

Theorem.

Let Z_{n-1} and Z_n be the upper-left $n-1 \times n-1$ and $n \times n$ submatrices of Z .

Then

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

if and only if

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

The implication " \Leftarrow " holds if $\alpha_0 B_0(0) = \square + B_0(0) \cdot ARB$ ($\alpha_0 B_0(0) = w_0$).

Application of the Theorem:

We have shown that the Ramanujan system is equivalent to the system

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

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

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

Then, by the Theorem,

$$\sum_{j=0}^{n-1} \alpha_j Z_n^j \begin{bmatrix} B_0(0) \\ \frac{x}{2!} B_2(0) \\ \frac{x}{4!} B_4(0) \\ \vdots \\ \frac{x^{n-1}}{(2(n-1))!} B_{2(n-1)}(0) \end{bmatrix} = \begin{bmatrix} \square \\ \frac{x}{2!} f_1 \\ \frac{x}{4!} f_2 \\ \vdots \\ \frac{x^{n-1}}{(2(n-1))!} f_{n-1} \end{bmatrix} + B_0(0) \begin{bmatrix} ARB \\ \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_{n-1} \end{bmatrix}, \quad \square + B_0(0) \cdot ARB = \alpha_0 B_0(0),$$

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

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

$$\alpha_j = \delta_{j \equiv 0 \pmod 3} \frac{2x^j}{(2j+2)!(\frac{2}{3}j+1)}, \quad \mathbf{q}^R = \left(\frac{1}{(2i+1)(i+1)} \left(1 - \delta_{i \equiv 2 \pmod 3} \frac{3}{2} \right) \right), \quad i = 0, 1, 2, 3, \dots$$

Note that from the explicit expression of \mathbf{q}^R it follows an explicit expression for the f_i of the Ramanujan system:

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

Note also that (*) can be rewritten as

$$L(\underline{\mathbf{q}}_{n-1}) I_n^2 D_x \mathbf{b} = \text{diag}(z_i, i = 1, 2, \dots, n-1) I_n^2 D_x \mathbf{q}^R$$

for suitable z_i . Let us look for such z_i :

$$\begin{aligned} (1 - \delta_{i=2 \bmod 3} \frac{3}{2} - \delta_{i=0 \bmod 3} \frac{1}{\frac{2}{3}i+1}) &= z_i (1 - \delta_{i=2 \bmod 3} \frac{3}{2}), \\ z_i &= 1 - \frac{\delta_{i=0 \bmod 3} \frac{1}{\frac{2}{3}i+1}}{1 - \delta_{i=2 \bmod 3} \frac{3}{2}} \\ &= 1 - \delta_{i=0 \bmod 3} \frac{1}{\frac{2}{3}i+1}. \end{aligned}$$

Now let us consider the two even and odd systems introduced in toe_1n whose solution is again the vector of Bernoulli numbers:

$$\sum_{j=0}^{+\infty} \frac{x^j}{(2j+2)!} Z^j D_x \mathbf{b} = D_x \mathbf{q}^e, \quad \mathbf{q}^e = \begin{bmatrix} \frac{1}{2} \\ \frac{1}{6} \\ \frac{1}{10} \\ \cdot \end{bmatrix}, \quad \sum_{j=0}^{+\infty} \frac{x^j}{(2j+1)!} Z^j D_x \mathbf{b} = D_x \mathbf{q}^o, \quad \mathbf{q}^o = \begin{bmatrix} 1 \\ \frac{1}{2} \\ \frac{1}{2} \\ \cdot \end{bmatrix};$$

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

And apply to them the Theorem:

$$\begin{aligned} \sum_{j=0}^{n-2} \frac{x^j}{(2j+2)!} Z_{n-1}^j \begin{bmatrix} \frac{x}{2!} B_2(0) \\ \frac{x^2}{4!} B_4(0) \\ \cdot \\ \frac{x^{n-1}}{(2(n-1))!} B_{2(n-1)}(0) \end{bmatrix} &= \begin{bmatrix} \frac{x}{2!} \frac{1}{6} \\ \frac{x^2}{4!} \frac{1}{10} \\ \cdot \\ \frac{x^{n-1}}{(2(n-1))!} \frac{1}{4n-2} \end{bmatrix} - B_0(0) \begin{bmatrix} \frac{x}{4!} \\ \frac{x^2}{6!} \\ \cdot \\ \frac{x^{n-1}}{(2n)!} \end{bmatrix} = \begin{bmatrix} \frac{x}{4!} \\ x^2 \frac{1}{6!} \\ x^3 \frac{1}{8!} \\ \cdot \\ x^{n-1} \frac{1}{(2n)!} \end{bmatrix} \\ \sum_{j=0}^{n-2} \frac{x^j}{(2j+1)!} Z_{n-1}^j \begin{bmatrix} \frac{x}{2!} B_2(0) \\ \frac{x^2}{4!} B_4(0) \\ \cdot \\ \frac{x^{n-1}}{(2(n-1))!} B_{2(n-1)}(0) \end{bmatrix} &= \begin{bmatrix} \frac{x}{2!} \frac{1}{2} \\ \frac{x^2}{4!} \frac{1}{2} \\ \cdot \\ \frac{x^{n-1}}{(2(n-1))!} \frac{1}{2} \end{bmatrix} - B_0(0) \begin{bmatrix} \frac{x}{3!} \\ \frac{x^2}{5!} \\ \cdot \\ \frac{x^{n-1}}{(2n-1)!} \end{bmatrix} = \begin{bmatrix} \frac{x}{3!} \\ x^2 \frac{1}{5!} \\ x^3 \frac{1}{7!} \\ \cdot \\ x^{n-1} \frac{1}{(2n-1)!} \end{bmatrix} \end{aligned}$$

from which it follows

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

Set

$$\mathbf{b} = \begin{bmatrix} B_0(0) \\ B_2(0) \\ B_4(0) \\ \vdots \end{bmatrix}, \quad D_x = \text{diag}\left(\frac{x^i}{(2i)!}, i = 0, 1, 2, \dots\right).$$

Then

$$L(\alpha)D_x\mathbf{b} = D_x\mathbf{q}, \quad L(\alpha)Z^T D_x\mathbf{b} = d(\mathbf{z})Z^T D_x\mathbf{q},$$

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

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

$$z_i^R = 1 - \delta_{i=0 \bmod 3} \frac{1}{\frac{2}{3}i+1}, \quad i = 1, 2, 3, \dots,$$

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

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

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

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

(Z is the semi-infinite lower shift matrix

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

$L(\alpha)$ is the semi-infinite lower triangular Toeplitz matrix with first column α , i.e.

$$L(\alpha) = \sum_{i=0}^{+\infty} \alpha_i Z^i = \begin{bmatrix} \alpha_0 & & & & \\ \alpha_1 & \alpha_0 & & & \\ \alpha_2 & \alpha_1 & \alpha_0 & & \\ \alpha_3 & \alpha_2 & \alpha_1 & \alpha_0 & \\ \cdot & \cdot & \cdot & \cdot & \cdot \end{bmatrix} .)$$

Exercise.

Try to prove that the system $L(\alpha^R)D_x\mathbf{b} = D_x\mathbf{q}^R$ (the lower triangular Toeplitz sparse system equivalent to the Ramanujan lower triangular sparse system) can be obtained as a consequence of the system $L(\alpha^o)D_x\mathbf{b} = D_x\mathbf{q}^o$ (or $L(\alpha^e)D_x\mathbf{b} = D_x\mathbf{q}^e$).

For example, try to find β^e, β^o such that $L(\beta^e)L(\alpha^e) = L(\alpha^R) = L(\beta^o)L(\alpha^o)$ [?? $L(\beta^e)D_x\mathbf{q}^e = D_x\mathbf{q}^R = L(\beta^o)D_x\mathbf{q}^o$??], i.e. $L(\alpha^e)\beta^e = \alpha^R = L(\alpha^o)\beta^o$.

Find γ such that $L(\gamma)L(\alpha^e) = L(\alpha)$ (or $L(\gamma)L(\alpha^o) = L(\alpha)$) with α more sparse than α^R .

Exercise.

Prove that $d(\mathbf{z})Z^T L(\alpha)(D_x\mathbf{b}) = L(\alpha)Z^T(D_x\mathbf{b})$.

step 3

$$\begin{aligned} L(E^2 \mathbf{a}^{(2)}) E^2 I_{\pm} \mathbf{a}^{(2)} &=: E^3 \mathbf{a}^{(3)}, \\ a_0^{(3)} &= 1, \quad a_s^{(3)} = 2a_{2s}^{(2)} + \sum_{j=1}^{2s-1} (-1)^j a_j^{(2)} a_{2s-j}^{(2)}, \quad s = 1, \dots, \frac{n}{8} - 1, \quad a_s^{(3)} = 0, \quad s = \frac{n}{8}, \dots, n-1, \\ L(E^2 \mathbf{a}^{(2)}) L(E^2 I_{\pm} \mathbf{a}^{(2)}) &= L(E^2 I_{\pm} \mathbf{a}^{(2)}) L(E^2 \mathbf{a}^{(2)}) = L(E^3 \mathbf{a}^{(3)}) \end{aligned}$$

Note: One here needs to compute $\mathbf{a}^{(3)}$, i.e. $(\frac{n}{8} - 1$ odd entries of) the order $\frac{n}{4}$ non null first part of the vector $L(\mathbf{a}^{(2)}) \cdot I_{\pm} \mathbf{a}^{(2)}$. Denote by $\varphi_{\frac{n}{4}}$ the cost of such operation.

...

step $k-1 = \log_2 n - 1$

$$\begin{aligned} L(E^{k-2} \mathbf{a}^{(k-2)}) E^{k-2} I_{\pm} \mathbf{a}^{(k-2)} &=: E^{k-1} \mathbf{a}^{(k-1)}, \\ a_0^{(k-1)} &= 1, \\ a_s^{(k-1)} &= 2a_{2s}^{(k-2)} + \sum_{j=1}^{2s-1} (-1)^j a_j^{(k-2)} a_{2s-j}^{(k-2)}, \quad s = 1, \dots, \frac{n}{2^{k-1}} - 1, \\ a_s^{(k-1)} &= 0, \quad s = \frac{n}{2^{k-1}}, \dots, n-1, \\ L(E^{k-2} \mathbf{a}^{(k-2)}) L(E^{k-2} I_{\pm} \mathbf{a}^{(k-2)}) &= L(E^{k-2} I_{\pm} \mathbf{a}^{(k-2)}) L(E^{k-2} \mathbf{a}^{(k-2)}) = L(E^{k-1} \mathbf{a}^{(k-1)}) \end{aligned}$$

Note: One here needs to compute $\mathbf{a}^{(k-1)}$, i.e. $(\frac{n}{2^{k-1}} - 1$ odd entries of) the order $\frac{n}{2^{k-2}}$ non null first part of the vector $L(\mathbf{a}^{(k-2)}) \cdot I_{\pm} \mathbf{a}^{(k-2)}$. Denote by $\varphi_{\frac{n}{2^{k-2}}}$ the cost of such operation.

step $k = \log_2 n$

$$\begin{aligned} L(E^{k-1} \mathbf{a}^{(k-1)}) E^{k-1} I_{\pm} \mathbf{a}^{(k-1)} &=: E^k \mathbf{a}^{(k)}, \\ a_0^{(k)} &= 1, \\ a_s^{(k)} &= 0, \quad s = \frac{n}{2^k}, \dots, n-1, \\ L(E^{k-1} \mathbf{a}^{(k-1)}) L(E^{k-1} I_{\pm} \mathbf{a}^{(k-1)}) &= L(E^{k-1} I_{\pm} \mathbf{a}^{(k-1)}) L(E^{k-1} \mathbf{a}^{(k-1)}) = L(E^k \mathbf{a}^{(k)}) \end{aligned}$$

$$(E^k = \mathbf{e}_1 \mathbf{e}_1^T, \mathbf{a}^{(k)} = \mathbf{e}_1, L(E^k \mathbf{a}^{(k)}) = I)$$

Note: One here needs to compute $\mathbf{a}^{(k)}$, i.e. $(\frac{n}{2^k} - 1$ odd entries of) the order $\frac{n}{2^{k-1}}$ non null first part of the vector $L(\mathbf{a}^{(k-1)}) \cdot I_{\pm} \mathbf{a}^{(k-1)}$. Denote by $\varphi_{\frac{n}{2^{k-1}}}$ the cost of such operation ($\varphi_{\frac{n}{2^{k-1}}} = 0$).

Finally note that the following equality holds

$$L(E^{k-1} I_{\pm} \mathbf{a}^{(k-1)}) L(E^{k-2} I_{\pm} \mathbf{a}^{(k-2)}) \dots L(E^2 I_{\pm} \mathbf{a}^{(2)}) L(E I_{\pm} \mathbf{a}^{(1)}) L(I_{\pm} \mathbf{a}) [L(\mathbf{a})] = I,$$

in other words we have transformed $L(\mathbf{a})$ into the identity matrix.

Example: $n = 8$

$$n = 2^3, \mathbf{a} = \mathbf{a}^{(0)} = \begin{bmatrix} 1 \\ a_1 \\ a_2 \\ a_3 \\ a_4 \\ a_5 \\ a_6 \\ a_7 \end{bmatrix} = \begin{bmatrix} 1 \\ a_1^{(0)} \\ a_2^{(0)} \\ a_3^{(0)} \\ a_4^{(0)} \\ a_5^{(0)} \\ a_6^{(0)} \\ a_7^{(0)} \end{bmatrix}, L(\mathbf{a}) = \begin{bmatrix} 1 & & & & & & & \\ a_1 & 1 & & & & & & \\ a_2 & a_1 & 1 & & & & & \\ a_3 & a_2 & a_1 & 1 & & & & \\ a_4 & a_3 & a_2 & a_1 & 1 & & & \\ a_5 & a_4 & a_3 & a_2 & a_1 & 1 & & \\ a_6 & a_5 & a_4 & a_3 & a_2 & a_1 & 1 & \\ a_7 & a_6 & a_5 & a_4 & a_3 & a_2 & a_1 & 1 \end{bmatrix},$$

and let I_{\pm} and E denote the 8×8 upper-left submatrices of the previously defined semi-infinite matrices I_{\pm} and E .

By using the obtained identities, one realizes that

$$L(E^2 I_{\pm} \mathbf{a}^{(2)}) L(E I_{\pm} \mathbf{a}^{(1)}) L(I_{\pm} \mathbf{a}) [L(\mathbf{a})] = I,$$

i.e. we have performed a kind of Gaussian elimination

Upper bounds for the cost $\sum_{j=k}^1 \varphi_{2^j}$ of the computation of $\mathbf{a}^{(1)}, \mathbf{a}^{(2)}, \dots, \mathbf{a}^{(k-1)}, \mathbf{a}^{(k)}$

Since the cost of a matrix-vector product involving a generic vector and a $2^j \times 2^j$ lower triangular Toeplitz matrix with ones on the diagonal is obviously bounded by $1 + 2 + 3 + \dots + (2^j - 1) = \frac{1}{2} 2^j (2^j - 1)$, we can say that

$$\sum_{j=1}^k \varphi_{2^j} \leq \frac{1}{2} \sum_{j=1}^k (2^{2j} - 2^j) = \frac{2}{3} (2^k)^2 - 2^k + \frac{1}{3}.$$

However, by exploiting the particularity of our matrix-vector products, we observe that $\varphi_2 = 0$, $\varphi_4 \leq 1$, $\varphi_8 \leq 3 + 1 + 2$, $\varphi_{16} \leq 7 + 1 + 2 + 3 + 4 + 5 + 6$, $\varphi_{2^j} \leq \frac{1}{2} 2^{j-1} (2^{j-1} - 1)$. So,

$$\sum_{j=1}^k \varphi_{2^j} \leq \frac{1}{2} \sum_{j=2}^k (2^{2j-2} - 2^{j-1}) = \frac{1}{6} (2^k)^2 - \frac{1}{2} 2^k + \frac{1}{3}.$$

Finally, since a matrix-vector product involving a generic vector and a $2^j \times 2^j$ lower triangular Toeplitz matrix can be computed by means of the three FFT of order 2^{j+1} , i.e. with a cost $O((j+1)2^{j+1})$, we have

$$\sum_{j=1}^k \varphi_{2^j} = O(k^2 2^k) = O(n(\log_2 n)^2) \quad \text{prove this!}$$

Computing the first column of $L(\mathbf{a})^{-1}$

Now observe that

$$L(E^{k-1} I_{\pm} \mathbf{a}^{(k-1)}) L(E^{k-2} I_{\pm} \mathbf{a}^{(k-2)}) \dots L(E^2 I_{\pm} \mathbf{a}^{(2)}) L(E I_{\pm} \mathbf{a}^{(1)}) L(I_{\pm} \mathbf{a}) [L(\mathbf{a})] = I,$$

$$L(\mathbf{a}) \mathbf{z} = \mathbf{c},$$

$$\begin{aligned} \mathbf{z} &= L(E^{k-1} I_{\pm} \mathbf{a}^{(k-1)}) L(E^{k-2} I_{\pm} \mathbf{a}^{(k-2)}) \dots L(E^2 I_{\pm} \mathbf{a}^{(2)}) L(E I_{\pm} \mathbf{a}^{(1)}) L(I_{\pm} \mathbf{a}) \mathbf{c} \\ &= L(I_{\pm} \mathbf{a}) L(E I_{\pm} \mathbf{a}^{(1)}) L(E^2 I_{\pm} \mathbf{a}^{(2)}) \dots L(E^{k-2} I_{\pm} \mathbf{a}^{(k-2)}) L(E^{k-1} I_{\pm} \mathbf{a}^{(k-1)}) \mathbf{c}, \end{aligned}$$

$$L(\mathbf{a}) \mathbf{z} = u \mathbf{e}_1 + v \mathbf{e}_{\frac{n}{2}+1},$$

$$\begin{aligned} \mathbf{z} &= L(I_{\pm} \mathbf{a}) L(E I_{\pm} \mathbf{a}^{(1)}) L(E^2 I_{\pm} \mathbf{a}^{(2)}) \dots L(E^{k-2} I_{\pm} \mathbf{a}^{(k-2)}) L(E^{k-1} I_{\pm} \mathbf{a}^{(k-1)}) (u \mathbf{e}_1 + v \mathbf{e}_{\frac{n}{2}+1}) \\ &= L(I_{\pm} \mathbf{a}) E L(I_{\pm} \mathbf{a}^{(1)}) E L(I_{\pm} \mathbf{a}^{(2)}) \dots E L(I_{\pm} \mathbf{a}^{(k-2)}) E L(I_{\pm} \mathbf{a}^{(k-1)}) (u \mathbf{e}_1 + v \mathbf{e}_2). \end{aligned}$$

The latter identity, whose proof is left to the reader, implies that the solution of the system $L(\mathbf{a}) \mathbf{z} = u \mathbf{e}_1 + v \mathbf{e}_{\frac{n}{2}+1}$ (the first column of $L(\mathbf{a})^{-1}$, if $u = 1$, $v = 0$) can be computed by performing $k = \log_2 n$ l.t.T.matrix-vector products where the matrices are, respectively, 2×2 (no operation, if $u = 1$, $v = 0$), 4×4 (one multiplication, if $u = 1$, $v = 0$), 8×8 , ..., $2^k \times 2^k$, i.e. $2^j \times 2^j$, $j = 1, 2, \dots, k$. If we perform such products by means of FFT (as soon as j becomes so large that using FFT is cheaper than the economized direct product), then the total amount of operations is $O(n(\log_2 n)^2)$ (prove it!).

