

N -th term of a linear recurrent sequence

Alin Bostan



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BINARY SPLITTING

Example: fast factorial

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- Binary Splitting: balance computation sequence so as to take advantage of fast multiplication (operands of same sizes):

$$N! = \underbrace{(1 \times \cdots \times \lfloor N/2 \rfloor)}_{\text{size } \frac{1}{2}N \log N} \times \underbrace{((\lfloor N/2 \rfloor + 1) \times \cdots \times N)}_{\text{size } \frac{1}{2}N \log N}$$

and recurse. Complexity $\tilde{O}(N)$.

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- Extends to matrix factorials $A(N)A(N-1)\cdots A(1)$ $\tilde{O}(N)$
→ recurrences of arbitrary order.

Application to recurrences

Problem: Compute the N -th term u_N of a P -recursive sequence

$$p_r(n)u_{n+r} + \cdots + p_0(n)u_n = 0, \quad (n \in \mathbb{N})$$

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$$U_{n+1} = \frac{1}{p_r(n)} A(n) U_n \quad \text{with} \quad A(n) = \begin{bmatrix} & & & p_r(n) \\ & & \ddots & \\ & -p_0(n) & -p_1(n) & \dots & -p_{r-1}(n) \end{bmatrix}.$$

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[Chudnovsky-Chudnovsky, 1987]: Binary splitting strategy \tilde{O}(N) bit ops.

Application: fast computation of $e = \exp(1)$ [Brent 1976]

$$e_n = \sum_{k=0}^n \frac{1}{k!} \quad \longrightarrow \quad \exp(1) = 2.7182818284590452\dots$$

Recurrence $e_n - e_{n-1} = 1/n!$ $\iff n(e_n - e_{n-1}) = e_{n-1} - e_{n-2}$ rewrites

$$\begin{bmatrix} e_{N-1} \\ e_N \end{bmatrix} = \underbrace{\frac{1}{N} \begin{bmatrix} 0 & N \\ -1 & N+1 \end{bmatrix}}_{C(N)} \begin{bmatrix} e_{N-2} \\ e_{N-1} \end{bmatrix} = \frac{1}{N!} C(N) C(N-1) \cdots C(1) \begin{bmatrix} 0 \\ 1 \end{bmatrix}.$$

- ▷ e_N in $\tilde{O}(N)$ bit operations [Brent 1976]
- ▷ generalizes to the evaluation of any D-finite series at an algebraic number [Chudnovsky-Chudnovsky 1987] $\tilde{O}(N)$ bit ops.

Implementation in gfun [Mezzarobba, Salvy 2010]

```
> rec:={n*(e(n) - e(n-1)) = e(n-1) - e(n-2), e(0)=1, e(1)=2};  
> pro:=rectoproc(rec,e(n));
```

```
pro := proc(n::nonnegint)  
local i1, loc0, loc1, loc2, tmp2, tmp1, i2;  
if n <= 22 then  
    loc0 := 1; loc1 := 2;  
    if n = 0 then return loc0  
    else for i1 to n - 1 do  
        loc2 := (-loc0 + loc1 + loc1*(i1 + 1))/(i1 + 1);  
        loc0 := loc1; loc1 := loc2  
    end do  
    end if; loc1  
else  
    tmp1 := 'gfun/rectoproc/binsplit'([  
        'ndmatrix'(Matrix([[0, i2 + 2], [-1, i2 + 3]])), i2 + 2), i2, 0, n,  
        matrix_ring(ad, pr, ze, ndmatrix(Matrix(2, 2, [[...],[...]]),  
            datatype = anything, storage = empty, shape = [identity]), 1)),  
        expected_entry_size], Vector(2, [...], datatype = anything));  
    tmp1 := subs({e(0) = 1, e(1) = 2}, tmp1); tmp1  
end if  
end proc
```

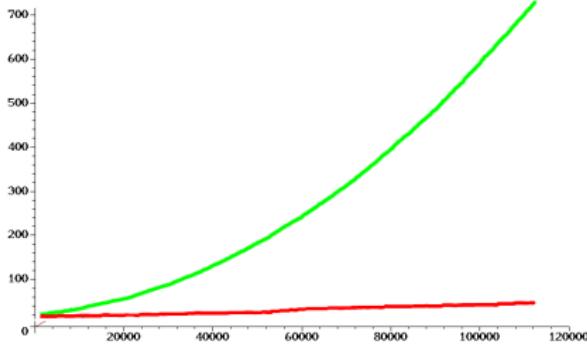
```
> tt:=time(): x:=pro(210000): time()-tt;  
> tt:=time(): y:=evalf(exp(1), 1000000): time()-tt, evalf(x-y, 1000000);
```

3.730, 24.037, 0.

Application: record computation of π

[Chudnovsky-Chudnovsky 1987] fast convergence hypergeometric identity

$$\frac{1}{\pi} = \frac{1}{53360\sqrt{640320}} \sum_{n \geq 0} \frac{(-1)^n (6n)! (13591409 + 545140134n)}{n!^3 (3n)! (8 \cdot 100100025 \cdot 327843840)^n}.$$



- ▷ Used in Maple & Mathematica: 1st order recurrence, yields 14 correct digits per iteration → 4 billion digits [Chudnovsky-Chudnovsky 1994]
- ▷ Current record: 100 trillion digits [Iwao 2022]

Example [Flajolet, Salvy, 1997]

What is the coefficient of x^{3000} in the expansion of

$$(x + 1)^{2000} \left(x^2 + x + 1\right)^{1000} \left(x^4 + x^3 + x^2 + x + 1\right)^{500}$$

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```
> st:=time(); n3:=500; n1:=4*n3; n2:=2*n3;
> P1:=x+1; P2:=x^2+x+1; P3:=x^4+x^3+x^2+x+1;
> d1:={diff(u(x),x)*P1-n1*diff(P1,x)*u(x)=0, u(0)=1}:
> d2:={diff(v(x),x)*P2-n2*diff(P2,x)*v(x)=0, v(0)=1}:
> d3:={diff(w(x),x)*P3-n3*diff(P3,x)*w(x)=0, w(0)=1}:
> deq:=poltdiffeq(u(x)*v(x)*w(x),[d1,d2,d3],[u(x),v(x),w(x)],y(x)):
> rec:=diffeqtorec(deq,y(x),u(n)); pro:=rectoprocs(rec,u(n));
> co3000:=pro(3000); time()-st;
```

3973942265580043039696 ··· [1379 digits] ··· 90713429445793420476320

0.24 seconds

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> co3000:=pro(3000); time()-st;
```

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0.24 seconds

```
> st:=time(): P:=expand(P1^n1*P2^n2*P3^n3): co:=coeff(P,x,3000):
> co-co3000, time()-st:
```

0, 93.57 seconds

BABY STEPS / GIANT STEPS

Baby steps / giant steps for polynomial evaluation

Problem: Given a \mathbb{K} -algebra \mathbb{A} , $a \in \mathbb{A}$ and $P \in \mathbb{K}[x]_{< N}$, compute $P(a)$

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Better algorithm [Paterson-Stockmeyer, 1973]: $O(\sqrt{N})$ products in \mathbb{A}

Write $P(x) = P_0(x) + \cdots + P_{\ell-1}(x) \cdot (x^\ell)^{\ell-1}$, with $\ell = \sqrt{N}$ and $\deg(P_i) < \ell$

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Application: evaluation of $P \in \mathbb{K}[x]_{< N}$ at a matrix in $\mathcal{M}_r(\mathbb{K})$ $O(\sqrt{N} r^\theta)$

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Return $u_N = P((\sqrt{N}-1)\sqrt{N}) \cdots P(\sqrt{N}) \cdot P(0)$ $O(\sqrt{N})$

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[Chudnovsky-Chudnovsky, 1987]: (BS)-(GS) strategy $O(M(\sqrt{N}) \log N)$

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Explanation: z is a non-zero square in \mathbb{F}_p exactly when $z^{(p-1)/2} = 1$

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Generalization [Cartier-Manin, 1956]: if $\deg(f) = 2g + 1$, then $n \bmod p$ reads off the Hasse-Witt matrix $(h_{i,j})_{i,j=1}^g$, with $h_{i,j} = [x^{ip-j}]f(x)^{(p-1)/2}$

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Corollary [B-Gaudry-Schost, 2007]: $\tilde{O}(\sqrt{p})$ hyperelliptic point counting / \mathbb{F}_p

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▷ Based on [Flajolet-Salvy, 1997]: $h = f^N$ satisfies the differential equation $fh' - Nf'h = 0$, thus its coefficient sequence is P-recursive.

Two exercises for next time (8/11/2022)

(1) Show that if $P \in \mathbb{K}[x]$ has degree d , then the sequence $(P(n))_{n \geq 0}$ is C-recursive, and admits $(x - 1)^{d+1}$ as a characteristic polynomial.

Deduce that P can be evaluated at the $N \gg d$ points $1, 2, \dots, N$ in $O(N M(d)/d)$ operations in \mathbb{K} .

(2) Let $P = \sum_{i=0}^{2N} p_i x^i \in \mathbb{Z}[X]$ be the polynomial $P(x) = (1 + x + x^2)^N$.

- ① Show that the parity of all coefficients of P can be determined in $O(M(N))$ bit ops.
- ② Show that P satisfies a linear differential equation of order 1 with polynomial coefficients.
- ③ Determine a linear recurrence of order 2 satisfied by the sequence $(p_i)_i$.
- ④ Give an algorithm that computes p_N in $\tilde{O}(N)$ bit ops.