))$$

is called the **Discrete Fourier Transform**.

Costs:

- **Naive algorithm:** $O(n^2)$ operations.
- **FFT:** $O(n \log(n))$ operations.

Squaring for n even



Squaring for n even

With $n = 2m$, squaring

- sends all n th roots of unity to m th roots;
- z_n^i and $z_n^{i+m} = -z_n^i$ have the same square.

We are setting up a divide-and-conquer for roots of unity.

Even and odd decomposition

Any polynomial

$$F = f_0 + f_1x + \cdots + f_{n-1}x^{n-1}$$

can be written

$$F = F_{\text{even}}(x^2) + xF_{\text{odd}}(x^2),$$

with

$$\deg(F_{\text{even}}) < n/2, \quad \deg(F_{\text{odd}}) < n/2.$$

Example.

- $F = 28 + 11x + 34x^2 - 55x^3$
- $F_{\text{even}} = 28 + 34x$
- $F_{\text{odd}} = 11 - 55x$

We are setting up a divide-and-conquer for polynomials.

Decomposition and evaluation

To evaluate $F(x)$:

- evaluate $v = F_{\text{even}}(x^2)$
- evaluate $v' = F_{\text{odd}}(x^2)$
- deduce $F(x) = v + xv'$.

To evaluate **all** $F(x_0), \dots, F(x_{n-1})$:

- evaluate all $v_i = F_{\text{even}}(x_i^2)$
- evaluate all $v'_i = F_{\text{odd}}(x_i^2)$
- deduce $F(x_i) = v_i + x_i v'_i$.

Fast Fourier Transform

Suppose that the points x_i are n th roots of unity:

$$z_n^0, \dots, z_n^{n-1},$$

with $n = 2m$. Then, their squares are

$$z_m^0, \dots, z_m^{m-1}$$

FFT(F, n)

$$n = 2^k$$

- if $n = 1$, return f_0 .
- let $V = \text{FFT}(F_{\text{even}}, n/2)$
- let $V' = \text{FFT}(F_{\text{odd}}, n/2)$
- return $(V[i \bmod n/2] + z_n^i V'[i \bmod n/2] : 0 \leq i < n)$

Master theorem, second version

Assumption: suppose that a function $T(n)$ satisfies

$$T(n) \leq 2T\left(\frac{n}{2}\right) + cn,$$

for n a power of 2.

Conclusion: $T(n) = O(n \log(n))$, for n a power of 2.

Application: the cost $F(n)$ of the FFT algorithm satisfies

- $F(1) = 0$
- $F(n) = 2F(n/2) + 2n,$

so $F(n) = O(n \log(n))$.

Inverse DFT

Prop.

- Performing the **inverse DFT** in size n is the same thing as
 - performing a DFT at

$$\frac{1}{z_n^0}, \frac{1}{z_n^1}, \dots, \frac{1}{z_n^{n-1}}$$

- dividing the results by n .
- this new DFT is the same as before:

$$\frac{1}{z_n^i} = z_n^{n-i},$$

so the outputs are just shuffled.

Consequence: the cost of the inverse DFT is $O(n \log(n))$.

FFT multiplication

To multiply two polynomials F, G in $\mathbb{C}[x]$, of degrees $< m$:

- find $n = 2^k$ such that $H = FG$ has degree less than n $n \leq 2m$
- compute $\text{DFT}(F, n)$ and $\text{DFT}(G, n)$ $O(n \log(n))$
- multiply the values to get $\text{DFT}(H, n)$ $O(n)$
- recover H by inverse DFT. $O(n \log(n))$

Cost: $O(n \log(n)) = O(m \log(m))$.

Why “Fourier Transform”?

In **analysis**, one uses the **continuous Fourier Transform**

$$k \mapsto \hat{f}(k) = \int_{-\infty}^{\infty} f(t) e^{-2\pi i k t} dt.$$

In **signal processing**, **discrete Fourier Transform**, for discrete signals:

$$\begin{aligned} k \mapsto \hat{f}(k) &= \sum_{j=0}^{n-1} f\left(\frac{j}{n}\right) e^{\frac{-2\pi i j k}{n}} \\ &= \sum_{j=0}^{n-1} f\left(\frac{j}{n}\right) \left(e^{\frac{-2\pi i j}{n}}\right)^k \\ &= \sum_{j=0}^{n-1} f\left(\frac{j}{n}\right) (z_n^k)^j \\ &= F(z_n^k) \end{aligned}$$

with

$$F(z) = f(0) + f\left(\frac{1}{n}\right)z + \dots + f\left(\frac{n-1}{n}\right)z^{n-1}.$$

Multivariate polynomials

Multivariate polynomials

Things are usually **more complicated**

- the **degree** is not the proper measure anymore;
- the **shape** of the set monomials becomes more important.

Empirically, many problems in several variables are **sparse**

- in the sparsest possible case, the naive algorithm is optimal.

Multivariate polynomials

One useful trick, **Kronecker substitution**:

- works for **any** multivariate polynomials;
- good for polynomials $F(x_1, \dots, x_n)$ with

$$\deg(F, x_1) < d_1, \quad \dots, \quad \deg(F, x_n) < d_n;$$

- reduces to **univariate** polynomial multiplication.

Kronecker's substitution on an example

$$\begin{aligned} F &= (1 + 3x_1 + 4x_1^2) + (22 + x_1 - x_1^2)x_2 + (-3 - 3x_1 + 2x_1^2)x_2^2 \\ &= F_0(x_1) + F_1(x_1)x_2 + F_2(x_1)x_2^2 \end{aligned}$$

$$\begin{aligned} G &= (-2 + x_1 + x_1^2) + (4 + x_1 + 3x_1^2)x_2 + (3 - x_1 + x_1^2)x_2^2 \\ &= G_0(x_1) + G_1(x_1)x_2 + G_2(x_1)x_2^2 \end{aligned}$$

Then $H = FG$ is

$$\begin{aligned} H &= F_0G_0 \\ &+ (F_0G_1 + F_1G_0)x_2 \\ &+ (F_0G_2 + F_1G_1 + F_2G_0)x_2^2 \\ &+ (F_1G_2 + F_2G_1)x_2^3 \\ &+ F_2G_2x_2^4 \end{aligned}$$

Kronecker's substitution on an example

- Remark that all $F_i(x_1)G_j(x_1)$ have degree at most 4

- So we replace x_2 by x_1^5 $5 = 4 + 1$

$$\begin{aligned} F^* &= (1 + 3x_1 + 4x_1^2) + (22 + x_1 - x_1^2)x_1^5 + (-3 - 3x_1 + 2x_1^2)x_1^{10} \\ &= F_0(x_1) + F_1(x_1)x_1^5 + F_2(x_1)x_1^{10} \end{aligned}$$

$$\begin{aligned} G^* &= (-2 + x_1 + x_1^2) + (4 + x_1 + 3x_1^2)x_1^5 + (3 - x_1 + x_1^2)x_1^{10} \\ &= G_0(x_1) + G_1(x_1)x_1^5 + G_2(x_1)x_1^{10} \end{aligned}$$

Kronecker's substitution on an example

After multiplying F^* and G^* :

$$\begin{aligned}H^* &= F_0G_0 \\ &+ (F_0G_1 + F_1G_0)x_1^5 \\ &+ (F_0G_2 + F_1G_1 + F_2G_0)x_1^{10} \\ &+ (F_1G_2 + F_2G_1)x_1^{15} \\ &+ F_2G_2x_1^{20}\end{aligned}$$

Because $\deg(F_iG_j) \leq 4$, there is **no overlap**.

So we can directly read off the result.