

Analysis the order of PP

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1. The order of PP

Theorem 1.1: Let $\mathcal{A}_t := -\sum_{i=1}^{N-1} A_1(i, t)A_N(i, t)$. Suppose N is even, $\exists f_{t(N)} \in \mathcal{O}\left(\frac{1}{N}\right)$, s.t. $\mathcal{A}_T \leq f_t$ when $t \in \mathcal{O}(N)$.

Proof: Expand the \mathcal{A}_t we have

$$\mathcal{A}_T = \frac{N}{4} \left[\sum_{k=1}^{N/2} \cos^{4t+2} \left(\frac{(2k-1)\pi}{2N} \right) - \sum_{k=1}^{N/2-1} \cos^{4t+2} \left(\frac{k\pi}{N} \right) \right]$$

Due to Lemma 1.2, we have

$$\begin{aligned} & \sum_{k=1}^{N/2} \cos^{4t+2} \left(\frac{(2k-1)\pi}{2N} \right) - \sum_{k=1}^{N/2-1} \cos^{4t+2} \left(\frac{k\pi}{N} \right) \\ & \leq \frac{N}{\pi} \sum_{k=1}^{2t+1} \frac{(4t+1)!!}{(4t+2)!!} \frac{(2k-2)!!}{(2k-1)!!} \left[\right. \\ & \quad \sin \left(\frac{(2x-1)\pi}{2N} \right) \cos^{2k-1} \left(\frac{(2x-1)\pi}{2N} \right) \Big|_0^M \\ & \quad \left. - \sin \left(\frac{x\pi}{N} \right) \cos^{2k-1} \left(\frac{x\pi}{N} \right) \Big|_1^{M+1} \right] \end{aligned}$$

The difference in the square brackets is equal to

$$\begin{aligned} C &= \cos \left(\frac{\pi}{2M} \right)^{-1+2k} \sin \left(\frac{\pi}{2M} \right) \\ &\quad + \cos \left(\frac{\pi}{M} \right)^{-1+2k} \sin \left(\frac{\pi}{M} \right) \\ &\quad + \cos \left(\frac{3\pi}{2M} \right) \sin \left(\frac{3\pi}{2M} \right)^{-1+2k} \end{aligned}$$

Now we try to estimate the order of C

$$C = \begin{cases} \frac{3\pi}{2N} + \mathcal{O}\left(\frac{1}{N^3}\right), & k > 1 \\ \frac{3\pi}{N} + \mathcal{O}\left(\frac{1}{N^3}\right), & k = 1 \end{cases}$$

□

Lemma 1.2:

$$\mathcal{L}_T \leq F_T := \sum_{k=1}^M \cos^T \left(\frac{(2k+c)\pi}{2N} \right) \leq \mathcal{U}_T$$

where $1 < M < \lfloor \frac{N}{2} \rfloor$, $c \in \{0, 1\}$,

$$\begin{aligned} \mathcal{L}_T &:= \sum_{k=1}^{T/2} \frac{(T-1)!!}{T!!} \frac{(2k)!!}{(2k-1)!!} B_{2k}^{(1,M+1)} + \frac{(T-1)!!}{T!!} M \\ \mathcal{U}_T &:= \sum_{k=0}^{T/2} \frac{(T-1)!!}{T!!} \frac{(2k+1)!!}{(2k)!!} B_{2k}^{(0,M)} + \frac{(T-1)!!}{T!!} M \\ B_s^{(i,j)} &:= \frac{N}{\pi s} \sin \left(\frac{(2x+c)\pi}{2N} \right) \cos^{s-1} \left(\frac{(2x+c)\pi}{2N} \right) \Big|_i^j \end{aligned}$$

Proof: We will begin with the lower bound.

Using the integral inequality, we have

$$F_T \geq \int_1^{M+1} \cos^T \left(\frac{(2x+c)\pi}{2N} \right) dx =: \mathcal{F}_T$$

Using integration by parts, we can transform the above equation into a recursive formula

$$\begin{aligned} &\frac{N}{\pi T} \int \sin \left(\frac{(2x+c)\pi}{2N} \right) d \cos^{T-1} \left(\frac{(2x+c)\pi}{2N} \right) \\ &= \frac{N}{\pi T} \sin \left(\frac{(2x+c)\pi}{2N} \right) \cos^{T-1} \left(\frac{(2x+c)\pi}{2N} \right) \Big|_1^{M+1} \\ &\quad - \frac{1}{T} \int \cos^T \left(\frac{(2x+c)\pi}{2N} \right) dx \\ &=: B_T^{(1,M+1)} - \frac{1}{T} \mathcal{F}_T \end{aligned} \tag{1}$$

The left hand side of the Eqn. (1) can be written as

$$\begin{aligned}
\text{l.h.s.} &= \frac{N}{\pi T} \int \sin\left(\frac{(2x+c)\pi}{2N}\right) d \cos^{T-1}\left(\frac{(2x+c)\pi}{2N}\right) \\
&= -\frac{T-1}{T} \int \sin^2\left(\frac{(2x+c)\pi}{2N}\right) \cos^{T-2}\left(\frac{(2x+c)\pi}{2N}\right) dx \\
&= -\frac{T-1}{T} \int \cos^{T-2}\left(\frac{(2x+c)\pi}{2N}\right) dx + \frac{T-1}{T} \int \cos^T\left(\frac{(2x+c)\pi}{2N}\right) dx
\end{aligned} \tag{2}$$

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Combine Eqn. (1) and (2), we have

$$\begin{aligned}
\mathcal{F}_T &= B_T^{(1,M+1)} + \frac{T-1}{T} \mathcal{F}_{T-2} \\
&= \sum_{k=1}^{T/2} \frac{(T-1)!!}{T!!} \frac{(2k)!!}{(2k-1)!!} B_{2k}^{(1,M+1)} + \frac{(T-1)!!}{T!!} \mathcal{F}_0
\end{aligned}$$

Similarly, we have

$$\begin{aligned}
F_T &\leq \mathcal{G}_T := \int_0^M \cos^T\left(\frac{(2x+c)\pi}{2N}\right) dx \\
\mathcal{G}_T &= B_T^{(0,M)} + \frac{T-1}{T} \mathcal{G}_{T-2} \\
&= \sum_{k=0}^{T/2} \frac{(T-1)!!}{T!!} \frac{(2k+1)!!}{(2k)!!} B_{2k+1}^{(0,M)} + \frac{(T-1)!!}{T!!} \mathcal{G}_0
\end{aligned}$$

Notice that $\mathcal{F}_0 = \mathcal{G}_0 = M$.

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