

Bernoulli, Ramanujan, Toeplitz and the triangular matrices

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Abstract

By using one of the definitions of the Bernoulli numbers, we prove that they solve particular *odd* and *even* lower triangular Toeplitz (l.t.T.) systems of equations. In a paper Ramanujan writes down a sparse lower triangular system solved by Bernoulli numbers; we observe that such system is equivalent to a sparse l.t.T. system. The attempt to obtain the sparse l.t.T. Ramanujan system from the l.t.T. odd and even systems, has led us to study efficient methods for solving generic l.t.T. systems. Such methods are here explained in detail in case n , the number of equations, is a power of b , $b = 2, 3$ and b generic.

Keywords: Bernoulli numbers; triangular Toeplitz matrices

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Introduction

The j -th Bernoulli number, $B_{2j}(0)$, is a rational number defined for any $j \in \mathbb{N}$, positive if j is odd and negative if j is even, whose denominator is known, in the sense that it is the product of all prime numbers p such that $p - 1$ divides $2j$ [41], and, instead, only partial information are known about the numerator [28], [39], [42]. Shortly, $B_{2j}(0)$, $j \geq 1$, could be defined by the well known Euler formula $B_{2j}(0) = (-1)^{j+1} \frac{2(2j)!}{(2\pi)^{2j}} \sum_{k=1}^{+\infty} \frac{1}{k^{2j}}$, involving the Zeta-Riemann function [30], [22]. May be the latter formula alone is sufficient to justify the past and present interest in investigating Bernoulli numbers (B.n.). Note that an immediate consequence of the Euler formula is the fact that the $B_{2j}(0)$ go to infinite as j diverges.

In literature one finds several identities involving B.n., and also several “explicit” formulas for them, which may appear more explicit than Euler formula since involve finite (instead of infinite) sums [32], [33], [24], [36], [27], [37], [26], [29]. Some of such identities/formulas have been used to define algorithms for the computation of the numerators of the B.n.. It is however interesting to note that there are efficient algorithms for such computations which exploit directly the expression of the B.n. in terms of the Zeta-Riemann function [21], [38], [42], [43]. See also [23], [24], [25]. As it is noted in [33], the B.n. appear in several fields of mathematics; in particular, the numerators of the B.n. and their factors play an important role in advanced number theory (see [34], [35], [28], [18], [39]). So, wider and wider lists of the “first” B.n. have been and are compiled, and also lists of the known factors of their numerators. The updating of these lists requires the implementation of efficient primality-test/integer-factorization algorithms on powerful parallel computers. For instance, by this way the numerator of $B_{200}(0)$ first has been proved not prime, and then has been factorized as the product of five prime integers. Two of such factors, respectively of 90 and 115 digits, have been found only very recently [19], [20].

A lower triangular Toeplitz (l.t.T.) matrix A is a matrix such that $a_{ij} = 0$ if $i < j$, and $a_{i,j} = a_{i+1,j+1}$, for all i, j . The product of two l.t.T. matrices whatever order is used generates the same matrix, and such matrix is l.t.T.. Non singular l.t.T. matrices have an inverse which is l.t.T., and thus is uniquely defined by

its first column. Such remarks simply follow from the fact that the set of all l.t.T. matrices is nothing else than the set $\{p(Z)\}$ of all polynomials in the *lower-shift* matrix $Z = (\delta_{i,j+1})$, and the fact that $\{p(X)\}$ is, for any choice of X , a commutative matrix algebra closed under inversion.

Note that, given a $n \times n$ l.t.T. matrix A , multiplying A by a vector (\mathcal{M}) , or solving a system whose coefficient matrix is A (\mathcal{S}) , are both operations that can be performed in at most $O(n \log n)$ arithmetic operations, thus in an amount of operations significantly smaller than, for example, the $n(n+1)/2$ multiplications required by the standard algorithms for lower triangular (non Toeplitz) matrices. Such performances are possible by introducing alternative algorithms which exploit, first, the strict relationship between the Toeplitz structure and the discrete Fourier transform [3], and second, the fast implementation, known as FFT, of the latter. However, for (\mathcal{M}) and (\mathcal{S}) it is not so clear what is the best possible alternative algorithm. In particular, the algorithms performing the multiplication l.t.T. matrix \times vector hold unchanged if the l.t.T. is replaced by a generic (full) Toeplitz matrix; so one guesses that better algorithms may be introduced, ad hoc for the l.t.T. case. Analogously, a widely known exact algorithm able to solve l.t.T. systems (or, more precisely, to compute the first column of the inverse of a l.t.T. matrix) in at most $O(n \log n)$ a.o., has essentially a recursive character, which is not so convenient from the point of view of the space complexity [14]. In order to avoid such drawback, however, one could use approximation inverse algorithm [12], [11]. See also [5], [6], [7], [8], [9], [10], and the references in [11].

In this paper we emphasize the connection (may be also noted elsewhere, see f.i. [40]) between Bernoulli numbers and lower triangular Toeplitz matrices. This connection will finally result into new possible algorithms for computing simultaneously the first n Bernoulli numbers. More precisely, we prove that the vector $\mathbf{z} = (B_{2j}(0)x^j/(2j!)_{j=0}^{+\infty})$, $x \in \mathbb{R}$ ($B_0(0) = 1$), solves three *type I* l.t.T. semi-infinite linear systems $A\mathbf{x} = \mathbf{f}$, named *even*, *odd* and *Ramanujan*, respectively. To such systems correspond other three systems, of *type II*, solved by the vector $Z^T \mathbf{z} = (B_{2j}(0)x^j/(2j!)_{j=1}^{+\infty})$. Type I and II l.t.T. systems have been obtained as follows:

- Introducing/considering three particular lower triangular systems solved by Bernoulli numbers. The first two, which we may call *almost-even* and *almost-odd*, are introduced by exploiting a well known power series expansion involving Bernoulli polynomials. It is interesting to note that the coefficient matrices of such systems are particular submatrices of the l.t. Tartaglia matrix. The third one, the *almost-Ramanujan* system, is simply deduced from the 11 equations, solved by the absolute values of the first 11 B.n., listed by Ramanujan in the paper [31].

- Noting that the almost-even, almost-odd, and almost-Ramanujan systems are structured in such a way that their coefficient matrices can be forced to be Toeplitz. This result follows, for the first two systems, from the matrix series representation of the Tartaglia matrix in terms of powers of a kind of *regularly weighted* lower shift matrix, and, for the third one, by a remarkable remark proved in the 11×11 case, and conjectured in the general case.

- Proving that each of the three l.t.T. systems so obtained (even, odd and Ramanujan), which is solved by \mathbf{z} (or $Z^T \mathbf{z}$), can be manipulated so to define a correspondent l.t.T. system whose solution is $Z^T \mathbf{z}$ (or \mathbf{z}).

The Ramanujan l.t. system in [31] has the remarkable peculiarity to have two null diagonals alternating the nonnull ones. The same peculiarity is inherited by its Toeplitz version, obtained in this paper (see (20), (21)). For some time we have tried to obtain by linear algebra arguments the system in [31] as a consequence of our odd and even systems, also with the aim to learn a technique for introducing a system possibly more sparse than and as simple as the Ramanujan one and, above all, its Toeplitz version. In order to do that, first of all it was necessary to nullify the second, the third, the fifth, the sixth, the eighth, the ninth, and so on, diagonals of our odd and even systems. At that time we conceived the idea of a fast direct (not recursive) solver of l.t.T. systems. In fact, the process of making null two diagonals every one, could be repeated, so to finally transform the initial l.t.T. into the identity matrix. Moreover, each step of such sort of Gaussian elimination procedure could be realized by a left multiplication by a suitable l.t.T. matrix. These remarks led us to conceive a $O(n \log_3 n)$ solver of l.t.T. systems $A\mathbf{x} = \mathbf{f}$ where A is $n \times n$ with $n = 3^s$, and then to extend the result, obtaining analogous low complexity algorithms, ad hoc for the cases $n = b^s$, $b = 2$ and b

generic. Such exact algorithms are described in the present paper in detail, since we believe that, for their not recursive character and for their clearness, they could be competitive with any known $O(n \log n)$ l.t.T. systems solver [12], [13], [11], [16], [15], [14], [17], [5].

In particular, as a first test, the $3^s \times 3^s$ -algorithm could be applied to the Toeplitz versions (19), (20), (21) of the Ramanujan system (16) [31], in order to compute the vector $\{\mathbf{z}\}_n$ that contains the first $n = 3^s$ Bernoulli numbers in at most $O(n \log_3 n)$ a.o. (assuming already computed the entries of A and \mathbf{f}). Note that the first step of the algorithm can be in this case skipped, as it has been already performed explicitly by Ramanujan.

1 Lower triangular Toeplitz matrices (l.t.T.)

Let Z be the following $n \times n$ matrix

$$Z = \begin{bmatrix} 0 & & & & & \\ 1 & & & & & \\ & 1 & & & & \\ & & \cdot & & & \\ & & & \cdot & & \\ & & & & 1 & 0 \end{bmatrix}.$$

Z is usually called *lower-shift* due to the effect that its multiplication by a vector $\mathbf{v} = [v_0 \ v_1 \ \dots \ v_{n-1}]^T \in \mathbb{C}^n$ produces: $Z\mathbf{v} = [0 \ v_0 \ v_1 \ \dots \ v_{n-2}]^T$. Let \mathcal{L} be the subspace of $\mathbb{C}^{n \times n}$ of those matrices which commute with Z . It is simple to observe that \mathcal{L} is a matrix algebra closed under inversion, that is if $A, B \in \mathcal{L}$ then $AB \in \mathcal{L}$ and if $A \in \mathcal{L}$ is nonsingular then $A^{-1} \in \mathcal{L}$. Let us investigate the structure of the matrices in \mathcal{L} . Let $A \in \mathbb{C}^{n \times n}$. Then

$$AZ = \begin{bmatrix} a_{12} & \cdot & a_{1n} & 0 \\ \vdots & & \vdots & \vdots \\ a_{n2} & \cdot & a_{nn} & 0 \end{bmatrix}, \quad ZA = \begin{bmatrix} 0 & \cdots & 0 \\ a_{11} & \cdots & a_{1n} \\ \cdot & & \cdot \\ a_{n-11} & \cdots & a_{n-1n} \end{bmatrix}.$$

Forcing the equality between AZ and ZA we obtain the conditions $a_{12} = a_{13} = \dots = a_{1n} = a_{2n} = \dots = a_{n-1,n} = 0$ and $a_{i,j+1} = a_{i-1,j}$, $i = 2, \dots, n$, $j = 1, \dots, n-1$, from which one deduces the structure of $A \in \mathcal{L}$: A must be a *lower triangular Toeplitz* (l.t.T.) matrix, i.e. of the type

$$A = \begin{bmatrix} a_{11} & & & & & \\ a_{21} & a_{11} & & & & \\ a_{31} & a_{21} & a_{11} & & & \\ \cdot & & \cdot & & & \\ a_{n1} & \cdot & \cdot & \cdot & a_{21} & a_{11} \end{bmatrix}. \quad (1)$$

It follows that $\dim \mathcal{L} = n$ and that, by a well known general result [4], \mathcal{L} can be represented as the set of all polynomials in Z , i.e. $\mathcal{L} = \{p(Z) : p = \text{polynomials}\}$. Actually, by investigating the powers of Z one realizes that the matrix A in (1) is exactly the polynomial $\sum_{k=1}^n a_{k1} Z^{k-1}$.

Note also that, as a consequence of the above arguments, the inverse of a l.t.T. matrix is still l.t.T., thus it is completely determined as soon as its first column is known.

In the next section we will illustrate an efficient algorithm for the solution of a lower triangular Toeplitz linear system $A\mathbf{x} = \mathbf{f}$, $A \in \mathcal{L}$, where $n = 2^s$. We will show that such operation can be realized through $O(\log_2 n)$ matrix-vector products, where the matrices involved are l.t.T. and their dimension is $2^j \times 2^j$, with $j = 2, \dots, s$. Since such products require no more than $cj2^j$ arithmetic operations (see Appendices A, B) the overall complexity of the proposed algorithm is $O(n \log_2 n)$.

2 An algorithm for the solution of a lower triangular Toeplitz linear system of n equations, where n is a power of 2

In this section we present an algorithm of complexity $O(n \log_2 n)$ for the computation of \mathbf{x} such that $A\mathbf{x} = \mathbf{f}$, where A is a $n \times n$ lower triangular Toeplitz matrix, with n power of 2 and $[A]_{11} = 1$.

2.1 Preliminary Lemmas

Given a vector $\mathbf{v} = [v_0 \ v_1 \ v_2 \ \dots]^T$, $v_i \in \mathbb{C}$ (briefly $\mathbf{v} \in \mathbb{C}^{\mathbb{N}}$), let $L(\mathbf{v})$ be the semi-infinite lower triangular Toeplitz matrix whose first column is \mathbf{v} , i.e.

$$L(\mathbf{v}) = \sum_{k=0}^{+\infty} v_k Z^k, \quad Z = \begin{bmatrix} 0 & & & \\ 1 & 0 & & \\ & 1 & 0 & \\ & & \cdot & \cdot \end{bmatrix}.$$

Lemma 2.1 Let \mathbf{a} , \mathbf{b} , \mathbf{c} be vectors in $\mathbb{C}^{\mathbb{N}}$. Then $L(\mathbf{a})L(\mathbf{b}) = L(\mathbf{c})$ if and only if $L(\mathbf{a})\mathbf{b} = \mathbf{c}$.

Proof. If $L(\mathbf{a})L(\mathbf{b}) = L(\mathbf{c})$, then the first column of $L(\mathbf{a})L(\mathbf{b})$ must be equal to the first column of $L(\mathbf{c})$, and these are the vectors $L(\mathbf{a})\mathbf{b}$ and \mathbf{c} , respectively. Conversely, assume that $L(\mathbf{a})\mathbf{b} = \mathbf{c}$ and consider the matrix $L(\mathbf{a})L(\mathbf{b})$. It is lower triangular Toeplitz being a product of lower triangular Toeplitz matrices, and, by hypothesis, its first column $L(\mathbf{a})\mathbf{b}$ coincides with the vector \mathbf{c} , which in turn is the first column of the lower triangular Toeplitz matrix $L(\mathbf{c})$. The thesis follows from the fact that l.t.T. matrices are uniquely defined by their first columns. \square

Given a vector $\mathbf{v} = [v_0 \ v_1 \ v_2 \ \dots]^T \in \mathbb{C}^{\mathbb{N}}$, let E be the semi-infinite matrix with entries 0 or 1, which maps \mathbf{v} into the vector $E\mathbf{v} = [v_0 \ 0 \ v_1 \ 0 \ v_2 \ 0 \ \dots]^T$:

$$E = \begin{bmatrix} 1 & & & \\ 0 & & & \\ 0 & 1 & & \\ 0 & 0 & & \\ 0 & 0 & 1 & \\ \cdot & \cdot & \cdot & \cdot \end{bmatrix}.$$

In other words, the application of E to \mathbf{v} has the effect of inserting a zero between two consecutive components of \mathbf{v} . It is easy to observe that

$$E^2 = \begin{bmatrix} 1 & & & & \\ 0 & & & & \\ 0 & & & & \\ 0 & & & & \\ 0 & 1 & & & \\ 0 & 0 & & & \\ 0 & 0 & & & \\ 0 & 0 & & & \\ 0 & 0 & 1 & & \\ \cdot & \cdot & \cdot & \cdot & \cdot \end{bmatrix}, \quad E^s = \begin{bmatrix} 1 & & & & \\ \mathbf{0} & & & & \\ 0 & 1 & & & \\ \mathbf{0} & \mathbf{0} & & & \\ 0 & 0 & 1 & & \\ \cdot & \cdot & \cdot & \cdot & \cdot \end{bmatrix}, \quad \mathbf{0} = \mathbf{0}_{2^s-1},$$

that is the application of E^s to \mathbf{v} has the effect of inserting $2^s - 1$ zeros between two consecutive components of \mathbf{v} .

Lemma 2.2 Let \mathbf{u} and \mathbf{v} be vectors in $\mathbb{C}^{\mathbb{N}}$ with $u_0 = v_0 = 1$. Then $L(E\mathbf{u})E\mathbf{v} = EL(\mathbf{u})\mathbf{v}$, and, more in general, for each $s \in \mathbb{N}$, $L(E^s\mathbf{u})E^s\mathbf{v} = E^sL(\mathbf{u})\mathbf{v}$.

Proof. By inspecting the vectors $L(E\mathbf{u})E\mathbf{v}$ and $EL(\mathbf{u})\mathbf{v}$ one observes that they are equal. By multiplying E on the left of the identity $L(E\mathbf{u})E\mathbf{v} = EL(\mathbf{u})\mathbf{v}$ and using the same identity also for the vectors $E\mathbf{u}$ and $E\mathbf{v}$, in place of \mathbf{u} and \mathbf{v} respectively, one observes that it also holds $L(E^2\mathbf{u})E^2\mathbf{v} = E^2L(\mathbf{u})\mathbf{v}$. And so on. \square

2.2 The algorithm

Let A be a $n \times n$ l.t.T. matrix, with n power of 2 and $[A]_{11} = 1$. Assume we want to solve the system $A\mathbf{x} = \mathbf{f}$. The algorithm presented below exploits the fact that A^{-1} is still a $n \times n$ l.t.T. matrix.

1. Compute the first column of the l.t.T. matrix A^{-1} by solving the particular linear system $A\mathbf{x} = \mathbf{e}_1$ via the algorithm (2) of complexity $O(n \log_2 n)$ shown in the next section, based upon Lemmas 2.1, 2.2 and their repeated application.
2. Compute the l.t.T. matrix-vector product $A^{-1}\mathbf{f}$ with no more than $O(n \log_2 n)$ arithmetic operations (see Appendices A and B).

2.3 The computation of the first column of the inverse of a $n \times n$ l.t.T. matrix, where n is a power of 2

For the sake of readability here we present the algorithm for the computation of \mathbf{x} such that $A\mathbf{x} = \mathbf{e}_1$ in the particular case $n = 8$. When suitable we briefly discuss the general case $n = 2^s$, $s \in \mathbb{N}$; nevertheless such case can be easily deduced from the considered one, and is reported in detail in Appendix C.

The algorithm consist of two parts. In the first one particular l.t.T. matrices are introduced and computed, with the property that their successive left multiplication by the matrix A transforms A into the the identity matrix. In the second part such matrices are successively left multiplied by the vector \mathbf{e}_1 . As it will be clear throughout what follows, the method is nothing more than a kind of Gaussian elimination, where diagonals are nullified instead of columns. The overall cost of $O(n \log_2 n)$ comes from the fact that at each step of the first part a half of the remaining non null diagonals are nullified, and from the fact that in the second part the computations can be simplified by exploiting the structure of \mathbf{e}_1 , which has only one nonzero component.

First of all observe that the 8×8 matrix A can be thought as the upper-left submatrix of a semi-infinite l.t.T. matrix $L(\mathbf{a})$, whose first column is $[1 \ a_1 \ a_2 \ \cdot \ a_7 \ a_8 \ \cdot]^T$.

Step 1. Look for $\hat{\mathbf{a}}$ such that

$$L(\mathbf{a})\hat{\mathbf{a}} = \begin{bmatrix} 1 & & & & & & & & & \\ a_1 & 1 & & & & & & & & \\ a_2 & a_1 & 1 & & & & & & & \\ a_3 & a_2 & a_1 & 1 & & & & & & \\ a_4 & a_3 & a_2 & a_1 & 1 & & & & & \\ a_5 & a_4 & a_3 & a_2 & a_1 & 1 & & & & \\ a_6 & a_5 & a_4 & a_3 & a_2 & a_1 & 1 & & & \\ a_7 & a_6 & a_5 & a_4 & a_3 & a_2 & a_1 & 1 & & \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \end{bmatrix} \begin{bmatrix} 1 \\ \hat{a}_1 \\ \hat{a}_2 \\ \hat{a}_3 \\ \hat{a}_4 \\ \hat{a}_5 \\ \hat{a}_6 \\ \hat{a}_7 \\ \cdot \\ \cdot \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ a_1^{(1)} \\ 0 \\ a_2^{(1)} \\ 0 \\ a_3^{(1)} \\ 0 \\ \cdot \\ \cdot \end{bmatrix} = E\mathbf{a}^{(1)}$$

for some $a_i^{(1)} \in \mathbb{C}$, and compute such $a_i^{(1)}$. The computation of $a_i^{(1)}$ requires, once $\hat{\mathbf{a}}$ is known, one l.t.T. 8×8 ($2^s \times 2^s$) matrix-vector product – or, more precisely, two l.t.T. 4×4 ($2^{s-1} \times 2^{s-1}$) matrix-vector products. We will see that $\hat{\mathbf{a}}$ is actually available with no computations.

submatrices of E of dimensions 8×8 , 4×4 have half of its columns null, for example

$$\{E\}_4 = \left[\begin{array}{cc|cc} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right], \quad \{E\}_8 = \left[\begin{array}{cccc|cccc} 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right].$$

These two observations let us obtain an effective representation of $\{\mathbf{z}\}_8$:

$$\{\mathbf{z}\}_8 = \{L(\hat{\mathbf{a}})\}_8 \{E\}_8 \{L(\hat{\mathbf{a}}^{(1)})\}_8 \{E\}_8 \{L(\hat{\mathbf{a}}^{(2)})\}_8 \{\mathbf{v}\}_8 = \{L(\hat{\mathbf{a}})\}_8 \{E\}_{8,4} \{L(\hat{\mathbf{a}}^{(1)})\}_4 \{E\}_{4,2} \{L(\hat{\mathbf{a}}^{(2)})\}_2 \{\mathbf{v}\}_2.$$

By using such formula, when $v_0 = 1$, $v_1 = 0$, the vector $\{\mathbf{z}\}_8$ can be computed by performing the operations 4×4 l.t.T. \cdot vector + 8×8 l.t.T. \cdot vector (if A is $n \times n$ with $n = 2^s$ the operations required would have been 4×4 l.t.T. \cdot vector + \dots + $2^s \times 2^s$ l.t.T. \cdot vector), that is, as many operations as the *Gaussian elimination*, the first part of the algorithm.

In conclusion, if $c_j 2^j$ is an upper bound for the cost of the product $2^j \times 2^j$ l.t.T. \cdot vector, then the overall cost of the shown algorithm is $\tilde{c} \sum_{j=2}^s j 2^j = O(s 2^s) = O(n \log_2 n)$ for an $n \times n$ matrix A with $n = 2^s$.

We still have to prove that the vector $\hat{\mathbf{a}}$ such that $L(\mathbf{a})\hat{\mathbf{a}} = E\mathbf{a}^{(1)}$ is indeed available with no computations. To this aim it is sufficient to observe that

$$\begin{bmatrix} 1 \\ a_1 & 1 \\ a_2 & a_1 & 1 \\ a_3 & a_2 & a_1 & 1 \\ a_4 & a_3 & a_2 & a_1 & 1 \\ a_5 & a_4 & a_3 & a_2 & a_1 & 1 \\ a_6 & a_5 & a_4 & a_3 & a_2 & a_1 & 1 \\ a_7 & a_6 & a_5 & a_4 & a_3 & a_2 & a_1 & 1 \\ a_8 & a_7 & a_6 & a_5 & a_4 & a_3 & a_2 & a_1 & 1 \\ a_9 & a_8 & a_7 & a_6 & a_5 & a_4 & a_3 & a_2 & a_1 & 1 \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \end{bmatrix} \begin{bmatrix} 1 \\ -a_1 \\ a_2 \\ -a_3 \\ a_4 \\ -a_5 \\ a_6 \\ -a_7 \\ a_8 \\ -a_9 \\ \cdot \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 2a_2 - a_1^2 \\ 0 \\ 2a_4 - 2a_1a_3 + a_2^2 \\ 0 \\ 2a_6 - 2a_1a_5 + 2a_2a_4 - a_3^2 \\ 0 \\ 2a_8 - 2a_1a_7 + 2a_2a_6 - 2a_3a_5 + a_4^2 \\ 0 \\ \cdot \end{bmatrix}, \quad (4)$$

$$L(\mathbf{a})(\mathbf{e}_1 + \sum_{i=1}^{+\infty} (-1)^i a_i \mathbf{e}_{i+1}) = \mathbf{e}_1 + \sum_{i=1}^{+\infty} \delta_{i=0 \bmod 2} (2a_i + \sum_{j=1}^{i-1} (-1)^j a_j a_{i-j}) \mathbf{e}_{i+1}.$$

This can be verified by a direct calculation.

2.4 Observations on the algorithm's core

Given the vector \mathbf{a} the problem of the computation of $\hat{\mathbf{a}}$ such that $L(\mathbf{a})\hat{\mathbf{a}} = E\mathbf{a}^{(1)}$, for some $\mathbf{a}^{(1)}$ is indeed a polynomial arithmetic problem. In fact, due to Lemma 2.1, the identity $L(\mathbf{a})\hat{\mathbf{a}} = E\mathbf{a}^{(1)}$ is equivalent to the equality $L(\mathbf{a})L(\hat{\mathbf{a}}) = L(E\mathbf{a}^{(1)})$, i.e.

$$\left(\sum_{k=0}^{+\infty} a_k Z^k \right) \left(\sum_{k=0}^{+\infty} \hat{a}_k Z^k \right) = \sum_{k=0}^{+\infty} a_k^{(1)} Z^{2k}.$$

Therefore the polynomial arithmetic problem can be stated as follows:

uniquely define the function $B(x)$. It is a particular degree n monic polynomial called n -th Bernoulli polynomial and usually denoted by the symbol $B_n(x)$. It is simple to compute the first Bernoulli polynomials:

$$B_1(x) = x - \frac{1}{2}, \quad B_2(x) = x(x-1) + \frac{1}{6}, \quad B_3(x) = x(x - \frac{1}{2})(x-1), \quad \dots$$

$B_0(x)$ is assumed equal to 1.

It can be proved that Bernoulli polynomials define the coefficients of the power series representation of several functions, for instance to our aim it is useful to recall that the following power series expansion holds:

$$\frac{te^{xt}}{e^t - 1} = \sum_{n=0}^{+\infty} \frac{B_n(x)}{n!} t^n. \quad (6)$$

Moreover, Bernoulli polynomials satisfy many identities. Among all we recall the following ones, concerning the value of their derivatives and their property of symmetry with respect to the line $x = \frac{1}{2}$:

$$B'_n(x) = nB_{n-1}(x), \quad B_n(1-x) = (-1)^n B_n(x).$$

It is simple to observe as a consequence of their definition and of the last identity that all the Bernoulli polynomials with odd degree (except $B_1(x)$) vanish for $x = 0$. On the contrary, the value that an even degree Bernoulli polynomial attains in the origin is different from zero and especially important. In particular, recall the following Euler formula

$$\zeta(2j) = \frac{|B_{2j}(0)|(2\pi)^{2j}}{2(2j)!}, \quad \zeta(s) = \sum_{k=1}^{+\infty} \frac{1}{k^s},$$

which shows the strict relation between the numbers $B_{2j}(0)$ and the values that the Riemann Zeta function $\zeta(s)$ attains over all even positive integer numbers $2j$ [22], [30]. For instance, from such relation and from the fact that $\zeta(2j) \rightarrow 1$ if $j \rightarrow +\infty$, one deduces that $|B_{2j}(0)|$ tends to $+\infty$ almost the same way as $2(2j)!/(2\pi)^{2j}$ does. Another important formula involving the values $B_{2j}(0)$ is the Euler-Maclaurin formula [22], which is useful for the computation of sums: if f is a smooth enough function over $[m, n]$, $m, n \in \mathbb{Z}$, then

$$\sum_{r=m}^n f(r) = \frac{1}{2}[f(m) + f(n)] + \int_m^n f(x) dx + \sum_{j=1}^k \frac{B_{2j}(0)}{(2j)!} [f^{(2j-1)}(n) - f^{(2j-1)}(m)] + u_{k+1}, \quad (7)$$

where

$$\begin{aligned} u_{k+1} &= \frac{1}{(2k+1)!} \int_m^n f^{(2k+1)}(x) \overline{B}_{2k+1}(x) dx \\ &= -\frac{1}{(2k)!} \int_m^n f^{(2k)}(x) \overline{B}_{2k}(x) dx \\ &= \frac{1}{(2k+2)!} \int_m^n f^{(2k+2)}(x) [B_{2k+2}(0) - \overline{B}_{2k+2}(x)] dx \end{aligned}$$

and \overline{B}_n is $B_n|_{[0,1]}$ extended periodically over \mathbb{R} . Let us recall that the Eulero-Maclaurin formula also leads to an important representation of the error of the trapezoidal rule $\mathcal{I}_h = h[\frac{1}{2}g(a) + \sum_{r=1}^{n-1} g(a+rh) + \frac{1}{2}g(b)]$, $h = \frac{b-a}{n}$, in the approximation of the definite integral $\mathcal{I} = \int_a^b g(x) dx$. Such representation, holding for functions g which are smooth enough in $[a, b]$, is obtained by setting $m = 0$ and $f(t) = g(a+th)$ in (7):

$$\mathcal{I}_h = \mathcal{I} + \sum_{j=1}^k \frac{h^{2j} B_{2j}(0)}{(2j)!} [g^{(2j-1)}(b) - g^{(2j-1)}(a)] + r_{k+1}, \quad r_{k+1} = \frac{g^{(2k+2)}(\xi) h^{2k+2} (b-a) B_{2k+2}(0)}{(2k+2)!}, \quad (8)$$

$\xi \in (a, b)$. Such representation of the error, in terms of even powers of h , shows the reason why the Romberg extrapolation method for estimating a definite integral is efficient, when combined with trapezoidal rule. From (8) it is indeed clear that $\tilde{\mathcal{I}}_{h/2} := (2^2\mathcal{I}_{h/2} - \mathcal{I}_h)/(2^2 - 1)$ approximates \mathcal{I} with an error of order $O(h^4)$, whereas the error made by \mathcal{I}_h and $\mathcal{I}_{h/2}$ is of order $O(h^2)$.

For these and many other reasons (see for instance [18], [34], [33], [22], [30]), the values $B_{2j}(0)$ have their own name: *Bernoulli numbers*.

3.2 Bernoulli numbers solve triangular Toeplitz systems

From (6) it follows that Bernoulli numbers satisfy the following identity

$$\frac{t}{e^t - 1} = -\frac{1}{2}t + \sum_{k=0}^{+\infty} \frac{B_{2k}(0)}{(2k)!} t^{2k}.$$

Multiplying the latter by $e^t - 1$, expanding e^t in terms of powers of t , and setting to zero the coefficients of t^i of the right hand side, $i = 2, 3, 4, \dots$, yields the following equations:

$$-\frac{1}{2}j + \sum_{k=0}^{\lfloor \frac{j-1}{2} \rfloor} \binom{j}{2k} B_{2k}(0) = 0, \quad j = 2, 3, 4, \dots \quad (9)$$

Now, putting together equations (9) for j even and for j odd, we obtain two lower triangular linear systems that uniquely define Bernoulli numbers:

$$\begin{bmatrix} \binom{2}{0} \\ \binom{4}{0} & \binom{4}{2} \\ \binom{6}{0} & \binom{6}{2} & \binom{6}{4} \\ \binom{8}{0} & \binom{8}{2} & \binom{8}{4} & \binom{8}{6} \\ \cdot & \cdot & \cdot & \cdot & \cdot \end{bmatrix} \begin{bmatrix} B_0(0) \\ B_2(0) \\ B_4(0) \\ B_6(0) \\ \cdot \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \\ \cdot \end{bmatrix},$$

$$\begin{bmatrix} \binom{1}{0} \\ \binom{3}{0} & \binom{3}{2} \\ \binom{5}{0} & \binom{5}{2} & \binom{5}{4} \\ \binom{7}{0} & \binom{7}{2} & \binom{7}{4} & \binom{7}{6} \\ \cdot & \cdot & \cdot & \cdot & \cdot \end{bmatrix} \begin{bmatrix} B_0(0) \\ B_2(0) \\ B_4(0) \\ B_6(0) \\ \cdot \end{bmatrix} = \begin{bmatrix} 1 \\ 3/2 \\ 5/2 \\ 7/2 \\ \cdot \end{bmatrix}.$$

From such systems we can for instance easily compute the first Bernoulli numbers:

$$1, \frac{1}{6}, -\frac{1}{30}, \frac{1}{42}, -\frac{1}{30}, \frac{5}{66}, -\frac{691}{2730}, \frac{7}{6}, -\frac{3617}{510}. \quad (10)$$

Now we want to obtain an analytic representation for the coefficients matrices W_e and W_o of such linear systems. To this end it is enough to observe that W_e and W_o are suitable submatrices of the Tartaglia matrix X , which can be represented as a power series. More precisely, set

$$Y = \begin{bmatrix} 0 \\ 1 & 0 \\ & 2 & 0 \\ & & 3 & 0 \\ & & & \cdot & \cdot \end{bmatrix}, \quad \phi = \begin{bmatrix} 0 \\ 2 & 0 \\ & 12 & 0 \\ & & 30 & 0 \\ & & & 56 & 0 \\ & & & & \cdot & \cdot \end{bmatrix}, \quad 2 = 1 * 2, \quad 12 = 3 * 4, \quad 30 = 5 * 6, \quad \dots,$$

and note that from the equality

$$X := \begin{bmatrix} \binom{0}{0} \\ \binom{1}{0} & \binom{1}{1} \\ \binom{2}{0} & \binom{2}{1} & \binom{2}{2} \\ \binom{3}{0} & \binom{3}{1} & \binom{3}{2} & \binom{3}{3} \\ \binom{4}{0} & \binom{4}{1} & \binom{4}{2} & \binom{4}{3} & \binom{4}{4} \\ \binom{5}{0} & \binom{5}{1} & \binom{5}{2} & \binom{5}{3} & \binom{5}{4} & \binom{5}{5} \\ \binom{6}{0} & \binom{6}{1} & \binom{6}{2} & \binom{6}{3} & \binom{6}{4} & \binom{6}{5} & \binom{6}{6} \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \end{bmatrix} = \begin{bmatrix} 1 \\ 1 & 1 \\ 1 & 2 & 1 \\ 1 & 3 & 3 & 1 \\ 1 & 4 & 6 & 4 & 1 \\ 1 & 5 & 10 & 10 & 5 & 1 \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \end{bmatrix} = \sum_{k=0}^{+\infty} \frac{1}{k!} Y^k,$$

which holds because $[X]_{ij} = \frac{1}{(i-j)!} [Y^{i-j}]_{ij} = \frac{1}{(i-j)!} j \cdots (i-2)(i-1) = \binom{i-1}{j-1}$, $1 \leq j \leq i \leq n$, it follows that

$$W_e = Z^T \phi \sum_{k=0}^{+\infty} \frac{1}{(2k+2)!} \phi^k, \quad W_o = \begin{bmatrix} 1 \\ & 3 \\ & & 5 \\ & & & 7 \\ & & & & \cdot \end{bmatrix} \cdot \sum_{k=0}^{+\infty} \frac{1}{(2k+1)!} \phi^k.$$

We can therefore rewrite the two linear systems solved by Bernoulli numbers as follows:

$$\sum_{k=0}^{+\infty} \frac{2}{(2k+2)!} \phi^k \mathbf{b} = \mathbf{q}^e, \quad \mathbf{b} = \begin{bmatrix} B_0(0) \\ B_2(0) \\ B_4(0) \\ B_6(0) \\ \cdot \end{bmatrix}, \quad \mathbf{q}^e = \begin{bmatrix} 1 \\ 1/3 \\ 1/5 \\ 1/7 \\ \cdot \end{bmatrix}, \quad (11)$$

$$\sum_{k=0}^{+\infty} \frac{1}{(2k+1)!} \phi^k \mathbf{b} = \mathbf{q}^o, \quad \mathbf{q}^o = \begin{bmatrix} 1 \\ 1/2 \\ 1/2 \\ 1/2 \\ \cdot \end{bmatrix}. \quad (12)$$

Now, let us show that systems (11) and (12) are equivalent to two lower triangular Toeplitz linear systems. Our aim is to replace ϕ , a matrix whose subdiagonal entries are all different, by a matrix whose subdiagonal entries are all equal.

Set $D = \text{diag}(d_1, d_2, d_3, \dots)$, $d_i \neq 0$. By investigating the nonzero entries of the matrix $D\phi D^{-1}$, it is easy to observe that it can be forced to be equal to a matrix of the form xZ ; just choose $d_k = x^{k-1} d_1 / (2k-2)!$, $k = 1, 2, 3, \dots$. So, if

$$D = \begin{bmatrix} 1 & & & & \\ & \frac{x}{2!} & & & \\ & & \frac{x^2}{4!} & & \\ & & & \cdot & \\ & & & & \frac{x^{n-1}}{(2n-2)!} \\ & & & & & \cdot \end{bmatrix}, \quad (13)$$

For example, by using the last but three equations of such system, from the Bernoulli numbers $B_2(0), \dots, B_{16}(0)$ listed in (10), the following further Bernoulli numbers can be easily obtained:

$$B_{18}(0) = \frac{43867}{798}, \quad B_{20}(0) = -\frac{174611}{330}, \quad B_{22}(0) = \frac{854513}{138}.$$

Let R be the semi-infinite coefficient matrix of the above Ramanujan system. By recalling the definition of the semi-infinite lower shift matrix Z and of the semi-infinite vector $\mathbf{b} = [B_0(0) B_2(0) B_4(0) \cdot]^T$, the Ramanujan system can be shortly indicated as $R(Z^T \mathbf{b}) = \mathbf{f}$, where $\mathbf{f} = [f_1 f_2 f_3 \cdot]^T$ obviously denotes the right hand side vector in (16).

Apparently the non-zero entries of R are not related with each other, and it seems so also for the entries of \mathbf{f} . That is, it seems to be not possible to guess, just by looking at the above 11 equations, the twelfth equation of the Ramanujan system. We can only guess that the non-zero entries of R are in the same positions as the non-zero entries of a lower triangular Toeplitz matrix \tilde{R} of the form $\sum_{k=0}^{+\infty} w_k Z^{3k}$, and, may be, it is possible to guess the sign of the entries of \mathbf{f} .

Actually it is not difficult to note that the following identity *must hold*

$$R\Lambda^{-1} = \Lambda^{-1}\tilde{R}, \quad \Lambda = Z^T D Z = \begin{bmatrix} \frac{x}{2!} & & & & \\ & \frac{x^2}{4!} & & & \\ & & \frac{x^3}{6!} & & \\ & & & \ddots & \\ & & & & \ddots \end{bmatrix} \quad (17)$$

where D is defined in (13) and \tilde{R} is the following lower triangular Toeplitz matrix:

$$\tilde{R} = \sum_{k=0}^{+\infty} \frac{2x^{3k}}{(6k+2)!(2k+1)} Z^{3k} = \begin{bmatrix} 1 & & & & & & & & & & & \\ 0 & 1 & & & & & & & & & & \\ 0 & 0 & 1 & & & & & & & & & \\ \frac{2x^3}{8!3} & 0 & 0 & 1 & & & & & & & & \\ 0 & \frac{2x^3}{8!3} & 0 & 0 & 1 & & & & & & & \\ 0 & 0 & \frac{2x^3}{8!3} & 0 & 0 & 1 & & & & & & \\ \frac{2x^6}{14!5} & 0 & 0 & \frac{2x^3}{8!3} & 0 & 0 & 1 & & & & & \\ 0 & \frac{2x^6}{14!5} & 0 & 0 & \frac{2x^3}{8!3} & 0 & 0 & 1 & & & & \\ 0 & 0 & \frac{2x^6}{14!5} & 0 & 0 & \frac{2x^3}{8!3} & 0 & 0 & 1 & & & \\ \frac{2x^9}{20!7} & 0 & 0 & \frac{2x^6}{14!5} & 0 & 0 & \frac{2x^3}{8!3} & 0 & 0 & 1 & & \\ 0 & \frac{2x^9}{20!7} & 0 & 0 & \frac{2x^6}{14!5} & 0 & 0 & \frac{2x^3}{8!3} & 0 & 0 & 1 & \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \end{bmatrix}.$$

In fact it is easy to check that the 11×11 upper left submatrix of $R\Lambda^{-1}$ coincides with the 11×11 upper left submatrix of $\Lambda^{-1}\tilde{R}$.

Assuming that the conjecture (17) is true, we have that $R(Z^T \mathbf{b}) = \mathbf{f}$ iff $R\Lambda^{-1}(\Lambda Z^T \mathbf{b}) = \mathbf{f}$ iff $\Lambda^{-1}\tilde{R}(Z^T D \mathbf{b}) = \mathbf{f}$ iff

$$\tilde{R}(Z^T D \mathbf{b}) = Z^T D Z \mathbf{f}. \quad (18)$$

Thus, the vector $Z^T D \mathbf{b}$ solves a lower triangular Toeplitz system which is more sparse than the l.t.T. systems (14), (15), since in its coefficient matrix two null diagonals alternate the nonnull ones. Such Ramanujan l.t.T. system will be defined more precisely in the following (see (20), (21)).

3.4 A unifying theorem with 6 l.t.T. linear systems solved by Bernoulli numbers

In this section we collect in a Theorem three l.t.T. linear systems solved by the vector $D_x \mathbf{b}$, say of type I, and the corresponding l.t.T. linear systems solved by the vector $Z^T D_x \mathbf{b}$, say of type II (D_x is the matrix D

in (13)). In fact, till now, we have only found two systems of type I, the even and odd systems (14) and (15), and, partially, one system of type II, the Ramanujan l.t.T. system (18) (note that for the latter system only the coefficient matrix has been written explicitly).

In the following, first we state a Proposition which allows one to state a system of type II from a system of type I, and viceversa. Then we state the Theorem, with the six l.t.T. linear systems solved by Bernoulli numbers, and we prove it by applying the Proposition to the even, odd, and Ramanujan l.t.T. systems found till now, and, in the same time, by completing the definition of the Ramanujan l.t.T. system.

Proposition 3.1 Let Z_{n-1} and Z_n be the upper-left $(n-1) \times (n-1)$ and $n \times n$ submatrices of the semi-infinite lower-shift matrix Z , respectively. Assume that, for some α_j and f_j (or w_j), the following equality holds:

$$\sum_{j=0}^{n-1} \alpha_j Z_n^j \begin{bmatrix} B_0(0) \\ \frac{x}{2!} B_2(0) \\ \frac{x^2}{4!} B_4(0) \\ \vdots \\ \frac{x^{n-1}}{(2(n-1))!} B_{2(n-1)}(0) \end{bmatrix} = \begin{bmatrix} \eta \\ \frac{x}{2!} f_1 \\ \frac{x^2}{4!} f_2 \\ \vdots \\ \frac{x^{n-1}}{(2(n-1))!} f_{n-1} \end{bmatrix} + B_0(0) \begin{bmatrix} \mu \\ \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_{n-1} \end{bmatrix} \left(= \begin{bmatrix} w_0 \\ \frac{x}{2!} w_1 \\ \frac{x^2}{4!} w_2 \\ \vdots \\ \frac{x^{n-1}}{(2(n-1))!} w_{n-1} \end{bmatrix} \right),$$

where η and μ are arbitrary parameters. Then we have

$$\sum_{j=0}^{n-2} \alpha_j Z_{n-1}^j \begin{bmatrix} \frac{x}{2!} B_2(0) \\ \frac{x^2}{4!} B_4(0) \\ \vdots \\ \frac{x^{n-1}}{(2(n-1))!} B_{2(n-1)}(0) \end{bmatrix} = \begin{bmatrix} \frac{x}{2!} f_1 \\ \frac{x^2}{4!} f_2 \\ \vdots \\ \frac{x^{n-1}}{(2(n-1))!} f_{n-1} \end{bmatrix} \left(= \begin{bmatrix} \frac{x}{2!} w_1 \\ \frac{x^2}{4!} w_2 \\ \vdots \\ \frac{x^{n-1}}{(2(n-1))!} w_{n-1} \end{bmatrix} - B_0(0) \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_{n-1} \end{bmatrix} \right).$$

Also the converse is true provided that $\alpha_0 B_0(0) = \eta + B_0(0)\mu$ (or $\alpha_0 B_0(0) = w_0$).

Proof. Exploit the equality $Z_n = \begin{bmatrix} 0 & \mathbf{0}^T \\ \mathbf{e}_1 & Z_{n-1} \end{bmatrix}$. The details are left to the reader. \square

Theorem 3.2 Set

$$Z = \begin{bmatrix} 0 & & & & \\ 1 & 0 & & & \\ & 1 & 0 & & \\ & & 1 & 0 & \\ & & & \ddots & \ddots \end{bmatrix}, \quad \mathbf{a} = \begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ \vdots \end{bmatrix}, \quad L(\mathbf{a}) = \sum_{i=0}^{+\infty} a_i Z^i = \begin{bmatrix} a_0 & & & & \\ a_1 & a_0 & & & \\ a_2 & a_1 & a_0 & & \\ a_3 & a_2 & a_1 & a_0 & \\ \vdots & \vdots & \vdots & \vdots & \ddots \end{bmatrix}.$$

Let $d(\mathbf{z})$ be the diagonal matrix with z_i as diagonal entries. Set

$$\mathbf{b} = [B_0(0) \ B_2(0) \ B_4(0) \ \cdot \]^T, \quad D_x = \text{diag} \left(\frac{x^i}{(2i)!}, i = 0, 1, 2, \dots \right), \quad x \in \mathbb{R},$$

where $B_{2i}(0)$, $i = 0, 1, 2, \dots$, are the Bernoulli numbers.

Then the vectors $D_x \mathbf{b}$ and $Z^T D_x \mathbf{b}$ solve the following l.t.T. linear systems

$$L(\mathbf{a}) (D_x \mathbf{b}) = D_x \mathbf{q}, \tag{19}$$

$$L(\mathbf{a}) (Z^T D_x \mathbf{b}) = d(\mathbf{z}) Z^T D_x \mathbf{q}, \tag{20}$$

where the vectors $\mathbf{a} = (a_i)_{i=0}^{+\infty}$, $\mathbf{q} = (q_i)_{i=0}^{+\infty}$, and $\mathbf{z} = (z_i)_{i=1}^{+\infty}$, can assume respectively the values:

$$\begin{aligned} a_i^R &= \delta_{i=0 \bmod 3} \frac{2x^i}{(2i+2)! \left(\frac{2}{3}i+1\right)}, \quad q_i^R = \frac{1}{(2i+1)(i+1)} \left(1 - \delta_{i=2 \bmod 3} \frac{3}{2}\right), \quad i = 0, 1, 2, 3, \dots \\ z_i^R &= 1 - \delta_{i=0 \bmod 3} \frac{1}{\frac{2}{3}i+1}, \quad i = 1, 2, 3, \dots, \end{aligned} \tag{21}$$

$$a_i^e = \frac{2x^i}{(2i+2)!}, \quad q_i^e = \frac{1}{2i+1}, \quad i = 0, 1, 2, 3, \dots$$

$$z_i^e = \frac{i}{i+1}, \quad i = 1, 2, 3, \dots,$$
(22)

$$a_i^o = \frac{x^i}{(2i+1)!}, \quad i = 0, 1, 2, 3, \dots, \quad q_0^o = 1, \quad q_i^o = \frac{1}{2}, \quad i = 1, 2, 3, \dots$$

$$z_i^o = \frac{2i-1}{2i+1}, \quad i = 1, 2, 3, \dots$$
(23)

Proof. From the Ramanujan semi-infinite l.t.T. linear system (18), we obtain the following finite linear system

$$\sum_{j=0}^{n-2} \alpha_j Z_{n-1}^j \begin{bmatrix} \frac{x}{2!} B_2(0) \\ \frac{x^2}{4!} B_4(0) \\ \cdot \\ \frac{x^{n-1}}{(2(n-1))!} B_{2(n-1)}(0) \end{bmatrix} = \begin{bmatrix} \frac{x}{2!} f_1 \\ \frac{x^2}{4!} f_2 \\ \cdot \\ \frac{x^{n-1}}{(2(n-1))!} f_{n-1} \end{bmatrix}, \quad \alpha_j = \delta_{j=0 \bmod 3} \frac{2x^j}{(2j+2)!(\frac{2}{3}j+1)},$$
(24)

$$f_1 = \frac{1}{6}, \quad f_2 = -\frac{1}{30}, \quad f_3 = \frac{1}{42}, \quad f_4 = \frac{1}{45}, \quad f_5 = -\frac{1}{132}, \quad f_6 = \frac{4}{455},$$

$$f_7 = \frac{1}{120}, \quad f_8 = -\frac{1}{306}, \quad f_9 = \frac{3}{665}, \quad f_{10} = \frac{1}{231}, \quad f_{11} = -\frac{1}{552}, \dots$$

Then, by Proposition 3.1, if $\eta + B_0(0)\mu = \alpha_0 B_0(0)$, we have that

$$\sum_{j=0}^{n-1} \alpha_j Z_n^j \begin{bmatrix} B_0(0) \\ \frac{x}{2!} B_2(0) \\ \frac{x^2}{4!} B_4(0) \\ \cdot \\ \frac{x^{n-1}}{(2(n-1))!} B_{2(n-1)}(0) \end{bmatrix} = \begin{bmatrix} \eta \\ \frac{x}{2!} f_1 \\ \frac{x^2}{4!} f_2 \\ \cdot \\ \frac{x^{n-1}}{(2(n-1))!} f_{n-1} \end{bmatrix} + B_0(0) \begin{bmatrix} \mu \\ \alpha_1 \\ \alpha_2 \\ \cdot \\ \alpha_{n-1} \end{bmatrix},$$

or, more precisely, that

$$\left(I + \frac{2}{8!3} x^3 Z^3 + \frac{2}{14!5} x^6 Z^6 + \frac{2}{20!7} x^9 Z^9 + \dots \right) \begin{bmatrix} B_0(0) \\ \frac{x}{2!} B_2(0) \\ \frac{x^2}{4!} B_4(0) \\ \frac{x^3}{6!} B_6(0) \\ \frac{x^4}{8!} B_8(0) \\ \frac{x^5}{10!} B_{10}(0) \\ \frac{x^6}{12!} B_{12}(0) \\ \vdots \end{bmatrix} = \begin{bmatrix} \frac{1}{2!6} \\ \frac{x^2}{4!} \left(-\frac{1}{30} \right) \\ \frac{x^3}{6!} \frac{1}{42} + \frac{2x^3}{8!3} \\ \frac{x^4}{8!} \frac{1}{45} \\ \frac{x^5}{10!} \left(-\frac{1}{132} \right) \\ \frac{x^6}{12!} \frac{4}{455} + \frac{2x^6}{14!5} \\ \frac{x^7}{14!} \frac{1}{120} \\ \frac{x^8}{16!} \left(-\frac{1}{306} \right) \\ \frac{x^9}{18!} \frac{3}{665} + \frac{2x^9}{20!7} \\ \frac{x^{10}}{20!} \frac{1}{231} \\ \frac{x^{11}}{22!} \left(-\frac{1}{552} \right) \\ \vdots \end{bmatrix} = \begin{bmatrix} \frac{1}{0!} \left(\frac{1}{1!1} \right) \\ \frac{x}{2!} \left(\frac{1}{3!2} \right) \\ \frac{x^2}{4!} \left(\frac{1}{5!3} - \frac{1}{5!2} \right) \\ \frac{x^3}{6!} \left(\frac{1}{7!4} \right) \\ \frac{x^4}{8!} \left(\frac{1}{9!5} \right) \\ \frac{x^5}{10!} \left(\frac{1}{11!6} - \frac{1}{11!4} \right) \\ \frac{x^6}{12!} \left(\frac{1}{13!7} \right) \\ \frac{x^7}{14!} \left(\frac{1}{15!8} \right) \\ \frac{x^8}{16!} \left(\frac{1}{17!9} - \frac{1}{17!6} \right) \\ \frac{x^9}{18!} \left(\frac{1}{19!10} \right) \\ \frac{x^{10}}{20!} \left(\frac{1}{21!11} \right) \\ \frac{x^{11}}{22!} \left(\frac{1}{23!12} - \frac{1}{23!8} \right) \\ \vdots \end{bmatrix}.$$

The latter equality is a clever remark that allows us to prove that $D_x \mathbf{b}$ must solve the following Ramanujan l.t.T. system of type I:

$$\sum_{j=0}^{+\infty} \alpha_j Z^j D_x \mathbf{b} = D_x \mathbf{q}^R, \quad (25)$$

$$\alpha_j = \delta_{j=0 \bmod 3} \frac{2x^j}{(2j+2)!(\frac{2}{3}j+1)}, \quad q_j^R = \frac{1}{(2j+1)(j+1)} \left(1 - \delta_{j=2 \bmod 3} \frac{3}{2} \right), \quad j = 0, 1, 2, 3, \dots$$

Note that from the explicit expression of \mathbf{q}^R just obtained, it follows an explicit expression for the entries f_i of the original Ramanujan system (16), i.e.

$$f_i = \frac{1}{(2i+1)(i+1)} \left(1 - \delta_{i=2 \bmod 3} \frac{3}{2} - \delta_{i=0 \bmod 3} \frac{1}{\frac{2}{3}i+1} \right), \quad i = 1, 2, 3, \dots$$

Note also that (24) can be rewritten as

$$\sum_{j=0}^{n-2} \alpha_j Z_{n-1}^j I_n^2 D_x \mathbf{b} = \text{diag}(z_i, i = 1, 2, \dots, n-1) I_n^2 D_x \mathbf{q}^R$$

for suitable z_i (the meaning of I_n^2 is clear from the context). Such z_i are easily obtained by imposing the equality

$$\left(1 - \delta_{i=2 \bmod 3} \frac{3}{2} - \delta_{i=0 \bmod 3} \frac{1}{\frac{2}{3}i+1} \right) = z_i \left(1 - \delta_{i=2 \bmod 3} \frac{3}{2} \right),$$

which leads to the formula:

$$z_i = 1 - \frac{\delta_{i=0 \bmod 3} \frac{1}{\frac{2}{3}i+1}}{1 - \delta_{i=2 \bmod 3} \frac{3}{2}} = 1 - \delta_{i=0 \bmod 3} \frac{1}{\frac{2}{3}i+1}.$$

So, the l.t.T. type I and type II systems (19), (20) and (21) hold.

Now let us consider the finite versions of the even and odd systems (14) and (15),

$$\sum_{j=0}^{n-1} \frac{2x^j}{(2j+2)!} Z_n^j I_n^1 D_x \mathbf{b} = I_n^1 D_x \mathbf{q}^e, \quad \sum_{j=0}^{n-1} \frac{x^j}{(2j+1)!} Z_n^j I_n^1 D_x \mathbf{b} = I_n^1 D_x \mathbf{q}^o,$$

and apply to them Proposition 3.1:

$$\begin{aligned} \sum_{j=0}^{n-2} \frac{2x^j}{(2j+2)!} Z_{n-1}^j \begin{bmatrix} \frac{x}{2!} B_2(0) \\ \frac{x^2}{4!} B_4(0) \\ \cdot \\ \frac{x^{n-1}}{(2(n-1))!} B_{2(n-1)}(0) \end{bmatrix} &= \begin{bmatrix} \frac{x}{2!} \frac{1}{3} \\ \frac{x^2}{4!} \frac{1}{5} \\ \cdot \\ \frac{x^{n-1}}{(2(n-1))!} \frac{1}{2n-1} \end{bmatrix} - B_0(0) \begin{bmatrix} \frac{2x}{4!} \\ \frac{2x^2}{6!} \\ \cdot \\ \frac{2x^{n-1}}{(2n)!} \end{bmatrix} = \begin{bmatrix} \frac{x}{4!} \\ x^2 \frac{1}{6!} \\ x^3 \frac{1}{8!} \\ \cdot \\ x^{n-1} \frac{2(n-1)}{(2n)!} \end{bmatrix}, \\ \sum_{j=0}^{n-2} \frac{x^j}{(2j+1)!} Z_{n-1}^j \begin{bmatrix} \frac{x}{2!} B_2(0) \\ \frac{x^2}{4!} B_4(0) \\ \cdot \\ \frac{x^{n-1}}{(2(n-1))!} B_{2(n-1)}(0) \end{bmatrix} &= \begin{bmatrix} \frac{x}{2!} \frac{1}{2} \\ \frac{x^2}{4!} \frac{1}{2} \\ \cdot \\ \frac{x^{n-1}}{(2(n-1))!} \frac{1}{2} \end{bmatrix} - B_0(0) \begin{bmatrix} \frac{x}{3!} \\ \frac{x^2}{5!} \\ \cdot \\ \frac{x^{n-1}}{(2n-1)!} \end{bmatrix} = \begin{bmatrix} \frac{x}{3!} \\ x^2 \frac{1}{5!} \\ x^3 \frac{1}{7!} \\ \cdot \\ x^{n-1} \frac{2n-3}{(2n-1)!} \end{bmatrix}. \end{aligned}$$

From the above identities it follows that

$$\begin{aligned} \sum_{j=0}^{n-2} \frac{2x^j}{(2j+2)!} Z_{n-1}^j \begin{bmatrix} \frac{x}{2!} B_2(0) \\ \frac{x^2}{4!} B_4(0) \\ \cdot \\ \frac{x^{n-1}}{(2(n-1))!} B_{2(n-1)}(0) \end{bmatrix} &= 2 \begin{bmatrix} \frac{x}{2!} \frac{1}{4 \cdot 3} \\ \frac{x^2}{4!} \frac{1}{6 \cdot 5} \\ \frac{x^3}{6!} \frac{1}{8 \cdot 7} \\ \cdot \\ \frac{x^{n-1}}{(2(n-1))!} \frac{1}{2n(2n-1)} \end{bmatrix} = \text{diag} \left(\frac{i}{i+1}, i = 1 \dots n-1 \right) I_n^2 D_x \mathbf{q}^e, \\ \sum_{j=0}^{n-2} \frac{x^j}{(2j+1)!} Z_{n-1}^j \begin{bmatrix} \frac{x}{2!} B_2(0) \\ \frac{x^2}{4!} B_4(0) \\ \cdot \\ \frac{x^{n-1}}{(2(n-1))!} B_{2(n-1)}(0) \end{bmatrix} &= \begin{bmatrix} \frac{x}{2!} \frac{1}{2 \cdot 3} \\ \frac{x^2}{4!} \frac{1}{2 \cdot 5} \\ \frac{x^3}{6!} \frac{1}{2 \cdot 7} \\ \cdot \\ \frac{x^{n-1}}{(2(n-1))!} \frac{1}{2(2n-1)} \end{bmatrix} = \text{diag} \left(\frac{2i-1}{2i+1}, i = 1 \dots n-1 \right) I_n^2 D_x \mathbf{q}^o. \end{aligned}$$

So, also even and odd type II linear systems (20), (22) and (23) hold. \square

Step 1. Find $\hat{\mathbf{a}}$ such that

$$L(\mathbf{a})\hat{\mathbf{a}} = \begin{bmatrix} 1 & & & & & & & & & \\ a_1 & 1 & & & & & & & & \\ a_2 & a_1 & 1 & & & & & & & \\ a_3 & a_2 & a_1 & 1 & & & & & & \\ a_4 & a_3 & a_2 & a_1 & 1 & & & & & \\ a_5 & a_4 & a_3 & a_2 & a_1 & 1 & & & & \\ a_6 & a_5 & a_4 & a_3 & a_2 & a_1 & 1 & & & \\ a_7 & a_6 & a_5 & a_4 & a_3 & a_2 & a_1 & 1 & & \\ a_8 & a_7 & a_6 & a_5 & a_4 & a_3 & a_2 & a_1 & 1 & \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \end{bmatrix} \begin{bmatrix} 1 \\ \hat{a}_1 \\ \hat{a}_2 \\ \hat{a}_3 \\ \hat{a}_4 \\ \hat{a}_5 \\ \hat{a}_6 \\ \hat{a}_7 \\ \hat{a}_8 \\ \cdot \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \\ a_1^{(1)} \\ 0 \\ 0 \\ a_2^{(1)} \\ 0 \\ 0 \\ \cdot \end{bmatrix} = E\mathbf{a}^{(1)}$$

for some $a_i^{(1)} \in \mathbb{C}$ and compute such $a_i^{(1)}$. The computation of $a_i^{(1)}$ requires, once $\hat{\mathbf{a}}$ is known, one 9×9 ($3^s \times 3^s$) l.t.T. matrix vector product – or, more precisely, three 3×3 ($3^{s-1} \times 3^{s-1}$) l.t.T. matrix vector products; the computation of $\hat{\mathbf{a}}$ requires one 9×9 ($3^s \times 3^s$) l.t.T. matrix vector product (see (5)).

Note that, due to Lemma 2.1 we have then that $L(\hat{\mathbf{a}})L(\mathbf{a}) = L(E\mathbf{a}^{(1)})$, that is the l.t.T. matrix $L(\mathbf{a})$ is transformed into a l.t.T. matrix which alternates to each nonzero diagonal two null diagonals.

Step 2. Find $\hat{\mathbf{a}}^{(1)}$ such that

$$L(E\mathbf{a}^{(1)})E\hat{\mathbf{a}}^{(1)} = \begin{bmatrix} 1 & & & & & & & & & \\ 0 & 1 & & & & & & & & \\ 0 & 0 & 1 & & & & & & & \\ a_1^{(1)} & 0 & 0 & 1 & & & & & & \\ 0 & a_1^{(1)} & 0 & 0 & 1 & & & & & \\ 0 & 0 & a_1^{(1)} & 0 & 0 & 1 & & & & \\ a_2^{(1)} & 0 & 0 & a_1^{(1)} & 0 & 0 & 1 & & & \\ 0 & a_2^{(1)} & 0 & 0 & a_1^{(1)} & 0 & 0 & 1 & & \\ 0 & 0 & a_2^{(1)} & 0 & 0 & a_1^{(1)} & 0 & 0 & 1 & \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0 \\ \hat{a}_1^{(1)} \\ 0 \\ 0 \\ \hat{a}_2^{(1)} \\ 0 \\ 0 \\ \cdot \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ \cdot \end{bmatrix} = E^2\mathbf{a}^{(2)}$$

for some $a_i^{(2)} \in \mathbb{C}$ and compute such $a_i^{(2)}$. The computation of $a_i^{(2)}$ requires, once $\hat{\mathbf{a}}^{(1)}$ is known, one 3×3 ($3^{s-1} \times 3^{s-1}$) l.t.T. matrix vector product – or, more precisely, three 1×1 ($3^{s-2} \times 3^{s-2}$) l.t.T. matrix vector products. That is, no operation in our case $n = 9$, where no entry $a_i^{(2)}$, $i \geq 1$, is needed.

Note that due to Lemma 2.1, we have that $L(E\hat{\mathbf{a}}^{(1)})L(E\mathbf{a}^{(1)}) = L(E^2\mathbf{a}^{(2)})$, i.e. the l.t.T. matrix $L(\mathbf{a})$ is transformed into a l.t.T. matrix which alternates to each nonzero diagonal eight null diagonals.

Also note that, due to Lemma 4.1, if $L(\mathbf{a}^{(1)})\hat{\mathbf{a}}^{(1)} = E\mathbf{a}^{(2)}$ then $L(E\mathbf{a}^{(1)})E\hat{\mathbf{a}}^{(1)} = E^2\mathbf{a}^{(2)}$. The computation of $\hat{\mathbf{a}}^{(1)}$ such that $L(\mathbf{a}^{(1)})\hat{\mathbf{a}}^{(1)} = E\mathbf{a}^{(2)}$ requires one 3×3 ($3^{s-1} \times 3^{s-1}$) l.t.T. matrix vector product (see (5)).

Proceed this way, if $n = 3^s > 9$. Otherwise the first part of the algorithm is complete.

Summarizing, we have shown that,

$$L(E\hat{\mathbf{a}}^{(1)})L(\hat{\mathbf{a}})L(\mathbf{a}) = L(E^2\mathbf{a}^{(2)}) \quad (26)$$

where the upper left 9×9 submatrices of $L(\mathbf{a})$ and of $L(E^2\mathbf{a}^{(2)})$ are the lower triangular Toeplitz matrix

The reader could try to obtain the expression for the generic $a_i^{(1)}$ in terms of the a_j , i.e. the scalar version of the vector identity $E\mathbf{a}^{(1)} = L(\mathbf{a})\hat{\mathbf{a}} = L(\mathbf{a})L(\mathbf{c})\mathbf{d}$, $c_k = a_k t^k$, $d_k = a_k t^{2k}$, $t = e^{i2\pi/3}$.

A concluding remark

We conclude with a remark on the history of the results enclosed in this work. Once the l.t.T. even and odd systems (14), (15) were obtained, we tried to exploit them to retrieve by linear algebra arguments the sparse system, solved by Bernoulli numbers, we observed in the paper [31] of Ramanujan (see (16)). In order to do that, first of all it was necessary to nullify the second, third, fifth, sixth, eighth, ninth, and so on, diagonals of our even and odd systems. So, we naturally conceived the l.t.T. linear systems solvers here presented, and, in particular, the one nullifying at each step 2/3 of the remaining non null diagonals. Note that our original aim, i.e. write an explicit formula for the vectors $\mathbf{w}^{eR}, \mathbf{w}^{oR} \in \mathbb{C}^{\mathbb{N}}$ such that $L(\mathbf{a}^e)\mathbf{w}^{eR} = L(\mathbf{a}^o)\mathbf{w}^{oR} = \mathbf{a}^R$, with $\mathbf{a}^R, \mathbf{a}^e, \mathbf{a}^o$ defined in (21), (22), (23), has not been reached in this work. We leave to the reader the interesting exercise to find the vectors \mathbf{w}^{eR} and \mathbf{w}^{oR} .

Appendix A. The l.t.T. matrix-vector product

The product of a $n \times n$ lower triangular Toeplitz matrix times a vector can be computed with much less than the $n(n+1)/2$ multiplications and $(n-1)n/2$ additions required by the obvious algorithm. The two alternative algorithms here described use the strong relation existing between Toeplitz matrices and the circulant and (-1) -circulant [3] matrix algebras in order to perform the operation l.t.T. matrix \cdot vector via a small number of *discrete Fourier transforms*, and thus in $O(n \log n)$ arithmetic operations.

Preliminaries

Let $\Pi_{\pm 1}$ be the $n \times n$ matrix $\Pi_{\pm 1} = Z^T \pm \mathbf{e}_n \mathbf{e}_1^T$, where Z is the $n \times n$ lower-shift matrix. Then

$$\Pi_1 = FD_{1\omega^{n-1}}F^*, \quad \Pi_{-1} = (D_{1\rho^{n-1}}F)\rho D_{1\omega^{n-1}}(D_{1\rho^{n-1}}F)^* \quad (29)$$

where F is the following (symmetric) unitary Fourier matrix

$$F = \frac{1}{\sqrt{n}}W, \quad W = (\omega^{(i-1)(j-1)})_{i,j=1}^n, \quad \omega \text{ such that } \omega^n = 1, \omega^i \neq 1, 0 < i < n,$$

$D_{1\omega^{n-1}} = \text{diag}(1, \omega, \dots, \omega^{n-1})$, ρ is such that $\rho^n = -1, \rho^i \neq -1, 0 < i < n$, and $D_{1\rho^{n-1}} = \text{diag}(1, \rho, \dots, \rho^{n-1})$.

From (29) it follows that for the circulant and (-1) -circulant matrices whose first row is $\mathbf{a}^T = [a_1 a_2 \dots a_n]$, that is for the matrices $C(\mathbf{a}) := \sum_{k=1}^n a_k \Pi_1^{k-1}$ and $C_{-1}(\mathbf{a}) := \sum_{k=1}^n a_k \Pi_{-1}^{k-1}$, the following representations hold

$$C(\mathbf{a}) = Fd(F^T \mathbf{a})d(F^T \mathbf{e}_1)^{-1}F^*, \quad C_{-1}(\mathbf{a}) = F_- d(F_-^T \mathbf{a})d(F_-^T \mathbf{e}_1)^{-1}F_-^*, \quad F_- = D_{1\rho^{n-1}}F,$$

where $d(\mathbf{z})$ denotes the diagonal matrix whose diagonal elements are the entries of the vector \mathbf{z} .

Given $\mathbf{z} \in \mathbb{C}^n$, the matrix-vector product $F\mathbf{z}$ is called discrete Fourier transform (DFT) of \mathbf{z} . Note that the Fourier matrix satisfies the equalities $F^2 = J\Pi_1$ and $F^* = J\Pi_1 F$, where J is the counter-identity, i.e. the permutation matrix obtained by reversing the columns of the identity matrix. So, the inverse discrete Fourier transform of a vector \mathbf{z} , $F^*\mathbf{z}$, is simply a permutation of the DFT of \mathbf{z} . The DFT of \mathbf{z} can be performed through a method, known as FFT, whose computational cost is $O(n \log_b n)$, when n is a power of a number b (see Appendix B). It follows that the same order of arithmetic operations is enough to compute the matrix-vector products $C(\mathbf{a})\mathbf{z}$ e $C_{-1}(\mathbf{a})\mathbf{z}$, for any $\mathbf{a} \in \mathbb{C}^n$.

We are now ready to illustrate two procedures for the computation of the product of a Toeplitz matrix $T = (t_{i-j})_{i,j=1}^n$ times a vector. Obviously such procedures can be applied to our case, where $t_k = 0, k < 0$. We stress the fact that more efficient methods for the computation of l.t.T. matrix-vector products may exist and they would be welcome, being such products the basic operations required by the algorithms presented

throughout this work. In fact, in the previous sections we have seen that the solution of a triangular Toeplitz linear system of n equations, with n power of 2 (3), can be reduced to the computation of $O(\log_2 n)$ ($O(\log_3 n)$) matrix-vector products, where the matrix involved is Toeplitz triangular and its dimension varies, reducing by a factor 1/2 (2/3) each time. Thus it would be suitable to have a method which performs such products in the most efficient way.

Procedure I (T embedded into a circulant)

Consider a generic Toeplitz 4×4 matrix T and a 4×1 vector \mathbf{v} . Then T can be seen as the upper left submatrix of a 8×8 circulant matrix C , and the following representation holds for the vector $T\mathbf{v}$:

$$T\mathbf{v} = \begin{bmatrix} t_0 & t_{-1} & t_{-2} & t_{-3} \\ t_1 & t_0 & t_{-1} & t_{-2} \\ t_2 & t_1 & t_0 & t_{-1} \\ t_3 & t_2 & t_1 & t_0 \end{bmatrix} \begin{bmatrix} v_0 \\ v_1 \\ v_2 \\ v_3 \end{bmatrix} = \left\{ \begin{bmatrix} t_0 & t_{-1} & t_{-2} & t_{-3} & 0 & t_3 & t_2 & t_1 \\ t_1 & t_0 & t_{-1} & t_{-2} & t_{-3} & 0 & t_3 & t_2 \\ t_2 & t_1 & t_0 & t_{-1} & t_{-2} & t_{-3} & 0 & t_3 \\ t_3 & t_2 & t_1 & t_0 & t_{-1} & t_{-2} & t_{-3} & 0 \\ 0 & t_3 & t_2 & t_1 & t_0 & t_{-1} & t_{-2} & t_{-3} \\ t_{-3} & 0 & t_3 & t_2 & t_1 & t_0 & t_{-1} & t_{-2} \\ t_{-2} & t_{-3} & 0 & t_3 & t_2 & t_1 & t_0 & t_{-1} \\ t_{-1} & t_{-2} & t_{-3} & 0 & t_3 & t_2 & t_1 & t_0 \end{bmatrix} \begin{bmatrix} v_0 \\ v_1 \\ v_2 \\ v_3 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} \right\}_4 = \left\{ C \begin{bmatrix} \mathbf{v} \\ \mathbf{0} \end{bmatrix} \right\}_4$$

where the symbol $\{\mathbf{z}\}_4$ denotes the 4×1 vector whose entries are the first four components of \mathbf{z} .

If T is $n \times n$ and \mathbf{v} is $n \times 1$, then the observation still holds, and can be generalized:

$$T\mathbf{v} = \left\{ C \begin{bmatrix} \mathbf{v} \\ \mathbf{0}_{(b-1)n} \end{bmatrix} \right\}_n, \quad C = C(\mathbf{a}) = \sqrt{bn} F_{bn} d(F_{bn} \mathbf{a}) F_{bn}^H, \quad \mathbf{a} = \begin{bmatrix} t_0 \\ t_{-1} \\ \cdot \\ t_{-n+1} \\ \mathbf{0}_{(b-2)n+1} \\ t_{n-1} \\ \cdot \\ t_1 \end{bmatrix}.$$

If n is a power of b ($b = 2, 3, \dots$), from such formula one immediately deduces a procedure of cost $O(n \log_b n)$ for the computation of the product of a $n \times n$ Toeplitz matrix times a vector (see Appendix B).

Procedure II (T written as the sum of a circulant and a (-1)-circulant)

Set $\mathbf{a} = [a_1 \dots a_n]^T$ and $\mathbf{a}' = [a'_1 \dots a'_n]^T$ where $a_i = \frac{1}{2}(t_{-i+1} + t_{n-i+1})$, $a'_i = \frac{1}{2}(t_{-i+1} - t_{n-i+1})$, $i = 1, \dots, n$ ($t_n = 0$). Then, the following representation holds for our Toeplitz matrix $T = (t_{i-j})_{i,j=1}^n$:

$$T = C(\mathbf{a}) + C_{-1}(\mathbf{a}') = F d(F^T \mathbf{a}) d(F^T \mathbf{e}_1)^{-1} F^* + F_- d(F_-^T \mathbf{a}') d(F_-^T \mathbf{e}_1)^{-1} F_-^*.$$

Again, if n is a power of b ($b = 2, 3, \dots$), from this formula one immediately deduces a procedure of cost $O(n \log_b n)$ for the computation of the product of a $n \times n$ Toeplitz matrix times a vector (see Appendix B).

Appendix B. The FFT algorithm

Proposition 4.2 ((FFT)) Let n be a power of b ($b = 2, 3, \dots$). Given $\mathbf{z} \in \mathbb{C}^n$, the DFT of \mathbf{z} can be computed in at most $O(n \log_b n)$ arithmetic operations.

Proof. Let n be such that $b|n$. Since $\omega^{(i-1)(k-1)}$ is the (i, k) element of W and z_k is the k -th element of $\mathbf{z} \in \mathbb{C}^n$, we have

$$\begin{aligned} (W\mathbf{z})_i &= \sum_{k=1}^n \omega^{(i-1)(k-1)} z_k \\ &= \sum_{j=1}^{n/b} \omega^{(i-1)(bj-b)} z_{bj-b+1} + \sum_{j=1}^{n/b} \omega^{(i-1)(bj-b+1)} z_{bj-b+2} + \dots + \sum_{j=1}^{n/b} \omega^{(i-1)(bj-b+b-1)} z_{bj-b+b} \\ &= \sum_{j=1}^{n/b} (\omega^b)^{(i-1)(j-1)} z_{bj-b+1} + \sum_{j=1}^{n/b} \omega^{(i-1)(b(j-1)+1)} z_{bj-b+2} + \dots + \sum_{j=1}^{n/b} \omega^{(i-1)(b(j-1)+b-1)} z_{bj-b+b} \\ &= \sum_{j=1}^{n/b} (\omega^b)^{(i-1)(j-1)} z_{bj-b+1} + \omega^{i-1} \sum_{j=1}^{n/b} (\omega^b)^{(i-1)(j-1)} z_{bj-b+2} + \dots + \omega^{(i-1)(b-1)} \sum_{j=1}^{n/b} (\omega^b)^{(i-1)(j-1)} z_{bj-b+b}. \end{aligned}$$

Note that ω is actually a function of n , in fact ω is such that $\omega^n = 1$ and $\omega^i \neq 1$, $0 < i < n$. So, a better notation for ω is ω_n . Then $\omega^b = \omega_n^b$ is such that $(\omega_n^b)^{n/b} = 1$ and $(\omega_n^b)^i \neq 1$, $0 < i < n/b$; in other words $\omega_n^b = \omega_{n/b}$ (namely ω_n^b is the n/b -th principal root of the unity). Thus we have the identity

$$(W_n\mathbf{z})_i = \sum_{j=1}^{n/b} \omega_{n/b}^{(i-1)(j-1)} z_{bj-b+1} + \omega_n^{i-1} \sum_{j=1}^{n/b} \omega_{n/b}^{(i-1)(j-1)} z_{bj-b+2} + \dots + \omega_n^{(i-1)(b-1)} \sum_{j=1}^{n/b} (\omega_{n/b})^{(i-1)(j-1)} z_{bj-b+b}, \quad i = 1, 2, \dots, n. \quad (30)$$

It follows that, for $i = 1, \dots, \frac{n}{b}$,

$$(W_n\mathbf{z})_i = (W_{n/b} \begin{bmatrix} z_1 \\ z_{b+1} \\ \vdots \\ z_{n-b+1} \end{bmatrix})_i + \omega_n^{i-1} (W_{n/b} \begin{bmatrix} z_2 \\ z_{b+2} \\ \vdots \\ z_{n-b+2} \end{bmatrix})_i + \dots + \omega_n^{(i-1)(b-1)} (W_{n/b} \begin{bmatrix} z_b \\ z_{2b} \\ \vdots \\ z_n \end{bmatrix})_i.$$

Moreover, letting $i = \frac{n}{b} + k$, $k = 1, \dots, \frac{n}{b}$, in (30), we obtain

$$\begin{aligned} (W_n\mathbf{z})_{\frac{n}{b}+k} &= \sum_{j=1}^{n/b} \omega_{n/b}^{\frac{n}{b}(j-1)} \omega_{n/b}^{(k-1)(j-1)} z_{bj-b+1} + \omega_n^{\frac{n}{b}} \omega_n^{k-1} \sum_{j=1}^{n/b} \omega_{n/b}^{\frac{n}{b}(j-1)} \omega_{n/b}^{(k-1)(j-1)} z_{bj-b+2} \\ &\quad + \dots + \omega_n^{\frac{n}{b}(b-1)} \omega_n^{(k-1)(b-1)} \sum_{j=1}^{n/b} \omega_{n/b}^{\frac{n}{b}(j-1)} \omega_{n/b}^{(k-1)(j-1)} z_{bj} \\ &= \sum_{j=1}^{n/b} \omega_{n/b}^{(k-1)(j-1)} z_{bj-b+1} + \omega_n^{\frac{n}{b}} \omega_n^{k-1} \sum_{j=1}^{n/b} \omega_{n/b}^{(k-1)(j-1)} z_{bj-b+2} \\ &\quad + \dots + \omega_n^{\frac{n}{b}(b-1)} \omega_n^{(k-1)(b-1)} \sum_{j=1}^{n/b} \omega_{n/b}^{(k-1)(j-1)} z_{bj} \\ &= (W_{n/b} \begin{bmatrix} z_1 \\ z_{b+1} \\ \vdots \\ z_{n-b+1} \end{bmatrix})_k + \omega_n^{\frac{n}{b}} \omega_n^{k-1} (W_{n/b} \begin{bmatrix} z_2 \\ z_{b+2} \\ \vdots \\ z_{n-b+2} \end{bmatrix})_k \\ &\quad + \dots + \omega_n^{\frac{n}{b}(b-1)} \omega_n^{(k-1)(b-1)} (W_{n/b} \begin{bmatrix} z_b \\ z_{2b} \\ \vdots \\ z_n \end{bmatrix})_k, \quad k = 1, \dots, \frac{n}{b}, \end{aligned}$$

where $\omega_n^{\frac{n}{b}} = \omega_b$. Proceeding in this way, one obtains formulas for $(W_n\mathbf{z})_{r\frac{n}{b}+k}$, $r = 0, 1, \dots, b-1$, $k = 1, \dots, \frac{n}{b}$. Such scalar equalities can be written in a more compact form:

$$W_n\mathbf{z} = \begin{bmatrix} I & D & \cdot & D^{b-1} \\ I & \omega_b D & \cdot & (\omega_b D)^{b-1} \\ \cdot & \cdot & \cdot & \cdot \\ I & \omega_b^{b-1} D & \cdot & (\omega_b^{b-1} D)^{b-1} \end{bmatrix} \begin{bmatrix} W_{n/b} & & & \\ & W_{n/b} & & \\ & & \cdot & \\ & & & W_{n/b} \end{bmatrix} Q, \quad (31)$$

where

$$D = \begin{bmatrix} 1 & & & \\ & \omega_n & & \\ & & \cdot & \\ & & & \omega_n^{\frac{n}{b}-1} \end{bmatrix},$$

and Q is the permutation matrix such that

$$Q\mathbf{z} = [z_1 \ z_{b+1} \ \cdots \ z_{n-b+1} \ z_2 \ z_{b+2} \ \cdots \ z_{n-b+2} \ \cdots \ z_b \ z_{2b} \ \cdots \ z_n]^T.$$

By the previous formula (31), it is clear that a W_n transform is computable by performing b $W_{n/b}$ transforms. So, if c_n denotes the complexity of the matrix-vector product $W_n\mathbf{z}$, then $c_n \leq bc_{n/b} + 2(b-1)n$, which implies $c_n = O(n \log_b n)$, if n is a power of b . \square

Appendix C. The detailed l.t.T. linear system solver algorithm

Preliminary definitions:

$$\mathbf{a} = \begin{bmatrix} 1 \\ a_1 \\ a_2 \\ \cdot \end{bmatrix} \in \mathbb{C}^{\mathbb{N}}, \quad L(\mathbf{a}) = \begin{bmatrix} 1 & & & \\ a_1 & 1 & & \\ a_2 & a_1 & 1 & \\ \cdot & \cdot & \cdot & \cdot \end{bmatrix},$$

$$E = \begin{bmatrix} 1 & 0 & 0 & \cdot & \cdot \\ \mathbf{0} & \mathbf{0} & \mathbf{0} & \cdot & \cdot \\ 0 & 1 & 0 & \cdot & \cdot \\ \mathbf{0} & \mathbf{0} & \mathbf{0} & \cdot & \cdot \\ 0 & 0 & 1 & 0 & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \end{bmatrix}, \quad \mathbf{0} = \mathbf{0}_{b-1}, \quad E^s = \begin{bmatrix} 1 & 0 & 0 & \cdot & \cdot \\ \mathbf{0} & \mathbf{0} & \mathbf{0} & \cdot & \cdot \\ 0 & 1 & 0 & \cdot & \cdot \\ \mathbf{0} & \mathbf{0} & \mathbf{0} & \cdot & \cdot \\ 0 & 0 & 1 & 0 & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \end{bmatrix}, \quad \mathbf{0} = \mathbf{0}_{b^s-1},$$

$$\mathbf{u} = \begin{bmatrix} 1 \\ u_1 \\ u_2 \\ \cdot \end{bmatrix}, \quad E\mathbf{u} = \begin{bmatrix} 1 \\ \mathbf{0} \\ u_1 \\ \mathbf{0} \\ u_2 \\ \cdot \end{bmatrix}, \quad \mathbf{0} = \mathbf{0}_{b-1}, \quad L(E\mathbf{u}) = \begin{bmatrix} 1 & & & & \\ \mathbf{0} & I & & & \\ u_1 & \mathbf{0}^T & 1 & & \\ \mathbf{0} & u_1 I & \mathbf{0} & I & \\ u_2 & \mathbf{0}^T & u_1 & \mathbf{0}^T & 1 \\ \cdot & \cdot & \cdot & \cdot & \cdot \end{bmatrix}, \quad \mathbf{0} = \mathbf{0}_{b-1}.$$

A generalization of Lemmas 2.2 and 4.1:

Lemma: If $\mathbf{u}, \mathbf{v} \in \mathbb{C}^{\mathbb{N}}$ and $u_0 = v_0 = 1$, then $L(E\mathbf{u})E\mathbf{v} = EL(\mathbf{u})\mathbf{v}$, $L(E^s\mathbf{u})E^s\mathbf{v} = E^sL(\mathbf{u})\mathbf{v}$, $\forall s \in \mathbb{N}$.

Now, by using the above Lemma and Lemma 2.1, we are ready to present an algorithm for the computation of \mathbf{x} such that $A\mathbf{x} = \mathbf{e}_1$ where A is a $n \times n$ l.t.T. matrix with $n = b^k$ and $[A]_{11} = 1$. The overall cost of the algorithm is $O(n \log_b n)$.

First of all observe that the $n \times n$ matrix A can be thought as the upper-left submatrix of a semi-infinite l.t.T. matrix $L(\mathbf{a})$, whose first column is $[1 \ a_1 \ a_2 \ \cdots \ a_{b^k-1} \ a_{b^k} \ \cdots]^T$.

$$L(\mathbf{a}) = \begin{bmatrix} A & O \\ \vdots & \ddots \end{bmatrix} = \begin{bmatrix} 1 & & & \\ a_1 & 1 & & \\ \cdot & \cdot & \cdot & \\ a_{b^k-1} & \cdot & a_1 & 1 \\ \cdot & \cdot & \cdot & \cdot \end{bmatrix}, \quad A \in \mathbb{C}^{b^k \times b^k}, \quad \mathbf{a}^{(0)} := \mathbf{a}$$

FIRST PART:

Step 1: Find $\hat{\mathbf{a}}^{(0)}, \mathbf{a}^{(1)}$ such that

$$L(\mathbf{a}^{(0)})\hat{\mathbf{a}}^{(0)} = E\mathbf{a}^{(1)} = \begin{bmatrix} 1 \\ \mathbf{0} \\ a_1^{(1)} \\ \cdot \end{bmatrix}, \quad \mathbf{0} = \mathbf{0}_{b-1}, \quad \text{so that} \quad L(\hat{\mathbf{a}}^{(0)})L(\mathbf{a}^{(0)}) = L(E\mathbf{a}^{(1)}).$$

Step 2: Find $\hat{\mathbf{a}}^{(1)}$, $\mathbf{a}^{(2)}$ such that

$$L(\mathbf{a}^{(1)})\hat{\mathbf{a}}^{(1)} = E\mathbf{a}^{(2)} = \begin{bmatrix} 1 \\ \mathbf{0} \\ a_1^{(2)} \\ \cdot \end{bmatrix}, \quad \mathbf{0} = \mathbf{0}_{b-1}, \quad \text{so that}$$

$$L(E\mathbf{a}^{(1)})E\hat{\mathbf{a}}^{(1)} = E^2\mathbf{a}^{(2)} = \begin{bmatrix} 1 \\ \mathbf{0} \\ a_1^{(2)} \\ \cdot \end{bmatrix}, \quad \mathbf{0} = \mathbf{0}_{b^2-1}, \quad L(E\hat{\mathbf{a}}^{(1)})\underline{L(E\mathbf{a}^{(1)})} = L(E^2\mathbf{a}^{(2)}).$$

Step 3: Find $\hat{\mathbf{a}}^{(2)}$, $\mathbf{a}^{(3)}$ such that

$$L(\mathbf{a}^{(2)})\hat{\mathbf{a}}^{(2)} = E\mathbf{a}^{(3)} = \begin{bmatrix} 1 \\ \mathbf{0} \\ a_1^{(3)} \\ \cdot \end{bmatrix}, \quad \mathbf{0} = \mathbf{0}_{b-1}, \quad \text{so that}$$

$$L(E^2\mathbf{a}^{(2)})E^2\hat{\mathbf{a}}^{(2)} = E^3\mathbf{a}^{(3)} = \begin{bmatrix} 1 \\ \mathbf{0} \\ a_1^{(3)} \\ \cdot \end{bmatrix}, \quad \mathbf{0} = \mathbf{0}_{b^3-1}, \quad L(E^2\hat{\mathbf{a}}^{(2)})\underline{L(E^2\mathbf{a}^{(2)})} = L(E^3\mathbf{a}^{(3)}).$$

...

Step k : Find $\hat{\mathbf{a}}^{(k-1)}$, $\mathbf{a}^{(k)}$ such that

$$L(\mathbf{a}^{(k-1)})\hat{\mathbf{a}}^{(k-1)} = E\mathbf{a}^{(k)} = \begin{bmatrix} 1 \\ \mathbf{0} \\ a_1^{(k)} \\ \cdot \end{bmatrix}, \quad \mathbf{0} = \mathbf{0}_{b-1}, \quad \text{so that}$$

$$L(E^{k-1}\mathbf{a}^{(k-1)})E^{k-1}\hat{\mathbf{a}}^{(k-1)} = E^k\mathbf{a}^{(k)} = \begin{bmatrix} 1 \\ \mathbf{0} \\ a_1^{(k)} \\ \cdot \end{bmatrix}, \quad \mathbf{0} = \mathbf{0}_{b^k-1}, \quad L(E^{k-1}\hat{\mathbf{a}}^{(k-1)})\underline{L(E^{k-1}\mathbf{a}^{(k-1)})} = L(E^k\mathbf{a}^{(k)}).$$

Summarizing, we have the identity

$$L(E^{k-1}\hat{\mathbf{a}}^{(k-1)})L(E^{k-2}\hat{\mathbf{a}}^{(k-2)}) \dots L(E\hat{\mathbf{a}}^{(1)})L(\hat{\mathbf{a}}^{(0)})L(\mathbf{a}^{(0)}) = L(E^k\mathbf{a}^{(k)})$$

where the upper left $b^k \times b^k$ submatrices of $L(\mathbf{a}^{(0)})$ and of $L(E^k\mathbf{a}^{(k)})$ are, respectively, the initial l.t.T. matrix A and the identity matrix.

SECOND PART:

Note that, for any $\mathbf{c} \in \mathbb{C}^{\mathbb{N}}$,

$$L(\mathbf{a}^{(0)})\mathbf{z} = \mathbf{c} \quad \text{iff} \quad L(E^k\mathbf{a}^{(k)})\mathbf{z} = L(\hat{\mathbf{a}}^{(0)})L(E\hat{\mathbf{a}}^{(1)}) \dots L(E^{k-2}\hat{\mathbf{a}}^{(k-2)})L(E^{k-1}\hat{\mathbf{a}}^{(k-1)})\mathbf{c}.$$

Moreover, if

$$\mathbf{c} = E^{k-1}\mathbf{v} = \begin{bmatrix} v_0 \\ \mathbf{0} \\ v_1 \\ \mathbf{0} \\ v_2 \\ \mathbf{0} \\ \cdot \end{bmatrix}, \quad \mathbf{0} = \mathbf{0}_{b^{k-1}-1}, \quad \mathbf{v} \in \mathbb{C}^{\mathbb{N}},$$

then :

$$L(\mathbf{a}^{(0)})\mathbf{z} = \mathbf{c} \quad \text{iff} \quad \begin{bmatrix} I_{b^k} & O \\ \left[\begin{array}{c} a_1^{(k)} \\ \vdots \end{array} \right] & \ddots \end{bmatrix} \mathbf{z} = L(E^k \mathbf{a}^{(k)})\mathbf{z} = L(\hat{\mathbf{a}}^{(0)})EL(\hat{\mathbf{a}}^{(1)})E \cdots EL(\hat{\mathbf{a}}^{(k-2)})EL(\hat{\mathbf{a}}^{(k-1)})\mathbf{v}.$$

In other words, any vector $\{\mathbf{z}\}_n$, $n = b^k$, such that

$$A\{\mathbf{z}\}_n = \{L(\mathbf{a})\}_n\{\mathbf{z}\}_n = \begin{bmatrix} v_0 \\ \mathbf{0} \\ v_1 \\ \mathbf{0} \\ \vdots \\ v_{b-1} \\ \mathbf{0} \end{bmatrix}, \quad \mathbf{0} = \mathbf{0}_{b^{k-1}-1}$$

(for example, if $v_0 = 1$, $v_i = 0$ $i \geq 1$, the vector we are looking for, $A^{-1}\mathbf{e}_1$), can be represented as follows

$$\begin{aligned} \{\mathbf{z}\}_n &= \{L(\hat{\mathbf{a}}^{(0)})\}_n\{E\}_n\{L(\hat{\mathbf{a}}^{(1)})\}_n\{E\}_n \cdots \{L(\hat{\mathbf{a}}^{(k-2)})\}_n\{E\}_n\{L(\hat{\mathbf{a}}^{(k-1)})\}_n\{\mathbf{v}\}_n \\ &= \{L(\hat{\mathbf{a}}^{(0)})\}_n\{E\}_{n, \frac{n}{b}}\{L(\hat{\mathbf{a}}^{(1)})\}_{\frac{n}{b}}\{E\}_{\frac{n}{b}, \frac{n}{b^2}} \cdots \{L(\hat{\mathbf{a}}^{(k-2)})\}_{\frac{n}{b^{k-2}}}\{E\}_{\frac{n}{b^{k-2}}, \frac{n}{b^{k-1}}}\{L(\hat{\mathbf{a}}^{(k-1)})\}_{\frac{n}{b^{k-1}}}\{\mathbf{v}\}_b \end{aligned}$$

The latter formula allows us to compute $\{\mathbf{z}\}_n$ efficiently.

Let us resume and count the operations required. In the following, n is equal to b^k and $\mathbf{0}$ denotes $\mathbf{0}_{b-1}$.

First, for $j = 0, \dots, k-1$ we have to compute, by performing $\varphi \frac{n}{b^j}$ arithmetic operations, the vectors $I_{\frac{n}{b^j}}^1 \hat{\mathbf{a}}^{(j)}$ and $I_{\frac{n}{b^{j+1}}}^1 \mathbf{a}^{(j+1)}$, i.e. scalars $\hat{a}_i^{(j)}$ and $a_i^{(j+1)}$ such that

$$\underbrace{\begin{bmatrix} 1 & & & & \\ a_1^{(j)} & 1 & & & \\ a_2^{(j)} & a_1^{(j)} & 1 & & \\ \vdots & \vdots & \vdots & \ddots & \\ a_{\frac{n}{b^j}-1}^{(j)} & \cdot & a_2^{(j)} & a_1^{(j)} & 1 \end{bmatrix}}_{\frac{n}{b^j} \times \frac{n}{b^j}} \begin{bmatrix} 1 \\ \hat{a}_1^{(j)} \\ \hat{a}_2^{(j)} \\ \vdots \\ \hat{a}_{\frac{n}{b^j}-1}^{(j)} \end{bmatrix} = \begin{bmatrix} 1 \\ \mathbf{0} \\ a_1^{(j+1)} \\ \mathbf{0} \\ \vdots \\ a_{\frac{n}{b^{j+1}}-1}^{(j+1)} \\ \mathbf{0} \end{bmatrix}, \quad j = 0, \dots, k-1$$

(note that there is no $a_i^{(k)}$ to be computed).

Remark. The $\frac{n}{b^j} \times \frac{n}{b^j}$ l.t.T. by vector products, $j = 0, \dots, k-2$, that one has to perform in order to compute the $I_{\frac{n}{b^{j+1}}}^1 \mathbf{a}^{(j+1)}$, can be in fact replaced with a number b of $\frac{n}{b^{j+1}} \times \frac{n}{b^{j+1}}$ l.t.T. by vector products, $j = 0, \dots, k-2$.

Second, we have to compute the $b \times b$ l.t.T. by vector product $\{L(\hat{\mathbf{a}}^{(k-1)})\}_{\frac{n}{b^{k-1}}}[v_0 \cdots v_{b-1}]^T$, and $\frac{n}{b^j} \times \frac{n}{b^j}$ l.t.T. by vector products of type $\{L(\hat{\mathbf{a}}^{(j)})\}_{\frac{n}{b^j}}[1 \mathbf{0}^T \bullet \mathbf{0}^T \cdots \bullet \mathbf{0}^T]^T$, $j = k-2, \dots, 1, 0$.

If we assume the cost of a $b^j \times b^j$ l.t.T. by vector product and φ_{b^j} both bounded by $cb^j j$ where c is a constant (we know that this is true at least for $b = 2, 3$), then the total cost of the above operations is smaller than $O(b^k k) = O(n \log_b n)$. In particular, if $v_0 = 1$, $v_i = 0$, $i > 0$, by such operations we obtain the first column of A^{-1} , or, in other words, a l.t.T. linear system solver of complexity $O(n \log_b n)$.

Note

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