

The order of PP

$$\begin{aligned}\mathcal{P} &= \frac{1}{N} + \frac{1}{N} \sum_k \left[\cos\left((i-j)\frac{k\pi}{N}\right) + \cos\left((i+j-1)\frac{k\pi}{N}\right) \right] \cos^{4t}\left(\frac{\pi k}{2N}\right) \\ &= \frac{1}{N} + \frac{1}{N} \sum_0^T \left(1 - \frac{k^2 \pi^2 t}{2N^2}\right) \left[\cos\left((i-j)\frac{k\pi}{N}\right) + \cos\left((i+j-1)\frac{k\pi}{N}\right) \right] + \mathcal{O}\left(\frac{1}{N^2}\right) + \mathcal{O}\left(t^{\frac{3}{2}} \frac{\log(N)}{N^3}\right),\end{aligned}$$

where $T = \left\lceil \frac{2N}{5} \sqrt{\frac{3 \log(N)}{t}} \right\rceil$. Now we analysis the summation term. Let $a := i - j$, $b := i + j - 1$, The summation part is

$$\begin{aligned}& 1 + 2(2N^2 - \pi^2 t(1+T)^2) \cos\left[\frac{\pi(a-N+2aT)}{2N}\right] \csc\left[\frac{a\pi}{2N}\right] \\ & + \pi^2 t(3+2T) \cos\left[\frac{a\pi(1+T)}{N}\right] \csc\left[\frac{a\pi}{2N}\right]^2 + \pi^2 t \cos\left[\frac{\pi(3a-3N+2aT)}{2N}\right] \csc\left[\frac{a\pi}{2N}\right]^3 \\ & - 4N^2 \cos\left[\frac{\pi(b-N+2bT)}{2N}\right] \csc\left[\frac{b\pi}{2N}\right] \\ & + 2\pi^2 t \cos\left[\frac{\pi(b-N+2bT)}{2N}\right] \csc\left[\frac{b\pi}{2N}\right] + 4\pi^2 tT \cos\left[\frac{\pi(b-N+2bT)}{2N}\right] \csc\left[\frac{b\pi}{2N}\right] \\ & + 2\pi^2 tT^2 \cos\left[\frac{\pi(b-N+2bT)}{2N}\right] \csc\left[\frac{b\pi}{2N}\right] + 3\pi^2 t \cos\left[\frac{b\pi(1+T)}{N}\right] \csc\left[\frac{b\pi}{2N}\right]^2 \\ & + 2\pi^2 tT \cos\left[\frac{b\pi(1+T)}{N}\right] \csc\left[\frac{b\pi}{2N}\right]^2 + \pi^2 t \cos\left[\frac{\pi(3b-3N+2bT)}{2N}\right] \csc\left[\frac{b\pi}{2N}\right]^3\end{aligned}$$

When $t = cN^k \text{ polylog}(N)$

when $\frac{4}{3} < k < 2$

$$T = \frac{2}{5} \sqrt{3} N \sqrt{\frac{N^{-k}}{c \text{ polylog}(N)}}$$

$$\begin{aligned}\mathcal{P} &= \frac{2}{N} - \frac{1}{8N^2} \left[cN^k \pi^2 \left((3+2T) \cos\left[\frac{a\pi(1+T)}{N}\right] \csc\left[\frac{a\pi}{2N}\right]^2 \right. \right. \\ & + \cos\left[\frac{\pi(-3N+a(3+2T))}{2N}\right] \csc\left[\frac{a\pi}{2N}\right]^3 + \csc\left[\frac{b\pi}{2N}\right]^2 \left((3+2T) \cos\left[\frac{b\pi(1+T)}{N}\right] \right. \\ & \left. \left. + \cos\left[\frac{\pi(3b-3N+2bT)}{2N}\right] \csc\left[\frac{b\pi}{2N}\right] \right) \right) \log[N] \\ & - 2 \cos\left[\frac{\pi(a-N+2aT)}{2N}\right] \csc\left[\frac{a\pi}{2N}\right] (2N - cN^k \pi^2 (1+T)^2 \log[N]) \\ & \left. - 2 \cos\left[\frac{\pi(b-N+2bT)}{2N}\right] \csc\left[\frac{b\pi}{2N}\right] (2N - cN^k \pi^2 (1+T)^2 \log[N]) \right] + \mathcal{O}(N^{-\frac{3}{2}} \text{polylog}(N))\end{aligned}$$

We know that $\csc(x) = \frac{1}{x} + O(x)$.

$$|i-j| \sim \Theta(N)$$

When $|i-j| \sim \Theta(N)$, then $i+j \sim \Theta(N)$. In this case, $\csc\left[\frac{a\pi}{2N}\right], \csc\left[\frac{b\pi}{2N}\right] \sim O(1)$. And then we could absorb the constant into c , for example, $5c \rightarrow c$. Here, we let $h = \cos\left[\frac{a(1+\frac{2}{5}g)\pi}{N}\right] + \cos\left[\frac{b(1+\frac{2}{5}g)\pi}{N}\right]$

$$\begin{aligned}
& \mathcal{P} = \frac{2}{N} - \frac{6\pi^2 \log(N) - 25}{50N} \left\{ \right. \\
& \left. \csc\left[\frac{a\pi}{2N}\right] \sin\left[\frac{a\left(5 + 4\sqrt{3}\sqrt{\frac{N}{c}}\right)\pi}{10N}\right] + \csc\left[\frac{b\pi}{2N}\right] \sin\left[\frac{b\left(5 + 4\sqrt{3}\sqrt{\frac{N}{c}}\right)\pi}{10N}\right] \right. \\
& \left. \left. \right\} + \mathcal{O}\left(N^{-\frac{3}{2}}\text{polylog}(N)\right)
\end{aligned}$$

Now, the tricky thing is the term in the second line. w.l.o.g., let $a, b > 0$. We need to analysis the

$$\sin\left[\frac{a\pi}{2N}\right] \sin\left[\frac{a\left(5 + 4\sqrt{3}\sqrt{\frac{N}{c}}\right)\pi}{10N}\right] + \sin\left[\frac{b\pi}{2N}\right] \sin\left[\frac{b\left(5 + 4\sqrt{3}\sqrt{\frac{N}{c}}\right)\pi}{10N}\right]$$

Let $f(x) = \sin(x) \sin(qx)$, $x \in (0, \pi)$. If we want to let $f(x_1) + f(x_2) \geq 0$, the c can't be a constant.