

CSE 548 / AMS 542: Analysis of Algorithms

Lecture 4

(Divide-and-Conquer Algorithms: Polynomial Multiplication)

Rezaul A. Chowdhury

Department of Computer Science

SUNY Stony Brook

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Coefficient Representation of Polynomials

$$\begin{aligned} A(x) &= \sum_{j=0}^{n-1} a_j x^j \\ &= a_0 + a_1 x + a_2 x^2 + \cdots + a_{n-1} x^{n-1} \end{aligned}$$

$A(x)$ is a polynomial of degree bound n represented as a vector $a = (a_0, a_1, \dots, a_{n-1})$ of coefficients.

The *degree* of $A(x)$ is k provided it is the largest integer such that a_k is nonzero. Clearly, $0 \leq k \leq n - 1$.

Evaluating $A(x)$ at a given point:

Takes $\Theta(n)$ time using Horner's rule:

$$\begin{aligned} A(x_0) &= a_0 + a_1 x_0 + a_2 (x_0)^2 + \cdots + a_{n-1} (x_0)^{n-1} \\ &= a_0 + x_0 \left(a_1 + x_0 \left(a_2 + \cdots + x_0 \left(a_{n-2} + x_0 \left(a_{n-1} \right) \right) \cdots \right) \right) \end{aligned}$$

Coefficient Representation of Polynomials

Adding Two Polynomials:

Adding two polynomials of degree bound n takes $\Theta(n)$ time.

$$C(x) = A(x) + B(x)$$

$$\text{where, } A(x) = \sum_{j=0}^{n-1} a_j x^j \text{ and } B(x) = \sum_{j=0}^{n-1} b_j x^j .$$

$$\text{Then } C(x) = \sum_{j=0}^{n-1} c_j x^j, \text{ where, } c_j = a_j + b_j \text{ for } 0 \leq j \leq n - 1 .$$

Coefficient Representation of Polynomials

Multiplying Two Polynomials:

The product of two polynomials of degree bound n is another polynomial of degree bound $2n - 1$.

$$C(x) = A(x)B(x)$$

$$\text{where, } A(x) = \sum_{j=0}^{n-1} a_j x^j \text{ and } B(x) = \sum_{j=0}^{n-1} b_j x^j.$$

$$\text{Then } C(x) = \sum_{j=0}^{2n-2} c_j x^j \text{ where, } c_j = \sum_{k=0}^j a_k b_{j-k} \text{ for } 0 \leq j \leq 2n - 2.$$

The coefficient vector $c = (c_0, c_1, \dots, c_{2n-2})$, denoted by $c = a \otimes b$, is also called the *convolution* of vectors $a = (a_0, a_1, \dots, a_{n-1})$ and $b = (b_0, b_1, \dots, b_{n-1})$.

Clearly, straightforward evaluation of c takes $\Theta(n^2)$ time.

Polynomial Multiplication and Convolution

$$\begin{array}{ccccccccccc} & & & & & & & a_0 & + & a_1x & + & a_2x^2 & + & a_3x^3 \\ & & & & & & & \downarrow & & & & & & & \\ b_3x^3 & + & b_2x^2 & + & b_1x & + & b_0 & \Rightarrow & & & & & & & \\ & & & & & & a_0b_0 & & & & & & & & \\ & & & & & & (a_0b_0) & & & & & & & & \end{array}$$

$$\begin{aligned} & (a_0 + a_1x + a_2x^2 + a_3x^3) \times (b_0 + b_1x + b_2x^2 + b_3x^3) \\ & = a_0b_0 \\ & + \dots \end{aligned}$$

Polynomial Multiplication and Convolution

$$\begin{array}{ccccccc} & & & a_0 & + & a_1x & + & a_2x^2 & + & a_3x^3 \\ & & & \boxed{a_0} & + & \boxed{a_1x} & + & \boxed{a_2x^2} & + & \boxed{a_3x^3} \\ b_3x^3 & + & b_2x^2 & + & b_1x & + & b_0 & \Rightarrow & & \\ \boxed{b_3x^3} & + & \boxed{b_2x^2} & + & \boxed{b_1x} & + & \boxed{b_0} & \Rightarrow & & \\ & & & a_0b_1x & + & a_1b_0x & & & & \\ \boxed{a_0b_1x} & + & \boxed{a_1b_0x} & & & & & & & \end{array}$$

$$(a_0b_1 + a_1b_0)x$$

$$\begin{aligned} & (a_0 + a_1x + a_2x^2 + a_3x^3) \times (b_0 + b_1x + b_2x^2 + b_3x^3) \\ & = a_0b_0 \\ & + (a_0b_1 + a_1b_0)x \\ & + \dots \end{aligned}$$

Polynomial Multiplication and Convolution

$$\begin{array}{ccccccc} & & a_0 & + & a_1x & + & a_2x^2 & + & a_3x^3 \\ & & \boxed{a_0} & + & \boxed{a_1x} & + & \boxed{a_2x^2} & + & \boxed{a_3x^3} \\ & & & & & & & & \\ \boxed{b_3x^3} & + & \boxed{b_2x^2} & + & \boxed{b_1x} & + & \boxed{b_0} & \Rightarrow & \\ & & \boxed{a_0b_2x^2} & + & \boxed{a_1b_1x^2} & + & \boxed{a_2b_0x^2} & & \\ & & (& a_0b_2 & + & a_1b_1 & + & a_2b_0 &)x^2 \end{array}$$

$$\begin{aligned} & (a_0 + a_1x + a_2x^2 + a_3x^3) \times (b_0 + b_1x + b_2x^2 + b_3x^3) \\ & = a_0b_0 \\ & \quad + (a_0b_1 + a_1b_0)x \\ & \quad + (a_0b_2 + a_1b_1 + a_2b_0)x^2 \\ & \quad + \dots \end{aligned}$$

Polynomial Multiplication and Convolution

$$\begin{array}{cccc} \boxed{a_0} & + & \boxed{a_1x} & + & \boxed{a_2x^2} & + & \boxed{a_3x^3} \\ \boxed{b_3x^3} & + & \boxed{b_2x^2} & + & \boxed{b_1x} & + & \boxed{b_0} & \Rightarrow \\ \boxed{a_0b_3x^3} & + & \boxed{a_1b_2x^3} & + & \boxed{a_2b_1x^3} & + & \boxed{a_3b_0x^3} \end{array}$$

$$(a_0b_3 + a_1b_2 + a_2b_1 + a_3b_0)x^3$$

$$\begin{aligned} & (a_0 + a_1x + a_2x^2 + a_3x^3) \times (b_0 + b_1x + b_2x^2 + b_3x^3) \\ & = a_0b_0 \\ & \quad + (a_0b_1 + a_1b_0)x \\ & \quad + (a_0b_2 + a_1b_1 + a_2b_0)x^2 \\ & \quad + (a_0b_3 + a_1b_2 + a_2b_1 + a_3b_0)x^3 \\ & \quad + \dots \end{aligned}$$

Polynomial Multiplication and Convolution

$$\begin{array}{ccccccc}
 \boxed{a_0} & + & \boxed{a_1x} & + & \boxed{a_2x^2} & + & \boxed{a_3x^3} \\
 & & \boxed{b_3x^3} & + & \boxed{b_2x^2} & + & \boxed{b_1x} & + & \boxed{b_0} \Rightarrow \\
 & & \boxed{a_1b_3x^4} & + & \boxed{a_2b_2x^4} & + & \boxed{a_3b_1x^4} \\
 & & (& a_1b_3 & + & a_2b_2 & + & a_3b_1 &)x^4
 \end{array}$$

$$\begin{aligned}
 & (a_0 + a_1x + a_2x^2 + a_3x^3) \times (b_0 + b_1x + b_2x^2 + b_3x^3) \\
 & = a_0b_0 \\
 & \quad + (a_0b_1 + a_1b_0)x \\
 & \quad + (a_0b_2 + a_1b_1 + a_2b_0)x^2 \\
 & \quad + (a_0b_3 + a_1b_2 + a_2b_1 + a_3b_0)x^3 \\
 & \quad + (a_1b_3 + a_2b_2 + a_3b_1)x^4 \\
 & \quad + \dots
 \end{aligned}$$

Polynomial Multiplication and Convolution

$$\begin{array}{ccccccc}
 \boxed{a_0} & + & \boxed{a_1x} & + & \boxed{a_2x^2} & + & \boxed{a_3x^3} \\
 & & & & \boxed{b_3x^3} & + & \boxed{b_2x^2} & + & \boxed{b_1x} & + & \boxed{b_0} & \Rightarrow \\
 & & & & \boxed{a_2b_3x^5} & + & \boxed{a_3b_2x^5} & & & & \\
 & & & & (a_2b_3 + a_3b_2)x^5 & & & & & &
 \end{array}$$

$$\begin{aligned}
 & (a_0 + a_1x + a_2x^2 + a_3x^3) \times (b_0 + b_1x + b_2x^2 + b_3x^3) \\
 & = a_0b_0 \\
 & \quad + (a_0b_1 + a_1b_0)x \\
 & \quad + (a_0b_2 + a_1b_1 + a_2b_0)x^2 \\
 & \quad + (a_0b_3 + a_1b_2 + a_2b_1 + a_3b_0)x^3 \\
 & \quad + (a_1b_3 + a_2b_2 + a_3b_1)x^4 \\
 & \quad + (a_2b_3 + a_3b_2)x^5 \\
 & \quad + \dots
 \end{aligned}$$

Coefficient Representation of Polynomials

Multiplying Two Polynomials:

We can use Karatsuba's algorithm (assume n to be a power of 2):

$$A(x) = \sum_{j=0}^{n-1} a_j x^j = \sum_{j=0}^{\frac{n}{2}-1} a_j x^j + x^{\frac{n}{2}} \sum_{j=0}^{\frac{n}{2}-1} a_{\frac{n}{2}+j} x^j = A_1(x) + x^{\frac{n}{2}} A_2(x)$$
$$B(x) = \sum_{j=0}^{n-1} b_j x^j = \sum_{j=0}^{\frac{n}{2}-1} b_j x^j + x^{\frac{n}{2}} \sum_{j=0}^{\frac{n}{2}-1} b_{\frac{n}{2}+j} x^j = B_1(x) + x^{\frac{n}{2}} B_2(x)$$

Then $C(x) = A(x)B(x)$

$$= A_1(x)B_1(x) + x^{\frac{n}{2}} [A_1(x)B_2(x) + A_2(x)B_1(x)] + x^n A_2(x)B_2(x)$$

But $A_1(x)B_2(x) + A_2(x)B_1(x)$

$$= [A_1(x) + A_2(x)][B_1(x) + B_2(x)] - A_1(x)B_1(x) - A_2(x)B_2(x)$$

3 recursive multiplications of polynomials of degree bound $\frac{n}{2}$.

Similar recurrence as in Karatsuba's integer multiplication

algorithm leading to a complexity of $O(n^{\log_2 3}) = O(n^{1.59})$. 12

Point-Value Representation of Polynomials

A point-value representation of a polynomial $A(x)$ is a set of n point-value pairs $\{(x_0, y_0), (x_1, y_1), \dots, (x_{n-1}, y_{n-1})\}$ such that all x_k are distinct and $y_k = A(x_k)$ for $0 \leq k \leq n - 1$.

A polynomial has many point-value representations.

Adding Two Polynomials:

Suppose we have point-value representations of two polynomials of degree bound n using the same set of n points.

$$A: \{(x_0, y_0^a), (x_1, y_1^a), \dots, (x_{n-1}, y_{n-1}^a)\}$$

$$B: \{(x_0, y_0^b), (x_1, y_1^b), \dots, (x_{n-1}, y_{n-1}^b)\}$$

If $C(x) = A(x) + B(x)$ then

$$C: \{(x_0, y_0^a + y_0^b), (x_1, y_1^a + y_1^b), \dots, (x_{n-1}, y_{n-1}^a + y_{n-1}^b)\}$$

Thus polynomial addition takes $\Theta(n)$ time.

Point-Value Representation of Polynomials

Multiplying Two Polynomials:

Suppose we have *extended* (why?) point-value representations of two polynomials of degree bound n using the same set of $2n$ points.

$$A: \{(x_0, y_0^a), (x_1, y_1^a), \dots, (x_{2n-1}, y_{2n-1}^a)\}$$

$$B: \{(x_0, y_0^b), (x_1, y_1^b), \dots, (x_{2n-1}, y_{2n-1}^b)\}$$

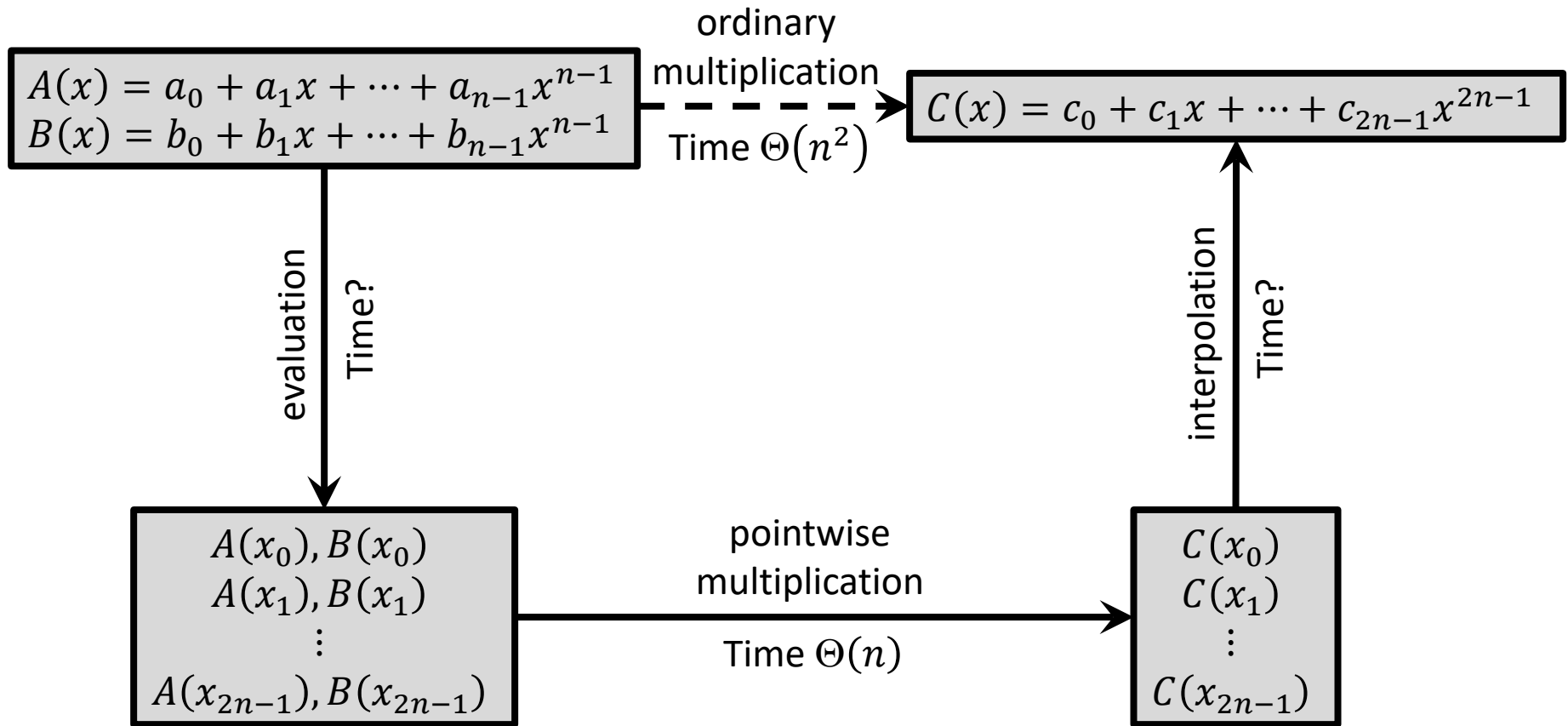
If $C(x) = A(x)B(x)$ then

$$C: \{(x_0, y_0^a y_0^b), (x_1, y_1^a y_1^b), \dots, (x_{2n-1}, y_{2n-1}^a y_{2n-1}^b)\}$$

Thus polynomial multiplication also takes only $\Theta(n)$ time!

(compare this with the $\Theta(n^2)$ time needed in the coefficient form)

Faster Polynomial Multiplication? (in Coefficient Form)



Faster Polynomial Multiplication? (in Coefficient Form)

Coefficient Representation \Rightarrow Point-Value Representation:

We select any set of n distinct points $\{x_0, x_1, \dots, x_{n-1}\}$, and evaluate $A(x_k)$ for $0 \leq k \leq n - 1$.

Using Horner's rule this approach takes $\Theta(n^2)$ time.

Point-Value Representation \Rightarrow Coefficient Representation:

We can interpolate using Lagrange's formula:

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

This again takes $\Theta(n^2)$ time.

In both cases we need to do much better!

Coefficient Form \Rightarrow Point-Value Form

A polynomial of degree bound n : $A(x) = a_0 + a_1x + \dots + a_{n-1}x^{n-1}$

A set of n distinct points: $\{x_0, x_1, \dots, x_{n-1}\}$

Compute point-value form: $\{(x_0, A(x_0)), (x_1, A(x_1)), \dots, (x_{n-1}, A(x_{n-1}))\}$

Using matrix notation:
$$\begin{bmatrix} A(x_0) \\ A(x_1) \\ \vdots \\ \vdots \\ \vdots \\ A(x_{n-1}) \end{bmatrix} = \begin{bmatrix} 1 & x_0 & (x_0)^2 & \dots & (x_0)^{n-1} \\ 1 & x_1 & (x_1)^2 & \dots & (x_1)^{n-1} \\ \vdots & \vdots & \vdots & \dots & \vdots \\ \vdots & \vdots & \vdots & \dots & \vdots \\ \vdots & \vdots & \vdots & \dots & \vdots \\ 1 & x_{n-1} & (x_{n-1})^2 & \dots & (x_{n-1})^{n-1} \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ \vdots \\ \vdots \\ \vdots \\ a_{n-1} \end{bmatrix}$$

We want to choose the set of points in a way that simplifies the multiplication.

In the rest of the lecture on this topic we will assume:

n is a power of 2.

Given a Polynomial of Degree Bound 8

Find 8 Distinct Points to Efficiently Evaluate it at

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

$$A(x_0) = a_0 + a_1x_0 + a_2(x_0)^2 + a_3(x_0)^3 + a_4(x_0)^4 + a_5(x_0)^5 + a_6(x_0)^6 + a_7(x_0)^7$$

$$A(x_1) = a_0 + a_1x_1 + a_2(x_1)^2 + a_3(x_1)^3 + a_4(x_1)^4 + a_5(x_1)^5 + a_6(x_1)^6 + a_7(x_1)^7$$

$$A(x_2) = a_0 + a_1x_2 + a_2(x_2)^2 + a_3(x_2)^3 + a_4(x_2)^4 + a_5(x_2)^5 + a_6(x_2)^6 + a_7(x_2)^7$$

$$A(x_3) = a_0 + a_1x_3 + a_2(x_3)^2 + a_3(x_3)^3 + a_4(x_3)^4 + a_5(x_3)^5 + a_6(x_3)^6 + a_7(x_3)^7$$

$$x_4 = -x_0 \quad A(x_4) = a_0 + a_1x_4 + a_2(x_4)^2 + a_3(x_4)^3 + a_4(x_4)^4 + a_5(x_4)^5 + a_6(x_4)^6 + a_7(x_4)^7$$

$$x_5 = -x_1 \quad A(x_5) = a_0 + a_1x_5 + a_2(x_5)^2 + a_3(x_5)^3 + a_4(x_5)^4 + a_5(x_5)^5 + a_6(x_5)^6 + a_7(x_5)^7$$

$$x_6 = -x_2 \quad A(x_6) = a_0 + a_1x_6 + a_2(x_6)^2 + a_3(x_6)^3 + a_4(x_6)^4 + a_5(x_6)^5 + a_6(x_6)^6 + a_7(x_6)^7$$

$$x_7 = -x_3 \quad A(x_7) = a_0 + a_1x_7 + a_2(x_7)^2 + a_3(x_7)^3 + a_4(x_7)^4 + a_5(x_7)^5 + a_6(x_7)^6 + a_7(x_7)^7$$

STRATEGY: Set $x_{4+j} = -x_j$ for $0 \leq j < 4$

Given a Polynomial of Degree Bound 8

Find 8 Distinct Points to Efficiently Evaluate it at

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

$$A(x_0) = a_0 + a_1x_0 + a_2(x_0)^2 + a_3(x_0)^3 + a_4(x_0)^4 + a_5(x_0)^5 + a_6(x_0)^6 + a_7(x_0)^7$$

$$A(x_1) = a_0 + a_1x_1 + a_2(x_1)^2 + a_3(x_1)^3 + a_4(x_1)^4 + a_5(x_1)^5 + a_6(x_1)^6 + a_7(x_1)^7$$

$$A(x_2) = a_0 + a_1x_2 + a_2(x_2)^2 + a_3(x_2)^3 + a_4(x_2)^4 + a_5(x_2)^5 + a_6(x_2)^6 + a_7(x_2)^7$$

$$A(x_3) = a_0 + a_1x_3 + a_2(x_3)^2 + a_3(x_3)^3 + a_4(x_3)^4 + a_5(x_3)^5 + a_6(x_3)^6 + a_7(x_3)^7$$

$$x_4 = -x_0 \quad A(-x_0) = a_0 - a_1x_0 + a_2(x_0)^2 - a_3(x_0)^3 + a_4(x_0)^4 - a_5(x_0)^5 + a_6(x_0)^6 - a_7(x_0)^7$$

$$x_5 = -x_1 \quad A(-x_1) = a_0 - a_1x_1 + a_2(x_1)^2 - a_3(x_1)^3 + a_4(x_1)^4 - a_5(x_1)^5 + a_6(x_1)^6 - a_7(x_1)^7$$

$$x_6 = -x_2 \quad A(-x_2) = a_0 - a_1x_2 + a_2(x_2)^2 - a_3(x_2)^3 + a_4(x_2)^4 - a_5(x_2)^5 + a_6(x_2)^6 - a_7(x_2)^7$$

$$x_7 = -x_3 \quad A(-x_3) = a_0 - a_1x_3 + a_2(x_3)^2 - a_3(x_3)^3 + a_4(x_3)^4 - a_5(x_3)^5 + a_6(x_3)^6 - a_7(x_3)^7$$

STRATEGY: Set $x_{4+j} = -x_j$ for $0 \leq j < 4$

Given a Polynomial of Degree Bound 8

Find 8 Distinct Points to Efficiently Evaluate it at

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

$$A(x_0) = a_0 + a_2(x_0)^2 + a_4(x_0)^4 + a_6(x_0)^6 + a_1x_0 + a_3(x_0)^3 + a_5(x_0)^5 + a_7(x_0)^7$$

$$A(x_1) = a_0 + a_2(x_1)^2 + a_4(x_1)^4 + a_6(x_1)^6 + a_1x_1 + a_3(x_1)^3 + a_5(x_1)^5 + a_7(x_1)^7$$

$$A(x_2) = a_0 + a_2(x_2)^2 + a_4(x_2)^4 + a_6(x_2)^6 + a_1x_2 + a_3(x_2)^3 + a_5(x_2)^5 + a_7(x_2)^7$$

$$A(x_3) = a_0 + a_2(x_3)^2 + a_4(x_3)^4 + a_6(x_3)^6 + a_1x_3 + a_3(x_3)^3 + a_5(x_3)^5 + a_7(x_3)^7$$

$$x_4 = -x_0 \quad A(-x_0) = a_0 + a_2(x_0)^2 + a_4(x_0)^4 + a_6(x_0)^6 - a_1x_0 - a_3(x_0)^3 - a_5(x_0)^5 - a_7(x_0)^7$$

$$x_5 = -x_1 \quad A(-x_1) = a_0 + a_2(x_1)^2 + a_4(x_1)^4 + a_6(x_1)^6 - a_1x_1 - a_3(x_1)^3 - a_5(x_1)^5 - a_7(x_1)^7$$

$$x_6 = -x_2 \quad A(-x_2) = a_0 + a_2(x_2)^2 + a_4(x_2)^4 + a_6(x_2)^6 - a_1x_2 - a_3(x_2)^3 - a_5(x_2)^5 - a_7(x_2)^7$$

$$x_7 = -x_3 \quad A(-x_3) = a_0 + a_2(x_3)^2 + a_4(x_3)^4 + a_6(x_3)^6 - a_1x_3 - a_3(x_3)^3 - a_5(x_3)^5 - a_7(x_3)^7$$

STRATEGY: Set $x_{4+j} = -x_j$ for $0 \leq j < 4$

Given a Polynomial of Degree Bound 8

Find 8 Distinct Points to Efficiently Evaluate it at

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

$$A(x_0) = (a_0 + a_2(x_0)^2 + a_4(x_0)^4 + a_6(x_0)^6) + x_0 (a_1 + a_3(x_0)^2 + a_5(x_0)^4 + a_7(x_0)^6)$$

$$A(x_1) = (a_0 + a_2(x_1)^2 + a_4(x_1)^4 + a_6(x_1)^6) + x_1 (a_1 + a_3(x_1)^2 + a_5(x_1)^4 + a_7(x_1)^6)$$

$$A(x_2) = (a_0 + a_2(x_2)^2 + a_4(x_2)^4 + a_6(x_2)^6) + x_2 (a_1 + a_3(x_2)^2 + a_5(x_2)^4 + a_7(x_2)^6)$$

$$A(x_3) = (a_0 + a_2(x_3)^2 + a_4(x_3)^4 + a_6(x_3)^6) + x_3 (a_1 + a_3(x_3)^2 + a_5(x_3)^4 + a_7(x_3)^6)$$

$$x_4 = -x_0 \quad A(-x_0) = (a_0 + a_2(x_0)^2 + a_4(x_0)^4 + a_6(x_0)^6) - x_0 (a_1 + a_3(x_0)^2 + a_5(x_0)^4 + a_7(x_0)^6)$$

$$x_5 = -x_1 \quad A(-x_1) = (a_0 + a_2(x_1)^2 + a_4(x_1)^4 + a_6(x_1)^6) - x_1 (a_1 + a_3(x_1)^2 + a_5(x_1)^4 + a_7(x_1)^6)$$

$$x_6 = -x_2 \quad A(-x_2) = (a_0 + a_2(x_2)^2 + a_4(x_2)^4 + a_6(x_2)^6) - x_2 (a_1 + a_3(x_2)^2 + a_5(x_2)^4 + a_7(x_2)^6)$$

$$x_7 = -x_3 \quad A(-x_3) = (a_0 + a_2(x_3)^2 + a_4(x_3)^4 + a_6(x_3)^6) - x_3 (a_1 + a_3(x_3)^2 + a_5(x_3)^4 + a_7(x_3)^6)$$

STRATEGY: Set $x_{4+j} = -x_j$ for $0 \leq j < 4$

Given a Polynomial of Degree Bound 8

Find 8 Distinct Points to Efficiently Evaluate it at

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

$$A_{\text{even}}(x) = a_0 + a_2x^2 + a_4x^4 + a_6x^6$$

$$A_{\text{odd}}(x) = a_1x + a_3x^3 + a_5x^5 + a_7x^7$$

$$A(x_0) = (a_0 + a_2(x_0^2) + a_4(x_0^2)^2 + a_6(x_0^2)^3) + x_0(a_1 + a_3(x_0^2) + a_5(x_0^2)^2 + a_7(x_0^2)^3)$$

$$A(x_1) = (a_0 + a_2(x_1^2) + a_4(x_1^2)^2 + a_6(x_1^2)^3) + x_1(a_1 + a_3(x_1^2) + a_5(x_1^2)^2 + a_7(x_1^2)^3)$$

$$A(x_2) = (a_0 + a_2(x_2^2) + a_4(x_2^2)^2 + a_6(x_2^2)^3) + x_2(a_1 + a_3(x_2^2) + a_5(x_2^2)^2 + a_7(x_2^2)^3)$$

$$A(x_3) = (a_0 + a_2(x_3^2) + a_4(x_3^2)^2 + a_6(x_3^2)^3) + x_3(a_1 + a_3(x_3^2) + a_5(x_3^2)^2 + a_7(x_3^2)^3)$$

$$x_4 = -x_0 \quad A(-x_0) = (a_0 + a_2(x_0^2) + a_4(x_0^2)^2 + a_6(x_0^2)^3) - x_0(a_1 + a_3(x_0^2) + a_5(x_0^2)^2 + a_7(x_0^2)^3)$$

$$x_5 = -x_1 \quad A(-x_1) = (a_0 + a_2(x_1^2) + a_4(x_1^2)^2 + a_6(x_1^2)^3) - x_1(a_1 + a_3(x_1^2) + a_5(x_1^2)^2 + a_7(x_1^2)^3)$$

$$x_6 = -x_2 \quad A(-x_2) = (a_0 + a_2(x_2^2) + a_4(x_2^2)^2 + a_6(x_2^2)^3) - x_2(a_1 + a_3(x_2^2) + a_5(x_2^2)^2 + a_7(x_2^2)^3)$$

$$x_7 = -x_3 \quad A(-x_3) = (a_0 + a_2(x_3^2) + a_4(x_3^2)^2 + a_6(x_3^2)^3) - x_3(a_1 + a_3(x_3^2) + a_5(x_3^2)^2 + a_7(x_3^2)^3)$$

STRATEGY: Set $x_{4+j} = -x_j$ for $0 \leq j < 4$

Given a Polynomial of Degree Bound 8 Find 8 Distinct Points to Efficiently Evaluate it at

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

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

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

$$A(x_0) = A_{\text{even}}(x_0^2) + x_0 A_{\text{odd}}(x_0^2)$$

$$A(x_1) = A_{\text{even}}(x_1^2) + x_1 A_{\text{odd}}(x_1^2)$$

$$A(x_2) = A_{\text{even}}(x_2^2) + x_2 A_{\text{odd}}(x_2^2)$$

$$A(x_3) = A_{\text{even}}(x_3^2) + x_3 A_{\text{odd}}(x_3^2)$$

$$x_4 = -x_0 \quad A(-x_0) = A_{\text{even}}(x_0^2) - x_0 A_{\text{odd}}(x_0^2)$$

$$x_5 = -x_1 \quad A(-x_1) = A_{\text{even}}(x_1^2) - x_1 A_{\text{odd}}(x_1^2)$$

$$x_6 = -x_2 \quad A(-x_2) = A_{\text{even}}(x_2^2) - x_2 A_{\text{odd}}(x_2^2)$$

$$x_7 = -x_3 \quad A(-x_3) = A_{\text{even}}(x_3^2) - x_3 A_{\text{odd}}(x_3^2)$$

STRATEGY: Set $x_{4+j} = -x_j$ for $0 \leq j < 4$

Given a Polynomial of Degree Bound 8 Find 8 Distinct Points to Efficiently Evaluate it at

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

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

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

	$A(x_0)$	$=$	$A_{\text{even}}(x_0^2)$	$+$	$x_0 A_{\text{odd}}(x_0^2)$
	$A(x_1)$	$=$	$A_{\text{even}}(x_1^2)$	$+$	$x_1 A_{\text{odd}}(x_1^2)$
	$A(x_2)$	$=$	$A_{\text{even}}(x_2^2)$	$+$	$x_2 A_{\text{odd}}(x_2^2)$
	$A(x_3)$	$=$	$A_{\text{even}}(x_3^2)$	$+$	$x_3 A_{\text{odd}}(x_3^2)$
$x_4 = -x_0$	$A(-x_0)$	$=$	$A_{\text{even}}(x_0^2)$	$-$	$x_0 A_{\text{odd}}(x_0^2)$
$x_5 = -x_1$	$A(-x_1)$	$=$	$A_{\text{even}}(x_1^2)$	$-$	$x_1 A_{\text{odd}}(x_1^2)$
$x_6 = -x_2$	$A(-x_2)$	$=$	$A_{\text{even}}(x_2^2)$	$-$	$x_2 A_{\text{odd}}(x_2^2)$
$x_7 = -x_3$	$A(-x_3)$	$=$	$A_{\text{even}}(x_3^2)$	$-$	$x_3 A_{\text{odd}}(x_3^2)$

STRATEGY: Set $x_{4+j} = -x_j$ for $0 \leq j < 4$

We save roughly half the work.

Given a Polynomial of Degree Bound 2 Find 2 Distinct Points to Efficiently Evaluate it at

$$A(x) = a_0 + a_1x$$

$$\begin{array}{l} A(x_0) = a_0 + a_1x_0 \\ \hline x_1 = -x_0 \quad A(x_1) = a_0 + a_1x_1 \end{array}$$

STRATEGY: Set $x_{1+j} = -x_j$ for $0 \leq j < 1$

Given a Polynomial of Degree Bound 2 Find 2 Distinct Points to Efficiently Evaluate it at

$$A(x) = a_0 + a_1x$$

$$\begin{array}{r} A(x_0) = a_0 + a_1x_0 \\ \hline x_1 = -x_0 \quad A(-x_0) = a_0 - a_1x_0 \end{array}$$

STRATEGY: Set $x_{1+j} = -x_j$ for $0 \leq j < 1$

Given a Polynomial of Degree Bound 2 Find 2 Distinct Points to Efficiently Evaluate it at

$$A(x) = a_0 + a_1x$$

$x_0 = 1$	$A(x_0)$	$=$	a_0	$+$	a_1
$x_1 = -1$	$A(x_1)$	$=$	a_0	$-$	a_1

STRATEGY: We will evaluate any polynomial of degree bound 2 at

$$x_0 = 1$$
$$x_1 = -1$$

Given a Polynomial of Degree Bound 4 Find 4 Distinct Points to Efficiently Evaluate it at

$$A(x) = a_0 + a_1x + a_2x^2 + a_3x^3$$

$$A(x_0) = a_0 + a_1x_0 + a_2(x_0)^2 + a_3(x_0)^3$$

$$A(x_1) = a_0 + a_1x_1 + a_2(x_1)^2 + a_3(x_1)^3$$

$$x_2 = -x_0 \quad A(x_2) = a_0 + a_1x_2 + a_2(x_2)^2 + a_3(x_2)^3$$

$$x_3 = -x_1 \quad A(x_3) = a_0 + a_1x_3 + a_2(x_3)^2 + a_3(x_3)^3$$

STRATEGY: Set $x_{2+j} = -x_j$ for $0 \leq j < 2$

Given a Polynomial of Degree Bound 4 Find 4 Distinct Points to Efficiently Evaluate it at

$$A(x) = a_0 + a_1x + a_2x^2 + a_3x^3$$

$$A(x_0) = a_0 + a_1x_0 + a_2(x_0)^2 + a_3(x_0)^3$$

$$A(x_1) = a_0 + a_1x_1 + a_2(x_1)^2 + a_3(x_1)^3$$

$$x_2 = -x_0 \quad A(-x_0) = a_0 - a_1x_0 + a_2(x_0)^2 - a_3(x_0)^3$$

$$x_3 = -x_1 \quad A(-x_1) = a_0 - a_1x_1 + a_2(x_1)^2 - a_3(x_1)^3$$

STRATEGY: Set $x_{2+j} = -x_j$ for $0 \leq j < 2$

Given a Polynomial of Degree Bound 4 Find 4 Distinct Points to Efficiently Evaluate it at

$$A(x) = a_0 + a_1x + a_2x^2 + a_3x^3$$

$$A(x_0) = a_0 + a_2(x_0)^2 + a_1x_0 + a_3(x_0)^3$$

$$A(x_1) = a_0 + a_2(x_1)^2 + a_1x_1 + a_3(x_1)^3$$

$$x_2 = -x_0 \quad A(-x_0) = a_0 + a_2(x_0)^2 - a_1x_0 - a_3(x_0)^3$$

$$x_3 = -x_1 \quad A(-x_1) = a_0 + a_2(x_1)^2 - a_1x_1 - a_3(x_1)^3$$

STRATEGY: Set $x_{2+j} = -x_j$ for $0 \leq j < 2$

Given a Polynomial of Degree Bound 4 Find 4 Distinct Points to Efficiently Evaluate it at

$$A(x) = a_0 + a_1x + a_2x^2 + a_3x^3$$

$$A(x_0) = (a_0 + a_2(x_0)^2) + x_0(a_1 + a_3(x_0)^2)$$

$$A(x_1) = (a_0 + a_2(x_1)^2) + x_1(a_1 + a_3(x_1)^2)$$

$$x_2 = -x_0 \quad A(-x_0) = (a_0 + a_2(x_0)^2) - x_0(a_1 + a_3(x_0)^2)$$

$$x_3 = -x_1 \quad A(-x_1) = (a_0 + a_2(x_1)^2) - x_1(a_1 + a_3(x_1)^2)$$

STRATEGY: Set $x_{2+j} = -x_j$ for $0 \leq j < 2$

Given a Polynomial of Degree Bound 4 Find 4 Distinct Points to Efficiently Evaluate it at

$$A(x) = a_0 + a_1x + a_2x^2 + a_3x^3$$

$$A_{\text{even}}(x) = a_0 + a_2x$$

$$A_{\text{odd}}(x) = a_1 + a_3x$$

$$A(x_0) = (a_0 + a_2(x_0^2)) + x_0(a_1 + a_3(x_0^2))$$

$$A(x_1) = (a_0 + a_2(x_1^2)) + x_1(a_1 + a_3(x_1^2))$$

$$x_2 = -x_0 \quad A(-x_0) = (a_0 + a_2(x_0^2)) - x_0(a_1 + a_3(x_0^2))$$

$$x_3 = -x_1 \quad A(-x_1) = (a_0 + a_2(x_1^2)) - x_1(a_1 + a_3(x_1^2))$$

STRATEGY: Set $x_{2+j} = -x_j$ for $0 \leq j < 2$

Given a Polynomial of Degree Bound 4 Find 4 Distinct Points to Efficiently Evaluate it at

$$A(x) = a_0 + a_1x + a_2x^2 + a_3x^3$$

$$A_{\text{even}}(x) = a_0 + a_2x$$

$$A_{\text{odd}}(x) = a_1 + a_3x$$

$$A(x_0) = A_{\text{even}}(x_0^2) + x_0 A_{\text{odd}}(x_0^2)$$

$$A(x_1) = A_{\text{even}}(x_1^2) + x_1 A_{\text{odd}}(x_1^2)$$

$$x_2 = -x_0 \quad A(-x_0) = A_{\text{even}}(x_0^2) - x_0 A_{\text{odd}}(x_0^2)$$

$$x_3 = -x_1 \quad A(-x_1) = A_{\text{even}}(x_1^2) - x_1 A_{\text{odd}}(x_1^2)$$

STRATEGY: Set $x_{2+j} = -x_j$ for $0 \leq j < 2$

Given a Polynomial of Degree Bound 4 Find 4 Distinct Points to Efficiently Evaluate it at

$$A(x) = a_0 + a_1x + a_2x^2 + a_3x^3$$

$$A_{\text{even}}(x) = a_0 + a_2x$$

$$A_{\text{odd}}(x) = a_1 + a_3x$$

	$A(x_0)$	=	$A_{\text{even}}(x_0^2)$	+	$x_0 A_{\text{odd}}(x_0^2)$
	$A(x_1)$	=	$A_{\text{even}}(x_1^2)$	+	$x_1 A_{\text{odd}}(x_1^2)$
$x_2 = -x_0$	$A(-x_0)$	=	$A_{\text{even}}(x_0^2)$	-	$x_0 A_{\text{odd}}(x_0^2)$
$x_3 = -x_1$	$A(-x_1)$	=	$A_{\text{even}}(x_1^2)$	-	$x_1 A_{\text{odd}}(x_1^2)$

STRATEGY: Set $x_{2+j} = -x_j$ for $0 \leq j < 2$

Given a Polynomial of Degree Bound 4 Find 4 Distinct Points to Efficiently Evaluate it at

$$A(x) = a_0 + a_1x + a_2x^2 + a_3x^3$$

$$A_{\text{even}}(x) = a_0 + a_2x$$

$$A_{\text{odd}}(x) = a_1 + a_3x$$

	$A(x_0)$	=	$A_{\text{even}}(x_0^2)$	+	$x_0 A_{\text{odd}}(x_0^2)$
	$A(x_1)$	=	$A_{\text{even}}(x_1^2)$	+	$x_1 A_{\text{odd}}(x_1^2)$
$x_2 = -x_0$	$A(-x_0)$	=	$A_{\text{even}}(x_0^2)$	-	$x_0 A_{\text{odd}}(x_0^2)$
$x_3 = -x_1$	$A(-x_1)$	=	$A_{\text{even}}(x_1^2)$	-	$x_1 A_{\text{odd}}(x_1^2)$

Observe that we evaluate both $A_{\text{even}}(x)$ and $A_{\text{odd}}(x)$ at $x = x_0^2$ and $x = x_1^2$.

But we decided to always evaluate polynomials of degree bound 2 at $x = 1$ and $x = -1$.

So, $x_0^2 = 1 \Rightarrow x_0 = 1$ and $x_1^2 = -1 \Rightarrow x_1 = \sqrt{-1} = i$.

Given a Polynomial of Degree Bound 4 Find 4 Distinct Points to Efficiently Evaluate it at

$$A(x) = a_0 + a_1x + a_2x^2 + a_3x^3$$

$$A_{\text{even}}(x) = a_0 + a_2x$$

$$A_{\text{odd}}(x) = a_1 + a_3x$$

	$A(x_0)$	=	$A_{\text{even}}(x_0^2)$	+	$x_0 A_{\text{odd}}(x_0^2)$
	$A(x_1)$	=	$A_{\text{even}}(x_1^2)$	+	$x_1 A_{\text{odd}}(x_1^2)$
$x_2 = -x_0$	$A(-x_0)$	=	$A_{\text{even}}(x_0^2)$	-	$x_0 A_{\text{odd}}(x_0^2)$
$x_3 = -x_1$	$A(-x_1)$	=	$A_{\text{even}}(x_1^2)$	-	$x_1 A_{\text{odd}}(x_1^2)$

So, we evaluate any polynomial of degree bound 4 at

$$x_0 = 1, x_1 = i$$

and

$$x_2 = -x_0 = -1, x_3 = -x_1 = -i$$

Given a Polynomial of Degree Bound 8 Find 8 Distinct Points to Efficiently Evaluate it at

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

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

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

	$A(x_0) =$	$A_{\text{even}}(x_0^2)$	+	$x_0 A_{\text{odd}}(x_0^2)$
	$A(x_1) =$	$A_{\text{even}}(x_1^2)$	+	$x_1 A_{\text{odd}}(x_1^2)$
	$A(x_2) =$	$A_{\text{even}}(x_2^2)$	+	$x_2 A_{\text{odd}}(x_2^2)$
	$A(x_3) =$	$A_{\text{even}}(x_3^2)$	+	$x_3 A_{\text{odd}}(x_3^2)$
$x_4 = -x_0$	$A(-x_0) =$	$A_{\text{even}}(x_0^2)$	-	$x_0 A_{\text{odd}}(x_0^2)$
$x_5 = -x_1$	$A(-x_1) =$	$A_{\text{even}}(x_1^2)$	-	$x_1 A_{\text{odd}}(x_1^2)$
$x_6 = -x_2$	$A(-x_2) =$	$A_{\text{even}}(x_2^2)$	-	$x_2 A_{\text{odd}}(x_2^2)$
$x_7 = -x_3$	$A(-x_3) =$	$A_{\text{even}}(x_3^2)$	-	$x_3 A_{\text{odd}}(x_3^2)$

Observe that we evaluate both $A_{\text{even}}(x)$ and $A_{\text{odd}}(x)$ at $x = x_0^2$, $x = x_1^2$, $x = x_2^2$ and $x = x_3^2$.

But we decided to always evaluate polynomials of degree bound 4 at $x = 1$, $x = i$, $x = -1$ and $x = -i$.

So, $x_0^2 = 1 \Rightarrow x_0 = 1$, $x_1^2 = i \Rightarrow x_1 = \frac{1+i}{\sqrt{2}}$, $x_2^2 = -1 \Rightarrow x_2 = i$, and $x_3^2 = -i \Rightarrow x_3 = \frac{-1+i}{\sqrt{2}}$.

Given a Polynomial of Degree Bound 8 Find 8 Distinct Points to Efficiently Evaluate it at

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

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

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

	$A(x_0)$	=		+	
	$A(x_1)$	=		+	
	$A(x_2)$	=		+	
	$A(x_3)$	=		+	
$x_4 = -x_0$	$A(-x_0)$	=		-	
$x_5 = -x_1$	$A(-x_1)$	=		-	
$x_6 = -x_2$	$A(-x_2)$	=		-	
$x_7 = -x_3$	$A(-x_3)$	=		-	

So, we evaluate any polynomial of degree bound 8 at

$$x_0 = 1, x_1 = \frac{1+i}{\sqrt{2}}, x_2 = i, x_3 = \frac{-1+i}{\sqrt{2}}$$

and

$$x_4 = -x_0 = -1, x_5 = -x_1 = -\frac{1+i}{\sqrt{2}}, x_6 = -x_2 = -i, x_7 = -x_3 = -\frac{-1+i}{\sqrt{2}}$$

Given a Polynomial of Degree Bound $n = 2^k$

Find $n = 2^k$ Distinct Points to Efficiently Evaluate it at

degree bound	how did we find the points to evaluate the polynomial at?	the points	point property
2^1	1, -1	all 2 nd roots of unity
2^2	take positive and negative square roots of points used for degree bound 2^1 which are already the 2 nd roots of unity	1, i , -1, $-i$	all 4 th roots of unity
2^3	take positive and negative square roots of points used for degree bound 2^2 which are already the 4 th roots of unity	1, $\frac{1+i}{\sqrt{2}}$, i , $\frac{-1+i}{\sqrt{2}}$, -1, $-\frac{1+i}{\sqrt{2}}$, $-i$, $-\frac{-1+i}{\sqrt{2}}$	all 8 th roots of unity
2^4	take positive and negative square roots of points used for degree bound 2^3 which are already the 8 th roots of unity	1, $\frac{\sqrt{2+\sqrt{2}}}{2} + i\frac{\sqrt{2-\sqrt{2}}}{2}$, ..., ..., -1, $-\left(\frac{\sqrt{2+\sqrt{2}}}{2} + i\frac{\sqrt{2-\sqrt{2}}}{2}\right)$, ..., ...	all 16 th roots of unity
...
2^{k-1}	take positive and negative square roots of points used for degree bound 2^{k-2} which are already the 2^{k-2} th roots of unity	all 2^{k-1} th roots of unity
$n = 2^k$	take positive and negative square roots of points used for degree bound 2^{k-1} which are already the 2^{k-1} th roots of unity	all 2^k th roots of unity (i.e., n th roots of unity)

How to Find all n^{th} Roots of Unity

The n^{th} roots of unity are: $1, \omega_n, (\omega_n)^2, (\omega_n)^3, \dots, (\omega_n)^{n-1},$

where $\omega_n = \cos \frac{2\pi}{n} + i \sin \frac{2\pi}{n} = e^{\frac{2\pi i}{n}}$ is known as the primitive n^{th} roots of unity.

The result above can be derived using Euler's Formula.

Euler's Formula: For any real number α , $\cos \alpha + i \sin \alpha = e^{i\alpha}$

Euler's formula follows very easily from the following three power series each of which holds for $-\infty < \alpha < +\infty$:

$$\cos \alpha = 1 - \frac{\alpha^2}{2!} + \frac{\alpha^4}{4!} - \frac{\alpha^6}{6!} + \frac{\alpha^8}{8!} - \dots$$

$$\sin \alpha = \alpha - \frac{\alpha^3}{3!} + \frac{\alpha^5}{5!} - \frac{\alpha^7}{7!} + \frac{\alpha^9}{9!} - \dots$$

$$e^{\alpha} = 1 + \alpha + \frac{\alpha^2}{2!} + \frac{\alpha^3}{3!} + \frac{\alpha^4}{4!} + \frac{\alpha^5}{5!} + \frac{\alpha^6}{6!} + \frac{\alpha^7}{7!} + \frac{\alpha^8}{8!} + \dots$$

How to Find all n^{th} Roots of Unity

Observe that for (any) real numbers α and p ,

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

Also observe that for any integer k , $\cos(k \times 2\Pi) + i \sin(k \times 2\Pi) = 1 + i \times 0 = 1$

Then the n^{th} root of 1 (unity) is:

$$1^{\frac{1}{n}} = (\cos(k \times 2\Pi) + i \sin(k \times 2\Pi))^{\frac{1}{n}} = \cos\left(k \times \frac{2\Pi}{n}\right) + i \sin\left(k \times \frac{2\Pi}{n}\right)$$

Observe that $\cos\left(k \times \frac{2\Pi}{n}\right) + i \sin\left(k \times \frac{2\Pi}{n}\right)$ takes n distinct values for $0 \leq k < n$, and then simply repeats those values for $k < 0$ and $k \geq n$.

When $k = 1$, we have: $\cos\left(k \times \frac{2\Pi}{n}\right) + i \sin\left(k \times \frac{2\Pi}{n}\right) = \cos\left(\frac{2\Pi}{n}\right) + i \sin\left(\frac{2\Pi}{n}\right) = \omega_n = \text{primitive } n^{\text{th}} \text{ root of 1.}$

Clearly, for any k , $\cos\left(k \times \frac{2\Pi}{n}\right) + i \sin\left(k \times \frac{2\Pi}{n}\right) = \left(\cos\left(\frac{2\Pi}{n}\right) + i \sin\left(\frac{2\Pi}{n}\right)\right)^k = (\omega_n)^k$

Hence, $1^{\frac{1}{n}} = \cos\left(k \times \frac{2\Pi}{n}\right) + i \sin\left(k \times \frac{2\Pi}{n}\right) = (\omega_n)^k$, for $k = 0, 1, 2, \dots, n - 1$.

In other words, the n^{th} roots of 1 (unity) are: $1, \omega_n, (\omega_n)^2, (\omega_n)^3, \dots, (\omega_n)^{n-1}$

Coefficient Form \Rightarrow Point-Value Form

For a polynomial of degree bound $n = 2^k$, we need to apply the trick recursively at most $\log n = k$ times.

We choose $x_0 = 1 = \omega_n^0$ and set $x_j = \omega_n^j$ for $1 \leq j \leq n - 1$.

Then we compute the following product:

$$\begin{bmatrix} y_0 \\ y_1 \\ y_2 \\ \cdot \\ \cdot \\ y_{n-1} \end{bmatrix} = \begin{bmatrix} A(1) \\ A(\omega_n) \\ A(\omega_n^2) \\ \cdot \\ \cdot \\ A(\omega_n^{n-1}) \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & \cdots & 1 \\ 1 & \omega_n & (\omega_n)^2 & \cdots & (\omega_n)^{n-1} \\ 1 & \omega_n^2 & (\omega_n^2)^2 & \cdots & (\omega_n^2)^{n-1} \\ \cdot & \cdot & \cdot & \cdots & \cdot \\ \cdot & \cdot & \cdot & \cdots & \cdot \\ 1 & \omega_n^{n-1} & (\omega_n^{n-1})^2 & \cdots & (\omega_n^{n-1})^{n-1} \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ \cdot \\ \cdot \\ a_{n-1} \end{bmatrix}$$

The vector $y = (y_0, y_1, \dots, y_{n-1})$ is called the *discrete Fourier transform* (DFT) of $(a_0, a_1, \dots, a_{n-1})$.

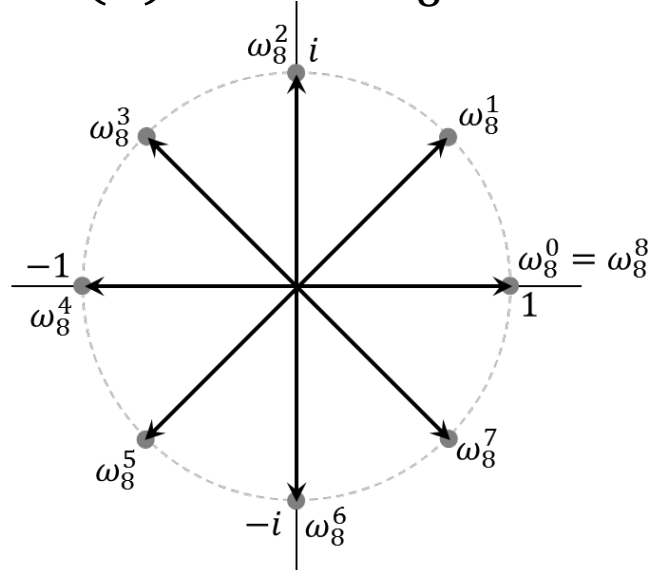
This method of computing DFT is called the *fast Fourier transform* (FFT) method.

Coefficient Form \Rightarrow Point-Value Form

Example: For $n = 2^3 = 8$:

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

We need to evaluate $A(x)$ at $x = \omega_8^i$ for $0 \leq i < 8$.



complex 8th roots of unity

$$\text{Now } A(x) = A_{\text{even}}(x^2) + x \cdot A_{\text{odd}}(x^2),$$

$$\text{where } A_{\text{even}}(y) = a_0 + a_2y + a_4y^2 + a_6y^3$$

$$\text{and } A_{\text{odd}}(y) = a_1 + a_3y + a_5y^2 + a_7y^3$$

Coefficient Form \Rightarrow Point-Value Form

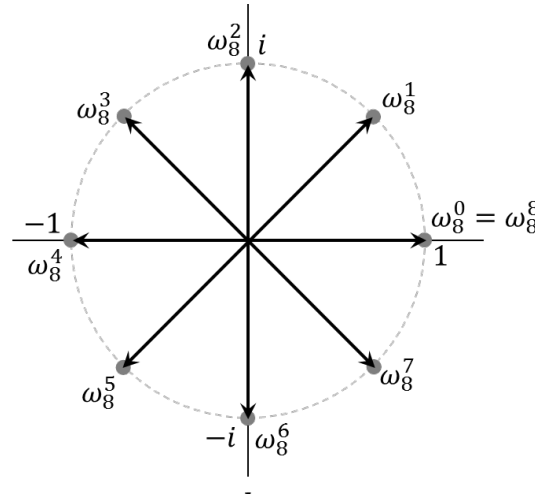
Observe that:

$$\omega_8^0 = \omega_8^8 = \omega_4^0$$

$$\omega_8^2 = \omega_8^{10} = \omega_4^1$$

$$\omega_8^4 = \omega_8^{12} = \omega_4^2$$

$$\omega_8^6 = \omega_8^{14} = \omega_4^3$$



Also:

$$\omega_8^4 = -\omega_8^0$$

$$\omega_8^5 = -\omega_8^1$$

$$\omega_8^6 = -\omega_8^2$$

$$\omega_8^7 = -\omega_8^3$$

$$A(\omega_8^0) = A_{even}(\omega_8^0) + \omega_8^0 \cdot A_{odd}(\omega_8^0) = A_{even}(\omega_4^0) + \omega_8^0 \cdot A_{odd}(\omega_4^0)$$

$$A(\omega_8^1) = A_{even}(\omega_8^2) + \omega_8^1 \cdot A_{odd}(\omega_8^2) = A_{even}(\omega_4^1) + \omega_8^1 \cdot A_{odd}(\omega_4^1)$$

$$A(\omega_8^2) = A_{even}(\omega_8^4) + \omega_8^2 \cdot A_{odd}(\omega_8^4) = A_{even}(\omega_4^2) + \omega_8^2 \cdot A_{odd}(\omega_4^2)$$

$$A(\omega_8^3) = A_{even}(\omega_8^6) + \omega_8^3 \cdot A_{odd}(\omega_8^6) = A_{even}(\omega_4^3) + \omega_8^3 \cdot A_{odd}(\omega_4^3)$$

$$A(\omega_8^4) = A_{even}(\omega_8^8) + \omega_8^4 \cdot A_{odd}(\omega_8^8) = A_{even}(\omega_4^0) - \omega_8^0 \cdot A_{odd}(\omega_4^0)$$

$$A(\omega_8^5) = A_{even}(\omega_8^{10}) + \omega_8^5 \cdot A_{odd}(\omega_8^{10}) = A_{even}(\omega_4^1) - \omega_8^1 \cdot A_{odd}(\omega_4^1)$$

$$A(\omega_8^6) = A_{even}(\omega_8^{12}) + \omega_8^6 \cdot A_{odd}(\omega_8^{12}) = A_{even}(\omega_4^2) - \omega_8^2 \cdot A_{odd}(\omega_4^2)$$

$$A(\omega_8^7) = A_{even}(\omega_8^{14}) + \omega_8^7 \cdot A_{odd}(\omega_8^{14}) = A_{even}(\omega_4^3) - \omega_8^3 \cdot A_{odd}(\omega_4^3)$$

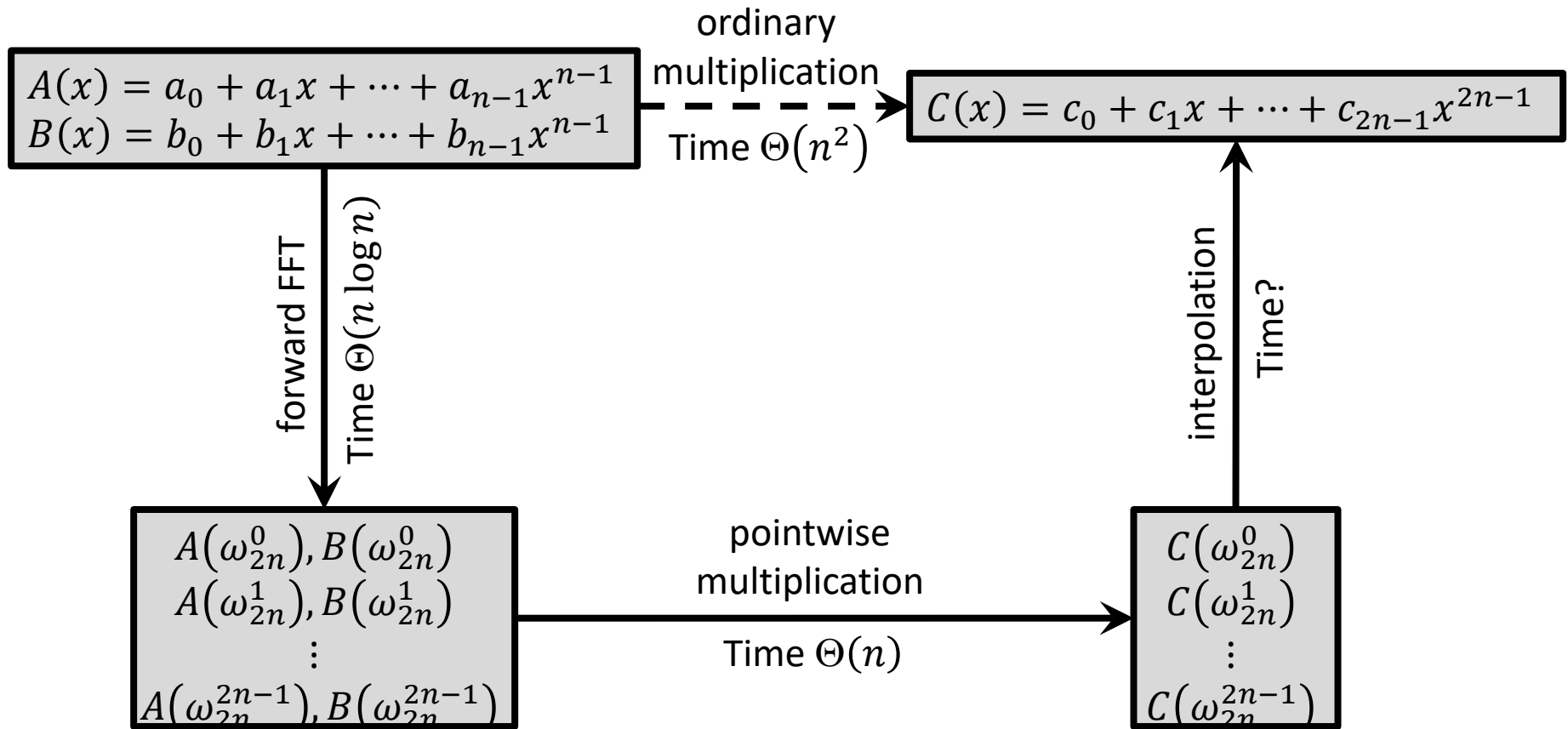
Coefficient Form \Rightarrow Point-Value Form

```
Rec-FFT ( ( a0, a1, ..., an-1 ) )  { n = 2k for integer k ≥ 0 }  
1.  if n = 1 then  
2.    return ( a0 )  
3.  ωn ← e2πi/n  
4.  ω ← 1  
5.  yeven ← Rec-FFT ( ( a0, a2, ..., an-2 ) )  
6.  yodd ← Rec-FFT ( ( a1, a3, ..., an-1 ) )  
7.  for j ← 0 to n/2 - 1 do  
8.    yj ← yjeven + ω yjodd  
9.    yn/2+j ← yjeven - ω yjodd  
10.  ω ← ω ωn  
11. return y
```

Running time:

$$T(n) = \begin{cases} \Theta(1), & \text{if } n = 1, \\ 2T\left(\frac{n}{2}\right) + \Theta(n), & \text{otherwise.} \end{cases}$$
$$= \Theta(n \log n)$$

Faster Polynomial Multiplication? (in Coefficient Form)



Point-Value Form \Rightarrow Coefficient Form

$$\text{Given: } \underbrace{\begin{bmatrix} 1 & 1 & 1 & \cdots & 1 \\ 1 & \omega_n & (\omega_n)^2 & \cdots & (\omega_n)^{n-1} \\ 1 & \omega_n^2 & (\omega_n^2)^2 & \cdots & (\omega_n^2)^{n-1} \\ \cdot & \cdot & \cdot & \cdots & \cdot \\ \cdot & \cdot & \cdot & \cdots & \cdot \\ 1 & \omega_n^{n-1} & (\omega_n^{n-1})^2 & \cdots & (\omega_n^{n-1})^{n-1} \end{bmatrix}}_{V(\omega_n)} \underbrace{\begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ \cdot \\ \cdot \\ a_{n-1} \end{bmatrix}}_{\bar{a}} = \underbrace{\begin{bmatrix} y_0 \\ y_1 \\ y_2 \\ \cdot \\ \cdot \\ y_{n-1} \end{bmatrix}}_{\bar{y}}$$

Vandermonde Matrix

$$\Rightarrow V(\omega_n) \cdot \bar{a} = \bar{y}$$

We want to solve: $\bar{a} = [V(\omega_n)]^{-1} \cdot \bar{y}$

It turns out that: $[V(\omega_n)]^{-1} = \frac{1}{n} V\left(\frac{1}{\omega_n}\right)$

That means $[V(\omega_n)]^{-1}$ looks almost similar to $V(\omega_n)$!

Point-Value Form \Rightarrow Coefficient Form

Show that: $[V(\omega_n)]^{-1} = \frac{1}{n} V\left(\frac{1}{\omega_n}\right)$

Let $U(\omega_n) = \frac{1}{n} V\left(\frac{1}{\omega_n}\right)$

We want to show that $U(\omega_n)V(\omega_n) = I_n$,
where I_n is the $n \times n$ identity matrix.

Observe that for $0 \leq j, k \leq n - 1$, the $(j, k)^{th}$ entries are:

$$[V(\omega_n)]_{jk} = \omega_n^{jk} \quad \text{and} \quad [U(\omega_n)]_{jk} = \frac{1}{n} \omega_n^{-jk}$$

Then entry (p, q) of $U(\omega_n)V(\omega_n)$,

$$[U(\omega_n)V(\omega_n)]_{pq} = \sum_{k=0}^{n-1} [U(\omega_n)]_{pk} [V(\omega_n)]_{kq} = \frac{1}{n} \sum_{k=0}^{n-1} \omega_n^{k(q-p)}$$

Point-Value Form \Rightarrow Coefficient Form

$$[U(\omega_n)V(\omega_n)]_{pq} = \frac{1}{n} \sum_{k=0}^{n-1} \omega_n^{k(q-p)}$$

CASE $p = q$:

$$[U(\omega_n)V(\omega_n)]_{pq} = \frac{1}{n} \sum_{k=0}^{n-1} \omega_n^0 = \frac{1}{n} \sum_{k=0}^{n-1} 1 = \frac{1}{n} \times n = 1$$

CASE $p \neq q$:

$$\begin{aligned} [U(\omega_n)V(\omega_n)]_{pq} &= \frac{1}{n} \sum_{k=0}^{n-1} (\omega_n^{q-p})^k = \frac{1}{n} \times \frac{(\omega_n^{q-p})^n - 1}{\omega_n^{q-p} - 1} \\ &= \frac{1}{n} \times \frac{(\omega_n^n)^{q-p} - 1}{\omega_n^{q-p} - 1} = \frac{1}{n} \times \frac{(1)^{q-p} - 1}{\omega_n^{q-p} - 1} = 0 \end{aligned}$$

Hence $U(\omega_n)V(\omega_n) = I_n$

Point-Value Form \Rightarrow Coefficient Form

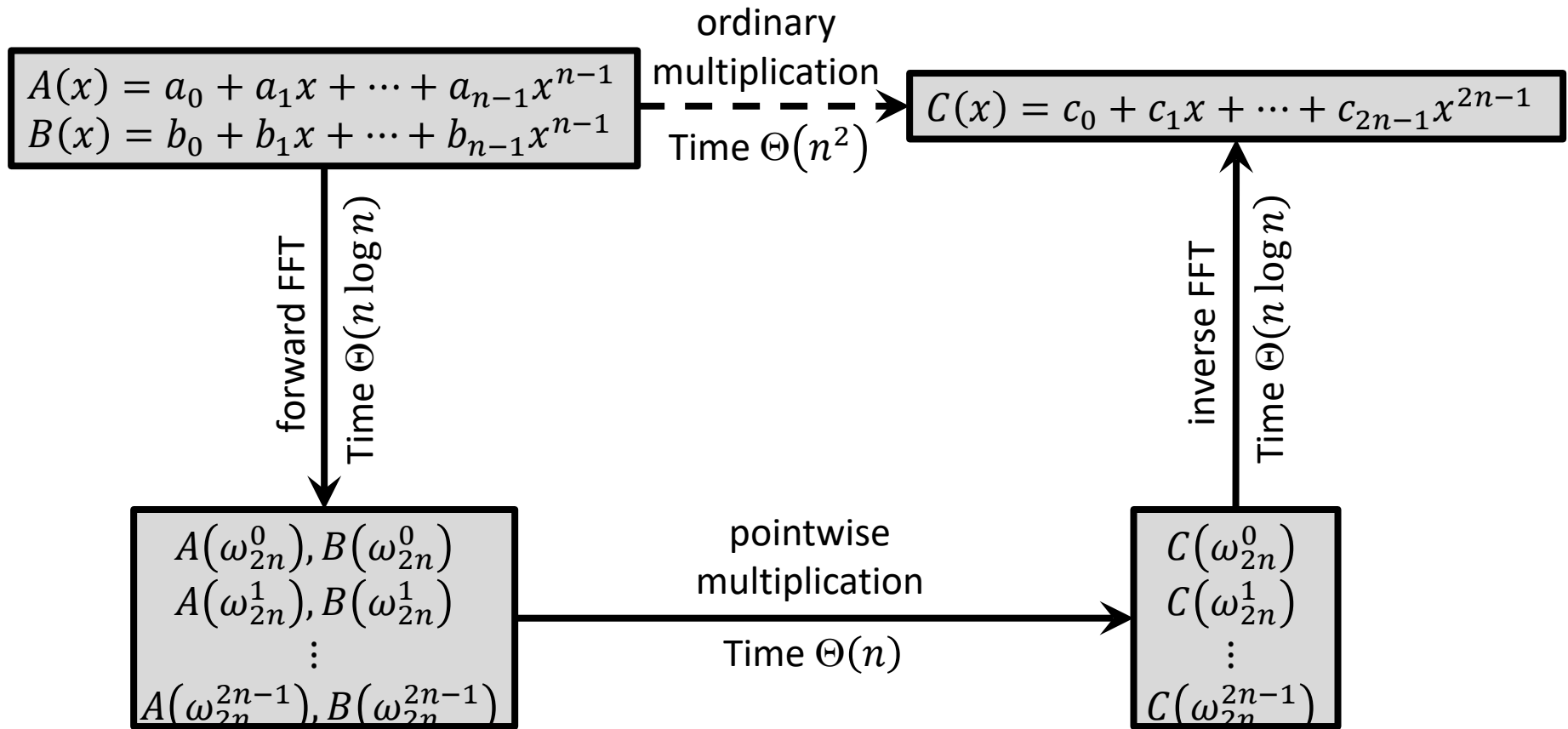
We need to compute the following matrix-vector product:

$$\begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ \vdots \\ \vdots \\ a_{n-1} \end{bmatrix} = \frac{1}{n} \times \underbrace{\begin{bmatrix} 1 & 1 & 1 & \dots & 1 \\ 1 & \frac{1}{\omega_n} & \left(\frac{1}{\omega_n}\right)^2 & \dots & \left(\frac{1}{\omega_n}\right)^{n-1} \\ 1 & \frac{1}{\omega_n^2} & \left(\frac{1}{\omega_n^2}\right)^2 & \dots & \left(\frac{1}{\omega_n^2}\right)^{n-1} \\ \vdots & \vdots & \vdots & \dots & \vdots \\ \vdots & \vdots & \vdots & \dots & \vdots \\ 1 & \frac{1}{\omega_n^{n-1}} & \left(\frac{1}{\omega_n^{n-1}}\right)^2 & \dots & \left(\frac{1}{\omega_n^{n-1}}\right)^{n-1} \end{bmatrix}}_{[V(\omega_n)]^{-1}} \begin{bmatrix} y_0 \\ y_1 \\ y_2 \\ \vdots \\ \vdots \\ y_{n-1} \end{bmatrix}$$

$\underbrace{\begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ \vdots \\ \vdots \\ a_{n-1} \end{bmatrix}}_{\bar{a}} \quad \underbrace{\begin{bmatrix} y_0 \\ y_1 \\ y_2 \\ \vdots \\ \vdots \\ y_{n-1} \end{bmatrix}}_{\bar{y}}$

This inverse problem is almost similar to the forward problem, and can be solved in $\Theta(n \log n)$ time using the same algorithm as the forward FFT with only minor modifications!

Faster Polynomial Multiplication? (in Coefficient Form)



Two polynomials of degree bound n given in the coefficient form can be multiplied in $\Theta(n \log n)$ time!

Some Applications of Fourier Transform and FFT

- Signal processing
- Image processing
- Noise reduction
- Data compression
- Solving partial differential equation
- Multiplication of large integers
- Polynomial multiplication
- Molecular docking

Some Applications of Fourier Transform and FFT

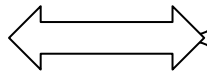
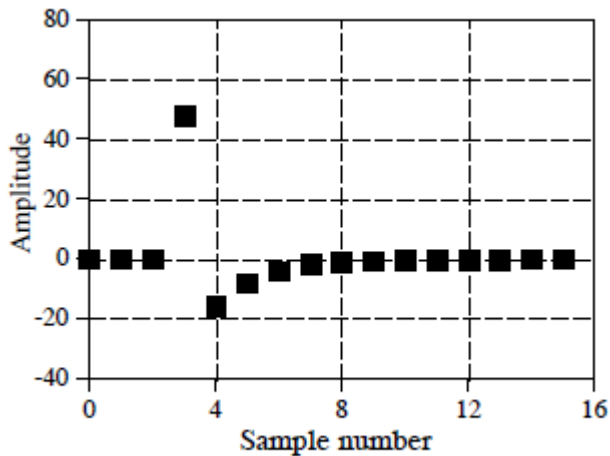


Any periodic signal can be represented as a sum of a series of sinusoidal (sine & cosine) waves. [1807]

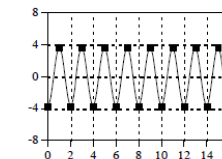
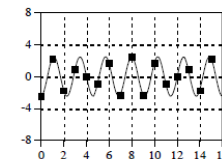
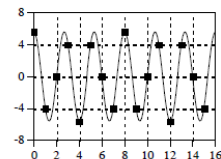
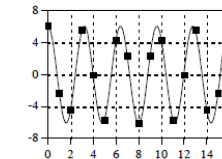
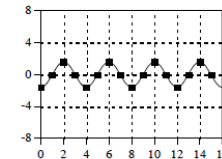
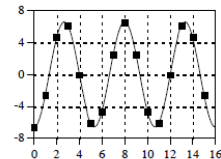
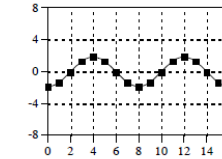
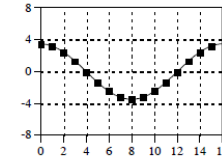
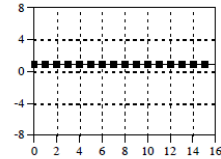
Spatial (Time) Domain \Leftrightarrow Frequency Domain

Frequency Domain

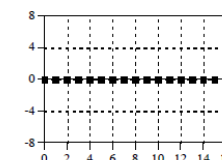
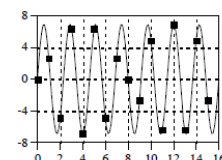
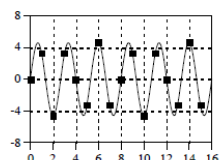
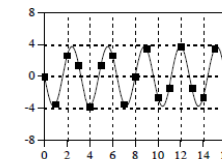
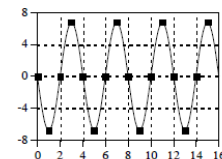
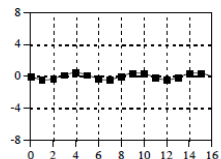
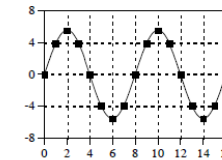
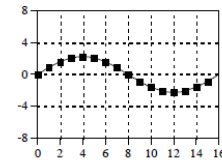
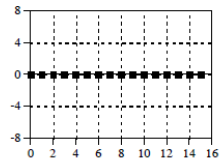
Spatial (Time) Domain



Cosine Waves



Sine Waves



Spatial (Time) Domain \Leftrightarrow Frequency Domain

$$s_6(x)$$



Function $s(x)$ (in red) is a sum of six sine functions of different amplitudes and harmonically related frequencies. The Fourier transform, $S(f)$ (in blue), which depicts amplitude vs frequency, reveals the 6 frequencies and their amplitudes.

Spatial (Time) Domain \Leftrightarrow Frequency Domain

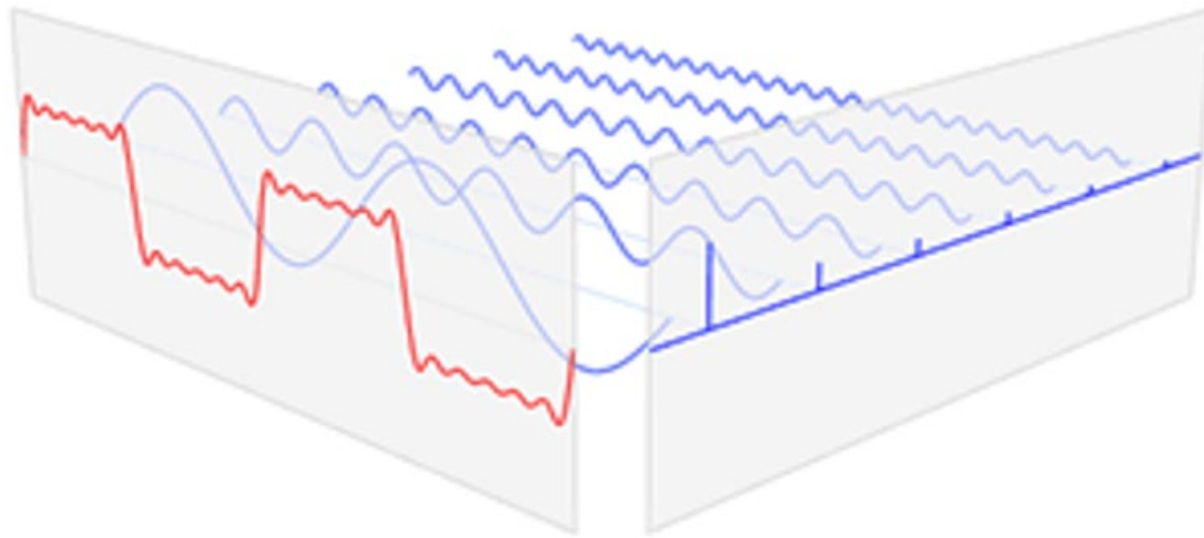
$$s_6(x)$$



$$a_n \cos(nx) + b_n \sin(nx)$$

Function $s(x)$ (in red) is a sum of six sine functions of different amplitudes and harmonically related frequencies. The Fourier transform, $S(f)$ (in blue), which depicts amplitude vs frequency, reveals the 6 frequencies and their amplitudes.

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Spatial (Time) Domain \Leftrightarrow Frequency Domain



$S(f)$

Function $s(x)$ (in red) is a sum of six sine functions of different amplitudes and harmonically related frequencies. The Fourier transform, $S(f)$ (in blue), which depicts amplitude vs frequency, reveals the 6 frequencies and their amplitudes.

Spatial (Time) Domain \Leftrightarrow Frequency Domain



Function $s(x)$ (in red) is a sum of six sine functions of different amplitudes and harmonically related frequencies. The Fourier transform, $S(f)$ (in blue), which depicts amplitude vs frequency, reveals the 6 frequencies and their amplitudes.

Spatial (Time) Domain \Leftrightarrow Frequency Domain (Fourier Transforms)

Let $s(t)$ be a signal specified in the time domain.

The strength of $s(t)$ at frequency f is given by:

$$S(f) = \int_{-\infty}^{\infty} s(t) \cdot e^{-2\pi i f t} dt$$

Evaluating this integral for all values of f gives the frequency domain function.

Now $s(t)$ can be retrieved by summing up the signal strengths at all possible frequencies:

$$s(t) = \int_{-\infty}^{\infty} S(f) \cdot e^{2\pi i f t} df$$

Why do the Transforms Work?

Let's try to get a little intuition behind why the transforms work.
We will look at a very simple example.

Suppose: $s(t) = \cos(2\pi h \cdot t)$

$$\frac{1}{T} \int_{-T}^T s(t) \cdot e^{-2\pi i f t} dt = \begin{cases} 1 + \frac{\sin(4\pi f T)}{4\pi f T}, & \text{if } f = h, \\ \frac{\sin(2\pi(h-f)T)}{2\pi(h-f)T} + \frac{\sin(2\pi(h+f)T)}{2\pi(h+f)T}, & \text{otherwise.} \end{cases}$$

$$\Rightarrow \lim_{T \rightarrow \infty} \left(\frac{1}{T} \int_{-T}^T s(t) \cdot e^{-2\pi i f t} dt \right) = \begin{cases} 1, & \text{if } f = h, \\ 0, & \text{otherwise.} \end{cases}$$

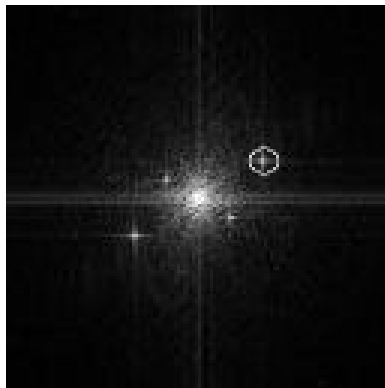
So, the transform can detect if $f = h$!

Noise Reduction

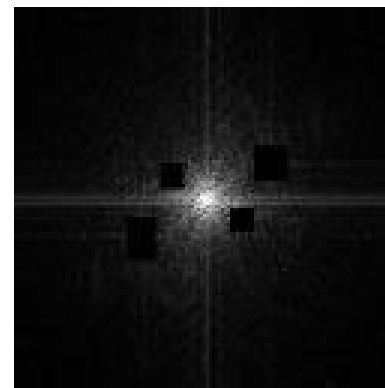


FFT
↓

↑
inverse FFT



→
remove
noise



Source: http://www.mediacy.com/index.aspx?page=AH_FFTEExample

Data Compression

- Discrete Cosine Transforms (DCT) are used for lossy data compression (e.g., MP3, JPEG, MPEG)
- DCT is a Fourier-related transform similar to DFT (Discrete Fourier Transform) but uses only real data (uses cosine waves only instead of both cosine and sine waves)
- Forward DCT transforms data from spatial to frequency domain
- Each frequency component is represented using a fewer number of bits (i.e., truncated / quantized)
- Low amplitude high frequency components are also removed
- Inverse DCT then transforms the data back to spatial domain
- The resulting image compresses better

Data Compression

Transformation to frequency domain using cosine transforms work in the same way as the Fourier transform.

Suppose: $s(t) = \cos(2\pi h \cdot t)$

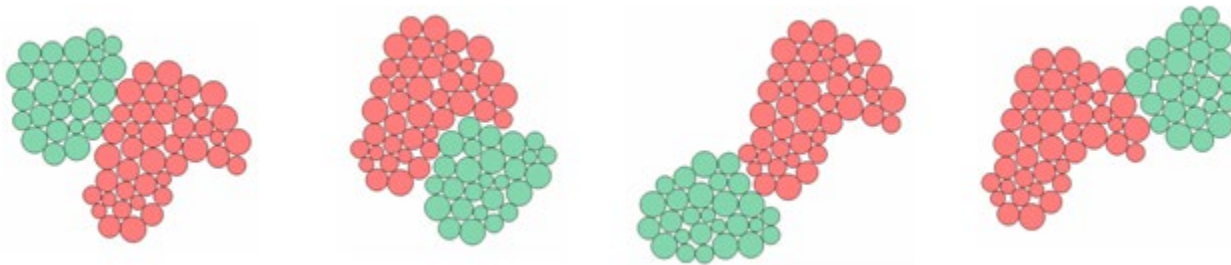
$$\frac{1}{T} \int_{-T}^T s(t) \cdot \cos(2\pi f t) dt = \begin{cases} 1 + \frac{\sin(4\pi f T)}{4\pi f T}, & \text{if } f = h, \\ \frac{\sin(2\pi(h-f)T)}{2\pi(h-f)T} + \frac{\sin(2\pi(h+f)T)}{2\pi(h+f)T}, & \text{otherwise.} \end{cases}$$

$$\Rightarrow \lim_{T \rightarrow \infty} \left(\frac{1}{T} \int_{-T}^T s(t) \cdot \cos(2\pi f t) dt \right) = \begin{cases} 1, & \text{if } f = h, \\ 0, & \text{otherwise.} \end{cases}$$

So, this transform can also detect if $f = h$.

Protein-Protein Docking

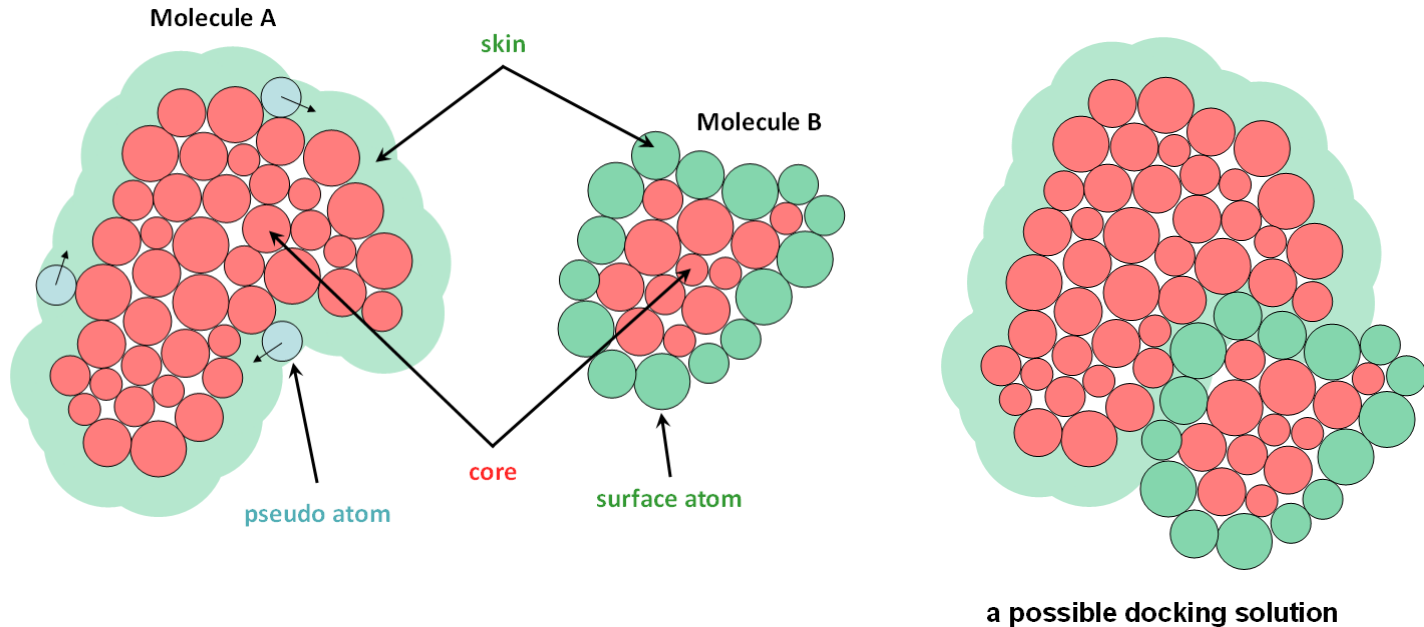
- ❑ Knowledge of complexes is used in
 - Drug design
 - Studying molecular assemblies
 - Structure function analysis
 - Protein interactions
- ❑ **Protein-Protein Docking**: Given two proteins, find the best relative transformation and conformations to obtain a stable complex.



- ❑ Docking is a hard problem
 - Search space is huge (6D for rigid proteins)
 - Protein flexibility adds to the difficulty

Shape Complementarity

[Wang'91, Katchalski-Katzir et al.'92, Chen et al.'03]



To maximize skin-skin overlaps and minimize core-core overlaps

- assign positive real weights to skin atoms
- assign positive imaginary weights to core atoms

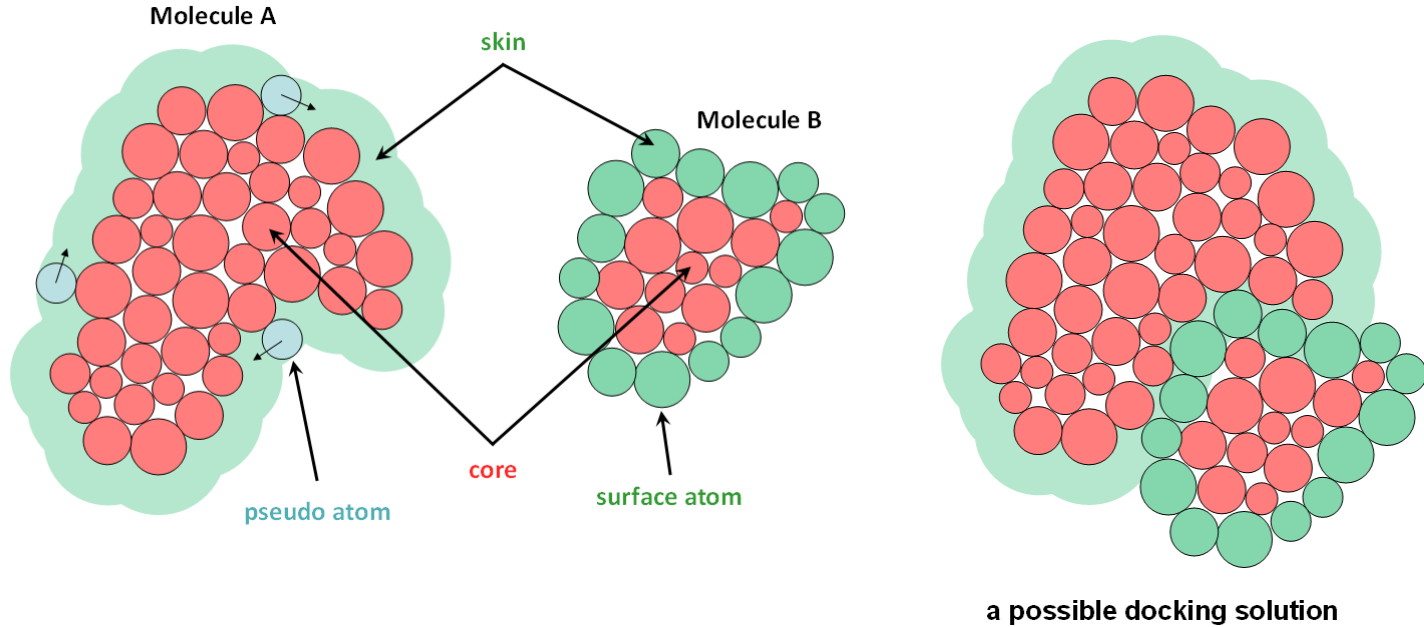
Let A' denote molecule A with the pseudo skin atoms.

For $P \in \{A', B\}$ with M_P atoms, affinity function: $f_P(x) = \sum_{k=1}^{M_P} w_k \cdot g_k(x)$

Here $g_k(x)$ is a Gaussian representation of atom k , and w_k its weight.

Shape Complementarity

[Wang'91, Katchalski-Katzir et al.'92, Chen et al.'03]



Let A' denote molecule A with the pseudo skin atoms.

For $P \in \{A', B\}$ with M_P atoms, affinity function:

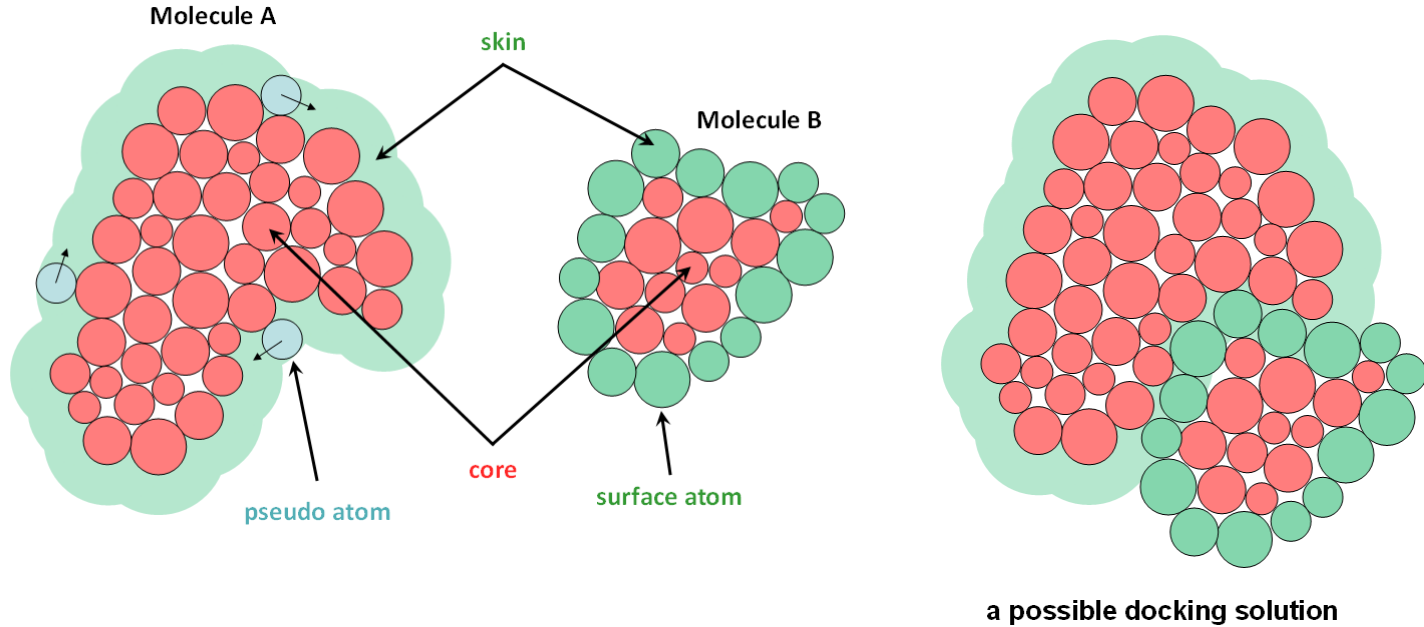
$$f_P(x) = \sum_{k=1}^{M_P} w_k \cdot g_k(x)$$

For rotation r and translation t of molecule B (i.e., $B_{t,r}$),

the interaction score, $F_{A,B}(t, r) = \int_x f_{A'}(x) f_{B_{t,r}}(x) dx$

Shape Complementarity

[Wang'91, Katchalski-Katzir et al.'92, Chen et al.'03]



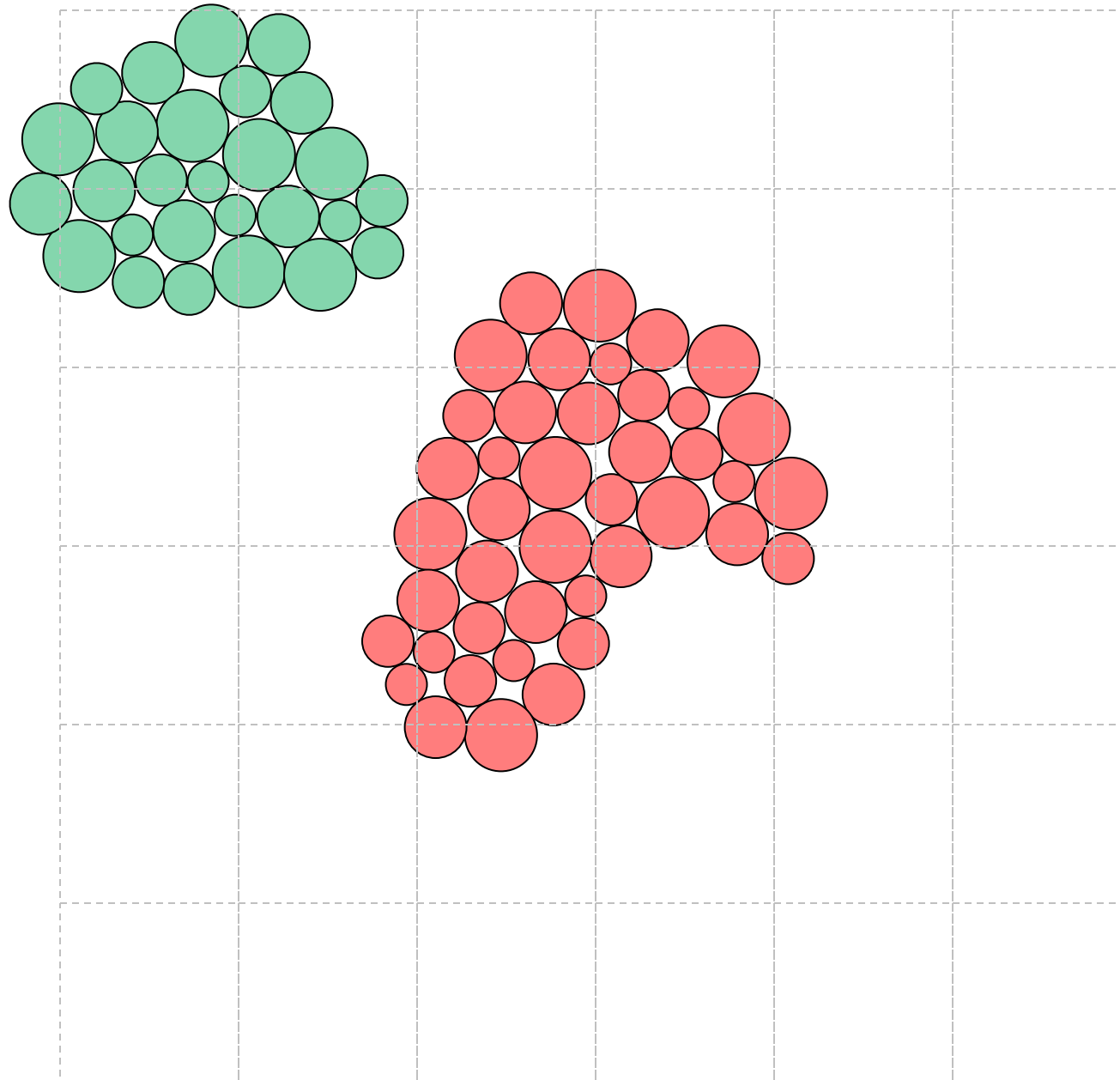
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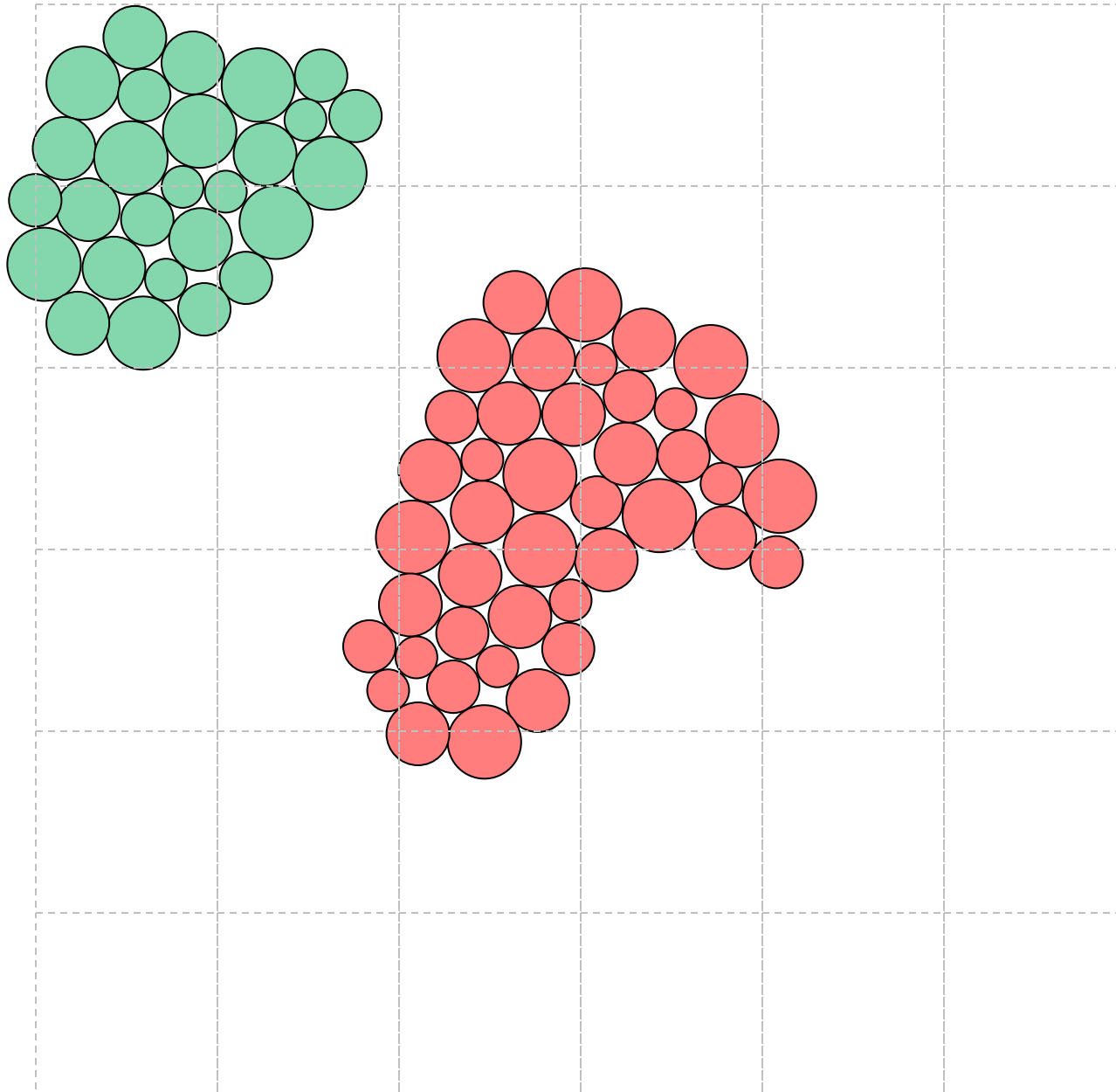
$Re \left(F_{A,B}(t,r) \right) = \text{skin-skin overlap score} - \text{core-core overlap score}$

$Im \left(F_{A,B}(t,r) \right) = \text{skin-core overlap score}$

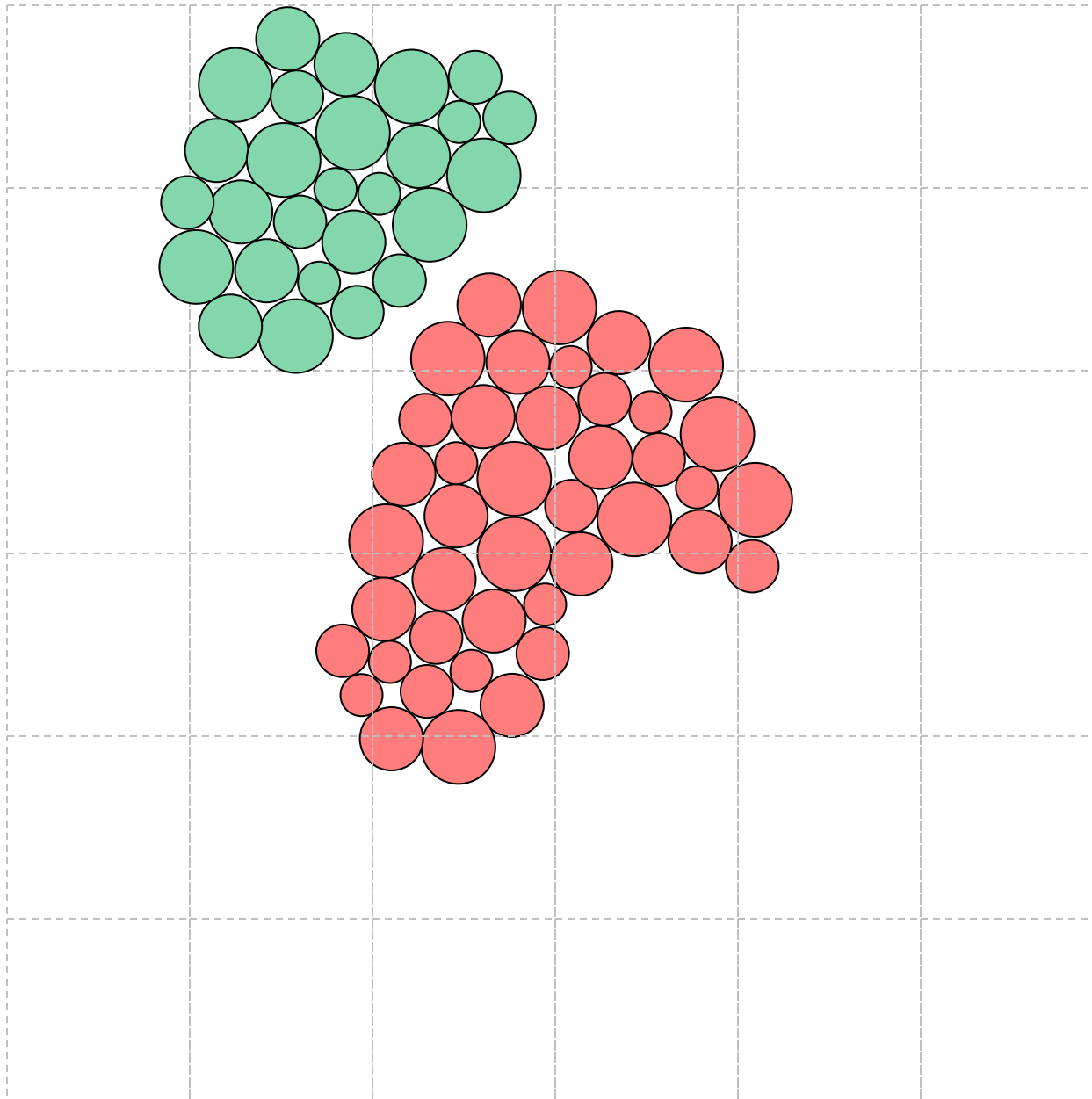
Docking: Rotational & Translational Search



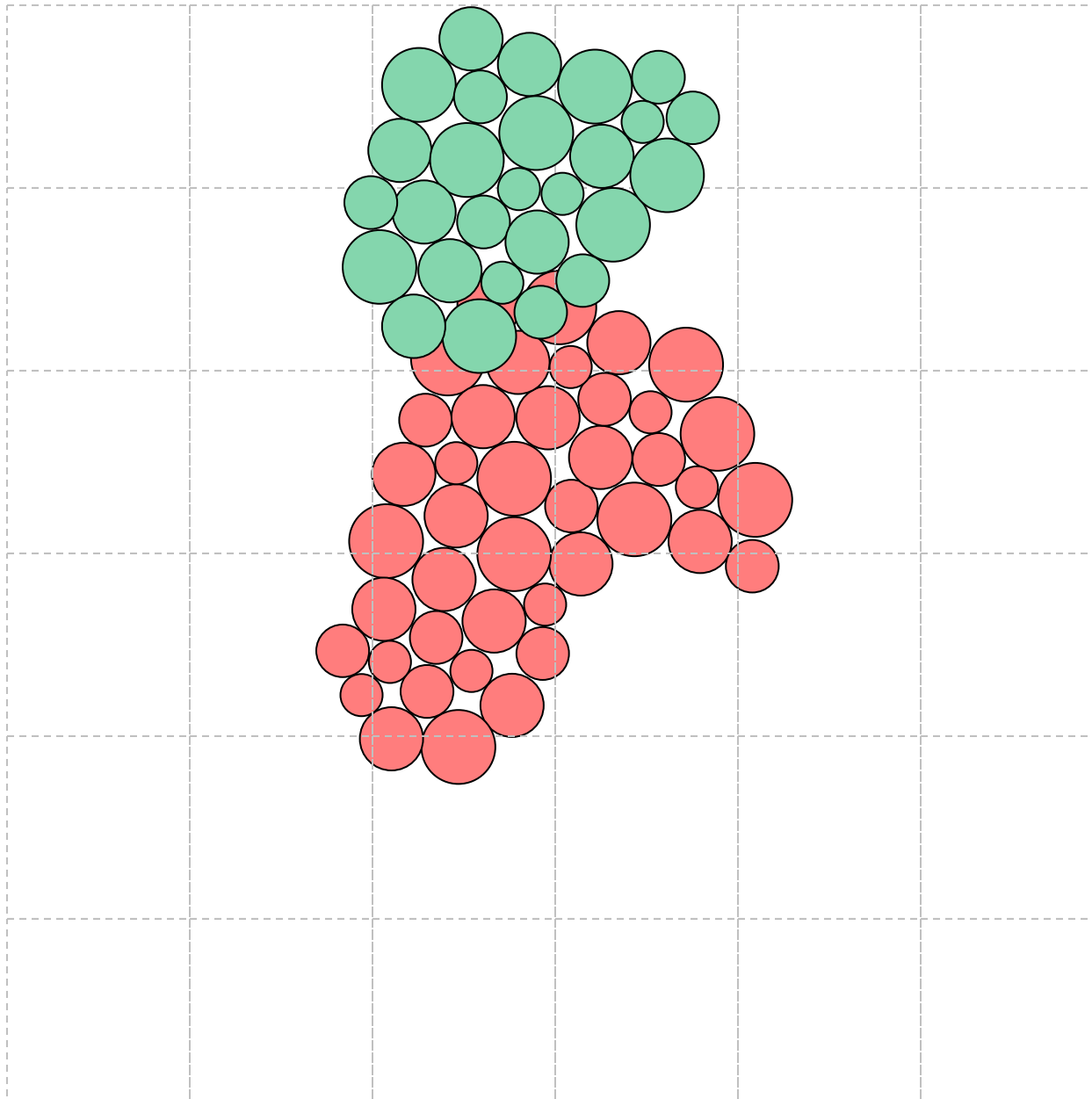
Docking: Rotational & Translational Search



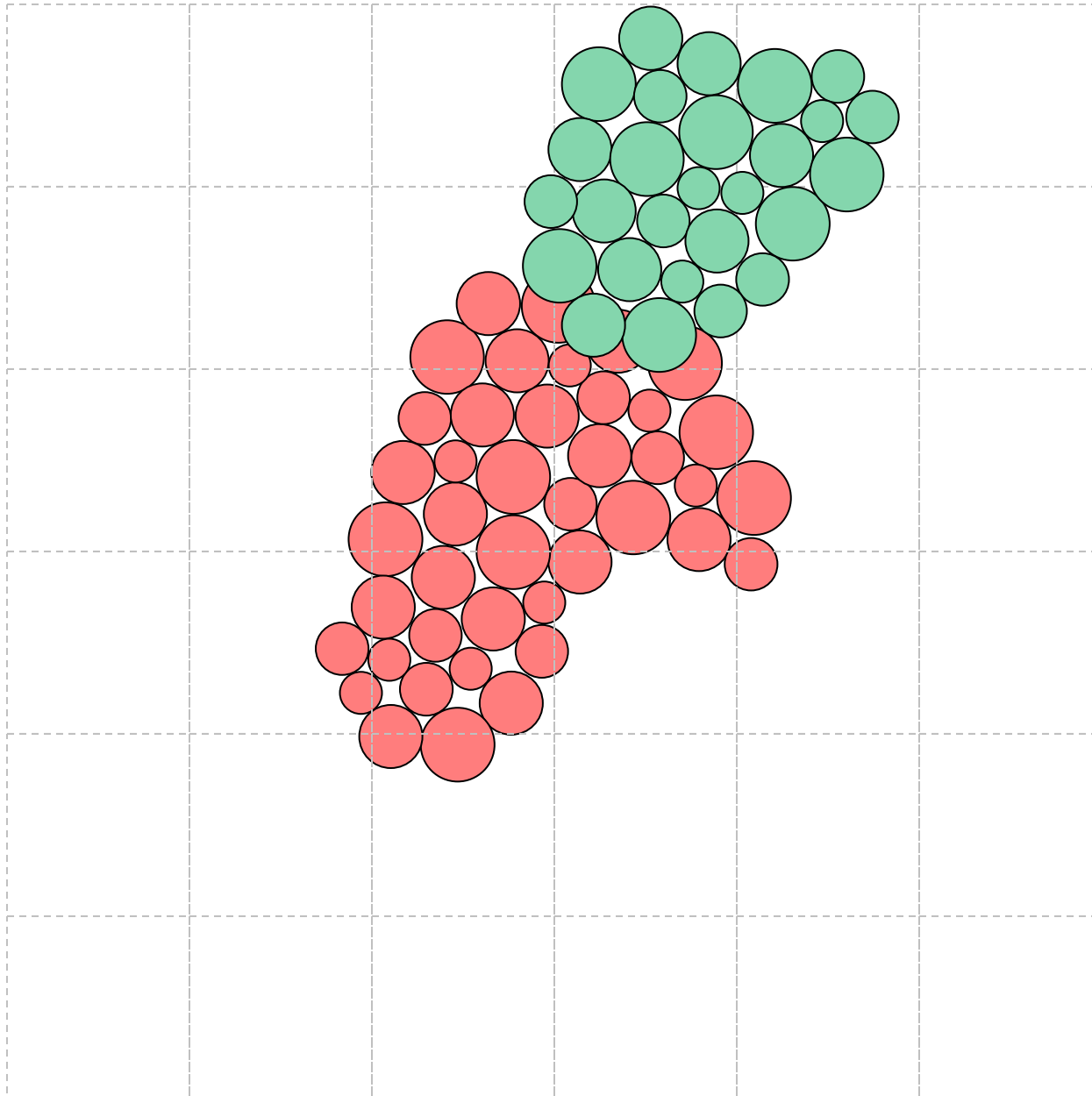
Docking: Rotational & Translational Search



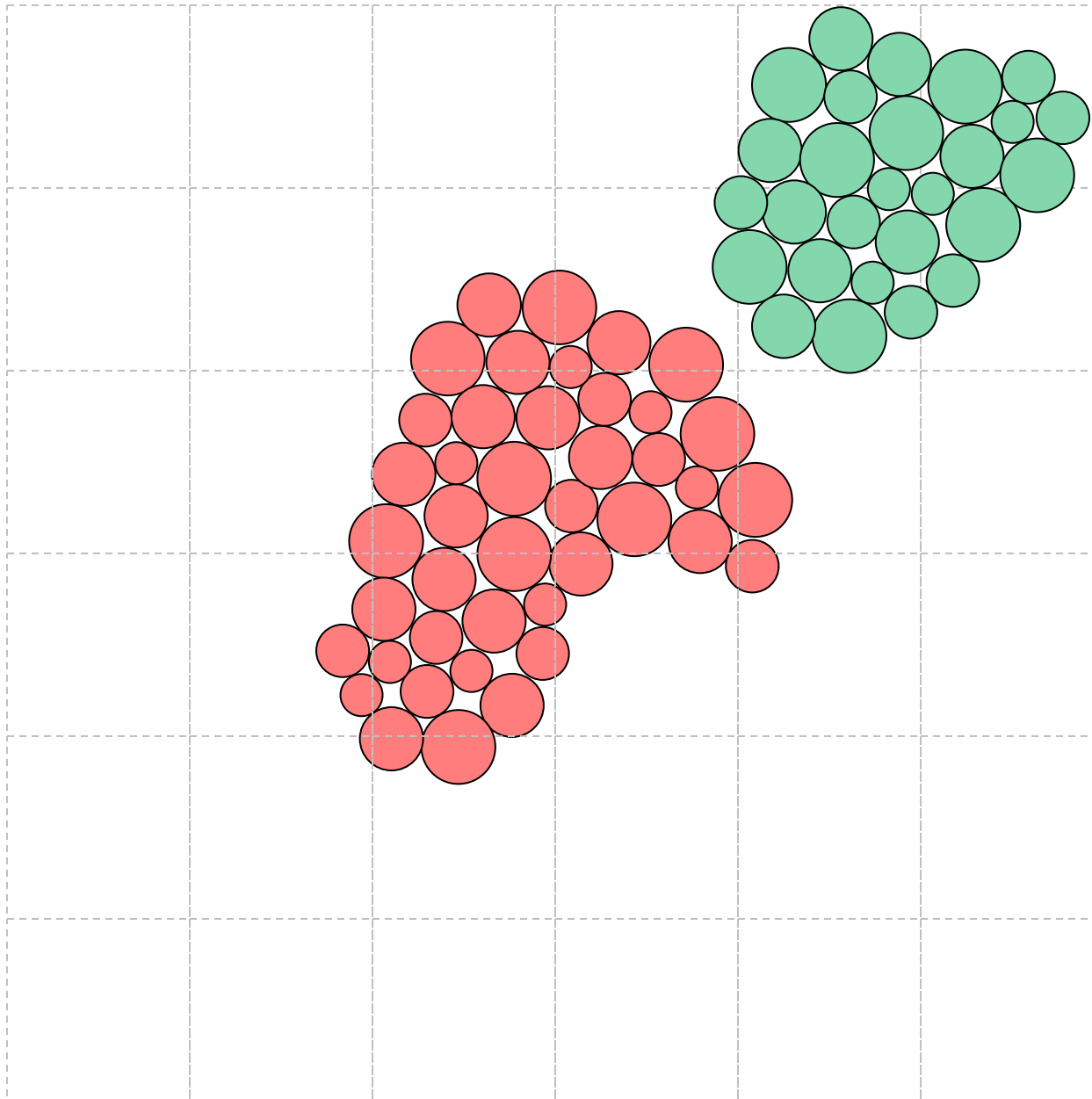
Docking: Rotational & Translational Search



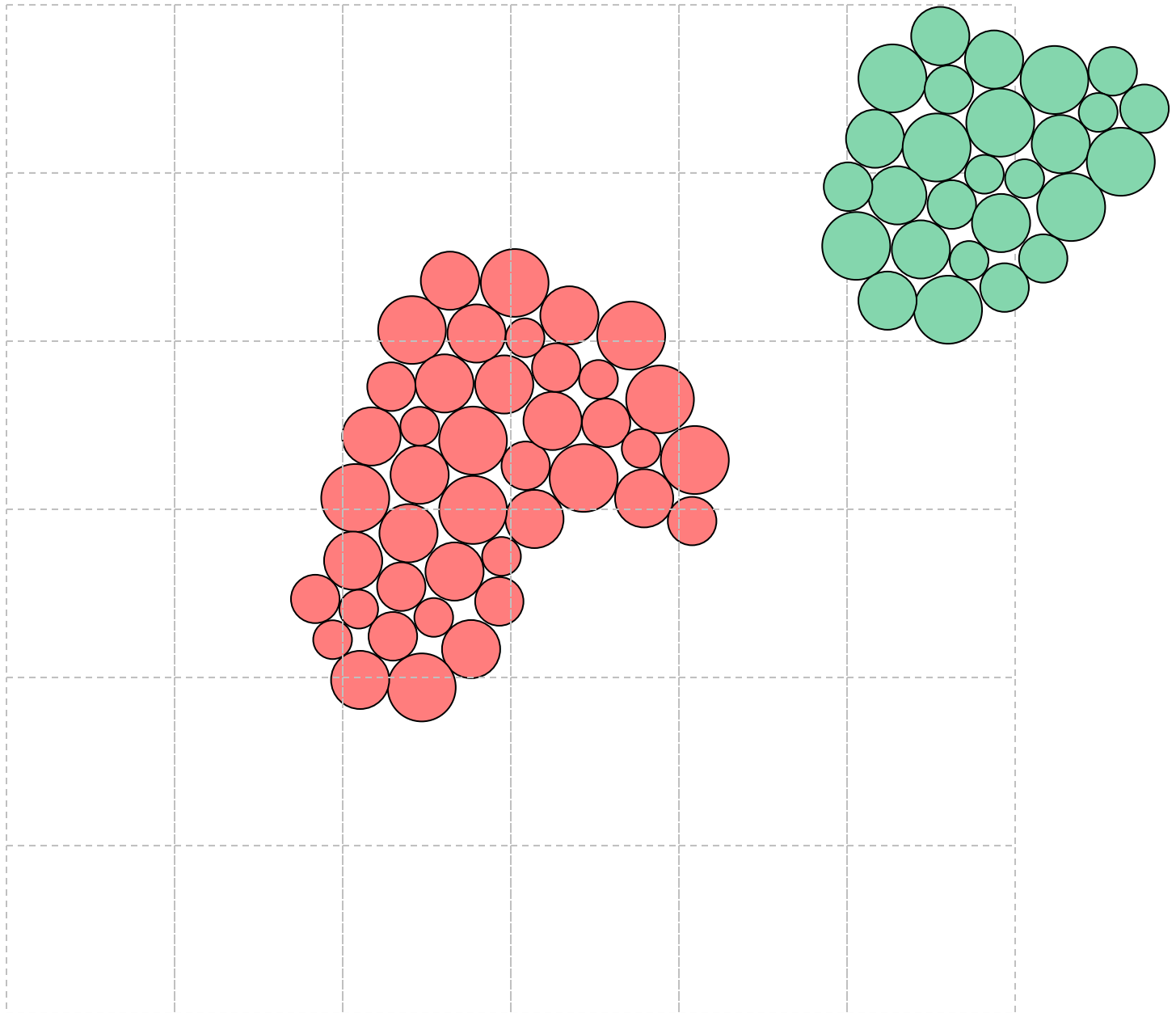
Docking: Rotational & Translational Search



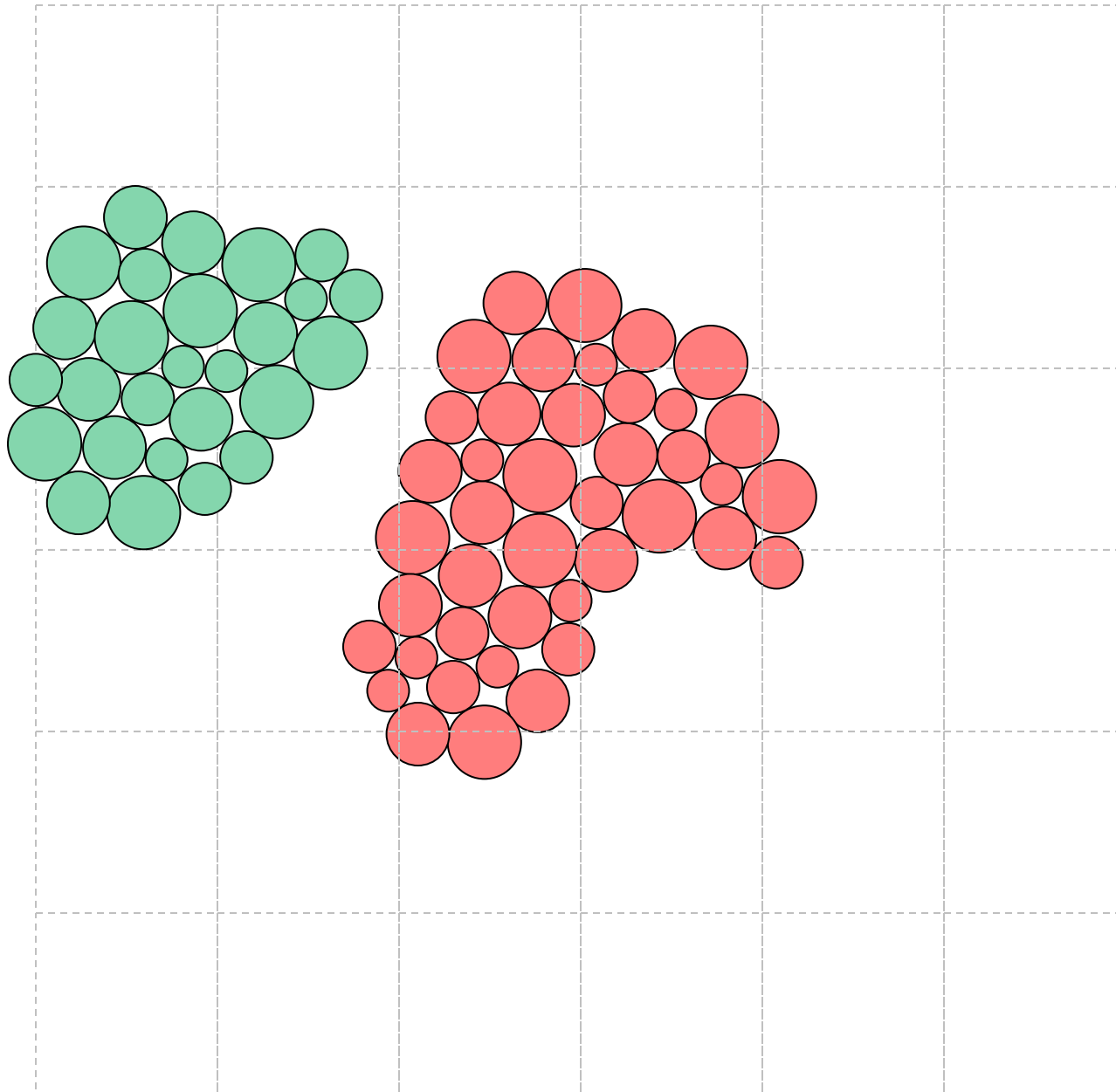
Docking: Rotational & Translational Search



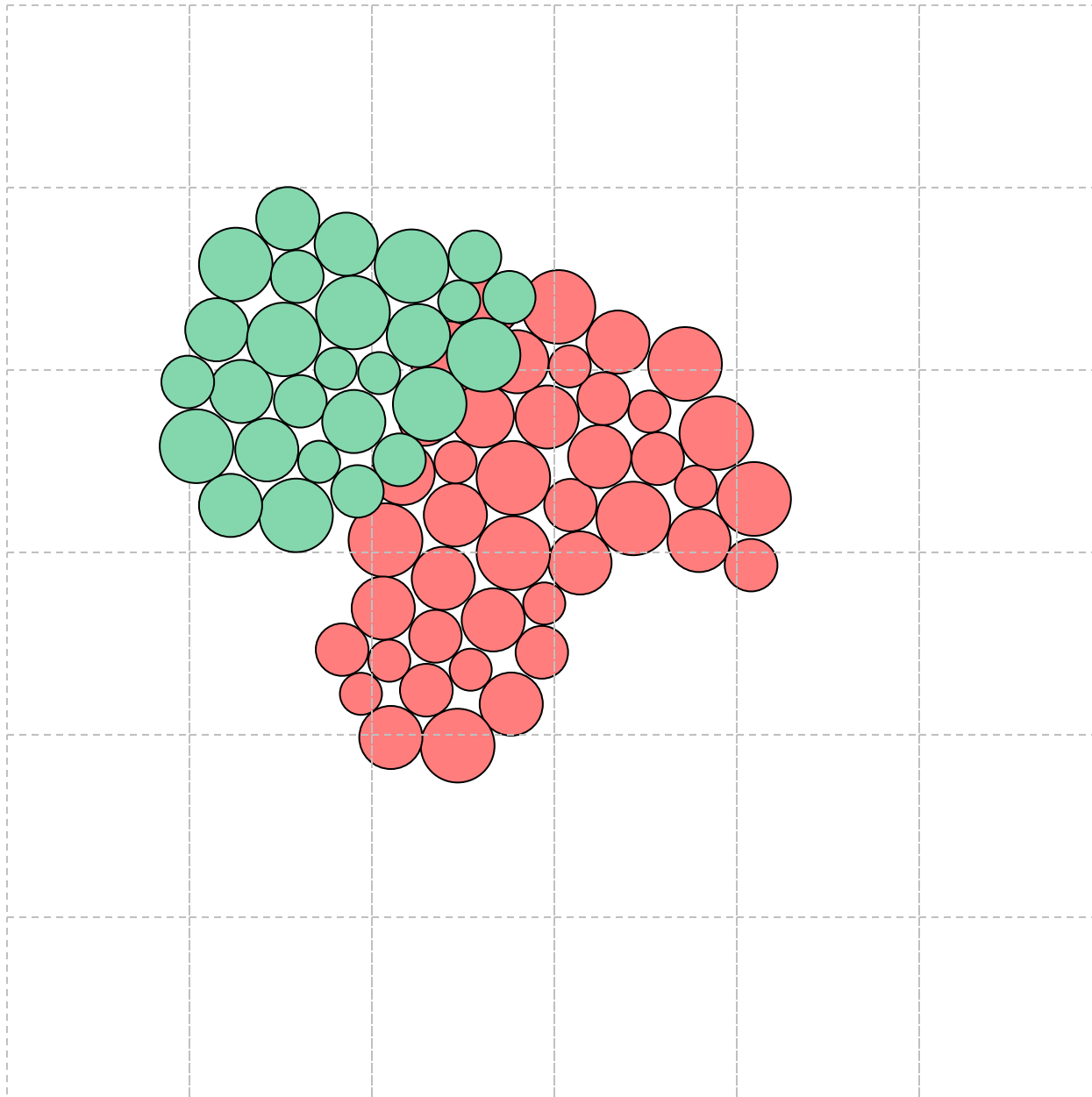
Docking: Rotational & Translational Search



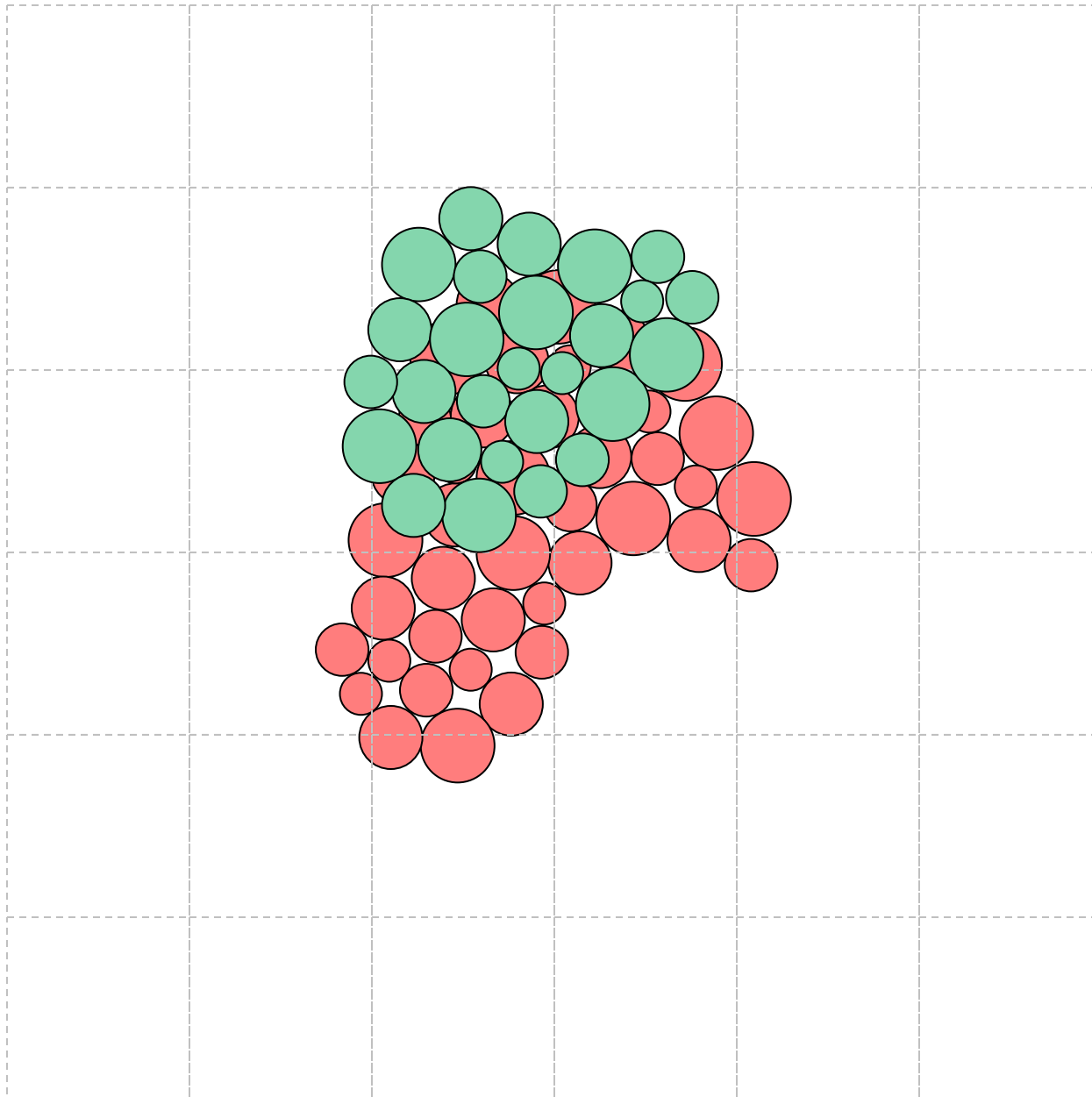
Docking: Rotational & Translational Search



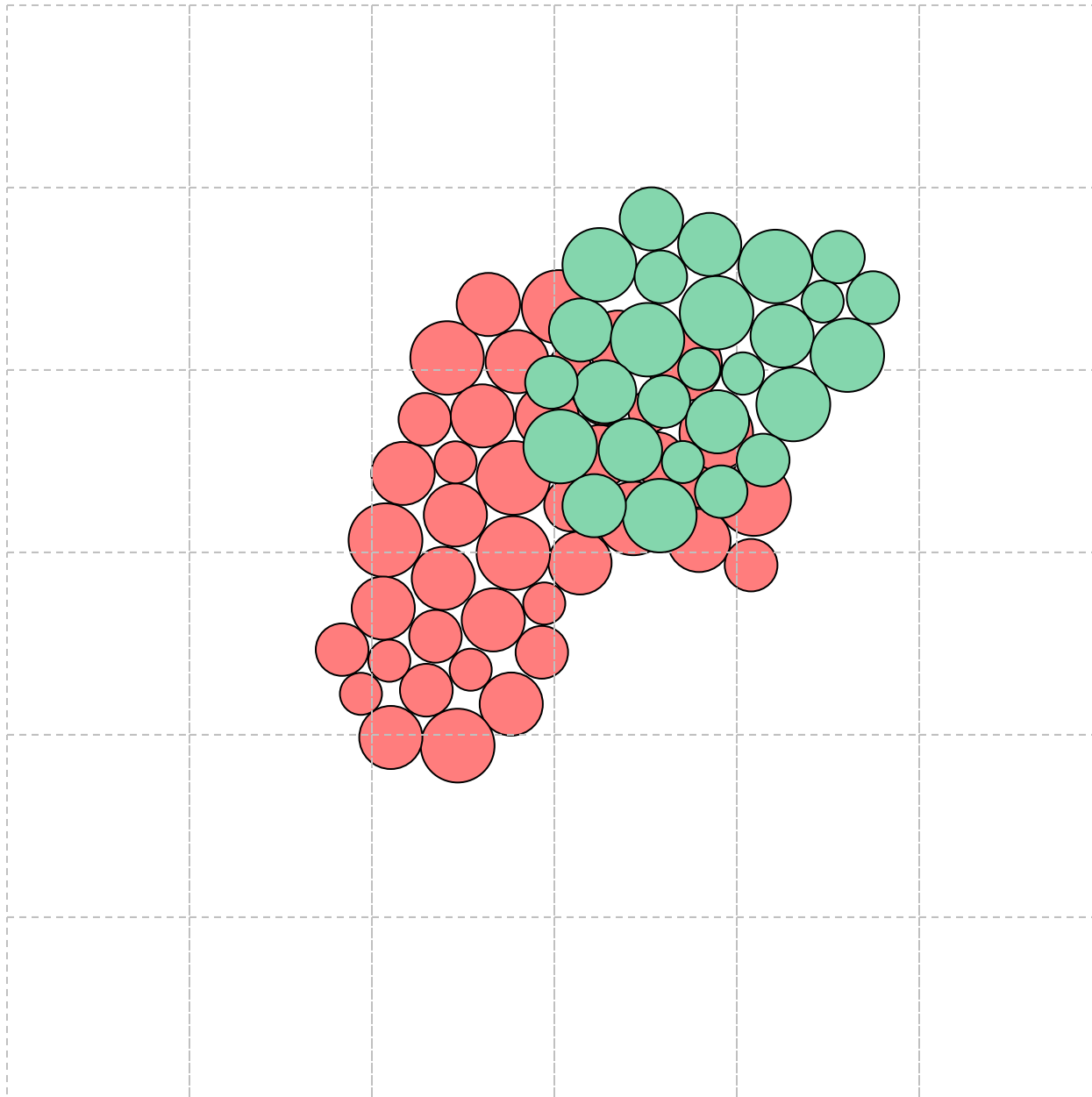
Docking: Rotational & Translational Search



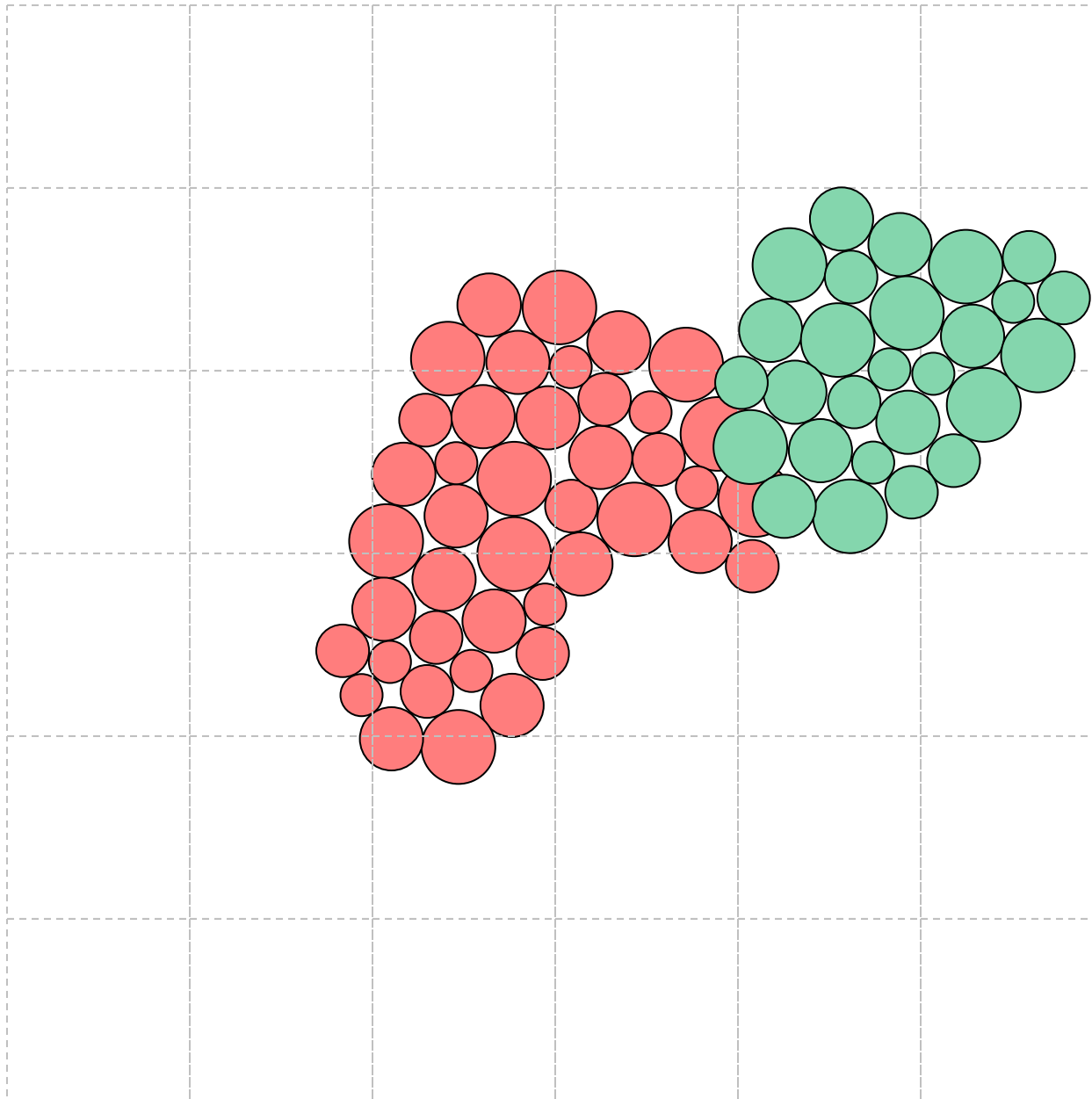
Docking: Rotational & Translational Search



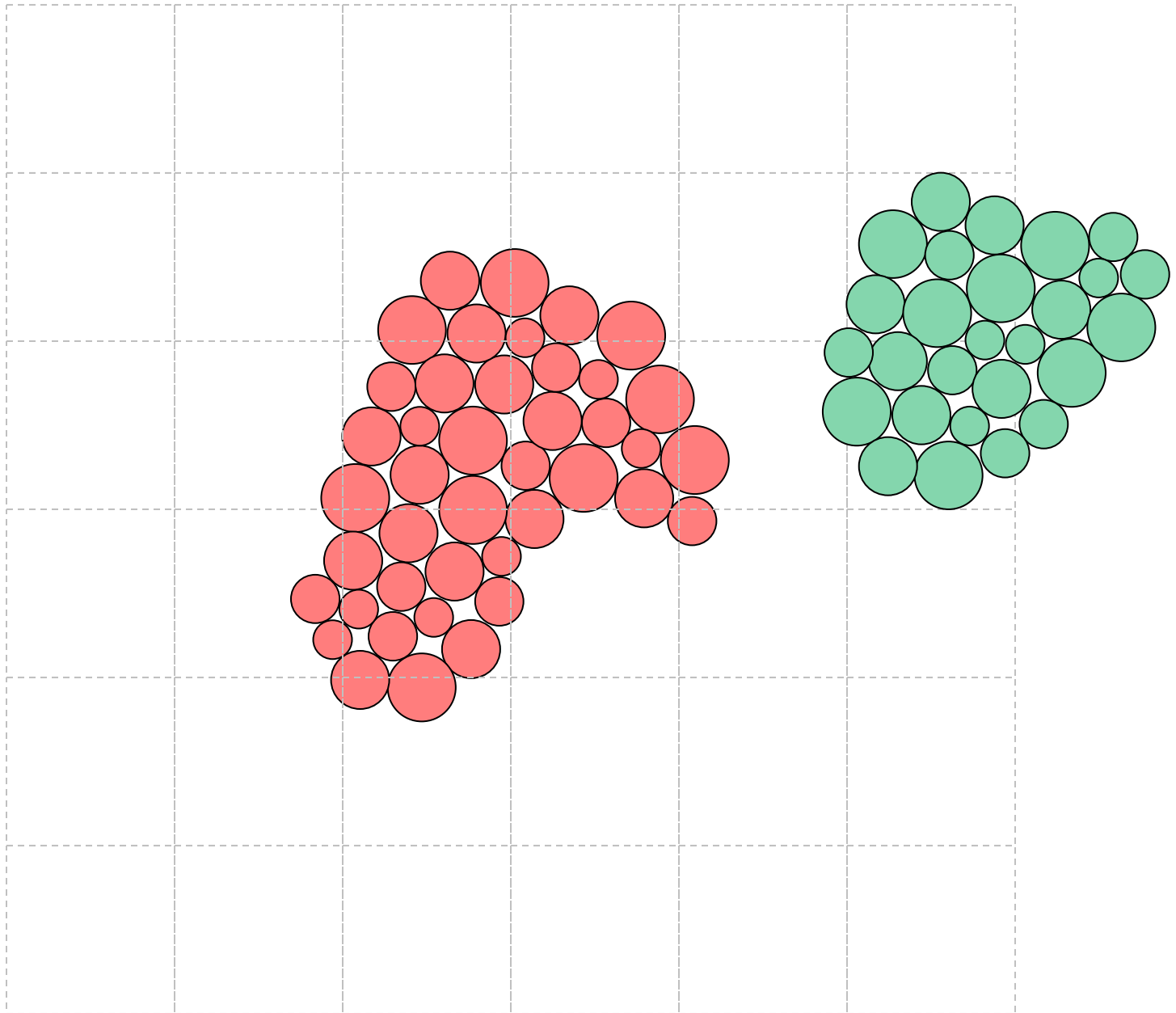
Docking: Rotational & Translational Search



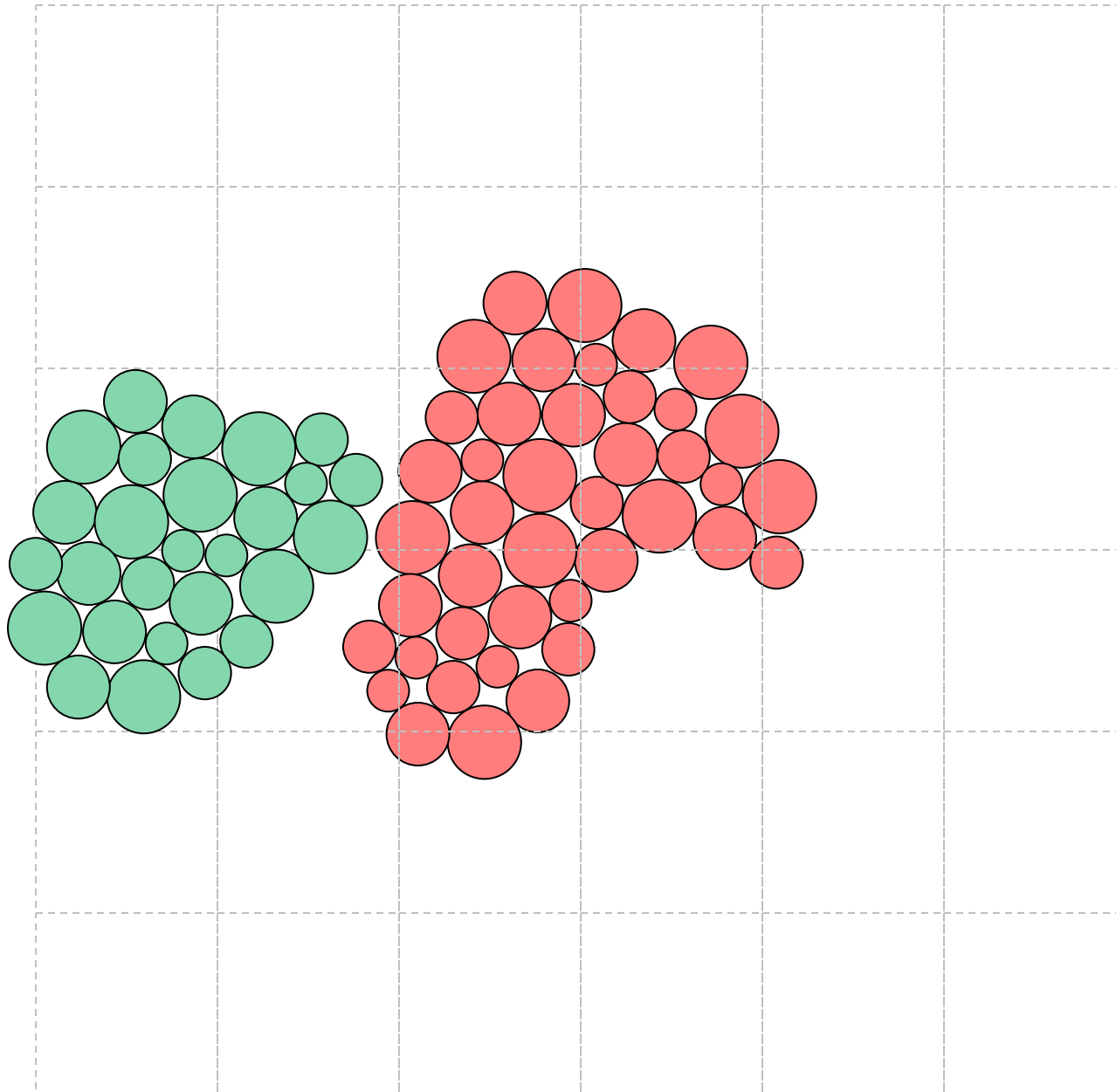
Docking: Rotational & Translational Search



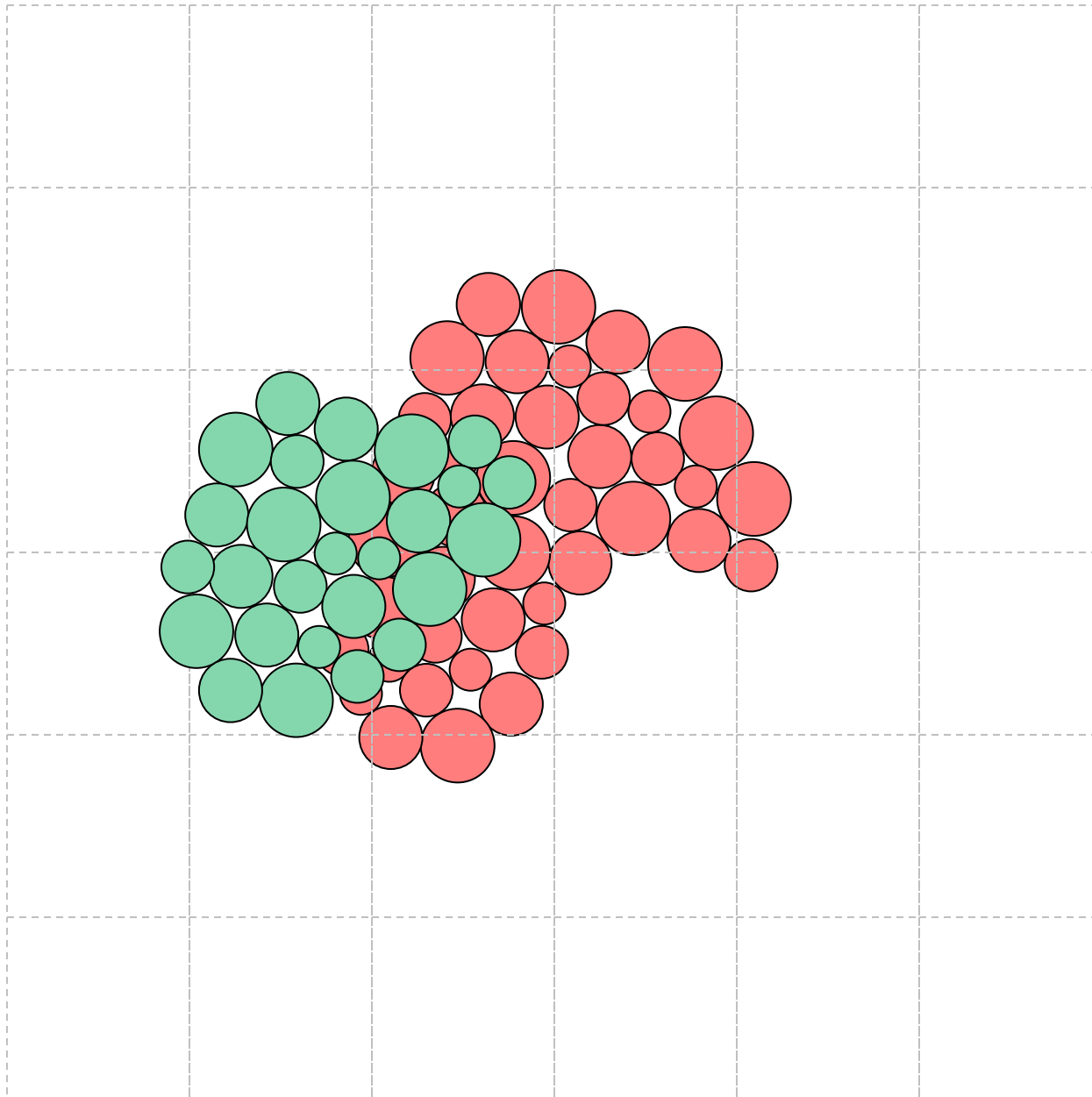
Docking: Rotational & Translational Search



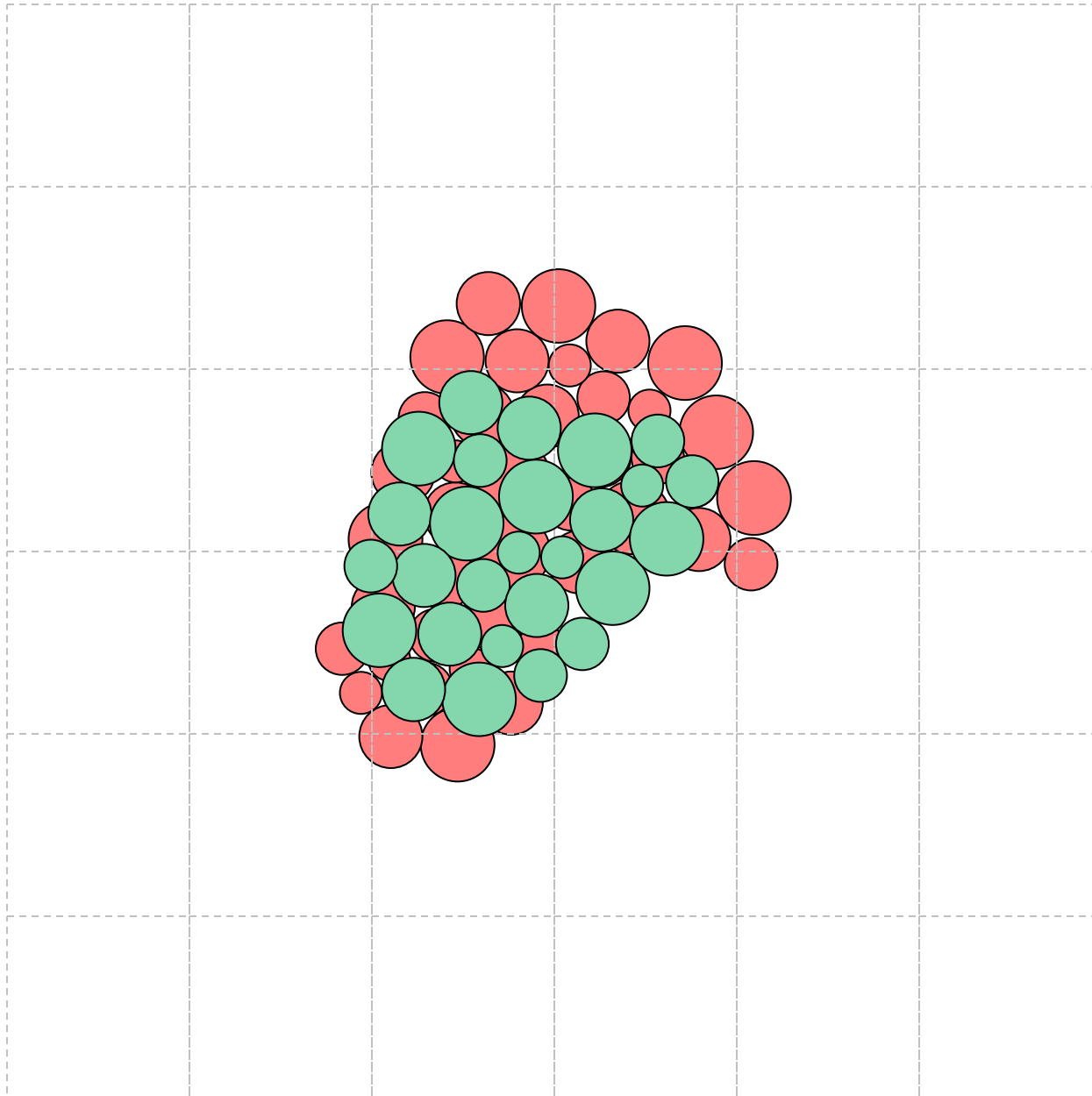
Docking: Rotational & Translational Search



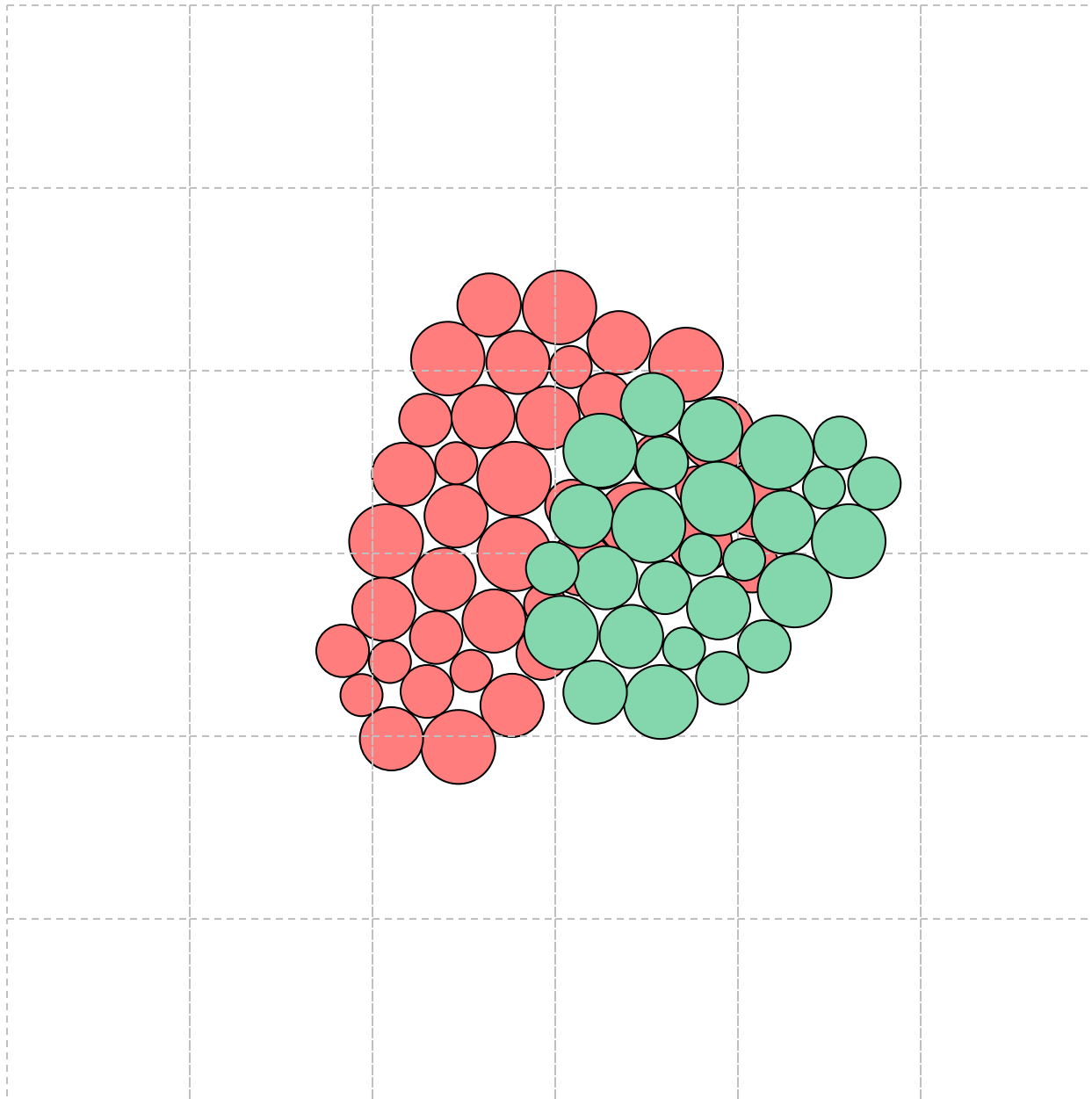
Docking: Rotational & Translational Search



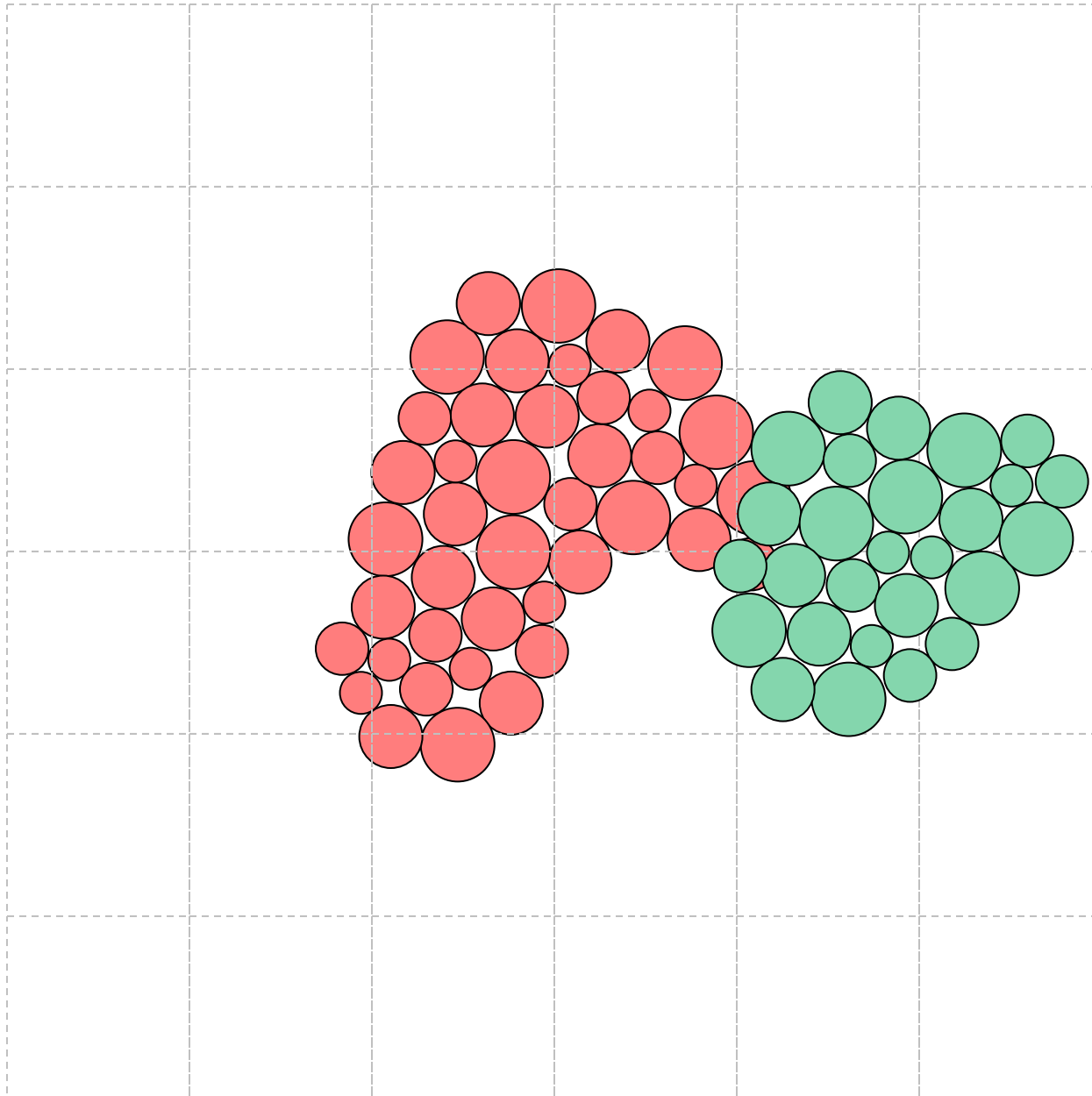
Docking: Rotational & Translational Search



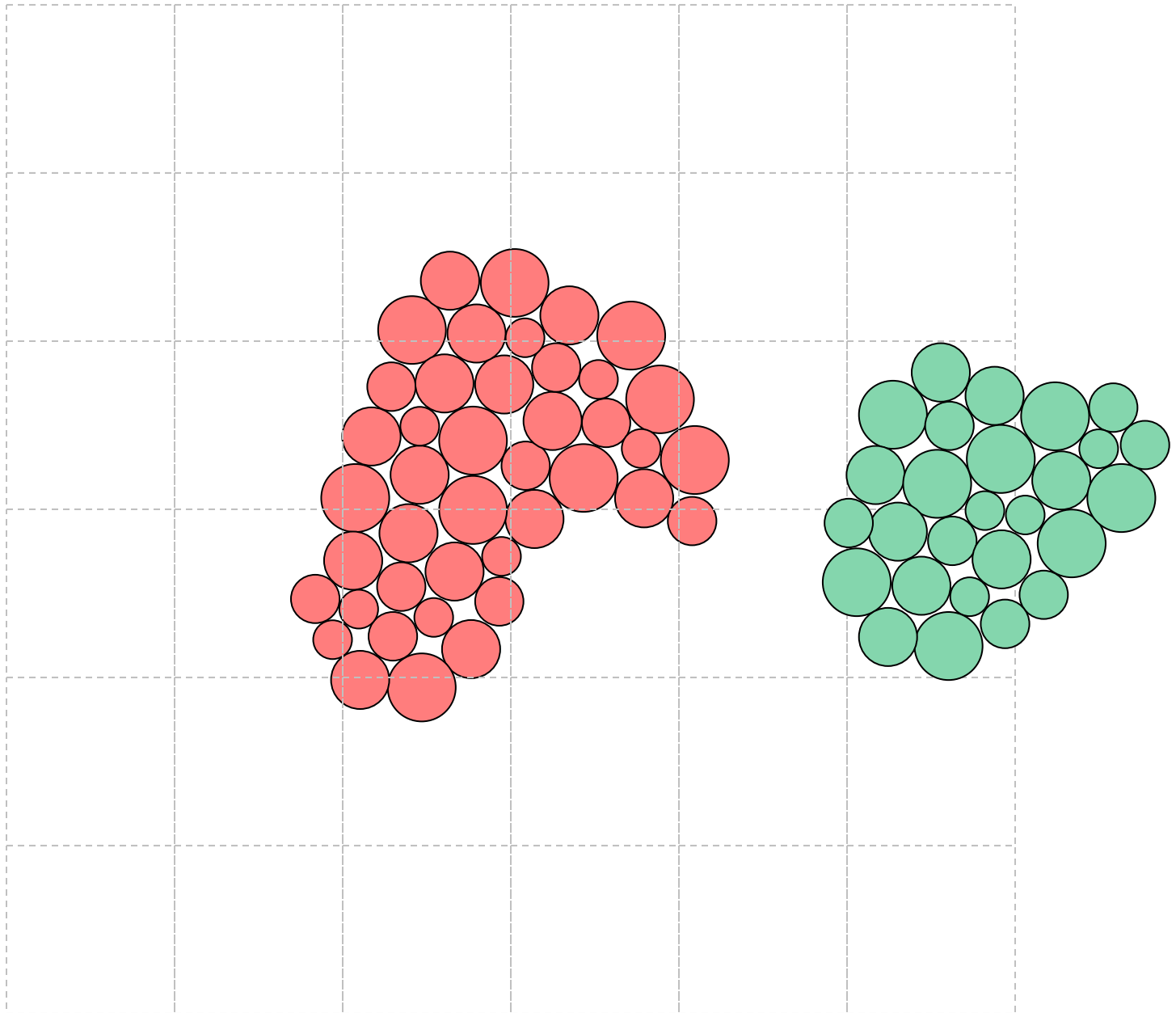
Docking: Rotational & Translational Search



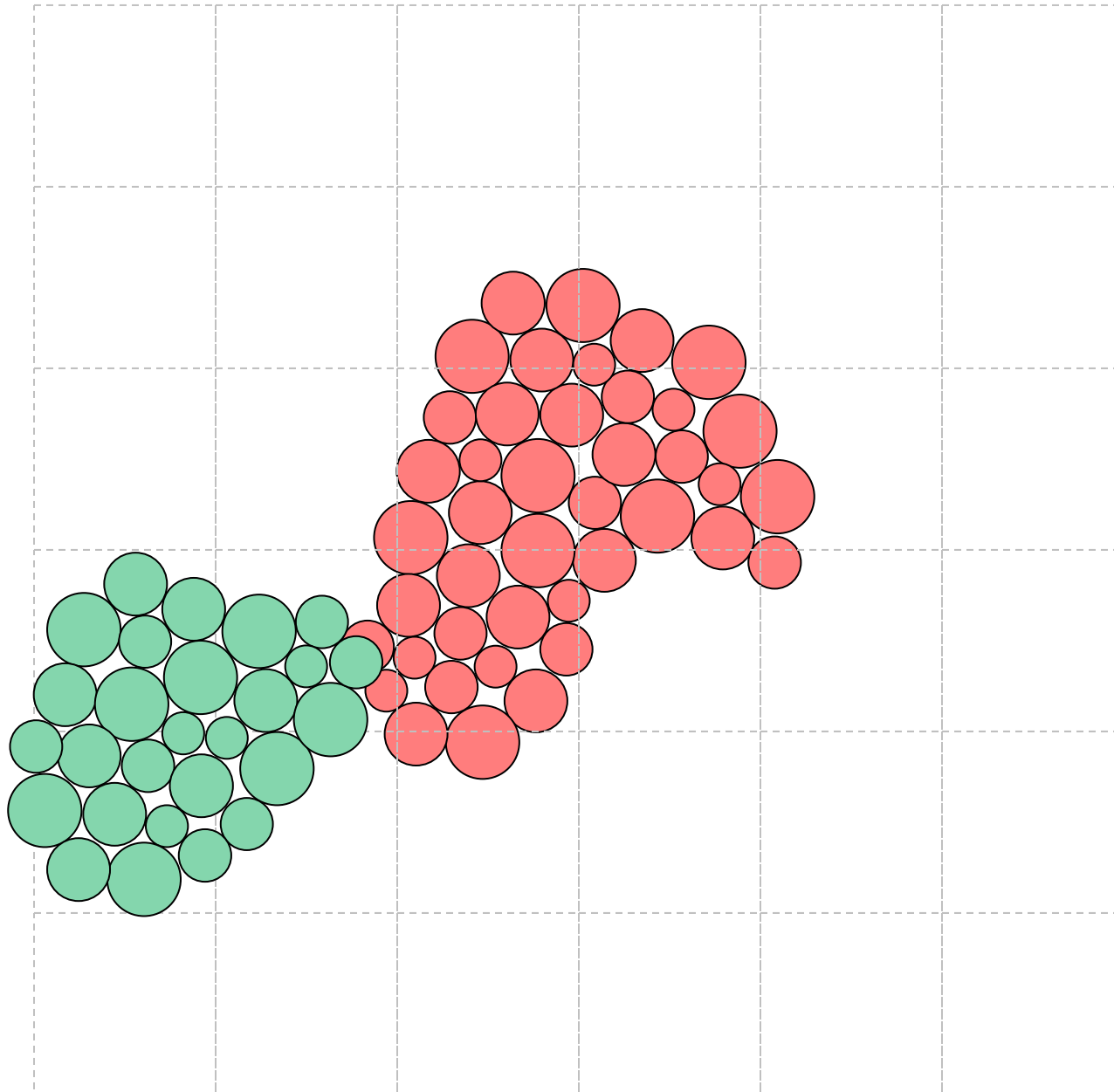
Docking: Rotational & Translational Search



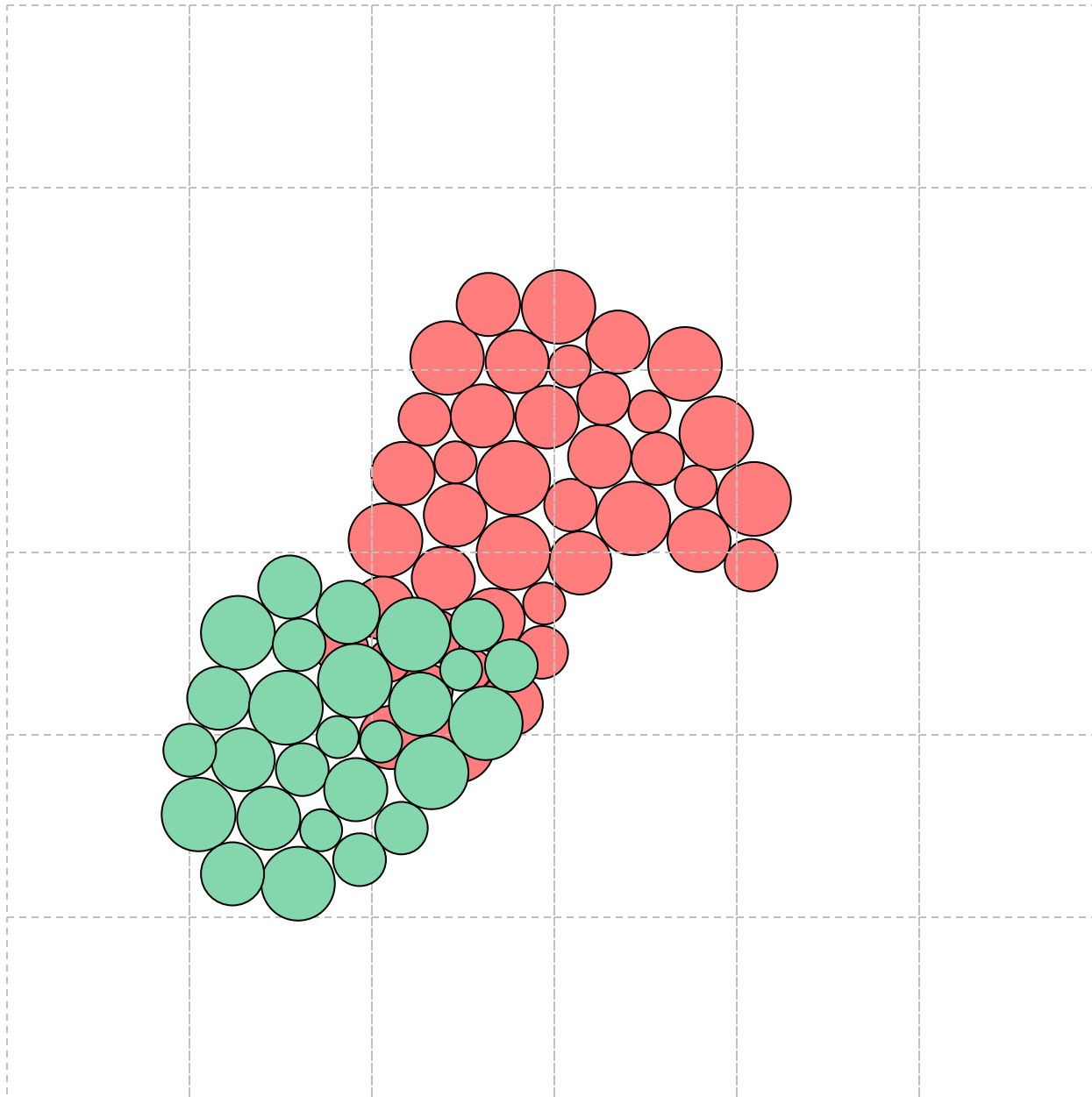
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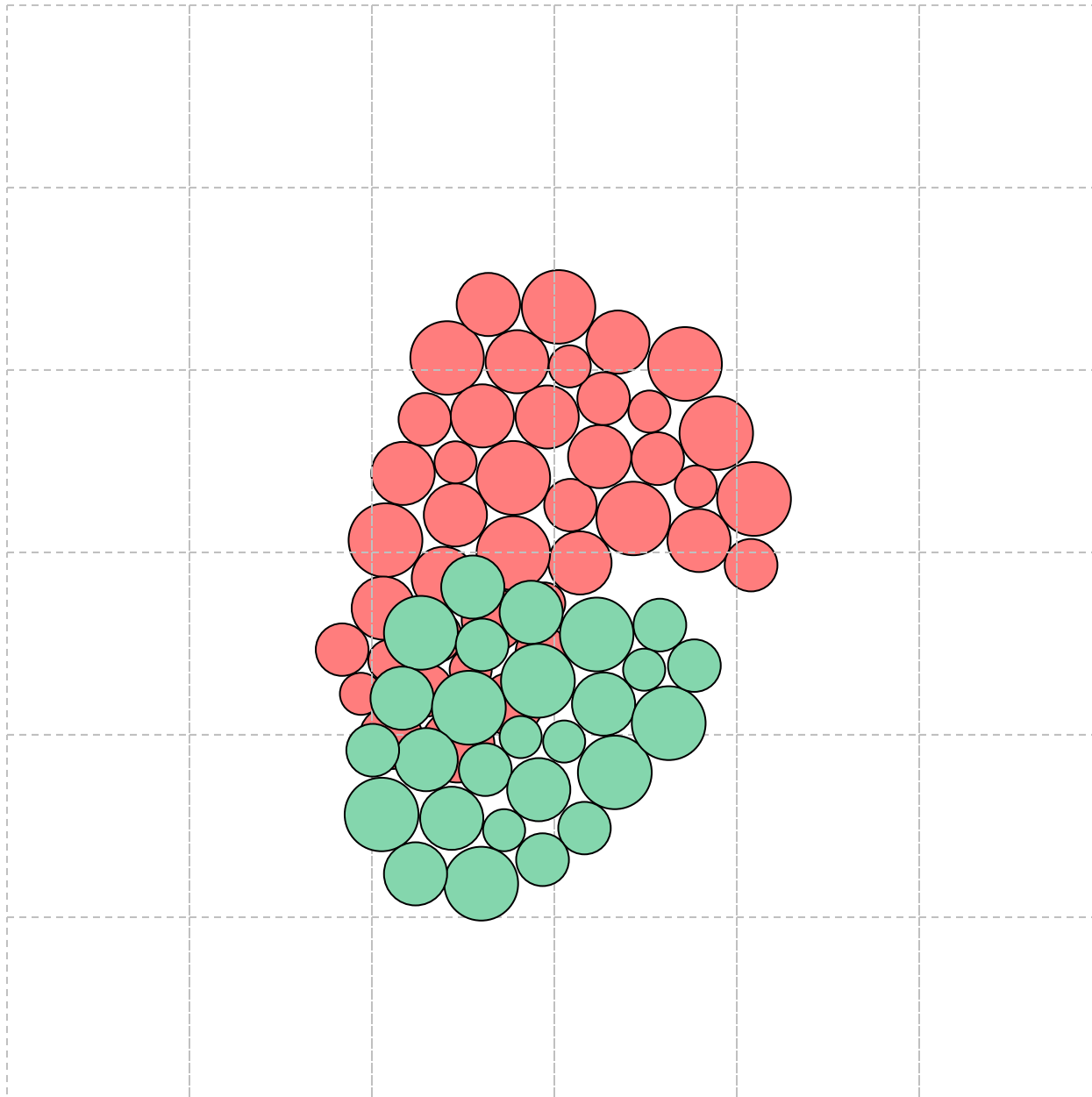
Docking: Rotational & Translational Search



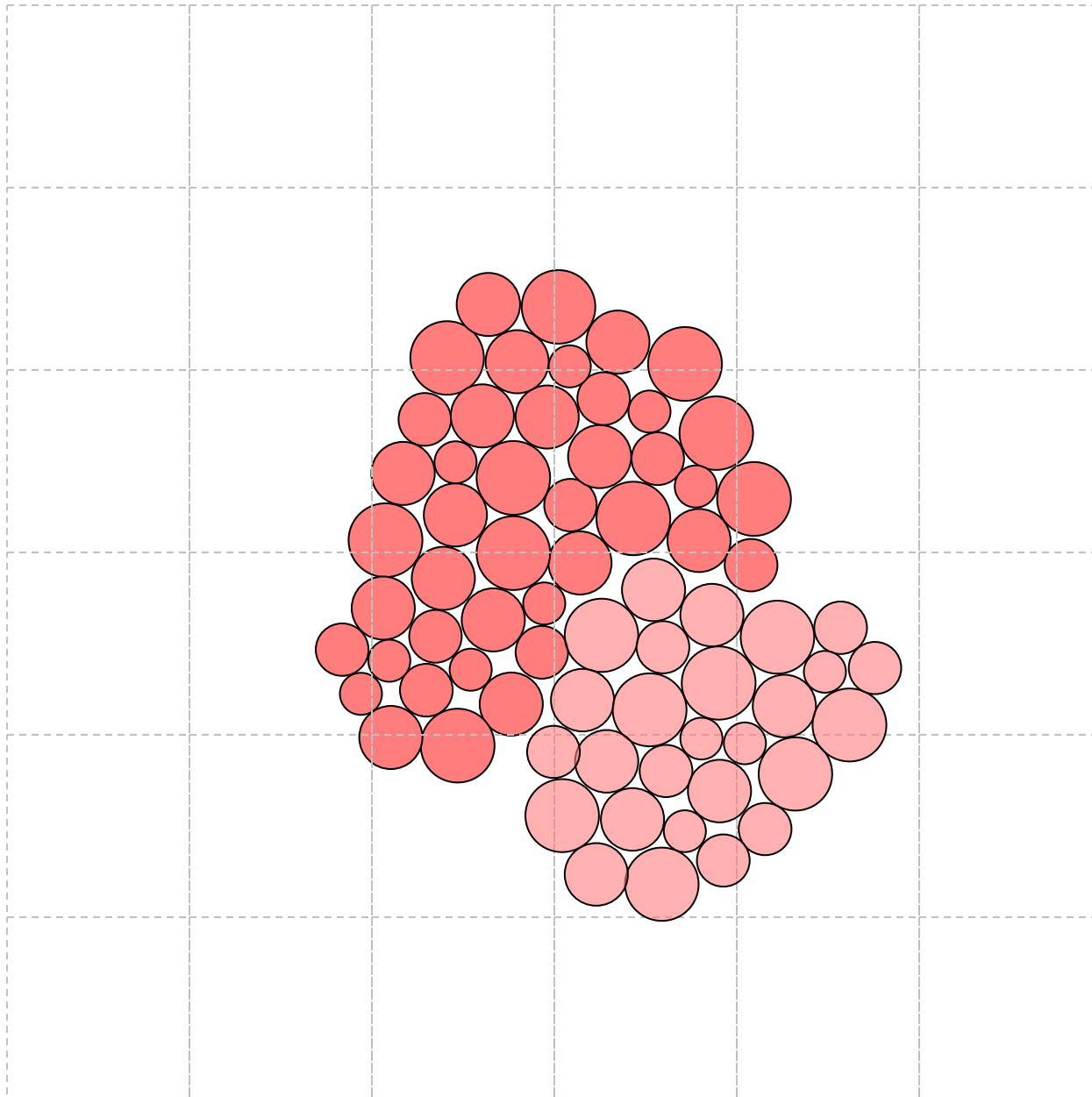
Docking: Rotational & Translational Search



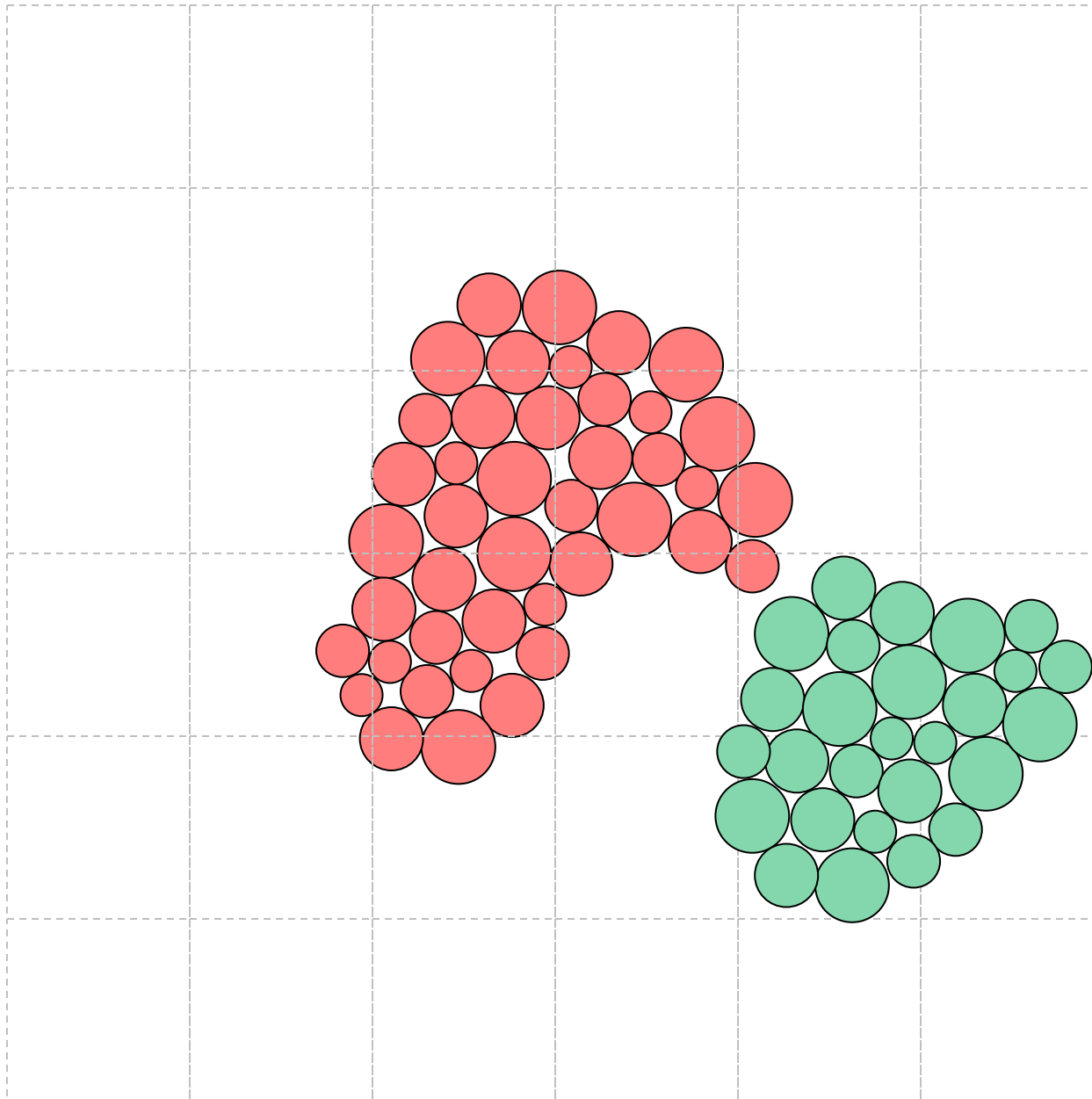
Docking: Rotational & Translational Search



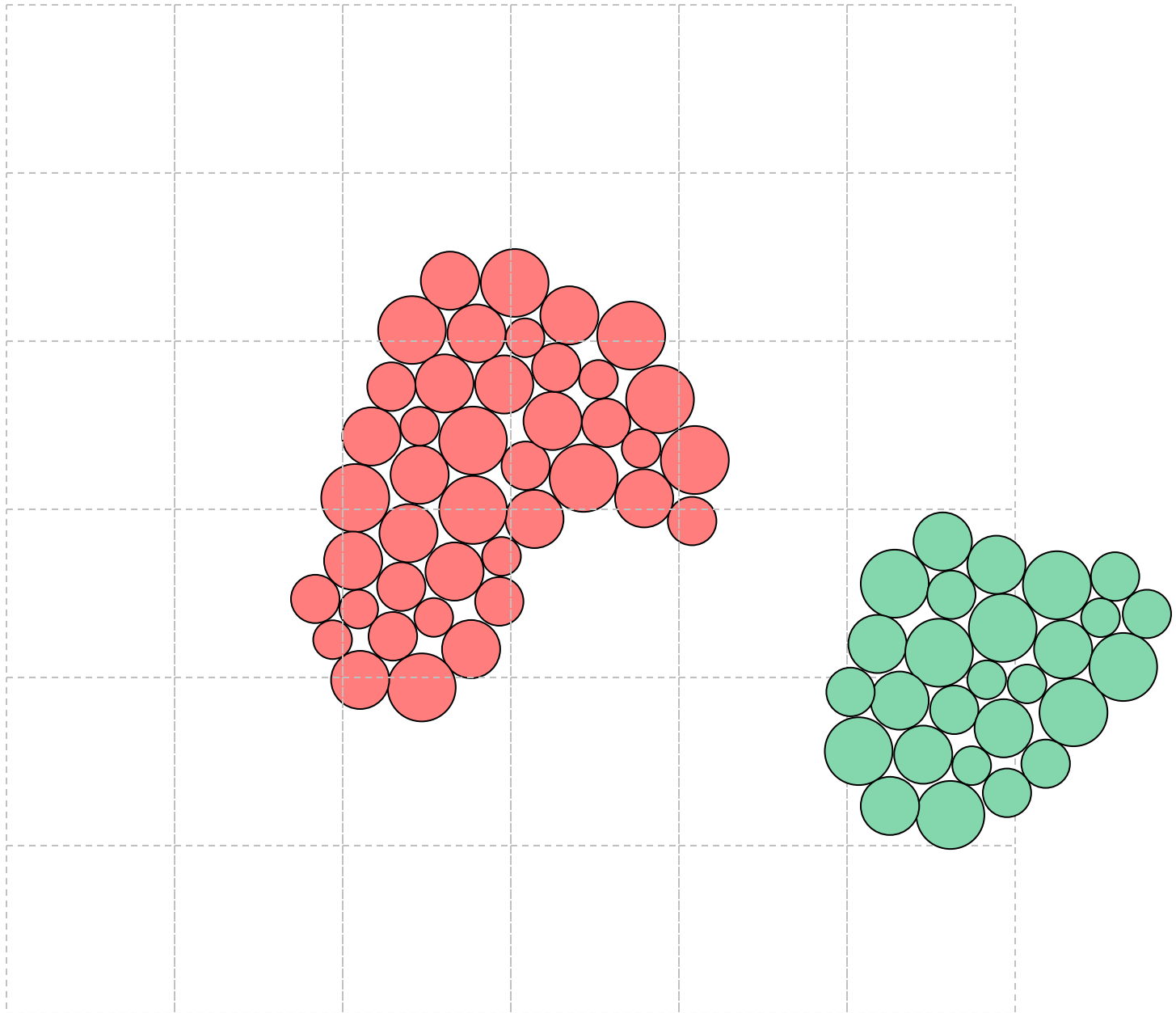
Docking: Rotational & Translational Search



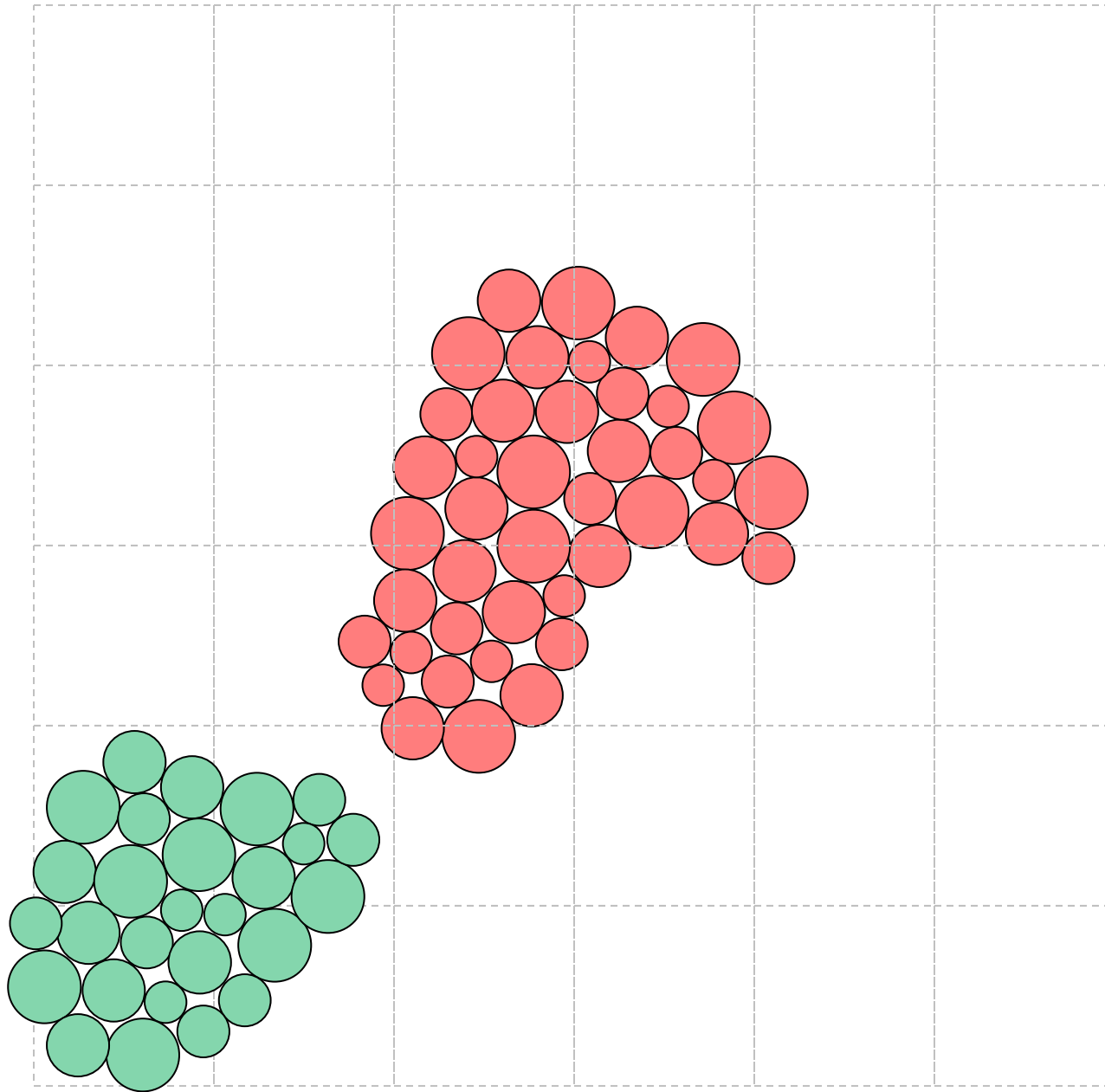
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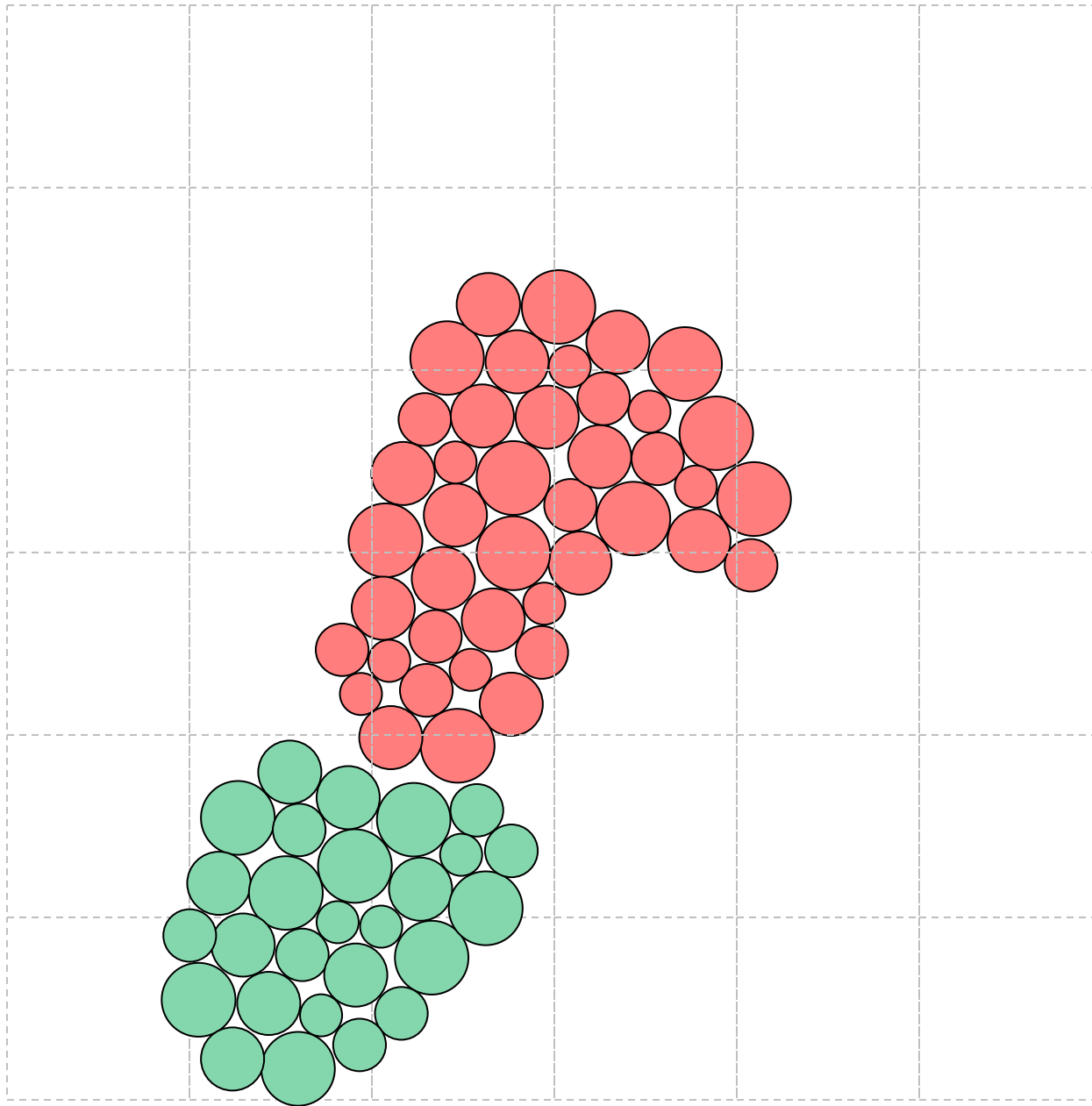
Docking: Rotational & Translational Search



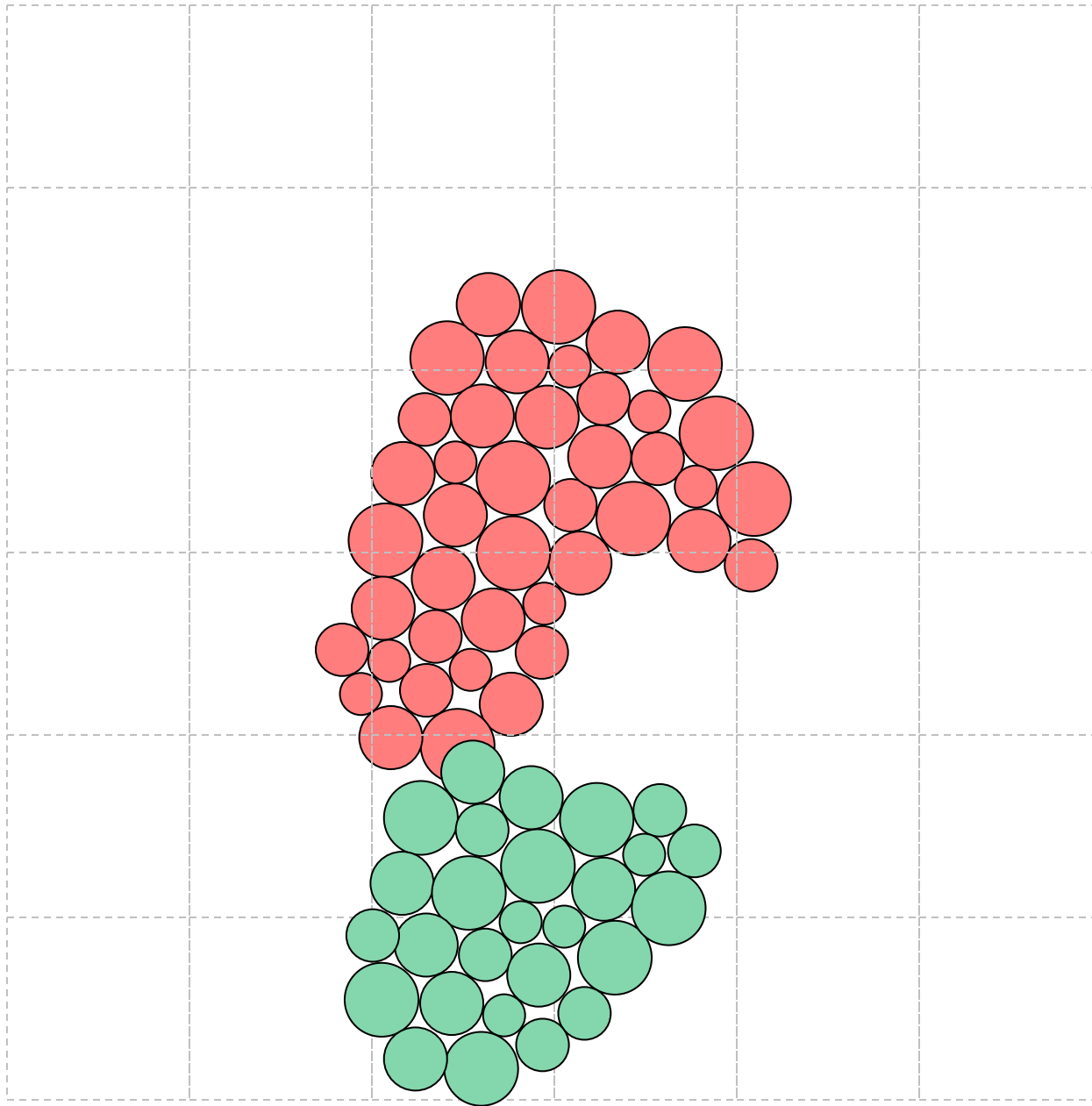
Docking: Rotational & Translational Search



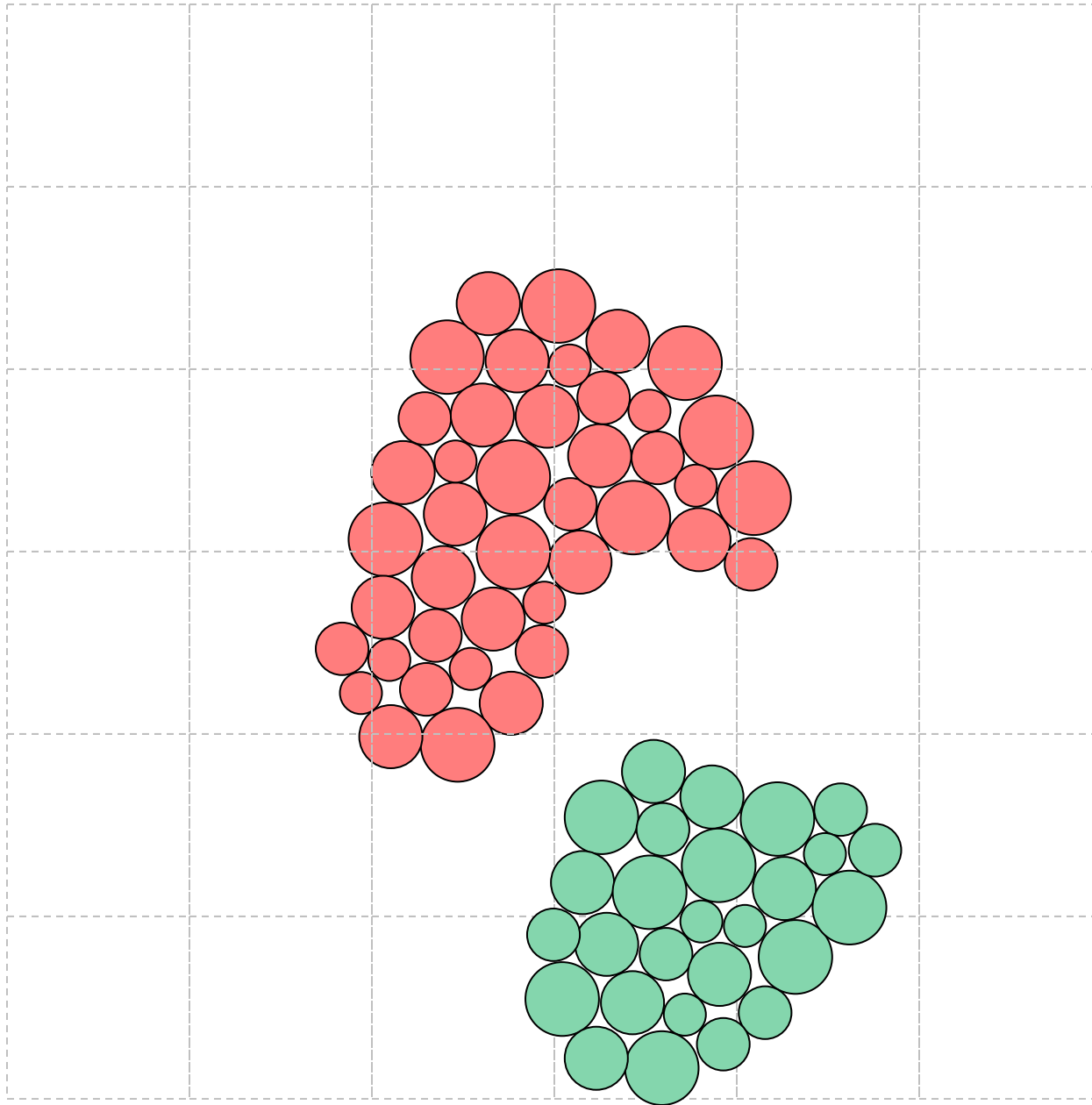
Docking: Rotational & Translational Search



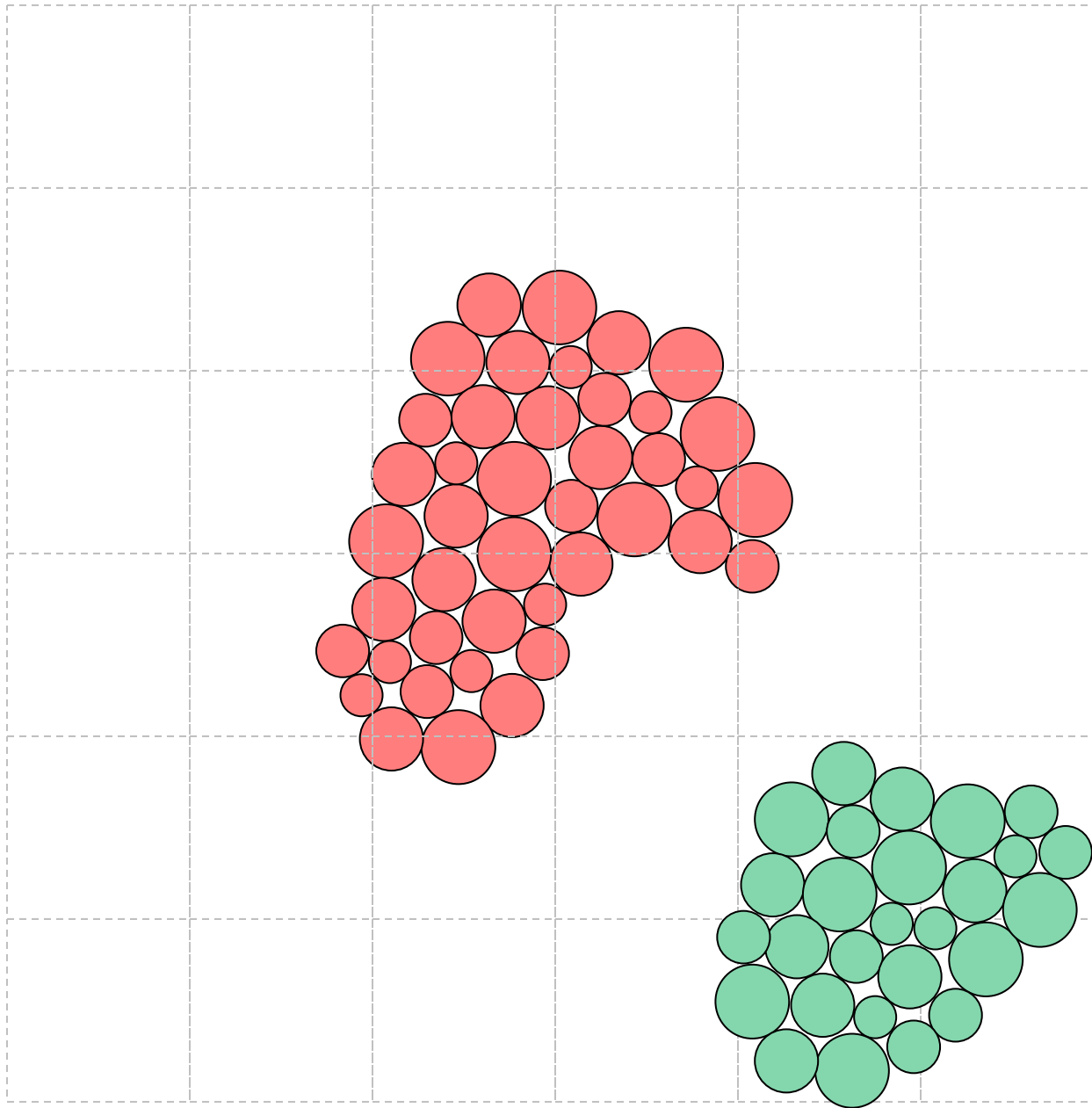
Docking: Rotational & Translational Search



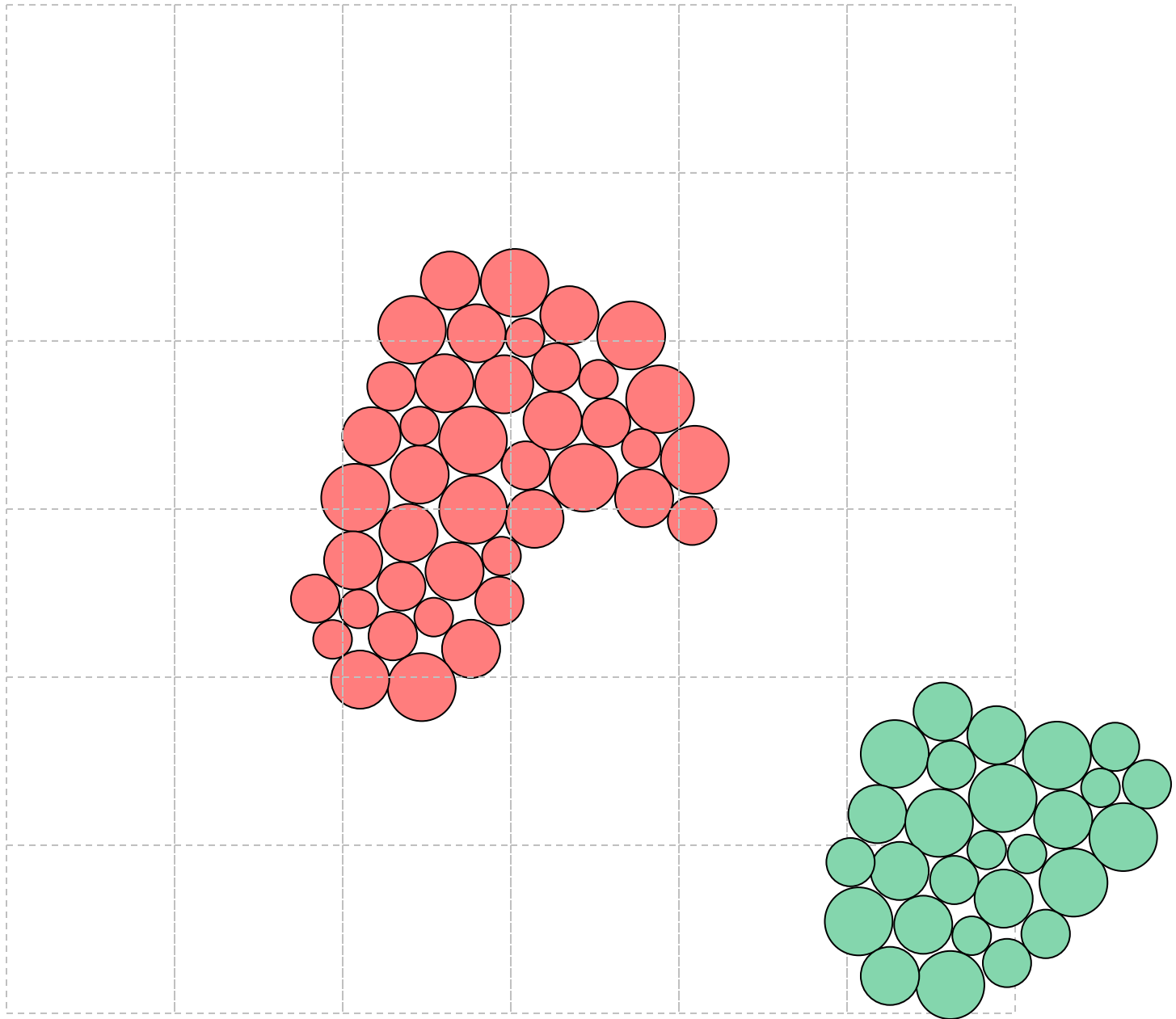
Docking: Rotational & Translational Search



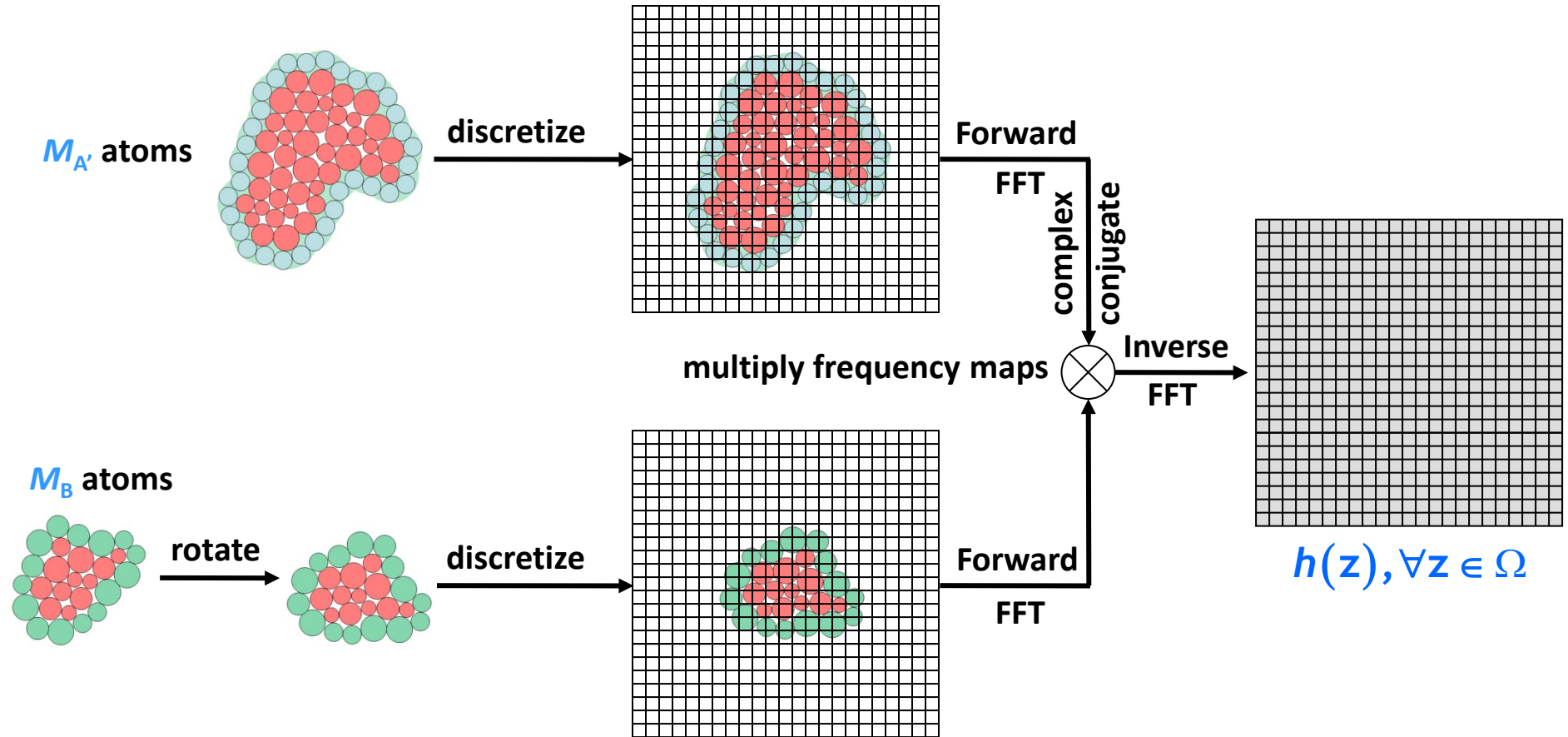
Docking: Rotational & Translational Search



Docking: Rotational & Translational Search

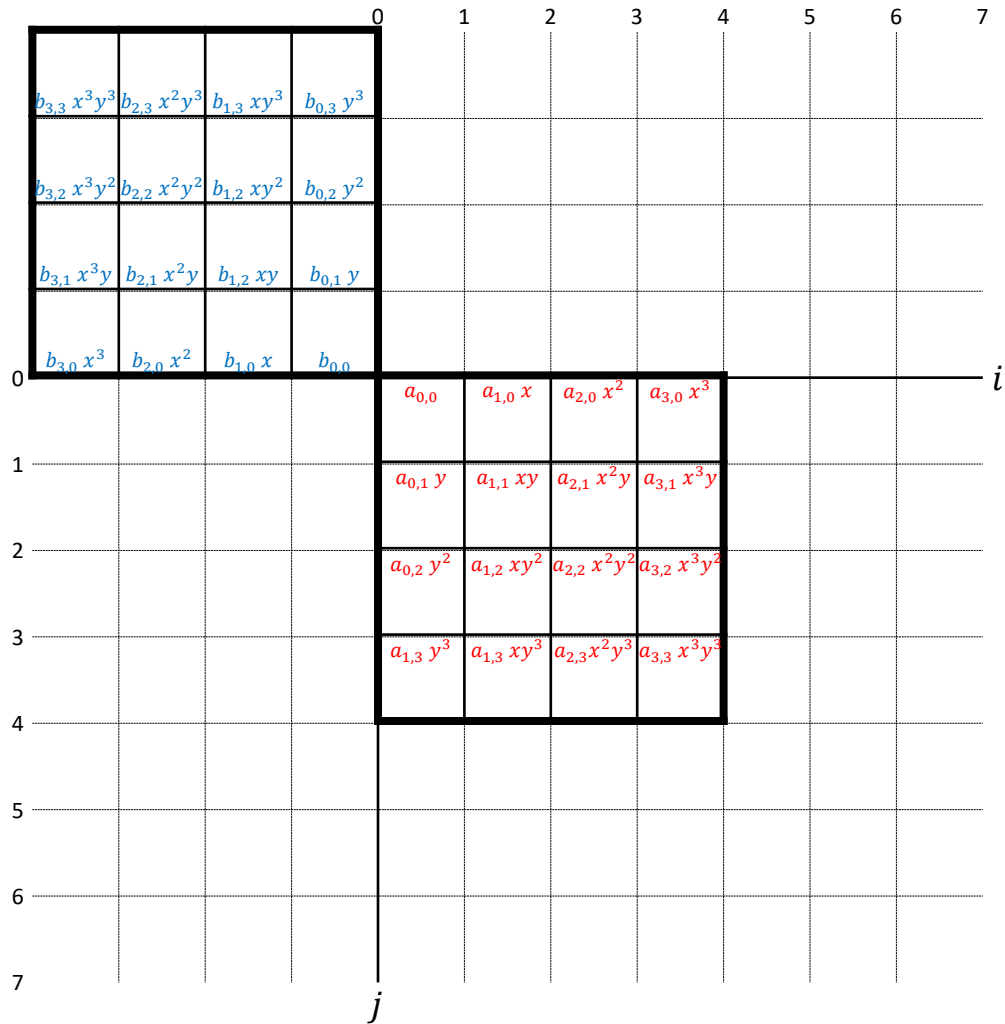


Translational Search using FFT



$$\forall z \in \Omega = [-n, n]^3, \quad h(z) = \int_{x \in \Omega} f_{A'}(x) f_{B_r}(z - x) dx$$

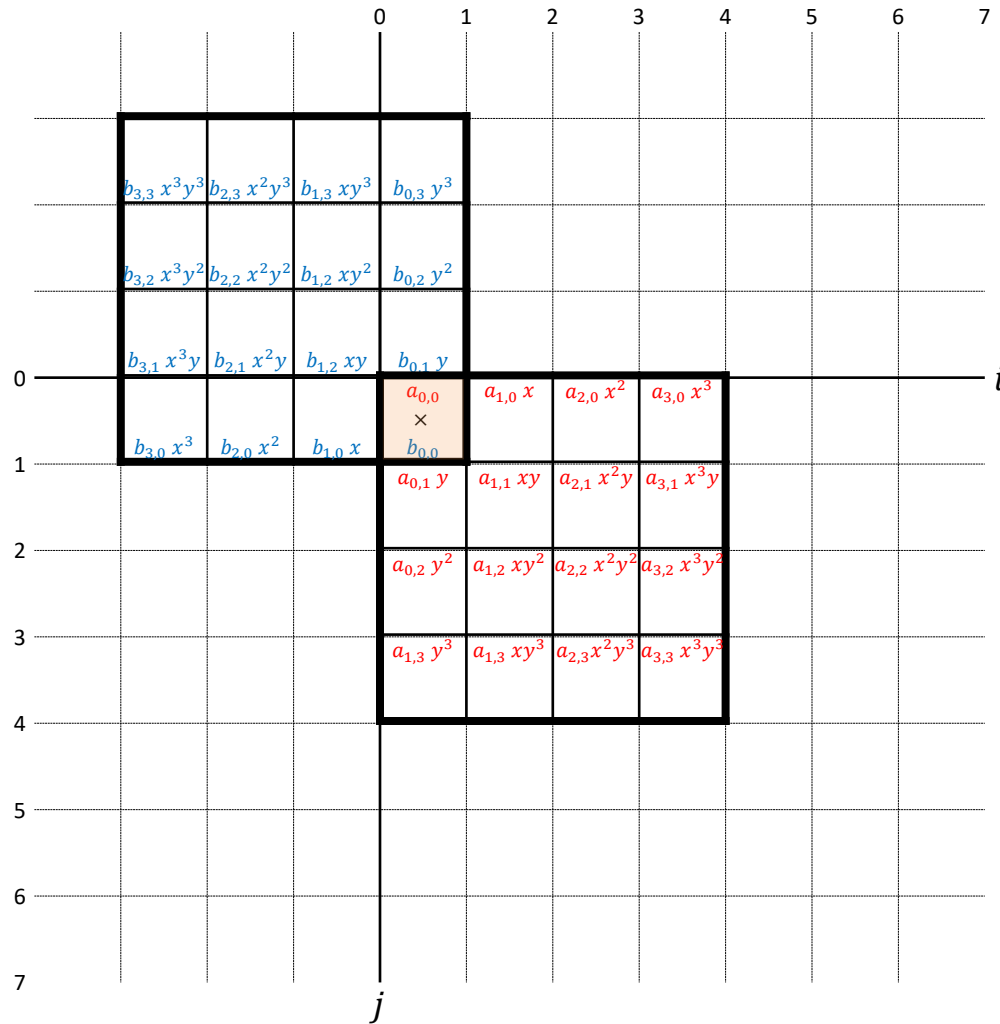
Multiplication of Bivariate Polynomials



Translation $\langle i, j \rangle$

Coefficient of $x^{i-1} y^{j-1}$

Multiplication of Bivariate Polynomials



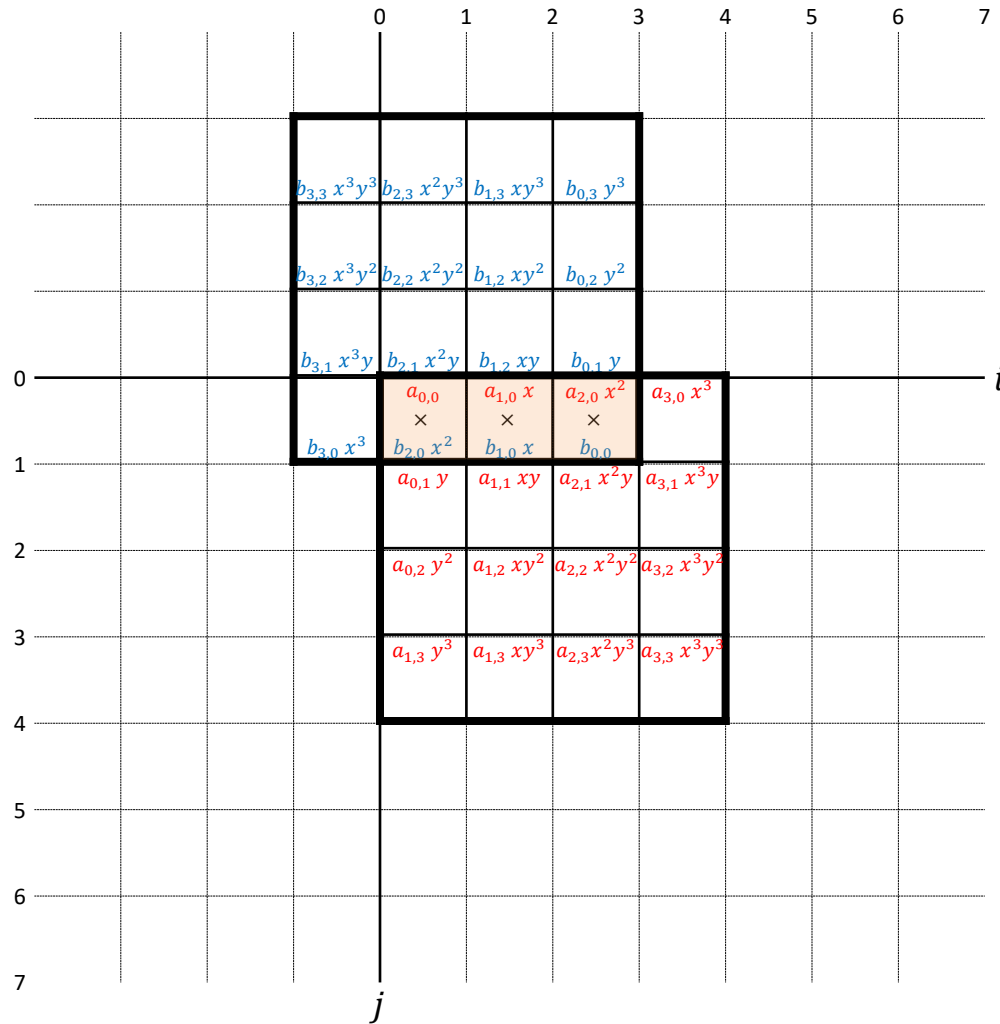
Translation $\langle i, j \rangle$

Translation $\langle 1, 1 \rangle$

Coefficient of $x^{i-1}y^{j-1}$

Coefficient of x^0y^0

Multiplication of Bivariate Polynomials



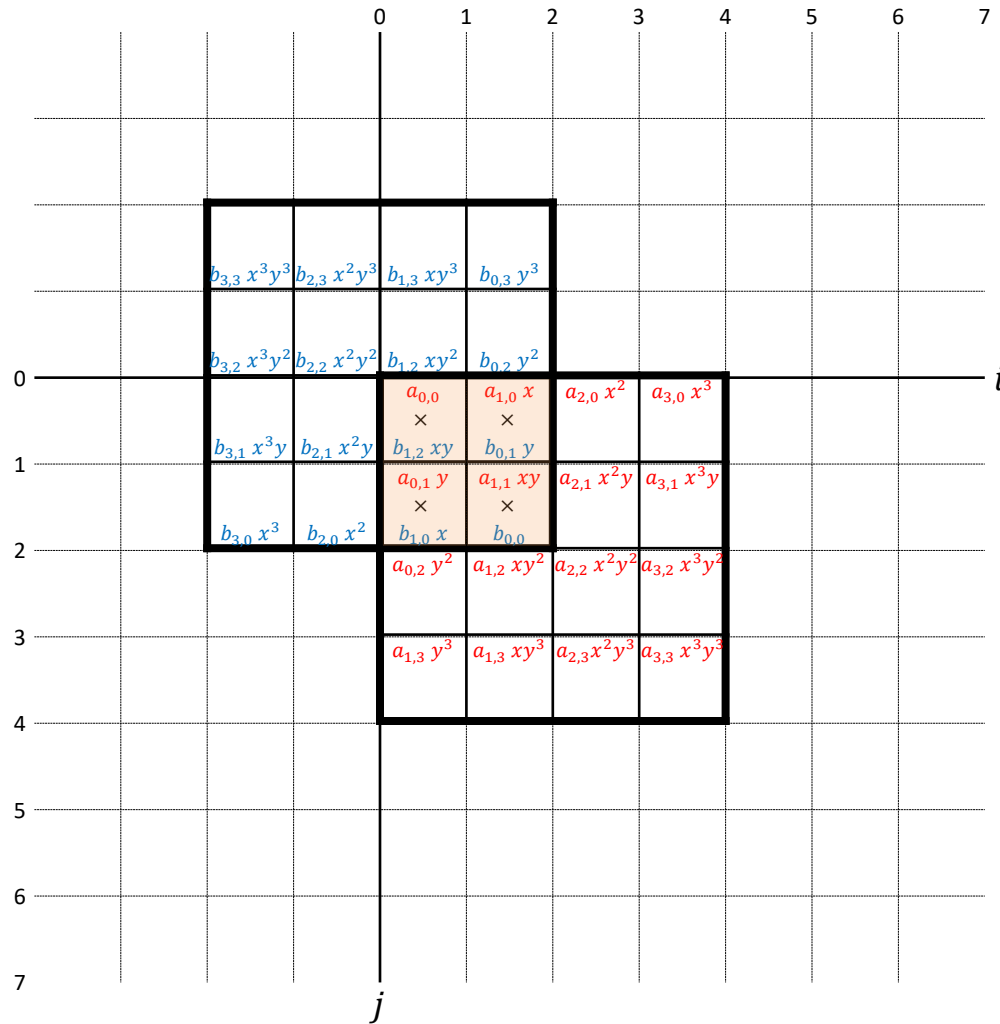
Translation $\langle i, j \rangle$

Translation $\langle 3, 1 \rangle$

Coefficient of $x^{i-1}y^{j-1}$

Coefficient of x^2y^0

Multiplication of Bivariate Polynomials



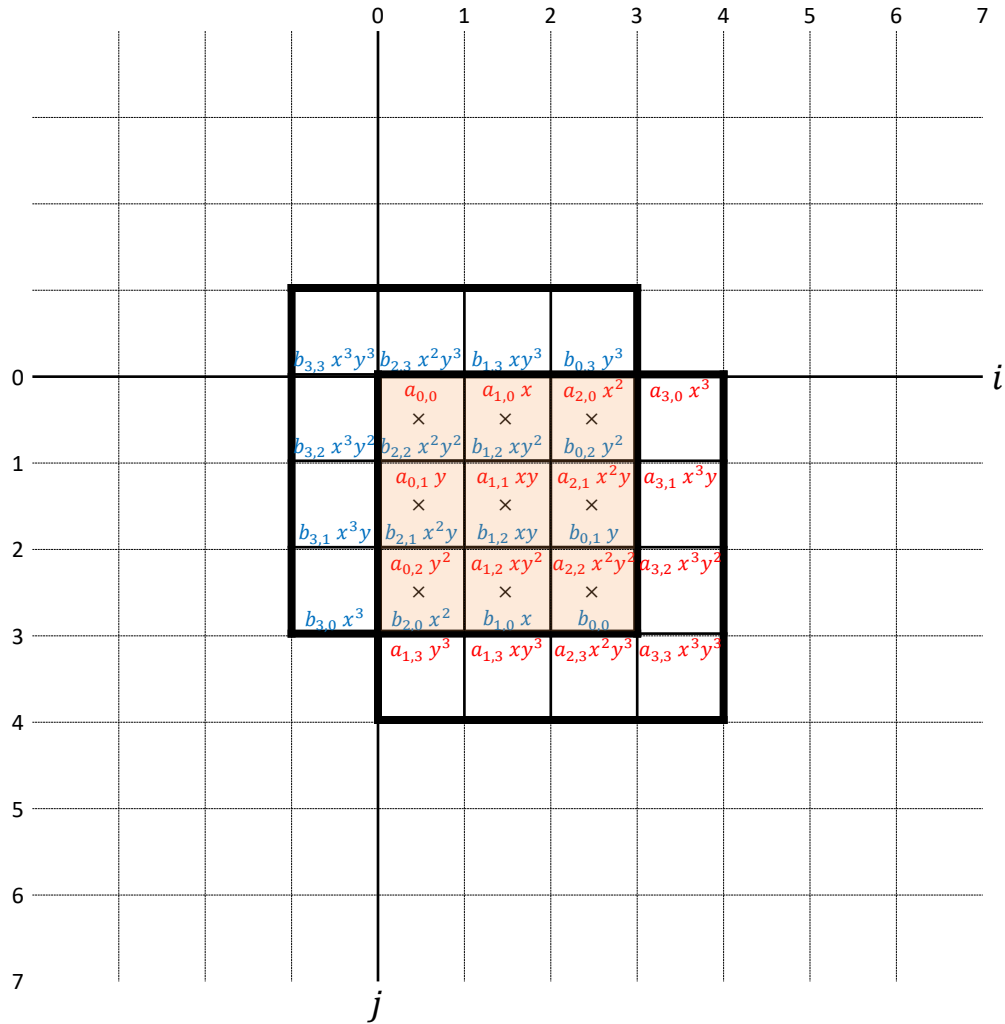
Translation $\langle i, j \rangle$

Translation $\langle 2, 2 \rangle$

Coefficient of $x^{i-1}y^{j-1}$

Coefficient of x^1y^1

Multiplication of Bivariate Polynomials



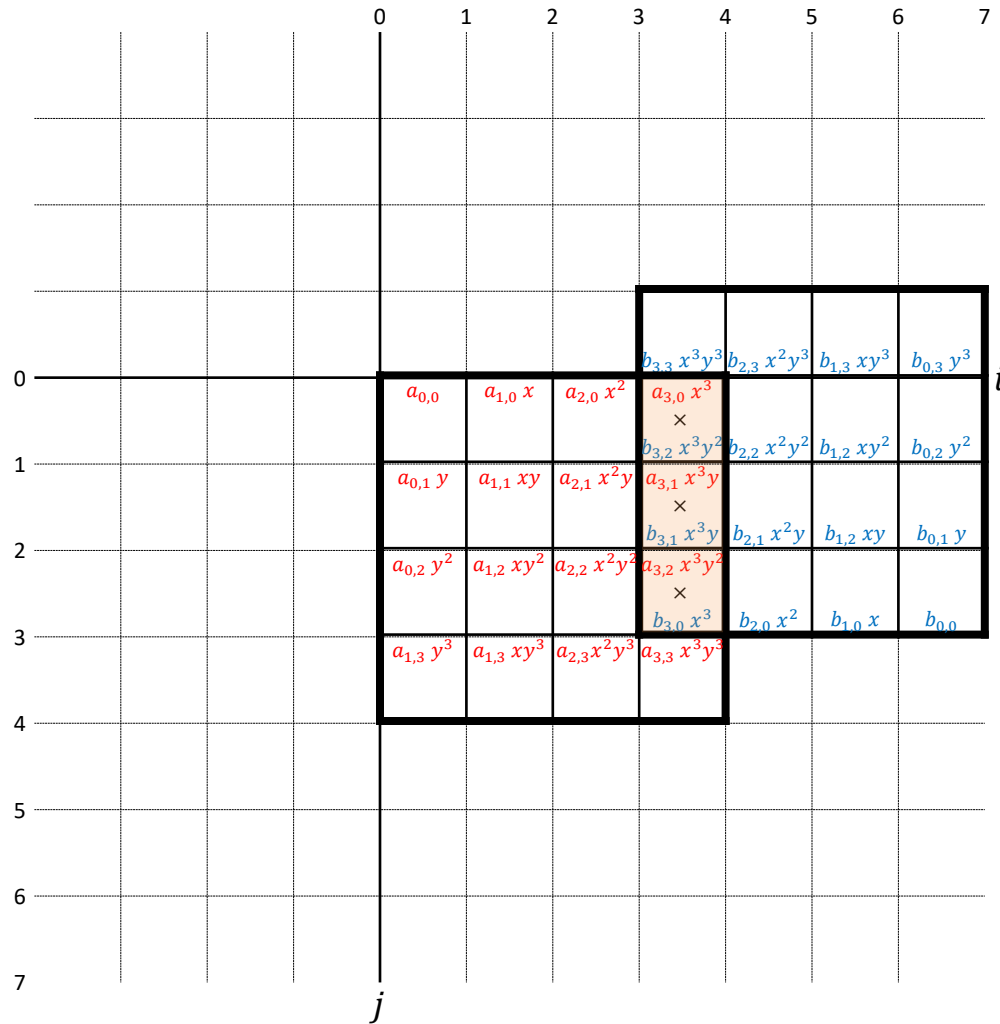
Translation $\langle i, j \rangle$

Translation $\langle 3, 3 \rangle$

Coefficient of $x^{i-1} y^{j-1}$

Coefficient of $x^2 y^2$

Multiplication of Bivariate Polynomials



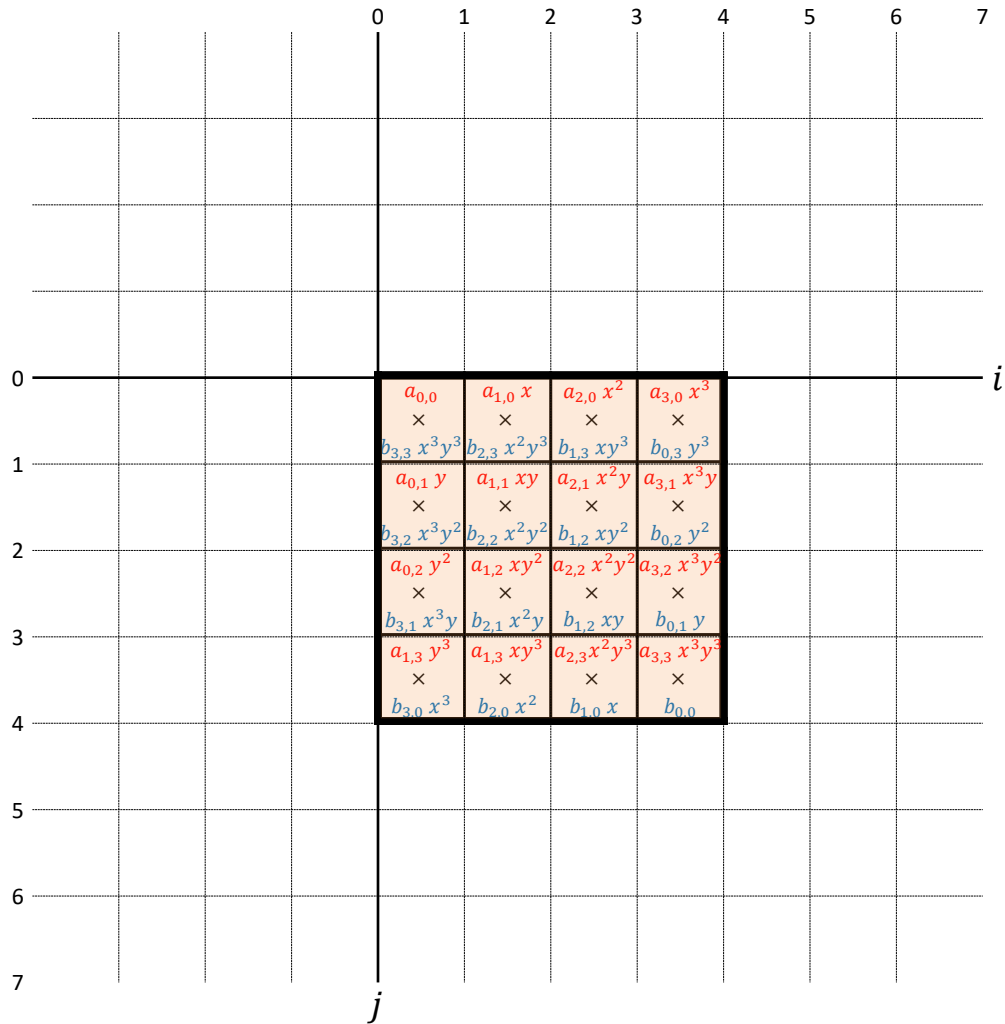
Translation $\langle i, j \rangle$

Translation $\langle 7, 3 \rangle$

Coefficient of $x^{i-1}y^{j-1}$

Coefficient of x^6y^2

Multiplication of Bivariate Polynomials



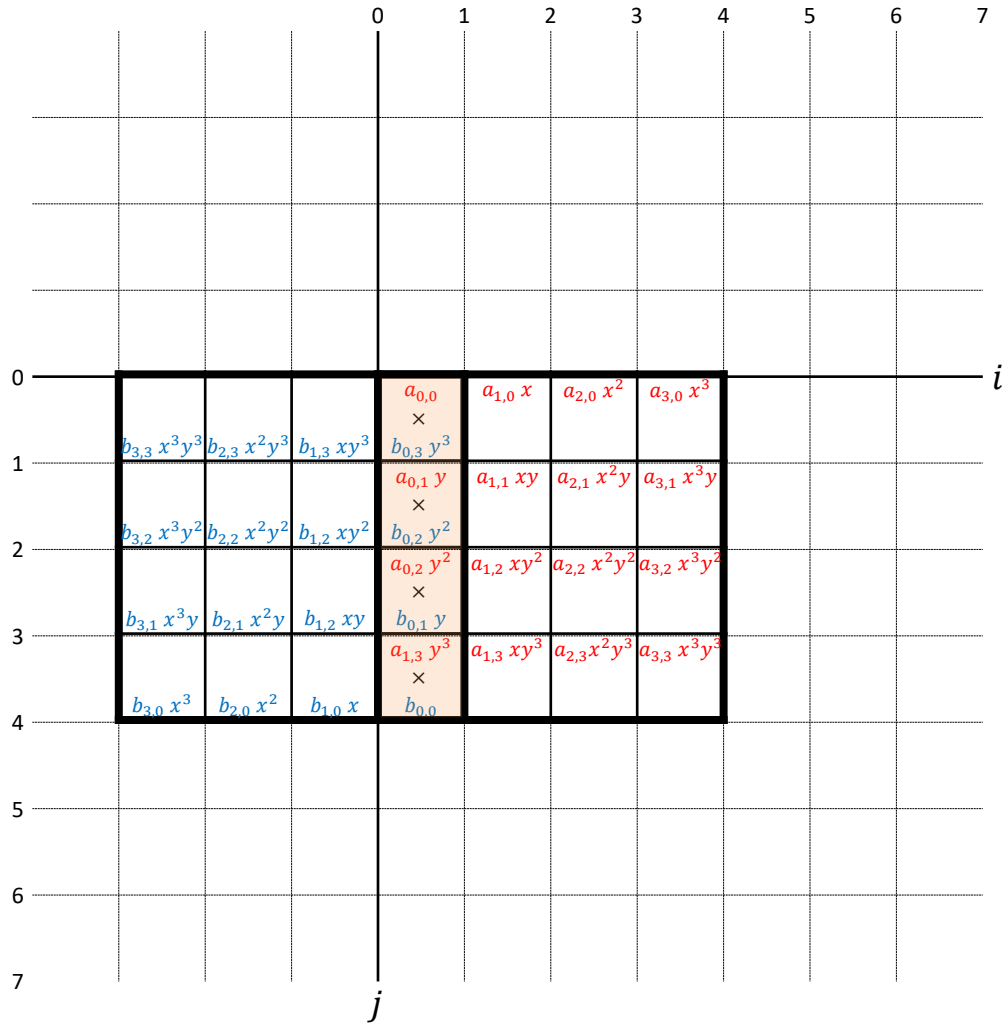
Translation $\langle i, j \rangle$

Translation $\langle 4, 4 \rangle$

Coefficient of $x^{i-1}y^{j-1}$

Coefficient of x^3y^3

Multiplication of Bivariate Polynomials



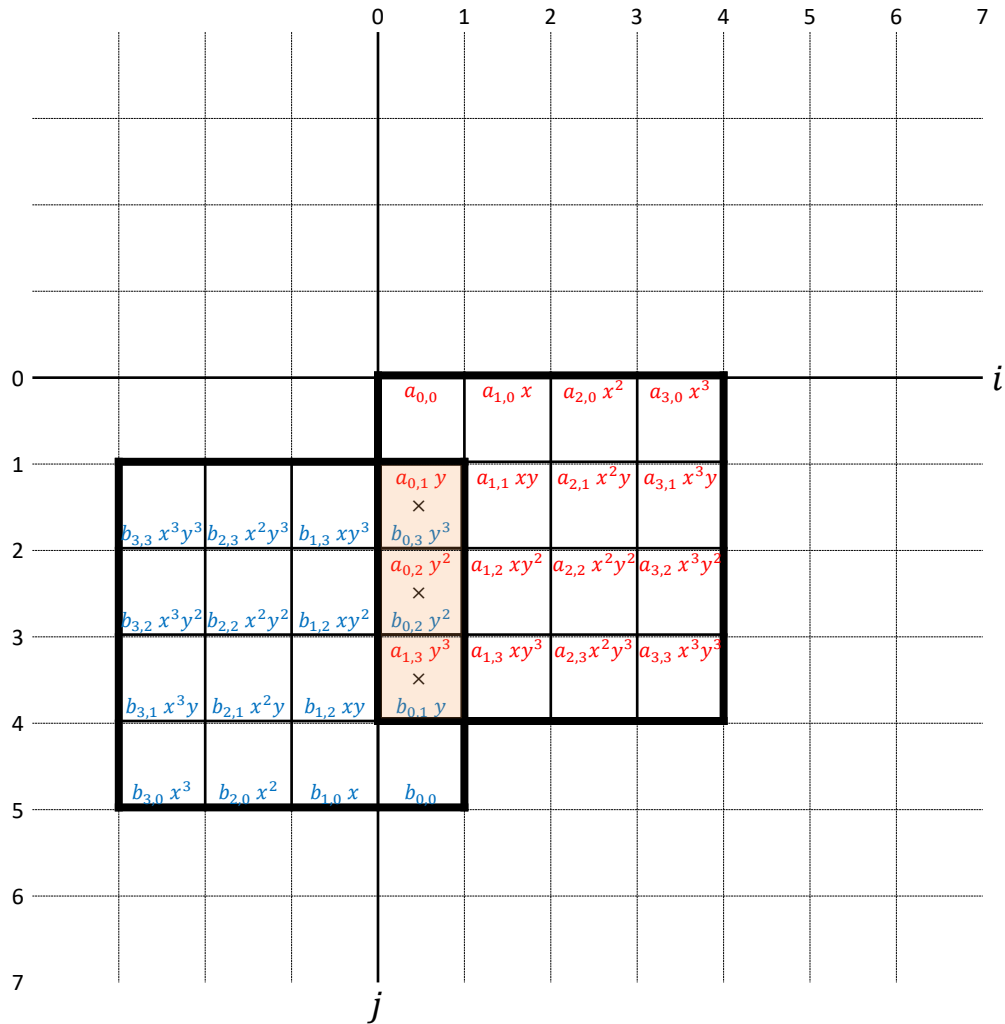
Translation $\langle i, j \rangle$

Translation $\langle 1, 4 \rangle$

Coefficient of $x^{i-1}y^{j-1}$

Coefficient of x^0y^3

Multiplication of Bivariate Polynomials



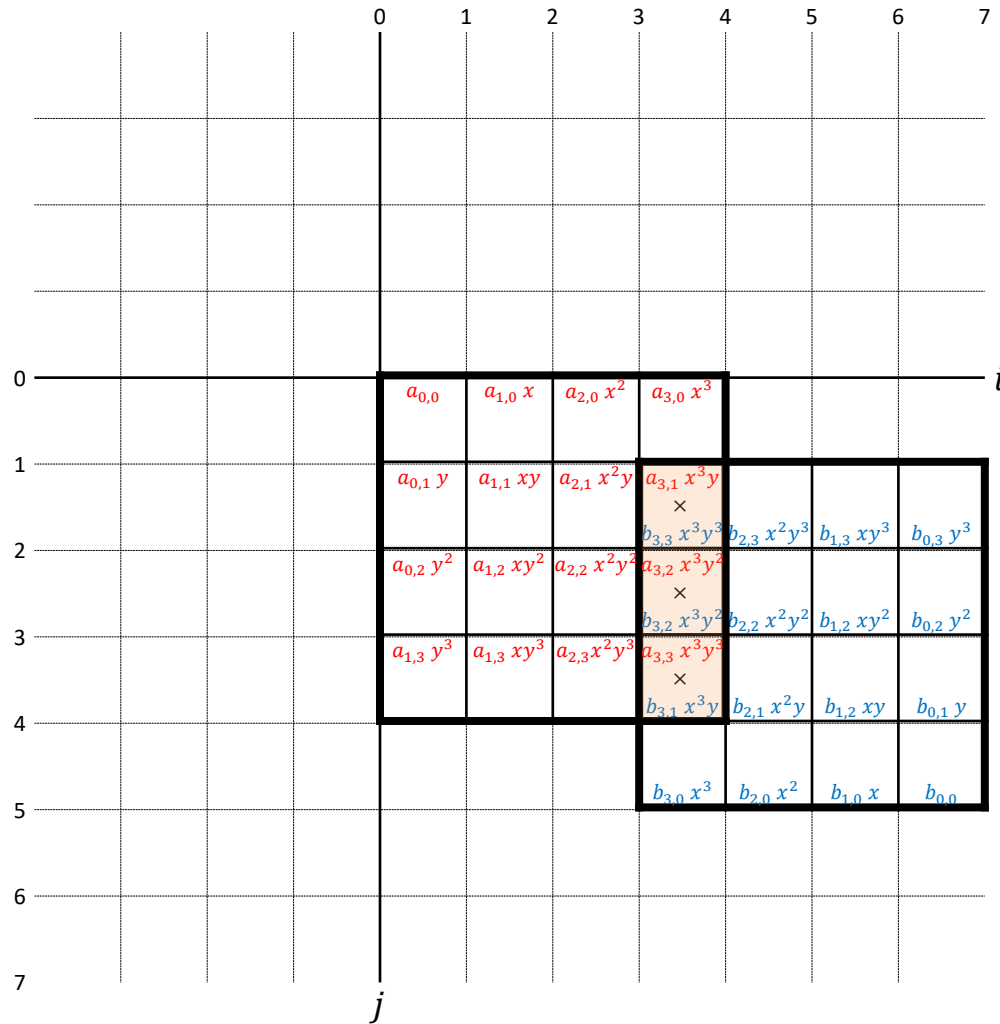
Translation $\langle i, j \rangle$

Translation $\langle 1, 5 \rangle$

Coefficient of $x^{i-1}y^{j-1}$

Coefficient of x^0y^4

Multiplication of Bivariate Polynomials



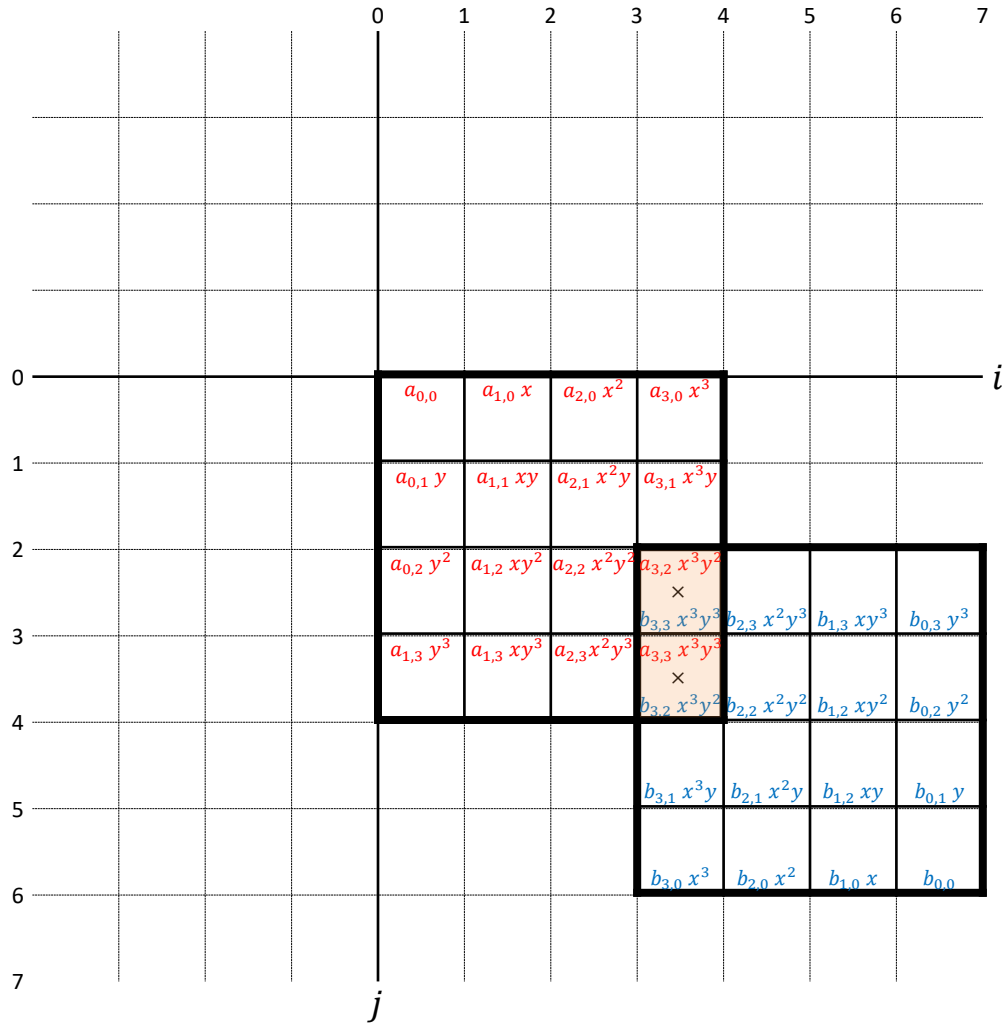
Translation $\langle i, j \rangle$

Translation $\langle 7, 5 \rangle$

Coefficient of $x^{i-1} y^{j-1}$

Coefficient of $x^6 y^4$

Multiplication of Bivariate Polynomials



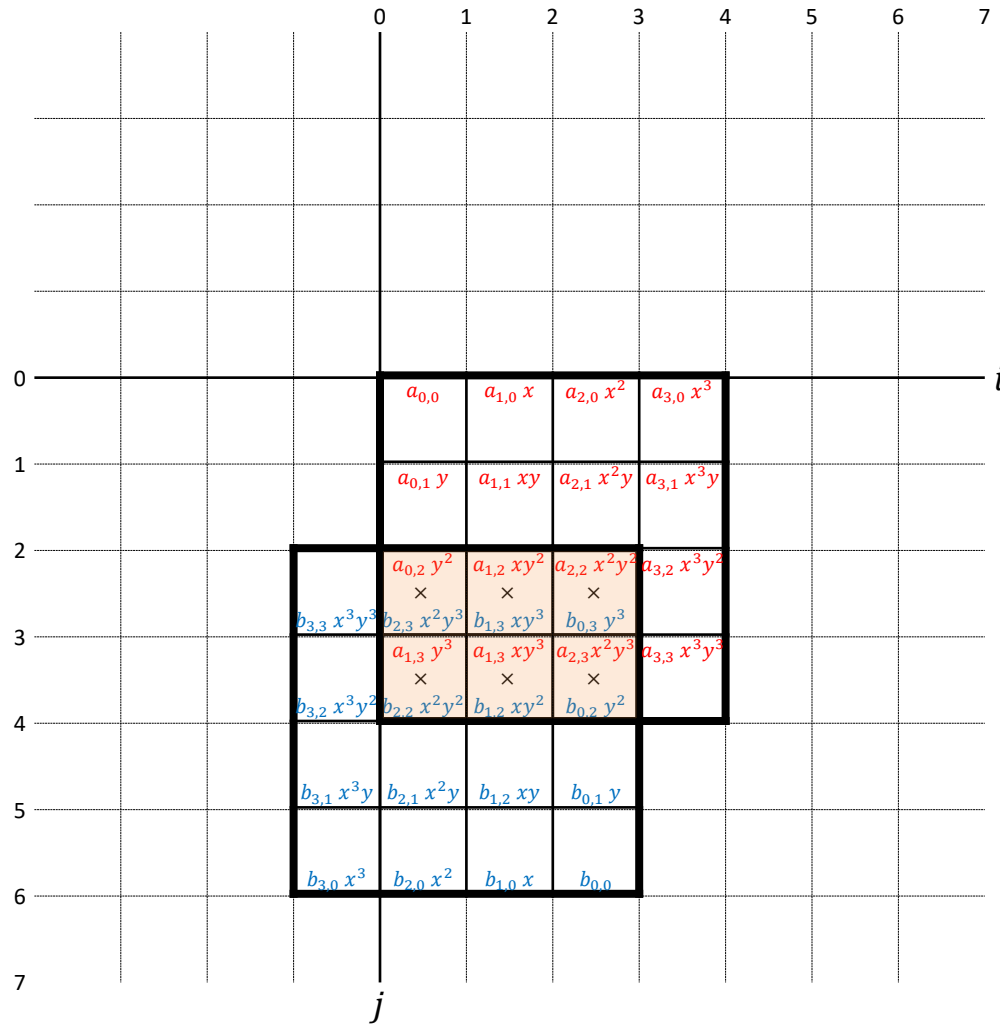
Translation $\langle i, j \rangle$

Translation $\langle 7, 6 \rangle$

Coefficient of $x^{i-1}y^{j-1}$

Coefficient of x^6y^5

Multiplication of Bivariate Polynomials



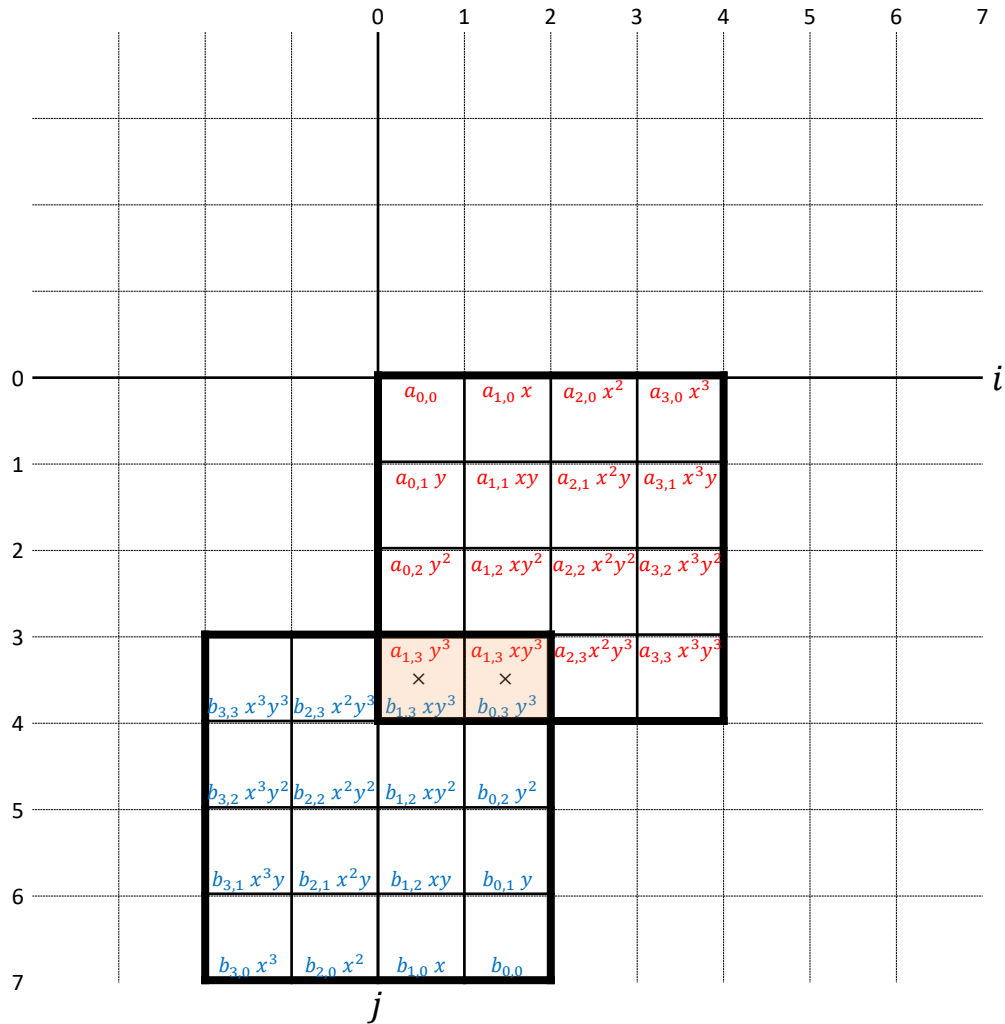
Translation $\langle i, j \rangle$

Translation $\langle 3, 6 \rangle$

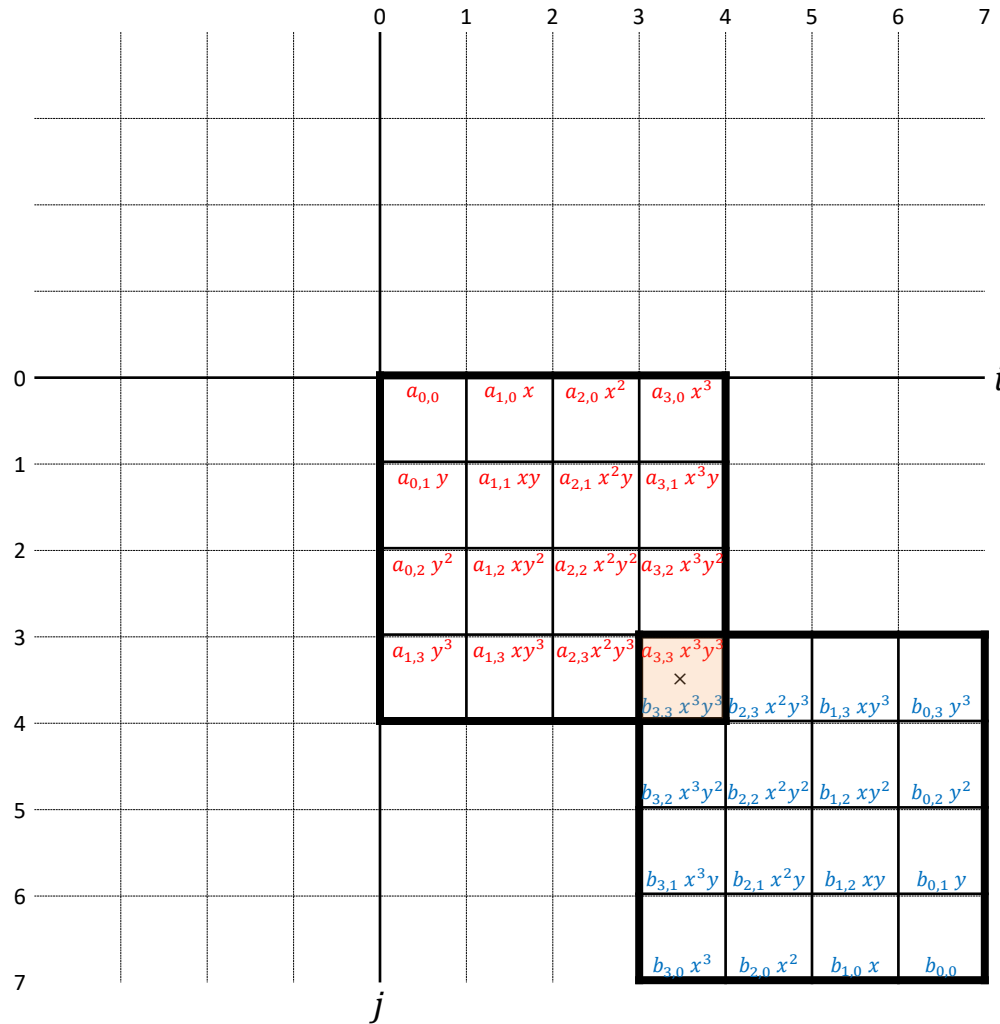
Coefficient of $x^{i-1}y^{j-1}$

Coefficient of x^2y^5

Multiplication of Bivariate Polynomials



Multiplication of Bivariate Polynomials



Translation $\langle i, j \rangle$

Translation $\langle 7, 7 \rangle$

Coefficient of $x^{i-1}y^{j-1}$

Coefficient of x^6y^6