

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 $t = cN \log(N)$

Let $g = \sqrt{3} \sqrt{\frac{N}{c}}$,

$$\begin{aligned}\mathcal{P} &= \frac{2}{N} - \frac{1}{200N^2} \left[5c(15+4g)\pi^2 \cos\left[\frac{a(1+\frac{2}{5}g)\pi}{N}\right] \csc\left[\frac{a\pi}{2N}\right]^2 \log[N] \right. \\ & + 75c\pi^2 \cos\left[\frac{b(1+\frac{2}{5}g)\pi}{N}\right] \csc\left[\frac{b\pi}{2N}\right]^2 \log[N] + \frac{20\sqrt{3}\pi^2 \cos\left[\frac{b(1+\frac{2}{5}g)\pi}{N}\right] \csc\left[\frac{b\pi}{2N}\right]^2 \log[N]}{\sqrt{\frac{1}{cN}}} \\ & + 2 \csc\left[\frac{a\pi}{2N}\right] (-50N + (12N + 5c(5+4g))\pi^2 \log[N]) \sin\left[\frac{a(5+4g)\pi}{10N}\right] - 100N \csc\left[\frac{b\pi}{2N}\right] \sin\left[\frac{b(5+4g)\pi}{10N}\right] \\ & + 50c\pi^2 \csc\left[\frac{b\pi}{2N}\right] \log[N] \sin\left[\frac{b(5+4g)\pi}{10N}\right] + \frac{40\sqrt{3}\pi^2 \csc\left[\frac{b\pi}{2N}\right] \log[N] \sin\left[\frac{b(5+4g)\pi}{10N}\right]}{\sqrt{\frac{1}{cN}}} \\ & + 24N\pi^2 \csc\left[\frac{b\pi}{2N}\right] \log[N] \sin\left[\frac{b(5+4g)\pi}{10N}\right] - 25c\pi^2 \csc\left[\frac{a\pi}{2N}\right]^3 \log[N] \sin\left[\frac{a(15+4g)\pi}{10N}\right] \\ & \left. - 25c\pi^2 \csc\left[\frac{b\pi}{2N}\right]^3 \log[N] \sin\left[\frac{b(15+4g)\pi}{10N}\right] \right] + \mathcal{O}\left(N^{-\frac{3}{2}} \text{polylog}(N)\right)\end{aligned}$$

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 $h = \cos\left[\frac{a(1+\frac{2}{5}g)\pi}{N}\right] + \cos\left[\frac{b(1+\frac{2}{5}g)\pi}{N}\right]$

$$\begin{aligned} \mathcal{P} = & \frac{2}{N} - \frac{6\pi^2 \log(N) - 25}{50N} \left\{ \right. \\ & \csc\left[\frac{a\pi}{2N}\right] \sin\left[\frac{a\left(5 + 4\sqrt{3}\sqrt{\frac{N}{c}}\right)\pi}{10N}\right] + \csc\left[\frac{b\pi}{2N}\right] \sin\left[\frac{b\left(5 + 4\sqrt{3}\sqrt{\frac{N}{c}}\right)\pi}{10N}\right] \\ & \left. \right\} + \mathcal{O}\left(\frac{1}{N^2}\right) + \mathcal{O}\left(t^{\frac{3}{2}} \frac{\log(N)}{N^3}\right) \end{aligned}$$

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 $f(x) = \sin(px) \sin(qx)$