CIRCULANT PRECONDITIONERS FOR TOEPLITZ MATRICES WITH PIECEWISE CONTINUOUS GENERATING FUNCTIONS

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Abstract. We consider the solution of $n$-by-$n$ Toeplitz systems $T_n x = b$ by preconditioned conjugate gradient methods. The preconditioner $C_n$ is the T. Chan circulant preconditioner which is defined to be the circulant matrix that minimizes $\| B_n - T_n \|_F$ over all circulant matrices $B_n$. For Toeplitz matrices generated by positive $2\pi$-periodic continuous functions, we have shown in [6] that the spectrum of the preconditioned system $C_n^{-1}T_n$ is clustered around 1 and hence the convergence rate of the preconditioned system is superlinear. However, in this paper, we show that if instead the generating function is only piecewise continuous, then for all $\epsilon$ sufficiently small, there are $O(\log n)$ eigenvalues of $C_n^{-1}T_n$ that lie outside the interval $(1 - \epsilon, 1 + \epsilon)$. In particular, the spectrum of $C_n^{-1}T_n$ cannot be clustered around 1. Numerical examples are given to verify that the convergence rate of the method is no longer superlinear in general.

Abbreviated Title. Toeplitz Matrices from Piecewise Continuous Functions

Key Words. Toeplitz matrix, circulant matrix, generating function, preconditioned conjugate gradient method, superlinear convergence rate

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§1 Introduction.

An $n$-by-$n$ matrix $T_n$ is said to be Toeplitz if it has constant diagonals, i.e. $[T_n]_{j,k} = t_{j-k}$ for all $0 \leq j,k < n$. It is said to be circulant if we further have $[T_n]_{j,n-1} = [T_n]_{j+1,0}$ for all $0 \leq j < n-1$. In this paper, we consider the convergence rate of the preconditioned conjugate gradient method for solving Toeplitz systems $T_n x = b$ with circulant matrices as preconditioners. Strang in [13] showed that for such method the cost per iteration is of $O(n \log n)$ operations. In contrast, super-fast direct Toeplitz solvers require $O(n \log^2 n)$ operations, see for instance Ammar and Gragg [1]. Thus one has to analyze the convergence rate of the iterative method in order to compare it with direct methods.

To analyze the convergence rate, which is a function of the matrix size $n$, we assume that the given Toeplitz matrix $T_n$ is the $n$-by-$n$ principal submatrix of a semi-infinite Toeplitz matrix $T$. The function $f$ which has the diagonals $\{t_j\}_{j=-\infty}^{\infty}$ of $T$ as Fourier coefficients is called the generating function of the sequence of Toeplitz matrices $\{T_n\}_{n=1}^{\infty}$. Chan and Strang [5] proved that if the Strang preconditioner $S_n$ [13] is used, the method will converge superlinearly whenever $f$ is a positive function in the Wiener class, i.e. when the sequence $\{t_j\}_{j=-\infty}^{\infty}$ is absolutely summable. The superlinear result is established by first showing that the spectra of the preconditioned matrices $S_n^{-1}T_n$ are clustered around 1.

Since then several other circulant preconditioners have been proposed and analyzed under the same assumption that $T_n$ are generated by a fixed function $f$, see T. Chan [9], Huckle [10], Ku and Kuo [11], Tismenetsky [14], Trefethen [15] and Tyrtyshnikov [16]. The most noticeable one is the T. Chan preconditioner $C_n$ [9] which is defined to be the minimizer $\|B_n - T_n\|_F$ over all circulant matrices $B_n$. Here $\| \cdot \|_F$ denotes the Frobenius norm. The preconditioner $C_n$ has a distinct advantage over $S_n$ in that $C_n$ is always positive definite whenever $T_n$ is, see Tyrtyshnikov [16]. Chan [2] proved that under the Wiener class assumption, the spectra of $C_n^{-1}T_n$ and $S_n^{-1}T_n$ will be the same as $n$ tends to infinity and hence for sufficiently large $n$, the preconditioned system $C_n^{-1}T_n$ converges as
the same rate as the system $S_n^{-1}T_n$ provided that $f$ is in the Wiener class.

However, in our recent papers, we have shown that the two preconditioners are fundamentally different. By using Weierstrass’ theorem, we showed in [6] that if the underlying generating function $f$ is a positive $2\pi$-periodic continuous function, then the T. Chan preconditioned systems $C_n^{-1}T_n$ have clustered spectrum around 1 and hence the systems converge superlinearly if the conjugate gradient method is employed. But the proof used there does not work for Strang’s preconditioner. In [7], we resorted to a stronger form of Weierstrass’ theorem, namely the Jackson theorem in approximation theory and we are able to show that the Strang preconditioned systems $S_n^{-1}T_n$ have clustered spectrum around 1 and hence converge superlinearly whenever $f$ is a positive $2\pi$-periodic Lipschitz continuous function. One explanation of this fundamental difference, though not a formal mathematical proof, is that we can associate the Strang preconditioner $S_n$ with the Dirichlet kernel whereas the T. Chan preconditioner $C_n$ can be associated with the Fejér kernel, see Chan and Yeung [8]. It is well-known in Fourier analysis that if $f$ is $2\pi$-periodic continuous (or respectively Lipschitz continuous), then the convolution product of $f$ with the Fejér kernel (or respectively the Dirichlet kernel) will converge to $f$ uniformly, see for instance, Walker [18, p.59, p.79].

In this paper, we will consider $f$ that are not positive $2\pi$-periodic continuous but only nonnegative piecewise continuous. We will show that for these generating functions, the spectra of $C_n^{-1}T_n$ will no longer be clustered around 1. More precisely, we show that for all sufficiently small $\epsilon > 0$, the number of eigenvalues of $C_n^{-1}T_n$ that lie outside $(1 - \epsilon, 1 + \epsilon)$ will be at least of $O(\log n)$. If moreover $f$ is strictly positive, then we can show further that the number of outlying eigenvalues is exactly of $O(\log n)$. Numerical examples are then given to demonstrate that for the preconditioned systems, the numbers of iterations required for convergence do increase like $O(\log n)$ and hence the convergence rate of the method cannot be superlinear in general. Recalling the explanation made in the preceding paragraph, it is interesting to note that for piecewise continuous $f$, its convolution product
with the Fejér kernel will no longer converge to \( f \) uniformly.

The outline of the paper is as follows. In §2, we list some of the useful lemmas that will be used in later sections. In §3, we show that for piecewise continuous generating functions \( f \), the number of outlying eigenvalues of the matrix \( T_n - C_n \) is at least of order \( O(\log n) \) and hence the spectra of \( T_n - C_n \) cannot be clustered around zero. Using this result, we prove in §4 that the spectra of \( C_n^{-1}T_n \) cannot be clustered around 1 for any nonnegative piecewise continuous function \( f \). We then prove in §5 that if \( f \) is strictly positive, then the number of outlying eigenvalues of \( C_n^{-1}T_n \) is exactly of \( O(\log n) \). Numerical results are given in §6 to illustrate how the discontinuities in \( f \) affect the rate of convergence. They show that the convergence rate is no longer superlinear and in general the number of iterations required for convergence increases at least like \( O(\log n) \) when \( n \) increases. Concluding remarks are finally given in §7.

§2 Preliminary Lemmas.

Let \( \mathcal{L}_{2\pi} \) be the space of all \( 2\pi \)-periodic Lebesgue integrable real-valued functions defined on the real line \( \mathbb{R} \). For \( f \in \mathcal{L}_{2\pi} \), its Fourier coefficients are defined as,

\[
t_k[f] = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(\theta) e^{-ik\theta} d\theta, \quad k = 0, \pm 1, \pm 2, \ldots
\]

Let \( T_n[f] \) be the \( n \)-by-\( n \) Toeplitz matrix with the \((j, k)\)th entry given by \( t_{j-k}[f], 0 \leq j, k < n \) and \( C_n[f] \) be the \( n \)-by-\( n \) circulant matrix that minimizes \( ||C_n - T_n[f]||_F \) over all \( n \)-by-\( n \) circulant matrices \( C_n \). The matrix \( C_n[f] \) is called the \( T. \ Chan \ circulant \ preconditioner \) and its \((j, l)\)th entry is given by \( c_{j-l}[f] \) where

\[
c_k[f] = \begin{cases} 
(n - k)t_k[f] + kt_{k-n}[f] & 0 \leq k < n, \\
n & 0 < -k < n,
\end{cases}
\]

see T. Chan [9]. In this paper, we will consider the spectrum of \( C_n^{-1}[f]T_n[f] \) as \( n \) goes to infinity for piecewise continuous functions \( f \in \mathcal{L}_{2\pi} \). Since \( f \) is real-valued, \( \bar{t}_{-k}[f] = \bar{t}_k[f] \) and hence \( T_n[f] \) and \( C_n[f] \) are Hermitian matrices for all \( n \). For \( f \in \mathcal{L}_{2\pi} \), let \( f_{\text{max}} \) and \( f_{\text{min}} \) be its essential supremum and infimum respectively.
Lemma 1. Let $f \in \mathcal{L}_{2\pi}$ with $f_{\text{max}} \neq f_{\text{min}}$. Then for all $n \geq 1$,

$$f_{\text{min}} < \lambda_{\text{min}}(T_n[f]) \leq \lambda_{\text{min}}(C_n[f]) \leq \lambda_{\text{max}}(C_n[f]) \leq \lambda_{\text{max}}(T_n[f]) < f_{\text{max}},$$

where $\lambda_{\text{max}}$ and $\lambda_{\text{min}}$ denote the maximum and minimum eigenvalues respectively.

Proof. For the two strict inequalities, see Chan [3, Lemma 1]. For the other inner inequalities, see Tyrtyshnikov [16, Theorem 3.1]. \qed

Notice that if $f_{\text{max}} = f_{\text{min}}$, then $T_n[f] = C_n[f] = f_{\text{min}} \cdot I_n$ where $I_n$ is the $n$-by-$n$ identity matrix. Thus in the following, we assume for simplicity that $f$ is non-constant.

Given a Hermitian matrix $A$, $N(\epsilon; A)$ will be used to denote the number of eigenvalues of $A$ with absolute values exceeding $\epsilon$. A sequence of Hermitian matrices $\{A_n\}_{n=1,2,\ldots}$ is said to have clustered spectra around $\alpha$ if for any $\epsilon > 0$, there exists a $c > 0$ such that for all $n \geq 1$, $N(\epsilon; A_n - \alpha I_n) \leq c$. If $\alpha = 0$, we simply say $\{A_n\}_{n=1,2,\ldots}$ has clustered spectra.

Lemma 2. Let $A_n$ and $B_n$ be $n$-by-$n$ Hermitian matrices and $\lambda$ and $\mu$ be any positive numbers. Then

(i) $N(\lambda; \pm \mu A_n) = N(\frac{\lambda}{\mu}; A_n)$,

(ii) $N(\lambda + \mu, A_n + B_n) \leq N(\lambda, A_n) + N(\mu, B_n)$.

Proof. (i) is trivial and (ii) can be proved by Cauchy’s interlace theorem, see Wilkinson [20, p.103] or Widom [19, p.11]. \qed

It follows immediately from Lemma 2 that if $\{A_n\}$ and $\{B_n\}$ are two sequences of Hermitian matrices with clustered spectra, then $\{\alpha A_n + \beta B_n\}$ also has clustered spectra for any real numbers $\alpha$ and $\beta$.

Lemma 3. Let $\{A_n\}_{n=1,2,\ldots}$ be a sequence of Hermitian matrices. If $\sup_n \|A_n\|_F < \infty$, then $\{A_n\}$ has clustered spectra.

Proof. Since $\|A_n\|_F^2$ is equal to the sum of the square of the eigenvalues of $A_n$, it follows that for any given $\epsilon > 0$, $N(\epsilon; A_n) \leq \sup_n \|A_n\|_F^2 / \epsilon^2$. \qed
Lemma 4. (Chan and Yeung [6, Theorem 1]) Let \( f \in L_{2\pi} \) be continuous. Then the sequence of matrices
\[
\Delta_n[f] = T_n[f] - C_n[f], \quad n = 1, 2, \ldots
\]
has clustered spectra.

Lemma 5 (Widom [19, p.30]) Let \( H_n \) be the \( n \)-by-\( n \) Hilbert matrix
\[
H_n = \begin{bmatrix}
1 & 1 & 1 & \cdots & 1 \\
\frac{1}{2} & \frac{1}{3} & \cdots & \frac{1}{n+1} \\
\frac{1}{3} & \cdots & \cdots & \cdots \\
\vdots & \vdots & \ddots & \vdots \\
\frac{1}{n} & \frac{1}{n+1} & \cdots & \frac{1}{2n-1}
\end{bmatrix}
\]
Then for any \( 0 < \epsilon < \pi \), we have
\[
N(\epsilon, H_n) = \frac{2}{\pi} \log n \cdot \text{sech}^{-1} \frac{\epsilon}{\pi} \cdot (1 + o(1))
\]
where \( o(1) \) tends to zero as \( n \) increases.

Lemma 6. Let \( f \in L_{2\pi} \) be bounded. Define \( \mathcal{H}_n[f] \) to be the \( n \)-by-\( n \) Hankel matrix with entries given by
\[
[\mathcal{H}_n[f]]_{j,k} = (t_{j+k}[f]), \quad j, k = 0, 1, \ldots, n - 1.
\]
Then \( \| \mathcal{H}_n[f] \|_2 \leq \| f \|_\infty \).

Proof. By Nehari’s theorem [12, Theorem 1], the infinite Hankel matrix \( \mathcal{H}[f] \) satisfies
\[
\| \mathcal{H}[f] \|_2^2 = \max_{\| x \| = 1} \{ x^* \mathcal{H}[f]^* \mathcal{H}[f] x \} \leq \| f \|_\infty^2.
\]
Hence for any \( n \)-vector \( y \) with \( \| y \|_2 = 1 \), we have
\[
\| f \|_\infty^2 \geq (y^*, 0) \mathcal{H}[f]^* \mathcal{H}[f] \begin{pmatrix} y \\ 0 \end{pmatrix} \geq y^* \mathcal{H}_n^*[f] \mathcal{H}_n[f] y.
\]
In particular, \( \| \mathcal{H}_n[f] \|_2 \leq \| f \|_\infty \). \( \square \)
§3 Spectra of $\Delta_n[f]$.

In this section, we prove that if $f \in L_{2\pi}$ is piecewise continuous, the spectrum of $\Delta_n[f] = T_n[f] - C_n[f]$ cannot be clustered around zero. More precisely, we show that $N(\epsilon; \Delta_n[f]) \geq O(\log n)$. For simplicity, we will present the proof for the case $n = 2m$. When $n$ is odd, the proof can be modified accordingly.

Before we start, let us give a brief motivation of our proof. Suppose we have an $f \in L_{2\pi}$ which has only one jump discontinuity at $\xi \in (-\pi, \pi]$. Then by adding multiple of the function $g(\theta)$ defined in Lemma 8 below, the sum of the functions will be a $2\pi$-periodic continuous function. In view of Lemmas 2 and 4, we then only have to consider $N(\epsilon; \Delta_n[g])$. In Lemma 8, we will show that the spectrum of $\Delta_n[g]$ is basically the same as the spectrum of the Hilbert matrix $H_n$ with only small norm perturbation. Hence by Lemma 5, we get the result. The proof below however will be more complicated because we need to show further that if $f$ has multiple jumps, then the outlying eigenvalues derived from one jump will not be canceled out by the outlying eigenvalues from the other jumps and thus leave us with a clustered spectrum.

Let $f \in L_{2\pi}$ be a piecewise continuous function with points of discontinuity in $(-\pi, \pi]$ at $-\pi < \theta_1 < \cdots < \theta_\nu \leq \pi$ and jumps

$$\alpha_k = \lim_{\theta \to \theta_k^+} f(\theta) - \lim_{\theta \to \theta_k^-} f(\theta), \quad k = 1, \cdots, \nu.$$  

Let the biggest jump be at $\theta_{k_0}$, i.e.

$$|\alpha_{k_0}| = \max_{1 \leq k \leq \nu} |\alpha_k|.$$  

Insert arbitrary $\nu$ points $\phi_1, \phi_2, \ldots, \phi_\nu$ into $\{\theta_1, \theta_2, \ldots, \theta_\nu\}$ such that

$$-\pi < \phi_1 < \theta_1 < \phi_2 < \theta_2 < \cdots < \phi_\nu < \theta_\nu \leq \pi.$$  

Define the functions

$$g_0(\theta) = \begin{cases} 
\theta + \pi - \theta_{k_0} & -\pi < \theta \leq \theta_{k_0}, \\
\theta - \pi - \theta_{k_0} & \theta_{k_0} < \theta \leq \pi.
\end{cases}$$
\[
g_k(\theta) = \begin{cases} 
0 & -\pi < \theta \leq \phi_k, \\
\frac{\theta - \phi_k}{2(\theta_k - \phi_k)} & \phi_k < \theta \leq \theta_k, \\
\frac{\theta - \phi_{k+1}}{2(\phi_{k+1} - \theta_k)} & \theta_k < \theta \leq \phi_{k+1}, \\
0 & \phi_{k+1} < \theta \leq \pi,
\end{cases}
\]
for \( k = 1, 2, \ldots, \nu - 1 \) and
\[
g_\nu(\theta) = \begin{cases} 
0 & -\pi < \theta \leq \phi_\nu, \\
\frac{\theta - \phi_\nu}{2(\theta_\nu - \phi_\nu)} & \phi_\nu < \theta \leq \theta_\nu, \\
\frac{\theta - \pi}{2(\pi - \theta_\nu)} & \theta_\nu < \theta \leq \pi,
\end{cases}
\]
if \( \theta_\nu < \pi \) or
\[
g_\nu(\theta) = \begin{cases} 
\frac{\theta - \phi_1}{2(\phi_1 + \pi)} & -\pi < \theta \leq \phi_1, \\
0 & \phi_1 < \theta \leq \phi_\nu, \\
\frac{\theta - \phi_\nu}{2(\pi - \phi_\nu)} & \phi_\nu < \theta \leq \pi,
\end{cases}
\]
if \( \theta_\nu = \pi \). All functions \( g_k(\theta), \ k = 0, 1, \ldots, \nu \) are to be extended into functions in \( \mathcal{L}_{2\pi} \).

Now we write \( f \) as
\[
f = f + \frac{\alpha_{k_0}}{\pi} g_0 + \sum_{k=1}^{\nu} \alpha_k \delta_k g_k - \frac{\alpha_{k_0}}{\pi} g_0 - \sum_{k=1}^{\nu} \alpha_k \delta_k g_k
\]
where
\[
\delta_k = \begin{cases} 
-1 & k = k_0, \\
1 & k \neq k_0.
\end{cases}
\]

Then we have
\[
\Delta_{2m}[f] = \Delta_{2m}[f + \frac{\alpha_{k_0}}{\pi} g_0 + \sum_{k=1}^{\nu} \alpha_k \delta_k g_k] - \frac{\alpha_{k_0}}{\pi} \Delta_{2m}[g_0] - \Delta_{2m} \left[ \sum_{k=1}^{\nu} \alpha_k \delta_k g_k \right].
\]

In the next three lemmas, we consider the limiting behavior, as \( m \) tends to infinity, of the eigenvalues of the three terms in the right hand side of (1) respectively.

**Lemma 7.** The sequence of matrices
\[
\{\Delta_{2m}[f + \frac{\alpha_{k_0}}{\pi} g_0 + \sum_{k=1}^{\nu} \alpha_k \delta_k g_k]\}_{m=1,2,\ldots}
\]
has clustered spectra.
Proof. By Lemma 4, it suffices to show that the function

\[ f + \frac{\alpha_{k_0}}{\pi} g_0 + \sum_{k=1}^{\nu} \alpha_k \delta_k g_k \]

is a 2\pi-periodic continuous function. However, from the definitions of \( g_k, k = 0, 1, \cdots, \nu \), it is clear that the function is already 2\pi-periodic and that the points \( \theta_j, j = 1, 2, \cdots, \nu \), are its only possible points of discontinuity in \((-\pi, \pi]\). However, for \( \theta_j \neq \theta_{k_0} \), we have

\[
\lim_{\theta \to \theta_j^-} [f(\theta) + \frac{\alpha_{k_0}}{\pi} g_0(\theta) + \sum_{k=1}^{\nu} \alpha_k \delta_k g_k(\theta)]
\]

\[
= \lim_{\theta \to \theta_j^-} [f(\theta) + \frac{\alpha_{k_0}}{\pi} g_0(\theta) + \sum_{k=1}^{\nu} \alpha_k \delta_k g_k(\theta) + \alpha_j \delta_j g_j(\theta)]
\]

\[
= \lim_{\theta \to \theta_j^-} f(\theta) + \frac{\alpha_{k_0}}{\pi} g_0(\theta) + \sum_{k=1, k \neq j}^{\nu} \alpha_k \delta_k \cdot 0 + \frac{1}{2} \alpha_j \delta_j
\]

\[
= \lim_{\theta \to \theta_j^-} f(\theta) + \frac{\alpha_{k_0}}{\pi} g_0(\theta) + \sum_{k=1, k \neq j}^{\nu} \alpha_k \delta_k \cdot 0 - \frac{1}{2} \alpha_j \delta_j
\]

\[
= \lim_{\theta \to \theta_j^-} [f(\theta) + \frac{\alpha_{k_0}}{\pi} g_0(\theta) + \sum_{k=1, k \neq j}^{\nu} \alpha_k \delta_k g_k(\theta) + \alpha_j \delta_j g_j(\theta)]
\]

\[
= \lim_{\theta \to \theta_j^-} [f(\theta) + \frac{\alpha_{k_0}}{\pi} g_0(\theta) + \sum_{k=1}^{\nu} \alpha_k \delta_k g_k(\theta)].
\]

At \( \theta_{k_0} \), we have

\[
\lim_{\theta \to \theta_{k_0}^-} [f(\theta) + \frac{\alpha_{k_0}}{\pi} g_0(\theta) + \sum_{k=1}^{\nu} \alpha_k \delta_k g_k(\theta)]
\]

\[
= \lim_{\theta \to \theta_{k_0}^-} [f(\theta) + \frac{\alpha_{k_0}}{\pi} g_0(\theta) - \alpha_{k_0} g_{k_0}(\theta) + \sum_{k=1, k \neq k_0}^{\nu} \alpha_k \delta_k g_k(\theta)]
\]

\[
= \lim_{\theta \to \theta_{k_0}^-} f(\theta) + \frac{\alpha_{k_0}}{\pi} \cdot \pi - \frac{1}{2} \alpha_{k_0} + \sum_{k=1, k \neq k_0}^{\nu} \alpha_k \delta_k \cdot 0
\]

\[
= \lim_{\theta \to \theta_{k_0}^-} f(\theta) + \frac{\alpha_{k_0}}{\pi} (-\pi) - (-\frac{1}{2}) \alpha_{k_0} + \sum_{k=1, k \neq k_0}^{\nu} \alpha_k \delta_k \cdot 0
\]

\[
= \lim_{\theta \to \theta_{k_0}^-} [f(\theta) + \frac{\alpha_{k_0}}{\pi} g_0(\theta) - \alpha_{k_0} g_{k_0}(\theta) + \sum_{k=1, k \neq k_0}^{\nu} \alpha_k \delta_k g_k(\theta)]
\]

\[
= \lim_{\theta \to \theta_{k_0}^-} [f(\theta) + \frac{\alpha_{k_0}}{\pi} g_0(\theta) + \sum_{k=1}^{\nu} \alpha_k \delta_k g_k(\theta)]. \quad \Box
\]
Lemma 8. Let $\xi$ be an arbitrary point in $(-\pi, \pi]$. Let $g \in L_{2\pi}$ be defined by

$$g(\theta) = \begin{cases} 
\theta + \pi - \xi & \pi < \theta \leq \xi, \\
\theta - \pi - \xi & \xi < \theta \leq \pi.
\end{cases}$$

Then

$$\Delta_{2m}[g] = A_{2m} + B_{2m},$$

where $A_{2m}$ and $B_{2m}$ are both Hermitian matrices with

$$N(\epsilon; A_{2m}) = \frac{4}{\pi} \log m \cdot \text{sech}^{-1} \frac{\epsilon}{\pi} \cdot (1 + o(1)), \quad \epsilon > 0$$

for any $0 < \epsilon < \pi$ and

$$\sup_{m} \| B_{2m} \|_F < 2 + 2\sqrt{\ln 2} < \infty.$$

Proof. The Fourier coefficients $t_k[g]$ of $g$ are given by

$$t_k[g] = \frac{1}{2\pi} \int_{-\pi}^{\pi} g(\theta)e^{-ik\theta}d\theta = \begin{cases} 
0 & k = 0, \\
\frac{i}{k}e^{-ik\xi} & k = \pm 1, \pm 2, \ldots.
\end{cases}$$

Thus the first row of $\Delta_{2m}[g]$ is given by

$$\left( 0, \frac{1}{2m}(t_{-1}[g] - t_{2m-1}[g]), \ldots, \frac{j}{2m}(t_{-j}[g] - t_{2m-j}[g]), \ldots, \frac{2m-1}{2m}(t_{-2m+1}[g] - t_{1}[g]) \right)$$

$$= \left( 0, -\frac{i}{2m-1}e^{-(2m-1)\xi}, \ldots, -\frac{i}{2m-j}e^{-(2m-j)\xi}, \ldots, -i e^{-i\xi} \right)$$

$$+ \left( 0, \frac{i(e^{-(2m-1)\xi} - e^{-i\xi})}{2m}, \ldots, \frac{i(e^{-(2m-1)\xi} - e^{-i\xi})}{2m}, \ldots, \frac{i(e^{-i\xi} - e^{-(2m-1)\xi})}{2m} \right).$$

Let $\tilde{A}_{2m}$ and $\tilde{B}_{2m}$ be the $2m$-by-$2m$ Hermitian Toeplitz matrices with their first rows given by

$$\left( 0, -\frac{i}{2m-1}e^{-(2m-1)\xi}, \ldots, -\frac{i}{2m-j}e^{-(2m-j)\xi}, \ldots, -i e^{-i\xi} \right)$$

and

$$\left( 0, \frac{i(e^{-(2m-1)\xi} - e^{-i\xi})}{2m}, \ldots, \frac{i(e^{-(2m-1)\xi} - e^{-i\xi})}{2m}, \ldots, \frac{i(e^{-i\xi} - e^{-(2m-1)\xi})}{2m} \right)$$

respectively. Then we have $\Delta_{2m}[g] = \tilde{A}_{2m} + \tilde{B}_{2m}$. From (6), we have

$$\| \tilde{B}_{2m} \|_F^2 = 2 \sum_{j=1}^{2m-1} \frac{(2m-j)}{2m} \left| \frac{i}{2m} (e^{-i(2m-j)\xi} - e^{i\xi}) \right|^2$$

$$\leq 2 \sum_{j=1}^{2m-1} \frac{2m-j}{m^2} = \frac{2(2m-1)}{m} < 4.$$
We next partition $\tilde{A}_{2m}$ as

$$
\tilde{A}_{2m} = \begin{bmatrix} 0 & U_m \\ U_m^* & 0 \end{bmatrix} + \begin{bmatrix} V_m & 0 \\ 0 & V_m \end{bmatrix}.
$$

By (5), we see that $V_m$ is a Hermitian Toeplitz matrix with its first row given by

$$
\left(0, -\frac{ie^{-i(2m-1)\xi}}{2m-1}, \cdots, -\frac{i e^{-i (2m-j)\xi}}{2m-j}, \cdots, -\frac{i e^{-i (m+1)\xi}}{m+1}\right).
$$

Hence

$$
\|V_m\|_F^2 = \sum_{j=1}^{m-1} (m-j) \left[ \left| -\frac{ie^{-i (2m-j)\xi}}{2m-j} \right|^2 + \left| \frac{i e^{-i (2m-j)\xi}}{2m-j} \right|^2 \right]
\leq 2 \sum_{j=1}^{m-1} \frac{m-j}{(2m-j)^2} \leq 2 \sum_{j=1}^{m-1} \frac{1}{2m-j} < 2 \int_{m}^{2m-1} \frac{1}{x} \, dx < 2 \ln 2. \tag{8}
$$

Thus if we define

$$
B_{2m} = \tilde{B}_{2m} + \begin{bmatrix} V_m & 0 \\ 0 & V_m \end{bmatrix},
$$

then by (7) and (8), we have

$$
\|B_{2m}\|_F \leq \|\tilde{B}_{2m}\|_F + \sqrt{2}\|V_m\|_F < 2 + 2\sqrt{\ln 2}.
$$

It remains to show that the matrix

$$
A_{2m} \equiv \Delta_{2m}[g] - B_{2m} = \tilde{A}_{2m} + \tilde{B}_{2m} - B_{2m} = \tilde{A}_{2m} - \begin{bmatrix} V_m & 0 \\ 0 & V_m \end{bmatrix} = \begin{bmatrix} 0 & U_m \\ U_m^* & 0 \end{bmatrix}
$$

satisfies (3). To prove that, we first define

$$
J_m = \begin{bmatrix} 0 & 1 \\ \vdots & \ddots \\ 1 & 0 \end{bmatrix},
$$

$$
P_m \equiv \text{diag}(1, e^{i\xi}, \cdots, e^{i(m-2)\xi}, e^{i(m-1)\xi}),
$$

and

$$
Q_m \equiv \text{diag}(-ie^{-im\xi}, -ie^{-i(m-1)\xi}, \cdots, -ie^{-2i\xi}, -ie^{-i\xi}).
$$
It is straightforward to check that \( U_m = P_m^* H_m J_m Q_m \) where \( H_m \) is the Hilbert matrix defined in Lemma 5. Hence

\[
A_{2m} = \begin{bmatrix} 0 & U_m^* \\ U_m^* & 0 \end{bmatrix} = \begin{bmatrix} P_m^* & 0 \\ 0 & Q_m^* \end{bmatrix} \begin{bmatrix} 0 & H_m J_m \\ J_m H_m & 0 \end{bmatrix} \begin{bmatrix} P_m & 0 \\ 0 & Q_m \end{bmatrix}
\]

\[
= \frac{1}{2} \begin{bmatrix} P_m^* & 0 \\ 0 & Q_m^* \end{bmatrix} \begin{bmatrix} I_m & I_m \\ J_m & -J_m \end{bmatrix} \begin{bmatrix} H_m & 0 \\ 0 & -H_m \end{bmatrix} \begin{bmatrix} I_m & J_m \\ I_m & -J_m \end{bmatrix} \begin{bmatrix} P_m & 0 \\ 0 & Q_m \end{bmatrix}
\]

\[
= \frac{1}{2} \begin{bmatrix} P_m^* & P_m^* \\ Q_m^* J_m & -Q_m^* J_m \end{bmatrix} \begin{bmatrix} H_m & 0 \\ 0 & -H_m \end{bmatrix} \begin{bmatrix} P_m & J_m Q_m \\ P_m & -J_m Q_m \end{bmatrix}.
\]

Since

\[
\frac{1}{\sqrt{2}} \begin{bmatrix} P_m & J_m Q_m \\ P_m & -J_m Q_m \end{bmatrix}
\]

is an orthogonal matrix for all \( \xi \), \( A_{2m} \) is orthogonally similar to

\[
\begin{bmatrix} H_m & 0 \\ 0 & -H_m \end{bmatrix}.
\]

By Lemma 5, (3) follows. \( \square \)

**Lemma 9.** The matrix \( \Delta_{2m} \left[ \sum_{k=1}^\nu \alpha_k \delta_k g_k \right] \) can be written as

\[
\Delta_{2m} \left[ \sum_{k=1}^\nu \alpha_k \delta_k g_k \right] = D_{2m} + E_{2m},
\]

where \( D_{2m} \) and \( E_{2m} \) are Hermitian matrices with

\[
N \left( \frac{\alpha_{\delta_0}}{2}; D_{2m} \right) = 0
\]

and

\[
\sup_m \| E_{2m} \|_F \leq c < \infty
\]

for some \( c \) independent of \( m \).

**Proof.** For simplicity, let us write

\[
h = \sum_{k=1}^\nu \alpha_k \delta_k g_k.
\]

Define \( W_m \) to be the \( m \)-by-\( m \) Toeplitz matrix

\[
W_m = \begin{bmatrix} t_m[h] & t_{m-1}[h] & \cdots & t_1[h] \\ t_{m+1}[h] & \ddots & \ddots & t_2[h] \\ \vdots & \ddots & \ddots & \ddots \\ t_{2m-1}[h] & t_{2m-2}[h] & \cdots & t_m[h] \end{bmatrix}.
\]
It is clear that the entries of the Hankel matrix $W_m J_m$ are just Fourier coefficients of the function $h(\theta)e^{-i\theta}$. Therefore, by Lemma 6, we have

$$
\| W_m J_m \|_2 \leq \sup_{\theta} |h(\theta)e^{-i\theta}| = \| h \|_\infty,
$$

where by the definitions of $h$ and $g_k$, $1 \leq k \leq \nu$,

$$
\| h \|_\infty = |h(\theta_0)| = \frac{|\alpha_{k_0}|}{2}.
$$

Hence if we let

$$
D_{2m} = \begin{bmatrix}
0 & -W_m \\
-W_m^* & 0
\end{bmatrix},
$$

then we have

$$
\| D_{2m} \|_2 = \| W_m \|_2 = \| W_m J_m J_m \|_2 \leq \| W_m J_m \|_2 \| J_m \|_2 \leq \frac{|\alpha_{k_0}|}{2}.
$$

Thus $N(|\alpha_{k_0}|/2; D_{2m}) = 0$.

It remains to show that $E_{2m} \equiv \Delta_{2m}[h] - D_{2m}$ satisfies (11). To estimate $\| E_{2m} \|_F$, we partition the Hermitian Toeplitz matrix $\Delta_{2m}[h]$ as

$$
\Delta_{2m}[h] = \begin{bmatrix}
X_m & Y_m \\
Y_m^* & X_m
\end{bmatrix}.
$$

Clearly $X_m$ is an $m$-by-$m$ Hermitian Toeplitz matrix with its first row given by

$$
\begin{bmatrix}
0, \frac{1}{2m}(t_{-1}[h] - t_{2m-1}[h]), \frac{2}{2m}(t_{-2}[h] - t_{2m-2}[h]), \ldots, \frac{m-1}{2m}(t_{-m+1}[h] - t_{m+1}[h])
\end{bmatrix}
$$

and $Y_m$ is given by the $m$-by-$m$ Toeplitz matrix

$$
\begin{bmatrix}
\frac{m}{2m}(t_{-m}[h] - t_m[h]) & \frac{m+1}{2m}(t_{-m-1}[h] - t_{m-1}[h]) & \ldots & \frac{2m-1}{2m}(t_{-2m+1}[h] - t_{1}[h]) \\
\frac{m}{2m}(t_{-m+1}[h] - t_{m+1}[h]) & \ddots & \ddots & \vdots \\
\vdots & \ddots & \ddots & \ddots \\
\frac{1}{2m}(t_{-1}[h] - t_{2m-1}[h]) & \frac{2}{2m}(t_{-2}[h] - t_{2m-2}[h]) & \ldots & \frac{m}{2m}(t_{-m}[h] - t_m[h])
\end{bmatrix}
$$

(14)

Therefore

$$
E_{2m} = \begin{bmatrix}
X_m & W_m + Y_m \\
W_m^* + Y_m^* & X_m
\end{bmatrix}
$$

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and hence
\[ \|E_{2m}\|_{F}^2 = 2\|X_m\|_{F}^2 + 2\|W_m + Y_m\|_{F}^2. \]  
(15)

By direct computations, the Fourier coefficients \(t_j[h]\) of \(h\) are given by
\[
t_j[h] = \frac{1}{4\pi j} \sum_{k=1}^{\nu-1} \alpha_k \delta_k \left\{ 2ie^{-ij\theta_k} + \frac{e^{-ij\theta_k} - e^{-ij\phi_k}}{(\theta_k - \phi_k)j} + \frac{e^{-ij\phi_{k+1}} - e^{-ij\theta_k}}{(\phi_{k+1} - \theta_k)j} \right\} \\
+ \frac{\alpha_{\nu} \delta_{\nu}}{4\pi j} \left\{ 2ie^{-ij\theta_{\nu}} + \frac{e^{-ij\theta_{\nu}} - e^{-ij\phi_{\nu}}}{(\theta_{\nu} - \phi_{\nu})j} + \frac{e^{-ij\phi_{\nu+1}} - e^{-ij\theta_{\nu}}}{(\phi_{\nu+1} - \theta_{\nu})j} \right\},
\]
when \(\theta_{\nu} < \pi\). If \(\theta_{\nu} = \pi\), then
\[
t_j[h] = \frac{1}{4\pi j} \sum_{k=1}^{\nu-1} \alpha_k \delta_k \left\{ 2ie^{-ij\theta_k} + \frac{e^{-ij\theta_k} - e^{-ij\phi_k}}{(\theta_k - \phi_k)j} + \frac{e^{-ij\phi_{k+1}} - e^{-ij\theta_k}}{(\phi_{k+1} - \theta_k)j} \right\} \\
+ \frac{\alpha_{\nu} \delta_{\nu}}{4\pi j} \left\{ ie^{ij\pi} + ie^{-ij\pi} + \frac{e^{-ij\phi_{\nu}} - e^{ij\phi_{\nu}}}{(\pi - \phi_{\nu})j} + \frac{e^{-ij\phi_{\nu+1}} - e^{ij\phi_{\nu}}}{(\phi_{\nu+1} + \pi)j} \right\},
\]
j = \pm 1, \pm 2, \ldots.

In either case, there exists a constant \(c\) such that
\[ |t_j[h]| \leq \frac{c}{|j|}, \quad j = \pm 1, \pm 2, \ldots. \]

Hence by (13),
\[
\|X_m\|_{F}^2 = 2 \sum_{j=1}^{m-1} (m-j) \left| \frac{j}{2m} (t_{-j}[h] - t_{2m-j}[h]) \right|^2 \\
\leq \frac{1}{2m^2} \sum_{j=1}^{m-1} (m-j)j^2 \left( \frac{c}{j} + \frac{c}{2m-j} \right)^2 \\
= 2c^2 \sum_{j=1}^{m-1} \frac{m-j}{(2m-j)^2} = 2c^2 \sum_{j=1}^{m-1} \frac{j}{(m+j)^2} \leq \frac{2c^2}{m^2} \sum_{j=1}^{m-1} j < c^2. \]  
(16)

Moreover, by (12) and (14),
\[
\|W_m + Y_m\|_{F}^2 = \sum_{j=0}^{m-1} (m-j) \left| t_{m-j}[h] + \frac{m+j}{2m} (t_{m-j}[h] - t_{m-j}[h]) \right|^2 \\
+ \sum_{j=1}^{m-1} (m-j) \left| t_{m+j}[h] + \frac{m-j}{2m} (t_{m+j}[h] - t_{m+j}[h]) \right|^2 \\
= \sum_{j=0}^{m-1} (m-j) \left| \frac{m+j}{2m} t_{m-j}[h] + \frac{m-j}{2m} t_{m-j}[h] \right|^2 \\
+ \sum_{j=1}^{m-1} (m-j) \left| \frac{m-j}{2m} t_{m+j}[h] + \frac{m+j}{2m} t_{m+j}[h] \right|^2
\]

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\[
\leq \frac{1}{4m^2} \sum_{j=0}^{m-1} (m - j) ((m + j)|t_{m-j}[h]| + (m - j)|t_{m-j}[h]|)^2 + \\
\frac{1}{4m^2} \sum_{j=1}^{m-1} (m - j) ((m - j)|t_{m-j}[h]| + (m + j)|t_{m+j}[h]|)^2 \\
\leq \frac{\epsilon^2}{m^2} \sum_{j=0}^{m-1} (m - j) + \frac{\epsilon^2}{m^2} \sum_{j=1}^{m-1} (m - j) = \epsilon^2 .
\]

Putting this and (16) back into (15), we have \(|E_{2m}|_F < 2\epsilon. \square

We now combine Lemmas 7-9 to show that the spectra of \(\Delta_{2m}[f]\) cannot be clustered.

**Theorem 1.** Let \(f \in \mathcal{L}_{2\pi}\) be piecewise continuous with points of discontinuity in \((-\pi, \pi]\) at \(-\pi < \theta_1 < \cdots < \theta \nu \leq \pi\) and jumps

\[
\alpha_k \equiv \lim_{\theta \to \theta_k^+} f(\theta) - \lim_{\theta \to \theta_k^-} f(\theta), \quad k = 1, \ldots, \nu .
\]

Define \(|\alpha_{k_0}| = \max_{1 \leq k \leq \nu} |\alpha_k| .\) Then for any \(0 < \epsilon < |\alpha_{k_0}|/4,\) there exists a constant \(b,\) independent of \(m,\) such that

\[
N(\epsilon; \Delta_{2m}[f]) \geq \frac{4}{\pi} (1 + o(1)) \log m \cdot \text{sech}^{-1}\left(\frac{1}{2} + \frac{2\epsilon}{|\alpha_{k_0}|}\right) - b
\]

where \(o(1)\) tends to zero as \(m\) increases.

**Proof.** Putting (2) and (9) into (1), we find

\[
\frac{\alpha_{k_0}}{\pi} A_{2m} = \{\Delta_{2m}[f] + \frac{\alpha_{k_0}}{\pi} g_0 + \sum_{k=1}^{\nu} \alpha_k \delta_k g_k \} - \frac{\alpha_{k_0}}{\pi} B_{2m} - E_{2m}\right) - D_{2m} - \Delta_{2m}[f] \\
= G_{2m} - D_{2m} - \Delta_{2m}[f] ,
\]

where

\[
G_{2m} = \Delta_{2m}[f] + \frac{\alpha_{k_0}}{\pi} g_0 + \sum_{k=1}^{\nu} \alpha_k \delta_k g_k \} - \frac{\alpha_{k_0}}{\pi} B_{2m} - E_{2m} .
\]

We note that by (4), (11), Lemmas 7 and 3, the sequence of matrices \(\{G_{2m}\}\) has clustered spectra. Moreover, by Lemma 2 and (10),

\[
N\left(\frac{|\alpha_{k_0}|}{2} + 2\epsilon; \frac{\alpha_{k_0}}{\pi} A_{2m}\right) \leq N(\epsilon; G_{2m}) + N\left(\frac{|\alpha_{k_0}|}{2}; -D_{2m}\right) + N(\epsilon; -\Delta_{2m}[f]) \\
= N(\epsilon; G_{2m}) + N\left(\frac{|\alpha_{k_0}|}{2}; D_{2m}\right) + N(\epsilon; \Delta_{2m}[f]) \\
= N(\epsilon; G_{2m}) + N(\epsilon; \Delta_{2m}[f])
\]

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for all $\epsilon > 0$. Thus by (3),

$$N(\epsilon; \Delta_{2m}[f]) \geq N \left( \frac{|\alpha_{k_0}|}{2} + 2\epsilon \frac{\alpha_{k_0}}{\pi} A_{2m} \right) - N(\epsilon; G_{2m})$$

$$= N \left( \frac{|\alpha_{k_0}| + 4\epsilon}{2}\frac{1}{|\alpha_{k_0}|} A_{2m} \right) - N(\epsilon; G_{2m})$$

$$= \frac{4}{\pi} (1 + o(1)) \log m \cdot \text{sech}^{-1} \left( \frac{1}{2} + \frac{2\epsilon}{|\alpha_{k_0}|} \right) - N(\epsilon; G_{2m})$$

for all $0 < \epsilon < |\alpha_{k_0}|/4$. Finally, since $\{G_{2m}\}$ has clustered spectra, it follows that for any $0 < \epsilon < |\alpha_{k_0}|/4$, there exists a constant $b$ such that $N(\epsilon; G_{2m}) \leq b$ for all $m$. Hence the theorem is proved. \hfill \Box

§4 Spectrum of the Preconditioned Systems.

In this section, we consider the spectrum of the preconditioned matrices $C_n^{-1}[f]T_n[f]$. We note that by Lemma 1, $f$ should be nonnegative to guarantee that $T_n[f]$ and $C_n[f]$ are positive definite. When $C_n[f]$ is positive definite, $C_n^{-1/2}[f]$ is well-defined and $C_n^{-1}[f]T_n[f]$ is similar to the Hermitian matrix $C_n^{-1/2}[f]T_n[f]C_n^{-1/2}[f]$. The following theorem shows that the spectrum of

$$C_n[f]^{-\frac{1}{2}} \Delta_n[f]C_n[f]^{-\frac{1}{2}} = C_n^{-1/2}[f]T_n[f]C_n^{-1/2}[f] - I_n$$

cannot be clustered around zero.

**Theorem 2.** Let $f \in L_{2\pi}$ be nonnegative and piecewise continuous. Let its points of discontinuity in $(-\pi, \pi]$ be at $-\pi < \theta_1 < \cdots < \theta_\nu \leq \pi$ with jumps

$$\alpha_k = \lim_{\theta \to \theta_k^+} f(\theta) - \lim_{\theta \to \theta_k^-} f(\theta), \quad k = 1, \cdots, \nu$$

and $|\alpha_{k_0}| = \max_{1 \leq k \leq \nu} |\alpha_k|$. Then for any $0 < \epsilon < \frac{|\alpha_{k_0}|}{4\|f\|_\infty}$, there corresponds a constant $b$ such that

$$N(\epsilon; C_n[f]^{-\frac{1}{2}} \Delta_n[f]C_n[f]^{-\frac{1}{2}}) \geq \frac{4}{\pi} (1 + o(1)) \log \frac{n}{2} \cdot \text{sech}^{-1} \left( \frac{1}{2} + \frac{2\epsilon\|f\|_\infty}{|\alpha_{k_0}|} \right) - b$$

where $o(1)$ tends to zero as $n$ increases.
Proof. For simplicity, we write $\Delta_n[f]$ and $C_n[f]$ as $\Delta_n$ and $C_n$ respectively. For any nonzero vector $x$, let $y = \Delta_n C_n^{-\frac{1}{2}} x$. Then

$$
\frac{x^* C_n^{-\frac{1}{2}} \Delta_n C_n^{-1} \Delta_n C_n^{-\frac{1}{2}} x}{x^* x} = \frac{y^* C_n^{-1} y}{x^* x}.
$$

If $y = 0$, we have

$$
y^* C_n^{-1} y = \frac{1}{f_{\text{max}}} \cdot y^* y
$$

and if $y \neq 0$, then by Lemma 1,

$$
y^* C_n^{-1} y = \frac{y^* C_n^{-1} y}{y^* y} \cdot y^* y \geq \lambda_{\text{min}} (C_n^{-1}) \cdot y^* y \geq \frac{1}{f_{\text{max}}} \cdot y^* y. \tag{17}
$$

So we constantly have

$$
\frac{y^* C_n^{-1} y}{x^* x} \geq \frac{1}{f_{\text{max}}} \cdot y^* y = \frac{1}{f_{\text{max}}} \frac{x^* C_n^{-\frac{1}{2}} \Delta_n^2 C_n^{-\frac{1}{2}} x}{x^* x}.
$$

Let $z = C_n^{-\frac{1}{2}} x$. Notice that $z \neq 0$ since $x \neq 0$. Therefore we have

$$
\frac{y^* C_n^{-1} y}{x^* x} \geq \frac{1}{f_{\text{max}}} \frac{z^* \Delta_n^2 z}{x^* x} = \frac{1}{f_{\text{max}}} \frac{z^* \Delta_n^2 z}{z^* z} \cdot \frac{z^* z}{x^* x}.
$$

Since by Lemma 1 again,

$$
\frac{z^* z}{x^* x} = \frac{x^* C_n^{-1} x}{x^* x} \geq \lambda_{\text{min}} (C_n^{-1}) \geq \frac{1}{f_{\text{max}}},
$$

it follows that

$$
\frac{x^* C_n^{-\frac{1}{2}} \Delta_n C_n^{-1} \Delta_n C_n^{-\frac{1}{2}} x}{x^* x} = \frac{y^* C_n^{-1} y}{x^* x} \geq \frac{1}{f_{\text{max}}} \cdot \frac{z^* \Delta_n^2 z}{z^* z}.
$$

Hence by the Courant and Fischer theorem, see Wilkinson [20, p.101], we have, for any nonzero vectors $\{v_k\}_{k=1}^{j-1}$ in $C^n$,

$$
\max_{x \neq 0} \frac{x^* C_n^{-\frac{1}{2}} \Delta_n C_n^{-1} \Delta_n C_n^{-\frac{1}{2}} x}{x^* x} \geq \max_{x \neq 0} \frac{1}{f_{\text{max}}} \cdot \frac{z^* \Delta_n^2 z}{z^* z} = \max_{z \neq 0} \frac{1}{f_{\text{max}}} \cdot \frac{z^* \Delta_n^2 z}{z^* z} \geq \frac{1}{f_{\text{max}}} \cdot \lambda_j (\Delta_n^2),
$$

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where the eigenvalues $\lambda_j$ are ordered as $\lambda_1 \geq \lambda_2 \geq \cdots \geq \lambda_n$. Since $\{v_k\}_{k=1}^{j-1}$ are arbitrary, by the Courant-Fischer theorem again, we then have

$$\lambda_j(C_n^{-\frac{1}{2}} \Delta_n C_n^{-\frac{1}{2}}) \geq \frac{1}{f_{\text{max}}^2} \cdot \lambda_j(\Delta_n^2).$$

Therefore, for $0 < \epsilon < \frac{|\alpha_{\text{e0}}|}{4f_{\text{max}}}$,

$$N(\epsilon; C_n^{-\frac{1}{2}} \Delta_n C_n^{-\frac{1}{2}}) = N(\epsilon^2; (C_n^{-\frac{1}{2}} \Delta_n C_n^{-\frac{1}{2}})^*(C_n^{-\frac{1}{2}} \Delta_n C_n^{-\frac{1}{2}}))$$

$$= N(\epsilon^2; C_n^{-\frac{1}{2}} \Delta_n C_n^{-\frac{1}{2}} \Delta_n C_n^{-\frac{1}{2}})$$

$$\geq N(\epsilon^2; \frac{1}{f_{\text{max}}^2} \Delta_n^2) = N(f_{\text{max}}^2 \epsilon^2; \Delta_n^2) = N(f_{\text{max}} \epsilon; \Delta_n).$$

Hence by Theorem 1, we have

$$N(\epsilon; C_n^{-\frac{1}{2}} \Delta_n C_n^{-\frac{1}{2}}) \geq \frac{4}{\pi} (1 + o(1)) \log \frac{n}{2} \cdot \text{sech}^{-1} \left( \frac{1}{\frac{1}{2} + \frac{2\epsilon f_{\text{max}}}{|\alpha_{\text{e0}}|}} \right) - b. \quad \blacksquare$$

§5 Bounds on the Number of Outlying Eigenvalues.

In this section, we show that if $f$ is strictly positive, then the number of outlying eigenvalues of $C_n^{-1}[f]T_n[f]$ cannot be more than $O(\log n)$. We begin with the following Lemma.

**Lemma 10.** Let $f \in \mathcal{L}_{2\pi}$ be piecewise continuous with points of discontinuity in $(-\pi, \pi]$ at $-\pi < \theta_1 < \cdots < \theta_{\nu} \leq \pi$ and jumps $\alpha_k$, $k = 1, \cdots, \nu$. Then for all sufficiently small $\epsilon > 0$, there exist positive constants $c_1$ and $c_2$, independent of $m$, such that

$$c_1 \log m \leq N(\epsilon; \Delta_{2m}[f]) \leq c_2 \log m .$$

**Proof.** For $k = 1, 2, \ldots, \nu$, we define

$$\tilde{g}_k(\theta) = \begin{cases} \theta + \pi - \theta_k & -\pi < \theta \leq \theta_k , \\ \theta - \pi - \theta_k & \theta_k < \theta \leq \pi , \end{cases}$$

and write $f$ as

$$f = \{ f + \sum_{k=1}^{\nu} \frac{\alpha_k}{2\pi} \tilde{g}_k \} - \sum_{k=1}^{\nu} \frac{\alpha_k}{2\pi} \tilde{g}_k .$$

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It is easy to check that the first term on the right side is continuous. By Lemma 8,

$$
\Delta_{2m}[f] = \Delta_{2m}[f + \sum_{k=1}^{\nu} \frac{\alpha_k}{2\pi} \bar{g}_k] - \sum_{k=1}^{\nu} \frac{\alpha_k}{2\pi} \Delta_{2m}[\bar{g}_k] \\
= \Delta_{2m}[f + \sum_{k=1}^{\nu} \frac{\alpha_k}{2\pi} \bar{g}_k] - \sum_{k=1}^{\nu} \frac{\alpha_k}{2\pi} (A_{k,2m} + B_{k,2m}),
$$

where $A_{k,2m}$ and $B_{k,2m}$ satisfy the properties in (3) and (4) respectively. Hence by Lemmas 2-4, we have for any $0 < \epsilon < \frac{\nu + 1}{2} |\alpha_k|$, (where as before $|\alpha_k| = \max_{1 \leq k \leq \nu} |\alpha_k|$), there exists a positive constant $c$ such that

$$
N(\epsilon; \Delta_{2m}[f]) \leq N\left(\frac{\epsilon}{\nu + 1}; \Delta_{2m}[f + \sum_{k=1}^{\nu} \frac{\alpha_k}{2\pi} \bar{g}_k] - \sum_{k=1}^{\nu} \frac{\alpha_k}{2\pi} A_{k,2m}\right) + \\
+ N\left(\frac{\nu \epsilon}{\nu + 1}; -\sum_{k=1}^{\nu} \frac{\alpha_k}{2\pi} B_{k,2m}\right) \\
\leq c + \nu \sum_{k=1}^{\nu} N\left(\frac{2\pi \epsilon}{\nu + 1}; A_{k,2m}\right) \\
= c + \nu \sum_{k=1}^{\nu} \frac{4}{\pi} \log m \cdot \text{sech}^{-1}\left(\frac{2\epsilon}{|\alpha_k| (\nu + 1)}\right) \cdot (1 + o(1)) \\
\leq c + \frac{4}{\pi} \log m \sum_{k=1}^{\nu} (1 + o(1)) \cdot \text{sech}^{-1}\left(\frac{2\epsilon}{|\alpha_k| (\nu + 1)}\right) \\
= c + \frac{4\nu}{\pi} \log m \cdot (1 + o(1)) \cdot \text{sech}^{-1}\left(\frac{2\epsilon}{|\alpha_k| (\nu + 1)}\right).
$$

By combining this result with Theorem 1, the Lemma follows.

As a corollary, we can show that the matrix $C_n[f]^{-1}T_n[f] - I_n$ will have at most $O(\log n)$ outlying eigenvalues provided that $f_{\min} > 0$.

**Theorem 3.** Let $f \in L_{2\pi}$ be piecewise continuous with $f_{\min} > 0$. Then for all sufficiently small $\epsilon > 0$, there exist positive constants $c_3$ and $c_4$ such that

$$
c_3 \log \frac{n}{2} \leq N(\epsilon; C_n[f]^{-\frac{1}{2}} \Delta_n[f] C_n[f]^{-\frac{1}{2}}) \leq c_4 \log \frac{n}{2}.
$$

**Proof.** The proof is similar to Theorem 2 with (17) replaced by

$$
y^* C_n^{-1} y = y^* C_n^{-1 1} y \leq y^* y \leq \lambda_{\max}(C_n^{-1}) \cdot y^* y \leq \frac{1}{f_{\min}} \cdot y^* y,
$$

where the last inequality above follows from Lemma 1.
§6 Numerical Results.

In this section, we illustrate by numerical examples how the discontinuities in the generating function \( f \) affect the convergence rate of the method. In the examples, test functions \( f \) defined on \((-\pi, \pi]\) are used to generate Toeplitz matrices \( T_n[f] \) and the systems \( T_n[f] x = b \), where \( b = \frac{1}{\sqrt{n}} (1, 1, \cdots, 1, 1)^\ast \), are then solved by the preconditioned conjugate gradient method with or without the preconditioner \( C_n[f] \). All computations are done by Matlab on a Sparc II workstation at UCLA. The zero vector is used as the initial guess and the stopping criterion is \( ||r_q||_2 / ||r_0||_2 \leq 10^{-7} \), where \( r_q \) is the residual vector after \( q \) iterations. Table 1 shows the numbers of iterations required for convergence. In the table, the first row gives the generating functions and the second row indicates the preconditioner used. The function \( f_{\beta,\gamma} \), \( 0 \leq \gamma < \beta \), is a piecewise linear function defined by

\[
f_{\{\beta,\gamma\}}(\theta) = \begin{cases} 
\frac{\beta - \gamma}{\pi} \theta + \beta & -\pi < \theta \leq 0, \\
\frac{\beta - \gamma}{\pi} \theta + \gamma & 0 < \theta \leq \pi,
\end{cases}
\]

where \( \beta \) and \( \gamma \) are the maximum and minimum values of \( f_{\{\beta,\gamma\}} \) on \((-\pi, \pi] \) respectively.

<table>
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<tr>
<th>( n )</th>
<th>( \theta^4 + 1 )</th>
<th>( (\theta + \pi)^2 + 1 )</th>
<th>( f_{{10,0}} )</th>
<th>( (\theta + \pi)^2 )</th>
<th>( f_{{10,0}} )</th>
</tr>
</thead>
<tbody>
<tr>
<td>None</td>
<td>( C_n[f] )</td>
<td>None</td>
<td>( C_n[f] )</td>
<td>None</td>
<td>( C_n[f] )</td>
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</tbody>
</table>

**Table 1. Number of iterations for different generating functions.**

We note that the first generating function \( \theta^4 + 1 \) is a \( 2\pi \)-periodic function and the convergence rate obtained here is typical for such class of functions, see Chan [2]. The other four functions are all piecewise continuous. Note that the second and the third functions are strictly positive. Therefore \( T_n[f], C_n[f] \) and hence \( C_n^{-1}[f] T_n[f] \) are all well-conditioned in view of Lemma 1. In particular, the corresponding systems will converge linearly, i.e. the method will converge in finite number of steps independent of the matrix
size. So although the $O(\log n)$ effect can be seen for the preconditioned systems for small $n$, it will level off when $n$ gets larger. For the last two functions, since their $f_{\min} = 0$, the matrices $T_n[f]$ will no longer be well-conditioned. In fact, we see that for the non-preconditioned systems, the numbers of iterations required for convergence increase like $O(n)$ and $O(\sqrt{n})$ respectively, cf. Chan [3, p.338]. In these cases, the number of iterations for the preconditioned systems grows even faster than $O(\log n)$.

For comparison, the spectra of the preconditioned systems for $n = 64$ were computed and shown in Figure 1 with the first test function $\theta^4 + 1$ at the bottom (i.e. $y = 1$ in the figure) to the fifth one $f_{(10,0)}$ at the top. For the last four functions, we can see that their corresponding spectra are less clustered than the first one.

![Figure 1. Spectra of Preconditioned Systems for n = 64.](image-url)
§7 Concluding Remarks.

We have proved in this paper that when the T. Chan circulant preconditioner is used to precondition Toeplitz matrices that are generated by nonnegative piecewise continuous functions, the resulting matrices cannot have spectrum clustered around 1 and the number of outlying eigenvalues grows at least like $O(\log n)$. We then show by numerical examples that these outlying eigenvalues do affect the convergence rate of the method and in general the convergence rate is no longer superlinear and the number of iterations required for convergence increases at least like $O(\log n)$ too. For such systems, it is better to use band-Toeplitz preconditioners instead of circulant preconditioners for they guarantee linear convergence rate whenever $f$ is nonnegative piecewise continuous, see Chan and Ng [4, Theorem 1]. We finally remark that recently, Tyryshnikov [17] has established a generalized Szegö theorem and used that to prove that if $f$ is in $L_2$ with $f_{\min} > 0$, then the number of outlying eigenvalues grows no more than $o(n)$. Theorem 3 in this paper can be viewed as a stronger form of his result under a stronger assumption.

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References


