

# Arithmetic on large numbers – algebra, algorithms, and assembly code

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PART 1: Optimiser tools (for arithmetic on large integers)  
PART 2: Multiplication in GMP

## Tool 1: Algebra. Example: RSA signing

We are to compute RSA- $n$  (in time  $O(n^3)$ )

$$s = m^d \bmod pq$$

where  $p$  and  $q$  are prime numbers, and  $n = \log pq \approx \log m \approx \log d$ .

Let  $d_p = d \bmod (p - 1)$  and  $d_q = d \bmod (q - 1)$ .

Then perform the two exponentiations:

$$\begin{aligned} s_p &= (m \bmod p)^{d_p} \bmod p \\ s_q &= (m \bmod q)^{d_q} \bmod q \end{aligned}$$

We then get  $s$  through CRT from  $s_p$  and  $s_q$  (in time  $O(n^2)$ ).

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## Tool 2: Efficient algorithms

Example:

Karatsuba's divide-and-conquer algorithm for multiplication.

$$U = 2^n U_1 + U_0, \quad V = 2^n V_1 + V_0$$

$$UV = (2^{2n} + 2^n)U_1V_1 - 2^n(U_1 - U_0)(V_1 - V_0) + (2^n + 1)U_0V_0$$

## Tool 3: Algorithm selection from operand size (1)

Naive Karatsuba implementation:

```
mul (word *w, word *u, word *v, size_t n)
{
    if (n == 1)
        w[0] = LO (u[0] * v[0]);
        w[1] = HI (u[0] * v[0]);
    else /* Karatsuba code */
        U1 = u + n/2; U0 = u; V1 = v + n/2; V0 = v;
        mul (P0, U1, V1, n/2);
        mul (P1, U0, V0, n/2);
        sub (Ud, U1, U0, n/2); sub (Vd, V1, V0, n/2);
        mul (Pd, Ud, Vd, n/2);
        copy (w, P0, n);           copy (w + n, P1, n);
        add (w + n/2, w + n/2, P0, n);
        add (w + n/2, w + n/2, P1, n);
        sub (w + n/2, w + n/2, Pd, n);
}
```

## Tool 3: Algorithm selection from operand size (2)

Cleverer Karatsuba implementation:

```
mul (word *w, word *u, word *v, size_t n)
{
    if (n < 17)
        mul_basecase (w, u, v, n);
    else /* Karatsuba code */
        U1 = u + n/2; U0 = u; V1 = v + n/2; V0 = v;
        mul (P0, U1, V1, n/2);
        mul (P1, U0, V0, n/2);
        sub (Ud, U1, U0, n/2); sub (Vd, V1, V0, n/2);
        mul (Pd, Ud, Vd, n/2);
        copy (w, P0, n);           copy (w + n, P1, n);
        add (w + n/2, w + n/2, P0, n);
        add (w + n/2, w + n/2, P1, n);
        sub (w + n/2, w + n/2, Pd, n);
}
```

## Tool 3: Algorithm selection from operand size (3)

Result:

The naive Karatsuba code is faster than base-case multiplication from 8000 bits (ca 2400 decimals).

The cleverer Karatsuba code is faster already at 830 bits (250 decimals).

(Tests done on Athlon64.)

## Conclusion:

An unadvanced implementation  
of an advanced algorithm can be harmful.

## Tool 4: Memory and cache locality

- Temporal locality
- Spatial locality
- Data layout, padding

Algorithm property: Divide-and-conquer algorithms have good locality.

## Tool 5: Loop unrolling

Instead of:

```
for (i = 0; i < n; i++)
    work-unit
```

We write:

```
for (i = 0; i < n mod 4; i++)
    work-unit
for (i = 0; i < n; i += 4)
    work-unit
    work-unit
    work-unit
    work-unit
```

## Tool 6: Software pipelining (1)

Goal: Handle latencies for operations.

Method: Rewrite a loop such as...

```
for (...)
{
    a0 = *ap++;
    b0 = *bp++;
    r0 = a0 * b0;
    *rp++ = r0;
}
```

## Tool 6: Software pipelining (2)

... into:

```
for (...)
{
    *rp++ = r0;
    r0 = a0 * b0;
    a0 = *ap++;
    b0 = *bp++;
}
```

## Tool 6: Software pipelining (3)

With feed-in and wind-down:

```
a0 = *ap++;
b0 = *bp++;
r0 = a0 * b0;
a0 = *ap++;
b0 = *bp++;
for (...)
{
    *rp++ = r0;
    r0 = a0 * b0;
    a0 = *ap++;
    b0 = *bp++;
}
*rp++ = r0;
r0 = a0 * b0;
*rp++ = r0;
```

## Tool 5 + 6: Combine unrolling and software pipelining

| feed-in       | pipelined loop | wind-down     |
|---------------|----------------|---------------|
| a0 = *ap++;   | for (...)      |               |
| b0 = *bp++;   | {              |               |
| a1 = *ap++;   | *rp++ = r0;    | *rp++ = r0;   |
| b1 = *bp++;   | r0 = a0 * b0;  | r0 = a0 * b0; |
|               | a0 = *ap++;    | *rp++ = r1;   |
| r0 = a0 * b0; | b0 = *bp++;    | r1 = a1 * b1; |
| a0 = *ap++;   | *rp++ = r1;    |               |
| b0 = *bp++;   | r1 = a1 * b1;  | *rp++ = r0;   |
| r1 = a1 * b1; | a1 = *ap++;    | *rp++ = r1;   |
| a1 = *ap++;   | b1 = *bp++;    |               |
| b1 = *bp++;   | }              |               |

## Tool 7: "Shallowing" of recurrencies (1)

Definition: Recurrency = data dependency between consecutive iterations.

In arithmetic code: Different variations of propagation of "carry".

Claim: If we use a chain of  $k$  dependent operations between consuming input and generating output for a recurrency, then no CPU can perform an iteration in  $< k$  cycles.

## Tool 7: "Shallowing" of recurrencies (2)

Deep recurrency:

```
add (word *r, word *u, word *v, size_t n)
{
    cy = 0;
    for (i = 0; i < n; i++)
    {
        uword = u[i];
        vword = v[i];
        sum0 = uword + cy;
        cy0 = sum0 < uword;
        sum1 = sum0 + vword;
        cy1 = sum1 < sum0;
        cy = cy0 + cy1;
        r[i] = sum1;
    }
}
```

## Tool 7: "Shallowing" of recurrencies (2b)

Deep recurrency:

```
add (word *r, word *u, word *v, size_t n)
{
    cy = 0;
    for (i = 0; i < n; i++)
    {
        uword = u[i];
        vword = v[i];
        sum0 = uword + cy;          0      4      8
        cy0 = sum0 < uword;        1      5      ...
        sum1 = sum0 + vword;       1      5
        cy1 = sum1 < sum0;        2      6
        cy = cy0 + cy1;           3      7
        r[i] = sum1;
    }
}
```

## Tool 7: "Shallowing" of recurrencies (3)

Less deep recurrency:

```
add (word *r, word *u, word *v, size_t n)
{
    cy = 0;
    for (i = 0; i < n; i++)
    {
        uword = u[i];
        vword = v[i];
        sum0 = uword + vword;
        cy0 = sum0 < uword;
        sum1 = sum0 + cy;
        cy1 = sum1 < sum0;
        cy = cy0 + cy1;
        r[i] = sum1;
    }
}
```

## Tool 7: "Shallowing" of recurrencies (3b)

Less deep recurrency:

```
add (word *r, word *u, word *v, size_t n)
{
    cy = 0;
    for (i = 0; i < n; i++)
    {
        uword = u[i];
        vword = v[i];
        sum0 = uword + vword;
        cy0 = sum0 < uword;
        sum1 = sum0 + cy;          0      3      6
        cy1 = sum1 < sum0;        1      4      ...
        cy = cy0 + cy1;           2      5
        r[i] = sum1;
    }
}
```

## Tool 7: "Shallowing" of recurrencies (4)

Shallow recurrence:

```
add (word *r, word *u, word *v, size_t n)
{
    cy = 0;
    for (i = 0; i < n; i++)
    {
        uword = u[i];
        vword = v[i];
        sum0 = uword + vword;
        cy0 = sum0 < uword;
        sum1 = sum0 + cy;
        cy1 = cy & (sum0 == ~0);
        cy = cy0 + cy1;
        r[i] = sum1;
    }
}
```

## Tool 7: "Shallowing" of recurrencies (4b)

Shallow recurrence:

```
add (word *r, word *u, word *v, size_t n)
{
    cy = 0;
    for (i = 0; i < n; i++)
    {
        uword = u[i];
        vword = v[i];
        sum0 = uword + vword;
        cy0 = sum0 < uword;
        sum1 = sum0 + cy;          0          2          4
        cy1 = cy & (sum0 == ~0);   0          2          ...
        cy = cy0 + cy1;           1          3
        r[i] = sum1;
    }
}
```

# Tool 8: Assembly

Implement in assembly!

- Find useful instructions
- Design micro-algorithms from available instructions
- Consider latency for instructions
- Which instructions can run in parallel?
- Alignment
- Trial-and-measure
- Trial-and-measure
- ...

## Tool 9: Run, don't jump

Conditional jumps come in two categories:

- ① Predictable
- ② Random (or for other reasons unpredictable)

A non-predictable jump costs  $\approx 30$  plain instructions.

# Tool 10: Measure it!

Intuition is good.

Measuring is better.

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Measuring is better.

# Optimiser tools (for arithmetic on large integers)

- ① Algebra
- ② Efficient algorithms
- ③ Algorithm selection from operand size
- ④ Memory and cache locality
- ⑤ Loop unrolling
- ⑥ Software pipelining
- ⑦ "Shallowing" of recurrencies
- ⑧ Assembly
- ⑨ Run, don't jump
- ⑩ Measure it!

## PART 2: Large integers in GMP

# Integer multiplication

Problem: Compute  $W \leftarrow U \times V$ ,  $U, V \in \mathbb{Z}$

In GMP  $\log_2(U), \log_2(V) < 2^{50}$

Goal: Maximal real performance + lowest {time,space} complexity

## Algorithm-1: Classic multiplication (1)

$$W = \sum_{i=0}^{n-1} \sum_{j=0}^{n-1} \beta^{i+j} u_i v_j = \sum_{i=0}^{n-1} \left( \beta^i u_i \sum_{j=0}^{n-1} \beta^j v_j \right)$$

Time complexity:  $O(n^2)$

Our `mul_basecase` can become really simple:

```
mul_basecase (word *w, word *u, size_t un, word *v, size_t vn)
{
    zero (w, un + vn);
    for (i = 0; i < vn; i++)
        w[un + i] = mul1add (w + i, u, un, v[i]);
}
```

What does `mul1add` look like? Perhaps like this:

```
mul1add (word *w, word *u, size_t un, word vword)
{
    cy_word = 0;
    for (j = 0; j < un; j++)
    {
        uword = u[i];
        lo = LO (uword * vword);
        hi = HI (uword * vword);
        wword = w[i];
        w[i] = LO (wword + lo + cy_word);
        cy_word = hi + HI (wword + lo + cy_word);
    }
    return cy_word;
}
```

## Or like this (PowerPC64):

```
mul1add:  
    mtctr    r5  
    li        r9, 0      # cy_word = 0  
    addic    r0, r0, 0    # hw cy flag = 0  
    addi     r3, r3, -8  
    addi     r4, r4, -8  
    nop          # alignment  
    nop          # alignment  
    nop          # alignment  
  
L1: ldu      r0, 8(r4)  # r0 = (+++u)  
    ld       r10, 8(r3)  # r10 = (*w)  
    mulld   r7, r0, r6   # low 64 product bits  
    mulhdu r8, r0, r6   # high 64 product bits  
    adde    r7, r7, r9   # add old cy_word [in]  
    addze   r9, r8       # new cy_word      [out]  
    addc    r7, r7, r10  # add loaded (*w)  
    stdu    r7, 8(r3)   # +++w = result  
    bdnz    L1  
  
    addze   r3, r9  
    blr
```

Or a bit more complex (Alpha)...

# Performance now

| <b>n</b> | <b>Base</b> |
|----------|-------------|
| $10^0$   | 3 ns        |
| $10^1$   | 84 ns       |
| $10^2$   | 7.5 $\mu$ s |
| $10^3$   | 740 $\mu$ s |
| $10^4$   | 75 ms       |
| $10^5$   | 7.5 s       |
| $10^6$   | 997 s       |
| $10^7$   | 1.2 days    |
| $10^8$   | 220 days    |
| $10^9$   | 60 years    |

(Measured on a 2.9 GHz Haswell PC, GMP 6.0.)

# Base- $\beta$ integers vs polynomials (1)

Integer:

$$U = \sum_{i=0}^{n-1} u_i \beta^i, \quad u_i < \beta$$

Corresponding polynomial:

$$u(x) = \sum_{i=0}^{n-1} u_i x^i$$

# Base- $\beta$ integers vs polynomials (1)

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Corresponding polynomial:

$$u(x) = \sum_{i=0}^{n-1} u_i x^i$$

## Base- $\beta$ integers vs polynomials (2)

Consider a number in base 10

18 5054 0856 8445 1320 8201

and let  $\beta = 10^4$ , then we can form the polynomial

$$18x^5 + 5054x^4 + 0856x^3 + 8445x^2 + 1320x + 8201$$

with the same "coefficients".

## Algorithm-2: Karatsuba's “magic formula” (1)

Give integers  $U, V < 2^{2n}$ . Let  $\beta = 2^n$ .

$$U = \beta U_1 + U_0, \quad V = \beta V_1 + V_0$$

$$\begin{aligned} UV = & (\beta^2 + \beta) U_1 \times V_1 + \\ & - \beta(U_1 - U_0) \times (V_1 - V_0) + \\ & + (\beta + 1) U_0 \times V_0 \end{aligned}$$

Time complexity:

$$T(n) = 3T(n/2) + O(n)$$

$$T(n) \in O(n^{\log 3 / \log 2}) \subset O(n^{1.59})$$

# Performance now

| <b>n</b> | <b>Base</b> | <b>Kara</b>   |
|----------|-------------|---------------|
| $10^0$   | 3 ns        | n/a           |
| $10^1$   | 84 ns       | 115 ns (bad!) |
| $10^2$   | 7.5 $\mu$ s | 4.7 $\mu$ s   |
| $10^3$   | 740 $\mu$ s | 193 $\mu$ s   |
| $10^4$   | 75 ms       | 7.7 ms        |
| $10^5$   | 7.5 s       | 0.3 s         |
| $10^6$   | 997 s       | 11 s          |
| $10^7$   | 1.2 days    | 7.4 min       |
| $10^8$   | 220 days    | 4 h           |
| $10^9$   | 60 years    | 8 days        |

## Algorithm-3: Toom's Karatsuba generalisation (1)

Let the integer  $U$  be represented by the polynomial  $u(x)$ , i.e.,  $u(\beta) = U$  for some  $\beta^n$  we choose suitably. Analogously for  $V$ ,  $v(x)$ .

Toom's observation: We can evaluate  $u(x)$  and  $v(x)$  in some points  $x_0, x_1 \dots x_k$ , then multiply  $u(x_0)$  with  $v(x_0)$ ,  $u(x_1)$  with  $v(x_1)$  etc. The product  $w(x)$  is given with interpolation.

If  $u(x)$  and  $v(x)$  have degree  $k$ , then  $w(x)$  will have degree  $2k$ , and we need  $2k + 1$  eval points in order to uniquely determine the coefficients of  $w(x)$ .

In Toom language, Karatsuba's algorithm has  $k = 1$  and evaluates in the points  $0, -1$  och  $\infty$ .

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In Toom language, Karatsuba's algorithm has  $k = 1$  and evaluates in the points  $0, -1$  och  $\infty$ .

## Algorithm-3: Toom's Karatsuba generalisation (2)

Example:

Cut the operands  $U$  and  $V$  in 3 pieces each in order to form two degree-2 polynomials  $u(x)$  and  $v(x)$ . We need to evaluate in  $k + 1 = 5$  points, e.g.,  $-1, 0, +1, +2, \infty$ .

Time complexity:

$$T(n) = 5T(n/3) + O(n)$$

$$T(n) \in O(n^{\log 5 / \log 3}) \subset O(n^{1.47})$$

Cut the operands in 4 pieces and evaluate in  $k + 1 = 7$  points, e.g.,  $-1, -1/2, 0, +1/2, +1, +2, \infty$ .

Time complexity:

$$T(n) = 7T(n/4) + O(n)$$

$$T(n) \in O(n^{\log 7 / \log 4}) \subset O(n^{1.41})$$

# Performance now

| <b>n</b> | <b>Base</b> | <b>Kara</b> | <b>Toom 3,4</b> |
|----------|-------------|-------------|-----------------|
| $10^0$   | 3 ns        | n/a         | n/a             |
| $10^1$   | 84 ns       | 115 ns      | n/a             |
| $10^2$   | 7.5 $\mu$ s | 4.7 $\mu$ s | 4.6 $\mu$ s     |
| $10^3$   | 740 $\mu$ s | 193 $\mu$ s | 147 $\mu$ s     |
| $10^4$   | 75 ms       | 7.7 ms      | 4.1 ms          |
| $10^5$   | 7.5 s       | 0.3 s       | 107 ms          |
| $10^6$   | 997 s       | 11 s        | 2.8 s           |
| $10^7$   | 1.2 days    | 7.4 min     | 1.17 min        |
| $10^8$   | 220 days    | 4 h         | 30 min          |
| $10^9$   | 60 years    | 8 days      | 12 h            |

## Algorithm-4: the FFT family

FFT is an algorithm that computes certain DFTs efficiently. Input data is a degree- $2^k$  polynomial, output data is another degree- $2^k$  polynomial.

FFT needs coefficients in a ring  $R$  with *principal roots of unity* of order  $2^k$ .

FFT-based integer multiplication has this structure:

- ①  $u(x) \leftarrow \text{SPLIT}(U)$ ,  $v(x) \leftarrow \text{SPLIT}(V)$ ,
- ②  $u'(x) \leftarrow \text{FFT}(u(x))$ ,  $v'(x) \leftarrow \text{FFT}(v(x))$
- ③  $p'(x) \leftarrow u'(x) \cdot v'(x)$  point multiplication
- ④  $p(x) \leftarrow \text{FFT}^{-1}(p'(x))$
- ⑤  $P = p(\beta)$

# Performance now

| n          | Base         | Kara          | Toom 3,4                     | SS FFT        |
|------------|--------------|---------------|------------------------------|---------------|
| $10^0$     | <b>3 ns</b>  | n/a           | n/a                          |               |
| $10^1$     | <b>84 ns</b> | 115 ns        | n/a                          |               |
| $10^{1.5}$ | 750 ns       | <b>661 ns</b> | 970 ns                       |               |
| $10^2$     | 7.5 $\mu$ s  | 4.7 $\mu$ s   | <b>4.6 <math>\mu</math>s</b> | 8.3 $\mu$ s   |
| $10^3$     | 740 $\mu$ s  | 193 $\mu$ s   | <b>147 <math>\mu</math>s</b> | 187 $\mu$ s   |
| $10^4$     | 75 ms        | 7.7 ms        | 4.1 ms                       | <b>2.8 ms</b> |
| $10^5$     | 7.5 s        | 0.3 s         | 107 ms                       | <b>44 ms</b>  |
| $10^6$     | 997 s        | 11 s          | 2.8 s                        | <b>0.58 s</b> |
| $10^7$     | 1.2 days     | 7.4 min       | 1.17 min                     | <b>7.1 s</b>  |
| $10^8$     | 220 days     | 4 h           | 30 min                       | <b>100 s</b>  |
| $10^9$     | 60 years     | 8 days        | 12 h                         | <b>20 min</b> |

## Same size vs different size operands (1)

We have assumed  $U$  and  $V$  are of the same size, and then mapped these to polynomials of the same degree  $k$ .

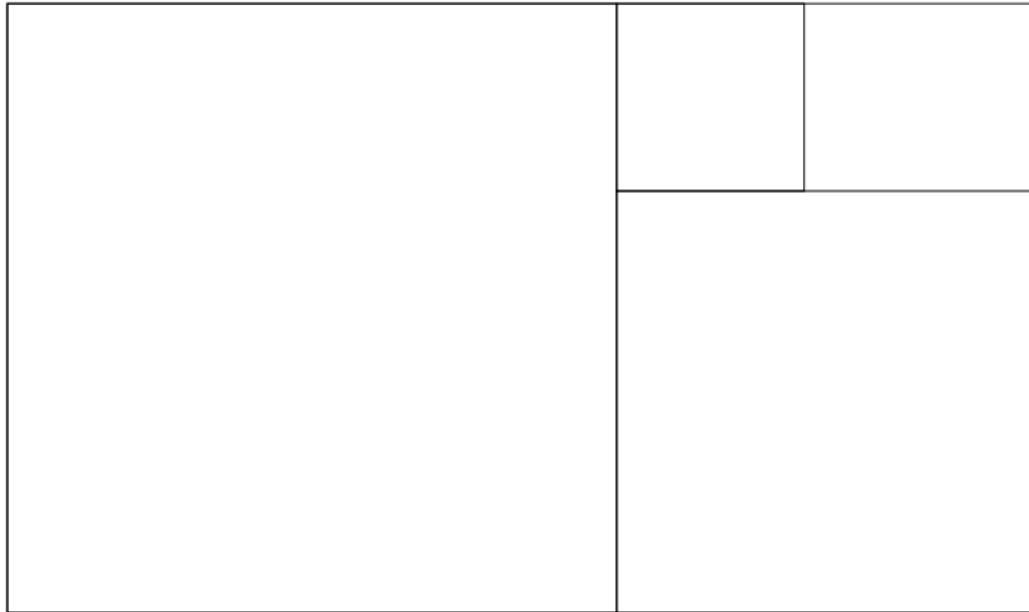
What if operands are of different size? Pad with zeros?

## Same size vs different size operands (2)

The problem:

## Same size vs different size operands (3)

Split in squares recursively = same size operands:



# Adaption of algorithms to different size operands

- Plain  $O(n^2)$  algorithm trivially works
- Karatsuba-Toom not as obvious
- Karatsuba-Toom-Bodrato-Zanoni found solution (2006)
- FFT "simple" (but at some cost)

## The Bodrato-Zanoni Toom generalisation

In 2006 M.Bodrato and A.Zanoni generalised Toom's algorithm, suggesting the use of polynomials  $u(x)$ ,  $v(x)$  of **different** degrees  $k_u$  and  $k_v$ .

This is useful for multiplication of *different-size* operands.

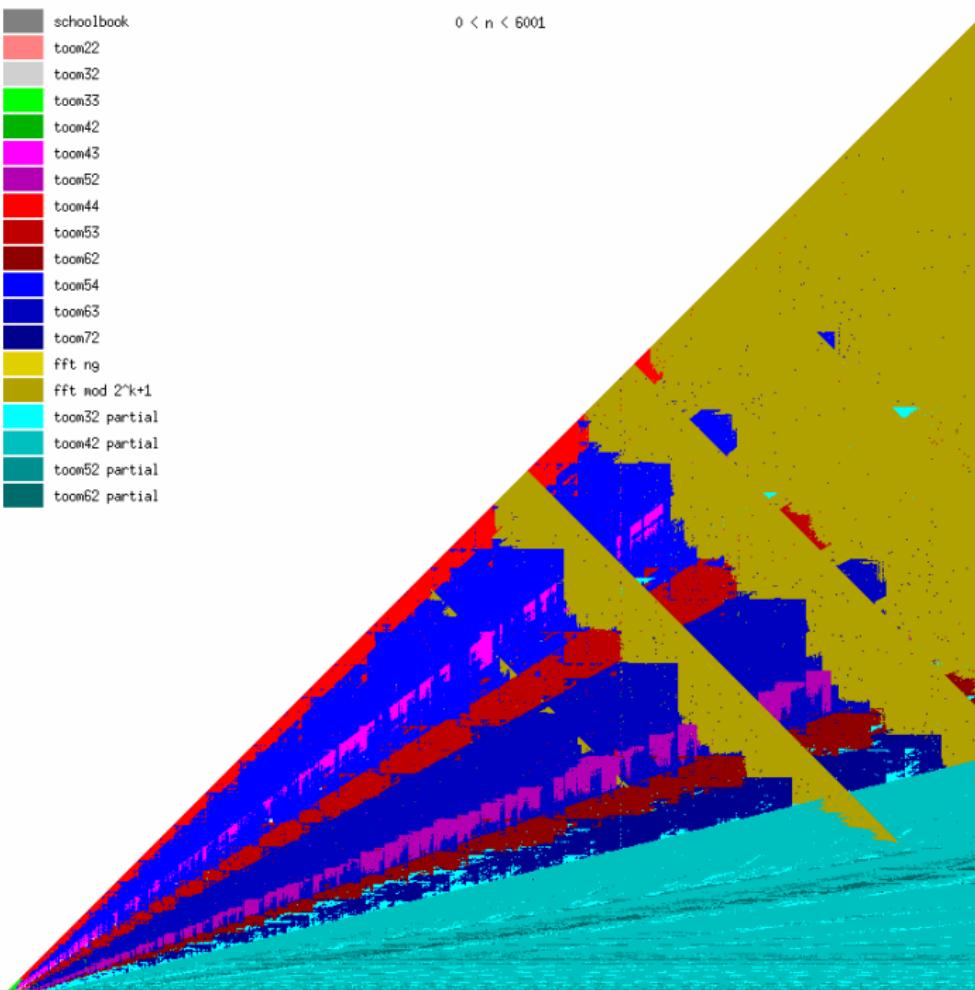
Example: If the size of  $U$  and  $V$  relates as 3:2, we may map  $U$  to a degree-2 polynomial  $u(x)$ , and  $V$  to a degree-1 polynomial  $v(x)$ . We need to evaluate in 4 points. (Why 4?)

# Toom-Bodrato-Zanoni primitives in GMP

| <b>deg(<math>u</math>)</b> | <b>deg(<math>v</math>)</b> | <b>k</b> | <b>points</b>                     | <b>name</b> |
|----------------------------|----------------------------|----------|-----------------------------------|-------------|
| 1                          | 1                          | 3        | $-1, 0, \infty$                   | toom22_mul  |
| 2                          | 1                          | 4        | $-1, 0, +1, \infty$               | toom32_mul  |
| 2                          | 2                          | 5        | $-1, 0, +1, +2, \infty$           | toom33_mul  |
| 3                          | 1                          | 5        | $-1, 0, +1, +2, \infty$           | toom42_mul  |
| 3                          | 2                          | 6        | $-2, -1, 0, +1, +2, \infty$       | toom43_mul  |
| 4                          | 1                          | 6        | $-2, -1, 0, +1, +2, \infty$       | toom52_mul  |
| 3                          | 3                          | 7        | $-2, -1, 0, +1/2, +1, +2, \infty$ | toom44_mul  |
| 4                          | 2                          | 7        | $-2, -1, 0, +1/2, +1, +2, \infty$ | toom53_mul  |
| 5                          | 1                          | 7        | $-2, -1, 0, +1/2, +1, +2, \infty$ | toom62_mul  |

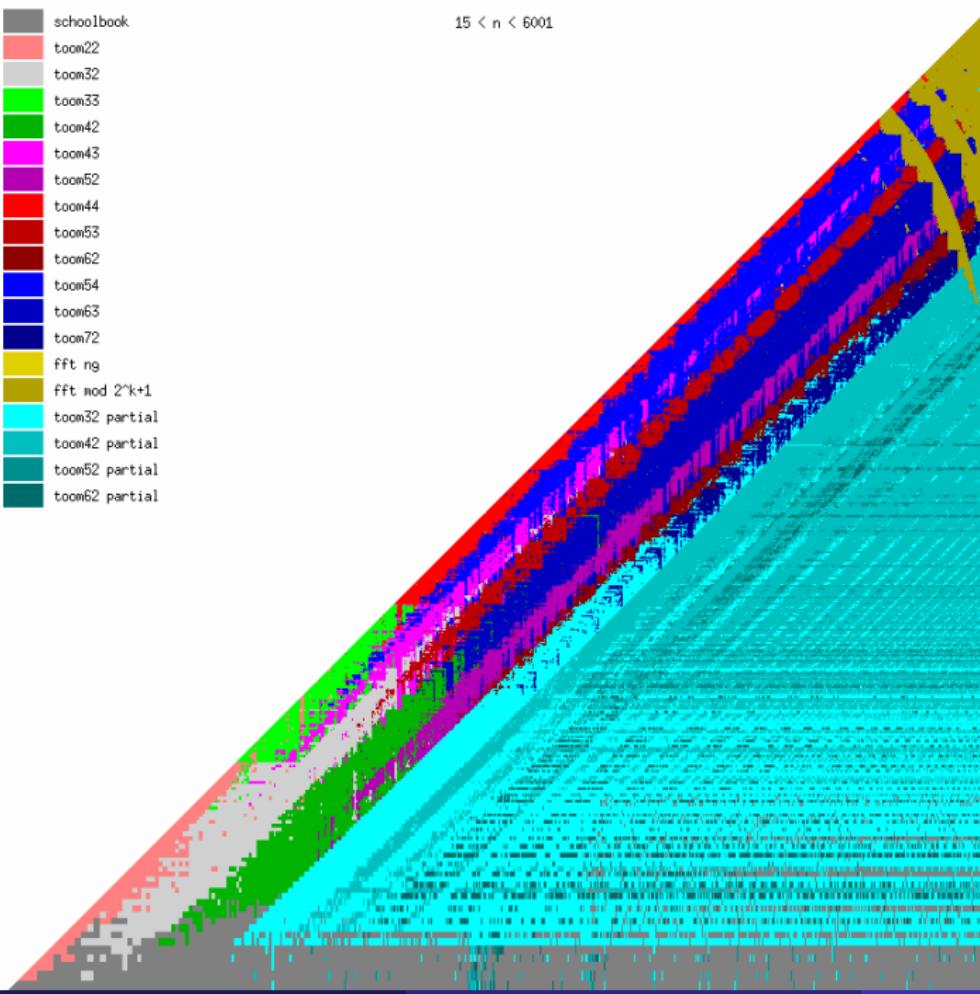
|                 |
|-----------------|
| schoolbook      |
| toom22          |
| toom32          |
| toom33          |
| toom42          |
| toom43          |
| toom52          |
| toom44          |
| toom53          |
| toom62          |
| toom54          |
| toom63          |
| toom72          |
| fft ng          |
| fft mod $2^k+1$ |
| toom32 partial  |
| toom42 partial  |
| toom52 partial  |
| toom62 partial  |

$0 < n < 6001$



- schoolbook
- toom22
- toom32
- toom33
- toom42
- toom43
- toom52
- toom44
- toom53
- toom62
- toom54
- toom63
- toom72
- fft ng
- fft mod  $2^k+1$
- toom32 partial
- toom42 partial
- toom52 partial
- toom62 partial

$15 < n < 6001$



The End

Questions?