

From Toeplitz to Cauchy matrices

Let $Z = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 1 & \ddots & \ddots & 0 \\ 0 & \ddots & \ddots & 0 \\ 0 & 0 & 1 & 0 \end{pmatrix}$ be the displacement matrix that acts as

$$Z A = A \downarrow, \quad Z^t A = A \uparrow, \quad A Z = A \leftarrow, \quad A Z^t = A \rightarrow.$$

Toeplitz and Cauchy matrices are introduced in the paper. To fix the notations, denote V_u, \bar{V}_u, W_u and \bar{W}_u be the following ‘‘Vandermonde’’ matrices

$$V_u = \begin{pmatrix} 1 & u_1 & \cdots & u_1^{n-1} \\ \vdots & \vdots & & \vdots \\ 1 & u_n & \cdots & u_n^{n-1} \end{pmatrix}, \quad \bar{V}_u = \begin{pmatrix} u_1^{n-1} & \cdots & u_1 & 1 \\ \vdots & & \vdots & \vdots \\ u_n^{n-1} & \cdots & u_n & 1 \end{pmatrix},$$

$$W_u = \begin{pmatrix} u_1^{n-1} & \cdots & u_n^{n-1} \\ \vdots & & \vdots \\ u_1 & \cdots & u_n \\ 1 & \cdots & 1 \end{pmatrix}, \quad \bar{W}_u = \begin{pmatrix} 1 & \cdots & 1 \\ u_1 & \cdots & u_n \\ \vdots & & \vdots \\ u_1^{n-1} & \cdots & u_n^{n-1} \end{pmatrix}.$$

I keep the paper notations for V_u, W_u and introduce \bar{V}_u, \bar{W}_u which are the correct matrices in my opinion (see below).

We have the following relations

$$\begin{aligned} D_u V_u &= V_u Z + \begin{pmatrix} 0 & \cdots & 0 & u_1^n \\ \vdots & & \vdots & \vdots \\ 0 & \cdots & 0 & u_n^n \end{pmatrix} \\ D_u \bar{V}_u &= \bar{V}_u Z^t + \begin{pmatrix} u_1^n & 0 & \cdots & 0 \\ \vdots & \vdots & & \vdots \\ u_n^n & 0 & \cdots & 0 \end{pmatrix} \\ W_u D_u &= Z W_u + \begin{pmatrix} u_1^n & \cdots & u_n^n \\ 0 & \cdots & 0 \\ \vdots & & \vdots \\ 0 & \cdots & 0 \end{pmatrix} \\ \bar{W}_u D_u &= Z^t \bar{W}_u + \begin{pmatrix} 0 & \cdots & 0 \\ \vdots & & \vdots \\ 0 & \cdots & 0 \\ u_1^n & \cdots & u_n^n \end{pmatrix} \end{aligned}$$

If $A' = \bar{V}_u A \bar{W}_v$ then

$$\begin{aligned} \nabla_{u,v}(A') &= D_u \bar{V}_u A \bar{W}_v - \bar{V}_u A \bar{W}_v D_v \\ &= \bar{V}_u (Z^t A - A Z^t) \bar{W}_v + \begin{pmatrix} u_1^n & 0 & \cdots & 0 \\ \vdots & \vdots & & \vdots \\ u_n^n & 0 & \cdots & 0 \end{pmatrix} A \bar{W}_v - \bar{V}_u A \begin{pmatrix} 0 & \cdots & 0 \\ \vdots & & \vdots \\ 0 & \cdots & 0 \\ v_1^n & \cdots & v_n^n \end{pmatrix}. \end{aligned}$$

Or we can express it using the more common $(A - Z A Z^t)$ displacement operator using

$$\bar{V}_u = D_u \bar{V}_u Z + \begin{pmatrix} 0 & \cdots & 0 & 1 \\ \vdots & & \vdots & \vdots \\ 0 & \cdots & 0 & 1 \end{pmatrix}$$

to get

$$\begin{aligned}
\nabla_{u,v}(A') &= D_u \bar{V}_u A \bar{W}_v - \bar{V}_u A \bar{W}_v D_v \\
&= D_u \bar{V}_u A \bar{W}_v - \left[D_u \bar{V}_u Z + \begin{pmatrix} 0 & \cdots & 0 & 1 \\ \vdots & & \vdots & \vdots \\ 0 & \cdots & 0 & 1 \end{pmatrix} \right] A \bar{W}_v D_v \\
&= D_u \bar{V}_u A \bar{W}_v - D_u \bar{V}_u Z A \bar{W}_v D_v - \begin{pmatrix} 0 & \cdots & 0 & 1 \\ \vdots & & \vdots & \vdots \\ 0 & \cdots & 0 & 1 \end{pmatrix} A \bar{W}_v D_v \\
&= D_u \bar{V}_u A \bar{W}_v - D_u \bar{V}_u Z A \left[Z^t \bar{W}_v + \begin{pmatrix} 0 & \cdots & 0 \\ \vdots & & \vdots \\ 0 & \cdots & 0 \\ v_1^n & \cdots & v_n^n \end{pmatrix} \right] - \begin{pmatrix} 0 & \cdots & 0 & 1 \\ \vdots & & \vdots & \vdots \\ 0 & \cdots & 0 & 1 \end{pmatrix} A \bar{W}_v D_v \\
&= D_u \bar{V}_u (A - Z A Z^t) \bar{W}_v - D_u \bar{V}_u Z A \begin{pmatrix} 0 & \cdots & 0 \\ \vdots & & \vdots \\ 0 & \cdots & 0 \\ v_1^n & \cdots & v_n^n \end{pmatrix} - \begin{pmatrix} 0 & \cdots & 0 & 1 \\ \vdots & & \vdots & \vdots \\ 0 & \cdots & 0 & 1 \end{pmatrix} A \bar{W}_v D_v.
\end{aligned}$$

Old stuff

Displacement operators :

1. Toeplitz:

$$\begin{aligned}
\phi^+ &: A \mapsto A - Z A Z^t = A - (\text{A shifted down and right by one place}) \\
\phi &: A \mapsto Z^t A - A Z^t = (\text{A shifted up by one place}) - (\text{A shifted right by one place})
\end{aligned}$$

2. Cauchy:

$$\nabla_{u,v}: A \mapsto D_u A - A D_v$$

3. Vandermonde:

$$\begin{aligned}
\varphi_u^+ &: A \mapsto D_u A - A Z^t \\
\varphi_u &: A \mapsto Z^t A - A D_u
\end{aligned}$$