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Eigenvalue estimates for non-normal matrices and the zeros of random orthogonal polynomials on the unit circle

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Abstract

We prove that for any $n \times n$ matrix, A, and z with $|z| \geqslant \|A\|$, we have that $\|(z-A)^{-1}\| \leqslant \cot(\frac{\pi}{4n})$ $\operatorname{dist}(z, \operatorname{spec}(A))^{-1}$. We apply this result to the study of random orthogonal polynomials on the unit circle.
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1. Introduction

This paper concerns a sharp bound on the approximation of eigenvalues of general non-normal matrices that we found in a study of the zeros of orthogonal polynomials. We begin with a brief discussion of the motivating problem, which we return to in Section 7.

Given a probability measure $d\mu$ on $\mathbb{C}$ with

$$\int |z|^n \, d\mu(z) < \infty \tag{1.1}$$

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we define the monic orthogonal polynomials, $\Phi_n(z)$, by

$$\Phi_n(z) = z^n + \text{lower order} \tag{1.2}$$

$$\int \overline{z^j}\, \Phi_n(z)\, d\mu(z) = 0, \quad j = 0, 1, \ldots, n-1. \tag{1.3}$$

If

$$P_n = \text{orthogonal projection in } L^2(\mathbb{C}, d\mu) \text{ onto polynomials of degree } n-1 \text{ or less} \tag{1.4}$$

then

$$\Phi_n = (1 - P_n) z^n. \tag{1.5}$$

A key role is played by the operator

$$A_n = P_n M_z P_n \restriction \mathrm{Ran}(P_n), \tag{1.6}$$

where M_z is the operator of multiplication by z and A_n is an operator on the n-dimensional space $\mathrm{Ran}(P_n)$.

If z_0 is a zero of $\Phi_n(z)$ of order k, then $f_{z_0} \equiv (z - z_0)^{-k}\Phi_n(z)$ is in $\mathrm{Ran}(P_n)$ and

$$(A_n - z_0)^k f_{z_0} = 0, \quad (A - z_0)^{k-1} f_{z_0} \neq 0, \tag{1.7}$$

which implies

$$\Phi_n(z) = \det(z - A_n). \tag{1.8}$$

Also, $\Phi_n(z)$ is the minimal polynomial for A_n.

In the study of orthogonal polynomials on the real line (OPRL), a key role is played by the fact that for any $y \in \mathrm{Ran}(P_n)$ with $\|y\|_{L^2} = 1$,

$$\mathrm{dist}(z_0, \{\text{zeros of } \Phi_n\}) \leqslant \|(A_n - z_0)y\| \quad \text{(OPRL case)}. \tag{1.9}$$

This holds because, in the OPRL case, A_n is self-adjoint. Indeed, for any normal operator, B, (throughout $\|\cdot\|$ is a Hilbert space norm; for $n \times n$ matrices, the usual matrix norm induced by the Euclidean inner product)

$$\mathrm{dist}(z_0, \mathrm{spec}(B)) = \|(B - z_0)^{-1}\|^{-1} \tag{1.10}$$

and, of course, for any invertible operator C,

$$\inf\{\|Cy\| \mid \|y\| = 1\} = \|C^{-1}\|^{-1}. \tag{1.11}$$

We were motivated by seeking a replacement of (1.9) in a case where A_n is non-normal. Indeed, we had a specific situation of orthogonal polynomials on the unit circle (OPUC; see [17,18]) where one has a sequence $z_n \in \partial\mathbb{D} = \{z \mid |z| = 1\}$ and corresponding unit trial vectors, y_n, so that

$$\|(A_n - z_n)y_n\| \leqslant C_1 e^{-C_2 n} \tag{1.12}$$

for all n with $C_2 > 0$. We would like to conclude that $\Phi_n(z)$ has zeros near z_n.

It is certainly not sufficient that $\|(A_n - z_n)y_n\| \to 0$. For the case $d\mu(z) = d\theta/2\pi$ has $\Phi_n(z) = \mathrm{dist}(1, \mathrm{spec}(A_n)) = 1$, but if $y_n = (1 + z + \cdots + z^{n-1})/\sqrt{n}$, then

$\|(A_n - 1)y_n\| = \|P_n(z-1)y_n\| = n^{-1/2}\|P_n(z^n - 1)\| = n^{-1/2}\|1\| = n^{-1/2}$. As we will see later, by a clever choice of y_n, one can even get trial vectors with $\|(A_n - 1)y_n\| = O(n^{-1})$.

Of course, by (1.11), we are really seeking some kind of bound relating $\|(A_n - z_n)^{-1}\|$ to $\operatorname{dist}(z_n, \operatorname{spec}(A_n))$. At first sight, the prognosis for this does not seem hopeful. The $n \times n$ matrix

$$N_n = \begin{pmatrix} 0 & 1 & & 0 \\ & \ddots & \ddots & \\ & & \ddots & 1 \\ 0 & & & 0 \end{pmatrix} \tag{1.13}$$

has

$$\|(z - N_n)^{-1}\| \geqslant |z|^{-n} \tag{1.14}$$

since $(z - N_n)^{-1} = \sum_{j=0}^{n-1} z^{-j-1}(N_n)^j$ has z^{-n} in the $1, n$ position. Thus, as is well known, $\|(A_n - z)^{-1}\|$ for general $n \times n$ matrices A_n and general z cannot be bounded by better than $\operatorname{dist}(z, \operatorname{spec}(A_n))^{-n}$. Indeed, the existence of such bounds by Henrici [4] is part of an extensive literature on general variational bounds on eigenvalues. Translated to a variational bound, this would give $\operatorname{dist}(z_n, \{\text{zeros of } \Phi_n\}) \leqslant C\|(A_n - z_n)y\|^{1/n}$, which would not give anything useful from (1.12).

We note that as $n \to \infty$, there can be difficulties even if z_0 stays away from $\operatorname{spec}(A_n)$. For, by (1.14),

$$\|(1 - 2N_n)^{-1}\| \geqslant 2^{n-1} \tag{1.15}$$

diverges as $n \to \infty$ even though $\|2N_n\|$ is bounded in n.

Despite these initial negative indications, we have found a linear variational principle that lets us get information from (1.12). The key realization is that z_n and $\|A_n\|$ are not general. Indeed,

$$|z_n| = \|A_n\| = 1. \tag{1.16}$$

It is not a new result that a linear bound holds in the generality we discuss. In [11], Nikolski presents a general method for estimating norms of inverses in terms of minimal polynomials (see the proof of Lemma 3.2 of [11]) that is related to our argument in Section 6.1. His ideas yield a linear bound but not with the optimal constant we find.

Our main theorem is

Theorem 1. *Let $\mathcal{M}_n$ be the set of pairs (A, z) where A is an $n \times n$ matrix, $z \in \mathbb{C}$ with*

$$|z| \geqslant \|A\| \tag{1.17}$$

and

$$z \notin \operatorname{spec}(A). \tag{1.18}$$

Then

$$c(n) \equiv \sup_{\mathcal{M}_n} \operatorname{dist}(z, \operatorname{spec}(A))\|(A - z)^{-1}\| = \cot\left(\frac{\pi}{4n}\right). \tag{1.19}$$

Of course, the remarkable fact, given (1.14), is that $c(n) < \infty$ when we only use the first power of $\operatorname{dist}(z, \operatorname{spec}(A))$. It implies that so long as (1.17) holds,

$$\operatorname{dist}(z, \operatorname{spec}(A)) \leqslant c(n) \|(A - z)y\| \tag{1.20}$$

for any unit vector y. For this to be useful in the context of (1.12), we need only mild growth conditions on $c(n)$; see (1.21) below.

As an amusing aside, we note that

$$c(1) = 1 = 0 + \sqrt{1},$$
$$c(2) = 1 + \sqrt{2},$$
$$c(3) = 2 + \sqrt{3},$$

but the obvious extrapolation from this fails. Instead, because of properties of $\cot(x)$,

$$c(n) \leqslant \frac{4}{\pi} n, \tag{1.21}$$

$$\frac{c(n)}{n} \text{ is monotone increasing to } \frac{4}{\pi}$$

so, in fact, for $n \geqslant 3$,

$$\frac{2 + \sqrt{3}}{3} \leqslant \frac{c(n)}{n} \leqslant \frac{4}{\pi}$$

a spread of 2.3%.

We note that, by replacing A by A/z and z by 1, it suffices to prove

$$\sup_{\|A\|<1} \operatorname{dist}(1, \operatorname{spec}(A)) \|(1 - A)^{-1}\| = \cot\left(\frac{\pi}{4n}\right) \tag{1.22}$$

and it is this that we will establish by proving three statements. We will use the special $n \times n$ matrix

$$M_n = \begin{pmatrix} 1 & 2 & \dots & 2 \\ 0 & 1 & \dots & 2 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 1 \end{pmatrix} \tag{1.23}$$

given by

$$(M_n)_{k\ell} = \begin{cases} 2 & \text{if } k < \ell, \\ 1 & \text{if } k = \ell, \\ 0 & \text{if } k > \ell. \end{cases}$$

Our three sub-results are

Theorem 2. $\|M_n\| = \cot(\pi/4n)$.

Theorem 3. *For each* $0 < a < 1$, *there exist* $n \times n$ *matrices* $A_n(a)$ *with*

$$\|A_n(a)\| \leqslant 1, \quad \operatorname{spec}(A_n) = \{a\} \tag{1.24}$$

and

$$\lim_{a\uparrow 1}(1-a)(1-A_n(a))^{-1} = M_n. \tag{1.25}$$

Theorem 4. *Let A be an upper triangular matrix with $\|A\| \leqslant 1$ and $1 \notin \operatorname{spec}(A)$. Then*

$$\operatorname{dist}(1, \operatorname{spec}(A))|(1-A)^{-1}_{k\ell}| \leqslant \begin{cases} 2 & \text{if } k < \ell, \\ 1 & \text{if } k = \ell, \\ 0 & \text{if } k > \ell. \end{cases} \tag{1.26}$$

Proof that Theorems 2–4 ⇒ Theorem 1. Any matrix has an orthonormal basis in which it is upper triangular: one constructs such a Schur basis by applying Gram–Schmidt to any algebraic basis in which A has Jordan normal form. In such a basis, (1.26) says that

$$\operatorname{dist}(1, \operatorname{spec}(A))\|(1-A)^{-1}y\| \leqslant \|M_n y\| \leqslant \|M_n\|\,\|y\|$$

so Theorem 2 implies LHS of (1.22) $\leqslant \cot(\pi/4n)$.

On the other hand, using $A_n(a)$ in $\operatorname{dist}(1, \operatorname{spec}(A))\|(1-A)^{-1}\|$ implies LHS of (1.22) $\geqslant \cot(\pi/4n)$. We thus have (1.22) and, as noted, this implies (1.19). □

To place Theorem 1 in context, we note that if $|z| > \|A\|$,

$$\|(z-A)^{-1}\| \leqslant \sum_{j=0}^{\infty} |z|^{-j-1}\|A\|^j = (|z| - \|A\|)^{-1}. \tag{1.27}$$

So (1.19) provides a borderline between the dimension-independent bound (1.27) for $|z| > \|A\|$ and the exponential growth that may happen if $|z| < \|A\|$, essentially the phenomenon of pseudospectra which is well documented in [24]; see also [15].

The structure of this paper is as follows. In Section 2, we will prove Theorem 4, the most significant result in this paper since it implies $c(n) < \infty$ and, indeed, with no effort that $c(n) \leqslant 2n$. Our initial proofs of $c(n) < \infty$ were more involved—the fact that our final proof is quite simple should not obscure the fact that $c(n) < \infty$ is a result we find both surprising and deep.

In Section 3, we use upper triangular Toeplitz matrices to construct $A_n(a)$ and prove Theorem 3. Sections 4 and 5 prove Theorem 2; indeed, we also find that if

$$(Q_n(a))_{k\ell} = \begin{cases} 1 & \text{if } k < \ell, \\ a & \text{if } k = \ell, \\ 0 & \text{if } k > \ell \end{cases} \tag{1.28}$$

then

$$\|Q_n(1)\| = \frac{1}{2\sin(\frac{\pi}{4n+2})} \tag{1.29}$$

which means we can compute $\|Q_n(a)\|$ for $a = 0, \frac{1}{2}, 1$. While the calculation of $\|M_n\|$ and $\|Q_n(1)\|$ is based on explicit formulae for all the eigenvalues and eigenvectors of certain associated operators, we could just pull them out of a hat. Instead, in Section 4, we discuss the motivation that led to our guess of eigenvectors, and in Section 5 explicitly prove Theorem 2.

Section 6 contains a number of remarks and extensions concerning Theorem 1, most importantly to numerical range concerns. Section 7 contains the application to random OPUC.

2. The key bound

Our goal in this section is to prove Theorem 4. A is an upper triangular $n \times n$ matrix. Let $\lambda_1, \ldots, \lambda_n$ be its diagonal elements. Since

$$\det(z - A) = \prod_{j=1}^{n} (z - \lambda_j) \tag{2.1}$$

the λ_j's are the eigenvalues of A counting algebraic multiplicity. In particular,

$$\sup_j |1 - \lambda_j|^{-1} = \operatorname{dist}(1, \operatorname{spec}(A))^{-1}. \tag{2.2}$$

Define

$$C = (1 - A)^{-1} + (1 - A^*)^{-1} - 1. \tag{2.3}$$

Proposition 2.1. *Suppose* $\|A\| \leqslant 1$. *Then*

(a)
$$\begin{aligned} C_{jj} &= |1 - \lambda_j|^{-2}(1 - |\lambda_j|^2) \\ &\leqslant 2|1 - \lambda_j|^{-1}, \end{aligned} \tag{2.4}$$

(b) $C \geqslant 0$,

(c)
$$|C_{jk}| \leqslant |C_{jj}|^{1/2} |C_{kk}|^{1/2}. \tag{2.5}$$

(d) *If* $j < k$, *then* $(1 - A)^{-1}_{jk} = C_{jk}$.

Proof. (a) Since A is upper triangular,

$$[(1 - A)^{-1}]_{jj} = (1 - \lambda_j)^{-1} \tag{2.6}$$

so (2.4) comes from

$$(1 - \lambda_j)^{-1} + (1 - \bar{\lambda}_j)^{-1} - 1 = |1 - \lambda_j|^{-2}(1 - |\lambda_j|^2) \tag{2.7}$$

and the fact that for $|\lambda| \leqslant 1$,

$$\begin{aligned} |1 - \lambda|^{-1}(1 - |\lambda|^2) &= (1 + |\lambda|)(1 - |\lambda|)(|1 - \lambda|^{-1}) \\ &\leqslant 2 \end{aligned}$$

since $1 - |\lambda| \leqslant |1 - \lambda|$.

(b) The operator analog of (2.7) is the direct computation

$$C = [(1 - A)^{-1}]^*(1 - A^*A)(1 - A)^{-1} \geqslant 0 \tag{2.8}$$

since $\|A\| \leqslant 1$ implies $A^*A \leqslant 1$.

(c) This is true for any positive definite matrix.

(d) $(1 - A^*)^{-1}$ is lower triangular and 1 is diagonal. □

Proof of Theorem 4. $(1 - A)^{-1}$ is upper triangular so $[(1 - A)^{-1}]_{k\ell} = 0$ if $k > \ell$. By (2.6) and (2.2),

$$|[(1 - A)^{-1}]_{kk}| = |1 - \lambda_k|^{-1} \leqslant \operatorname{dist}(1, \operatorname{spec}(A))^{-1}. \tag{2.9}$$

By (a), (c), (d) of the proposition, if $k < \ell$,

$$\begin{aligned}|[(1-A)^{-1}]_{k\ell}| &\leqslant [|1-\lambda_k|^{-2}|1-\lambda_\ell|^{-2}(1-|\lambda_k|^2)(1-|\lambda_\ell|^2)]^{1/2}\\ &\leqslant 2[|1-\lambda_k|^{-1}|1-\lambda_\ell|^{-1}]^{1/2}\\ &\leqslant 2[\mathrm{dist}(1,\mathrm{spec}(A))]^{-1}\end{aligned}$$

by (2.2). □

3. Upper triangular Toeplitz matrices

A Toeplitz matrix [1] is one that is constant along diagonals, that is, A_{jk} is a function of $j-k$. An $n \times n$ upper triangular Toeplitz matrix (UTTM) is thus of the form

$$\begin{pmatrix} a_0 & a_1 & a_2 & \dots & a_{n-1}\\ 0 & a_0 & a_1 & \dots & a_{n-2}\\ \vdots & \vdots & \vdots & \ddots & \vdots\\ 0 & 0 & 0 & \cdots & a_0 \end{pmatrix}. \tag{3.1}$$

These concern us because M_n is of this form and because the operators, $A_n(a)$, of Theorem 3 will be of this form. In this section, after recalling the basics of UTTM, we will prove Theorem 3. Then we will state some results, essentially due to Schur [16], on the norms of UTTM that we will need in Section 5 in one calculation of the norm of M_n.

Given any function, f, which is analytic near zero, we write $T_n(f)$ for the matrix in (3.1) if

$$f(z) = a_0 + a_1 z + \cdots + a_{n-1}z^{n-1} + O(z^n). \tag{3.2}$$

f is called a symbol for $T_n(f)$.

We note that

$$T_n(fg) = T_n(f)T_n(g). \tag{3.3}$$

This can be seen by multiplying matrices and Taylor series or by manipulating projections on ℓ^2 (see, e.g., Corollary 6.2.3 of [17]).

In addition, if f is analytic in $\{z \mid |z| < 1\}$, then

$$\|T_n(f)\| \leqslant \sup_{|z|<1} |f(z)|. \tag{3.4}$$

To see this well-known fact, associate an analytic function

$$v(z) = v_0 + v_1 z + \cdots \tag{3.5}$$

to the vector $\varphi_n(v) \in \mathbb{C}^n$ by

$$\varphi_n(v) = (v_{n-1}, v_{n-2}, \dots, v_0)^T \tag{3.6}$$

and note that with $\|\cdot\|_2$, the H^2 norm,

$$\|\varphi_n(v)\| = \inf\{\|v\|_2 \mid \varphi_n = \varphi_n(v)\}, \tag{3.7}$$

$$T_n(f)\varphi_n(v) = \varphi_n(fv) \tag{3.8}$$

and

$$\|fv\|_2 \leqslant \|f\|_\infty \|v\|_2. \tag{3.9}$$

If N_n is given by (1.13), then $T_n(f) = f(N_n)$, so an alternate proof of (3.4) may be based on von Neumann's theorem; see Section 6.5.

Proof of Theorem 3. For a with $0 < a < 1$, define

$$f_a(z) = \frac{z+a}{1+az} \tag{3.10}$$

and define

$$A_n(a) = T_n(f_a). \tag{3.11}$$

Then $f_a(e^{i\theta}) = e^{i\theta}\overline{(1+ae^{i\theta})}/(1+ae^{i\theta})$ has $|f_a(e^{i\theta})| = 1$, so $\sup_{|z|<1}|f_a(z)| = 1$ and thus, by (3.4),

$$\|A_n(a)\| \leqslant 1. \tag{3.12}$$

By (3.1),

$$\operatorname{spec}(A_n(a)) = \{f_a(0)\} = \{a\}. \tag{3.13}$$

By (3.5),

$$(1 - A_n(a))^{-1} = T_n((1 - f_a(z))^{-1}). \tag{3.14}$$

Now

$$(1-a)(1-f_a(z))^{-1} = \frac{z+a}{1-z} \tag{3.15}$$

so

$$\lim_{a\uparrow 1}(1-a)(1-f_a(z))^{-1} = \frac{1+z}{1-z}. \tag{3.16}$$

Thus,

$$\lim_{a\uparrow 1}(1-a)(1-A_n(a))^{-1} = T_n\left(\frac{1+z}{1-z}\right) = M_n \tag{3.17}$$

since $(1+z)/(1-z) = 1 + 2z + 2z^2 + \cdots$. $\square$

We now want to refine (3.4) to get equality for a suitable f. A key role is played by

Lemma 3.1. *Let $\alpha \in \mathbb{D}$ and A an operator with $\overline{\alpha}^{-1} \notin \operatorname{spec}(A)$. Define*

$$B = (A - \alpha)(1 - \overline{\alpha}A)^{-1}. \tag{3.18}$$

Then

$$(1) \quad \|B\| \leqslant 1 \Leftrightarrow \|A\| \leqslant 1, \tag{3.19}$$

$$(2) \quad \|B\| = 1 \Leftrightarrow \|A\| = 1. \tag{3.20}$$

Proof. By a direct calculation,

$$1 - B^*B = (1 - \alpha A^*)^{-1}[(1 - |\alpha|^2)(1 - A^*A)](1 - \overline{\alpha}A)^{-1}. \tag{3.21}$$

Eq. (3.19) follows since $1 - B^*B \geqslant 0 \Leftrightarrow 1 - A^*A \geqslant 0$, and (3.20) follows since (3.21) implies

$$\inf_{\|\varphi\|=1} (\varphi, (1 - B^*B)\varphi) = 0 \Leftrightarrow \inf_{\|\varphi\|=1} (\varphi, (1 - A^*A)\varphi) = 0. \quad \square$$

Remark. This lemma is further discussed in Section 6.5.

Theorem 3.2. *If A is an $n \times n$ UTTM with $\|A\| \leqslant 1$, then there exists an analytic function, f, on $\mathbb{D}$ such that*

$$\sup_{|z|<1} |f(z)| \leqslant 1 \tag{3.22}$$

and

$$A = T_n(f). \tag{3.23}$$

Proof. The proof is by induction on n. If $n = 1$, $\|A\| \leqslant 1$ means $|a_0| \leqslant 1$ and we can take $f(z) \equiv a_0$. For general n, $\|A\| \leqslant 1$ means $|a_0| \leqslant 1$. If $|a_0| = 1$, then $A = a_0\mathbf{1}$ and we can take $f(z) \equiv a_0$. If $a_0 < 1$, define B by (3.18) with $\alpha = a_0$. B is a UTTM with zero diagonal terms, so

$$B = \begin{pmatrix} 0 & & \tilde{B} \\ & \ddots & \\ 0 & & 0 \end{pmatrix}, \tag{3.24}$$

where $\|\tilde{B}\| = \|B\| \leqslant 1$ by the lemma.

By the induction hypothesis, $\tilde{B} = T_{n-1}(g)$ where

$$\sup_{|z|<1} |g(z)| \leqslant 1. \tag{3.25}$$

Then (3.23) holds with

$$f = \frac{a_0 + zg}{1 + \overline{a}_0 zg}. \tag{3.26}$$

(3.25) and (3.26) imply (3.22). $\square$

Remarks. (1) By iterating $f \to g$, we see that one constructs f via the Schur algorithm; see Section 1.3 of [17].

(2) Combining this and (3.4), one obtains Schur's celebrated result that $a_0 + a_1 z + \cdots + a_{n-1} z^{n-1}$ is the start of the Taylor series of a Schur function if and only if the matrix A of (3.1) obeys $A^*A \leqslant 1$. This result is intimately connected to Nehari's theorem on the norm of Hankel operators [8,13]; see Partington [12].

(3) This is classical; see [1,10,13].

To state the last result of this section, we need a definition:

Definition. A *Blaschke factor* is a function on $\mathbb{D}$ of the form

$$f(z, w) = \frac{z - w}{1 - \overline{w}z}, \tag{3.27}$$

where $w \in \mathbb{D}$. A (finite) *Blaschke product* is a function of the form

$$f(z) = \omega \prod_{j=1}^{k} f(z, w_k), \tag{3.28}$$

where $\omega \in \partial\mathbb{D}$. k is called the *order* of f. We allow $k = 0$, in which case $f(z)$ is a constant value in $\partial\mathbb{D}$.

Theorem 3.3. *An $n \times n$* UTTM, *A, has $\|A\| = c$ if and only if $A = T_n(f)$ for an f so that $c^{-1} f$ is a Blaschke product of order $k \leqslant n - 1$.*

Proof (*See as alternates: [10,13]*). Without loss, we can take $c = 1$. The proof is by induction on n. If $n = 1$, k must be 0, and the theorem says $|a_0| = 1$ if and only if $f(0) = \omega \in \partial\mathbb{D}$, which is true.

It is not hard to see that if f and f_1 are related by

$$f_1(z) = z^{-1} \frac{f(z) - f(0)}{1 - \overline{f(0)}\, f(z)}$$

then f is a Blaschke product of order $k \geqslant 1$ if and only if f_1 is a Blaschke product of order $k - 1$.

Given A a UTTM with $\|A\| \leqslant 1$, $|a_0| = 1$ if and only if $A = T_n(a_0)$, that is, A is given by a Blaschke product of order 0. If $|a_0| < 1$, we define B by (3.18). $\|B\| = 1$ if and only if $\|A\| = 1$. $\tilde{B}$ given by (3.25) is related to A by $A = T_n(f)$ if and only if $\tilde{B} = T_{n-1}(f_1)$. Thus, by induction, $\|A\| = 1$ if and only if f is a Blaschke product of order $k \leqslant n - 1$. $\square$

4. Inverse of differential/difference operators

In this section and the next, we will find explicit formulae for the norms of M_n and $Q_n \equiv Q_n(1)$ given by (1.28). Indeed, we will find all the eigenvalues and eigenvectors for $|M_n|$ and $|Q_n|$ where $|A| = \sqrt{A^*A}$. A key to our finding this was understanding a kind of continuum limit of M_n: Let K be the Volterra-type operator on $\mathcal{H} = L^2([0, 1], dx)$ with integral kernel

$$K(x, y) = \begin{cases} 1 & 0 \leqslant x \leqslant y \leqslant 1, \\ 0 & 0 \leqslant y < x < 1. \end{cases}$$

In some formal sense, K is a limit of either M_n or Q_n, but in a precise sense, M_n is a restriction of K:

Proposition 4.1. *Let π_n be the projection of $\mathcal{H}$ onto the space of functions constant on each interval $[\frac{j}{n}, \frac{j+1}{n})$, $j = 0, 1, \ldots, n - 1$. Then*

$$\pi_n K \pi_n \tag{4.1}$$

is unitarily equivalent to $\frac{1}{2}M_n/n$. *In particular*,

$$\|M_n\| \leqslant 2n\|K\|, \tag{4.2}$$

$$\lim_{n\to\infty} \frac{\|M_n\|}{n} = 2\|K\|. \tag{4.3}$$

Proof. Let $\{f_j^{(n)}\}_{j=0}^{n-1}$ be the functions

$$f_j^{(n)}(x) = \begin{cases} \sqrt{n} & \frac{j}{n} \leqslant x < \frac{j+1}{n}, \\ 0 & \text{otherwise} \end{cases} \tag{4.4}$$

which form an orthonormal basis for $\mathrm{Ran}(\pi_n)$. Since

$$n\langle f_j^{(n)}, Kf_k^{(n)}\rangle = \tfrac{1}{2}\,(M_n)_{jk} \tag{4.5}$$

we have the claimed unitary equivalence. Eq. (4.2) is immediate from $\|\pi_n K \pi_n\| \leqslant \|K\|$. Eq. (4.3) follows if we note $s\text{-}\lim_{n\to\infty} \pi_n = 1$, so $\lim \|\pi_n K \pi_n\| = \|K\|$. $\square$

Notice that

$$(Kf)(x) = \int_x^1 f(y)\,dy \tag{4.6}$$

so

$$\frac{d}{dx}\,(Kf) = f, \quad Kf(1) = 0 \tag{4.7}$$

and K is an inverse of a derivative. That means K^*K will be the inverse of a second-order operator. Indeed,

$$\begin{aligned}(K^*K)(x, y) &= \int_0^1 \overline{K(z, x)}\, K(z, y)\,dz \\ &= \int_0^{\min(x,y)} dz \\ &= \min(x, y)\end{aligned} \tag{4.8}$$

which, as is well known, is the integral kernel of the inverse of $-\frac{d^2}{dx^2}$ with $u(0) = 0$, $u'(1) = 1$ boundary conditions.

We can therefore write down a complete orthonormal basis of eigenfunctions for K^*K:

$$\varphi_n(x) = \sin(\tfrac{1}{2}\,(2n-1)\pi x), \quad n = 1, 2, \ldots \tag{4.9}$$

$$(K^*K)\varphi_n = \frac{4}{(2n-1)^2\pi^2} \tag{4.10}$$

so

$$\|K\| = \|K^*K\|^{1/2} = \frac{2}{\pi}. \tag{4.11}$$

By (4.2), (4.3), we have

Corollary 4.2.

$$\|M_n\| \leqslant \frac{4n}{\pi}, \tag{4.12}$$

$$\lim_{n\to\infty} \frac{\|M_n\|}{n} = \frac{4}{\pi}. \tag{4.13}$$

Of course, we will see this when we have proven Theorem 2, but it is interesting to have it now.

While M_n is related to differential operators via (4.5), we can compute the norm of Q_n by realizing it as the inverse of a difference operator. Specifically, let N_n be given by (1.13). Then

$$(1 - N_n)^{-1} = 1 + N_n + N_n^2 + \cdots + N_n^{n-1} = Q_n. \tag{4.14}$$

Theorem 4.3. *Let*

$$D_n = (1 - N_n)(1 - N_n)^*. \tag{4.15}$$

Then D_n has a complete set of eigenvectors:

$$v_j^{(\ell)} = \sin\left(\frac{\pi(2\ell+1)j}{2n+1}\right), \quad j = 1, \ldots, n; \quad \ell = 0, \ldots, n-1, \tag{4.16}$$

$$D_n v^{(\ell)} = 4\sin^2\left(\frac{\pi(2\ell+1)}{2(2n+1)}\right) v^{(\ell)}, \tag{4.17}$$

$$\begin{aligned} \|Q_n\| &= (\min \textit{ eigenvalue of } D_n)^{-1/2} \\ &= \left[2\sin\left(\frac{\pi}{4n+2}\right)\right]^{-1}. \end{aligned} \tag{4.18}$$

Proof. By a direct calculation,

$$D_n = \begin{pmatrix} 2 & -1 & 0 & & & \\ -1 & 2 & -1 & & & \\ 0 & -1 & 2 & & & \\ & & & \ddots & & \\ & & & & 2 & -1 & 0 \\ & & & & -1 & 2 & -1 \\ & & & & 0 & -1 & 1 \end{pmatrix} \tag{4.19}$$

is a discrete Laplacian with Dirichlet boundary condition at 0 and Neumann at n. Since

$$-\sin(q(j+1)) + 2\sin(qj) - \sin(q(j-1)) = 4\sin^2\left(\frac{q}{2}\right)\sin(qj)$$

(4.16)/(4.17) hold so long as q is such that $\sin(q(n+1)) = \sin(qn)$, that is,

$$\tfrac{1}{2}[q(n+1) + qn] = (\ell + \tfrac{1}{2})\pi$$

or $q = (2\ell+1)\pi/(2n+1)$. $\square$

Remark. For OPUC with $d\mu = d\theta/2\pi$, in the basis $1, z, \ldots, z^{n-1}$, A_n is given by the matrix, N_n, of (1.13), and so $\|(1-N_n)^{-1}\| = \|Q_n\| \sim 2n/\pi$. Thus, there are unit vectors, y_n, in this case with $\|(1-A_n)y_n\| \sim \pi/2n$.

5. The norm of M_n

In this section, we will give two distinct but related proofs of Theorem 2. Both depend on a generating function relation:

Theorem 5.1. *For $\theta \in (0,\pi)$ and $z \in \mathbb{D}$, define*

$$S_\theta(z) = \sum_{j=0}^{\infty} \sin((2j+1)\theta) z^j, \tag{5.1}$$

$$C_\theta(z) = \sum_{j=0}^{\infty} \cos((2j+1)\theta) z^j. \tag{5.2}$$

Then

$$\frac{1+z}{1-z} C_\theta(z) = \cot(\theta) S_\theta(z). \tag{5.3}$$

Proof. Let $\omega = e^{i\theta}$ so, summing the geometric series,

$$\begin{aligned} S_\theta(z) &= (2i)^{-1} \sum_{j=0}^{\infty} (\omega^{2j+1} z^j - \bar{\omega}^{2j+1} z^j) \\ &= (2i)^{-1} \left[\frac{\omega}{1-z\omega^2} - \frac{\bar{\omega}}{1-z\bar{\omega}^2} \right] \qquad (5.4) \\ &= \frac{\sin(\theta)(1+z)}{(1-z\omega^2)(1-z\bar{\omega}^2)}. \qquad (5.5) \end{aligned}$$

For $C_\omega(z)$, the calculation is similar; in (5.4), $(2i)^{-1}$ is replaced by $(2)^{-1}$ and the minus sign becomes a plus:

$$C_\omega(z) = \frac{\cos(\theta)(1-z)}{(1-z\omega^2)(1-z\bar{\omega}^2)} \tag{5.6}$$

(5.5) and (5.6) imply (5.3). □

Our first proof of Theorem 2 depends on looking at the Hankel matrix [12,13]

$$\widetilde{M}_n = \begin{pmatrix} 2 & 2 & \ldots & 2 & 1 \\ 2 & 2 & \ldots & 1 & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 1 & 0 & \ldots & 0 & 0 \end{pmatrix}. \tag{5.7}$$

If W_n is the unitary permutation matrix

$$(Wv)_j = v_{n+1-j} \tag{5.8}$$

then

$$M_n = \widetilde{M}_n W, \quad \widetilde{M}_n = M_n W \tag{5.9}$$

and so

$$\|M_n\| = \|\widetilde{M}_n\|. \tag{5.10}$$

Here is our first proof of Theorem 2:

Theorem 5.2. *Let*

$$c_j^{(n;\ell)} = \cos\left(\left(2\ell + \frac{1}{2}\right)\frac{\pi}{2n}(2j-1)\right), \quad j = 1, 2, \dots, n; \quad \ell = 0, \dots, n-1. \tag{5.11}$$

Then

$$\widetilde{M}_n c^{(n;\ell)} = \cot\left(\left(2\ell + \frac{1}{2}\right)\frac{\pi}{2n}\right) c^{(n;\ell)}. \tag{5.12}$$

Thus,

$$\|M_n\| = \|\widetilde{M}_n\| = \cot\left(\frac{\pi}{4n}\right). \tag{5.13}$$

Proof. Let

$$c_j^{(n;\theta)} = \cos(\theta(2j-1)), \quad j = 1, 2, \dots, n \tag{5.14}$$

and

$$s_j^{(n;\theta)} = \sin(\theta(2j-1)), \quad j = 1, \dots, n. \tag{5.15}$$

Then (5.3) implies that

$$M_n W c^{(n;\theta)} = \cot(\theta) W s^{(n;\theta)} \tag{5.16}$$

by looking at coefficients of $1, z, \dots, z^{n-1}$. The W comes from (3.6)/(3.8). If

$$\theta = \frac{\pi}{2} + 2\ell\pi, \quad \ell = 0, \dots, n-1 \tag{5.17}$$

then

$$W s^{(n;\theta)} = c^{(n;\theta)} \tag{5.18}$$

and (5.16) becomes (5.12).

Since $\widetilde{M}$ is self-adjoint, (5.13) follows from (5.12) either by noting that $\max|\cot((2\ell+\frac{1}{2})\frac{\pi}{2n})| = \cot(\frac{\pi}{4n})$ or by noting that $c^{(n;\theta=\pi/4n)}$ is a positive eigenvector of a positive self-adjoint matrix, so its eigenvalue is the norm by the Perron–Frobenius theorem. □

Our second proof relies on the following known result (see [5, p. 272], and references therein; this result is called the Eneström–Kakeya theorem; see also [14, problem 22 on pp. 107 and 301], who also mention Hurwitz):

Lemma 5.3. *Suppose*

$$0 < a_0 < a_1 < \cdots < a_n. \tag{5.19}$$

Then

$$P(z) = a_0 + a_1 z + \cdots + a_n z^n \tag{5.20}$$

has all its zeros in $\mathbb{D}$.

Theorem 5.4. *Let*

$$S^{(n)}(z) = \sum_{j=0}^{n-1} \sin\left((2j+1)\frac{\pi}{4n}\right) z^j, \tag{5.21}$$

$$C^{(n)}(z) = \sum_{j=0}^{n-1} \cos\left((2j+1)\frac{\pi}{4n}\right) z^j. \tag{5.22}$$

Then

$$b^{(n)}(z) = \frac{S^{(n)}(z)}{C^{(n)}(z)} \tag{5.23}$$

is a Blaschke product of order $n-1$. *Moreover*,

$$\cot\left(\frac{\pi}{4n}\right) b^n(z) = 1 + 2\sum_{j=1}^{n-1} z^j + O(z^n) \tag{5.24}$$

and

$$\|M_n\| = \cot\left(\frac{\pi}{4n}\right). \tag{5.25}$$

Proof. The coefficients of $S^{(n)}$ obey (5.19) so, by the lemma, $S^{(n)}$ has all its zeros in $\mathbb{D}$. Moreover, by (5.18), $C^{(n)}(z) = z^n\, \overline{S^{(n)}(1/\bar{z})}$, which implies (5.23) is a Blaschke product.

Eq. (5.24) is just a translation of (5.3). Eq. (5.24) implies (5.25) by Theorem 3.3. □

6. Some remarks and extensions

In this section,we make some remarks that shed light on or extend Theorem 1, our main result.

6.1. An alternate proof

We give a simple proof of a weakened version of Theorem 4 but which suffices for applications like those in Section 7. This argument is related to ones in Section 3 of Nikolski [11].

Theorem 6.1. *If* $\|A\| \leqslant 1$ *and* $1 \notin \operatorname{spec}(A)$, *then*

$$\operatorname{dist}(1, \operatorname{spec}(A))\|(1-A)^{-1}\| \leqslant 2m, \tag{6.1}$$

where m is the degree of the minimal polynomial for A.

Proof. We prove the result for $\|A\| < 1$. The general result follows by taking limits. We make repeated use of Lemma 3.1 which implies that if, for $\lambda \in \mathbb{D}$, and we define

$$B(\lambda) = \left(\frac{A-\lambda}{1-\bar{\lambda}A}\right)\left(\frac{1-\bar{\lambda}}{1-\lambda}\right) \tag{6.2}$$

then

$$\|B(\lambda)\| \leqslant 1. \tag{6.3}$$

By algebra,

$$(1-x)^{-1}\left[1-\frac{x-\lambda}{1-\bar{\lambda}x}\left(\frac{1-\bar{\lambda}}{1-\lambda}\right)\right] = \frac{1}{1-\lambda}\left[1+\bar{\lambda}\left(\frac{x-\lambda}{1-x\bar{\lambda}}\right)\right] \tag{6.4}$$

so, by Lemma 3.1 again,

$$\|(1-A)^{-1}(1-B(\lambda))\| \leqslant |1-\lambda|^{-1}(1+|\lambda|). \tag{6.5}$$

Now let $\prod_{j=1}^{m}(x-\lambda_j)$ be the minimal polynomial for A. Then

$$\prod_{j=1}^{m} B(\lambda_j) = 0$$

so

$$\begin{aligned}(1-A)^{-1} &= (1-A)^{-1}\left[1-\prod_{j=1}^{m} B_j(\lambda)\right] \\ &= \sum_{j=1}^{m}(1-A)^{-1}[1-B_j(\lambda)]\prod_{k=j+1}^{m} B_k(\lambda)\end{aligned} \tag{6.6}$$

(the empty product for $j = m$ is interpreted as the identity operator) which, by (6.3) and (6.5), implies

$$\begin{aligned}\text{LHS of (6.1)} &\leqslant \sum_{j=1}^{m}\operatorname{dist}(1,\operatorname{spec}(A))|1-\lambda_j|^{-1}(1+|\lambda_j|) \\ &\leqslant 2m\end{aligned}$$

since $1+|\lambda_j| \leqslant 2$ and $\lambda_j \in \operatorname{spec}(A)$ so $\operatorname{dist}(1,\operatorname{spec}(A))|1-\lambda_j|^{-1} \leqslant 1$. □

Remarks. (1) The factor $(1-\bar{\lambda})/(1-\lambda)$ is taken in (6.2) so $f_\lambda(z) = (z-\lambda)(1-\bar{\lambda}z)^{-1}(1-\bar{\lambda})(1-\lambda)^{-1}$ has $1-f_\lambda(1) = 0$.

(2) In place of the algebra (6.4), one can compute that the $\sup_{|z|<1}$ LHS of (6.4) is $|1-\lambda|^{-1}[1+|\lambda|]$ and use von Neumann's theorem as discussed in Section 6.5.

6.2. *Minimal polynomials*

While the constant 2 in (6.1) is worse than $4/\pi$ in (1.19)/(1.21), (6.1) appears to be stronger in that m, not n, appears, but we can also strengthen (1.19) in this way:

Theorem 6.2. *If* $\|A\| \leqslant 1$, $1 \notin \operatorname{spec}(A)$, *and* m *is the degree of the minimal polynomial for* A, *then*

$$\operatorname{dist}(1, \operatorname{spec}(A))\|(1-A)^{-1}\| \leqslant \cot\left(\frac{\pi}{4m}\right). \tag{6.7}$$

Proof. Let $\|y\| = 1$. Since $A^m y$ is a linear combination of $\{A^j y\}_{j=0}^{m-1}$, the cyclic subspace, V_y, has $\dim(V_y) \equiv m_y \leqslant m$. Since $A \restriction V_y$ is an operator of a space of dimension m_y, we have

$$\begin{aligned}\operatorname{dist}(1, \operatorname{spec}(A))\|(1-A)^{-1}y\| &\leqslant c(m_y) = \cot\left(\frac{\pi}{4m_y}\right)\\ &\leqslant \cot\left(\frac{\pi}{4m}\right). \qquad \square\end{aligned}$$

6.3. Numerical range

For any bounded operator, A, on a Hilbert space, the numerical range, $\operatorname{Num}(A)$, is defined by

$$\operatorname{Num}(A) = \{\langle\varphi, A\varphi\rangle \mid \|\varphi\| = 1\}. \tag{6.8}$$

It is a bounded convex set (see [3, p. 150]), and when A is a finite matrix, also closed. Theorem 1 can be improved to read:

Theorem 6.3. *Let* $\widetilde{\mathcal{M}}_n$ *be the set of pairs* (A, z) *where* A *is an* $n \times n$ *matrix*, $z \in \mathbb{C}$ *with*

$$z \notin \operatorname{spec}(A), \quad z \notin \operatorname{Num}(A)^{\text{int}}. \tag{6.9}$$

Then

$$\sup_{\widetilde{\mathcal{M}}_n} \operatorname{dist}(z, \operatorname{spec}(A))\|(A-z)^{-1}\| = \cot\left(\frac{\pi}{4n}\right). \tag{6.10}$$

Remarks. (1) Since $\operatorname{Num}(A) \subset \{z \mid |z| \leqslant \|A\|\}$, $\mathcal{M}_n \subset \widetilde{\mathcal{M}}_n$, and this is a strict improvement of (1.19).

(2) We need only prove

$$\operatorname{dist}(z, \operatorname{spec}(A))\|(A-z)^{-1}\| \leqslant \cot\left(\frac{\pi}{4n}\right)$$

since the equality then follows from $\mathcal{M}_n \subset \widetilde{\mathcal{M}}_n$.

(3) By replacing A by $e^{i\theta}(A-z)$ for suitable θ and z, we need only prove

$$\operatorname{Re}(A) \geqslant 0, \quad 0 \notin \operatorname{spec}(A) \Rightarrow \operatorname{dist}(0, \operatorname{spec}(A))\|A^{-1}\| \leqslant \cot\left(\frac{\pi}{4n}\right) \tag{6.11}$$

for by convexity of $\operatorname{Num}(A)$, if $z \notin \operatorname{Num}(A)^{\text{int}}$, there is a half-plane, P, with $\operatorname{Num}(A) \subset P$ and $z \in \partial P$. It is (6.11) we will prove below.

First Proof of Theorem 6.3. Let

$$C = A^{-1} + (A^*)^{-1} \tag{6.12}$$

$$= (A^*)^{-1} 2\operatorname{Re}(A)(A)^{-1} \geqslant 0. \tag{6.13}$$

Thus,

$$|C_{jk}| \leqslant |C_{jj}|^{1/2} |C_{kk}|^{1/2}. \tag{6.14}$$

Now just follow the proof of Theorem 4 in Section 2. □

Second Proof of Theorem 6.3. We use Cayley transforms. For $0 < s$, define

$$B(s) = (1 - sA)(1 + sA)^{-1}. \tag{6.15}$$

Since

$$\|(1 + sA)\varphi\|^2 - \|(1 - sA)\varphi\|^2 = 4s \operatorname{Re}(\varphi, A\varphi) \geqslant 0$$

we have that

$$\|B(s)\| \leqslant 1. \tag{6.16}$$

Because

$$1 - B(s) = 2sA(1 + sA)^{-1} \tag{6.17}$$

we have for s small that

$$\operatorname{dist}(1, \operatorname{spec}(B(s))) = 2s \operatorname{dist}(0, \operatorname{spec}(A)) + O(s^2). \tag{6.18}$$

Thus, by Theorem 1,

$$2s \operatorname{dist}(0, \operatorname{spec}(A)) \|(1 - B(s))^{-1}\| \leqslant \cot\left(\frac{\pi}{4n}\right) + O(s). \tag{6.19}$$

By (6.17),

$$(1 - B(s))^{-1} = (2s)^{-1}[A^{-1} + s]$$

so

$$\|A^{-1}\| \leqslant |s| + 2s\|(1 - B(s))^{-1}\|. \tag{6.20}$$

This plus (6.18) implies (6.11) as $s \downarrow 0$. □

6.4. Bounded powers

We note that there is also a result if

$$\sup_{m \geqslant 0} \|A^m\| = c < \infty. \tag{6.21}$$

We suspect the $\frac{3}{2}$ power in the following is not optimal. We note that one can also use this method if $\|A^m\|$ is polynomially bounded in m.

Theorem 6.4. *If* (6.21) *holds*, *then*

$$\|(1 - A)^{-1}\| \leqslant c(3n)^{3/2} \operatorname{dist}(1, \operatorname{spec}(A))^{-3/2}. \tag{6.22}$$

Proof. By the argument of Section 1 (using (1.11)), this is equivalent to

$$\operatorname{dist}(1, \operatorname{spec}(A)) \leqslant 3n(c\|(1-A)y\|)^{2/3} \tag{6.23}$$

for all unit vectors y.

Define for $1 < r$,

$$\langle f, g\rangle_r = \sum_{m=0}^{\infty} r^{-2m} \langle A^m f, A^m g\rangle. \tag{6.24}$$

By (6.21),

$$\|f\| \leqslant \|f\|_r \leqslant cr(r^2-1)^{-1/2}\|f\|. \tag{6.25}$$

By (6.24),

$$\|Af\|_r^2 \leqslant r^2 \|f\|_r^2 \tag{6.26}$$

so

$$\|A\|_r \leqslant r \tag{6.27}$$

so if $C = r^{-1}A$, then

$$\|C\|_r \leqslant 1. \tag{6.28}$$

Clearly, for $\|y\| = 1 \leqslant \|y\|_r$,

$$\begin{aligned} \|Cy - y\|_r &\leqslant |r^{-1} - 1|\, \|y\|_r + r^{-1}\|(A-1)y\|_r \\ &\leqslant |r^{-1} - 1|\, \|y\|_r + c(r^2-1)^{-1/2}\|(A-1)y\| \\ &\leqslant ((r-1) + c[2(r-1)]^{-1/2}\|(A-1)y\|)\|y\|_r. \end{aligned} \tag{6.29}$$

It follows by Theorem 1 and the fact that $\operatorname{spec}(A)$ is independent of $\|\cdot\|_r$ that

$$\operatorname{dist}(1, r^{-1}\operatorname{spec}(A)) \leqslant \frac{4n}{\pi}\{c\|(A-1)y\|(2(r-1))^{-1/2} + (r-1)\} \tag{6.30}$$

and thus

$$\operatorname{dist}(1, \operatorname{spec}(A)) \leqslant (r-1) + \frac{4\pi}{n}\{c\|(A-1)y\|(2(r-1))^{-1/2} + (r-1)\}. \tag{6.31}$$

Choosing $r = 1 + \frac{1}{2}(c\|(A-1)y\|)^{2/3}$ and using $\frac{1}{2} + \frac{6n}{\pi} \leqslant 3n$, we obtain (6.23). □

6.5. *von Neumann's theorem*

Lemma 3.1 is a special case of a theorem of von Neumann. The now standard proof of this result uses Nagy dilations [23]; we have found a simple alternative that relies on

Lemma 6.5. *For any A, with $\|A\| < 1$ and $A = U|A|$, and U unitary, there exists an operator-valued function, g, analytic in a neighborhood of $\overline{\mathbb{D}}$ so that $g(e^{i\theta})$ is unitary and $g(0) = A$.*

Proof. Let

$$g(z) = U\left[\frac{z+|A|}{1+z|A|}\right]. \tag{6.32}$$

The factor in [...] is unitary if $z = e^{i\theta}$, since

$$\begin{aligned}(e^{i\theta}+|A|)^*(e^{i\theta}+|A|) &= 1 + A^*A + 2\cos\theta|A| \\ &= (1+e^{i\theta}|A|)^*(1+e^{i\theta}|A|). \qquad \square\end{aligned}$$

Theorem 6.6 (*von Neumann [25]*). *Let $f:\mathbb{D}\to\mathbb{D}$. If $\|A\|<1$, define $f(A)$ by*

$$f(z) = \sum_{n=0}^{\infty} a_n z^n, \quad f(A) \equiv \sum_{n=0}^{\infty} a_n A^n. \tag{6.33}$$

Then

$$\|f(A)\| \leqslant 1. \tag{6.34}$$

Proof of von Neumann's theorem, given the lemma. Suppose first that A obeys the hypotheses of the lemma. By a limiting argument, suppose f is analytic in a neighborhood of $\overline{\mathbb{D}}$. Applying the maximum principle to $f(g(z))$, we see

$$\begin{aligned}\|f(A)\| = \|f(g(0))\| &\leqslant \sup_\theta \|f(g(e^{i\theta}))\| \\ &= \sup_\theta |f(e^{i\theta})| \leqslant 1,\end{aligned} \tag{6.35}$$

where (6.35) uses the spectral theorem for the unitary $g(e^{i\theta})$.

For general A, if $\tilde{A} = A\oplus 0$ on $\mathcal{H}\oplus\mathcal{H}$, then $\tilde{A} = U|\tilde{A}|$ with U unitary and we obtain $\|f(\tilde{A})\|\leqslant 1$. But $f(\tilde{A}) = f(A)\oplus 0$. $\square$

Remarks. (1) In general, $A = V|A|$ with V a partial isometry. We can extend this to a unitary U so long as $\dim(\mathrm{Ran}(V)^\perp) = \dim(\ker(V)^\perp)$. This is automatic in the finite-dimensional case and also if $\dim(\mathcal{H}) = \infty$ for $A\oplus 0$ since then both spaces are infinite-dimensional.

(2) This proof is close to one of Nelson [9] who also uses the maximum principle and polar decomposition, but uses a different method for interpolating the self-adjoint part (see also [10]).

7. Zeros of random OPUC

In this section, we apply Theorem 1 to obtain results on certain OPUC. We begin by recalling the recursion relations for OPUC [17–19]. For each non-trivial probability measure, $d\mu$, on $\partial\mathbb{D}$, there is a sequence of complex numbers, $\{\alpha_n(d\mu)\}_{n=0}^\infty$, called Verblunsky coefficients so that

$$\Phi_{n+1}(z) = z\Phi_n(z) - \bar{\alpha}_n\Phi_n^*(z), \tag{7.1}$$

where

$$\Phi_n^*(z) = z^n\,\overline{\Phi_n(1/\bar{z})}. \tag{7.2}$$

The α_n obey $|\alpha_n| < 1$ and Verblunsky's theorem [17,19] says that $\mu \mapsto \{\alpha_n(d\mu)\}_{n=0}^{\infty}$ is a bicontinuous bijection from the non-trivial measures on $\partial\mathbb{D}$ with the topology of vague convergence to $\mathbb{D}^{\infty}$ with the product topology.

For each ρ in $(0, 1)$, we define the ρ-model to be the set of random Verblunsky coefficients where α_n are independent, identically distributed random variables, each uniformly distributed in $\{z \mid |z| \leqslant \rho\}$. A point in the model space of α's will be denoted ω; $\Phi_n(z; \omega)$ will be the corresponding OPUC and $\{z_j^{(n)}(\omega)\}_{j=1}^{n}$ the zeros of Φ_n counting multiplicity. Our results here depend heavily on earlier results of Stoiciu [20,21], who studied a closely related problem (see below). In turn, Stoiciu relied, in part, on earlier work on eigenvalues of random Schrödinger operators [7,6].

We will prove the following three theorems:

Theorem 7.1. *Let* $0 < \rho < 1$. *Let* $k \in \{1, 2, \dots\}$. *Then for a.e.* ω *in the* ρ-model,

$$\limsup_{n\to\infty} \frac{\#\{j \mid |z_j^{(n)}(\omega)| < 1 - n^{-k}\}}{[\log(n)]^2} < \infty. \tag{7.3}$$

Thus, the overwhelming bulk of zeros are polynomially close to $\partial\mathbb{D}$. If we look at a small slice of the argument, we can say more:

Theorem 7.2. *Let* $0 < \rho < 1$. *Let* $\theta_0 \in [0, 2\pi)$ *and* $a < b$ *real. Let* $\eta < 1$. *Then with probability* 1, *for large* n, *there are no zeros in* $\{z \mid \arg z \in (\theta_0 + \frac{2\pi a}{n}, \theta_0 + \frac{2\pi b}{n});\ |z| < 1 - \exp(-n^{\eta})\}$.

Finally and most importantly, we can describe the statistical distribution of the arguments:

Theorem 7.3. *Let* $0 < \rho < 1$. *Let* $\theta_0 \in [0, 2\pi)$. *Let* $a_1 < b_1 \leqslant a_2 < b_2 \leqslant \cdots \leqslant a_\ell < b_\ell$ *and let* $k_1, \dots, k_\ell$ *be in* $\{0, 1, 2, \dots\}$. *Then as* $n \to \infty$,

$$\operatorname{Prob}\left(\#\left(j \,\middle|\, \arg z_j^{(n)}(\omega) \in \left(\theta_0 + \frac{2\pi a_m}{n}, \theta_0 + \frac{2\pi b_n}{n}\right)\right)\right) = k_m \quad \textit{for } m = 1, \dots, \ell \tag{7.4}$$

converges to

$$\prod_{m=1}^{\ell} \frac{(b_m - a_m)^{k_m}}{k_m!} e^{-(b_m - a_m)}. \tag{7.5}$$

This says the zeros are asymptotically Poisson distributed. As we stated, our proofs rely on ideas of Stoiciu, essentially using Theorem 1 to complete his program. To state the results of his that we use, we need a definition.

For $\beta \in \partial\mathbb{D}$, the paraorthogonal polynomials (POPUC) are defined by

$$\Phi_n^{(\beta)}(z) = \Phi_{n-1}(z) - \bar{\beta}\Phi_{n-1}^*(z). \tag{7.6}$$

These have zeros on $\partial\mathbb{D}$. Indeed, they are eigenvalues of a rank one unitary perturbation of the operator A_n of (1.6). We extend the ρ-model to include an additional set of independent parameters

$\{\beta_j\}_{j=0}^{\infty}$ in $\partial\mathbb{D}$, each uniformly distributed on $\partial\mathbb{D}$. $\tilde{z}_j^{(n)}(\omega)$ denotes the zeros of $\Phi_n^{(\beta_n)}(z;\omega)$. Stoiciu [20,21] completely analyzed these POPUC zeros. We will need three of his results:

Theorem 7.4 (= *Theorem 6.1.3 of [21] = Theorem 6.3 of [20]*). *Let I be an interval in $\partial\mathbb{D}$. Then*

$$\text{Prob}(2 \textit{ or more } \tilde{z}_j^{(n)}(\omega) \textit{ lie in } I) \leqslant \frac{1}{2}\left(\frac{n|I|}{2\pi}\right)^2, \tag{7.7}$$

where $|I|$ is the $d\theta$ measure of I.

For the next theorem, we need the fact that there is an explicit realization of A_n and the associated rank one perturbations as $n \times n$ complex CMV matrices (see [2,17–19]), $\mathcal{C}_n$, whose eigenvalues are the z_j^n, and $\tilde{\mathcal{C}}_n^{(\beta_n)}$ whose eigenvalues are the $\tilde{z}_j^n$, so that

$$\|(\mathcal{C}_n - \mathcal{C}_n^{(\beta_n)})\varphi\| \leqslant |\varphi_{n-1}| + |\varphi_n|. \tag{7.8}$$

The next theorem uses the components so (7.8) holds.

Theorem 7.5 (= *Theorem 1.1.2 of [21] = Theorem 2.2 of [20]*). *There exists a constant D_2 (depending only on ρ) so that for every eigenvector $\varphi^{(j,\omega;n)}$ of $\tilde{\mathcal{C}}_n^{(\beta_n)}$, we have for*

$$|m - m(\varphi^{(j,\omega;n)})| \geqslant D_2(\log n) \tag{7.9}$$

that

$$|\varphi_m^{(j,\omega;n)}| \leqslant C_\omega e^{-4|m-m(\varphi^{(j,\omega;n)})|/D_2}, \tag{7.10}$$

where C_ω is an a.e. finite constant and

$$m(\varphi) = \textit{first } k \textit{ so } |\varphi_k| = \max_m |\varphi_m|. \tag{7.11}$$

We will also need the results that Stoiciu proves along the way that for each C_0,

$$\{\omega \mid C_\omega < C_0\} \equiv \Omega_{C_0} \tag{7.12}$$

is invariant under rotation of the measures $d\mu_\omega$, and that for each C_0 fixed and all $\omega \in \Omega_{C_0}$,

$$\#(j \mid m(\varphi^{(j,\omega;n)}) = m_0) \leqslant D_3(\log\, n), \tag{7.13}$$

where D_3 is only C_0-dependent and is independent of ω, m_0, and n. (7.13) comes from the fact that, by (7.10), for D_3 only depending on C_0,

$$\sum_{|m-m(\varphi)| \geqslant \frac{1}{4}D_3(\log n)} |\varphi_m|^2 \leqslant \tfrac{1}{2} \tag{7.14}$$

so, by (7.11), for φ's with $m(\varphi) = m_0$,

$$\tfrac{1}{2}\, D_3(\log n)|\varphi_{m_0}|^2 \geqslant \tfrac{1}{2} \tag{7.15}$$

which, given

$$\sum_{\varphi} |\varphi_{m_0}|^2 = 1 \tag{7.16}$$

implies (7.13).

The last of Stoiciu's results we will need is

Theorem 7.6 (= *Theorem 1.0.6 of [21] = Theorem 1.1 of [20]*). *For* $\theta_0 \in [0, 2\pi)$ *and* $a_1 < b_1 \leqslant a_2 < b_2 \leqslant \cdots \leqslant a_\ell < b_\ell$ *and* $k_1, \ldots, k_\ell$ *in* $\{0, 1, 2, \ldots\}$, *we have, as* $n \to \infty$, *that* (7.4) *with* $z_j^{(n)}$ *replaced by* $\tilde{z}_j^{(n)}$ *converges to* (7.5).

With this background out of the way, we begin the proofs of the new Theorems 7.1–7.3 with

Theorem 7.7. *Fix* $\rho \in (0, 1)$. *Then for a.e.* ω, *there exists* N_ω *so if* $n \geqslant N_\omega$, *then*

$$\min_{j \neq k} |\tilde{z}_j^{(n)} - \tilde{z}_k^{(n)}| \geqslant 2n^{-4}. \tag{7.17}$$

Remark. $n^{-3-\varepsilon}$ will work in place of n^{-4}.

Proof. For each n, cover $\partial\mathbb{D}$ by two sets of intervals of size $4n^{-4}$: one set non-overlapping, except at the end, starting with $[0, 4n^{-4}]$ and the other set starting with $[2n^{-4}, 6n^{-4}]$. If (7.17) fails for some n, then there are two zeros within one of these intervals. By (7.7), the probability of two zeros in one of these intervals is $O((nn^{-4})^2) = O(n^{-6})$. The number of intervals at order n is $O(n^4)$. Since $\sum_{n=1}^{\infty} n^4 n^{-6} < \infty$, the sum of the probabilities of two zeros in an interval is summable. By the Borel–Cantelli lemma [22] for a.e. ω, only finitely many intervals have two zeros. Hence, for large n, (7.17) holds. □

Proof of Theorem 7.1. Obviously, if (7.3) holds for some k, it holds for all smaller k, so we will prove it for $k \geqslant 4$. We also need only prove it on any Ω_{C_0} given by (7.12) since $\cup\Omega_{C_0}$ has probability 1 by Theorem 7.5. Consider those $\varphi^{(j,\omega;n)}$ with

$$|m(\varphi^{(j,\omega;n)}) - n| \geqslant K(\log n). \tag{7.18}$$

By (7.13), the number of j for which (7.18) fails is $O((\log n)^2)$.

By (7.10) and (7.8) and the fact that φ is a unit eigenfunction, then

$$\|(\mathcal{C}_n - \tilde{z}_j^{(n)})\varphi^{(j,\omega;n)}\| \leqslant 2C_\omega n^{-4K/D_2} \tag{7.19}$$

so picking K large enough and n large enough that $\frac{4}{\pi} 2C_\omega n^{-1} < 1$, we have

$$\|(\mathcal{C}_n - \tilde{z}_j^{(n)})\varphi^{(j,\omega;n)}\| \leqslant \frac{\pi}{4n} n^{-k}. \tag{7.20}$$

Thus, by Theorem 1 and $\|\mathcal{C}_n\| = 1 = |\tilde{z}_j^{(n)}|$, we see that for each j obeying (7.18), there is a $z_j^{(n)}$ so

$$|z_j^{(n)} - \tilde{z}_j^{(n)}| \leqslant n^{-k}. \tag{7.21}$$

By Theorem 7.7 and $k \geqslant 4$, the $z_j^{(n)}$ are distinct for n large, so we have $n - O((\log n)^2)$ zeros with $|z_j^{(n)}| \geqslant 1 - n^{-k}$. This is (7.3). $\square$

Proof of Theorem 7.2. In place of (7.18), we look for φ's so

$$|m(\varphi^{(j,\omega;n)}) - n| \geqslant \frac{D_2}{2}\, n^{1-\eta}. \tag{7.22}$$

For such j's, using the above arguments, there are zeros $z_j^{(n)}$ with

$$|z_j^{(n)} - \tilde{z}_j^{(n)}| \leqslant C_\omega \exp(-2n^\eta). \qquad \square \tag{7.23}$$

As in Stoiciu [20,21], the distribution of $\tilde{z}_j^{(n)}$ for which (7.22) fails is rotation invariant. Since the number is $O(n^{1-\eta}\log n)$ out of $O(n)$ zeros, the probability of any of these had zeros lying in $\{z \mid \arg z \in (\theta_0 + \frac{2\pi a}{n}, \theta_0 + \frac{2\pi b}{n})\}$ goes to zero as $n \to \infty$.

Proof of Theorem 7.3. By the last proof, the zeros of Φ_n with the given arguments lie within $O(e^{-n^\eta})$ of those of $\Phi_n^{(\beta)}$ and, by Theorem 7.7, these zeros are distinct. Theorem 7.6 completes the proof if one gets upper and lower bounds by slightly increasing/decreasing the intervals on an $O(1/n)$ scale. $\square$

We close with the remark about improving these theorems. While (7.13) is the best one can hope for as a uniform bound, with overwhelming probability the number should be bounded. Thus, we expect in Theorem 7.1 that one can obtain $O((\log n)^{-1})$ in place of $O((\log n)^{-2})$. It is possible in Theorem 7.2 that one can improve $O(e^{-n^\eta})$ for all $\eta \in 1$ to $O(e^{-An})$ for some A.

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