# Algorithms & Techniques for Dense Linear Algebra over Small Finite Fields

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ECrypt II PhD Summer School

# Outline $\mathbb{F}_2$

Gray Codes Multiplication Elimination

 $\mathbb{F}_{p}$ 

 $\mathbb{F}_{2^e}$ 

Precomputation Tables Karatsuba Multiplication Performance

 $\mathbb{F}_p[x]$ 



# Outline $\mathbb{F}_2$

## Gray Codes Multiplication Elimination

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# The M4RI Library

- ► available under the GPL Version 2 or later (GPLv2+)
- provides basic arithmetic (addition, equality testing, stacking, augmenting, sub-matrices, randomisation, etc.)
- asymptotically fast multiplication
- asymptotically fast elimination
- some multi-core support
- Linux, Mac OS X (x86 and PPC), OpenSolaris (Sun Studio Express) and Windows (Cygwin)

http://m4ri.sagemath.org

- ► field with two elements.
- logical bitwise XOR is addition.
- logical bitwise AND is multiplication.
- ▶ 64 (128) basic operations in at most one CPU cycle
- ...arithmetic rather cheap

Memory access is the expensive operation, not arithmetic.

		$\oplus$	$\odot$
0	0	0	0
0	1	1	0
1	0	1	0
1	1	0	1

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The Gray code [Gra53], named after Frank Gray and also known as reflected binary code, is a numbering system where two consecutive values differ in only one digit.

## Gray Code Examples





0		
0		
0		
0		
1	1	0
1	1	1
1	0	1
1	0	0

## Applications

Gray codes are used in various applications where all vectors over small finite fields need to be enumerated, such as:

- matrix multiplication;
- ► fast exhaustive search of Boolean polynomial systems;
- cube attacks on Grain-128.

Gray codes are a pretty basic part of the cryptographer's toolkit because they allow to reduce the cost of enumerating all vectors over  $\mathbb{F}_2$  of length *n* from  $n2^n - 1$  to  $2^n - 1$ .

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# M4RM [ADKF70] I

Consider  $C = A \cdot B$  (A is  $m \times \ell$  and B is  $\ell \times n$ ). A can be divided into  $\ell/k$  vertical "stripes"

$$A_0 \ldots A_{(\ell-1)/k}$$

of k columns each. B can be divided into  $\ell/k$  horizontal "stripes"

$$B_0 \dots B_{(\ell-1)/k}$$

of k rows each. We have:

$$C = A \cdot B = \sum_{0}^{(\ell-1)/k} A_i \cdot B_i.$$

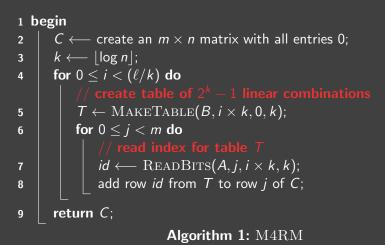
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# M4RM [ADKF70] II

$$A = \begin{pmatrix} 1 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ 1 & 1 & 1 & 1 \\ 0 & 1 & 1 & 1 \end{pmatrix}, B = \begin{pmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{pmatrix}, A_0 = \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 1 \end{pmatrix}$$
$$A_1 = \begin{pmatrix} 0 & 1 \\ 0 & 0 \\ 1 & 1 \\ 1 & 1 \end{pmatrix}, B_0 = \begin{pmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & 1 & 0 \end{pmatrix}, B_1 = \begin{pmatrix} 0 & 1 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 1 & 0 & 1 \end{pmatrix}$$
$$A_0 \cdot B_0 = \begin{pmatrix} 1 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ 1 & 1 & 0 & 1 \\ 0 & 1 & 1 & 0 \end{pmatrix}, A_1 \cdot B_1 = \begin{pmatrix} 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & 1 \end{pmatrix}$$

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# M4RM: Algorithm $\mathcal{O}(n^3/\log n)$

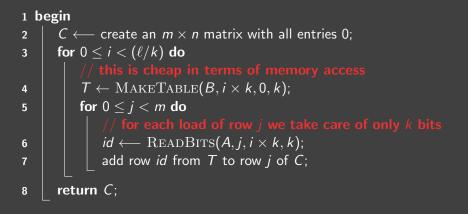


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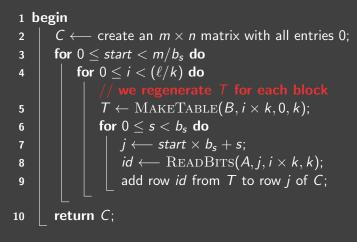
# Strassen-Winograd [Str69] Multiplication

- fastest known pratical algorithm
- complexity:  $\mathcal{O}(n^{\log_2 7})$
- linear algebra constant:  $\omega = \log_2 7$
- ► M4RM can be used as base case for small dimensions
- ightarrow optimisation of this base case

# Cache Friendly M4RM I



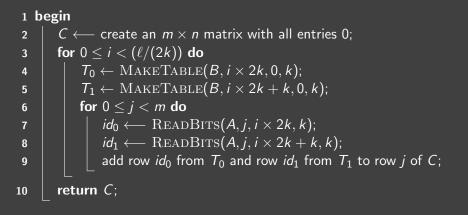
# Cache Friendly M4RM II



## t > 1 Gray Code Tables I

- actual arithmetic is quite cheap compared to memory reads and writes
- the cost of memory accesses greatly depends on where in memory data is located
- ▶ try to fill all of L1 with Gray code tables.
- ► Example: k = 10 and 1 Gray code table → 10 bits at a time. k = 9 and 2 Gray code tables, still the same memory for the tables but deal with 18 bits at once.
- The price is one extra row addition, which is cheap if the operands are all in cache.

## t > 1 Gray Code Tables II



# Performance: Multiplication

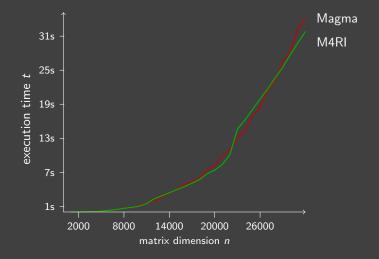


Figure: 2.66 Ghz Intel i7, 4GB RAM

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# PLE Decomposition I



#### Definition (PLE)

Let A be a  $m \times n$  matrix over a field K. A PLE decomposition of A is a triple of matrices P, L and E such that P is a  $m \times m$ permutation matrix, L is a unit lower triangular matrix, and E is a  $m \times n$  matrix in row-echelon form, and

A = PLE.

PLE decomposition can be in-place, that is L and E are stored in A and P is stored as an *m*-vector.

## PLE Decomposition II

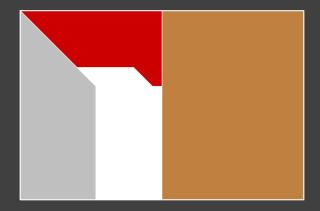
From the PLE decomposition we can

- ▶ read the rank r,
- read the row rank profile (pivots),
- ► compute the null space,
- solve y = Ax for x and
- compute the (reduced) row echelon form.
- C.-P. Jeannerod, C. Pernet, and A. Storjohann. Rank-profile revealing Gaussian elimination and the CUP matrix decomposition. arXiv:1112.5717, 35 pages, 2012.

# Block Recursive PLE Decomposition $\mathcal{O}(n^{\omega})$ |

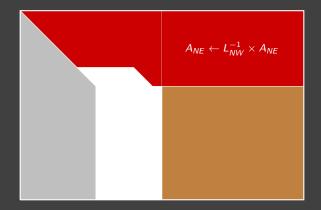


# Block Recursive PLE Decomposition $\mathcal{O}(n^{\omega})$ II



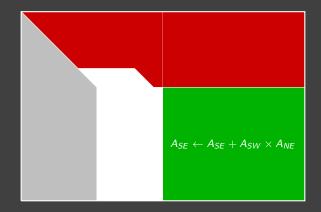
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# Block Recursive PLE Decomposition $\mathcal{O}(n^{\omega})$ III



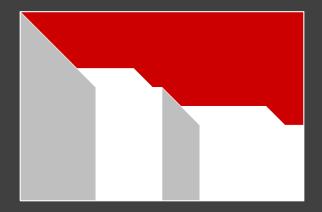
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# Block Recursive PLE Decomposition $\mathcal{O}(n^{\omega})$ IV

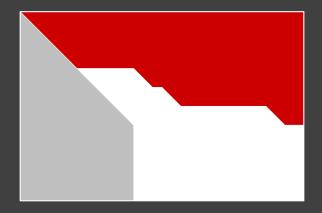


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# Block Recursive PLE Decomposition $\mathcal{O}(n^{\omega})$ V



# Block Recursive PLE Decomposition $\mathcal{O}(n^{\omega})$ VI



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## Block Iterative PLE Decomposition I

We need an efficient base case for PLE Decomposition

- block recursive PLE decomposition gives rise to a block iterative PLE decomposition
- choose blocks of size k = log n and use M4RM for the "update" multiplications
- this gives a complexity  $\mathcal{O}(n^3/\log n)$

## Block Iterative PLE Decomposition II



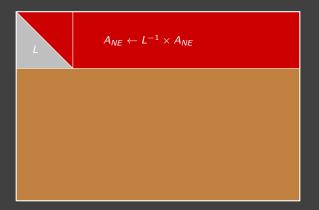
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# Block Iterative PLE Decomposition III



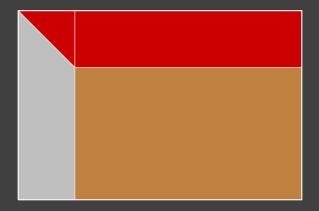
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## Block Iterative PLE Decomposition IV



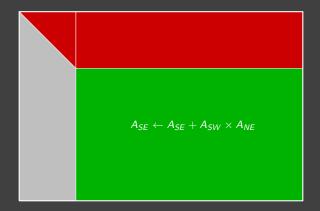
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## Block Iterative PLE Decomposition V



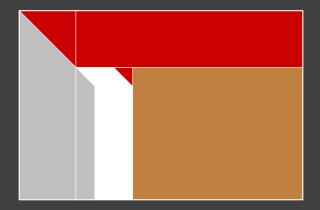
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## Block Iterative PLE Decomposition VI



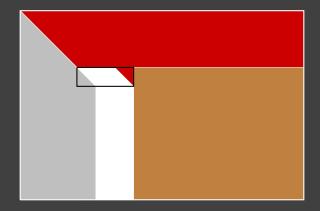
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# Block Iterative PLE Decomposition VII



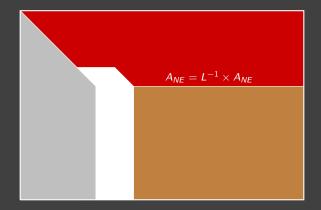
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# Block Iterative PLE Decomposition VIII



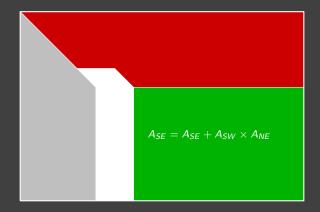
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## Block Iterative PLE Decomposition IX

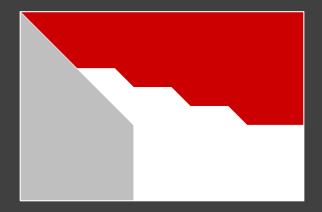


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## Block Iterative PLE Decomposition X



## Block Iterative PLE Decomposition XI



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#### Performance: Reduced Row Echelon Form

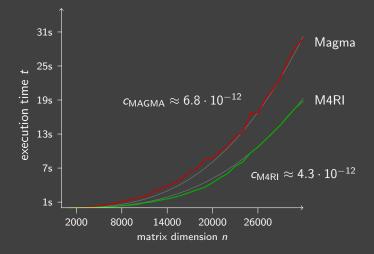


Figure: 2.66 Ghz Intel i7, 4GB RAM

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Using one core – on sage.math – we can compute the echelon form of a 500,000  $\times$  500,000 dense random matrix over  $\mathbb{F}_2$  in

9711 seconds = 2.7 hours ( $c \approx 10^{-12}$ ).

Using four cores decomposition we can compute the echelon form of a random dense 500,000  $\times$  500,000 matrix in

3806 seconds = 1.05 hours.

#### Caveat: Sensitivity to Sparsity

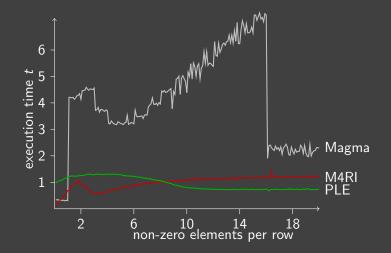
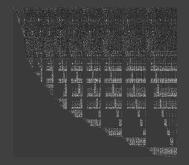


Figure: Gaussian elimination of  $10,000 \times 10,000$  matrices on Intel 2.33GHz Xeon E5345 comparing Magma 2.17-12 and M4RI 20111004.

## Caveat: Linear Algebra for Gröbner Basis



Problem	matrix dimensions	density	PLE	M4RI	GB
HFE 25 matrix 5 (5.1M)	12307 × 13508	0.07600	1.03	0.59	0.81
HFE 30 matrix 5 (16M)	19907 × 29323	0.06731	4.79	2.70	4.76
HFE 35 matrix 5 (37M)	29969 × 55800	0.05949	19.33	9.28	19.51
Mutant matrix (39M)	26075 × 26407	0.18497	5.71	3.98	2.10
random n=24, m=26 matrix 3 (30M)	37587 × 38483	0.03832	20.69	21.08	19.36
random n=24, m=26 matrix 4 (24M)	37576 × 32288	0.04073	18.65	28.44	17.05
SR(2,2,2,4) compressed, matrix 2 (328K)	5640 × 14297	0.00333	0.40	0.29	0.18
SR(2,2,2,4) compressed, matrix 4 (2.4M)	13665 × 17394	0.01376	2.18	3.04	2.04
SR(2,2,2,4) compressed, matrix 5 (2.8M)	11606 × 16282	0.03532	1.94	4.46	1.59
SR(2,2,2,4) matrix 6 (1.4M)	13067 × 17511	0.00892	1.90	2.09	1.38
SR(2,2,2,4) matrix 7 (1.7M)	12058 × 16662	0.01536	1.53	1.93	1.66
SR(2,2,2,4) matrix 9 (36M)	115834 × 118589	0.00376	528.21	578.54	522.98

# Outline

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Gray Codes Multiplication Elimination

### $\mathbb{F}_p$

 $\mathbb{F}_{2^e}$ 

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 $\mathbb{F}_p[x]$ 



 $p < 2^{23}$ 

- For medium sized primes your best bet is LinBox or more precisely FFLAS/FFPACK (C++ libraries).
- It reduces computations mod p to computations with floating point numbers.
- On top of that it implements asymptotically fast techniques (Strassen, PLE, ...).

http://www.linalg.org/

#### p very small: Packing

- If p is small, you can pack several entries into one machine word. If there is enough zero padding these remain independent.
- There exists code to do this by the LinBox people but it's not in LinBox (yet).

#### p very small: Slicing

If  $p \in (3, 5, 7)$  you can bit-slice your entries and implement the boolean circuit to perform arithmetic on machine words. If your prime has k-bits and you want to represent n elements, you'd represent your elements as k bitstrings of length n.

#### Example

Represent  $\mathbb{F}_3$  as 0: [0,0], 1: [1,0], -1: [1,1]. To add two elements  $[x_0, x_1]$  and  $[y_0, y_1]$  compute:  $s \leftarrow x_0 \oplus y_1, t \leftarrow x_1 \oplus y_0$  and return  $[s \land t, (s \oplus x_1) \lor (t \oplus y_1)]$ .

Unfortunately, there is no ready-made library available yet which implements this (but there is some proof-of-concept code by Tom Boothby).

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# The M4RIE Library

- ▶ handles  $\mathbb{F}_{2^e}$  for  $2 \le e \le 10$ ;  $e \le 16$  planned.
- ► available under the GPL Version 2 or later (GPLv2+)
- provides basic arithmetic (addition, equality testing, stacking, augmenting, sub-matrices, randomisation, etc.)
- implements asymptotically fast multiplication
- implements asymptotically fast elimination
- Linux, Mac OS X (x86 and PPC), OpenSolaris, and Windows (Cygwin)

http://m4ri.sagemath.org

#### Representation of Elements I

Elements in  $\mathbb{F}_{2^e} \cong \mathbb{F}_2[x]/f$  can be written as

$$a_0\alpha^0 + a_1\alpha^1 + \cdots + a_{e-1}\alpha^{e-1}.$$

We identify the bitstring  $a_0, \ldots, a_{e-1}$  with

- the element  $\sum_{i=0}^{e-1} a_i \alpha^i \in \mathbb{F}_{2^e}$  and
- the integer  $\sum_{i=0}^{e-1} a_i 2^i$ .

In the datatype mzed\_t we pack several of those bitstrings into one machine word:

 $a_{0,0,0}, \ldots, a_{0,0,e-1}, a_{0,1,0}, \ldots, a_{0,1,e-1}, \ldots, a_{0,n-1,0}, \ldots, a_{0,n-1,e-1}.$ 

Additions are cheap, scalar multiplications are expensive.

#### Representation of Elements II

- ► Instead of representing matrices over F<sub>2<sup>e</sup></sub> as matrices over polynomials we may represent them as polynomials with matrix coefficients.
- ► For each degree we store matrices over 𝔽<sub>2</sub> which hold the coefficients for this degree.
- ► The data type mzd\_slice\_t for matrices over F<sub>2<sup>e</sup></sub> internally stores *e*-tuples of M4RI matrices, i.e., matrices over F<sub>2</sub>.

Additions are cheap, scalar multiplications are expensive.

## Representation of Elements III

$$A = \begin{pmatrix} \alpha^2 + 1 & \alpha \\ \alpha + 1 & 1 \end{pmatrix}$$
$$= \begin{bmatrix} \Box 101 & \Box 010 \\ \Box 011 & \Box 001 \end{bmatrix}$$
$$= \begin{pmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \end{pmatrix}$$

Figure: 2  $\times$  2 matrix over  $\mathbb{F}_8$ 

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# The idea I

```
Input: A - m \times n matrix
Input: B - n \times k matrix
1 begin
2 | for 0 \le i < m do
3 | for 0 \le j < n do
4 | C_j \longleftarrow C_j + A_{j,i} \times B_i;
5 | return C;
```

# The idea II

```
Input: A - m \times n matrix

Input: B - n \times k matrix

1 begin

2 for 0 \le i < m do

3 for 0 \le j < n do

4 \begin{bmatrix} C_j \longleftarrow C_j + A_{j,i} \times B_i; // \text{ cheap} \\ \text{ return } C; \end{bmatrix}
```

# The idea III

```
Input: A - m \times n matrix

Input: B - n \times k matrix

1 begin

2 for 0 \le i < m do

3 for 0 \le j < n do

4 \begin{bmatrix} C_j \longleftarrow C_j + A_{j,i} \times B_i; // \text{ expensive} \\ \text{ return } C; \end{bmatrix}
```

# The idea $\ensuremath{\mathsf{IV}}$

```
Input: A - m \times n matrix

Input: B - n \times k matrix

1 begin

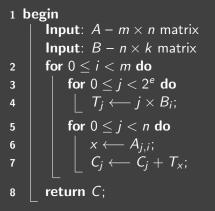
2 for 0 \le i < m do

3 for 0 \le j < n do

4 \begin{bmatrix} C_j \longleftarrow C_j + A_{j,i} \times B_i; // \text{ expensive} \\ \text{ return } C; \end{bmatrix}
```

But there are only  $2^e$  possible multiples of  $B_i$ .

# The idea V



 $m \cdot n \cdot k$  additions,  $m \cdot 2^e \cdot k$  multiplications.

# Gaussian elimination & PLE decomposition

```
Input: A - m \times n matrix
1 begin
       <u>r</u> ← 0;
2
       for 0 \le j < n do
3
            for r < i < m do
4
                if A_{i,i} = 0 then continue;
5
                rescale row i of A such that A_{i,i} = 1;
6
                swap the rows i and r in A;
7
                T \leftarrow multiplication table for row r of A;
8
                for r + 1 < k < m do
9
                   x \leftarrow A_{k,i};
10
                 A_k \leftarrow A_k + T_x;
11
                r \leftarrow r + 1;
12
            return r;
13
```

# Outline

 $\mathbb{F}_2$ 

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 $\mathbb{F}_p$ 

**F**<sup>2e</sup> Precomputation Tables **Karatsuba Multiplication** Performance

 $\mathbb{F}_{p}[x]$ 



# The idea

- Consider  $\mathbb{F}_{2^2}$  with the primitive polynomial  $f = x^2 + x + 1$ .
- We want to compute  $C = A \cdot B$ .
- Rewrite A as  $A_0x + A_1$  and B as  $B_0x + B_1$ .
- ► The product is

$$C = A_0 B_0 x^2 + (A_0 B_1 + A_1 B_0) x + A_1 B_1.$$

► Reduction modulo *f* gives

$$C = (A_0B_0 + A_0B_1 + A_1B_0)x + A_1B_1 + A_0B_0.$$

This last expression can be rewritten as

$$C = ((A_0 + A_1)(B_0 + B_1) + A_1B_1)x + A_1B_1 + A_0B_0.$$

Thus this multiplication costs 3 multiplications and 4 adds over  $\mathbb{F}_2$ .

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# Performance: Multiplication

e	Magma	GAP	SW-NJ	SW-NJ/	[Mon05]	Bitslice	Bitslice/
	2.15-10	4.4.12		M4RI			M4RI
1	0.100s	0.244s	_	1	1	0.071s	1.0
2	1.220s	12.501s	0.630s	8.8	3	0.224s	3.1
3	2.020s	35.986s	1.480s	20.8	6	0.448s	6.3
4	5.630s	39.330s	1.644s	23.1	9	0.693s	9.7
5	94.740s	86.517s	3.766s	53.0	13	1.005s	14.2
6	89.800s	85.525s	4.339s	61.1	17	1.336s	18.8
7	82.770s	83.597s	6.627s	93.3	22	1.639s	23.1
8	104.680s	83.802s	10.170s	143.2	27	2.140s	30.1

Table: Multiplication of 4,000  $\times$  4,000 matrices over  $\mathbb{F}_{2^{e}}$ 

## Performance: Reduced Row Echelon Forms

e	Magma	GAP	LinBox	M4RIE
	2.15-10	4.4.12	(mod <i>p</i> ) 1.1.6	6b24b839a46f
2	6.04s	162.65s	49.52s	3.31s
3	14.47s	442.52s	49.92s	5.33s
4	60.37s	502.67s	50.91s	6.33s
5	659.03s	N/A	51.20s	10.51s
6	685.46s	N/A	51.61s	13.08s
7	671.88s	N/A	53.94s	17.29s
8	840.22s	N/A	64.24s	20.25s
9	1630.38s	N/A	76.18s	260.77s
10	1631.35s	N/A	76.45s	291.30s

Table: Elimination of 10,000  $\times$  10,000 matrices on 2.66Ghz i7

# Outline

Gray Codes Multiplication Elimination

 $\mathbb{F}_p$ 

 $\mathbb{F}_{2^e}$ 

Precomputation Tables Karatsuba Multiplication Performance

 $\mathbb{F}_p[x]$ 



## Prime-slicing

- ► The idea of bitsliced Karatsuba multiplication can be trivially extended to 𝔽<sub>p<sup>e</sup></sub> and 𝔽<sub>p</sub>[x] for p > 2.
- That is, we represent  $(\mathbb{F}_p[x])^{m \times n}$  as  $\mathbb{F}_p^{m \times n}[x]$  and
- ► use non-commutative Karatsuba-style formulas for multiplications in F<sub>p</sub>[x].

## Finding Formulas: Evaluation-Interpolation Schemes I

 $f,g\in \mathbb{F}_{2^e}$ , we

- consider them as polynomials f(x), g(x) in  $\mathbb{F}_2[x]$ ;
- ► evaluate those polynomials on sufficiently many points (possibly over some extension of F<sub>2</sub>),
- perform pointwise multiplication and
- interpolate  $(f \cdot g)(x)$  from those points.

#### Finding Formulas: Evaluation-Interpolation Schemes II

**Example:** We multiply  $f, g \in \mathbb{F}_{2^3}$ , i.e., we are searching for

 $h(x) = f(x) \cdot g(x).$ 

We compute  $h(x) \mod p(x)$  where  $\deg(p(x)) > \deg(h(x))$  such that  $h(x) \mod p(x) = h(x)$  and set

$$p(x) = (x + \infty) \cdot (x) \cdot (x + 1) \cdot (x^2 + x + 1).$$

That is, we compute modulo the factors of p(x) and reconstruct the result using the Chinese remainder theorem. Multiplication modulo (x + c) costs one in  $\mathbb{F}_2$ , modulo  $x^2 + x + 1$  it costs 3 in  $\mathbb{F}_2$ . The total cost is 6 multiplications in  $\mathbb{F}_2$ .

#### Finding Formulas: Evaluation-Interpolation Schemes III

We can improve this strategy.

**Example:** We consider  $f, g \in \mathbb{F}_{2^{11}}$ . Instead of computing the solution modulo the product of **irreducible** polynomials

$$p(x) = (x + \infty) \cdot (x) \cdot (x + 1) \cdot (x^3 + x + 1) \cdot (x^3 + x^2 + 1) \cdot (x^4 + x + 1) \cdot (x^4 + x^3 + 1) \cdot (x^4 + x^3 + x^2 + x + 1)$$

with cost  $3 + 2 \cdot 6 + 3 \cdot 9 = 42$ , we compute modulo

$$p(x) = (x + \infty) \cdot (x^2) \cdot (x + 1)^2 \cdot (x^2 + x + 1) \cdot (x^3 + x + 1) \cdot (x^3 + x^2 + 1) \cdot (x^4 + x + 1) \cdot (x^4 + x^3 + 1).$$

This only costs  $1 + 3 \cdot 3 + 2 \cdot 6 + 2 \cdot 9 = 40$  multiplications over  $\mathbb{F}_2$ .

### Finding Formulas: Evaluation-Interpolation Schemes IV

How to find a good p(x) for some degree e?  $\Rightarrow$  We express this as a mixed integer linear program.

Let *c* be a table holding costs of polynomial multiplication, such that  $c_d$  is the cost of multiplying two polynomials modulo some polynomial of degree *d*:  $c_0 = 0, c_1 = 1, c_2 = 3, ...$ 

Also, let

$$\mathcal{G}_{p}(d):=rac{1}{d}\sum_{d_{i}\mid d}\mu(d/d_{i})p^{d_{i}}$$

be the function which returns the number of irreducible polynomials of degree d over  $\mathbb{F}_p$ .

#### Finding Formulas: Evaluation-Interpolation Schemes V

We want to minimize the function

$$1 + \sum_{d=1}^{\lceil \log_2(2e) \rceil} c_d n_d \tag{1}$$

where  $n_d$  are number of degree d factors  $(+1 \text{ for } x + \infty)$ .

Our  $n_d$  must satisfy  $\deg(p(x)) \ge 2e - 1$ 

$$\sum_{i=1}^{\lceil \log_2(2e) \rceil} n_d \cdot d \ge 2e - 2.$$
(2)

## Finding Formulas: Evaluation-Interpolation Schemes VI

We also have

$$0 \leq \sum_{i \in D(d)} n_i \leq \sum_{i \in D(d)} G_p(i)$$
(3)

for  $1 \le d \le \lceil \log_2(2e) \rceil$  where D(d) is defined as:

$$D(d) = \left\{egin{array}{cc} \{d\} & ext{if } d ext{ is odd} \ \{d\} \cup D(d/2) & ext{else} \end{array}
ight.$$

Minimizing (1) under the constraints (2) and (3), returns a p(x) given by  $n_i$ .

This is a **very simple** mixed integer linear program and solving it for very large e is easy.

# Finding Formulas: Evaluation-Interpolation Schemes VII

Adding a trick about field embeddings we get the follwing table.

e	$\mathbb{F}_2$	$\mathbb{F}_3$	$\mathbb{F}_{17}$	$\mathbb{F}_{39}$	$\mathbb{F}_{251}$
10	33	27	20	19	19
100	532	454	290	279	199
1000	6430	5455	3844	2997	2873
10000	71425	62845	43543	39217	29873
100000	755554	679861	474276	434007	355494

Table: Upper bounds on mul. in  $\mathbb{F}_p$  for  $f \cdot g \in \mathbb{F}_{p^e}$ .

#### Note

There are sometimes better bounds known in the literature, the point here is that we can compute explicit formulas quickly.

Fin

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