Target: Mathematics of Computation. New version of paper in preparation, with 4.5 for reciprocal, 6.5 for quotient, 5.5 for square root, and 8.5 for exponential. See `http://cr.yp.to/fastnewton.html`.

REMOVING REDUNDANCY IN HIGH-PRECISION NEWTON ITERATION

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Abstract. This paper speeds up Brent's algorithms for various high-precision computations in the power series ring $\mathbf{C}[[t]]$. If it takes time 3 to compute a product then it takes time roughly 5.6 to compute a reciprocal; roughly 8.2 to compute a quotient or a logarithm; roughly 6.5 to compute a square root; roughly 9 to compute both a square root and a reciprocal square root; and roughly 10.4 to compute an exponential. The same ideas apply to approximate computations in $\mathbf{R}$, $\mathbf{Q}_p$, etc.

1. Introduction

Let $f \in \mathbf{C}[[t]]$ be a power series with constant coefficient 1. How can one compute f^{-1}? The standard answer is Newton's method, which shows how to compute $f^{-1} \bmod t^{2n}$ from $f^{-1} \bmod t^n$ with a few size-n multiplications: $f^{-1} \bmod t^{2n} = g_0 + (1 - fg_0)g_0 \bmod t^{2n}$ where $g_0 = f^{-1} \bmod t^n$. One can compute g_0 by the same method recursively. (This algorithm is sometimes credited to Sieveking, who published it in [8]; Kung in [6] pointed out that Sieveking's method was an example of Newton's method.) Similar comments apply to computing $f^{1/2}$, $\log f$, et al.

Using FFTs one can multiply polynomials of degree up to n with $3kn\log n + O(n)$ arithmetic operations in $\mathbf{C}$ for some constant k. Brent in [5] showed that one can compute the first n coefficients of f^{-1} with $9kn\log n + O(n)$ operations, $\log f$ with $12kn\log n + O(n)$ operations, $f^{-1/2}$ with $13.5kn\log n + O(n)$ operations, both $f^{1/2}$ and $f^{-1/2}$ with $16.5kn\log n + O(n)$ operations, and $\exp f$ with $22kn\log n + O(n)$ operations.

The point of this paper is that some obvious redundancies account for a large fraction of the run time of Brent's algorithms. Sections 2, 3, 4, and 5 present several streamlined examples of Newton's method, culminating in an algorithm to compute n coefficients of $\exp f$ with only $10.4kn\log n + O(n)$ operations. Section 6 gives implementation results.

Generalizations. Newton's method is not limited to $\mathbf{C}[[t]]$; it is also used for high-precision computations in $k[[t]]$ where k is a finite field, in the p-adic numbers $\mathbf{Q}_p$, in $\mathbf{R}$, and so on. See [3] for a survey of relevant multiplication methods. Roundoff error analysis is typically required for $\mathbf{Q}_p$, where it is easy, and for $\mathbf{R}$, where it is not so easy; see, e.g., [2, section 8 and section 21]. Some functions, such as log, require completely different methods for $\mathbf{R}$; see, e.g., [5].

Brent's methods can be streamlined in all of these situations. I have focused on $\mathbf{C}[[t]]$ in this paper since it is the simplest case. It is also the case used in [4].

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Notation and terminology. Throughout this paper, n is a positive integer. Subscripted variables such as $f_0, f_1, \ldots$ refer to polynomials of degree below n. Thus every power series can be written uniquely in the form $f_0 + t^n f_1 + t^{2n} f_2 + \cdots$.

A **transform** means a size-$2n$ FFT or a size-$2n$ inverse FFT. If p is a polynomial of degree below $2n$ then p^* means the result of applying a size-$2n$ FFT to p. Recall that one can compute a bilinear form such as $f_0g_2 + f_1g_1 + f_2g_0$, given $f_0^*, f_1^*, f_2^*, g_0^*, g_1^*, g_2^*$, with a single transform plus $O(n)$ operations.

If f is a power series then $D(f)$ means t times the derivative of f. If f is a power series with constant coefficient 0 then $I(f)$ means the integral of f/t.

2. Reciprocals

Let f and g be power series with $fg = 1$. This section considers the problem of computing g given f.

Write $f = f_0 + f_1t^n + f_2t^{2n} + \cdots$ and $g = g_0 + g_1t^n + g_2t^{2n} + \cdots$. Define q_1 and r_1 by $1 + q_1t^n = f_0g_0$ and $r_1 = f_1g_0 \bmod t^n$. Then $g_1 = -(q_1 + r_1)g_0 \bmod t^n$.

Given f_0, f_1, g_0, Brent suggested computing f_0g_0, hence q_1; f_1g_0, hence r_1; and then $(q_1+r_1)g_0$, hence g_1. Each multiplication can be done with 3 transforms, for a total of 9 transforms to compute $g \bmod t^{2n}$ given $g \bmod t^n$. The work to compute $g \bmod t^n$ by the same method recursively is comparable to $9/2 + 9/4 + \cdots = 9$ transforms.

However, each multiplication uses the same intermediate result g_0^*, so only 7 transforms are required: f_0^*, f_1^*, g_0^*, f_0g_0, f_1g_0, $(q_1 + r_1)^*$, and $(q_1 + r_1)g_0$.

Higher-order iterations. Define q_2, q_3, r_2, r_3 by $(f_0 + f_1t^n)(g_0 + g_1t^n) = 1 + q_2t^{2n} + q_3t^{3n}$ and $r_2 + r_3t^n = (f_2 + f_3t^n)(g_0 + g_1t^n) \bmod t^{2n}$. Then $g_2 + g_3t^n = -(q_2 + r_2 + (q_3 + r_3)t^n)(g_0 + g_1t^n) \bmod t^{2n}$.

Brent suggested first computing g_1 as discussed above, then using size-$4n$ FFTs to multiply $f_0 + f_1t^n$, $f_2 + f_3t^n$, and $q_2 + r_2 + (q_3 + r_3)t^n$ by $g_0 + g_1t^n$.

However, it is wasteful to feed f_0 and g_0 to two different sizes of FFTs. One can do better by sticking with size-$2n$ FFTs: compute g_1^*, $f_1g_0 + f_0g_1$, f_1g_1, f_2^*, f_3^*, f_2g_0, $f_2g_1 + f_3g_0$, $(q_2 + r_2)^*$, $(q_3 + r_3)^*$, $(q_2 + r_2)g_0$, and $(q_2 + r_2)g_1 + (q_3 + r_3)g_0$.

The total is 18 transforms to compute $g \bmod t^{4n}$ from $g \bmod t^n$. The work to compute $g \bmod t^n$ by the same method recursively is comparable to $18/4+18/16+\cdots = 6$ transforms.

The same idea can be applied repeatedly. One can compute $g \bmod t^{8n}$ from $g \bmod t^n$ with just 40 transforms, for example. The work to compute $g \bmod t^n$ recursively is comparable to $5.5+1.5/(2^e-1)$ transforms with an order-2^e iteration. One should select e as a function of n to avoid excessive overhead.

Notes. The idea of reusing transforms is standard. For example, it is well known that squaring takes only 2 transforms while multiplication takes 3. See [3, section 12] for references.

A 6-transform bound for reciprocals, presumably using an order-4 iteration as above, was announced by Schönhage, Grotefeld, and Vetter in [7, page 213].

3. Quotients

Let f, g, h be power series with $fg = 1$. This section considers the problem of computing hg given h and f.

Brent suggested computing $g \bmod t^n$, as discussed above, and then multiplying $g \bmod t^n$ by $h \bmod t^n$. This takes time comparable to 8.6 transforms if $g \bmod t^n$ is computed with an order-16 iteration. However, one can do better by reusing the intermediate results from the computation of g.

Write $g = g_0 + g_1 t^n + g_2 t^{2n} + \cdots$. Section 2 shows how to compute g_0 in time comparable to 5.6 transforms, and then $g_0^*, g_1^*, g_2^*, g_3^*, g_1, g_2, g_3, g_4, g_5, g_6, g_7$ in 40 transforms. Then computing $g_4^*, g_5^*, g_6^*, g_7^*$ takes just 4 more transforms, and computing $hg \bmod t^{8n}$ takes 16 more transforms.

The upshot is that computing $hg \bmod t^n$ takes time comparable to 8.2 transforms.

Logarithms. Let f be a power series with constant coefficient 1. Then one can compute $\log f = I(D(f)/f)$ in time comparable to 8.2 transforms.

4. Square roots

Let f, g, h be power series with $fg = 1$ and $h = f^2$. This section considers two problems: computing f and g given h; and computing f given h.

Write $f = f_0 + f_1 t^n + f_2 t^{2n} + \ldots$, $g = g_0 + g_1 t^n + g_2 t^{2n} + \ldots$, and $h = h_0 + h_1 t^n + h_2 t^{2n} + \ldots$. Brent suggested (among other techniques) computing f from the standard Newton iteration: $f_1 t^n = -(f_0^2 - h)/2f_0 \bmod t^{2n}$; $f_2 t^{2n} + f_3 t^{3n} = -((f_0 + f_1 t^n)^2 - h)/2(f_0 + f_1 t^n) \bmod t^{4n}$; etc. However, there is some overlap between each step and the next. For example, one can reuse $g_0 = 1/f_0 \bmod t^n$ in the computation of $g_0 + g_1 t^n = 1/(f_0 + f_1 t^n) \bmod t^{2n}$.

So define q_i, r_i as in section 2. Define s_1 by $s_1 t^n = f_0^2 - h_0 - h_1 t^n$; s_2 and s_3 by $s_2 t^{2n} + s_3 t^{3n} = (f_0 + f_1 t^n)^2 - h_0 - h_1 t^n - h_2 t^{2n} - h_3 t^{3n}$; and so on. Then $f_1 = (-1/2) s_1 g_0 \bmod t^n$, $f_2 + f_3 t^n = (-1/2)(s_2 + s_3 t^n)(g_0 + g_1 t^n) \bmod t^{2n}$, etc.

Starting from f_0, g_0, h_0, h_1, one can compute f_1 with 5 transforms: f_0^*, f_0^2, s_1^*, g_0^*, $s_1 g_0$. One can then compute g_1 with 5 transforms: f_1^*, $f_0 g_0$, $f_1 g_0$, $(q_1 + r_1)^*$, $(q_1 + r_1) g_0$. One can then compute f_2, f_3 with 7 transforms; then g_2, g_3 with 10 transforms; and so on.

The work to compute both $f \bmod t^n$ and $g \bmod t^n$ recursively is comparable to 9 transforms with an order-4 iteration. The work to compute $f \bmod t^n$ is comparable to 6.5 transforms.

Notes. Bailey in [1] reported a square root time comparable to 21 transforms.

5. Exponentials

Let f, g, h be power series with $fg = 1$ and $f = \exp h$. This section considers the problem of computing f and g given h.

Write $f = f_0 + f_1 t^n + f_2 t^{2n} + \cdots$, $g = g_0 + g_1 t^n + g_2 t^{2n} + \cdots$, $h = h_0 + h_1 t^n + h_2 t^{2n} + \cdots$, $D(f) = a_0 + a_1 t^n + a_2 t^{2n} + \cdots$, and $D(h) = b_0 + b_1 t^n + b_2 t^{2n} + \cdots$.

Define q_i, r_i as in section 2. Define s_1 by $s_1 t^n = h - I(a_0 g_0 - b_0 q_1 t^n) \bmod t^{2n}$; define s_2, s_3 by

$$s_2 t^{2n} + s_3 t^{3n} = h - I((a_0 + a_1 t^n)(g_0 + g_1 t^n) - (b_0 + b_1 t^n)(q_2 t^{2n} + q_3 t^{3n})) \bmod t^{4n};$$

and so on. Then $f_1 = f_0 s_1 \bmod t^n$; $f_2 + f_3 t^n = (f_0 + f_1 t^n)(s_2 + s_3 t^n) \bmod t^{2n}$; etc.

XXX still have to check these run times

Starting from f_0, g_0, h_0, h_1, one can compute f_1 with 10 transforms: f_0^*, g_0^*, $f_0 g_0$, a_0^*, $a_0 g_0$, b_0^*, q_1^*, $b_0 q_1$, s_1^*, $f_0 s_1$. One can then compute g_1 with 4 transforms: f_1^*,

$f_1 g_0$, $(q_1+r_1)^*$, $(q_1+r_1)g_0$. One can then compute f_2, f_3 with 15 transforms; then g_2, g_3 with 8 transforms; and so on.

The work to compute both $f \bmod t^n$ and $g \bmod t^n$ recursively is comparable to 37/3 transforms with an order-4 iteration. The work to compute $f \bmod t^n$ is comparable to 31/3 transforms.

6. Implementation results

XXX This is a first draft! But presumably the timings will be in line with the theoretical estimates shown below.

recip: (9, 6) 5.6

quo or log: (12, 9) 8.2

sqrt: (16.5) 6.5

sqrt and isqrt: (16.5) 9

exp: (22) 31/3

I also still have to analyze "natural" order-3 and order-4 iterations.

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