

Iterative FFT and Matrix representation

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The FFT of $a \in F^n$ is a linear transformation from $F^n \rightarrow F^n$.
 for $f(x) = a_0 + a_1x + \dots + a_{n-1}x^{n-1} \in F[x]$.

$$\begin{bmatrix} f(1) \\ f(\omega) \\ f(\omega^2) \\ \vdots \\ f(\omega^{n-1}) \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & \dots & 1 \\ 1 & \omega & \omega^2 & \dots & \omega^{n-1} \\ 1 & \omega^2 & \omega^4 & \dots & \omega^{2n-2} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & \omega^{n-1} & \omega^{-2} & \dots & \omega^{1-n} \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ \vdots \\ a_{n-1} \end{bmatrix} = Va \in F^n$$

← Vandermonde.

FFT1 and FFT2 correspond to two different factorizations of V

Exercise. Discover the factorizations for $n=4$. $\omega = \omega^4 = 1$. $\omega = \omega^2$. $\omega = \omega^3$. permutation

$$V_4 = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & \omega & \omega^2 & \omega^3 \\ 1 & \omega^2 & \omega^4 & \omega^6 \\ 1 & \omega^3 & \omega^6 & \omega^9 \end{bmatrix} = \begin{bmatrix} 1 & 1 & \omega & \omega^3 \\ 1 & \omega & -1 & \omega^2 \\ 1 & \omega^2 & \omega^2 & \omega \\ 1 & \omega^3 & \omega^2 & \omega^3 \end{bmatrix} = \begin{matrix} \downarrow & \downarrow & \downarrow & \downarrow \\ \underline{A} & \underline{B} & \underline{C} & \underline{P} \\ \underline{P} & \underline{D} & \underline{E} & \underline{F} \end{matrix} \quad \text{FFT}$$

$$\text{FFT1} \begin{bmatrix} a_0 & a_1 & a_2 & a_3 \\ a_0 & a_2 & a_1 & a_3 \end{bmatrix} \begin{matrix} P \\ \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \end{matrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} a_0 \\ a_2 \\ a_1 \\ a_3 \end{bmatrix} \quad P^2 = I.$$

$$V(\omega^{-1}) \cdot V(\omega) = nI$$

$$\begin{matrix} \downarrow \text{FFT1} & \downarrow \text{FFT2} \\ \underline{ABC} & \underline{PDEF}(\omega) \end{matrix} a = a.$$

The permutations in FFT1 and FFT2 can be omitted when we multiply two polynomials. We can then omit T .

The FFT permutation Π .

$$A = \begin{bmatrix} a_0 & a_1 & \dots & a_7 \\ \dots & \dots & \dots & \dots \end{bmatrix} \quad \underline{O(n) \text{ moves.}}$$

$A = [a_0 \ a_1 \ \dots \ a_7]$
 $T = [a_0 \ a_4 \ a_2 \ a_6 \ a_1 \ a_5 \ a_3 \ a_7]$

$O(n)$ moves.

$n=8$
 Π

<u>000</u>	<u>001</u>	010	011	000	101	110	111
(0	1	2	3	4	5	6	7)
(0	4	2	6	1	5	3	7)
<u>000</u>	<u>100</u>	<u>010</u>	<u>110</u>	001	101	011	111

Bit reversed permutation.

Question. Why does $FFT_{w^{-1}}^n (FFT_w^n (A)) = nA$?

$$\begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & w^{-1} & w^{-2} & w^{-3} \\ 1 & w^{-2} & 1 & w^{-2} \\ 1 & w^{-3} & w^{-2} & w^{-1} \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & w & w^2 & w^3 \\ 1 & w^2 & 1 & w^2 \\ 1 & w^3 & w^2 & w^1 \end{bmatrix} = \begin{bmatrix} 4 & 0 \\ 0 & 4 \end{bmatrix} = 4I$$

$$1 + w^{-1}w^1 + w^{-2}w^2 + w^{-3}w^3 = 4$$

$$1 + w + w^2 + w^3 = 0$$