On Meinardus’ Examples For the Conjugate Gradient Method

Ren-Cang Li

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ABSTRACT

The Conjugate Gradient (CG) method is widely used to solve a positive definite linear system $Ax = b$ of order $N$. In 1963, Meinardus (Numer. Math., 5 (1963), pp. 14–23.) proved that the relative residual of the $k$th approximate solution by CG (with the initial approximation $x_0 = 0$) is bounded above by

$$2 \left( \Delta^k_\kappa + \Delta^{-k}_\kappa \right)^{-1} \text{ with } \Delta_\kappa = \frac{\sqrt{\kappa} + 1}{\sqrt{\kappa} - 1},$$

where $\kappa \equiv \kappa(A) = \|A\|_2 \||A^{-1}\|_2$ is $A$’s spectral condition number. In the same paper he also gave an example to achieve this bound for $k = N - 1$ but without saying anything about all other $1 \leq k < N - 1$. It is possible to construct examples to attain Meinardus’ bound for any given $k$, with the help of his example, but such examples depend on $k$ and, furthermore, it will be shown that if the $k$th residual achieve Meinardus’ bound, then the $(k+1)$th residual must be exactly zero. Therefore it’d be interesting to know if there is any example on which the CG relative residuals are comparable to the bound for all $1 \leq k \leq N - 1$. There are two contributions in this paper.

1. A closed formula for the CG residuals for all $1 \leq k \leq N - 1$ on Meinardus’ example is obtained, and in particular it implies that Meinardus’ bound is always within a factor of $\sqrt{2}$ of the actual residuals;

2. A complete characterization of extreme positive linear systems for which the $k$th CG residual achieves Meinardus’ bound is also presented. As a consequence, there is no positive linear system whose $k$th CG residual achieves Meinardus’ bound for all $1 \leq k < N$, unless $N = 2$. 

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2 Department of Mathematics, University of Kentucky, Lexington, KY 40506 (rcqli@ms.uky.edu.) This work was supported in part by the National Science Foundation CAREER award under Grant No. CCR-9875201.
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For the Conjugate Gradient Method

Ren-Cang Li *
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Abstract

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proved that the relative residual of the \( k \)th approximate solution by CG (with the initial
approximation \( x_0 = 0 \)) is bounded above by

\[
2 \left[ \Delta_k^k + \Delta_k^{-k} \right]^{-1} \quad \text{with} \quad \Delta_k = \frac{\sqrt{\kappa} + 1}{\sqrt{\kappa} - 1},
\]

where \( \kappa \equiv \kappa(A) = \| A \|_2 \| A^{-1} \|_2 \) is \( A \)’s spectral condition number. In the same paper he
also gave an example to achieve this bound for \( k = N - 1 \) but without saying anything
about all other \( 1 \leq k < N - 1 \). It is possible to construct examples to attain Meinardus’
bound for any given \( k \), with the help of his example, but such examples depend on \( k \) and,
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   is no positive linear system whose \( k \)th CG residual achieves Meinardus’ bound for
   all \( 1 \leq k \leq N \), unless \( N = 2 \).

1 Introduction

The Conjugate Gradient (CG) method is widely used to solve a positive definite linear system
\( Ax = b \) (often with certain preconditioning). The basic idea is to seek approximate solutions
from the so-called Krylov subspaces. While different implementation may render different
numerical behavior, mathematically\(^1\) the \( k \)th approximate solution \( x_k \) by CG is the optimal
\(^1\)Without loss of generality, we assume that \( A \) is already pre-conditioned and the initial approximation
\( x_0 = 0 \).
one in the sense that [2]
\[ \|r_k\|_{A^{-1}} = \min_{x \in K_k} \|b - Ax\|_{A^{-1}}, \] (1.1)
where \( r_k = b - Ax_k \), \( K_k \equiv K_k(A, b) \) is the \( k \)th Krylov subspace of \( A \) on \( b \) defined as
\[ K_k \equiv K_k(A, b) \overset{\text{def}}{=} \text{span}\{b, Ab, \ldots, A^{k-1}b\}, \] (1.2)
and \( A^{-1} \)-vector norm \( \|z\|_{A^{-1}} \overset{\text{def}}{=} \sqrt{z^* A^{-1} z} \). Here the superscript \( \cdot^* \) takes conjugate transpose. In practice, \( x_k \) is computed recursively from \( x_{k-1} \) via short term recurrences [2, 3, 5, 12]. But exactly how it is computed, though extremely crucial in practice, is not important to our analysis here in this paper.

CG always converges for positive definite \( A \). In fact, we have the following error bound due to Meinardus [11] (see also [2, 5, 12]):
\[ \frac{\|r_k\|_{A^{-1}}}{\|r_0\|_{A^{-1}}} = \min_{x \in K_k} \frac{\|b - Ax\|_{A^{-1}}}{\|r_0\|_{A^{-1}}} \leq 2 \left[ \Delta_k^k + \Delta_k^{-k} \right]^{-1}, \] (1.3)
where \( \kappa \equiv \kappa(A) = \|A\|_2\|A^{-1}\|_2 \) is the spectral condition number, generic notation \( \| \cdot \|_2 \) is for either the spectral norm (the largest singular value) of a matrix or the euclidian length of a vector, and
\[ \Delta_t \overset{\text{def}}{=} \frac{\sqrt{t} + 1}{|\sqrt{t} - 1|} \quad \text{for } t > 0 \] (1.4)
that will be used frequently later for different \( t \). But how sharp is this bound of Meinardus’?

In the same paper [11], Meinardus devised an \( N \times N \) positive definite linear system \( Ax = b \) for which it was proved that
\[ \frac{\|r_{N-1}\|_{A^{-1}}}{\|r_0\|_{A^{-1}}} = 2 \left[ \Delta_{N-1}^N + \Delta_{N-1}^{-(N-1)} \right]^{-1}, \]
but without saying anything about all other \( 1 \leq k < N - 1 \). This example of Meinardus’ (see Remark 2.1 below), can be easily modified to give examples which achieve Meinardus’ bound for any \( 1 \leq k < N - 1 \). This in a sense shows that Meinardus’ bound is sharp and cannot be improved in general. But examples, i.e., \( A \) and \( b \), constructed as such depend on the given step-index \( k \) and CG on any of these examples for \( k \) other than the example was constructed for behaves much differently. So this only proves that Meinardus’ bound is “locally” sharp. What about its “global” sharpness? I.e.,

\[ \text{Is there any positive definite system } Ax = b \text{ for which relative residuals } \frac{\|r_k\|_{A^{-1}}}{\|r_0\|_{A^{-1}}} \text{ achieve Meinardus’ bound for all } 1 \leq k < N - 1? \] (1.5)

This question turns out to be too strong and the answer is no (see Theorem 2.3); so instead we ask

\[ \text{Is there any positive definite system } Ax = b \text{ for which relative residuals } \frac{\|r_k\|_{A^{-1}}}{\|r_0\|_{A^{-1}}} \text{ are comparable to Meinardus’ bound for all } 1 \leq k < N - 1? \] (1.6)

This question has been recently answered positively in Li [7].
In this paper, we shall compute the CG residuals on Meinardus’ example for all $1 \leq k \leq N - 1$ and investigate extreme positive linear systems for which the $k$th CG residual achieves Meinardus’ bound. Before we set out to do so, let us look at some numerical examples, Figure 1.1 plots the ratios of Meinardus’ bound (1.3) over the actual CG relative residuals, i.e., the right-hand side of (1.3) over its left-hand side, on Meinardus’ example, where the exact CG residuals were carefully computed within MAPLE\textsuperscript{2} with a sufficient high precision. While it is no surprising at all to see that the ratios are no smaller than 1, they seem to be no bigger than $\sqrt{2}$ as well. This is in fact will be confirmed by one of our main results, which will also furnish another example for the global sharpness question (1.6).

The rest of this paper is organized as follows. Section 2 explains Meinardus’ examples and gives our main results – the closed formula for CG residuals for a Meinardus’ example and a complete characterizations of extreme positive linear systems for which the $k$th CG residual achieves Meinardus’ bound. Proofs for our main results are rather long and thus given separately in Section 3 and Section 4. Concluding remarks are given in Section 5.

**Notation.** Throughout this paper, $\mathbb{C}^{n \times m}$ is the set of all $n \times m$ complex matrices, $\mathbb{C}^n = \mathbb{C}^{n \times 1}$, and $\mathbb{C} = \mathbb{C}^1$. Similarly define $\mathbb{R}^{n \times m}$, $\mathbb{R}^n$, and $\mathbb{R}$ except replacing the word *complex* by *real*. $I_n$ (or simply $I$ if its dimension is clear from the context) is the $n \times n$ identity matrix, and $e_j$ is its $j$th column. The superscript “$\cdot^T$” takes transpose only. We shall also adopt MATLAB-like convention to access the entries of vectors and matrices. $i:j$ is the set of integers from $i$ to $j$ inclusive. For vector $u$ and matrix $X$, $u_{(j)}$ is $u$’s $j$th entry, $X_{(i,j)}$ is $X$’s $(i,j)$th entry, $\text{diag}(u)$ is the diagonal matrix with $\text{diag}(u)_{(j,j)} = u_{(j)}$; $X$’s submatrices $X_{(k,\ell,i,j)}$, $X_{(k,\ell,:)}$, and $X_{(:,i,j)}$ consist of intersections of row $k$ to row $\ell$ and column $i$ to column $j$, row $k$ to row $\ell$, and column $i$ to column $j$, respectively.

\textsuperscript{2}http://www.maplesoft.com/.
2 Meinardus’ Example and Main Results

The $m$th Chebyshev polynomial of the 1st kind is

$$T_m(t) = \cos(m \arccos t) \quad \text{for } |t| \leq 1,$$  \hspace{1cm} (2.1)

$$= \frac{1}{2} \left( t + \sqrt{t^2 - 1} \right)^m + \frac{1}{2} \left( t - \sqrt{t^2 - 1} \right)^m \quad \text{for } |t| \geq 1.$$  \hspace{1cm} (2.2)

It frequently shows up in numerical analysis and computations because of its numerous nice properties, for example $|T_m(t)| \leq 1$ for $|t| \leq 1$ and $|T_m(t)|$ grows extremely fast for $|t| > 1$. It is known (see, e.g., [7])

$$|T_m(1 + t/1 - t)| = |T_m(t + 1/t - 1)| = \frac{1}{2} [\Delta^m_t + \Delta^{-m}_t] \quad \text{for } 1 \neq t > 0.$$  \hspace{1cm} (2.3)

$T_m(t)$ has $m + 1$ extreme points in $[-1, 1]$, so-called the $m$th Chebyshev extreme nodes:

$$\tau_{jm} = \cos \vartheta_{jm}, \quad \vartheta_{jm} = \frac{j}{m} \pi, \quad 0 \leq j \leq m,$$  \hspace{1cm} (2.4)

at which $|T_m(\tau_{jm})| = 1$. Given $\alpha < \beta$, set

$$\omega = \frac{\beta - \alpha}{2} > 0, \quad \tau = -\frac{\alpha + \beta}{\beta - \alpha}.$$  \hspace{1cm} (2.5)

The linear transformation

$$t(z) = \frac{z}{\omega} + \tau = \frac{2}{\beta - \alpha} \left( z - \frac{\alpha + \beta}{2} \right)$$  \hspace{1cm} (2.6)

maps $z \in [\alpha, \beta]$ one-to-one and onto $t \in [-1, 1]$. With its inverse transformation $x(t) = \omega(t - \tau)$, we define so-called the $m$th translated Chebyshev extreme nodes on $[\alpha, \beta]$:

$$\tau_{tr,jm} = \omega(\tau_{jm} - \tau), \quad 0 \leq j \leq m.$$  \hspace{1cm} (2.7)

It can be verified that $\tau_{om} = \beta$ and $\tau_{mn} = \alpha$.

Now we are ready to state Meinardus’ example. Assume $0 < \alpha < \beta$. Let $Q$ be any $N \times N$ unitary matrix. A Meinardus’ example is a positive definite systems $Ax = b$ with

$$A = QA^*Q, \quad b = QA^{1/2}g,$$  \hspace{1cm} (2.8)

where $n = N - 1$, and

$$\Lambda \overset{\text{def}}{=} \text{diag}(\tau_{tr,0}, \tau_{tr,2}, \ldots, \tau_{tr,n}), \quad g_{(j+1)} \overset{\text{def}}{=} \begin{cases} \sqrt{1/\tau_{jm}}, & \text{for } j \in \{0, n\}, \\ \sqrt{2/\tau_{jm}}, & \text{for } 1 \leq j \leq n - 1. \end{cases}$$  \hspace{1cm} (2.9)

So an example of Meinardus’ is any one of them in the family parameterized by unitary $Q$. Theorem 2.1 is the main result of this paper.
Theorem 2.1 Let $0 < \alpha < \beta$ and let $A$ and $b$ be given by (2.8) and (2.9). $r_k$ is the $k$th CG residual with initially $r_0 = b$. Then
\[
\|r_k\|_{A^{-1}} = \rho_k \times 2 \left( \frac{\Delta_k^\alpha + \Delta_k^{-\alpha}}{\Delta_k^\alpha + 1} \right)^{-1}
\] for $1 \leq k \leq n$, where $\kappa \equiv \kappa(A) = \beta/\alpha$ and
\[
\frac{1}{2} < \frac{1}{2} \left( 1 + \frac{2\Delta_k^n}{\Delta_k^\alpha} \right) \leq \rho_k^2 = \frac{1}{2} \left( 1 + \frac{\Delta_k^\alpha + \Delta_k^{-\alpha}}{\Delta_k^\alpha + 1} \right) \leq 1.
\] (2.10) (2.11)

Remark 2.1 1. As far as the equality is concerned, (2.10) is valid for $k = 0$ as well, which corresponds to the very beginning of CG.

2. The factor $\rho_k$ is symmetrical in $k$ about $n/2$, i.e., $\rho_k = \rho_{n-k}$. This phenomenon certainly showed up in Figure 1.1 which equivalently plotted $\rho_k^{-1}$.

3. $\rho_k \leq 1$ with equality if and only if $k = 0$ or $n$.

4. $\rho_k$ is strictly decreasing for $k \leq \lfloor n/2 \rfloor$ (the largest integer that is no bigger than $n/2$) and strictly increasing for $k \geq \lceil n/2 \rceil$ (the smallest integer that is no less than $n/2$), and
\[
\frac{1}{\sqrt{2}} \leq \min_{0 \leq k \leq n} \rho_k = \rho_{\lfloor n/2 \rfloor} \to \frac{1}{\sqrt{2}} \text{ as } n \to \infty.
\] Theorem 2.1 will be proved through a restatement. It can be verified that the $k$th CG residual can be reformulated\(^3\) as [7]
\[
\|r_k\|_{A^{-1}} \equiv \min_{x \in \mathbb{K}_k} \|b - Ax\|_{A^{-1}} = \min_{|u^{(1)}|=1} \|\text{diag}(g) V_{k+1,N}^T u\|_2,
\] (2.12)
where, with $\alpha_j = \tau_{j\alpha}$ for $0 \leq j \leq n$,
\[
V_{k+1,N} \overset{\text{def}}{=} \begin{pmatrix}
1 & 1 & \cdots & 1 \\
\alpha_1 & \alpha_2 & \cdots & \alpha_N \\
\vdots & \vdots & \ddots & \vdots \\
\alpha_k & \alpha_{k+1} & \cdots & \alpha_N
\end{pmatrix},
\] (2.13)
a $(k + 1) \times N$ rectangular Vandermonde matrix. Note also that $\|r_0\|_{A^{-1}} = \|g\|_2$. Therefore Theorem 2.1 can be equivalently stated as follows.

Theorem 2.2 Let $0 < \alpha < \beta$, $g$ as in (2.9), and $V_{k,N}$ as in (2.13) with $\alpha_j = \tau_{j\alpha}$ for $0 \leq j \leq n$. Then
\[
\min_{|u^{(1)}|=1} \frac{\|\text{diag}(g) V_{k,N}^T u\|_2}{\|g\|_2} = \rho_{k-1} \times 2 \left( \Delta_k^{\alpha-1} + \Delta_k^{-\alpha(k-1)} \right)^{-1},
\] (2.14)
for $1 \leq k \leq N = n + 1$, where $\kappa = \beta/\alpha$.

\(^3\)A similar reformulation holds for GMRES for normal matrices [6, 10].
\[ \rho_n = 1 \] has already been proved by Meinardus [11]. With it, one can easily construct a positive definite linear system \( Ax = b \) for which the \( k \)th CG residual achieves Meinardus’ bound. For example, \( A \) and \( b \) are given by (2.8) and (2.9), where \( A = \text{diag}(\tau_{0k}^\nu, \tau_{2k}^\nu, \ldots, \tau_{kk}^\nu, \ldots) \), i.e., \( k + 1 \) of \( A \)'s eigenvalues are \( \tau_{0k}^\nu, \tau_{2k}^\nu, \ldots, \tau_{kk}^\nu \), and \( g_{j+1} \) is \( \sqrt{1/\tau_{jk}^\nu} \) for \( j \in \{0, k\} \) and \( \sqrt{2/\tau_{jk}^\nu} \) for \( 1 \leq j < k - 1 \) and zero for all other \( j \), then \( \|r_k\|_{A^{-1}}/\|r_0\|_{A^{-1}} = 2 \left[ \Delta_k^\nu + \Delta_k^{-\nu} \right]^{-1} \). For this example \( r_{k+1} = 0 \), i.e., convergence occurs at the \( (k+1) \)th step! This is not a coincidence; however. We have the following theorem that characterizes all extreme linear systems as such.

**Theorem 2.3** Let \( Ax = b \neq 0 \) be a positive definite linear system of order \( N \), and \( 1 \leq k < N \). If the \( k \)th CG residual \( r_k \) (initially \( r_0 = b \)) achieves Meinardus’ bound, i.e.,

\[
\frac{\|r_k\|_{A^{-1}}}{\|r_0\|_{A^{-1}}} = 2 \left[ \Delta_k^\nu + \Delta_k^{-\nu} \right]^{-1},
\]

(2.15)

where \( \kappa \equiv \kappa(A) = \|A\|_2 A^{-1}\|_2 \), then the following statements hold.

1. \( A = Q\Lambda Q^* \) and \( b = QA^{1/2}g \) for some unitary \( Q \in \mathbb{C}^{N \times N} \), \( \Lambda = \text{diag}(\lambda_1, \lambda_2, \ldots, \lambda_N) \) with \( 0 < \lambda_1 \leq \lambda_2 \leq \cdots \leq \lambda_N \), and \( g \in \mathbb{R}^N \) with all \( g_{(j)} \geq 0 \).

2. \( \sum_{\lambda_j=\lambda_1} g^2_{(j)} > 0 \) and \( \sum_{\lambda_j=\lambda_N} g^2_{(j)} > 0 \).

3. Let \( \alpha = \min_{\lambda_j} \lambda_j \), and \( \beta = \max_{\lambda_j} \lambda_j \), and let \( \tau_{jk}^\nu \) be the translated Chebyshev extreme nodes on \( [\alpha, \beta] \). The distinct \( \lambda_j \)’s in \( \{\lambda_j : g_{(j)} > 0\} \) consist of exactly \( \tau_{jk}^\nu \), \( 0 \leq j < k \), i.e.,

\[
\{\tau_{jk}^\nu, 0 \leq j \leq k\} \subset \{\lambda_j : g_{(j)} > 0\}, \quad \text{and } \lambda_i \notin \{\tau_{jk}^\nu, 0 \leq j \leq k\} \text{ if } g_{(i)} > 0.
\]

4. \( r_{k+1} \equiv 0 \! \! 1 \).

5. Let \( J_\ell = \{j : \lambda_j = \tau_{jk}^\nu, g_{(j)} \geq 0\} \). For some constant \( \mu > 0 \),

\[
\|g_{J_\ell}\|_2 = \mu \left\{ \begin{array}{ll}
\sqrt{1/\tau_{kk}^\nu} & \text{for } \ell \in \{0, k\}, \\
\sqrt{2/\tau_{kk}^\nu} & \text{for } 1 \leq \ell \leq k - 1.
\end{array} \right.
\]

(2.16)

As far as CG is concerned, roughly speaking this theorem implies that if the \( k \)th CG residual \( r_k \) (initially \( r_0 = b \)) achieves Meinardus’ bound, then \( Ax = b \) is essentially equivalent to an example of Meinardus’ (2.8) and (2.9) with \( N = k + 1 \). It also implies that unless \( N = 2 \), there is no positive linear system whose \( k \)th CG residual achieves Meinardus’ bound for all \( 1 \leq k < N \).

### 3 Proof of Theorem 2.2

We will adopt in whole the notation introduced in Section 2 and assume \( 0 \leq \alpha < \beta \). Recall, in particular, \( n = N - 1 \) and \( A \) is \( N \times N \).

Notice that \( T_j(t(z)) \equiv T_j(z/\omega + \tau) \) is a polynomial of degree \( j \) in \( z \); so we write

\[
T_j(z/\omega + \tau) = a_{jz}z^j + a_{j-1}z^{j-1} + \cdots + a_1z + a_0j,
\]
where $a_{ij} \equiv a_{ij}(\omega, \tau)$ are functions of $\omega$ and $\tau$ in (2.5). Their explicit dependence on $\omega$ and $\tau$ is often suppressed for convenience. For integer $m \geq 1$, define upper triangular $R_m \in \mathbb{R}^{m \times m}$, a matrix-valued function in $\omega$ and $\tau$, as

$$R_m \equiv R_m(\omega, \tau) \overset{\text{def}}{=} \begin{pmatrix} a_{00} & a_{01} & a_{02} & \cdots & a_{0m-1} \\ a_{11} & a_{12} & a_{13} & \cdots & a_{1m-1} \\ a_{22} & a_{23} & a_{24} & \cdots & a_{2m-1} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{m-1,m-1} & a_m & a_{m+1} & \cdots & a_{m-1,m-1} \end{pmatrix}, \quad (3.1)$$

i.e., the $j$th column consists of the coefficients of $T_j(z/\omega + \tau)$. Write $V_N = V_{N,N}$ for short and set

$$S \overset{\text{def}}{=} \begin{pmatrix} T_0(\tau_0) & T_1(\tau_0) & T_2(\tau_0) & \cdots & T_n(\tau_0) \\ T_0(\tau_1) & T_1(\tau_1) & T_2(\tau_1) & \cdots & T_n(\tau_1) \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ T_0(\tau_N) & T_1(\tau_N) & T_2(\tau_N) & \cdots & T_n(\tau_N) \end{pmatrix}. \quad (3.2)$$

Then $V_N^TR_N = S$. Since $R_N$ is upper triangular, we have

$$V_{k,N}^TR_N = (S)_{(1:1,k)}R_{k-1}^{-1}, \quad (3.3)$$

a key decomposition of $V_{k,N}^T$ that will play a vital role later in our proofs. Set

$$\Omega = \text{diag}(2^{-1}, 1, 1, \ldots, 1, 2^{-1}) \in \mathbb{R}^{N \times N}, \quad \Upsilon \overset{\text{def}}{=} S^T\Omega S. \quad (3.4)$$

Lemma 3.2 below says $\Upsilon$ is diagonal. So essentially (3.3) gives a QR-like decomposition of $V_{k,N}^T$.

**Lemma 3.1** Let $\vartheta_{kn} = \pi k/n$ as in (2.4). Then

$$\sum_{k=0}^{n} \cos \ell \vartheta_{kn} = \begin{cases} N, & \text{if } \ell = 2mn \text{ for some integer } m, \\ 0, & \text{if } \ell \text{ is odd}, \\ 1, & \text{if } \ell \text{ is even, but } \ell \neq 2mn \text{ for any integer } m. \end{cases} \quad (3.5)$$

**Proof:** Since $\ell \vartheta_{kn} = (\ell k/n)\pi$, the case $\ell = 2mn$ is clear. Assume that $\ell \neq 2mn$ for any integer $m$, and then $\cos \phi \neq 1$, where $\phi = \ell \pi/n$. Denote $\iota = \sqrt{-1}$. We have

$$2 \sum_{k=0}^{n} \cos \ell \vartheta_{kn} = 2 \sum_{k=0}^{n} \cos k\phi = \sum_{k=0}^{n} \left[ e^{i\ell \phi} + e^{-i\ell \phi} \right] = \sum_{k=0}^{n} \left[ e^{i\phi} \right]^k + \sum_{k=0}^{n} \left[ e^{-i\phi} \right]^k = \frac{1 - \left[ e^{i\phi} \right]^{n+1}}{1 - e^{i\phi}} + \frac{1 - \left[ e^{-i\phi} \right]^{n+1}}{1 - e^{-i\phi}} = \frac{1 - e^{i(n+1)\phi}}{1 - e^{i\phi}} + \frac{1 - e^{-i(n+1)\phi}}{1 - e^{-i\phi}} = \frac{1 + \cos n\phi - \cos \phi - \cos(n + 1)\phi}{1 - \cos \phi} = 1 + (-1)^\ell.$$
upon noticing \( \cos n\phi = \cos \ell \pi = (-1)^\ell \) and \( \cos(n+1)\phi = \cos(\ell \pi + \phi) = (-1)^\ell \cos \phi \). (3.5) is proved.

Lemma 3.2 \( \Upsilon = \frac{n}{2} \Omega^{-1} \).

Proof: We notice \( (S)_{(i+1,j+1)} = T_j(\tau_{in}) = \cos j \vartheta_{in} = \cos \frac{j \pi}{n} \), and therefore for \( 0 \leq i, j \leq n \)

\[
(S^T \Omega S)_{(i+1,j+1)} = \sum_{k=0}^{n} \eta(S^T)_{(i+1,k+1)}(S)_{(k+1,j+1)}
\]

\[
= -\frac{1}{2} \sum_{k=0}^{n} \cos i \vartheta_{kn} \cos j \vartheta_{kn} + \frac{1}{2} \sum_{k=0}^{n} \cos(i - j) \vartheta_{kn}, \tag{3.6}
\]

where \( \sum_j \eta \) means the first and last terms are halved. In Lemma 3.1, let \( \ell = i \pm j \), where \( 0 \leq i, j \leq n \). Since \( 0 \leq i + j \leq 2n \) and \( -n \leq i - j \leq n \), for some integer \( m \)

\[
i + j = 2mn \iff i = j = 0, \quad \text{or} \quad i = j = n;
\]

\[
i - j = 2mn \iff i = j.
\]

It follows from (3.6) that \( \Upsilon = \frac{n}{2} \Omega^{-1} \).

Lemma 3.3 Let \( \Gamma = \text{diag}(\mu + \nu \cos \vartheta_{0n}, \mu + \nu \cos \vartheta_{1n}, \ldots, \mu + \nu \cos \vartheta_{nn}) \) and define \( \Upsilon_{\mu,\nu} \overset{\text{def}}{=} S^T \Omega \Gamma S \), where \( \mu, \nu \in \mathbb{C} \). We have

\[
\Upsilon_{\mu,\nu} = \frac{n}{4} \Omega^{-1} (2\mu \Omega + \nu H) \Omega^{-1}, \tag{3.7}
\]

where

\[
H = \begin{pmatrix}
0 & 1 & 0 & 0 & 0 \\
1 & 0 & 1 & 0 & 0 \\
& 1 & \ddots & \ddots & 0 \\
& & \ddots & \ddots & 0 \\
& & & \ddots & 1 \\
& & & & 1
\end{pmatrix} \in \mathbb{R}^{N \times N}.
\]

Proof: Notice that \( \Upsilon_{\mu,\nu} = \mu \Upsilon_{1,0} + \nu \Upsilon_{0,1} \) and \( \Upsilon_{1,0} = S^T \Omega S = \frac{n}{2} \Omega^{-1} \) previously defined in (3.4). It is enough to calculate \( \Upsilon_{0,1} \). For \( 0 \leq i, j \leq n \),

\[
(S^T \Omega S)_{(i+1,j+1)} = \sum_{k=0}^{n} \eta(S^T)_{(i+1,k)}(\mu + \nu \cos \vartheta_{kn})(S)_{(k,j+1)}
\]

\[
= \sum_{k=0}^{n} \eta T_{i}(\tau_{kn})(\mu + \nu \cos \vartheta_{kn})T_{j}(\tau_{kn})
\]
Let 
\[ y \]
be the first entry of the solution to the proof of [6, Theorem 2.1]. See also [9].

Finally, to get the general solution, we have

\[ \sum_{k=0}^{n} \cos i\vartheta_{kn} \cos j\vartheta_{kn} \]

where 
\[ \gamma \]

\[ \mu \sum_{k=0}^{n} \cos i\vartheta_{kn} \cos j\vartheta_{kn} + \nu \sum_{k=0}^{n} \cos i\vartheta_{kn} \cos j\vartheta_{kn}, \quad (3.8) \]

So \((Y_{0,1})_{i+1,j+1} = \sum_{k=0}^{n} \cos i\vartheta_{kn} \cos j\vartheta_{kn} \). Now

\[ 4 \sum_{k=0}^{n} \cos i\vartheta_{kn} \cos j\vartheta_{kn} \]

Apply Lemma 3.1 to conclude \( Y_{0,1} = \frac{\alpha}{4} \Omega^{-1} H \Omega^{-1} \) whose verification is straightforward, albeit tedious.

Lemma 3.4 Let \( m \leq n \) and \( \xi \in \mathbb{C} \) such that \((-2\xi\Omega + H)_{(1:m,1:m)} \) is nonsingular. Then the first entry of the solution to \((-2\xi\Omega + H)_{(1:m,1:m)} y = e_1 \) is

\[ y(1) = \frac{\gamma_{-} - \gamma_{+}}{\sqrt{\xi^2 - 1}(\gamma_{-} + \gamma_{+})}, \]

where \( \gamma_{\pm} = \xi \pm \sqrt{\xi^2 - 1} \).

Proof: Expand \( y \) to a 0th entry \( y(0) \) and a \((m+1)\)th entry \( y(m+1) \) satisfying

\[ y(0) - \xi y(1) = -1, \quad y(m+1) = 0. \quad (3.10) \]

Entry-wise, we have

\[ y(i-1) - 2\xi y(i) + y(i+1) = 0, \quad \text{for } 1 \leq i \leq m. \]

The general solution has form \( y(i) = c_{+} \gamma_{+}^i + c_{-} \gamma_{-}^i \), where \( \gamma_{\pm} \) are the two roots of \( 1 - 2\xi \gamma + \gamma^2 = 0 \), i.e., \( \gamma_{\pm} = \xi \pm \sqrt{\xi^2 - 1} \). We now determine \( c_{+} \) and \( c_{-} \) by the edge conditions (3.10):

\[ (1 - \xi \gamma_{+}) c_{+} + (1 - \xi \gamma_{-}) c_{-} = -1, \quad \gamma_{+}^{m+1} c_{+} + \gamma_{-}^{m+1} c_{-} = 0. \]

Notice \( \gamma_{+} \gamma_{-} = 1 \) and

\[ (1 - \xi \gamma_{+}) \gamma_{+}^{m+1} - (1 - \xi \gamma_{-}) \gamma_{+}^{m+1} = (\gamma_{-} - \xi \gamma_{+}^{m} - (\gamma_{+} - \xi) \gamma_{+}^{m}) = -\sqrt{\xi^2 - 1}(\gamma_{-} + \gamma_{+}^{m}) \]

to get

\[ c_{+} = \frac{-\gamma_{+}^{m+1}}{-\sqrt{\xi^2 - 1}(\gamma_{-} + \gamma_{+}^{m})}, \quad c_{-} = \frac{+\gamma_{+}^{m+1}}{-\sqrt{\xi^2 - 1}(\gamma_{-} + \gamma_{+}^{m})}. \]

Finally \( y(1) = c_{+} \gamma_{+} + c_{-} \gamma_{-} \).

In its present form, the next lemma was proved in [7]. But it was also implied by the proof of [6, Theorem 2.1]. See also [9].
Lemma 3.5 If $Z$ has full column rank, then
\[ \min_{|u_{(1)}|=1} \| Zu \|_2 = \left[ e_1^T (Z^* Z)^{-1} e_1 \right]^{-1/2}. \] (3.11)

Proof of Theorem 2.2. By Lemma 3.5,
\[ \min_{|u_{(1)}|=1} \frac{\| \text{diag}(g) V_{k,N}^T u \|_2}{\| g \|_2} = \frac{\left[ e_1^T \left( V_{k,N} [\text{diag}(g)]^2 V_{k,N}^T \right) e_1 \right]^{-1/2}}{\| g \|_2}. \] (3.12)

Let $\Gamma = \text{diag}(\tau_0, \tau_1, \ldots, \tau_n)$ \(\equiv\) \(\text{diag}(\mu + \nu \cos \vartheta_{00}, \mu + \nu \cos \vartheta_{01}, \ldots, \mu + \nu \cos \vartheta_{nn})\), where $\mu = -\omega \tau$ and $\nu = \omega$ as in (2.5). Then
\[ V_{k,N} [\text{diag}(g)]^2 V_{k,N}^T = 2 V_{k,N} \Gamma^{-1} \Omega V_{k,N}^T \]
\[ = 2 \left( e_{k,N}^T \Gamma_{k-1,1,N} e_1 \right) \Gamma^{-1} \Omega \left( e_1 \Gamma V_{k-1,1,N}^T \right) \]
\[ = 2 \left( e_{k,N}^T \Gamma_{k-1,1,N} e_1 \right) \left( e_{k,N}^T \Omega V_{k-1,1,N}^T \right), \] (3.13)

where $e = (1, 1, \ldots, 1)^T$. Notice $V_{k-1,1,N} = (S)_{(1,k-1)} R_{k-1}^{-1}$ by (3.3) to get
\[ V_{k-1,1,N} \Omega e = V_{k-1,1,N} \Omega V_{k-1,1,N} e_{k-1} = R_{k-1}^{-1} (S)_{(1,k-1)} R_{k-1}^{-1} e_{k-1} \]
\[ = \left( R_{k-1}^{-1} (S)_{(1,k-1)} R_{k-1}^{-1} \right)^T \Gamma_{k-1,1,N} (S)_{(1,k-1)} R_{k-1}^{-1} e_{k-1}, \] (3.14)
\[ V_{k-1,1,N} \Gamma \Omega V_{k-1,1,N} = R_{k-1}^{-1} (S)_{(1,k-1)} R_{k-1}^{-1} \Gamma_{k-1,1,N} (S)_{(1,k-1)} R_{k-1}^{-1} e_{k-1}, \] (3.15)
in the notation introduced in Lemma 3.3. Recall (see, e.g., [13, Page 23]),
\[ \begin{pmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{pmatrix}^{-1} = \begin{pmatrix} C_{11}^{-1} & -C_{11}^{-1} B_{12} B_{22}^{-1} \\ -B_{22}^{-1} B_{21} C_{11}^{-1} & B_{22}^{-1} + B_{22}^{-1} B_{21} C_{11}^{-1} B_{22}^{-1} \end{pmatrix}, \]
assuming all inversions exist, where $C_{11} = B_{11} - B_{12} B_{22}^{-1} B_{21}$. We have from (3.13)
\[ e_1^T \left( V_{k,N} [\text{diag}(g)]^2 V_{k,N}^T \right)^{-1} e_1 = \frac{1}{2} \left[ \zeta - e_1^T \Omega V_{k-1,1,N} (V_{k-1,1,N} \Gamma \Omega V_{k-1,1,N})^{-1} V_{k-1,1,N} \Omega e \right]^{-1}, \] (3.16)
where $\zeta = e_1^T \Gamma^{-1} \Omega e$. But, from (3.14) and (3.15),
\[ e_1^T \Omega V_{k-1,1,N} (V_{k-1,1,N} \Gamma \Omega V_{k-1,1,N})^{-1} V_{k-1,1,N} \Omega e = \]
\[ = e_1^T (S)_{(1,k-1)} \left( (S)_{(1,k-1)} \right)^{-1} (S)_{(1,k-1)} e_{k-1} = \]
\[ = n^2 e_1^T \left( (S)_{(1,k-1)} \right)^{-1} e_1. \] (3.17)
and for $k \leq N$, by Lemma 3.4 with $m = k - 1$ and $\xi = \tau$,
\[
e_1^T \left[ (Y_{\mu,\nu})_{(1,k-1,1:k-1)} \right]^{-1} e_1 = n^{-1} e_1^T \left[ (2\mu \Omega + \nu H)_{(1,k-1,1:k-1)} \right]^{-1} e_1 = 1/n\omega e_1^T \left[ (-2\tau \Omega + H)_{(1,k-1,1:k-1)} \right]^{-1} e_1 = 1/n\omega \sqrt{\tau^2 - 1} (\gamma_{k-1} - \gamma_{k-1}^+),
\]
where $\gamma_{\pm} = \tau \pm \sqrt{\tau^2 - 1}$. The conditions of Lemma 3.4 are fulfilled because $|\tau| > 1$ and $-2\tau \Omega + H$ is diagonally dominant and thus nonsingular. Since $2\zeta = \|g\|^2_2$, we have by (3.12) and (3.16) – (3.18)
\[
\min_{|u(1)|=1} \frac{\|\text{diag}(g)V_{k,N}^T u\|_2}{\|g\|_2} = \left[ 1 - \frac{n}{\omega \zeta \sqrt{\tau^2 - 1} (\gamma_{k-1} - \gamma_{k-1}^+)} \right]^{1/2}.
\]
We now compute $\omega \zeta \sqrt{\tau^2 - 1}$. Let $f(z) \overset{\text{def}}{=} \prod_{j=0}^{n} (z - \tau_{jn}^n)$. Then
\[
f(z) = \eta(z - \tau_{0n}^n)(z - \tau_{n,n}^n) U_{n-1}(z/\omega + \tau)
\]
for some constant $\eta$, where $U_{n-1}(t)$ is the $(n-1)$th Chebyshev polynomial of the second kind. This is because the zeros of $U_{n-1}(z/\omega + \tau)$ are precisely $\tau_{jn}^n = \omega(\tau_{jn} - \tau)$, $j = 1, 2, \ldots, n - 1$. Then, upon noticing $\bar{\tau}_{0n}^n = \beta$ and $\bar{\tau}_{nn}^n = \alpha$,
\[
2\zeta = \sum_{j=0}^{n} n \frac{2}{\tau_{jn}^n} = -\frac{1}{\bar{\tau}_{0n}^n} + 2 \sum_{j=0}^{n} \frac{1}{\tau_{jn}^n} - \frac{1}{\bar{\tau}_{nn}^n} = -\left(\frac{1}{\alpha} + \frac{1}{\beta}\right) - 2 f'(0)/f(0)
\]
\[
= -\frac{\alpha + \beta}{\alpha \beta} - 2\frac{(\alpha + \beta) U_{n-1}(\tau) + \alpha + \beta U_{n-1}'(\tau)/\omega}{\alpha \beta U_{n-1}(\tau)}
\]
\[
= 2\frac{U_{n-1}'(\tau)}{\omega U_{n-1}(\tau)}.
\]
Recall [1, Page 37]
\[
2U_{n-1}(t) = \frac{(t + \sqrt{t^2 - 1})^n - (t - \sqrt{t^2 - 1})^n}{\sqrt{t^2 - 1}},
\]
\[
2U_{n-1}'(t) = \frac{n(t + \sqrt{t^2 - 1})^n + (t - \sqrt{t^2 - 1})^n}{t^2 - 1} - \frac{t [(t + \sqrt{t^2 - 1})^n - (t - \sqrt{t^2 - 1})^n]}{(t^2 - 1)\sqrt{t^2 - 1}}.
\]
They yield
\[
2U_{n-1}(\tau) = \frac{\gamma_n^+ - \gamma_n^-}{\sqrt{\tau^2 - 1}}, \quad 2U_{n-1}'(\tau) = \frac{n}{\tau^2 - 1} \frac{\gamma_n^+ + \gamma_n^-}{\sqrt{\tau^2 - 1}} - \frac{\tau(\gamma_n^+ - \gamma_n^-)}{(\tau^2 - 1)\sqrt{\tau^2 - 1}}.
\]
Therefore, upon noticing $\omega = (\alpha + \beta)/2$ and $\tau = -(\beta + \alpha)/(\beta - \alpha)$,
\[
2\zeta = \frac{\alpha + \beta}{\alpha \beta} + 2 \frac{\omega}{\sqrt{\tau^2 - 1}} \frac{n}{\gamma_n^+ + \gamma_n^-} + \frac{2}{\omega \tau^2 - 1} \frac{\tau}{\gamma_n^+ - \gamma_n^-},
\]
\[
= \frac{n}{\gamma_n^- - \gamma_n^+} \frac{\gamma_n^+ + \gamma_n^-}{\gamma_n^- - \gamma_n^+}.
\]
Equation (3.19) and (3.22) imply
\[
\min_{|u(1)|=1} \frac{\|\text{diag}(g)V_{k,N}^T u\|_2}{\|g\|_2} = \left[ 1 - \frac{\gamma_n^{k-1} - \gamma_n^{-(k-1)}}{\gamma_n^{k-1} + \gamma_n^{-(k-1)} + 1} \right]^{1/2}.
\] (3.23)

Because \(\tau = -(\kappa + 1)/(\kappa - 1)\),
\[
\gamma_n^{k-1} = (-1)^{k-1} \Delta_n^{k-1}, \quad \gamma_n^{-(k-1)} = (-1)^{k-1} \Delta_n^{-(k-1)},
\]
and therefore
\[
\min_{|u(1)|=1} \frac{\|\text{diag}(g)V_{k,N}^T u\|_2}{\|g\|_2} = \left[ 1 - \frac{\Delta_n^{k-1} - \Delta_n^{-(k-1)}}{\Delta_n^{k-1} + \Delta_n^{-(k-1)} + 1} \right]^{1/2}.
\] (3.24)

For \(k = N \equiv n + 1\), the right-hand side of (3.24) is \(2 [\Delta_n^{k-1} + \Delta_n^{-(k-1)}]^{-1}\), as was shown by Meinardus [11]. For any other \(k\), we have
\[
\min_{|u(1)|=1} \frac{\|\text{diag}(g)V_{k,N}^T u\|_2}{\|g\|_2} = \rho_{k-1} \times 2 \left[ \Delta_n^{k-1} + \Delta_n^{-(k-1)} \right]^{-1}.
\] (3.25)

where
\[
\rho_{k-1} \overset{\text{def}}{=} \frac{\text{RHS of (3.24)}}{2 \left[ \Delta_n^{k-1} + \Delta_n^{-(k-1)} \right]^{-1}}
\]
\[
= \left[ \frac{\left( \Delta_n^{k-1} + \Delta_n^{-(k-1)} \right)^2}{4} - \frac{\left( \Delta_n^{k-1} - \Delta_n^{-(k-1)} \right) \left( \Delta_n^{2(k-1)} - \Delta_n^{2(-k-1)} \right)}{4 \left( \Delta_n^n + \Delta_n^{-n} \right)} \right]^{1/2}
\]
\[
= \left[ \frac{1}{2} \left( \Delta_n^{k-1} + \Delta_n^{-(k-1)} \right) \left( \Delta_n^{n-(k-1)} + \Delta_n^{-(n-(k-1))} \right) \right]^{1/2}
\]
\[
= \left[ \frac{1}{2} \left( \Delta_n^{2(k-1)} + 1 \right) \left( \Delta_n^{2(n-(k-1))} + 1 \right) \right]^{1/2}
\]
which yields (2.11). \(\blacklozenge\)

4 Proof of Theorem 2.3

We first prove two general lemmas for Vandermonde matrix \(V_N \equiv V_{N,N}\) as defined in (2.13) with arbitrary, possibly complex, nodes \(\alpha_j\).

**Lemma 4.1** Assume one or more of 1) there are less than \(n\) distinct \(\alpha_j\), 2) some \(\alpha_j = 0\), and 3) some \(g(j) = 0\) occur. Then
\[
\min_{|u(1)|=1} \|\text{diag}(g)V_{N}^T u\|_2 = \begin{cases} 0, & \text{if all } \alpha_j \neq 0; \\ \sqrt{\sum_{\alpha_j=0} |g(j)|^2}, & \text{otherwise.} \end{cases}
\]
Proof: If all \( \alpha_j \neq 0 \), only Case 1) and 3) are possible. Let \( \ell \) be the number of distinct \( \alpha_j \)'s, exclude those corresponding to \( g(j) = 0 \). Then \( \ell \leq n \). By permuting the rows of \( \text{diag}(g)V_N^T \), we may assume that \( \alpha_1, \alpha_2, \ldots, \alpha_\ell \) are distinct and for \( \alpha_j (j > \ell) \) either it is equal to some \( \alpha_i (i \leq \ell) \) or corresponding \( g(j) = 0 \). Set \( v \in \mathbb{C}^N \) whose \( v(j) \) is the coefficient of \( z^{j-1} \) in the polynomial \( \phi(z) = \prod_{j=1}^\ell (z - \alpha_j) \). \( v(1) = \prod_{j=1}^\ell (-\alpha_j) \neq 0 \). We have

\[
\min_{\|u(1)\|=1} \|\text{diag}(g)V_N^T u\|_2 \leq \|\text{diag}(g)V_n^T (v/v(1))\|_2 = 0,
\]
as expected.

If some \( \alpha_j = 0 \), Since \( \|\text{diag}(g)V_N^T u\|_2 \geq \sqrt{\sum_{j=0}^N |g(j)|^2} \) always for any vector \( u \) with \( |u(1)| = 1 \), it suffices to find a vector \( u \) to annihilate all other rows corresponding to \( \alpha_j \neq 0 \). Such \( u \) can be constructed similarly to what we just did. \( \square \)

Lemma 4.2 Let \( V_N \equiv V_{N,N} \) be as defined in (2.13) with all nodes \( \alpha_j \) (possibly complex) distinct, and let \( f(z) = \prod_{j=1}^N (z - \alpha_j) \).

1. If all \( g(j) \neq 0 \), then

\[
\min_{|u(1)|=1} \frac{\|\text{diag}(g)V_N^T u\|_2}{\|g\|_2} = \left[ \frac{\sum_{j=1}^N \left( \frac{|f(0)|}{|\alpha_j||f'(\alpha_j)|} \right)^2 |g(j)|^{-2} \sum_{j=1}^N |g(j)|^2 }{\left( \sum_{j=1}^N |f(0)| \right)} \right]^{-1}. \tag{4.1}
\]

2.

\[
\max_g \min_{|u(1)|=1} \frac{\|\text{diag}(g)V_N^T u\|_2}{\|g\|_2} = \left[ \frac{\sum_{j=1}^N |f(0)| \left( \frac{\mu \left| f(0) \right|}{|\alpha_j||f'(\alpha_j)|} \right)^{1/2} \right]^{-1}
\]

where the maximum is achieved if and only if for some constant \( \mu > 0 \),

\[
|g(j)| = \mu \left( \frac{|f(0)|}{|\alpha_j||f'(\alpha_j)|} \right)^{1/2} \quad \text{for } 1 \leq j \leq N. \tag{4.3}
\]

Proof: This lemma is essentially [10, Theorems 2.1 and 3.1], but stated differently. The proof below has a slightly different flavor. In Lemma 3.5, take \( Z = \text{diag}(g)V_N^T \). The assumptions make this \( Z \) nonsingular. Therefore

\[
\left[ \min_{|u(1)|=1} \|\text{diag}(g)V_N^T u\|_2 \right]^{-2} = e_1^T (V_N \Phi V_N^*)^{-1} e_1
\]

\[
= e_1^T (V_N \Phi V_N^*)^{-1} e_1
\]

\[
= (V_N^{-1} e_1)^* \Phi^{-1} (V_N^{-1} e_1),
\]

where \( \Phi = [\text{diag}(g)]^* \text{diag}(g) \) and \( V_N \) is the complex conjugate of \( V_N \). Let \( y = V_N^{-1} e_1 \), the first column of \( V_N^{-1} \) which consists of the constant terms of the Lagrangian basis functions:

\[
\ell_j(z) = \prod_{i \neq j} \frac{z - \alpha_i}{\alpha_i - \alpha_j}, \quad 1 \leq j \leq N,
\]

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since $\ell_j(\alpha_i) = 1$ for $i = j$ and 0 otherwise, which means the $j$th row of $V_N^{-1}$ consists of the coefficients of $\ell_j(z)$. Therefore

$$e_1^T (V_N \Phi V_N^T)^{-1} e_1 = \sum_{j=1}^{N} \left( \frac{|f(0)|}{|\alpha_j| |f'(\alpha_j)|} \right)^2 |g(j)|^{-2},$$

$$\min_{|u(1)|=1} \frac{\|\text{diag}(g)V_N^T u\|_2}{\|g\|_2} = \left[ \sqrt{\sum_{j=1}^{N} \left( \frac{|f(0)|}{|\alpha_j| |f'(\alpha_j)|} \right)^2 |g(j)|^{-2}} \right]^{-1}
\leq \left[ \sum_{j=1}^{N} \frac{|f(0)|}{|\alpha_j| |f'(\alpha_j)|} \right]^{-1}, \quad (4.4)$$

where it is an equality if and only if $|g(j)|$ are given by (4.3).

**Remark 4.1** This lemma closely relates to a result of Greenbaum [4, (2.2) and Theorem 1] which in our notation essentially proved that if all $\alpha_j > 0$, there exist $k$ of $\alpha_j$'s: $\alpha_{j_1}, \ldots, \alpha_{j_k}$ such that

$$\max_{g} \min_{|u(1)|=1} \frac{\|\text{diag}(g)V_{k,N}^T u\|_2}{\|g\|_2} = \max_{h} \min_{|u(1)|=1} \frac{\|\text{diag}(h)V_{k,N}^T u\|_2}{\|h\|_2},$$

where $V_k$ is the $k \times k$ Vandermonde matrix with nodes $\alpha_{j_1}$. Notice the difference in conditions: Lemma 4.3 only covers $k = N$, while this result of Greenbaum's is for all $1 \leq k \leq N$ but requires all $\alpha_j > 0$. Greenbaum [4, Theorem 1] also obtained an expression for the optimal $h$ but a bit of more complicated than we get from applying Lemma 4.3. It is not clear how to find out the most relevant nodes $\alpha_{j_i}$.

**Lemma 4.3** Let $\omega, \tau \in \mathbb{C}$ (not necessarily associated with any interval $[\alpha, \beta]$ as previously required), and let $n = N-1$ and $\tau_{jn}$ as in (2.7) with any given $\omega$ and $\tau$. Suppose Vandermonde matrix $V_N$ has nodes $\alpha_{j+1} = \tau_{jn}^2$ for $0 \leq j \leq n$.

1. If all $g(j) \neq 0$, then

$$\min_{|u(1)|=1} \frac{\|\text{diag}(g)V_{N}^T u\|_2}{\|g\|_2} = \frac{n\omega}{|\tau_{0n}^2 \tau_{nn}^2 U_{n-1}(\tau)|} \times 
\left[ \frac{1}{2 \tau_{0n}^2} |g(1)|^{-2} + \sum_{j=2}^{N-1} \frac{1}{(\tau_{jn})^2} |g(j+1)|^{-2} + \frac{1}{(2 \tau_{nn}^2)^2} |g(N)|^{-2} \right]^{-1}
\leq \left[ \sum_{j=1}^{N} |g(j)|^2 \right]^{-1}, \quad (4.5)$$

where $U_{n-1}(t)$ is the $(n-1)$th Chebyshev polynomial of the second kind as in (3.20).

2. 

$$\max_{g} \min_{|u(1)|=1} \frac{\|\text{diag}(g)V_{N}^T u\|_2}{\|g\|_2} = \frac{n\omega}{|\tau_{0n}^2 \tau_{nn}^2 U_{n-1}(\tau)|} \left[ \frac{1}{2 \tau_{0n}^2} + \sum_{j=1}^{n-1} \frac{1}{(\tau_{jn})^2} + \frac{1}{|2 \tau_{nn}^2|} \right]^{-1}, \quad (4.6)$$
where the maximum is achieved if and only if for some $\mu > 0$

$$|g_{j+1}| = \begin{cases} 
\mu \sqrt{1/|\tau_{jn}|}, & \text{for } j \in \{0, n\}, \\
\mu \sqrt{2/|\tau_{jn}|}, & \text{for } 1 \leq j \leq n-1.
\end{cases} \quad (4.7)$$

**Proof:** $f(z) = \prod_{j=1}^{N} (z - \alpha_j)$ admits

$$f(z) = \eta (z - \tau_{0n}^r)(z - \tau_{nn}^r)U_{n-1}(z/\omega + \tau),$$

where $\eta^{-1}$ is the coefficient of $z^{n-1}$ in $U_{n-1}(z/\omega + \tau)$. We have

$$f(0) = \eta \tau_{0n}^r \tau_{nn}^r U_{n-1}(\tau),$$
$$f'(\tau_{0n}^r) = -\eta (\tau_{0n}^r - \tau_{nn}^r) U_{n-1}(1)$$
$$= -\eta (\tau_{0n}^r - \tau_{nn}^r) n$$
$$= -\eta 2n\omega,$$
$$f'(\tau_{nn}^r) = -\eta (\tau_{nn}^r - \tau_{0n}^r) U_{n-1}(-1)$$
$$= (\omega - 1)^n \eta (\tau_{nn}^r - \tau_{0n}^r) n$$
$$= (\omega - 1)^n \eta 2n\omega,$$

and for $1 \leq j \leq n - 1$

$$f'(\tau_{jn}^r) = \eta (\tau_{jn}^r - \tau_{0n}^r)(\tau_{jn}^r - \tau_{nn}^r) U_{n-1}'(\tau_j)/\omega$$
$$= \eta (\tau_{jn}^r - \tau_{0n}^r)(\tau_{jn}^r - \tau_{nn}^r) n/\omega$$
$$= -\eta n\omega.$$  

Therefore by Lemma 4.2, we have (4.5) and (4.6). \hfill \blacksquare

**Remark 4.2** As a corollary to (4.6) and Meinardus’ bound, we deduce that the right-hand side of (4.6) is equal to $|T_n(\tau)| = 2 [\Delta^a_\kappa + \Delta^b_\kappa]^{-1}$.

**Proof of Theorem 2.3.** Item 1 is always true for any given positive definite system $Ax = b$. In fact let $A = Q\Lambda \tilde{Q}$ be its eigendecomposition, where $\tilde{Q}$ is unitary, and $\Lambda$ as in the theorem since $A$ is positive definite. Set $\tilde{g} = \Lambda^{-1/2} \tilde{Q}^* b$. Define $g = (|\tilde{g}(1)|, |\tilde{g}(2)|, \ldots, |\tilde{g}(N)|)^T \in \mathbb{R}^N$. Then $\tilde{g} = Dg$ for some diagonal $D$ with $|D_{(j,j)}| = 1$. Finally $A = Q\Lambda Q^*$ and $b = Q\Lambda^{1/2}g$ with $Q = \tilde{Q}D$ still unitary.

Next we notice that

$$||r_k||_{A^{-1}} = \min_{x \in K_k} ||b - Ax||_{A^{-1}} = \min_{p_k(0) = 1} ||p_k(A)g||_2$$
$$= \min_{p_k(0) = 1} \sum_{j=1}^{N} |p_k(\lambda_j)|^2 g_{(j)}^2, \quad (4.8)$$

where $p_k(z)$ denotes a polynomial of degree no more than $k$. If either inequality in Item 2 is violated, the effective condition number $\kappa' < \kappa(A)$ as far as CG is concerned and the Meinardus’ bound gives

$$||r_k||_{A^{-1}}/||r_0||_{A^{-1}} \leq 2 \left[ \Delta_{\kappa'}^k + \Delta_{\kappa}^{-k} \right]^{-1} < 2 \left[ \Delta_\kappa^k + \Delta_\kappa^{-k} \right]^{-1},$$

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transforming CG residual computations as minimization problems involving rectangular
the QR-like decomposition
the solution to \( \min \)
and \( \omega \)
Item 3 is proved.
to get
there was a
k
and
τ
Contradicting (2.15). This proves Item 2.
For Item 3, we first claim that
it turns out that QR-like decompositions exist for quite a few Vandermonde matrices, and
indicate Meinardus’ bounds governing CG convergence rate is very tight in general. Three
5 Concluding remarks
Lemma 4.3 shows \( \hat{g} \) in (4.8) gives
\[
\| r_k \|_{A^{-1}} = \min_{p_k(0)=1} \left\| \sum_{j=0}^{k-1} p_k(\tau_j) q_j^2 \right\| = \min_{\tau(1)=1} \| \text{diag}(\hat{g}) V_{k+1}^T \|_2,
\]
where \( V_{k+1} \) is the \((k+1) \times (k+1)\) Vandermonde matrix as defined in (2.13) with
nodes \( \alpha_{j+1} = \tau_{j,k}^T \) for \( 0 \leq j \leq k \). The condition (2.15) and Meinardus’ bound (1.3) implies
that for \( \hat{g} \)
\[
\min_{\tau(1)=1} \| \text{diag}(\hat{g}) V_{k+1}^T \|_2 = \max_h \min_{\tau(1)=1} \| \text{diag}(h) V_{k+1}^T \|_2.
\]
Lemma 4.3 shows \( \hat{g}_{(\ell+1)} = \| g_{J_{\ell}} \|_2 \) must take the form of (2.16).

\[
\| r_k \|_{A^{-1}} \leq \sqrt{q_k(\lambda_j) |2g_{0}^2| + \sum_{j \neq j_0} |q_k(\lambda_j)| |2g_{0}^2|}
\]
\[
< |T_k(\tau)|^{-1} \sqrt{g_{0}^2 + \sum_{j \neq j_0} g_{0}^2}
\]
\[
= |T_k(\tau)|^{-1} \| r_0 \|_{A^{-1}},
\]
contradicting (2.15). This proves the claim. On the other hand, since \( r_k \neq 0 \), there are at
least \( k+1 \) distinct values in \( \{ \lambda_j : g(j) > 0 \} \) and therefore \( \{ \lambda_j : g(j) > 0 \} \supset \{ \tau_{j,k}^T, 0 \leq j \leq k \}. \)
Item 3 is proved.
Item 3 says effectively \( A \) has \( k+1 \) distinct eigenvalues as far as CG is concerned and thus
\( r_{k+1} = 0 \). This is Item 4.
Define \( \hat{g} \in \mathbb{R}^{k+1} \) by \( \hat{g}_{(\ell+1)} = \| g_{J_\ell} \|_2 \). (4.8) gives
\[
\| r_k \|_{A^{-1}} = \min_{p_k(0)=1} \left\| \sum_{j=0}^{k-1} p_k(\tau_j) g_j^2 \right\| = \min_{\tau(1)=1} \| \text{diag}(\hat{g}) V_{k+1}^T \|_2,
\]
where \( V_{k+1} \) is the \((k+1) \times (k+1)\) Vandermonde matrix as defined in (2.13) with
nodes \( \alpha_{j+1} = \tau_{j,k}^T \) for \( 0 \leq j \leq k \). The condition (2.15) and Meinardus’ bound (1.3) implies
that for \( \hat{g} \)
\[
\min_{\tau(1)=1} \| \text{diag}(\hat{g}) V_{k+1}^T \|_2 = \max_h \min_{\tau(1)=1} \| \text{diag}(h) V_{k+1}^T \|_2.
\]
Lemma 4.3 shows \( \hat{g}_{(\ell+1)} = \| g_{J_\ell} \|_2 \) must take the form of (2.16).

5 Concluding remarks
We have found a closed formula for the CG residuals for Meinardus’ examples. These residuals
may deviate from the well-known Meinardus’ bounds by a factor no bigger than \( 1/\sqrt{2} \),
indicating Meinardus’ bounds governing CG convergence rate is very tight in general. Three
key technical components that made our computations possible are
1. transforming CG residual computations as minimization problems involving rectangular
Vandermonde matrices,
2. the QR-like decomposition \( V_N = S R_N^{-1} \), and
3. the solution to \( \min_{u(1)=1} \| Z u \|_2 \).
It turns out that QR-like decompositions exist for quite a few Vandermonde matrices, and
the combination of the three technical components have been used in [7, 8] for arriving at the
asymptotically optimally conditioned real Vandermonde matrices, analyzing the sharpness of existing error bounds for CG and the symmetric Lanczos method for eigenvalue problems.

We completely characterized the extreme positive linear systems for which the $k$th CG residuals achieve Meinardus’ bound. Roughly speaking, as far as CG is concerned, these extreme examples are nothing but a Meinardus’ example of order $k + 1$. As a consequence, unless $N = 2$ there is no positive linear system whose $k$th CG residual achieves Meinardus’ bound for all $1 \leq k < N$.

References