

# The condition number of real Vandermonde, Krylov and positive definite Hankel matrices

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**Summary.** We show that the Euclidean condition number of any positive definite Hankel matrix of order  $n \geq 3$  may be bounded from below by  $\gamma^{n-1}/(16n)$  with  $\gamma = \exp(4 \cdot \text{Catalan}/\pi) \approx 3.210$ , and that this bound may be improved at most by a factor  $8\gamma n$ . Similar estimates are given for the class of real Vandermonde matrices, the class of row-scaled real Vandermonde matrices, and the class of Krylov matrices with Hermitian argument. Improved bounds are derived for the case where the abscissae or eigenvalues are included in a given real interval. Our findings confirm that all such matrices — including for instance the famous Hilbert matrix — are ill-conditioned already for “moderate” order.

As application, we describe implications of our results for the numerical condition of various tasks in Numerical Analysis such as polynomial and rational interpolation at real nodes, determination of real roots of polynomials, computation of coefficients of orthogonal polynomials, or the iterative solution of linear systems of equations.

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## 1. Introduction

In this paper, we will consider (square or rectangular) matrices  $A$  having  $n + 1$  columns and  $m$  rows, with  $m > n$ . We denote (unless explicitly stated otherwise) by  $\|\cdot\|$  the Euclidean vector and matrix norm. Then the (Euclidean) condition number  $\kappa(A)$  of  $A$  is defined to be the square root of the ratio of the largest and the smallest eigenvalue of the Hermitian positive definite matrix  $A^H \cdot A$ , with  $A^H$  denoting the Hermitian counterpart of  $A$ . It

is well known that the condition number serves as a measure for the linear independence of the columns of  $A$  [GoVL93, p.80] since it gives a measure for the relative distance to the set of matrices which do not have full rank

$$\frac{1}{\kappa(A)} = \min \left\{ \frac{\|A - B\|}{\|A\|} : \text{rank}(B) < n \right\}.$$

Also, according to [GoVL93, Subsect. 2.7.2] we have

$$(1) \quad \kappa(A) = \max_{y \neq 0} \frac{\|y\|}{\|A \cdot y\|} \cdot \max_{x \neq 0} \frac{\|A \cdot x\|}{\|x\|}.$$

If we write  $x(b)$  for the solution of the system of linear equations  $Ax = b$  in the square case  $m = n + 1$ , it follows from (1) that  $\kappa(A)$  is the maximum factor of magnification of relative errors, if the relative error in the right-hand side data is measured by  $\|\Delta b\|/\|b\|$ , and the relative error of the solution by  $\|x(b + \Delta b) - x(b)\|/\|x(b)\|$ . Also, in the case  $m > n + 1$  we have a similar interpretation for the sensitivity of the minimal norm solution of the least squares problem  $\min \|Ax - b\|$  with respect to perturbations of the right-hand side.

*Hankel matrices*  $H_n := (h_{j+k})_{j,k=0,1,\dots,n}$  have constant entries along antidiagonals. It is well known (see for instance the proof of Theorem 2.1) that the set of real positive semidefinite Hankel matrices may be identified with the set of Gram matrices

$$H_n(\mu) = (h_{j+k})_{j,k=0,1,\dots,n}, \quad h_k = \int x^k d\mu(x)$$

where  $\mu$  is some positive (possibly discrete) Borel measure, with support  $\text{supp}(\mu)$  being some subset of the real line  $\mathbb{R}$ . Positive definite Hankel matrices are suspected to be very ill-conditioned even for not very large order. Here the perhaps most famous example is the *Hilbert matrix*  $\tilde{H}_n = (1/(j+k+1))_{j,k=0,1,\dots,n}$ , with its condition number growing like  $(1 + \sqrt{2})^{4n}/\sqrt{n} \approx 34^n/\sqrt{n}$  (see [Tod54] and [Wif70, Eq. (3.35)]). We will be interested in determining sharp lower and upper bounds for the quantity

$$\Gamma_n(I)^2 := \inf \{ \kappa(H_n(\mu)) : \text{supp}(\mu) \subset I \},$$

with the interval  $I = [a, b]$ ,  $-\infty \leq a < b \leq +\infty$ . Recently, Tyrtshnikov showed that  $\Gamma_n(\mathbb{R})$  is at least exponentially increasing ([Tyr94b], the reasoning in [Tyr94a] is incomplete). By refining [Bec96, Corollary 5.14] we will here give lower and upper bounds for any  $n$  which only differ by  $n$  times some constant, showing that already positive definite Hankel matrices of moderate size are very ill-conditioned. In particular (see Example 3.3 below), it follows that the Hilbert matrix is still not the “most ill-conditioned”

positive definite Hankel matrix since here the value of  $\Gamma_n([0, 1])$  is “only” approximately attained.

Let us mention some other structured matrices occurring in different fields of Numerical Analysis which are closely connected to positive definite Hankel matrices. Square or rectangular real *Vandermonde matrices*

$$V_n = V_n(z_1, \dots, z_m) = \begin{pmatrix} 1 & z_1 & z_1^2 & \cdots & z_1^n \\ 1 & z_2 & z_2^2 & \cdots & z_2^n \\ \vdots & \vdots & \vdots & & \vdots \\ 1 & z_m & z_m^2 & \cdots & z_m^n \end{pmatrix}.$$

occur beside polynomial interpolation also in other applications, e.g., the determination of Christoffel numbers for a Gaussian quadrature rule, the interpolatory approximation of linear functionals, or the discretization of differential equations. Their condition number for real abscissae  $z_1, \dots, z_m$  has been investigated by Gautschi in a number of papers [Gau75a, Gau75b, Gau90, GaIn88]; it is a measure, e.g., for the magnification of relative errors in polynomial interpolation. Sometimes it is more appropriate to allow for an additional weight function, i.e., for a preconditioning by multiplication on the left by some diagonal matrix. Notice that  $V_n^H \cdot V_n$  is a positive definite Hankel matrix of order  $n + 1$ , and a similar result holds if we add some row scaling. Thus the quantities

$$\begin{aligned} \Gamma_n^V(I) &:= \inf \{ \kappa(V_n(z_0, \dots, z_n)) : z_0, \dots, z_n \in I \}, \\ \Gamma_n^D(I) &:= \inf \{ \kappa(D \cdot V_n(z_1, \dots, z_m)) : z_1, \dots, z_m \in I, D \text{ diagonal} \} \end{aligned}$$

will be very much related to the quantity  $\Gamma_n(I)$  introduced above. It is well known that real Vandermonde matrices are ill-conditioned. Wilkinson studied three different configurations of nodes [Wil65, p.372f] and obtained  $\kappa(V_{19}(1/20, 2/20, \dots, 20/20)) \geq 2^{42}$ ,  $\kappa(V_{19}(-9/10, -8/10, \dots, 10/10)) \geq 2^{24}$ , and  $\kappa(V_{19}(2^{-1}, 2^{-2}, \dots, 2^{-20})) \geq 2^{171}$ . Taylor [Tay78, Sect. 4], Gautschi and Inglese [GaIn88, Theorem 2.1 and Theorem 3.1] and Tyrtyshnikov [Tyr94a, Theorem 4.1] proposed lower bounds for  $\Gamma_n^V(\mathbb{R})$  of the form  $\gamma^n$ , with the best estimate  $\gamma \geq 2$ . We will show in Theorem 4.1 below that the optimal value for  $\gamma$  is given by  $1 + \sqrt{2}$ .

For solving a large linear system  $B \cdot x = c$  with the square matrix  $B$  of order  $m$  being sparse, one usually prefers iterative methods such as the method of conjugate gradients, or a Lanczos-type method (see, e.g., [GoOL89, BrSa93]). Also, a Lanczos-type method may be applied in order to obtain the approximate spectrum of  $B$  (see, e.g., [GoVL93, Chap. 9]). Here, with a suitable vector  $b$ , one successively determines an orthogonal basis of the so-called  $n$ th *Krylov space* spanned by the columns of the Krylov matrix

$$K_n(B; b) := (b, B \cdot b, B^2 \cdot b, \dots, B^n \cdot b).$$

Again, the quality of the generating system of Krylov vectors may be measured by studying the condition number of  $K_n(B; b)$ . Depending on the spectrum  $\sigma(B)$  of  $B$ , one observes quite often that the condition number grows at least exponentially in  $n$ , see for instance [Wil65, p.374] or the numerical results reported in [Car94, Chap. 4.6]. Here we will discuss the case of Hermitian matrices  $B$  (and thus  $\sigma(B) \subset \mathbb{R}$ ), and consider the quantity

$$\Gamma_n^K(I) := \inf \left\{ \kappa(K_n(B; b)) : B \text{ of order } m > n \text{ Hermitian,} \right. \\ \left. \sigma(B) \subset I, b \in \mathbb{C}^m \right\}.$$

The paper is organized as follows: The exact relationship between  $\Gamma_n^V$ ,  $\Gamma_n^D$ ,  $\Gamma_n^K$  and  $\Gamma_n$  is given in Theorem 2.1 below. In the rest of Sect. 2 we relate the problem of determining  $\Gamma_n(I)$  to a constrained weighted Chebyshev approximation problem, which enables us to describe  $\Gamma_n(I)$  approximately in terms of some products. Bounds for  $\Gamma_n(I)$  of the form  $c \cdot n^\alpha \cdot \Gamma(I)^n \leq \Gamma_n(I) \leq c' \cdot n^{\alpha'} \cdot \Gamma(I)^n$  with explicit constants  $c, c', \alpha, \alpha', \Gamma(I)$  are obtained in Sect. 3. In Sect. 4 we study the quantity  $\Gamma_n^V$  related to square real Vandermonde matrices. Applications to the problems of determining real polynomial roots, and of rational interpolation at real nodes, respectively, are described in Sects. 5 and 6. The closing section gives a summary along with topics for future research.

## 2. Estimates in terms of a polynomial extremal problem

**Theorem 2.1** *There holds for each interval  $I \subset \mathbb{R}$  and for all  $n \geq 0$*

$$\Gamma_n(\mathbb{R}) \leq \Gamma_n(I) = \Gamma_n^K(I) = \Gamma_n^D(I) \leq \Gamma_n^V(I).$$

*Proof.* Let us first show that  $\Gamma_n(I) \geq \Gamma_n^D(I)$ . First of all, if  $H_n$  is some Hankel matrix of order  $n+1$  which is positive semidefinite but not positive definite, then  $H_n$  is singular and thus  $\kappa(H_n) = \infty$ . Let therefore  $H_n = (h_{j+k})_{j,k=0,\dots,n}$  be some positive definite real Hankel matrix. Then, we may choose  $h_{2n+1}$  and  $h_{2n+2}$  such that the extended Hankel matrix  $H_{n+1}$  is also positive definite (e.g., take  $h_{2n+1} = 0$  and  $h_{2n+2}$  sufficiently large). Thus the linear functional  $c$  acting on the space of polynomials of degree at most  $2n+2$  by  $c(x^j) = h_j$  is positive (see, e.g., [NiSo88, Chap. II.5, p.49ff]), and we may associate orthonormal polynomials  $p_0, \dots, p_{n+1}$ . Furthermore, we have a Gaussian quadrature rule

$$h_j = \int x^j d\mu_n(x) \quad \text{for } j = 0, 1, \dots, 2n+1, \\ \int f(x) d\mu_n(x) := \sum_{k=0}^n d_k^2 \cdot f(z_k),$$

with real numbers  $d_k$  and with  $z_0, \dots, z_n$  being the real and distinct zeros of  $p_{n+1}$ . Consequently, we obtain a representation  $H_n = H_n(\mu_n)$  as a Gram matrix with respect to some positive measure supported on the real line, as claimed in the introduction. Since

$$H_n = H_n(\mu_n) = W_n^T \cdot W_n, \quad W_n = \text{diag}(d_0, \dots, d_n) \cdot V_n(z_0, \dots, z_n),$$

it follows that  $\kappa(H_n) = \kappa(W_n)^2$ , and thus  $\kappa(H_n) \geq \Gamma_n(\mathbb{R}) \geq \Gamma_n^D(\mathbb{R})$ . If we know in addition that  $H_n$  is some Gram matrix  $H_n(\mu)$  with  $\text{supp}(\mu) \subset I$ , then all zeros of  $p_{n+1}$  lie in  $I$ , and hence  $\Gamma_n(I) \geq \Gamma_n^D(I)$ .

Let now  $B$  be some Hermitian matrix of order  $m > n$ , and  $b \in \mathbb{C}^m$ . Furthermore, denote by  $z_1, \dots, z_m \in I$  the eigenvalues of  $B$ , and by  $U$  the (unitary) matrix consisting of the corresponding basis of eigenvectors. Then  $U^H \cdot B \cdot U = \text{diag}(z_1, \dots, z_m)$ , and thus

$$K_n(B; b)^H \cdot K_n(B; b) = (b^H B^{j+k} b)_{j,k=0,\dots,n} = H_n(\nu),$$

$$\int f(x) d\nu(x) := \sum_{j=1}^m d_j^2 \cdot f(z_j),$$

where  $d_j$  is the absolute value of the  $j$ th component of  $U^H \cdot b$ ,  $j = 1, \dots, m$ . Consequently,  $\kappa(K_n(B; b))^2 = \kappa(H_n(\nu))$ , showing that  $\Gamma_n^K(I) \geq \Gamma_n(I)$ .

The inequality  $\Gamma_n^D(I) \geq \Gamma_n^K(I)$  now follows from the fact that any row-scaled Vandermonde matrix  $\text{diag}(d_1, \dots, d_m) \cdot V_n(z_1, \dots, z_m)$  may be rewritten as a Krylov matrix  $K_n(B; b)$  with  $B = \text{diag}(z_1, \dots, z_m)$  and  $b = (d_1, \dots, d_m)^T$ . Finally, the inequality  $\Gamma_n^D(I) \leq \Gamma_n^V(I)$  is trivial since we may choose as diagonal matrix the identity.  $\square$

As a complement of Theorem 2.1, notice the trivial inclusion properties

$$\begin{aligned} \Gamma_n(I) &\geq \Gamma_n(J) \text{ for } I \subset J, \\ \Gamma_n(\mathbb{R}) &= \lim_{b \rightarrow \infty} \Gamma_n([-b, b]), \\ (2) \quad \Gamma_n([0, +\infty)) &= \lim_{b \rightarrow \infty} \Gamma_n([0, b]). \end{aligned}$$

Similar results hold for  $\Gamma_n^V$ . We will see in Corollary 3.2 and Theorem 3.6 that  $\Gamma_n(\mathbb{R})$  is much smaller than  $\Gamma_n([-1, 1])$ . This is no longer true for Vandermonde matrices, as shown in Theorem 4.1.

The aim of the rest of this section is to give lower and upper bounds for  $\Gamma_n(I)$  for finite intervals  $I = [a, b]$  in terms of solutions of a constrained weighted Chebyshev approximation problem, and to provide bounds for the solution of the latter problem. More explicit bounds will be given in Sect. 3.

Denote by  $\mathbb{P}_n$  the set of polynomials of degree at most  $n$  with complex coefficients. For compact sets  $H, G \subset \mathbb{C}$  and for a weight function  $q$

continuous and positive on  $G$  we introduce the quantities

$$(3) \quad \begin{aligned} \Delta_n(H; G, q) &:= \max_{z \in H} \Delta_n(z; G, q), \\ \Delta_n(z; G, q) &:= \max_{P \in \mathbb{P}_n} \frac{|P(z)|}{\max_{x \in G} \frac{|P(x)|}{\sqrt{q(x)}}}. \end{aligned}$$

Recall that the set  $\{P \in \mathbb{P}_n : P(z) = 1\}$  satisfies the Haar condition on  $I = [a, b]$  for any  $z \notin (a, b)$ , and thus up to normalization there exists a unique polynomial where the maximum in  $\Delta_n(z; I, q)$  or  $\Delta_n(H; I, q)$  is attained. Such a polynomial with normalization  $\max_{x \in I} |P(x)|/\sqrt{q(x)} = 1$  will be referred to as *extremal polynomial*. Notice also that, by the maximum principle for analytic functions,  $\Delta_n(z; I, q) = \Delta_n(H; I, q)$  for some  $z$  on the (outer) boundary of  $H$ . In the sequel we will be interested only in the case where  $q$  is a polynomial of degree  $2n$ . Here, according to Bernstein and Szegő (see, e.g., [MMR94, Theorem 1.2.12, p.394] or [Sze67, Sect. 2.6]), the extremal polynomial is known for real  $z \notin I$ . Moreover, as seen in Lemma 2.5 below, also for complex  $z$  we may give a good approximation of  $\Delta_n(z; q, I)$ . We will be interested mainly in the case  $H = \mathbb{D}$ , the closed unit disk.

**Theorem 2.2** *Let  $I = [a, b]$  with  $a < b$ , and define*

$$q_n^L(z) := 1 + x^{2n}, \quad q_n^R(z) := 1 + z^2 + z^4 + \dots + z^{2n}.$$

*Then  $\Delta_n(\mathbb{D}; I, q_n^L)/\sqrt{2n+2} \leq \Gamma_n(I) \leq (n+1) \cdot \Delta_n(\mathbb{D}; I, q_n^R)$  for all  $n \geq 1$ . Moreover, for the particular cases  $a \geq 0$  and  $a = -b$  we have the sharper upper bound  $\Gamma_n(I) \leq \Delta_n(\mathbb{D}; I, q_n^R)$ .*

For a proof of Theorem 2.2 we require some further characterizations of the constrained weighted Chebyshev approximation problem (3) for the particular cases  $a \geq 0$  and  $a = -b$ . In what follows, we write shorter  $\mathbf{P} = (a_0, \dots, a_n)^T$  and  $LC(P) = a_n$  for a polynomial  $P(z) = \sum_{j=0}^n a_j z^j$  of degree  $n$ . Also, we denote by  $\|\cdot\|_1$  the 1-Hölder norm. Notice that for any polynomial  $P$  with  $r$  nontrivial coefficients there holds

$$(4) \quad \|\mathbf{P}\|^2 = \frac{1}{2\pi} \int |P(e^{it})|^2 dt \leq \max_{|z|=1} |P(z)|^2 \leq \|\mathbf{P}\|_1^2 \leq r \cdot \|\mathbf{P}\|^2.$$

**Lemma 2.3** *Let  $I = [a, b]$ , and either  $a \geq 0$  or  $a = -b$ . Furthermore, let  $q$  be an even polynomial of degree  $\leq 2n$  which is positive on  $I$ , and define  $\zeta = -1$  in the case  $a \geq 0$ , and  $\zeta = i$  if  $a = -b$ . Then there exists a set  $H = \{z_0, \dots, z_n\} \subset I$  with  $\Delta_n(\zeta; I, q) = \Delta_n(\zeta; H, q) = \Delta_n(\mathbb{D}; H, q) = \Delta_n(\mathbb{D}; I, q)$ .*

*Proof.* Suppose that  $H = \{z_0, \dots, z_n\} \subset I$  consists of  $n + 1$  elements, and denote by  $\ell_0, \dots, \ell_n$  the corresponding Lagrange polynomials. Then for any  $z \in \mathbb{C}$  and  $P \in \mathbb{P}_n$  we have

$$|P(z)| = \left| \sum_{j=0}^n P(z_j) \ell_j(z) \right| \leq \left( \max_{j=0, \dots, n} \frac{|P(z_j)|}{\sqrt{q(z_j)}} \right) \cdot \left( \sum_{j=0}^n |\ell_j(z)| \cdot \sqrt{q(z_j)} \right),$$

with equality if  $P(z_j) \cdot \ell_j(z) = |\ell_j(z)| \cdot \sqrt{q_n^R(z_j)}$  for  $j = 0, \dots, n$ . Therefore,

$$(5) \quad \Delta_n(z; I, q) \leq \Delta_n(z; H, q) = \sum_{j=0}^n |\ell_j(z)| \cdot \sqrt{q(z_j)}, \quad z \in \mathbb{C}.$$

In the sequel of the proof we will require some additional characterizations of extremal solutions  $P$  of  $\Delta_n(\zeta; I, q)$ . Here we will follow Freund and Ruscheweyh [FrRu86, Sect. 3] who treated the case  $q = 1$ . Consider the set of extremal points

$$H := \left\{ z \in \mathbb{R} : \frac{|P(z)|}{\sqrt{q(z)}} = \max_{x \in I} \frac{|P(x)|}{\sqrt{q(x)}} \right\} = \left\{ z \in \mathbb{R} : \frac{|P(z)|}{\sqrt{q(z)}} = 1 \right\}.$$

Notice that  $\rho(x) := q(x) - |P(x)|^2$ , restricted on the real axis, is a real polynomial of degree  $\leq 2n$ . On counting the number of zeros of  $\rho$  and  $\rho'$ , one verifies (compare [FrRu86, Proposition (3.3)]) that  $H$  contains exactly  $n + 1$  elements  $z_0, \dots, z_n \in I$ , with  $b = z_n > z_{n-1} > \dots > z_1 > z_0 = a$ . Moreover, one shows as in [FrRu86, Theorem (3.5)] that for  $\sigma = |P(\zeta)|/P(\zeta)$  there holds

$$|P(z_j)| \cdot |\ell_j(\zeta)| = \sigma \cdot P(z_j) \cdot \ell_j(\zeta), \quad j = 0, 1, \dots, n.$$

Comparing with (5) we may conclude that

$$\begin{aligned} \Delta_n(\zeta; I, q) &= |P(\zeta)| = \sigma \cdot P(\zeta) = \sigma \cdot \sum_{j=0}^n P(z_j) \ell_j(\zeta) \\ &= \sum_{j=0}^n \sqrt{q(z_j)} |\ell_j(\zeta)| = \Delta_n(\zeta; H, q). \end{aligned}$$

Consider now the case  $0 \leq a < b$  and  $\zeta = -1$ . Then all extremal points  $z_0, \dots, z_n$  are nonnegative. We may conclude from (4) that

$$(6) \quad |\ell_j(z)| \leq \|\ell_j\|_1 = |\ell_j(\zeta)|, \quad j = 0, 1, \dots, n, \quad |z| \leq 1.$$

Taking into account (5), we obtain

$$\Delta_n(z; I, q) \leq \Delta_n(z; H, q) \leq \Delta_n(\zeta; H, q) = \Delta_n(\zeta; I, q), \quad |z| \leq 1,$$

as claimed in the assertion of Lemma 2.3.

The case of a symmetric interval  $I = [-b, b]$  is slightly more involved. Here we choose  $\zeta = i$  and  $P, H$  as above. Recall that  $q(z) = q(-z)$  for all  $z \in I$ . Thus for the polynomial  $Q(z) := (\sigma \cdot P(z) + \bar{\sigma} \cdot \overline{P(-\bar{z})})/2$  we obtain  $Q(\zeta) = |P(\zeta)| = \sigma \cdot P(\zeta)$ , and  $\max_{x \in I} |Q(x)|/\sqrt{q(x)} \leq 1$ . By definition and uniqueness (up to a constant) of the extremal polynomial  $P$  it follows that  $Q(z) = \sigma \cdot P(z)$ . In particular, the set  $H$  has to be symmetric; that is,  $z_j = -z_{n-j}$  for  $j = 0, 1, \dots, n$ . Let us show that

$$(7) \quad |\ell_j(z)|^d + |\ell_{n-j}(z)|^d \leq |\ell_j(\zeta)|^d + |\ell_{n-j}(\zeta)|^d = 2 \cdot |\ell_j(\zeta)|^d, \\ j = 0, 1, \dots, n, \quad |z| \leq 1, \quad d > 0.$$

In fact, for  $j \neq n/2$  we have

$$|\ell_j(z)|^d + |\ell_{n-j}(z)|^d = \frac{|z - z_j|^d + |z + z_j|^d}{(2|z_j|)^d} \cdot \prod_{k \notin \{j, n-j\}} \frac{|z^2 - z_j^2|^{d/2}}{|z_k^2 - z_j^2|^{d/2}} \\ \leq \frac{|i - z_j|^d + |i + z_j|^d}{(2|z_j|)^d} \cdot \prod_{k \notin \{j, n-j\}} \frac{(1 + z_j^2)^{d/2}}{|z_k^2 - z_j^2|^{d/2}} \leq |\ell_j(i)|^d + |\ell_{n-j}(i)|^d,$$

whereas for even  $n$  there holds  $|\ell_{n/2}(z)|^d \leq |\ell_{n/2}(i)|^d$ . By taking into account the symmetry of  $q$ , we may conclude from (5) and (7) with  $d = 1$  that  $\Delta_n(z; H, q) \leq \Delta_n(\zeta; H, q) = \Delta_n(\zeta; I, q)$  for all  $z \in \mathbb{D}$ .  $\square$

**Lemma 2.4** *Let  $I = [a, b]$ , and either  $a \geq 0$  or  $a = -b$ . Then  $\Gamma_n(I) \leq \Delta_n(\mathbb{D}; I, q_n^R)$ .*

*Proof.* According to Theorem 2.1, it is sufficient to construct some discrete positive measure  $\mu_n$  supported on  $I$  with  $\kappa(H_n(\mu_n)) \leq \Delta_n(\mathbb{D}; I, q_n^R)^2$ . We choose the quantities  $\zeta, z_0, \dots, z_n$  as in Lemma 2.3 with  $q = q_n^R$ , and denote by  $\ell_0, \dots, \ell_n$  the corresponding Lagrange polynomials. Consider the discrete measure  $\mu_n$  defined by

$$\int f(x) d\mu_n(x) := \sum_{j=0}^n \frac{|\ell_j(\zeta)|}{\sqrt{q_n^R(z_j)}} \cdot f(z_j).$$

Then, by (5) and Lemma 2.3,

$$\|H_n(\mu_n)\| \leq \text{trace}(H_n(\mu_n)) = \sum_{j=0}^n \frac{|\ell_j(\zeta)|}{\sqrt{q_n^R(z_j)}} \cdot q_n^R(z_j) = \Delta_n(\mathbb{D}; I, q_n^R).$$



Also, for any  $z \in \mathbb{C}$  and  $P \in \mathbb{P}_n$  we have by the Cauchy-Schwarz inequality

$$\left| \sum_{j=0}^n P(z_j) \ell_j(z) \right|^2 \leq \left( \sum_{j=0}^n \frac{|\ell_j(\zeta)|}{\sqrt{q_n^R(z_j)}} \cdot |P(z_j)|^2 \right) \cdot \left( \sum_{j=0}^n |\ell_j(z)|^2 \cdot \frac{\sqrt{q_n^R(z_j)}}{|\ell_j(\zeta)|} \right),$$

with equality if  $P(z_j) \cdot \ell_j(z) = |\ell_j(z)|^2 \cdot \sqrt{q_n^R(z_j)} / |\ell_j(\zeta)|$  for  $j = 0, \dots, n$ . Taking into account (4), it follows that

$$\begin{aligned} \|H_n(\mu_n)^{-1}\| &\leq \max_{|z|=1} \max_{P \in \mathbb{P}_n} \frac{|P(z)|^2}{\int |P(x)|^2 d\mu_n(x)} \\ &= \max_{|z|=1} \sum_{j=0}^n |\ell_j(z)|^2 \cdot \frac{\sqrt{q_n^R(z_j)}}{|\ell_j(\zeta)|}. \end{aligned}$$

In view of (6) and (7) with  $d = 2$ , the maximum on the right-hand side is attained for  $z = \zeta$ , and thus  $\|H_n(\mu_n)^{-1}\| \leq \Delta_n(\mathbb{D}, I, q_n^R)$  by (5) and Lemma 2.3.  $\square$

*Proof of Theorem 2.2.* In order to show the lower bound for  $\Gamma_n(I)$ , let  $z_1, \dots, z_m \in I$ ,  $m > n$ , and let  $D = \text{diag}(d_1, \dots, d_m)$ . Writing  $W_n := D \cdot V_n(z_1, \dots, z_m)$ , we have

$$\kappa(W_n) = \max_{P \in \mathbb{P}_n} \frac{\|\mathbf{P}\|}{\|(d_j \cdot P(z_j))_{j=1, \dots, m}\|} \cdot \|W_n\|.$$

Here  $\|W_n\| \geq \|W'_n\|$ , with  $W'_n$  obtained by taking the first and the last column of  $W_n$ . Therefore

$$\begin{aligned} \|W_n\|^2 &\geq \|(W'_n)^T W'_n\| \geq \frac{1}{2} \text{trace}[(W'_n)^T W'_n] \\ &= \frac{1}{2} \left\| \left( d_j \cdot \sqrt{q_n^L(z_j)} \right)_{j=1, \dots, m} \right\|^2. \end{aligned}$$

Let  $P \in \mathbb{P}_n$  denote an extremal polynomial of  $\Delta := \Delta_n(\mathbb{D}; I, q_n^L)$ . According to its normalization we have  $|P(z_j)| \leq \sqrt{q_n^L(z_j)}$  for  $j = 0, 1, \dots, n$ , and therefore by (4)

$$\begin{aligned} \kappa(W_n) &\geq \frac{1}{\sqrt{2n+2}} \cdot \frac{\max_{|z|=1} |P(z)|}{\|(d_j \cdot P(z_j))_{j=1, \dots, m}\|} \cdot \left\| \left( d_j \cdot \sqrt{q_n^L(z_j)} \right)_{j=1, \dots, m} \right\| \\ &\geq \frac{1}{\sqrt{2n+2}} \cdot \max_{|z|=1} |P(z)|, \end{aligned}$$

the last expression being equal to  $\Delta/\sqrt{2n+2}$  by definition of  $P$ . Consequently,  $\Gamma_n(I) = \Gamma_n^D(I) \geq \Delta/\sqrt{2n+2}$  by Theorem 2.1.

In view of Lemma 2.4, it remains to establish the upper bound  $\Gamma_n(I) \leq (n+1) \cdot \Delta_n(\mathbb{ID}; I, q_n^R)$  for a general interval  $I$ ; here we will again construct some particular discrete measure. We choose as mass points the set of *weighted Fekete points*, namely, the point  $(z_0, z_1, \dots, z_n)$  where

$$F(u_0, \dots, u_n) := \prod_{\substack{j,k=0 \\ j \neq k}}^n \frac{(u_j - u_k)^2}{q_n^R(u_j)}$$

takes its maximum in  $I^{n+1}$ . Denoting by  $\ell_0, \dots, \ell_n$  the corresponding Lagrange polynomials, we have by definition for all  $j = 0, 1, \dots, n$  and for all  $z \in I$

$$1 \geq \frac{F(z_0, \dots, z_{j-1}, z, z_{j+1}, \dots, z_n)}{F(z_0, \dots, z_{j-1}, z_j, z_{j+1}, \dots, z_n)} = \ell_j(z)^2 \frac{q_n^R(z_j)}{q_n^R(z)}.$$

We now consider the discrete measure  $\mu_n$  defined by

$$\int f(x) d\mu_n(x) := \sum_{j=0}^n \frac{f(z_j)}{q_n^R(z_j)}.$$

Then  $\|H_n(\mu_n)\| \leq \text{trace}(H_n(\mu_n)) = n+1$ . Moreover, for any polynomial  $P \in \mathbb{P}_n$

$$\begin{aligned} \max_{x \in I} \frac{|P(x)|^2}{q_n^R(x)} &\leq \max_{x \in I} \frac{\left( \sum_{j=0}^n |P(z_j)| \cdot |\ell_j(x)| \right)^2}{q_n^R(x)} \\ &\leq \int |P(t)|^2 d\mu_n(t) \cdot \max_{x \in I} \frac{\sum_{j=0}^n q_n^R(z_j) \cdot |\ell_j(x)|^2}{q_n^R(x)} \\ &\leq (n+1) \cdot \int |P(t)|^2 d\mu_n(t), \end{aligned}$$

and therefore

$$\|H_n(\mu_n)^{-1}\| = \max_{P \in \mathbb{P}_n} \frac{\|\mathbf{P}\|^2}{\int |P(t)|^2 d\mu_n(t)} \leq (n+1) \cdot \max_{P \in \mathbb{P}_n} \frac{\|\mathbf{P}\|^2}{\max_{x \in I} \frac{|P(x)|^2}{q_n^R(x)}},$$

with the right-hand side being  $\leq (n+1) \cdot \Delta_n(\mathbb{ID}; I, q_n^R)^2$  by (4), as required for the upper bound of  $\Gamma_n(I)$ .  $\square$

By using classical techniques, we will now solve approximately the constrained Chebyshev approximation problems occurring in Theorem 2.2, which will enable us to give more explicit bounds in Theorem 2.6 below.

In what follows, for a fixed interval  $I = [a, b]$  we denote by  $\Phi$  the Riemann function mapping the exterior of  $I$  conformally on the exterior of the closed unit disk  $\mathbb{D}$ , and by  $\Psi$  its inverse. Notice that both functions have a continuous extension to the boundary, and that

$$\Psi(w) = \frac{a+b}{2} + \frac{b-a}{2} \cdot \frac{1}{2} \left( w + \frac{1}{w} \right),$$

a shifted *Joukowski function*.

**Lemma 2.5** *Let  $I = [a, b]$ , and let  $q$  be an even polynomial of degree  $\leq 2n$  which is positive on  $I$ . We consider the (unique) factorisation  $q(\Psi(w)) = Q(w) \cdot Q(1/w)$  where  $Q$  is a real polynomial of degree  $\leq 2n$  satisfying  $Q(0) > 0$  and  $Q(w) \neq 0$  for  $w \in \mathbb{D}$ . Then for all  $z \in \mathbb{C}$*

$$\left( \left| w^n \cdot Q(1/w) + \frac{q(z)}{w^n \cdot Q(1/w)} \right| \right) / 2 \leq \Delta_n(z; I, q) \leq |w^n \cdot Q(1/w)|,$$

$$w = \Phi(z).$$

*Proof.* The upper bound for  $\Delta_n(z; I, q)$  is usually referred to as a weighted Bernstein-Walsh inequality [SaTo97, Theorem III.2.1, p.153]: for any polynomial  $P \in \mathbb{P}_n$ , the function  $w^n \cdot P(\Psi(w))$  is a polynomial in  $w$  of degree at most  $2n$ . Also,  $w^{2n} \cdot Q(1/w)$  is a polynomial in  $w$  of degree  $2n$ , and therefore  $f(w) := P(\Psi(w))^2 / Q(1/w)^2$  is analytic in some neighborhood of the complement of  $\mathbb{D}$ , including infinity. From the maximum principle for analytic functions we may conclude that

$$\begin{aligned} |f(\zeta)| &\leq \max_{|w|=1} |f(w)| = \max_{|w|=1} \frac{|P(\Psi(w))|^2}{|Q(w)| \cdot |Q(1/w)|} \\ &= \max_{|w|=1} \frac{|P(\Psi(w))|^2}{q(\Psi(w))} = \max_{x \in I} \frac{|P(x)|^2}{q(x)} \end{aligned}$$

for all  $|\zeta| \geq 1$ , showing that  $\Delta_n(z; I, q) \leq |w^n \cdot Q(1/w)|$  for all  $z \in \mathbb{C}$ . For the other estimate, following Szegő and Bernstein, we consider  $T$  defined by

$$(8) \quad T(\Psi(w)) := \frac{1}{2} \cdot (w^n Q(1/w) + w^{-n} Q(w)).$$

The function  $T$  coincides with the weighted Chebyshev polynomial of degree  $n$  on  $I$ , (see, e.g., [MMR94, Theorem 1.2.12, p.394] or [Sze67, Sect. 2.6]), in particular there holds  $\max_{x \in I} |T(x)| / \sqrt{q(x)} = 1$ . Thus  $\Delta_n(z; I, q) \geq |T(z)|$  for all  $z \in \mathbb{C}$ , as claimed in the assertion.  $\square$

It is well known that in the case  $z \in \mathbb{R} \setminus I$  the lower bound of Lemma 2.5 is attained. On the other hand, it seems that there are no general results for

nonreal  $z$  in the case where  $q$  has exact degree  $2n$  (the case  $q = 1$  and imaginary  $z$  is explicitly solved in [FrRu86, Theorem (2.6)]).

The results of Theorem 2.2, Lemma 2.3, and Lemma 2.5 may now be combined in order to give explicit bounds for arbitrary intervals  $I$ . For simplicity, in the following Theorem we will discuss only the symmetric cases  $a = 0$  and  $a = -b$ , and refer the reader to Remarks 3.4 and 3.5 for the general case.

**Theorem 2.6** *Let  $b > 0$ , and denote as before by  $\Phi$  the Riemann map of  $[-b, b]$ . Furthermore, let*

$$B_n^R(b) := \prod_{j=1}^n \frac{|1 + |\Phi(i)|^2 \cdot \Phi(e^{\pi i j/(n+1)})^2|}{|\Phi(e^{\pi i j/(n+1)})| \cdot |\Phi(i)| \cdot (2/b)},$$

and  $B_n^L(b) := B_{2n-1}^R(b)/B_{n-1}^R(b)$  for  $n \geq 1$ , where  $B_0^L(b) := B_0^R(b) := 1$ . Then there holds for  $n \geq 1$

$$\frac{B_n^L(b)}{2\sqrt{2n+2}} \leq \Gamma_n([-b, b]) \leq B_n^R(b),$$

$$\frac{B_{2n}^L(\sqrt{b})}{2\sqrt{2n+2}} \leq \Gamma_n([0, b]) \leq B_{2n}^R(\sqrt{b}).$$

*Proof.* For studying the interval  $I = [-b, b]$ , we first determine explicitly the canonical factorization of Lemma 2.5 for a polynomial  $q$  with symmetric and conjugate zeros (as it is the case for the polynomials  $q_n^L$  and  $q_n^R$ )

$$q(z) := \prod_{j=1}^{2n} (z - z_j), \quad \bar{z}_j = z_{2n+1-j} = -z_{n+1-j} \text{ for } j = 1, \dots, n.$$

Here

$$\begin{aligned} q(\Psi(w)) &= (b/2)^{2n} w^{2n} + \text{lower powers} \\ &= (b/2)^{2n} \cdot w^{-2n} \cdot \prod_{j=1}^{2n} (w - \Phi(z_j)) \cdot (w - \frac{1}{\Phi(z_j)}) \\ &= Q(w) \cdot Q(1/w), \quad Q(w) = (b/2)^n \cdot \prod_{j=1}^{2n} \frac{(w - \Phi(z_j))}{\sqrt{|\Phi(z_j)|}}. \end{aligned}$$

Taking into account the symmetries  $\Phi(z) = -\Phi(-z) = \overline{\Phi(\bar{z})}$  for  $z \in \mathbb{C}$ , we obtain for  $w \in \mathbb{C}$  with  $w = i \cdot |w|$

$$\Theta_n(w) := w^n \cdot Q(1/w) = \prod_{j=1}^n \frac{(1 - w\Phi(z_j))(1 - w\overline{\Phi(z_j)})}{w \cdot (2/b) \cdot |\Phi(z_j)|}$$

$$= (-i)^n \prod_{j=1}^n \frac{|1 + |w|^2 \Phi(z_j)^2|}{|w| \cdot (2/b) \cdot |\Phi(z_j)|}.$$

Consider now the case  $q = q_n^R$ , having as zeros the  $(2n+2)$ nd roots of unity except  $\pm 1$ . Then  $i^n \cdot \Theta_n(\Phi(i)) = B_n^R(b)$ , and a combination of Theorem 2.2 with Lemma 2.3 and Lemma 2.5 leads to the upper bound for  $\Gamma_n([-b, b])$  as claimed in Theorem 2.6.

We now consider the case  $q = q_n^L$ , and write  $B_n^L(b) := i^n \cdot \Theta_n(\Phi(i))$ . Notice that the zeros of  $q_n^L$  are those  $(4n)$ th roots of unity which are not simultaneously  $(2n)$ th roots of unity, and therefore  $B_n^L(b) = B_{2n-1}^R(b)/B_{n-1}^R(b)$  for  $n \geq 1$ , as claimed in the assertion. Moreover, since  $q_{2n}^L(i) = 2$  and  $q_{2n-1}^L(i) = 0$ , we obtain for  $w = \Phi(i)$

$$\begin{aligned} & \left| w^n \cdot Q(1/w) + \frac{q_n^L(i)}{w^n \cdot Q(1/w)} \right| \\ &= \begin{cases} B_n^L(b) & \text{if } n \text{ is odd,} \\ |B_n^L(b) + 2/B_n^L(b)| \geq B_n^L(b) & \text{if } n \text{ is even.} \end{cases} \end{aligned}$$

Therefore, Theorem 2.2, Lemma 2.3 and Lemma 2.5 yield the lower bound for  $\Gamma_n([-b, b])$  as claimed in Theorem 2.6.

It remains to examine the case  $a = 0$ . First notice that  $q_n^R(x^2) \leq q_{2n}^R(x)$  for all  $x \in \mathbb{R}$ , and thus

$$\begin{aligned} \Delta_n(\mathbb{D}; [0, b], q_n^R) &= \max_{|z|=1} \max_{P \in \mathbf{P}_n} \frac{|P(z^2)|}{\max_{x \in [-\sqrt{b}, \sqrt{b}]} |P(x^2)| / \sqrt{q_n^R(x^2)}} \\ &\leq \max_{|z|=1} \max_{P \in \mathbf{P}_n} \frac{|P(z^2)|}{\max_{x \in [-\sqrt{b}, \sqrt{b}]} |P(x^2)| / \sqrt{q_{2n}^R(x)}} \\ &\leq \Delta_{2n}(\mathbb{D}; [-\sqrt{b}, +\sqrt{b}], q_{2n}^R). \end{aligned}$$

Consequently, the upper bound for  $\Gamma_n([0, b])$  follows as above from Theorem 2.2, Lemma 2.3, and Lemma 2.5. In order to establish the lower bound, recall from above that  $B_{2n}^L(\sqrt{b})/2 \leq |T(i)|$ , where  $T$  is the weighted Chebyshev polynomial of degree  $2n$  with weight  $\sqrt{q_{2n}^L}$  on the interval  $[-\sqrt{b}, \sqrt{b}]$ . It follows from (8) that  $T(x) = T(-x)$ , i.e., we may write  $T(x) = P(x^2)$ , with  $P$  a polynomial of degree  $n$ . Since  $q_{2n}^L(x) = q_n^L(x^2)$ , we may conclude that

$$\begin{aligned} \frac{B_{2n}^L(\sqrt{b})}{2} &\leq \frac{|T(i)|}{\max_{x \in [-\sqrt{b}, \sqrt{b}]} |T(x)| / \sqrt{q_{2n}^L(x)}} = \frac{|P(-1)|}{\max_{x \in [0, b]} |P(x)| / \sqrt{q_n^L(x)}} \\ &\leq \Delta_n(-1; [0, b], q_n^L), \end{aligned}$$

the right-hand side being equal to  $\Delta_n(\mathbb{D}; [0, b], q_n^L)$  by Lemma 2.3. Thus  $\Gamma_n([0, b]) \geq B_{2n}^L(\sqrt{b})/(2\sqrt{2n+2})$  by Theorem 2.2.  $\square$

*Example 2.7* In order to illustrate the assertion of Theorem 2.6, let us compute for some small  $n$  explicitly the proposed bounds. First notice that in the case  $I = [-b, b]$  we have

$$\Phi(z) = \frac{z}{b} \cdot \left( 1 + \sqrt{1 - \frac{b^2}{z^2}} \right), \quad z \notin [-b, b],$$

where the branch of the square root is chosen such that  $\sqrt{e^{it}} = e^{it/2}$  for  $-\pi < t < \pi$ . Consequently,  $|\Phi(i)| = (1 + \sqrt{b^2 + 1})/b = \Phi(i)/i$ , and

$$B_1^L(b) = B_1^R(b) = \frac{|1 - \Phi(i)^4|}{|\Phi(i)|^2 \cdot (2/b)} = \frac{2}{b} \cdot \sqrt{1 + b^2}.$$

Introducing the substitution  $b = \tan(\beta)$ ,  $\beta \in (0, \pi/2)$ , we obtain the simpler expressions

$$|\Phi(i)| = \frac{1}{\tan(\beta/2)}, \quad B_1^R(b) = \frac{2}{\sin(\beta)}.$$

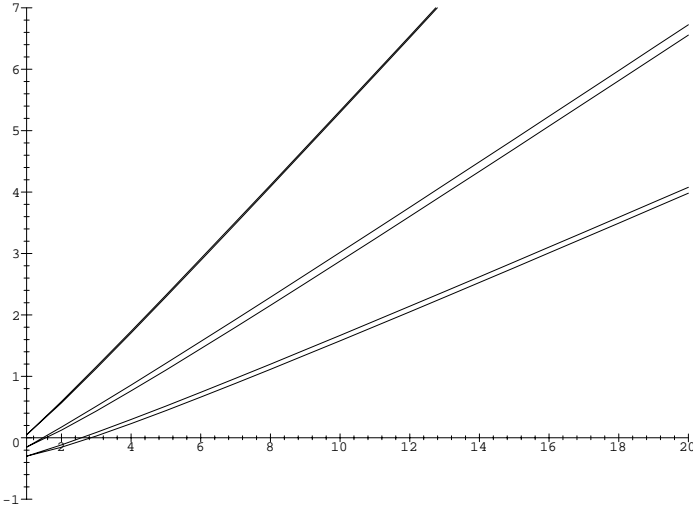
Moreover, for  $0 < t < \pi/2$  we get with  $\zeta := \sqrt{1 - b^2}e^{-2it}$

$$\begin{aligned} h_b(t) &:= \frac{|1 + |\Phi(i)|^2 \cdot \Phi(e^{it})^2|^2}{|\Phi(e^{it})|^2 \cdot |\Phi(i)|^2 \cdot (2/b)^2} \\ &= \left| \frac{(1 + \zeta)/\tan(\beta/2) + (1 - \zeta) \cdot \tan(\beta/2)}{2} \right|^2 \\ &= \left| \frac{1 + \cos(\beta) \cdot \zeta}{\sin(\beta)} \right|^2 = \left| \frac{1 + \sqrt{\cos^2(\beta) - \sin^2(\beta)}e^{-2it}}{\sin(\beta)} \right|^2 \\ &= \frac{1 + |\cos^2(\beta) - \sin^2(\beta)e^{-2it}|}{\sin^2(\beta)} \\ &\quad + \frac{\sqrt{2}\sqrt{|\cos^2(\beta) - \sin^2(\beta)e^{-2it}| + \cos^2(\beta) - \sin^2(\beta)\cos(2t)}}{\sin^2(\beta)}, \end{aligned}$$

in particular for  $\beta = \pi/4$  and for  $\beta = \pi/2$ .

$$h_1(t) = \frac{1 + \sqrt{\sin(t)} + \sqrt{2\sin(t)(1 + \sin(t))}}{2}, \quad h_\infty(t) = 2 \cdot (1 + \sin(t)).$$

Thus, for instance,  $B_2^R(\infty) = h_\infty(\pi/3) = 2 + \sqrt{3}$  and  $B_3^R(\infty) = B_1^R(\infty) \cdot h_\infty(\pi/4) = 4 + 2\sqrt{2}$ . Similarly,  $B_5^R(\infty) = 12 + 6\sqrt{3}$ ,  $B_2^L(\infty) = 2 + \sqrt{2}$ , and  $B_3^L(\infty) = 6$ . The lower and upper bounds for  $\Gamma_n([0, b])$  given in Theorem 2.6 have been computed numerically for  $n = 1, 2, \dots, 20$  and  $b = 1/2$ ,  $b = 1$  and  $b = 10$ , and are displayed in Fig. 1.  $\square$



**Fig. 1.** The logarithm to the basis 10 of the bounds for  $\Gamma_n([0, b])$  of Theorem 2.6, values for  $n = 1, 2, \dots, 20$  and for  $b = 1/2$ ,  $b = 1$  and  $b = 10$  (from above to below)

### 3. Exponential estimates

The bounds proposed in Theorem 2.2, and Theorem 2.6, for arbitrary intervals, and for intervals of the form  $[0, b]$  or  $[-b, b]$ , respectively, are sharp up to a factor  $\approx (n + 1)^{3/2}$ , and  $\approx (n + 1)^{1/2}$ , respectively. However, their representation as a product does not show clearly that the underlying matrices — positive definite Hankel matrices or Krylov matrices with Hermitian argument or real row-scaled Vandermonde matrices — are ill-conditioned already for moderate order. The aim of this section is to give more explicit bounds of the form  $f^L(n) \cdot \Gamma(I)^n \leq \Gamma_n(I) \leq f^R(n) \cdot \Gamma(I)^n$ , where  $f^L(n)$ ,  $f^R(n)$  behave like powers of  $n + 1$ , and thus the  $\Gamma(I)$  is optimal. We start with treating the case of intervals  $[-b, b]$  and  $[0, b]$  in Theorem 3.1. The particular case  $b = 1$  is the subject of Corollary 3.2 and Example 3.3, where we compare our findings with the well-known growth rate of the condition number of the Hilbert matrix. An extension to arbitrary intervals is given in Remark 3.4, and the case of intervals in or outside the unit disk is studied in Remark 3.5. Finally we discuss the case of an arbitrary positive definite Hankel matrix in Theorem 3.6 where a suitable combination of the mathematical constants  $e$ ,  $\pi$  and *Catalan* plays an important role.

**Theorem 3.1** For  $b > 0$  define

$$\Gamma([-b, b]) := \left( b^{-1} + \sqrt{1 + b^{-2}} \right)$$

$$\cdot \begin{cases} 1 & \text{if } b \leq 1, \\ \exp \left( \frac{2}{\pi} \int_1^b \log(x) \cdot \frac{\sqrt{1+b^2}}{(1+x^2) \cdot \sqrt{b^2-x^2}} dx \right) & \text{if } b > 1, \end{cases}$$

and  $\Gamma([0, b]) := \Gamma([-\sqrt{b}, \sqrt{b}])^2$ . Then there holds for  $n \geq 1$

$$\begin{aligned} \frac{\Gamma([-b, b])^n}{2\sqrt{2n+2}} &\leq \Gamma_n([-b, b]) \leq \sqrt{n+1} \cdot \Gamma([-b, b])^n, \\ \frac{\Gamma([0, b])^n}{2\sqrt{2n+2}} &\leq \Gamma_n([0, b]) \leq \sqrt{2n+1} \cdot \Gamma([0, b])^n. \end{aligned}$$

*Proof.* In view of Theorem 2.6, for establishing the above assertion it is sufficient to show that for  $n \geq 1$  there holds

$$(9) \quad \Gamma([-b, b])^n \leq B_n^L(b) \leq B_n^R(b) \leq \sqrt{n+1} \cdot \Gamma([-b, b])^n.$$

Let  $q$  be an even real polynomial positive on  $I = [-b, b]$ . Recall that the real polynomial  $Q$  in the canonical factorization  $Q(1/w) \cdot Q(w) = q(\Psi(w))$  satisfies  $Q(0) > 0$ ,  $Q(w) \neq 0$  for  $|w| \leq 1$ , and  $|Q(e^{it})|^2 = q(b \cdot \cos(t))$  for  $t \in [0, 2\pi]$ . By the Poisson formula, any function analytic and different from zero in some neighborhood of the unit disk can be recovered in the unit disk up to an imaginary constant from its absolute value on the boundary. Here we have for  $|w| < 1$

$$\begin{aligned} \log Q(w) &= \frac{1}{2\pi} \int_{-\pi}^{\pi} \log(|Q(e^{it})|) \cdot \frac{1 + we^{-it}}{1 - we^{-it}} dt + i \cdot c \\ &= \frac{1}{4\pi} \int_{-\pi}^{\pi} \log(q(b \cdot \cos(t))) \cdot \frac{1 + we^{-it}}{1 - we^{-it}} dt + i \cdot c \end{aligned}$$

with a real constant  $c$ . Comparing the values at zero of both sides, we may conclude that  $c = 0$ . In particular, for  $w = 1/\Phi(i)$  with  $w = |w|/i$  we obtain

$$F[q] := \log |Q(1/\Phi(i))| = \frac{1}{4\pi} \int_{-\pi}^{\pi} \log(q(b \cdot \cos(t))) \cdot \operatorname{Re} \left( \frac{\Phi(i) + e^{-it}}{\Phi(i) - e^{-it}} \right) dt,$$

with

$$\begin{aligned} \operatorname{Re} \left( \frac{\Phi(i) + e^{-it}}{\Phi(i) - e^{-it}} \right) &= \frac{(\Phi(i)^2 + 1)/(2 \cdot \Phi(i))}{(\Phi(i)^2 - 1)/(2 \cdot \Phi(i)) + i \sin(t)} \\ &= \frac{1}{\sqrt{1+b^2} + b \sin(t)}. \end{aligned}$$



**Table 1.** The quantity  $\Gamma([-b, b])$  of Theorem 3.1 for some particular values of  $b$ .

$b$	1/3	1/2	1	2	10
$\Gamma([-b, b])$	$3 + \sqrt{10} \approx 6.162$	$2 + \sqrt{5} \approx 4.236$	$1 + \sqrt{2} \approx 2.414$	1.935	1.797

Consequently,

$$\begin{aligned}
 F[q] &= \frac{1}{4\pi} \int_{-\pi}^{\pi} \log(q(b \cdot \cos(t))) \cdot \frac{dt}{\sqrt{1+b^2} + b \sin(t)} \\
 &= \frac{1}{4\pi} \int_0^{\pi} \log(q(b \cdot \cos(t))) \\
 &\quad \cdot \left( \frac{1}{\sqrt{1+b^2} + b \sin(t)} + \frac{1}{\sqrt{1+b^2} - b \sin(t)} \right) dt \\
 &= \frac{1}{2\pi} \int_0^{\pi} \log(q(b \cdot \cos(t))) \cdot \frac{\sqrt{1+b^2}}{1+b^2 \cos^2(t)} dt \\
 &= \frac{1}{\pi} \int_0^b \log(q(x)) \cdot \frac{\sqrt{1+b^2}}{(1+x^2) \cdot \sqrt{b^2-x^2}} dx,
 \end{aligned}$$

where for the last transformation we have used the fact that  $q$  is even. The right-hand side of the preceding formula may now be used to define  $F[q]$  for any function  $q$  continuous and positive on  $[0, b]$ . Notice that  $q(x) \leq \tilde{q}(x)$  for  $x \in [0, b]$  implies  $F[q] \leq F[\tilde{q}]$ . Also, for  $\tilde{q}(x) := \max(1, |x|)$  there holds  $\tilde{q}(x)^{2n} \leq q_n^L(x) \leq q_n^R(x) \leq (n+1)\tilde{q}(x)^{2n}$ , and thus

$$\begin{aligned}
 2n \cdot F[\tilde{q}] &= F[q^{2n}] \leq F[q_n^L] \leq F[q_n^R] \\
 &\leq F[(n+1)\tilde{q}(x)^{2n}] = 2n \cdot F[\tilde{q}] + F[n+1] = 2n \cdot F[\tilde{q}] + \log(\sqrt{n+1}).
 \end{aligned}$$

Taking into account that  $|\Phi(i)| = b^{-1} + (1+b^{-2})^{1/2}$  and that  $F[q] = 0$  for  $b \leq 1$ , the inequalities (9) now follow by recalling from the proof of Theorem 2.6 that  $B_n^L(b) = |\Phi(i)|^n \cdot \exp(F[q_n^L])$  and  $B_n^R(b) = |\Phi(i)|^n \cdot \exp(F[q_n^R])$ .  $\square$

In Table 1 we have computed numerically the quantity  $\Gamma([-b, b])$  for some values of  $b$ . We observe that the entries for  $b = 1/2$ ,  $b = 1$  and  $b = 10$  describe the asymptotic behavior of the curves in Fig. 1. Also,  $\Gamma([-1, 1]) = 1 + \sqrt{2}$ , and thus Theorem 3.1 implies

**Corollary 3.2** *Let  $n \geq 1$ . Then for measures supported in  $[-1, 1]$  or for Krylov matrices with scaled Hermitian  $B$  (i.e.,  $\|B\| \leq 1$ ) there holds*

$$\frac{(1+\sqrt{2})^n}{2\sqrt{2n+2}} \leq \Gamma_n([-1, 1]) \leq \sqrt{n+1} \cdot (1+\sqrt{2})^n,$$

whereas for measures supported in  $[0, 1]$  or for Krylov matrices with scaled Hermitian positive semidefinite  $B$  there holds

$$\frac{(1 + \sqrt{2})^{2n}}{2\sqrt{2n+2}} \leq \Gamma_n([0, 1]) \leq \sqrt{2n+1} \cdot (1 + \sqrt{2})^{2n}.$$

Other bounds for  $\Gamma_n(I)$  for the intervals  $I = [0, 1]$  and  $I = [-1, 1]$  have been given already in [Bec96, Theorem 5.11]; they are obtained by stressing the link to ordinary Vandermonde matrices. However, both bounds of Corollary 3.2 are tighter roughly by a factor  $\sqrt{n}$ .

*Example 3.3* The Hilbert matrix, defined by  $\tilde{H}_n = (1/(j+k+1))_{j,k=0,\dots,n}$ , is a well-known example for an extremely ill-conditioned matrix. It seems to be Todd [Tod54] who gave a first asymptotic expression for the Turing condition number of  $\tilde{H}_n$ . Let us here mention a result of Wilf [Wif70, Eq. (3.35)] who showed that

$$\|\tilde{H}_n^{-1}\| = \frac{1}{\sqrt{\pi} \cdot 2^{15/4}} \cdot \frac{(1 + \sqrt{2})^{4n+4}}{\sqrt{n}} \cdot (1 + o(1)_{n \rightarrow \infty}).$$

Also, it is well known that  $\|\tilde{H}_n\| \in [1, \pi]$ , and thus  $\kappa(\tilde{H}_n)$  behaves like a constant times  $(1 + \sqrt{2})^{4n}/\sqrt{n} \approx 33.97^n/\sqrt{n}$  for large  $n$ . Notice that the Hilbert matrix is a Gram matrix with respect to the measure  $d\mu(x) = dx$  on  $[0, 1]$ . This shows that the lower bound of Corollary 3.2 for  $\Gamma_n([0, 1])$  may be at most improved by a constant times  $n^{1/4}$ , and that the upper bound may be asymptotically replaced by the square root of the condition number of the Hilbert matrix.

*Remark 3.4* By changing slightly the arguments used in the proof of Theorem 3.1 we may also obtain exponential bounds for arbitrary intervals  $I = [a, b]$ . For some polynomial  $q$  positive on  $I$  let  $Q(w)$  denote the polynomial in the canonical factorization of  $q(\Psi(w))$ , and define  $F[q](z) := \log(|Q(1/\Phi(z))|)$ . Then as above

$$F[q](z) = \frac{1}{4\pi} \int_{-\pi}^{\pi} \log(q(\Psi(e^{it}))) \cdot \operatorname{Re} \left( \frac{\Phi(z) + e^{-it}}{\Phi(z) - e^{-it}} \right) dt,$$

which is also defined for more general functions  $q$ . Taking  $\tilde{q}(z) = \max(0, \log(|z|))$ , one shows as before that  $2n \cdot F[\tilde{q}](z) \leq F[q_n^L](z) \leq F[q_n^R](z) \leq 2n \cdot F[\tilde{q}](z) + \log(\sqrt{n+1})$ , and

$$\log(|\Phi(z)|) + 2F[\tilde{q}](z) - \tilde{q}(z) = \frac{1}{2\pi} \int_0^{2\pi} g_I(z, e^{it}) dt =: G_I(z),$$

where  $g_I(\cdot, \zeta)$  denotes the Green function of  $\mathbb{C} \setminus I$  with pole at  $\zeta$ . The function  $G_I$  usually is referred to as the *Green potential* of the equilibrium

distribution of  $\mathbb{ID}$  [SaTo97, Chap. II.5, p.124]. Notice that in the case  $I \subset \mathbb{ID}$  there holds  $G_I(z) = \log(|\Phi(z)|) = g_I(z, \infty)$  for  $z \in \mathbb{ID}$ . In correspondence with Theorem 3.1 define

$$\log(\Gamma(I)) := \max_{z \in \mathbb{D}} \frac{1}{2\pi} \int_0^{2\pi} g_I(z, e^{it}) dt$$

considered already in [Bec96, Theorem 4.13(c)] for more general sets  $I$ . From Lemma 2.5 we may conclude that

$$\begin{aligned} \frac{1}{2}(\Gamma(I)^n - 2\Gamma(I)^{-n}) &\leq \Delta_n(\mathbb{ID}; I, q_n^L) \leq \Delta_n(\mathbb{ID}; I, q_n^R) \\ &\leq \sqrt{n+1} \cdot \Gamma(I)^n, \end{aligned}$$

and thus by Theorem 2.2 for all intervals  $I = [a, b]$  and for all  $n \geq 1$

$$\begin{aligned} \frac{1}{2\sqrt{2n+2}}(\Gamma(I)^n - 2\Gamma(I)^{-n}) &\leq \Gamma_n(I) \\ &\leq \begin{cases} \sqrt{n+1} \cdot \Gamma(I)^n & \text{if } a \geq 0, \\ (n+1)^{3/2} \cdot \Gamma(I)^n & \text{otherwise.} \end{cases} \end{aligned}$$

**Remark 3.5** Using the definition of, e.g.,  $\Gamma_n^K$  one easily verifies that  $\Gamma_n(I) = \Gamma_n(-I) = \Gamma_n(I^{-1})$ ,  $I^{-1} = \{1/x : x \in I\}$ . Thus, using the results of Remark 3.4, we may give explicit exponential bounds for intervals lying in or outside the unit disk. Let  $I = [a, b]$ , where we suppose (without loss of generality) that  $a + b \geq 0$ , and  $b \leq 1$ . Then  $\Gamma(I) = \max_{|z|=1} |\Phi(z)|$  by Remark 3.4. The right-hand side has been given explicitly in [Bec96, Lemma 2.18], namely,

$$\Gamma(I) = \begin{cases} \Phi(-1) = \frac{2+a+b}{b-a} + \left( \left( \frac{2+a+b}{b-a} \right)^2 - 1 \right)^{1/2} & \text{if } -2ab \leq a+b, \\ \left( -\frac{1}{ab} \right)^{1/2} + \left( -\frac{1}{ab} + 1 \right)^{1/2} & \text{if } -2ab \geq a+b. \end{cases}$$

We now turn to the quantities  $\Gamma_n(\mathbb{R})$  and  $\Gamma_n([0, \infty))$  defined by (2). It is not difficult to verify that the function defined in the beginning of Theorem 3.1 is strictly decreasing, and thus bounds could be obtained by taking the limit in Theorem 3.1 (or in Remark 3.4). However, better bounds are obtained directly from Theorem 2.6, again refining [Bec96, Theorem 5.11 and Corollary 5.14].

**Theorem 3.6** Let  $\Gamma(\mathbb{R}) := \exp(2 \cdot \text{Catalan}/\pi) \approx 1.792$ . Then

$$\frac{\Gamma(\mathbb{R})^n}{4\sqrt{n+1}} \leq \Gamma_n(\mathbb{R}) \leq \frac{\Gamma(\mathbb{R})^{n+1}}{\sqrt{2}}, \quad n \geq 2,$$

i.e., a positive definite Hankel matrix of order  $n+1 \geq 3$  has a (Euclidean) condition number bounded below by  $\Gamma(\mathbb{R})^{2n}/(16n+16) \approx 3.210^n/(16n+$

16), and this bound is tight at most up to a factor  $\Gamma(\mathbb{R})^2 \cdot (8n+8)$ . Moreover, for a Krylov matrix with Hermitian positive semidefinite argument

$$\frac{\Gamma(\mathbb{R})^{2n}}{4\sqrt{n+1}} \leq \Gamma_n([0, \infty)) \leq \frac{\Gamma(\mathbb{R})^{2n+1}}{\sqrt{2}}, \quad n \geq 1.$$

*Proof.* We know from Theorem 2.6 and Example 2.7 that

$$\log B_n^R(\infty) := \lim_{b \rightarrow \infty} \log B_n^R(b) = \sum_{j=1}^n h\left(\frac{j}{n+1}\right) + \frac{h(0) + h(1)}{2} - \log(\sqrt{2}),$$

where  $h(t) := \log(2 + 2 \sin(\pi \cdot t)) / 2$ . Up to a factor  $1/(n+1)$ , the sum of  $h$ -values is the composite trapezoidal quadrature rule with stepsize  $1/(n+1)$  approximating the integral

$$\begin{aligned} J &= \int_0^1 h(t) dt = \frac{1}{\pi} \int_0^{\pi/2} \log(2 + 2 \sin(t)) dt \\ &= \frac{2}{\pi} \int_0^{\pi/2} \log(\cot(t/2)) dt = \frac{2}{\pi} \cdot \text{Catalan}. \end{aligned}$$

Hence

$$J - \frac{1}{n+1} \log(\sqrt{2} \cdot B_n^R(\infty)) = -\frac{h''(\xi)}{12 \cdot (n+1)^2}$$

for some  $\xi \in (0, 1)$  by a well-known quadrature error formula. Now

$$\begin{aligned} h'(t) &= \frac{\pi}{2} \frac{\cos(\pi \cdot t)}{1 + \sin(\pi \cdot t)}, \\ h''(t) &= -\frac{\pi^2}{2} \frac{1}{1 + \sin(\pi \cdot t)}, \\ \frac{-h''(\xi)}{12} &\in \left( \frac{\pi^2}{48}, \frac{\pi^2}{24} \right), \end{aligned}$$

and therefore, with  $\eta_n := \exp(\frac{-\pi^2/48}{n})$ ,

$$\begin{aligned} \frac{B_n^R(\infty)}{\exp(J)^{n+1}/\sqrt{2}} &\in [\eta_{n+1}^2, \eta_{n+1}], \\ \frac{B_n^L(\infty)}{\exp(J)^n} &= \frac{B_{2n-1}^R(\infty)}{B_{n-1}^R(\infty) \exp(J)^n} \in [\eta_n^3, \eta_n]. \end{aligned}$$

Also, for all  $n \geq 2$  there holds  $1 \geq \eta_n^3 \geq \eta_2^3 = \exp(-\pi^2/32) > 1/\sqrt{2}$ . The assertion now follows from Theorem 2.6 by combining the above facts.  $\square$

#### 4. Real Vandermonde matrices

By adapting the reasoning of the preceding sections we are now able to show the following result for real Vandermonde matrices.

**Theorem 4.1** *There holds for  $n \geq 1$*

$$\begin{aligned} \frac{\Delta_n(\mathbb{ID}; [-1, 1], 1)}{\sqrt{n+1}} &\leq \Gamma_n^V(\mathbb{R}) \leq \Gamma_n^V([-1, 1]) \\ &\leq (n+1) \cdot \Delta_n(\mathbb{ID}; [-1, 1], 1), \\ \frac{\Delta_n(\mathbb{ID}; [0, 1], 1)}{\sqrt{n+1}} &\leq \Gamma_n^V([0, +\infty)) \leq \Gamma_n^V([0, 1]) \\ &\leq (n+1) \cdot \Delta_n(\mathbb{ID}; [0, 1], 1), \end{aligned}$$

where  $\Delta_n(\mathbb{ID}; [-1, 1], 1) = \sqrt{2} \cdot (1 + \sqrt{2})^{n-1}$ , and  $2 \cdot \Delta_n(\mathbb{ID}; [0, 1], 1) = (1 + \sqrt{2})^{2n} + (1 + \sqrt{2})^{-2n}$ .

*Proof.* Let  $x_0, \dots, x_n \in \mathbb{R}$ ,  $b := \max_j |x_j|$ , and write shorter  $V := V_n(x_0, \dots, x_n)$ . In the case of nonnegative nodes let  $I = [0, 1]$ , and otherwise  $I = [-1, 1]$ . First notice that  $\|V\|$  is greater than the norm of any of its rows,

$$\begin{aligned} \|V\| &\geq \sqrt{1 + |b|^2 + \dots + |b|^{2n}} = \|D \cdot e\|, \\ e &= (1, \dots, 1)^T, \quad D = \text{diag}(1, b, \dots, b^n). \end{aligned}$$

Let  $P$  be an extremal polynomial of  $\Delta_n(\mathbb{ID}; I, 1)$ . Then  $\|V \cdot D^{-1} \cdot \mathbf{P}\| \leq \sqrt{n+1} \max_j |P(x_j/b)| \leq \sqrt{n+1}$ , and thus by (4)

$$\sqrt{n+1} \cdot \kappa(V) \geq \|D^{-1} \mathbf{P}\| \cdot \|D \cdot e\| \geq \|P\|_1 \geq \max_{z \in \mathbb{D}} |P(z)| = \Delta_n(\mathbb{ID}; I, 1),$$

leading to the first inequalities. We now choose  $\zeta \in \mathbb{ID}$ ,  $z_0, \dots, z_n \in I$  as in Lemma 2.3 with  $q = 1$ . Then

$$\begin{aligned} \|V_n(z_0, \dots, z_n)^{-1}\| &\leq \max_{|z| \leq 1} \max_{a_0, \dots, a_n \in \mathbb{C}} \frac{|a_n \ell_j(z)|}{\|(a_0, \dots, a_n)^T\|} \\ &\leq \max_{|z| \leq 1} \sum_{j=0}^n |\ell_j(z)| = \Delta_n(\mathbb{ID}; I, 1) \end{aligned}$$

by Lemma 2.3. Using the fact that  $|z_j| \leq 1$ , we also have the trivial estimate  $\|V_n(z_0, \dots, z_n)\| \leq n+1$ , as required for the upper bound of  $\Gamma_n^V(I)$ . It remains to determine  $\Delta_n(\mathbb{ID}; I, 1)$ . We know from Lemma 2.3 (or from [FrRu86, Theorem (6.12)]) that  $\Delta_n(\mathbb{ID}; [-1, 1], 1) = \Delta_n(i; [-1, 1], 1)$ , with the latter being explicitly determined for  $n \geq 1$  in [FrRu86, Theorem (2.6)]. Also, it is well known that an extremal polynomial of  $\Delta_n(\mathbb{ID}; [0, 1], 1) = \Delta_n(-1; [0, 1], 1)$  is given by the shifted Chebyshev polynomial  $T_n(-1 +$

$2x)$ , and thus  $\Delta_n(\mathbb{D}; [0, 1], 1) = |T_n(-3)| = T_n(3)$ , as claimed in the assertion.  $\square$

By a similar reasoning one may obtain bounds for the  $p$ -condition number of real square Vandermonde matrices being sharp up to a factor  $(n+1)^{n+1/p}$  (see [Bec96, Theorem 5.8]). Gautschi and Inglese [GaIn88, Theorem 2.1 and Theorem 3.1] proposed lower bounds for the 1-condition number, which are weaker at least for  $n \geq 6$ . The Euclidean condition number of real square Vandermonde matrices has been estimated by Tyrtyshnikov [Tyr94a, Theorem 4.1]; again the bounds of Theorem 4.1 are tighter for  $n \geq 2$ .

## 5. An application to the sensitivity of polynomial roots

A very impressive and well-known example for the limitation of finite precision arithmetic was given by Wilkinson (see, e.g., [StBu96, Chap. 5.8]): try to expand in a floating point environment the polynomial  $p(z) = (z-1) \cdot (z-2) \cdot \dots \cdot (z-20)$  in its monomial basis, add possibly a “very small” perturbation, and then compute its zeros. Depending on the precision of the machine, one finds answers which have no significant digits.

To understand better this phenomenon one has to study the nonlinear map  $M : (x_1, \dots, x_n) \rightarrow (a_0, \dots, a_{n-1})$  defined by

$$P(z) = (z - x_1) \cdot (z - x_2) \cdot \dots \cdot (z - x_n) = z^n + \sum_{j=0}^{n-1} a_j z^j.$$

The map  $M$  is locally invertible at a point  $X = (x_1, \dots, x_n)$  if its Jacobian  $J_M := (\frac{\partial M}{\partial X})$  is nonsingular at  $X$ , which again is true if and only if  $P$  has simple zeros.

As a mathematical model for the numerical condition of the above procedure, suppose that a vector of zeros  $X \in \mathbb{R}^n$  with distinct elements is given. We add a “small” perturbation  $\Delta X$ , compute an approximation  $Y^*$  of  $M(X + \Delta X)$ , and then  $X^*$  as an approximation of  $M^{-1}(Y^*)$ . From the definition of  $M$  one easily sees that

$$\frac{\partial a_j}{\partial x_k}(X) = c_{j,k}, \quad - \prod_{s \neq k} (z - x_s) = \sum_{j=0}^{n-1} z^j c_{j,k} = -P'(x_k) \cdot \ell_k(z),$$

with the associated Lagrange polynomials  $\ell_1, \dots, \ell_n$ . The inverse of  $J_M(X)$  is a row-scaled Vandermonde matrix, more precisely,

$$J_M(X)^{-1} = J_{M^{-1}}(M(X)) = D \cdot V_{n-1}(x_1, \dots, x_n),$$

$$D = \text{diag} \left( \frac{-1}{P'(x_1)}, \dots, \frac{-1}{P'(x_n)} \right).$$

In order to measure the sensitivity of a nonlinear map at a given point (with regard to absolute perturbations) one usually uses the norm of its Jacobian. Therefore, a measure for the magnification  $\|X^* - X\|/\|\Delta X\|$  of errors is given by  $\|J_M(X)\| \cdot \|J_{M^{-1}}(M(X))\| = \kappa(J_M(X))$ , which is as least as large as  $1.792^{n-1}/(4\sqrt{n})$  by Theorem 3.6 (and much larger for Wilkinson's configuration of nodes). We may conclude that the problem of passing from the roots to the coefficients in the basis of monomials and vice versa is quite sensitive for a polynomial having real zeros.

## 6. Rational interpolation at real nodes

Let us finally mention another application of our results, namely the problem of the numerical condition of the problem of rational interpolation at real distinct nodes. First recall from (1) that  $\kappa(A) \geq \kappa(A')$  provided that  $A'$  results from  $A$  by dropping some columns. In particular, if  $A'$  contains  $n + 1$  columns building up a Krylov matrix  $K_n(B, b)$  with Hermitian  $B$  then the lower bounds of, e.g., Theorem 3.6, for the condition number are still valid.

“Striped” Krylov matrices containing two column blocks of Krylov matrices occur naturally in the context of the (linearized) rational interpolation problem: Given two positive integers  $\mu, \nu$ , real nodes  $x_0, \dots, x_{\mu+\nu}$ , and data  $(f_0, g_0), \dots, (f_{\mu+\nu}, g_{\mu+\nu})$ , we look for polynomials  $P$  and  $Q$  (represented using the basis of monomials) with degrees bounded by  $\mu$ , and  $\nu$ , respectively, such that

$$f_j \cdot P(x_j) - g_j \cdot Q(x_j) = 0, \quad j = 0, \dots, \mu + \nu.$$

With  $f := (f_0, \dots, f_{\mu+\nu})^T$ ,  $g = (g_0, \dots, g_{\mu+\nu})$ , and  $X = \text{diag}(x_0, \dots, x_{\mu+\nu})$ , this problem leads to a homogeneous system of  $(\mu + \nu + 1)$  linear equations and  $(\mu + \nu + 2)$  unknowns, where the matrix of coefficients is given by  $(K_\mu(X; f) | K_\nu(X; g))$ . For the purpose of scaling, one usually fixes either the leading coefficient of  $Q$  or the value of  $Q$  at zero, leading to the square matrices of coefficients

$$A = (K_\mu(X; f) | K_{\nu-1}(X; g)) \text{ or } A = (K_\mu(X; f) | K_{\nu-1}(X; X \cdot g)).$$

One could imagine that in the case of clustered data, i.e., of nearly coinciding nodes, this matrix is ill-conditioned. However, the condition number of  $A$  already is very large independent of the location of the (real) nodes, namely at least  $1.79^n/(4\sqrt{n+1})$  with  $n = \min\{\mu, \nu - 1\}$  by Theorem 3.6, and this lower bound certainly may be improved.

## 7. Conclusions

In this paper we have given lower bounds for the Euclidean condition number of various classes of real matrices, improving results given earlier. Our bounds are of the form  $f(n) \cdot \gamma^n$ , where the given  $\gamma$  is optimal, and the function  $f(n)$  may be at most improved by some small power of  $n$ . Similarly, one may obtain bounds for other Hölder norms [Bec96].

Our results show clearly that the use of the basis of monomials is numerically very delicate for several tasks in Numerical Analysis, namely for: polynomial interpolation at real nodes, rational interpolation at real nodes, iterative methods for solving linear Hermitian systems, the determination of roots of polynomials having only real roots, or the explicit computation of polynomials being orthogonal with respect to a measure supported on the real line.

It remains an open question how the basis of monomials behaves for other configuration of abscissae or eigenvalues or supports (for instance, a Vandermonde matrix at roots of unity has the “perfect” Euclidean condition number 1). Also, it would be interesting to have similar characterizations for other bases of polynomials. Here results have been given by a large number of authors (see, e.g. The  $n$ th root behavior for optimal lower bounds for rather large classes of such matrices is investigated in [BeSt98] by using the tool of complex potential theory. Also, the numerical condition of such matrices for a given complex configuration of nodes is studied in [BeSa98].

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