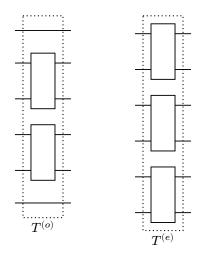
Calculate α

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1. The tensor and the vector space

Let $T^{(o)}$ be the odd layer of T gates, and $T^{(e)}$ be the even layer of T gates. Then we have the following circuits:



Now, alternately apply the odd and even layers of T gates to the $|\gamma_1\gamma_{2n}\rangle$

$$T^{(\mathrm{whole})}(b_1,t) = T^{(o)}{}^{b_2} \left(\prod_{i=0}^{t-b_2} T^{(e)} T^{(o)} \right) T^{(e)}{}^{b_1},$$

where $b_1, b_2 \in \{0, 1\}$, $t + b_1$ stands for the number of layers. The output states must in the vector space spaned by the following basis

$$\begin{split} |Z_i\rangle\!\rangle, \quad & \left|X_i\left(\prod_{k=i+1}^{j-1}Z_k\right)X_j\right\rangle\!\rangle, \quad \left|X_i\left(\prod_{k=i+1}^{j-1}Z_k\right)Y_j\right\rangle\!\rangle, \\ & \left|Y_i\left(\prod_{k=i+1}^{j-1}Z_k\right)X_j\right\rangle\!\rangle, \quad \left|Y_i\left(\prod_{k=i+1}^{j-1}Z_k\right)Y_j\right\rangle\!\rangle \end{split}$$

Let $M_i = \frac{1}{\sqrt{2}}(X_i + Y_i)$, the space

$$V \coloneqq \operatorname{span}\left\{|Z_i\rangle\!\!\!
ight>, \; \left|M_i\left(\prod Z_k\right)M_j\right>\!\!\!
ight>
ight\}$$

is the image subspace for all $T^{(\text{whole})}(b_1,t)$ with $b_1+t>0$ if the input state is limit to Γ_2 . Thus, the action of $T^{(\text{whole})}(b_1,t)$ could always be written in the following form

$$T^{(\text{whole})}(b_1,t)|\gamma_1\gamma_{2n}\rangle\!\!\rangle = \sum P(i,i,t)|Z_i\rangle\!\!\rangle + \sum_{i< j} P(i,j,t) \Big|M_i\Big(\prod Z_k\Big)M_j\Big\rangle\!\!\rangle.$$

The action of the tensor could be simplified by studying the coefficients P(i, j, t).

2. Propagation in polynomials space

To simplify the discussion, we start with a special case: $b_1=1, b_2=0$, and the number of wires is an even number 2N. In this case, the whole tensor $T^{(\mathrm{whole})}$ could be written as

$$T^{\text{(whole)}}(1,t) = \left(T^{(e)}T^{(o)}\right)^t T^{(e)}.$$

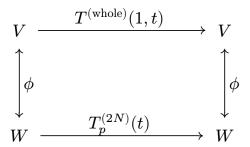
Then, we lift the V into the space of the second order 2N-dimensional polynomials

$$W \coloneqq \operatorname{span} \left\{ \sum_{i,j=1}^{2N} c_{i,j} x_i x_j \right\}$$

We can prove that the space V is isometric to the space W by ϕ ,

$$\begin{split} \phi: V \to W \\ \left| M_i \Big(\prod Z_k \Big) M_j \Big\rangle \!\!\!\!\! \rangle \to x_i x_j \\ \left| Z_i \right\rangle \!\!\!\! \rangle \to x_i^2. \end{split}$$

Let $T_p^{(2N)}(t)$ be the map $\phi T^{(\mathrm{whole})}(1,t)\phi^{-1}$, the following diagram commutes.



Now, let's consider the action of the tensor $T_p^{(2N)}(t)$ on the space W. Similarly, we could write down the recursive relation of coefficients $a_{i,j}$.

When t=0, the transforming state $T^{(e)}|\gamma_1\gamma_{4N}\rangle\!\!\!/$ to W, and we got $\frac{1}{4}(x_1x_{2N}+x_1x_{2N-1}+x_2x_{2N}+x_1x_{2N-1})$. Suppose at t, the vector in W is $\sum c_i(t)c_j'(t)x_ix_j$,

$$\begin{split} T_p^{(2N)}(t+1) & \left(\frac{1}{4} (x_1 x_{2N} + x_1 x_{2N-1} + x_2 x_{2N} + x_1 x_{2N-1}) \right) \\ & = T^{(e)} T^{(o)} T_p^{(2N)}(t) \left(\frac{1}{4} (x_1 x_{2N} + x_1 x_{2N-1} + x_2 x_{2N} + x_1 x_{2N-1}) \right) \\ & = T^{(e)} T^{(o)} \sum c_i(t) c_j'(t) x_i x_j \end{split}$$

Then, the action of $\ \phi \ T^{(e)} T^{(o)} \phi^{-1}$ on this vector is

$x_i x_j$	$\phi T^{(e)} T^{(o)} \phi^{-1} \big(x_i x_j \big)$
i = j = 1	$\frac{1}{3}(x_1+x_2)^2 - \frac{1}{6}(x_1^2+x_2^2)$
i=1, j=2,3	$\frac{1}{8}(x_1+x_2)(x_1+x_2+x_3+x_4)-\frac{1}{24}(x_1-x_2)^2$
i=1, N>j>3	$\tfrac{1}{8}(x_1+x_2) \Big(x_{j-2+\eta_j} + x_{j-1+\eta_j} + x_{j+\eta_j} + x_{j+1+\eta_j} \Big)$
i=1, j=N	$\tfrac{1}{4}(x_1+x_2)(x_{N-1}+x_N)$
1 < i < 2N, $i = j$	$\begin{split} &\frac{1}{24} \Big(c_i x_{i-2+\eta_i} + c_i x_{i-1+\eta_i} + c_i x_{i+\eta_i} + c_i x_{i+1+\eta_i} \Big) \\ & \left(c_j' x_{j-2+\eta_j} + c_j' x_{j-1+\eta_j} + c_j' x_{j+\eta_j} + c_j' x_{j+1+\eta_j} \right) \\ & - \frac{1}{72} \Big(c_i x_{i-2+\eta_i} + c_i x_{i-1+\eta_i} \Big) \Big(c_j' x_{j-2+\eta_j} + c_j' x_{j-1+\eta_j} \Big) \\ & - \frac{1}{72} \Big(c_i x_{i+\eta_i} + c_i x_{i+1+\eta_i} \Big) \Big(c_j' x_{j+\eta_j} + c_j' x_{j+1+\eta_j} \Big) \end{split}$
1 < i < 2N, i is even, $j = i + 1$	$\begin{split} &\frac{1}{12}c_{i}c_{j'}\Big(c_{i}x_{i-2+\eta_{i}}+c_{i}x_{i-1+\eta_{i}}+c_{i}x_{i+\eta_{i}}+c_{i}x_{i+1+\eta_{i}}\Big)^{2}\\ &-\frac{1}{36}\Big(c_{i}x_{i-2+\eta_{i}}+c_{i}x_{i-1+\eta_{i}}\Big)\Big(c_{j}'x_{j-2+\eta_{j}}+c_{j}'x_{j-1+\eta_{j}}\Big)\\ &-\frac{1}{36}\Big(c_{i}x_{i+\eta_{i}}+c_{i}x_{i+1+\eta_{i}}\Big)\Big(c_{j}'x_{j+\eta_{j}}+c_{j}'x_{j+1+\eta_{j}}\Big) \end{split}$
$1 < i < 2N,$ $i + \eta_i \le j \le i + \eta_i + 2$	$\begin{split} &\frac{1}{16} \Big(c_i x_{i-2+\eta_i} + c_i x_{i-1+\eta_i} + c_i x_{i+\eta_i} + c_i x_{i+1+\eta_i} \Big) \\ & \left(c_j' x_{j-2+\eta_j} + c_j' x_{j-1+\eta_j} + c_j' x_{j+\eta_j} + c_j' x_{j+1+\eta_j} \right) \\ & + \frac{1}{48} \Big(c_i x_{i+\eta_i} + c_i x_{i+1+\eta_i} \Big) \Big(c_j' x_{j-2+\eta_j} + c_j' x_{j-1+\eta_j} \Big) \end{split}$

$x_i x_j$	$\phi T^{(e)} T^{(o)} \phi^{-1} \big(x_i x_j \big)$
$1 < i < 2N,$ $j > i + \eta_i + 2$	$ \begin{vmatrix} \frac{1}{16} \left(c_i x_{i-2+\eta_i} + c_i x_{i-1+\eta_i} + c_i x_{i+\eta_i} + c_i x_{i+1+\eta_i} \right) \\ \left(c'_j x_{j-2+\eta_j} + c'_j x_{j-1+\eta_j} + c'_j x_{j+\eta_j} + c'_j x_{j+1+\eta_j} \right) \end{vmatrix} $
i = j = 2N	$\tfrac{1}{6}(c_{2N}x_{2N-1}+c_{2N}x_{2N})(c_{2N}'x_{2N-1}+c_{2N}'x_{2N})$

Table 1: The action of the tensor ϕ $T^{(e)}T^{(o)}\phi^{-1}$ on the space of second order 2N-dimensional polynomials.

$$y_i y_j = \begin{cases} x_i^2 + 4 x_i x_{i+\eta_i} + x_{i+\eta_i}^2 \ , \ j = i \\ \left(x_i + x_{i+\eta_i} \right) \left(x_j + x_{j+\eta_j} \right) \ , \ \text{ others} \end{cases}$$

$y_i y_j$	$\phi \ T^{(e)} T^{(o)} \phi^{-1} \big(x_i x_j \big)$
i = j = 1	$\frac{\frac{19}{36}y_1y_1 + \frac{1}{36}y_2y_2 + \frac{4}{9}y_1y_2}{}$
i=1, j=2	
i=1, N>j>3	$\begin{array}{ c c c c c c }\hline & \frac{3}{16}y_1y_{j-1} + \frac{3}{8}y_1y_j + \frac{3}{16}y_1y_{j+1} + \frac{1}{16}y_2y_{j-1} + \\ & \frac{1}{8}y_2y_j + \frac{1}{16}y_2y_{j+1} \\ \hline \end{array}$
i=1, j=N	$\frac{3}{16}y_1y_{N-1} + \frac{9}{16}y_1y_N + \frac{1}{16}y_2y_{N-1} + \frac{3}{16}y_2y_N$
1 < i < N, j = i	$ \begin{vmatrix} \frac{1}{36}y_{i-1}y_{i-1} + \frac{5}{18}y_{i-1}y_i + \frac{1}{6}y_{i-1}y_{i+1} + \frac{2}{9}y_iy_i + \frac{5}{18}y_iy_{i+1} + \frac{1}{36}y_{i+1}y_{i+1} \end{vmatrix} $
1 < i < N, j = i+1	$ \frac{\frac{1}{16}y_{i-1}y_{i-1} + \frac{1}{8}y_{i-1}y_i + \frac{1}{16}y_{i-1}y_{i+1}}{+\frac{5}{48}y_iy_i + \frac{17}{48}y_iy_{i+1} + \frac{1}{8}y_{i+1}y_{i+2}} $ $ + \frac{5}{48}y_{i+1}y_{i+1} + \frac{1}{16}y_{i+1}y_{i+2} $
1 < i < N, N > j > i+1	$ \frac{\frac{1}{16}y_{i-1}y_{j-1} + \frac{1}{8}y_{i-1}y_j + \frac{1}{16}y_{i-1}y_{j+1}}{+\frac{1}{8}y_iy_{j-1} + \frac{1}{4}y_iy_j + \frac{1}{8}y_{i+1}y_{j+1}} $ $ + \frac{1}{16}y_{i+1}y_{j-1} + \frac{1}{8}y_{i+1}y_j + \frac{1}{16}y_{i+1}y_{j+1} $

$y_i y_j$	$\phi \ T^{(e)} T^{(o)} \phi^{-1} \big(x_i x_j \big)$
1 < i < N, j = N	$\begin{vmatrix} \frac{1}{16}y_{i-1}y_{N-1} + \frac{3}{16}y_{i-1}y_N + \frac{1}{8}y_iy_{N-1} + \frac{3}{8}y_iy_N \\ + \frac{1}{16}y_{i+1}y_N + \frac{3}{16}y_iy_N \end{vmatrix}$
i = j = N	$\frac{19}{36}y_Ny_N + \frac{1}{36}y_{N-1}y_{N-1} + \frac{4}{9}y_{N-1}y_N$

Table 2: The action of the tensor ϕ $T^{(e)}T^{(o)}\phi^{-1}$ on the space of second order 2N-dimensional polynomials.

$y_i y_j$	$\phi \ T^{(e)} T^{(o)} \phi^{-1} \big(x_i x_j \big)$
i = j = 1	$F(y_1y_1) - \tfrac{5}{144}y_1y_1 - \tfrac{5}{144}y_2y_2 + \tfrac{5}{72}y_1y_2$
1 < i < N, j = i	$-\frac{5}{144}y_{i-1}y_{i-1} + \frac{1}{36}y_{i-1}y_i + \frac{1}{24}y_{i-1}y_{i+1} - \frac{1}{36}y_iy_i + \frac{1}{36}y_iy_{i+1} - \frac{5}{144}y_{i+1}y_{i+1}$
$1 \le i < N, j = i + 1$	$F(y_iy_{i+1}) - \tfrac{1}{48}y_iy_i - \tfrac{1}{48}y_{i+1}y_{i+1} + \tfrac{1}{24}y_iy_{i+1}$
1 < i < N, j = N	$ \frac{1}{16}y_{i-1}y_{N-1} + \frac{3}{16}y_{i-1}y_N + \frac{1}{8}y_iy_{N-1} + \frac{3}{8}y_iy_N + \frac{1}{16}y_{i+1}y_N + \frac{3}{16}y_iy_N $
i = j = N	$F(y_Ny_N) - \frac{5}{144}y_Ny_N - \frac{5}{144}y_{N-1}y_{N-1} + \frac{5}{72}y_{N-1}y_N$
other case	$F(y_iy_j)$

Table 3: The action of the tensor ϕ $T^{(e)}T^{(o)}\phi^{-1}$ on the space of second order 2N-dimensional polynomials.

The subsript η_i is defined as $\eta_i \coloneqq 1 - (i \mod 2)$. We can see that, c_{2i-1} and c_{2i} are always the same. So do c'_{2j-1} and c'_{2j} . Let $b_i = 2c_{2i-1} = 2c_{2i}$ and $b'_j = 2c'_{2j-1} = 2c'_{2j}$, we could further simplify the action of the tensor in the space of second order N-dimensional polynomials W_N . For simplemess, we define a "free" recursive relation in W_N

$$P(i,t+1) = \begin{cases} \frac{1}{4}(P(i-1,t) + 2P(i,t) + P(i+1,t)), & i \neq 1 \text{ or } N \\ \frac{1}{4}(P(i-1,t) + 2P(i,t) + P(i+1,t)), & i = 1 \text{ or } N \end{cases}$$
(1)

We call it "free" because $b_i(t)b'_j(t) = P(i,t)P(j,t)$ if i and j are not "collide" with each other (which means |i-j| > 3). And the solution of Eq. (1) is a propagating wave. Refs. [1] provide the solution of this equation,

$$P_{n_0}(n,t) = \frac{1}{N} + \frac{2}{N} \sum_{k=1}^{N-1} \cos \left(\left(n - \frac{1}{2} \right) \frac{\pi k}{N} \right) \cos \left(\left(n_0 - \frac{1}{2} \right) \frac{\pi k}{N} \right) \cos^{2t} \frac{\pi k}{2N}, \ (2)$$

where n_0 is the initial state. The term $P_{n_0}(n,t)$ also called the propagator.

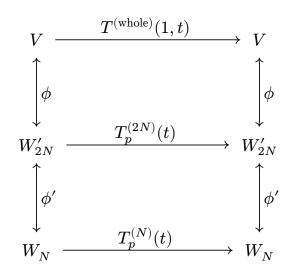
For our case, there are 2 propagators, which are P_1 and P_N . And the initial state is x_1x_N . Let $\phi()$

Now, let's pluge $b_i=2c_{2i-1}=2c_{2i}$ and $b'_j=2c'_{2j-1}=2c'_{2j}$ into Table 1. More concretely, let ϕ' be the map

$$\phi':W_N\to W_{2N}$$

$$y_iy_j\to \frac{1}{4}(x_{2i-1}+x_{2i})\big(x_{2j-1}+x_{2j}\big).$$

If we consider the subspace W'_{2N} of W_{2N} , where $W'_{2N} \coloneqq \operatorname{span} \left((x_{2i-1} + x_{2i}) \left(x_{2j-1} + x_{2j} \right) \right)$ (it means $c_{2i-1} = c_{2i}$ and $c'_{2j-1} = c'_{2j}$), the ϕ' will be the isometric between W_N and W'_{2N} . Thus, the following diagram commutes.



For simpliness, let

$$F(y_i) = \begin{cases} \frac{3}{4}y_1 + \frac{1}{4}y_2 \ , \ i = 1 \\ \frac{1}{4}y_{i-1} + \frac{1}{2}y_i + \frac{1}{4}y_{i+1} \ , \ 1 < i < N \\ \frac{3}{4}y_N + \frac{1}{4}y_{N-1} \ , \ i = N \end{cases}$$

Then we get

$y_i y_j$	$T^{(e)}T^{(o)}$
i = j = 1	$F(y_1)F(y_1) - \tfrac{5}{144}(y_1+y_2)^2 + \tfrac{1}{36}y_1y_2$
i=1, j=2	$F(y_1)F(y_2) + \left(\frac{5}{144}\right)({y_1}^2) + \left(\frac{1}{24}\right)y_1y_2 + \left(\frac{1}{72}\right)({y_2}^2)$
i = 1, j = 3	$F(y_1)F(y_3) + \frac{1}{48}{y_2}^2$
1 < i < N, j = i	$F(y_i)F(y_i) - \frac{5}{144}y_{i-1}^2 - \frac{5}{48}y_{i-1}y_i - \frac{1}{16}y_{i-1}y_{i+1} - \frac{1}{9}{y_i}^2 - \frac{5}{48}y_iy_{i+1} - \frac{5}{144}y_{i+1}^2$
1 < i < N, j = i + 1	$F(y_i)F(y_{i+1}) + \frac{1}{72}y_i^2 + \frac{1}{24}y_iy_{i+1} + \frac{1}{72}y_{i+1}^2$
1 < i < N, j = i + 2	$F(y_i)F(y_{i+2}) + \frac{1}{48}y_{i+1}^2$
i = j = N	$F(y_N)F(y_N) - \tfrac{5}{144}(y_N + y_{N-1})^2 + \tfrac{1}{36}y_{N-1}y_N$
other cases when $i \leq j$	$F(y_i)F\big(y_j\big)$

Table 4: The action of the tensor $T^{(e)}T^{(o)}$ on the space of second order N-dimensional polynomials.

这个 table 的计算实在是太太太太太折磨人了。详细计算我放在了 Section 4 中。

3. The interaction term

let $b(i,j,t) = P_1(i,t) P_N(j,t) + I(i,j,t).$ Then,

$$|\psi(t)\rangle = \sum_{i,j} P_1(i,t) P_N(j,t) y_i y_j - \sum_{i,j} I(i,j,t) y_i y_j. \tag{3} \label{eq:3}$$

From simpleness, let the terms in Table 4 be $F(y_i)Fig(y_jig)+R(i,j).$ Then we get

$$\begin{split} |\psi(t+1)\rangle &= \sum_{i,j} P_1(i,t) P_N(j,t) \big(F(y_i) F\big(y_j\big) + R(i,j)\big) - \sum_{i,j} I(i,j,t) \big(F(y_i) F\big(y_j\big) + R(i,j)\big) \\ &= \sum_{i,j} P_1(i,t+1) P_N(j,t+1) y_i y_j + \sum_{i,j} P_1(i,t) P_N(i,t) R(i,j) \\ &- \sum_{i,j} I(i,j,t) \big(F(y_i) F\big(y_j\big) + R(i,j)\big) \end{split}$$

这里又又又为了简洁性,定义

$$\begin{split} F_f^{(1)}: \operatorname{Func}(i,j,t) &\mapsto \begin{cases} \frac{1}{4} \ \operatorname{Func}(i-1,j,t) + \dots \ \text{if} \ \dots \\ \frac{3}{4} \ \operatorname{Func}(i,j,t) + \dots \ \text{if} \ \mathrm{i} = 1 \end{cases} \\ F_f^{(2)}: \operatorname{Func}(i,j,t) &\mapsto \begin{cases} \frac{1}{4} \ \operatorname{Func}(i,j-1,t) + \dots \ \text{if} \ \dots \\ \frac{3}{4} \ \operatorname{Func}(i,j,t) + \dots \ \text{if} \ \mathrm{j} = 1 \end{cases} \end{split}$$

By using Eq. (3) to expand $|\psi(t+1)\rangle$, we have

$$I(i,j,t+1)$$

$$\begin{split} &= -\frac{\partial}{\partial y_i} \frac{\partial}{\partial y_j} \Biggl(\sum_{i,j} P_1(i,t) P_N(i,t) R(i,j) - \sum_{i,j} I(i,j,t) \bigl(F(y_i) F\bigl(y_j\bigr) + R(i,j) \bigr) \Biggr) \\ &= F_f^{(1)}(I)(i,j,t) F_f^{(2)}(I)(i,j,t) - \sum_{l,k} \frac{\partial}{\partial y_i} \frac{\partial}{\partial y_j} \Bigl((P_1(l,t) P_N(k,t) - I(l,k,t)) R(l,k) \Bigr) \end{split}$$

可以从表中看见,仅当 $l \in \{i-1,i,i+1\} \cap \mathbb{Z}_+, k \in \{j-1,j,j+1\} \cap \mathbb{Z}_+, |l-k| \leq 2$ 时,Eq. (4) 中的第二项才不为 0。同时,我们知道,若其不为 0,则有

$$-\frac{1}{9} \leq \frac{\partial}{\partial y_i} \frac{\partial}{\partial y_i} R(l,k) \leq \frac{1}{24}.$$

由它们的系数 b(i,j,t)>0,我们可以知道 $P_1(l,t)P_N(k,t)>I(l,k,t)$ 对所有时刻 t 恒成立。

由于初始状态下, $I(i,j,t)=0 \forall i,j$ 。

现在我们来看一下第二项会是什么。这里主要就是看 R 是什么。 这时候我们又开始快乐打表了。打表的一些细节仍然放在 Section 4 中。为了简单,在下面表格中用 D_{ij} 指代 $P_1(i,t)P_{j(i,t)}$ 或 I(i,j,t) 。 这里需要注意的是, y_iy_i 产生的 y_iy_{i+1} 会写成 $y_iy_{i+1}+y_{i+1}y_i$ 。因此,在生成下述表格时,j=i+1 那一栏中,在从 Table 4 中写出 D_{ii} 的系数时需要除一个 2。

D(i,j,t+1)	$\sum \frac{\partial^2}{\partial y_i \partial y_j} D_{lk} R(l,k)$
i = j = 1	$\tfrac{5}{144}(-D_{11}-D_{22}+D_{12}+D_{21})$
i=1, j=2	$-\tfrac{1}{48}D_{11} + \tfrac{1}{24}D_{12} - \tfrac{5}{96}D_{22}$
1 < i = j < N	$\begin{pmatrix} -\frac{5}{144} & \frac{1}{72} & \frac{1}{48} \\ \frac{1}{72} & -\frac{1}{9} & \frac{1}{72} \\ \frac{1}{48} & \frac{1}{72} & -\frac{5}{144} \end{pmatrix}$
1 < i < N, j = i + 1	$-\frac{5}{96}D_{ii} + \frac{1}{24}D_{i,i+1} - \frac{5}{96}D_{i+1,i+1}$
i=N	$\frac{5}{144} \left(-D_{N,N} - D_{N-1,N-1} + D_{N,N-1} + D_{N-1,N} \right)$

Table 5: The action of the operator $\frac{\partial^2}{\partial y_i \partial y_j}$ on the terms in Table 4.

$$\diamondsuit I_{i,j} = I(i,j,t+1) = I(i,j,t), \text{ 则由 } (\underline{4})$$

$$I_{i,j} = F_f^{(1)}(I)(i,j,t)F_f^{(2)}(I)(i,j,t) - \sum_{l,k} \frac{\partial}{\partial y_i} \frac{\partial}{\partial y_j} \Big((P_1(l,t)P_N(k,t) - I(l,k,t))R(l,k) \Big)$$

再进行一个均匀的线性组合,有

$$\begin{split} 0 &= \frac{1}{N^2} \sum_{i,j} \Bigl(I_{i,j} - F_f^{(1)}(I)(i,j,t) F_f^{(2)}(I)(i,j,t) \Bigr) \\ &= -\frac{1}{N^2} \sum_{i,j} \sum_{l,k} \frac{\partial}{\partial y_i} \frac{\partial}{\partial y_j} \Bigl((P_1(l,t) P_N(k,t) - I(l,k,t)) R(l,k) \Bigr) \end{split}$$

通过查表 Table 5, 和一些代数游戏,可以得到

$$\begin{split} &\frac{1}{48}\sum_{i=1}^{N-2}P_1(i,t)P_N(i+2,t) + \frac{1}{48}\sum_{i=3}^{N}P_1(i,t)P_N(i-2,t) \\ &+ \frac{5}{72}\sum_{i=1}^{N-1}P_1(i,t)P_N(i+1,t) + \frac{5}{72}\sum_{i=2}^{N}P_1(i,t)P_N(i-1,t) \\ &- \frac{7}{18}\sum_{i=2}^{N-1}P_1(i,t)P_N(i,t) - \frac{1}{9}P_1(1,t)P_N(1,t) - \frac{1}{9}P_1(N,t)P_N(N,t) \end{split}$$

i,j	$\sum \frac{\partial^2}{\partial y_i \partial y_j} D_{lk} R(l,k)$
i = j = 1	$\frac{5}{144}(-D_{11}-D_{22}+D_{12}+D_{21})$
i=1, j=2	$-\frac{1}{24}D_{11} + \frac{1}{24}D_{12} - \frac{5}{48}D_{22}$
1 < i = j < N	$\begin{pmatrix} -\frac{5}{144} & \frac{1}{72} & \frac{1}{48} \\ \frac{1}{72} & -\frac{1}{9} & \frac{1}{72} \\ \frac{1}{48} & \frac{1}{72} & -\frac{5}{144} \end{pmatrix}$
1 < i < N, j = i + 1	$-\frac{5}{48}D_{ii} + \frac{1}{24}D_{i,i+1} - \frac{5}{48}D_{i+1,i+1}$
i=N	$\frac{5}{144} \left(-D_{N,N} - D_{N-1,N-1} + D_{N,N-1} + D_{N-1,N} \right)$

From this table, we have

$$I(i,i,t+1) = \frac{49}{48} F_f^{(1)} F_f^{(2)}(I)(i,i,t) - \frac{1}{48} P(i,i,t+1) + \begin{pmatrix} \frac{1}{18} & \frac{1}{36} & 0 \\ \frac{1}{36} & \frac{7}{36} & \frac{1}{36} \\ 0 & \frac{1}{36} & \frac{1}{18} \end{pmatrix} (PP - I)$$

When P converge, $P = \frac{1}{N} + \varepsilon$. Then, we have

$$\begin{split} I(i,i,t+1) &= \frac{49}{48} F_f^{(1)} F_f^{(2)}(I)(i,i,t) + \frac{1}{12N} + \frac{\varepsilon}{12} \\ &- \frac{1}{36} \begin{pmatrix} 2 & 1 \\ 1 & 7 & 1 \\ 1 & 2 \end{pmatrix} \end{split}$$

4. Proofs

 $Proof\ of\ Table\ 4$: 现在我们想要计算 $T_p^{(N)}(t)$ 在 W_N 中的作用。因此我们需要计算

$$\begin{split} &\phi'\phi T^{(e)}T^{(o)}\phi^{-1}{\phi'}^{-1}\big(y_iy_j\big)\\ &=\phi T^{(e)}T^{(o)}\phi^{-1}\bigg(\frac{1}{4}(x_{2i-1}+x_{2i})\big(x_{2j-1}+x_{2j}\big)\bigg)\\ &=\phi T^{(e)}T^{(o)}\phi^{-1}\bigg(\frac{1}{4}\big(x_{2i-1}x_{2j-1}+x_{2i-1}x_{2j}+x_{2i}x_{2j-1}+x_{2i}x_{2j}\big)\bigg) \end{split}$$

相当于对于每一个 $x_{2i-1}x_{2j-1}$ 这样的项进行查表。我们现在来分析不同的 y 的映射。为了简化符号,这里记 $S_N=\phi'\phi T^{(e)}T^{(o)}\phi^{-1}\phi'^{-1}$, $S_{2N}=\phi T^{(e)}T^{(o)}\phi^{-1}$.

$$\begin{split} \phi'(y_1y_1) &= \frac{1}{4}(x_1x_1 + 2x_1x_2 + x_2x_2) \\ S_N(y_1y_1) &= \frac{1}{4}(S_{2N}(x_1x_1) + S_{2N}(2x_1x_2) + S_{2N}(x_2x_2)) \end{split}$$

依据 Table 1, 我们有

$$\begin{split} S_N(y_1y_1) &= \frac{1}{4} \bigg(\\ &\frac{1}{6} (x_1 + x_2)(x_1 + x_2) + \\ &\left(\frac{1}{4} \right) \bigg(\left(\frac{4}{3} \right) x_1 + \left(\frac{4}{3} \right) x_2 + x_3 + x_4 \bigg) (x_1 + x_2) + \\ &- \bigg(\frac{1}{72} \bigg) \Big((x_1 + x_2)^2 \Big) + \bigg(\frac{1}{24} \bigg) \Big((x_1 + x_2 + x_3 + x_4)^2 \Big) - \bigg(\frac{1}{72} \bigg) \Big((x_3 + x_4)^2 \Big) \\ \bigg) \\ &= \bigg(\frac{19}{144} \bigg) (x_1^2) + \bigg(\frac{19}{72} \bigg) x_1 x_2 + \bigg(\frac{1}{12} \bigg) x_1 x_3 + \bigg(\frac{1}{12} \bigg) x_1 x_4 \\ &+ \bigg(\frac{19}{144} \bigg) (x_2^2) + \bigg(\frac{1}{12} \bigg) x_2 x_3 + \bigg(\frac{1}{12} \bigg) x_2 x_4 \\ &+ \bigg(\frac{1}{144} \bigg) (x_3^2) + \bigg(\frac{1}{72} \bigg) x_3 x_4 + \bigg(\frac{1}{144} \bigg) (x_4^2) \end{split}$$

我们想要和"自由演化"进行对比。而 y_1y_1 自由演化的结果是

$$F(y_1y_1) = \frac{1}{16}(3y_1 + y_2)(3y_1 + y_2)$$

$$= \frac{1}{16} \left(\frac{3}{2}x_1 + \frac{3}{2}x_2 + \frac{1}{2}x_3 + \frac{1}{2}x_4\right) \left(\frac{3}{2}x_1 + \frac{3}{2}x_2 + \frac{1}{2}x_3 + \frac{1}{2}x_4\right)$$

$$= \left(\frac{9}{64}\right)(x_1^2) + \left(\frac{9}{32}\right)x_1x_2 + \left(\frac{3}{32}\right)x_1x_3 + \left(\frac{3}{32}\right)x_1x_4$$

$$+ \left(\frac{9}{64}\right)(x_2^2) + \left(\frac{3}{32}\right)x_2x_3 + \left(\frac{3}{32}\right)x_2x_4 + \left(\frac{1}{64}\right)(x_3^2)$$

$$+ \left(\frac{1}{32}\right)x_3x_4 + \left(\frac{1}{64}\right)(x_4^2)$$

二者之差为

$$\begin{split} S_N(y_1y_1) - F(y_1y_1) &= -\left(\frac{5}{576}\right)(x_1^2) - \left(\frac{5}{288}\right)x_1x_2 - \left(\frac{1}{96}\right)x_1x_3 - \left(\frac{1}{96}\right)x_1x_4 \\ &- \left(\frac{5}{576}\right)(x_2^2) - \left(\frac{1}{96}\right)x_2x_3 - \left(\frac{1}{96}\right)x_2x_4 \\ &- \left(\frac{5}{576}\right)(x_3^2) - \left(\frac{5}{288}\right)x_3x_4 - \left(\frac{5}{576}\right)(x_4^2) \\ &= -\frac{5}{576}(x_1 + x_2 + x_3 + x_4)^2 + \frac{1}{144}(x_1 + x_2)(x_3 + x_4) \\ &= -\frac{5}{144}(y_1 + y_2)^2 + \frac{1}{36}y_1y_2 \end{split}$$

接下来,算 $S_N(y_1y_2)$

$$\begin{split} S_N(y_1y_2) &= \frac{1}{4}(S_{2N}(x_1x_3) + S_{2N}(x_1x_4) + S_{2N}(x_2x_3) + S_{2N}(x_2x_4)) \\ &= \frac{1}{4} \left(\\ &\frac{1}{8} \left(\frac{4}{3}x_1 + \frac{4}{3}x_2 + x_3 + x_4 \right) (x_1 + x_2) \\ &+ \frac{1}{8}(x_3 + x_4 + x_5 + x_6)(x_1 + x_2) \\ &- \left(\frac{1}{36} \right) \left((x_1 + x_2)^2 \right) + \left(\frac{1}{12} \right) \left((x_1 + x_2 + x_3 + x_4)^2 \right) - \left(\frac{1}{36} \right) \left((x_3 + x_4)^2 \right) \\ &+ \frac{1}{16}(x_1 + x_2 + x_3 + x_4)(x_3 + x_4 + x_5 + x_6) + \frac{1}{48}(x_3 + x_4)^2 \\ &) = \left(\frac{2}{9} \right) (y_1^2) + \left(\frac{23}{48} \right) y_1 y_2 + \left(\frac{3}{16} \right) y_1 y_3 + \left(\frac{5}{36} \right) (y_2^2) + \left(\frac{1}{16} \right) y_2 y_3 \\ &F(y_1) F(y_2) = \left(\frac{3}{4}y_1 + \frac{1}{4}y_2 \right) \left(\frac{1}{4}y_1 + \frac{1}{2}y_2 + \frac{1}{4}y_3 \right) \\ &S_N(y_1 y_2) = F(y_1) F(y_2) + \left(\frac{5}{144} \right) (y_1^2) + \left(\frac{1}{24} \right) y_1 y_2 + \left(\frac{1}{72} \right) (y_2^2) \end{split}$$

接下来,算 $S_N(y_1y_3)$

$$S_N(y_1y_3) = F(y_1)F(y_3) + \frac{1}{48}y_2^2$$

然后, j > 3时

$$S_N\big(y_1y_j\big) = F(y_1)F\big(y_j\big)$$

然后, i > 1, i = j时,

$$\begin{split} S_N(y_iy_j) &= \frac{1}{4} \big(S_N(x_{2i-1}x_{2j-1}) + S_N(x_{2i-1}x_{2j}) + S_N(x_{2i}x_{2j-1}) + S_N(x_{2i}x_{2j}) \big) \\ &= \frac{1}{4} \big(S_N(x_{2i-1}x_{2i-1}) + 2S_N(x_{2i-1}x_{2i}) + S_N(x_{2i}x_{2i}) \big) \\ &= \frac{1}{4} \Big(\\ &= \frac{1}{24} \big(x_{2i-3} + x_{2i-2} + x_{2i-1} + x_{2i} \big)^2 \\ &= -\frac{1}{72} \big(x_{2i-3} + x_{2i-2} \big)^2 - \frac{1}{72} \big(x_{2i-1} + x_{2i} \big)^2 \\ &+ \frac{1}{24} \big(x_{2i-1} + x_{2i} + x_{2i+1} + x_{2i+2} \big)^2 \\ &- \frac{1}{72} \big(x_{2i-1} + x_{2i} \big)^2 - \frac{1}{72} \big(x_{2i+1} + x_{2i+2} \big)^2 \\ &+ \frac{1}{16} \big(x_{2i-3} + x_{2i-2} + x_{2i-1} + x_{2i} \big) \big(x_{2i-1} + x_{2i} + x_{2i+1} + x_{2i+2} \big) \\ &+ \frac{1}{48} \big(x_{2i-1} + x_{2i} \big)^2 \\ &\Big) \\ &= \frac{1}{24} \big(y_{i-1} + y_i \big)^2 - \frac{1}{72} \big(y_{i-1} \big)^2 - \frac{1}{72} \big(y_i \big)^2 \\ &+ \frac{1}{24} \big(y_i + y_{i+1} \big)^2 - \frac{1}{72} \big(y_i \big)^2 - \frac{1}{72} \big(y_{i+1} \big)^2 \\ &+ \frac{1}{16} \big(y_{i-1} + y_i \big) \big(y_i + y_{i+1} \big) + \frac{1}{48} \big(y_i \big)^2 \\ \\ S_N(y_i y_j) &= F(y_i) F(y_j) - \left(\frac{5}{144} \right) \big(y_{i-1}^2 \big) - \left(\frac{5}{144} \right) \big(y_{i+1}^2 \big) \\ &- \left(\frac{1}{9} \right) \big(y_i^2 \big) - \left(\frac{5}{48} \right) y_i y_{i+1} - \left(\frac{5}{144} \right) \big(y_{i+1}^2 \big) \end{split}$$

然后, i > 1, j = i + 1时,

$$\begin{split} S_N \big(y_i y_j \big) &= \frac{1}{4} \big(S_N \big(x_{2i-1} x_{2i+1} \big) + S_N \big(x_{2i-1} x_{2i+2} \big) + S_N \big(x_{2i} x_{2i+1} \big) + S_N \big(x_{2i} x_{2i+2} \big) \big) \\ &= \frac{1}{4} \bigg(\\ & \frac{1}{16} \big(x_{2i-3} + x_{2i-2} + x_{2i-1} + x_{2i} \big) \big(x_{2i-1} + x_{2i} + x_{2i+1} + x_{2i+2} \big) \\ & + \frac{1}{48} \big(x_{2i-1} + x_{2i} \big)^2 \\ & + \frac{1}{16} \big(x_{2i-3} + x_{2i-2} + x_{2i-1} + x_{2i} \big) \big(x_{2i+1} + x_{2i+2} + x_{2i+3} + x_{2i+4} \big) \\ & + \frac{1}{12} \big(x_{2i-1} + x_{2i} + x_{2i+1} + x_{2i+2} \big)^2 \\ & - \frac{1}{36} \big(x_{2i-1} + x_{2i} \big)^2 - \frac{1}{36} \big(x_{2i+1} + x_{2i+2} \big)^2 \\ & + \frac{1}{16} \big(x_{2i-1} + x_{2i} + x_{2i+1} + x_{2i+2} \big) \big(x_{2i+1} + x_{2i+2} + x_{2i+3} + x_{2i+4} \big) \\ & + \frac{1}{48} \big(x_{2i+1} + x_{2i+2} \big)^2 \\ \bigg) \\ & = \frac{1}{16} \big(y_{i-1} + y_i \big) \big(y_i + y_{i+1} \big) + \frac{1}{48} \big(y_i \big)^2 \\ & + \frac{1}{16} \big(y_i + y_{i+1} \big) \big(y_{i+1} + y_{i+2} \big) + \frac{1}{48} \big(y_{i+1} \big)^2 \\ & + \frac{1}{12} \big(y_i + y_{i+1} \big)^2 - \frac{1}{36} \big(y_i \big)^2 - \frac{1}{36} \big(y_{i+1} \big)^2 \\ \\ S_N \big(y_i y_j \big) = F(y_i) F(y_j) + \bigg(\frac{1}{72} \bigg) \big(y_i^2 \big) + \bigg(\frac{1}{24} \bigg) y_i y_{i+1} + \bigg(\frac{1}{72} \bigg) \big(y_{i+1}^2 \big) \end{split}$$

Proof of Table 5: 观察 Table 4, 仅有 $y_1y_1, y_1y_2, y_2y_1, y_2y_2$ 的项可以对 I(1,1,t+1) 产生贡献。因此,

$$\begin{split} &\frac{\partial^2}{\partial y_i y_j} P_1(l,t) P_N(k,t) R(l,k) \\ &= \frac{5}{144} (-P_1(1,t) P_N(1,t) - P_1(2,t) P_N(2,t) + P_1(1,t) P_N(2,t) + P_1(2,t) P_N(1,t)) \\ &= -\frac{5}{144} (P_1(1,t) - P_1(2,t)) (P_N(1,t) - P_N(2,t)) \end{split}$$

现在重要的就是确认这一项的符号。好在我们是知道 P 的具体形式的。由 Eq. (2) 可以得到

$$\begin{split} P_1(n,t) &= \frac{1}{N} + \frac{2}{N} \sum_{k=1}^{N-1} \cos \left(\left(n - \frac{1}{2} \right) \frac{\pi k}{N} \right) \cos^{2t+1} \left(\frac{\pi k}{2N} \right) \\ P_N(n,t) &= \frac{1}{N} + \frac{2}{N} \sum_{k=1}^{N-1} \left(-1 \right)^k \cos \left(\left(n - \frac{1}{2} \right) \frac{\pi k}{N} \right) \cos^{2t+1} \left(\frac{\pi k}{2N} \right) \end{split}$$

由 Lemma 4.1 可以得到, $P_1(1,t)-P_1(2,t)<0,$ $P_N(1,t)-P_N(2,t)>0$ 。 因此, I(1,1,t+1)>0。

当 i = 1, j = 2 时

$$\begin{split} &\frac{\partial^2}{\partial y_i \partial y_j} P_1(l,t) P_N(k,t) R(l,k) \\ &= -\frac{1}{144} P_1(1) P_N(1) + \frac{1}{24} P_1(1) P_N(2) \\ &\quad + \frac{1}{24} P_1(2) P_N(1) - \frac{5}{48} P_1(2) P_N(2) \end{split}$$

当 i=j=2 时

$$\begin{split} &\frac{\partial^2}{\partial y_i \partial y_j} P_1(l,t) P_N(k,t) R(l,k) \\ &= -\frac{5}{144} P_1(1) P_N(1) + \frac{1}{72} P_1(1) P_N(2) + \frac{1}{48} P_1(1) P_N(3) \\ &\quad + \frac{1}{72} P_1(2) P_N(1) - \frac{1}{9} P_1(2) P_N(2) + \frac{1}{72} P_1(2) P_N(3) \\ &\quad + \frac{1}{48} P_1(3) P_N(1) + \frac{1}{72} P_1(3) P_N(2) - \frac{5}{144} P_1(3) P_N(3) \\ &\quad = (P_N(1) \ P_N(2) \ P_N(3)) \begin{pmatrix} -\frac{5}{144} & \frac{1}{72} & \frac{1}{48} \\ \frac{1}{72} & -\frac{1}{9} & \frac{1}{72} \\ \frac{1}{48} & \frac{1}{72} & -\frac{5}{144} \end{pmatrix} \begin{pmatrix} P_1(1) \\ P_1(2) \\ P_1(3) \end{pmatrix} \end{split}$$

可以看到,当 1 < i = j < N 时 $\frac{\partial^2}{\partial y_i \partial y_j} P_1(l,t) P_N(k,t) R(l,k)$ 都符合上述形式。因此,我们可以得到

$$\sum_i \frac{\partial^2}{\partial {y_i}^2} P_1(l,t) P_N(k,t) R(l,k)$$

$$= \sum (P_N(i-1) \ P_N(i) \ P_N(i+1)) \begin{pmatrix} -\frac{5}{144} & \frac{1}{72} & \frac{1}{48} \\ \frac{1}{72} & -\frac{1}{9} & \frac{1}{72} \\ \frac{1}{48} & \frac{1}{72} & -\frac{5}{144} \end{pmatrix} \begin{pmatrix} P_1(i-1) \\ P_1(i) \\ P_1(i+1) \end{pmatrix}$$

$$= \sum \mathrm{tr} \left(\begin{pmatrix} -\frac{5}{144} & \frac{1}{72} & \frac{1}{48} \\ \frac{1}{72} & -\frac{1}{9} & \frac{1}{72} \\ \frac{1}{48} & \frac{1}{72} & -\frac{5}{144} \end{pmatrix} \begin{pmatrix} P_1(i-1) \\ P_1(i) \\ P_1(i+1) \end{pmatrix} (P_N(i-1) \ P_N(i) \ P_N(i+1)) \right)$$

现在来看看后面这个矩阵

$$\mathcal{M} = \sum \begin{pmatrix} P_1(i-1) \\ P_1(i) \\ P_1(i+1) \end{pmatrix} (P_N(i-1) \ P_N(i) \ P_N(i+1))$$

其矩阵元为

$$\mathcal{M}_{l,m} = \sum_{k=2}^{N-1} P_1(k+\xi_l) P_N(k+\xi_m)$$

其中,
$$\xi_l=-1,0,1$$
。 我们知道 $\sum P_1(i,t)=\sum P_{N(i,t)}=1$ 。 $\hfill\Box$

Lemma 4.1: $P_1(i,t)$ 随着i 单减, $P_N(i,t)$ 随着i 单增。

Proof:

先将 P(i,t) 从整数域延拓到实数域上。这样就可以对 i 进行求导。此时,由 Eq.(2) 可以得到

$$\begin{split} P_1(x,t) &= \frac{1}{N} + \frac{2}{N} \sum_{k=1}^{N-1} \cos \left(\left(x - \frac{1}{2} \right) \frac{\pi k}{N} \right) \cos^{2t+1} \left(\frac{\pi k}{2N} \right) \\ &\frac{\partial}{\partial x} P_1(x,t) = -\frac{2\pi}{N} \sum \frac{k}{N} \sin \left(\left(x - \frac{1}{2} \right) \frac{\pi k}{N} \right) \cos^{2t+1} \left(\frac{\pi k}{2N} \right) \\ &\frac{\partial}{\partial t} P_1(x,t) = \frac{2}{N} \sum \cos \left[\frac{k\pi}{2N} \right]^{1+2t} \cos \left[\frac{\left(- \left(\frac{1}{2} \right) + i \right) k\pi}{N} \right] \ln \left(\cos^2 \left(\frac{k\pi}{2N} \right) \right) \\ &P_N(x,t) = \frac{1}{N} + \frac{2}{N} \sum_{k=1}^{N-1} (-1)^k \cos \left(\left(x - \frac{1}{2} \right) \frac{\pi k}{N} \right) \cos^{2t+1} \left(\frac{\pi k}{2N} \right) \\ &\frac{\partial}{\partial x} P_N(x,t) = -\frac{2\pi}{N} \sum (-1)^k \frac{k}{N} \sin \left(\left(x - \frac{1}{2} \right) \frac{\pi k}{N} \right) \cos^{2t+1} \left(\frac{\pi k}{2N} \right) \end{split}$$

现在关注它们导数的符号。注意到 $\cos\left(\frac{\pi k}{2N}\right)$ 随着 k 增大单减。 令 $\kappa=\frac{\pi k}{N}\in(0,\pi)$

$$\sum k \frac{\pi}{N} \sin\left(\left(x - \frac{1}{2}\right) \frac{\pi k}{N}\right) \cos^{2t+1}\left(\frac{\pi k}{2N}\right)$$
$$= \operatorname{Im}\left[\sum \kappa e^{i(x - \frac{1}{2})\kappa} \cos^{2t+1}\left(\frac{\kappa}{2}\right)\right]$$

假设 N 趋于无穷,那么

$$\begin{split} \frac{\partial}{\partial x} P_1(x,t) &\to -2 \int_0^\pi \kappa \sin \left(\left(x - \frac{1}{2} \right) \kappa \right) \cos^{2t+1} \left(\frac{\kappa}{2} \right) d\kappa \\ P_1(x,t) &= \frac{2}{\pi} \int_0^\pi \cos \left[\left(x - \frac{1}{2} \right) \kappa \right] * \cos \left[\frac{\kappa}{2} * (2t+1) \right] d\kappa \\ &= \frac{1}{\pi} \left[\frac{\sin[\pi(1+t-x)]}{1+t-x} + \frac{\sin[\pi(t+x)]}{t+x} \right] \end{split}$$

$$P(x,t+1) - P(x,t) = -\frac{2}{N} \sum \left(\cos \left[\frac{k\pi}{2N} \right]^{1+2t} \cos \left[\frac{k\pi \left(-\left(\frac{1}{2} \right) + x \right)}{N} \right] \sin \left[\frac{k\pi}{2N} \right]^2 \right)$$

Lemma 4.2: I(i, j, i + 1)

Proof:

$$\begin{split} I(i,i,t+1) &= F_f^{(1)}(I)(i,j,t) F_f^{(2)}(I)(i,j,t) \\ &- \sum_{l,k} \frac{\partial}{\partial y_i} \frac{\partial}{\partial y_j} \Big((P_1(l,t) P_N(k,t) - I(l,k,t)) R(l,k) \Big) \\ & \Leftrightarrow \mathcal{M} = \begin{pmatrix} -\frac{5}{144} & \frac{1}{72} & \frac{1}{48} \\ \frac{1}{72} & -\frac{1}{9} & \frac{1}{72} \\ \frac{1}{48} & \frac{1}{72} & -\frac{5}{144} \end{pmatrix} \text{。 } \to \text{Table 5} \text{ 可以得到} \end{split}$$

Lemma 4.3: P(x, t+1)-P(x,t)

Proof:

x	P(x,t+1) - P(x,t)
x = 1	$\frac{\Gamma\left[\frac{3}{2}+t\right]}{\sqrt{\pi}\Gamma[3+t]}$
x = 2	$\frac{(-3+t)\Gamma\left[\frac{3}{2}+t\right]}{\sqrt{\pi}\Gamma[4+t]}$
x = 3	$\frac{(-11+t)\Gamma\left[\frac{3}{2}+t\right]}{\sqrt{\pi}\Gamma[5+t]}$
x = 4	$\frac{(-23+t)\Gamma\left[\frac{3}{2}+t\right]}{\sqrt{\pi}\Gamma[6+t]}$

从这里可以看出,分母就是简单的 $\Gamma(t+x+2)$ 。但分子有点诡异,在

Lemma 4.4: $|I(i,j,t)| \leq P_1(i,t)P_N(j,t)$

Proof: 用归纳法证明

当 t=1 时,成立

假设 t = n 时成立,那么 t = n + 1 时

$$I(t+1) \geq -P_1(i,t)P_N(j,t) - \sum_{l,k} \frac{\partial}{\partial y_i} \frac{\partial}{\partial y_j} \Big((P_1(l,t)P_N(k,t) - I(l,k,t))R(l,k) \Big)$$

Bibliography

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