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► **To cite this version:**

Philippe Rambour. Orthogonal polynomials with respect of a class of Fisher-Hartwig symbols.. 2014.
hal-01002639v1

HAL Id: hal-01002639

<https://hal.science/hal-01002639v1>

Preprint submitted on 6 Jun 2014 (v1), last revised 24 Jun 2014 (v2)

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Orthogonal polynomials with respect of a class of Fisher-Hartwig symbols.

Philippe Rambour*

Abstract

Orthogonal polynomials with respect of a class of Fisher-Hartwig symbols.

In this paper we give an asymptotic of the coefficients of the orthogonal polynomials on the unit circle, with respect of a weight of type $f : \theta \mapsto \prod_{1 \leq j \leq M} |1 - e^{i(\theta_j - \theta)}|^{2\alpha_j} c$ with $\theta_j \in]-\pi, \pi]$, $-\frac{1}{2} < \alpha_j < \frac{1}{2}$ and c a sufficiently smooth function.

Mathematical Subject Classification (2000)

Primary 15B05, 33C45; **Secondary** 33D45, 42C05, 42C10.

Keywords: Orthogonal polynomials, Gegenbauer polynomials, inverse of Toeplitz matrices.

1 Introduction

The study of the orthogonal polynomials on the unit circle is an old and difficult problem (see [\[27\]](#), [\[28\]](#) or [\[29\]](#)). Here we are interested in the asymptotic of the coefficient of the orthogonal polynomial with respect of an Fisher-Hartwig symbol. A Fisher-Hartwig symbol is a function ψ defined on the united circle by $\psi : e^{i\theta} \mapsto \prod_{1 \leq j \leq M} |e^{i(\theta - \theta_j)} - 1|^{2\alpha_j} e^{i\beta_j(\theta - \theta_j - \pi)} c(e^{i\theta})$ with $0 < \theta, \theta_j < 2\pi$, $-\frac{1}{2} < \Re(\alpha_j)$ and for all $j, 1 \leq j \leq M$ and where the function c is assumed sufficiently smooth, continuous, non zero, and have winding number zero (see [\[1\]](#)). Here we consider the class of symbols $f : e^{i\theta} \mapsto \prod_{1 \leq j \leq M} |e^{i(\theta - \theta_j)} - 1|^{2\alpha_j} c(e^{i\theta})$ with $-\frac{1}{2} < \alpha_j < \frac{1}{2}$ and c

a regular function sufficiently smooth. It is said that a function k is a regular function on the united circle \mathbb{T} when $k(\theta) > 0$ for all $\theta \in \mathbb{T}$ and $k \in L^1(\mathbb{T})$. In [\[19\]](#) Martinez-Finkelstein, Mac-Laughin and Saff give the asymptotic behaviour of this polynomials. If $M = 2$, $\alpha_1 = \alpha_2$ and $\theta_1 = -\theta_2$, $\theta_1 \neq 0$ we can remark that these polynomials are Gegenbauer polynomials ([\[3, 2, 7\]](#)) (see Corollary II). The main tool to compute this is the study of the Toeplitz matrix with symbol f . Given a function h in $L^1(\mathbb{T})$ we denote by $T_N(h)$ the Toeplitz matrix of order N with symbol h the $(N + 1) \times (N + 1)$ matrix defined by

$$(T_N(h))_{i+1, j+1} = \hat{h}(j - i) \quad \forall i, j \quad 0 \leq i, j \leq N$$

where $\hat{m}(s)$ is the Fourier coefficient of order s of the function m (see, for instance [\[4\]](#) and [\[5\]](#)). There is a close connection between Toeplitz matrices and orthogonal polynomials on

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the complex unit circle. Indeed the coefficients of the orthogonal polynomial of degree N with respect of h are also the coefficients of the last column of $T_N^{-1}(h)$ except for a normalisation (see [17]). Here we give an asymptotic expansion of the entries $(T_N(f_\alpha))_{k+1,1}^{-1}$ (Theorem 2). Using the symmetries of the Toeplitz matrix $T_N(f_\alpha)$, we deduce from this last result an asymptotic of $(T_N(f_\alpha))_{N-k+1,N+1}^{-1}$.

The proof of our main Theorem often refers to results of [26]. In this last work we have treated the case of the symbols h_α defined by $\theta \mapsto (1 - \cos \theta)^\alpha c$ which $-\frac{1}{2} < \alpha \leq \frac{1}{2}$ and the same hypothesis on c as on c_1 . We have stated the following Theorem which is an important tool in the demonstration of Theorem 2.

Theorem 1 ([26]) *If $-\frac{1}{2} < \alpha \leq \frac{1}{2}$, $\alpha \neq 0$ we have for $c \in A(\mathbb{T}, \frac{3}{2})$ and $0 < x < 1$*

$$c(1) (T_N(h_\alpha))_{[Nx]+1,1}^{-1} = N^{\alpha-1} \frac{1}{\Gamma(\alpha)} x^{\alpha-1} (1-x)^\alpha + o(N^{\alpha-1}).$$

uniformly in x for $x \in [\delta_1, \delta_2]$ with $0 < \delta_1 < \delta_2 < 1$,

with the definition

Définition 1 *For all positive real τ we denote by $A(\mathbb{T}, \tau)$ the set*

$$A(\mathbb{T}, \tau) = \{h \in L^2(\mathbb{T}) \mid \sum_{s \in \mathbb{Z}} |s^\tau \hat{h}(s)| < \infty\}$$

This theorem has also been proved for $\alpha \in \mathbb{N}^*$ in [24] and for $\alpha \in]\frac{1}{2}, +\infty[\setminus \mathbb{N}^*$ in [23].

The results of this paper are of interest in the study of the random matrices (see [10], [9]) and in the analysis of time series. Indeed it is known that the n -th covariance matrix of a time series is a positive Toeplitz matrix. If ϕ is the symbol of this Toeplitz matrix, ϕ is called the spectral density of the time series. The time series with spectral density is the function $f : \theta \mapsto |e^{i\theta} - e^{i\theta_0}|^{2\alpha} |e^{i\theta} - e^{-i\theta_0}|^{2\alpha} c$ with $\theta_0 \in]0, \pi[$ are also called GARMA processes. More-

over the time series with spectral density is the function $f : \theta \mapsto \prod_{j=1}^k |e^{i\theta} - e^{i\theta_j}|^{2\alpha_j} |e^{i\theta} - e^{-i\theta_j}|^{2\alpha_j} c$

with $\theta_0 \in]0, \pi[$ are k -factors GARMA processes [2, 11]. For more on this processes we refer the reader to [3, 2, 7], and to [8, 13, 14, 3, 6, 16, 18] for Toeplitz matrices in times series.

On the other hand a random matrix is characterized by the distribution of its eigenvalues. For the case of random unitary matrices an important case is the Dyson generalized circular unitary ensemble the density of the vector $(\theta_1, \theta_2, \dots, \theta_N)$ of eigenvalue angles is given for a $N \times N$ matrix is ([22], [21], [20], [30])

$$P_N(\theta_1, \theta_2, \dots, \theta_N) = \prod_{1 \leq j \leq N} f(\theta_j) \prod_{1 \leq j < k \leq N} |e^{i\theta_j} - e^{i\theta_k}|^2,$$

where f is generally a regular function (see [15], but it also can be a Fisher-Hartwing symbol. For the Dyson generalized circular ensemble the correlation function is written by means of the Christofel-Darboux kernel K_N (see [29]) associated to the orthogonal polynomials with

respect of the weight f .

Lastly it is important to observe that Theorem [2](#) [COEF](#) provides the entries and the trace of the matrix $T_N^{-1}(f)$ with $f = \prod_{1 \leq j \leq M} |1 - e^{i(\theta) - \theta_j}|^{2\alpha_j} c$ (see [\[26\]](#), [\[25\]](#)) [RS10](#) [RS09](#).

Now we have to precise the deep link between the orthogonal polynomials and the inverse of the Toeplitz matrices.

Let $T_n(f)$ a Toeplitz matrix with symbol f and $(\Phi_n)_{n \in \mathbb{N}}$ the orthogonal polynomials with respect to f ([\[17\]](#)). To have the polynomial used for the prediction theory we put

$$\Phi_n^*(z) = \sum_{k=0}^n \frac{(T_n(f))_{k+1, N+1}^{-1}}{(T_n(f))_{N+1, N+1}^{-1}} z^k, \quad |z| = 1. \quad (1) \quad \boxed{\text{predizero1}}$$

We define the polynomial Φ_n^* (see [\[27\]](#) [BS1](#)) as

$$\Phi_n^*(z) = z^n \bar{\Phi}_n\left(\frac{1}{z}\right), \quad (2) \quad \boxed{\text{predi}}$$

that implies, with the symmetry of the Toeplitz matrix

$$\Phi_n^*(z) = \sum_{k=0}^n \frac{(T_n(f))_{k+1, 1}^{-1}}{(T_n(f))_{1, 1}^{-1}} z^k, \quad |z| = 1. \quad (3) \quad \boxed{\text{predizero}}$$

The polynomials $\tilde{\Phi}_n = \Phi_n^* \sqrt{(T_n(f))_{1, 1}^{-1}}$ are often called predictor polynomials. As we can see in the previous formula their coefficients are, up to a normalisation, the entries of the first column of $T_n(f)^{-1}$.

2 Main results

2.1 Main notations

In all the paper we consider the symbol defined by $f : \theta \mapsto \prod_{1 \leq j \leq M} |1 - e^{i(\theta - \theta_j)}|^{2\alpha_j} c$ where $c =$

$\left|\frac{P}{Q}\right|^2$ with $P, Q \in \mathbb{R}[X]$, without zeros on the united circle, $-\frac{1}{2} < \alpha_j < \frac{1}{2}$ and $0 \leq \theta_{j'} \neq \theta_j < 2\pi$.

We consider also the function $\tilde{f} : \theta \mapsto \prod_{1 \leq j \leq M} |1 - e^{i(\theta - \theta_j)}|^{2\alpha_j}$ We have $c = c_1 \bar{c}_1$ with $c_1 = \frac{P}{Q}$.

Obviously $c_1 \in H^{2+}(\mathbb{T})$ since $H^{2+}(\mathbb{T}) = \{h \in L^2(\mathbb{T}) | u < 0 \implies \hat{h}(u) = 0\}$. If χ is the function $\theta \mapsto e^{i\theta}$ and if $\chi_j = e^{i\theta_j}$ for all $j, 1 \leq j \leq M$ we put $g = \prod_{j=1}^M (1 - \bar{\chi}_j \chi)^{\alpha_j} c_1$ and

$\tilde{g} = \prod_{j=1}^M (1 - \bar{\chi}_j \chi)^{\alpha_j}$. Clearly $g, \tilde{g} \in H^{2+}(\mathbb{T})$ and $f = g\bar{g}, \tilde{f} = \tilde{g}\bar{\tilde{g}}$. Then we denote by β_k the

Fourier coefficient of order k g^{-1} and by $\tilde{\beta}_k$ the one of \tilde{g}^{-1} . Without loss of generality we assume $\beta_0 = 1$. Lastly for all real α in $]-\frac{1}{2}, \frac{1}{2}[$ we put $\beta_u^{(\alpha)} = \widehat{(1 - \chi)^{-\alpha}}$.

2.2 Orthogonal polynomials

COEF

Theorem 2 Assume that for all $j \in \{1, \dots, M\}$ we have $\theta_j \in]0, 2\pi[$, $\theta_j \neq \theta_{j'}$ if $j \neq j'$ and $-\frac{1}{2} < \alpha_M \leq \dots \leq \alpha_j \leq \dots \alpha_1 < \frac{1}{2}$. Let m , $1 \leq m \leq M$, such that $\alpha_j = \alpha_1$ for all j , $1 \leq j \leq m$. Then for all integer k , $\frac{k}{N} \rightarrow x$, $0 < x < 1$, we have the asymptotic

$$\begin{aligned} & \left(T_N^{-1} \left(\prod_{1 \leq j \leq M} |\chi \overline{\chi_j} - 1|^{2\alpha_j} c \right) \right)_{k+1,1} = \\ & = \frac{k^{\alpha_1-1}}{\Gamma(\alpha_1)} \left(1 - \frac{k}{N}\right)^{\alpha_1} \sum_{j=1}^m K_j \overline{\chi_j^k} c_1^{-1}(\chi_j) + o(k^{\alpha_1-1}) \end{aligned}$$

uniformly in k for $x \in [\delta_0, \delta_1]$, $0 < \delta_0 < \delta_1 < 1$, and with $K_j = \prod_{h=1}^M (1 - \overline{\chi_h} \chi_j)^{-\alpha_h}$.

Then the following statement is an obvious consequence of Theorems **COEF** **Z**.

GEGEN

Corollary 1 Let χ_0 be $e^{i\theta_0}$ with $\theta_0 \in]0, +\pi[$. With the same hypotheses as in Theorem **COEF** **Z** we have

$$\begin{aligned} & \left(T_N^{-1} (|\chi \overline{\chi_0} - 1|^{2\alpha} |\chi \chi_0 - 1|^{2\alpha} c) \right)_{k+1,1} = \\ & = \frac{K_{\alpha, \theta_0, c_1}}{\Gamma(\alpha)} \cos(k\theta_0 + \omega_{\alpha, \theta_0}) k^{\alpha-1} \left(1 - \frac{k}{N}\right)^{\alpha} + o(k^{\alpha-1}) \end{aligned}$$

uniformly in k for $x \in [\delta_0, \delta_1]$, $0 < \delta_0 < \delta_1 < 1$, and with

$$\omega_{\alpha, \theta_0} = \alpha \frac{\pi}{2} - \alpha \theta_0 - \arg(c_1(\chi_0)), \quad K_{\alpha, \theta_0, c_1} = 2^{-\alpha+1} (\sin \theta_0)^{-\alpha} \sqrt{c_1^{-1}(\chi_0)}.$$

We can also point out the asymptotic of the coefficients of order k of the predictor polynomial when $\frac{k}{N} \rightarrow 0$.

COEF2

Corollary 2 With the same hypotheses as in Theorem **COEF** **Z** we have, if $\frac{k}{N} \rightarrow 0$ when N goes to the infinity

$$\left(T_N^{-1} \left(\prod_{1 \leq j \leq M} |\chi \overline{\chi_j} - 1|^{2\alpha_j} c \right) \right)_{k+1,1} = \beta_k + O\left(\frac{1}{N}\right).$$

3 Inversion formula

3.1 Definitions and notations

Let $H^{2+}(\mathbb{T})$ and $H^{2-}(\mathbb{T})$ the two subspaces of $L^2(\mathbb{T})$ defined by $H^{2+}(\mathbb{T}) = \{h \in L^2(\mathbb{T}) | u < 0 \implies \hat{h}(u) = 0\}$ and $H^{2-}(\mathbb{T}) = \{h \in L^2(\mathbb{T}) | u \geq 0 \implies \hat{h}(u) = 0\}$. We denote by π_+ the orthogonal projector on $H^{2+}(\mathbb{T})$ and π_- the orthogonal projector on $H^{2-}(\mathbb{T})$. It is known (see [T4]) that if $f \geq 0$ and $\ln f \in L^1(\mathbb{T})$ we have $f = g\bar{g}$ with $g \in H^{2+}(\mathbb{T})$. Put $\Phi_N = \frac{g}{\bar{g}} \chi^{N+1}$. Let H_{Φ_N} and $H_{\Phi_N}^*$ be the two Hankel operators defined respectively on H^{2+} and H^{2-} by

$$H_{\Phi_N} : H^{2+}(\mathbb{T}) \rightarrow H^{2-}(\mathbb{T}), \quad H_{\Phi_N}(\psi) = \pi_-(\Phi_N \psi),$$

and

$$H_{\Phi_N}^* : H^{2-}(\mathbb{T}) \rightarrow H^{2+}(\mathbb{T}), \quad H_{\Phi_N}^*(\psi) = \pi_+(\bar{\Phi}_N \psi).$$

3.2 A generalised inversion formula

We have stated in [\[RS10\]](#) for a precise class of non regular functions which contains $\prod_{1 \leq j \leq M} |\chi \bar{\chi}_j - 1|^{2\alpha_j} c$ the following lemma (see the appendix of [\[26\]](#) for the demonstration),

INVERS

Lemma 1 *Let f be an almost everywhere positive function on the torus \mathbb{T} with $\ln f$, f , and $\frac{1}{f}$ are in $\mathbb{L}^1(\mathbb{T})$. Then $f = g\bar{g}$ with $g \in H^{2+}(\mathbb{T})$. For all trigonometric polynomials P of degree at most N , we define $G_{N,f}(P)$ by*

$$G_{N,f}(P) = \frac{1}{g} \pi_+ \left(\frac{P}{\bar{g}} \right) - \frac{1}{g} \pi_+ \left(\Phi_N \sum_{s=0}^{\infty} (H_{\Phi_N}^* H_{\Phi_N})^s \pi_+ \bar{\Phi}_N \pi_+ \left(\frac{P}{\bar{g}} \right) \right).$$

For all P we have

- The serie $\sum_{s=0}^{\infty} (H_{\Phi_N}^* H_{\Phi_N})^s \pi_+ \bar{\Phi}_N \pi_+ \left(\frac{P}{\bar{g}} \right)$ converges in $L^2(\mathbb{T})$.
- $\det(T_N(f)) \neq 0$ and

$$(T_N(f))^{-1}(P) = G_{N,f}(P).$$

An obvious corollary of Lemma [INVERS](#) is

INVERS2

Corollary 3 *With the hypotheses of Lemma [INVERS](#) we have*

$$(T_N(f))_{l+1,k+1}^{-1} = \left\langle \pi_+ \left(\frac{\chi^k}{\bar{g}} \right) \middle| \left(\frac{\chi^l}{\bar{g}} \right) \right\rangle - \left\langle \sum_{s=0}^{\infty} (H_{\Phi_N}^* H_{\Phi_N})^s \pi_+ \bar{\Phi}_N \pi_+ \left(\frac{\chi^k}{\bar{g}} \right) \middle| \bar{\Phi}_N \left(\frac{\chi^l}{\bar{g}} \right) \right\rangle.$$

Lastly if $\gamma_u = \widehat{\frac{g}{f}}(u)$ we obtain as in [\[RS10\]](#) the formal result

$$\begin{aligned} (H_{\Phi_N}^* H_{\Phi_N})^m \pi_+ \bar{\Phi}_N \pi_+ \left(\frac{\chi^k}{\bar{g}} \right) &= \sum_{u=0}^k \overline{\beta_{u,\theta_0,c_1}^{(\alpha)}} \sum_{n_0=0}^{\infty} \left(\sum_{n_1=1}^{\infty} \bar{\gamma}_{-(N+1+n_1+n_0),\alpha,\theta_0} \right. \\ &\quad \sum_{n_2=0}^{\infty} \gamma_{-(N+1+n_1+n_2),\alpha,\theta_0} \cdots \sum_{n_{2m-1}=1}^{\infty} \bar{\gamma}_{-(N+1+n_{2m-1}+n_{2m-2}),\alpha,\theta_0} \\ &\quad \left. \sum_{n_{2m}=0}^{\infty} \gamma_{-(N+1+n_{2m-1}+n_{2m}),\alpha,\theta_0} \bar{\gamma}_{-(u-(N+1+n_{2m}),\alpha,\theta_0)} \right) \chi^{n_0} \end{aligned}$$

3.3 Application to the orthogonal polynomials

With the corollary [INVERS2](#) and the hypothesis on β_0 the equality in the corollary [INVERS2](#) becomes, for $l = 1$,

$$(T_N(f))_{1,k+1}^{-1} = \beta_k - \sum_{u=0}^k \beta_{k-u} H_N(u) \quad (4) \quad \text{STAR}$$

with

$$H_N(u) = \sum_{m=0}^{+\infty} \left(\sum_{n_0=0}^{\infty} \gamma_{N+1+n_0, \alpha, \theta_0} \left(\sum_{n_1=0}^{\infty} \bar{\gamma}_{-(N+1+n_1+n_0), \alpha, \theta_0} \right. \right. \\ \left. \sum_{n_2=0}^{\infty} \gamma_{-(N+1+n_1+n_2), \alpha, \theta_0} \cdots \sum_{n_{2m-1}=0}^{\infty} \bar{\gamma}_{-(N+1+n_{2m-1}+n_{2m-2}), \alpha, \theta_0} \right. \\ \left. \left. \sum_{n_{2m}=0}^{\infty} \gamma_{-(N+1+n_{2m-1}+n_{2m}), \alpha, \theta_0} \bar{\gamma}_{(u-(N+1+n_{2m}), \alpha, \theta_0)} \right) \right)$$

The remainder of the paper is devoted to the computation of the coefficients $\beta_k = \widehat{g^{-1}}(k)$, $\gamma_k = \widehat{\frac{g}{g}}$ and $H_N(u)$ which appears in the inversion formula. For each step we obtain the corresponding terms for the symbol $2^\alpha(1 - \cos \theta)c$ multiplied by a trigonometric coefficient (see [26]). That provides the expected link with the formulas in Theorem 2.

4 Demonstration of Theorem 2

4.1 Asymptotic of β_k

PROP1 **Property 1** With the hypothesis of Theorem 2 we have, for sufficiently large k ,

$$\beta_k = \frac{k^{\alpha_1-1}}{\Gamma(\alpha_1)} \sum_{j=1}^m K_j \bar{\chi}_j^k c_1^{-1}(\chi_j) + o(k^{\tau_1-1})$$

uniformly in k , with $K_j = \prod_{h=1, h \neq j}^M (1 - \bar{\chi}_h \chi_j)^{-\alpha_h}$, and $\tau_1 = \alpha_1$ if $\alpha_1 > 0$ and $\tau_1 \leq \alpha_1 - \frac{1}{2}$ else.

First we have to prove the lemma

PRELI **Lemma 2** With the hypothesis of Theorem 2 we have, for a sufficiently large k .

$$\tilde{\beta}_k = \frac{k^{\alpha_1-1}}{\Gamma(\alpha_1)} \sum_{j=1}^m K_j \bar{\chi}_j^k + o(k^{\alpha_1-1})$$

uniformly in k , and with τ_1 as in Property 1

Remark 1 In these two last statements “uniformly in k ” means

$$\forall \epsilon > 0, \exists k_\epsilon \in \mathbb{N} \quad \text{such that : } \forall k, k \geq k_\epsilon$$

$$\left| \beta_k - \frac{k^{\alpha_1-1}}{\Gamma(\alpha_1)} \sum_{j=1}^m K_j \bar{\chi}_j^k c_1^{-1}(\chi_j) \right| < \epsilon k^{\tau_1-1}$$

and

$$\left| \tilde{\beta}_k - \frac{k^{\alpha_1-1}}{\Gamma(\alpha_1)} \sum_{j=1}^m K_j \bar{\chi}_j^k \right| < \epsilon k^{\tau_1-1}.$$

Proof of Lemma 2: ^{PRELI} Put $g_M = \prod_{h=1}^M (1 - \overline{\chi_h \chi})^{-\alpha_h}$ and $g_{M+1} = (1 - \overline{\chi_{M+1} \chi})^{-\alpha_{M+1}}$. Assume

$$\widehat{g}^{-1}(k) = \frac{k^{\alpha_1-1}}{\Gamma(\alpha_1)} \sum_{j=1}^m K_j \overline{\chi_j}^k. \text{ Put } k_0 = k^\gamma \text{ and } k_1 = k^{\gamma_1} \text{ with } 0 < \gamma, \gamma_1 < 1 \text{ and for } u > k_0, (k-k_1)$$

we have

$$(1 - \widehat{\chi})^{-\alpha_{M+1}}(u) = \frac{u^{\alpha_{M+1}-1}}{\Gamma(\alpha_{M+1})} + O(k^{\alpha_{M+1}-2}) \quad (5) \quad \boxed{\text{ZYG}}$$

uniformly in u (see ^{ZYG2} [31]). Writting for $k \geq k_0$, $\tilde{\beta}_k = S_1 + S_2 + S_3$ with

$$S_1 = \sum_{u=0}^{k_0} \widehat{g_M^{-1}}(u) \widehat{g_{M+1}^{-1}}(k-u), \quad S_2 = \sum_{u=k_0+1}^{k-k_1-1} \widehat{g_M^{-1}}(u) \widehat{g_{M+1}^{-1}}(k-u)$$

and $S_3 = \sum_{u=k-k_1}^k \widehat{g_M^{-1}}(u) \widehat{g_{M+1}^{-1}}(k-u)$. The first sum is also

$$\begin{aligned} S_1 &= \sum_{u=0}^{k_0} \widehat{g_M^{-1}}(u) \left(\widehat{g_{M+1}^{-1}}(k-u) - \overline{\chi_{M+1}}^{k-u} \frac{(k-u)^{\alpha_{M+1}-1}}{\Gamma(\alpha_{M+1})} \right) \\ &\quad + \sum_{u=0}^{k_0} \left(\overline{\chi_{M+1}}^u \frac{(k-u)^{\alpha_{M+1}-1}}{\Gamma(\alpha_{M+1})} \right) \overline{\chi_{M+1}}^k \end{aligned}$$

We observe that

$$\begin{aligned} &\sum_{u=0}^{k_0} \widehat{g_M^{-1}}(u) \left(\widehat{g_{M+1}^{-1}}(k-u) - \overline{\chi_{M+1}}^{k-u} \frac{(k-u)^{\alpha_{M+1}-1}}{\Gamma(\alpha_{M+1})} \right) \\ &= \sum_{u=0}^{k_0} O((k-u)^{\alpha_{M+1}-2}) = O((k-u)^{\alpha_{M+1}-1} - k^{\alpha_{M+1}-1}) \end{aligned}$$

Since $0 \leq \alpha_1 - \alpha_{M+1} + \frac{1}{2}$ we may assume $\gamma < \alpha_1 - \alpha_{M+1} + \frac{1}{2}$ and we get

$$\left| \sum_{u=0}^{k_0} \widehat{g_M^{-1}}(u) \left(\widehat{g_{M+1}^{-1}}(k-u) - \overline{\chi_{M+1}}^{k-u} \frac{(k-u)^{\alpha_{M+1}-1}}{\Gamma(\alpha_{M+1})} \right) \right| = o(k^{\tau_1-1}). \quad (6) \quad \boxed{\text{MAJOR1}}$$

It turns out that

$$\begin{aligned} S_1 &= \sum_{u=0}^{k_0} \widehat{g_M^{-1}}(u) \overline{\chi_{M+1}}^{k-u} \left(\frac{(k-u)^{\alpha_{M+1}-1} - k^{\alpha_{M+1}-1}}{\Gamma(\alpha_{M+1})} \right) \\ &\quad + \sum_{u=0}^{k_0} \widehat{g_M^{-1}}(u) \overline{\chi_{M+1}}^{k-u} \frac{k^{\alpha_{M+1}-1}}{\Gamma(\alpha_{M+1})} + o(k^{\tau_1-1}) \end{aligned}$$

with, for $\gamma < \frac{\alpha_1 - \alpha_{M+1} + 1}{2}$

$$\begin{aligned} \left| \sum_{u=0}^{k_0} \widehat{g_M^{-1}}(u) \left(\overline{\chi_{M+1}}^{k-u} \frac{(k-u)^{\alpha_{M+1}-1} - k^{\alpha_{M+1}-1}}{\Gamma(\alpha_{M+1})} \right) \right| &= O(k^{\alpha_{M+1}-2}) \sum_{u=0}^{k_0} u \\ &= O(k^{\alpha_{M+1}-2+\gamma} - 2) = o(k^{\tau_1-1}). \end{aligned}$$

On the other hand

$$\begin{aligned} \sum_{u=0}^{k_0} \widehat{g_M^{-1}}(u) \chi_{M+1}^u &= \sum_{u=0}^{+\infty} \widehat{g_M^{-1}}(u) \chi_{M+1}^u \\ &\quad - \sum_{u=k_0+1}^{\infty} \widehat{g_M^{-1}}(u) \chi_{M+1}^u. \end{aligned}$$

Using the appendix we get $\left| \sum_{u=k_0+1}^{\infty} \widehat{g_M^{-1}}(u) \chi_{M+1}^u \right| = O(k_0^{\alpha_1-1})$, and $k^{\alpha_{M+1}-1} k_0^{\alpha_1-1} = o(k^{\tau_1-1})$ since $\alpha_{M+1} - 1 + \gamma(\alpha_1 - 1) < \alpha_1 - \frac{3}{2}$. Hence

$$S_1 = \frac{k^{\alpha_{M+1}-1}}{\Gamma(\alpha_{M+1})} \overline{\chi_{M+1}}^k \left(\prod_{j=1}^M (1 - \chi_{M+1} \overline{\chi_j})^{-\alpha_j} \right) + o(k^{\tau_1-1})$$

uniformly in k . Identically we get

$$S_3 = \frac{k^{\alpha_1-1}}{\Gamma(\alpha_1)} \sum_{j=0}^m \overline{\chi_j}^k \left(\prod_{h=1, h \neq j}^{M+1} (1 - \chi_j \overline{\chi_h})^{-\alpha_h} \right) + o(k^{\tau_1-1}),$$

uniformly in k . Finally we can remark that the appendix provides

$S_2 = O(\max(k_0^{\alpha_1-1} k^{\alpha_{M+1}-1}, k_1^{\alpha_{M+1}-1} k^{\alpha_1-1}) = o(k^{\tau_1-1})$ uniformly in k . We have obtain

1. for $\alpha_{M+1} < \alpha_1$,

$$\beta_k = \frac{k^{\alpha_1}}{\Gamma(\alpha_1)} \sum_{j=0}^m \overline{\chi_j}^k \left(\prod_{h=1, h \neq j}^{M+1} (1 - \chi_j \overline{\chi_h})^{-\alpha_h} \right) + o(k^{\alpha_1-1}),$$

2. for $\alpha_{M+1} = \alpha_1$

$$\begin{aligned} \beta_k &= \frac{k^{\alpha_1}}{\Gamma(\alpha_1)} \left(\sum_{j=0}^m \overline{\chi_j}^k \left(\prod_{h=1, h \neq j}^{M+1} (1 - \chi_j \overline{\chi_h})^{-\alpha_h} \right) \right. \\ &\quad \left. + \overline{\chi_{M+1}}^k \left(\prod_{j=1}^M (1 - \chi_{M+1} \overline{\chi_j})^{-\alpha_j} \right) \right) + o(k^{\alpha_1-1}). \end{aligned}$$

that ends the proof of the lemma. \square

To ends the proof of the property we need to obtain β_k from $\tilde{\beta}_k$ for a sufficiently large k . We can remark that a similar case has been treated in [\[23\]](#) for the function $((1 - \chi)^\alpha c_1)^{-1}$. Here we develop the same idea than in this last paper. Let c_m the coefficient of Fourier of order m of the function c_1^{-1} . The hypotheses on c_1 imply that c_1^{-1} is in $A(\mathbb{T}, p) = \{h \in L^2(\mathbb{T}) \mid \sum_{u \in \mathbb{Z}} u^p |\hat{h}(u)| < \infty\}$ for all positive integer p . We have, $\beta_k = \sum_{s=0}^k \tilde{\beta}_k c_{k-s}$. For $0 < \nu < 1$

we can write

$$\sum_{s=0}^k \tilde{\beta}_s c_{k-s} = \sum_{s=0}^{k-k^\nu} \tilde{\beta}_s c_{k-s} + \sum_{s=k-k^\nu+1}^k \tilde{\beta}_s c_{k-s}.$$

Lemma PRELI provides, with the same notations,

$$\sum_{s=k-k^\nu+1}^k \tilde{\beta}_s c_{m-s} = \sum_{j=0}^m K_j \sum_{s=k-k^\nu+1}^k \frac{s^{\alpha_1}}{\Gamma(\alpha_1)} \bar{\chi}_j^s c_{k-s} + R$$

with $|R| = o(m^{\tau_1-1}) \sum_{s=k-k^\nu+1}^k |c_{k-s}|$. Since $\sum_{s \in \mathbb{Z}} |c_s| < \infty$, we have

$$\sum_{s=k-k^\nu+1}^k \tilde{\beta}_s c_{k-s} = \sum_{j=0}^k K_j \sum_{s=k-k^\nu+1}^k \frac{s^{\alpha_1-1}}{\Gamma(\alpha_1)} \bar{\chi}_j^s c_{k-s} + o(m^{\tau_1-1}).$$

We have

$$\left| \sum_{s=k-k^\nu}^k (s^{\alpha_1-1} - k^{\alpha_1-1}) c_{k-s} \right| \leq (1-\alpha) O(k^{\nu+\alpha-2}) \sum_{s=k-k^\nu+1}^m |c_{k-s}|. \quad (7) \quad \boxed{\text{MAJOR4}}$$

and the convergence of (c_s) implies

$$\begin{aligned} & \sum_{s=k-k^\nu}^k \frac{s^{\alpha_1-1} - k^{\alpha_1-1} + k^{\alpha_1-1}}{\Gamma(\alpha_1)} \bar{\chi}_j^s c_{k-s} \\ &= \frac{k^{\alpha_1-1}}{\Gamma(\alpha_1)} \sum_{s=k-k^\nu}^k \bar{\chi}_j^s c_{k-s} + O(k^{\alpha-2+\nu}) \\ & \frac{k^{\alpha_1-1}}{\Gamma(\alpha_1)} \bar{\chi}^k \left(\sum_{v=0}^{\infty} \bar{\chi}^v c_v - \sum_{v=k^\nu+1}^{\infty} \bar{\chi}^v c_v \right) \end{aligned}$$

For all positive integer p the function $c_1 \in A(p, \mathbb{T})$. Hence one can prove first

$$\left| \sum_{v=k^\nu+1}^{\infty} e^{+iv\theta} c_v \right| \leq (k^{-p\nu}) \sum_{s \in \mathbb{Z}} |c_s| \quad (8) \quad \boxed{\text{MAJOR5}}$$

and secondly

$$\sum_{s=k-k^\nu}^k \bar{\chi}_j^s c_{k-s} = \bar{\chi}_j^k c_1^{-1}(\bar{\chi}_j) + O(k^{-p\nu}).$$

On the other hand we have (always because c_1^{-1} in $A(\mathbb{T}, p)$)

$$\left| \sum_{s=0}^{k-k^\nu} \tilde{\beta}_s c_{k-s} \right| \leq \frac{1}{k^{p\nu}} \sum_{v \in \mathbb{Z}} v^p |c_v| \max_{s \in \mathbb{N}} (|\tilde{\beta}_s|). \quad (9) \quad \boxed{\text{NEUF}}$$

For a good choice of p and ν we obtain the expected formula for β_k . The uniformity is provided by Lemma PRELI and the equation (7), (8) and (9).

4.2 Estimation of the Fourier coefficients of $\frac{q}{g}$.

Let γ_k be $\widehat{\frac{q}{g}}(k)$ and $\tilde{\gamma}_k$ be $\widehat{\frac{\tilde{q}}{g}}(k)$.

prop2 **Property 2** With the hypothesis of Theorem \mathcal{B} we have, for all integer $k \geq 0$ sufficiently large

$$\gamma_{-k} = \frac{1}{k} \sum_{j=1}^M \frac{\sin(\pi\alpha_j)}{\pi} H_j \frac{c_1(\chi_j)}{c_1(\bar{\chi}_j)} \bar{\chi}_j^{-k} + o(k^{\min(\alpha_1-1, -1)})$$

$$\text{uniformly in } k \text{ and with } H_j = \prod_{j=1, h \neq j}^M \left(\frac{\bar{\chi}_h \chi_j - 1}{\chi_h \bar{\chi}_j - 1} \right)^{\alpha_j}.$$

First we have to prove the lemma

PRELI2 **Lemma 3** With the hypothesis of Theorem \mathcal{B} we have, for all integer $k \geq 0$ sufficiently large

$$\tilde{\gamma}_{-k} = \frac{1}{k} \sum_{j=1}^M \frac{\sin(\pi\alpha_j)}{\pi} H_j \bar{\chi}_j^{-k} + o(k^{\min(\alpha_1-1, -1)})$$

uniformly in k .

Proof of Lemma 3: In all this proof we denote respectively by $\gamma_{1,k}, \gamma_{2,k}$ the Fourier coefficient of order k of $\prod_{j=1}^{M-1} \left(\frac{\bar{\chi}_h \chi - 1}{\chi_h \bar{\chi} - 1} \right)^{\alpha_j}$ and $\left(\frac{\chi \bar{\chi}_M - 1}{\bar{\chi} \chi_M - 1} \right)^{\alpha_M}$. Clearly $\gamma_{2,k} = (\bar{\chi}_M)^k \frac{\sin \pi \alpha_M}{\pi} \frac{1}{k + \alpha_M} =$

$$(\bar{\chi}_M)^k \gamma_{3,k}. \text{ Assume } k \geq 0 \text{ and } \gamma_{1,k} = \frac{1}{k} \sum_{j=1}^M \frac{\sin(\pi\alpha_j)}{\pi} H'_j \bar{\chi}_j^{-k} + o\left(\frac{1}{k}\right) \text{ with } H'_j = \prod_{j=1, h \neq j}^{M-1} \left(\frac{\bar{\chi}_h \chi_j - 1}{\chi_h \bar{\chi}_j - 1} \right)^{\alpha_j}.$$

Assume also $k \geq 0$. We have $\gamma_{-k} = \sum_{v+u=-k} \gamma_{1,u} \gamma_{2,v}$. For $k_0 = k^\tau$, $0 < \tau < 1$ we can split this sum into

$$\begin{aligned} & \sum_{u < -k - k_0} \gamma_{1,u} \gamma_{2, -k - u} + \sum_{u = -k - k_0}^{-k + k_0} \gamma_{1,u} \gamma_{2, -k - u} + \sum_{u = -k + k_0 + 1}^{-k_0 - 1} \gamma_{1,u} \gamma_{2, -k - u} \\ & + \sum_{u = -k_0}^{k_0} \gamma_{1,u} \gamma_{2, k - u} + \sum_{u > k_0} \gamma_{1,u} \gamma_{2, -k - u}. \end{aligned}$$

Write

$$\sum_{u = -k_0}^{k_0} \gamma_{1,u} \gamma_{2, -k - u} = \sum_{u = -k_0}^{k_0} \gamma_{1,u} (\bar{\chi}_M)^{k+u} (\gamma_{3, -k-u} - \gamma_{3, -k} + \gamma_{3, -k}).$$

Since

$$\sum_{u = -k_0}^{k_0} \gamma_{1,u} (\bar{\chi}_M)^{k+u} (\gamma_{3, -k-u} - \gamma_{3, -k}) = \frac{\sin(\pi\alpha)}{\pi} \sum_{u = -k_0}^{k_0} \gamma_{1,u} (\bar{\chi}_M)^{k+u} \frac{-u}{(k+u+\alpha)(k+\alpha)} \quad (10) \quad \text{UNIF1}$$

it follows that (always with the appendix)

$$\begin{aligned}
\sum_{u=-k_0}^{k_0} \gamma_{1,u} \gamma_{2,-k-u} &= \gamma_{3,-k} \sum_{u=-k_0}^{k_0} \gamma_{1,u} (\bar{\chi}_M)^{-k-u} + O(k_0 k^{-2}) \\
&= \gamma_{3,-k} (\chi_M)^k \sum_{|u| \geq k_0} \gamma_{1u} \chi_M^u + O(k_0 k^{-2}) \\
&= \gamma_{3,-k} (\chi_M)^k \prod_{j=1}^{M-1} \left(\frac{\bar{\chi}_h \chi_M - 1}{\chi_h \bar{\chi}_M - 1} \right)^{\alpha_j} + O((k_0 k)^{-1}) + O(k_0 k^{-2}) \\
&= \gamma_{3,-k} (\chi_M)^k \prod_{j=1}^{M-1} \left(\frac{\bar{\chi}_h \chi_M - 1}{\chi_h \bar{\chi}_M - 1} \right)^{\alpha_j} + O(k^{\tau-2}).
\end{aligned}$$

In the same way we have

$$\sum_{u=-k-k_0}^{-k+k_0} \gamma_{1,u} \gamma_{2,k-u} = \sum_{j=1}^M \frac{\sin \pi \alpha_j}{\pi} H_j' \bar{\chi}_j^{-k} \left(\frac{\bar{\chi}_M \chi_j - 1}{\chi_M \bar{\chi}_j - 1} \right)^{\alpha_M} O(k^{\tau-2}).$$

Now using the appendix it is easy to see that

$$\sum_{u < -k-k_0} \gamma_{1,u} \gamma_{2,-k-u} \leq M_1 (k_0 k)^{-1} \quad (11) \quad \boxed{\text{UNIF2}}$$

$$\sum_{u > k_0} \gamma_{1,u} \gamma_{2,-k-u} \leq M_2 (k_0 k)^{-1} \quad (12) \quad \boxed{\text{UNIF3}}$$

with M_1 and M_2 no depending from k . For the sum $S = \sum_{u=-k+k_0+1}^{-k_0-1} \gamma_{1,u} \gamma_{2,-k-u}$ we remark, using an Abel summation, that

$$|S| \leq M_3 (k_0 k)^{-1} + \sum_{u=-k+k_0+1}^{-k_0-1} \left| \frac{1}{(u+\alpha)(k-u+\alpha)} - \frac{1}{(u+1+\alpha)(k-u-1+\alpha)} \right|$$

with M_3 no depending from k . Consequently

$$|S| \leq M_3 (k_0 k)^{-1} + \sum_{u=-k+k_0+1}^{-k_0-1} \frac{k-2u}{(k-u)^2 u^2}. \quad (13) \quad \boxed{\text{UNIF4}}$$

Then Euler and Mac-Laurin formula provides the upper bound

$$|S| \leq O((k_0 k)^{-1}) + \int_{-k+k_0+1}^{-k_0-1} \frac{k-2u}{(k-u)^2 u^2} du.$$

Since

$$\int_{-k+k_0+1}^{-k_0-1} \frac{k-2u}{(k-u)^2 u^2} du \leq \frac{3k}{(k+k_0)^2} \int_{-k+k_0+1}^{-k_0-1} \frac{1}{u^2} du$$

we get finally

$$\sum_{u < -k+k_0+1}^{-k_0-1} \gamma_{1,u} \gamma_{2,k-u} = O((k_0 k)^{-1})$$

and

$$\tilde{\gamma}_{-k} = \frac{1}{k} \sum_{j=1}^M \frac{\sin(\pi \alpha_j)}{\pi} H_j \overline{\chi_j}^k + O((k_0 k)^{-1}) + O(k^{\alpha-2}).$$

Then with a good choice of τ , we obtain the expected formula. The uniformity is a direct consequence of the equations $(\Pi 0)$, $(\Pi 1)$, $(\Pi 2)$, $(\Pi 3)$. \square

The rest of the proof of Lemma \square can be treated as the end of the proof of property \square .

4.3 Expression of $(T_N^{-1}(f))_{k+1,1}$.

First we have to prove the next lemma

INVERS3

Lemma 4 For $\alpha \in]-\frac{1}{2}, \frac{1}{2}[$ we have a function $F_{N,\alpha} \in C^1[0, \delta]$ for all $\delta \in]0, 1[$, satisfying the properties

i)

$$\forall z \in [0, \delta[\quad |F_{N,\alpha}(z)| \leq K_0(1 + |\ln(1 - z + \frac{1+\alpha}{N})|)$$

where K_0 is a constant no depending from N .

ii) F_N and F'_N have a modulus of continuity no depending from N .

iii) with the notations of Theorem \square we have

$$\begin{aligned} (T_N^{-1}(f))_{k+1,1} &= \\ &= \beta_k - \frac{1}{N} \sum_{u=0}^k \beta_{k-u} \left(\sum_{j=1}^M F_{N,\alpha_j} \left(\frac{u}{N} \right) \overline{\chi_j}^u \right) + R_{N,\alpha_1} \end{aligned}$$

uniformly in k , $0 \leq k \leq N$, with

$$R_{N,\alpha_1} = o \left(N^{-1} \sum_{u=0}^k \beta_{k-u} \left(\sum_{j=1}^M F_{N,\alpha_j} \left(\frac{u}{N} \right) \overline{\chi_j}^u \right) \right) \quad \text{if } \alpha > 0$$

and

$$R_{N,\alpha_1} = o \left(N^{\alpha_1-1} \sum_{u=0}^k \beta_{k-u} \left(\sum_{j=1}^M F_{N,\alpha_j} \left(\frac{u}{N} \right) \overline{\chi_j}^u \right) \right) \quad \text{if } \alpha < 0$$

REMARQUE2

Remark 2 (Proof of the corollary \square) for $\frac{k}{N} \rightarrow 0$ Lemma \square and the continuity of the function F_α provide

$$(T_N^{-1}(f))_{k,1} = \beta_k + \frac{1}{N} \sum_{u=0}^k \beta_{k-u} \left(\sum_{j=0}^M F_{N,\alpha_j}(0) \overline{\chi_j}^u \right) (1 + o(1)).$$

Since $F_{N,\alpha}(0) = \alpha^2 + o(1)$ (see [\[RS10\]](#)) the hypothesis $\beta_0 = 1$ and the formula [\(4\)](#) imply the corollary.

Proof of the lemma [4](#): As for [\[RS10\]](#) and using the inversion formula and Corollary [5](#) we have to consider the sums

$$H_{p,N}(u) = \left(\sum_{n_0=0}^{\infty} \gamma_{-(N+1+n_0)} \sum_{n_1=0}^{\infty} \overline{\gamma_{-(N+1+n_1+n_0)}} \sum_{n_2=0}^{\infty} \gamma_{-(N+1+n_1+n_2)} \times \cdots \right. \\ \left. \times \sum_{n_{2m-1}=0}^{\infty} \overline{\gamma_{-(N+1+n_{2p-2}+n_{2p-1})}} \sum_{n_{2p}=0}^{\infty} \gamma_{-(N+1+n_{2m-1}+n_{2m})} \overline{\gamma_{u-(N+1+n_{2p})}} \right).$$

If

$$S_{2p} = \sum_{n_{2p}=0}^{\infty} \gamma_{-(N+1+n_{2p-1}+n_{2p})} \overline{\gamma_{u-(N+1+n_{2p})}}$$

we can write, following the previous Lemma, $S_{2p} = S_{2p,0} + S_{2p,1} + R_{2p,\alpha_1}$ with

$$S_{2p,0} = \sum_{n_{2p}=0}^{\infty} \left(\sum_{j=0}^M \left(\frac{\sin \pi \alpha_j}{\pi} \right)^2 \chi_j^{n_{2p-1}+u} \right. \\ \left. \frac{1}{N+1+n_{2p-1}+n_{2p}+\alpha_j} \frac{1}{N+1+n_{2p}-u+\alpha_j} \right)$$

$$S_{2p,1} = \sum_{n_{2p}=0}^{\infty} \left(\sum_{jj'=0j \neq j'}^M H_j \overline{H(j')} \frac{\sin \pi \alpha_j}{\pi} \frac{\sin \pi \alpha_{j'}}{\pi} \frac{c_1(\chi^j)}{c_1(\chi^j)} \frac{c_1(\chi^{j'})}{c_1(\chi^{j'})} \right. \\ \left. \overline{\chi_j^{N+1+n_{2p}+n_{2p-1}}} \chi_{j'}^{N+1+n_{2p}-u} \frac{1}{N+1+n_{2p-1}+n_{2p}+\alpha_j} \frac{1}{N+1+n_{2p}-u+\alpha_{j'}} \right)$$

Let us study the order of $S_{2p,1}$. To do this we have to evaluate the order of the expression

$$\sum_{j=0}^H \chi_0^j \frac{1}{N+1+n_{2m-1}+j+\alpha} \frac{1}{N+1+j-u+\alpha}$$

where H goes to the infinity and $N = o(H)$. As for the previous proofs it is clear that this sum is bounded by

$$\sum_{j=0}^M \left| \frac{1}{N+2+n_{2p-1}+j} \frac{1}{N+2+j-u} - \frac{1}{N+1+n_{2p-1}+j} \frac{1}{N+1+j-u} \right|$$

Obviously

$$\left| \frac{1}{N+2+n_{2p-1}+j} \frac{1}{N+2+j-u} - \frac{1}{N+1+n_{2p-1}+j} \frac{1}{N+1+j-u} \right| \\ \leq \left| \frac{2N+2+2j+n_{2p-1}-u}{(N+1+n_{2p-1}+j)^2(N+1+j-u)^2} \right|$$

and

$$\begin{aligned}
& \left| \frac{2N + 2 + 2j + n_{2p-1} - u}{(N + 1 + n_{2p-1} + j)^2 (N + 1 + j - u)^2} \right| \\
&= \left| \frac{1}{N + 1 + j + n_{2p-1}} + \frac{1}{N + 1 + j - u} \right| \frac{1}{(N + 1 + j + n_{2p-1})(N + 1 + j - u)} \\
&\leq \frac{1}{N} \frac{1}{(N + 1 + j + n_{2p-1})(N + 1 + j - u)}.
\end{aligned}$$

In the other hand we have, for $\alpha_1 \in]0, \frac{1}{2}[$

$$R_{2p, \alpha_1} = o \left(\sum_{j=0}^{\infty} \frac{1}{N + 1 + n_{2p-1} + n_{2p}} \frac{1}{N + 1 + n_{2p} - u} \right)$$

and for $\alpha_1 \in]-\frac{1}{2}, 0[$.

$$R_{2p, \alpha_1} = o \left(N^{\alpha_1} \sum_{j=0}^{\infty} \frac{1}{N + 1 + n_{2p-1} + n_{2p}} \frac{1}{N + 1 + n_{2p} - u} \right).$$

Hence we can write

$$S_{2p} = S'_{2p} \left(\sum_{j=0}^M \frac{\sin \pi \alpha_j}{\pi} \frac{1}{\chi_j^{n_{2p-1} + u}} + r_m \right),$$

with

$$S'_{2p} = \sum_{j=0}^{+\infty} \frac{1}{N + 1 + n_{2m-1} + n_{2m}} \frac{1}{N + 1 + n_{2m} - u}.$$

and

$$\begin{cases} r_{m, \alpha_1} = o(1) & \text{if } \alpha \in]0, \frac{1}{2}[\\ r_{m, \alpha_1} = o(N^{\alpha_1}) & \text{if } \alpha \in]-\frac{1}{2}, 0[. \end{cases}$$

For $z \in [0, 1]$ we define $F_{p, N}(z)$ by

$$\begin{aligned}
F_{p, N}(z) &= \sum_{n_0=0}^{\infty} \frac{1}{N + 1 + n_0} \sum_{n_1=0}^{\infty} \frac{1}{N + 1 + w_1 + w_0} \times \dots \\
&\times \sum_{n_{2p-1}=0}^{\infty} \frac{1}{N + 1 + n_{2p-2} + n_{2p-1}} \\
&\times \sum_{n_{2p}=0}^{\infty} \frac{1}{N + 1 + n_{2p-1} + n_{2p}} \frac{1}{1 + \frac{1}{N} + \frac{n_{2p}}{N} - z}.
\end{aligned}$$

Repeating the same idea as previously for the sums on n_{2m-1}, \dots, n_0 we finally obtain

$$H_{p, N}(u) = \frac{1}{N} \left(\sum_{j=0}^M \left(\frac{\sin(\pi \alpha_j)}{\pi} \right)^{2p+2} \frac{1}{\chi_j^u} \right) F_{m, N}\left(\frac{u}{N}\right) + R_{N, \alpha_1}.$$

with R_{N,α_1} as announced previously.

For all $\alpha \in]-\frac{1}{2}, \frac{1}{2}[$ we established in [RS10] the continuity of the function $F_{p,N}$ and the uniform convergence in $[0, 1]$ of the sequence $\sum_{p=0}^{\infty} \left(\frac{\sin(\pi\alpha)}{\pi}\right)^{2p} F_{p,N}(z)$. For $\alpha \in]-\frac{1}{2}, \frac{1}{2}[$ let us denote

by $F_{N,\alpha}(z)$ the sum $\sum_{m=0}^{+\infty} \left(\frac{\sin \pi\alpha}{\pi}\right)^{2m} F_{m,N}(z)$. The function $F_{N,\alpha}$ is defined, continuous and derivable on $[0, 1[$ (see [RS10] Lemma 4). Moreover for all $z \in [0, \delta]$, $0 < \delta < 1$ we have the upper bounds

$$\frac{1}{1 + \frac{1}{N} + \frac{n_{2p}}{N} - z} \leq \frac{1}{1 + \frac{1}{N} - \delta}.$$

Hence

$$\left(\frac{1 + \frac{1}{N} - \delta}{1 + \frac{1}{N} + \frac{n_{2p}}{N} - z}\right)^2 \leq \frac{1 + \frac{1}{N} - \delta}{1 + \frac{1}{N} + \frac{n_{2p}}{N} - z}$$

and

$$\left(\frac{1}{1 + \frac{1}{N} + \frac{n_{2p}}{N} - z}\right)^2 \leq \frac{1}{1 + \frac{1}{N} - \delta} \frac{1}{1 + \frac{1}{N} + \frac{n_{2p}}{N} - z}.$$

These last inequalities and the proof of Lemma 4 in [RS10] provide that $F_{N,\alpha}$ is in $C^1[0, 1[$.

Always in [RS10] we have obtained that, for all z in $[0, 1]$,

$$\left|F_{N,\alpha}(z)\right| \leq K_0 \left(1 + \left|\ln\left(1 - z + \frac{1 + \alpha}{N}\right)\right|\right) \quad (14) \quad \boxed{\text{F}}$$

where K_0 is a constant no depending from N .

Now we have to prove the point ii) of the statement. For $z, z' \in [0, \delta]$

$$\begin{aligned} & \left| \frac{z - z'}{\left(1 + \frac{1+\alpha}{N} + \frac{n_{2m}}{N} - z\right)\left(1 + \frac{1+\alpha}{N} + \frac{n_{2m}}{N} - z'\right)} \right| \\ & \leq \frac{|z - z'|}{1 - \delta} \frac{1}{1 + \frac{1+\alpha}{N} + \frac{n_{2m}}{N} - \delta} \end{aligned}$$

that implies, with (F4)

$$|F_{N,\alpha}(z) - F_{N,\alpha}(z')| \leq |z - z'| \frac{K_0 \left(1 + \left|\ln\left(1 - \delta + \frac{1+\alpha}{N}\right)\right|\right)}{1 - \delta}. \quad (15) \quad \boxed{\text{unifcont1}}$$

In the same way we have

$$\begin{aligned} & |z - z'| \left| \frac{\left(1 + \frac{1+\alpha}{N} + \frac{n_{2m}}{N} - z\right) + \left(1 + \frac{1+\alpha}{N} + \frac{n_{2m}}{N} - z'\right)}{\left(1 + \frac{1+\alpha}{N} + \frac{n_{2m}}{N} - z\right)^2 \left(1 + \frac{1+\alpha}{N} + \frac{n_{2m}}{N} - z'\right)^2} \right| \\ & \leq 2|z - z'| \frac{1}{(1 - \delta)^2} \frac{1}{1 + \frac{1+\alpha}{N} + \frac{n_{2m}}{N} - \delta} \end{aligned}$$

and always with the inequality (F4)

$$|F'_{N,\alpha}(z) - F'_{N,\alpha}(z')| \leq 2|z - z'| \frac{K_0 \left(1 + \left|\ln\left(1 - \delta + \frac{1+\alpha}{N}\right)\right|\right)}{(1 - \delta)^2}. \quad (16) \quad \boxed{\text{unifcont2}}$$

Using $\frac{\text{unifcont1}}{\text{(I5)}}$ and $\frac{\text{unifcont2}}{\text{(I6)}}$ we get the point *ii*).

To achieve the proof we have to remark that the uniformity in k in the point *iii*) is a direct consequence of Property 2. \square

We have now to state the following lemma.

final **Lemma 5** For $\frac{k}{N} \rightarrow x$, $0 < x < 1$ we have, with the notations of Theorem $\frac{\text{COEF}}{\text{I2}}$,

$$\sum_{u=0}^k \beta_{k-u} \left(\sum_{j=1}^M F_{\alpha_j, N} \left(\frac{u}{N} \right) \overline{\chi_j^u} \right) = \left(\sum_{j=1}^m \overline{\chi_j^u} c_1^{-1}(\chi_j) K_j \right) \sum_{u=0}^k \beta_{k-u}^{(\alpha_1)} F_{N, \alpha_1} \left(\frac{u}{N} \right) + o(k^{\alpha_1-1}),$$

uniformly in k for x in all compact of $]0, 1[$ and for K_j as in Property $\frac{\text{PROP1}}{\text{I}}$.

Remark 3 This Lemma and Lemma $\frac{\text{INVERS3}}{\text{I4}}$ imply the equality

$$T_N^{-1}(f)_{k+1,1} = \left(\sum_{j=1}^m \overline{\chi_j^u} c_1^{-1}(\chi_j) K_j \right) T_N^{-1}(|1 - \chi|^{2\alpha_1})_{k+1,1} + o(k^{\alpha_1-1})$$

with (see $\frac{\text{RS10}}{\text{[26]}}$ Lemma 3)

$$T_N^{-1}(|1 - \chi|^{2\alpha_1})_{k+1,1} = \left(\beta_k^{(\alpha)} - \frac{1}{N} \sum_{u=0}^k \beta_{k-u}^{(\alpha_1)} F_{N, \alpha_1} \left(\frac{u}{N} \right) \right).$$

Proof of lemma $\frac{\text{final}}{\text{I5}}$: With our notation assume $x \in [0, \delta]$, $0 < \delta < 1$. Put $k_0 = N^\gamma$ with $\gamma \in]\max(\frac{\alpha_1}{\tau_1}, \frac{-\alpha_1}{1-\alpha_1}), 1[$ if $\alpha_1 < 0$, and $\gamma \in]0, 1[$ if $\alpha_1 > 0$. For all integer h , $0 \leq h \leq M$

we can split the sum $\sum_{u=0}^k \beta_{k-u} F_{N, \alpha_h} \left(\frac{u}{N} \right) \overline{\chi_h^u}$ into $S = \sum_{u=k-k_0}^k \beta_{k-u} F_{N, \alpha_h} \left(\frac{u}{N} \right) \overline{\chi_h^u}$ and $S' =$

$\sum_{u=0}^{k-k_0} \beta_{k-u} F_{N, \alpha_h} \left(\frac{u}{N} \right) \overline{\chi_h^u}$. First we assume that $0 \leq h \leq m$. Then $\alpha_1 = \alpha_h$ and Property $\frac{\text{PROP1}}{\text{I}}$ and the assumption on τ_1 show that

$$\begin{aligned} S' &= \sum_{u=0}^{k-k_0} \left(\sum_{j=1}^m K_j \overline{\chi_j^{k-u}} c_1^{-1}(\chi_j) \right) \frac{(k-u)^{\alpha_1-1}}{\Gamma(\alpha_1)} F_{N, \alpha_h} \left(\frac{u}{N} \right) \overline{\chi_h^u} \\ &= K_h \overline{\chi_h^k} c_1^{-1}(\chi_h) \sum_{u=0}^{k-k_0} \frac{(k-u)^{\alpha_1-1}}{\Gamma(\alpha_1)} F_{N, \alpha_1} \left(\frac{u}{N} \right) \\ &\quad + \left(\sum_{j=1, j \neq h}^m K_j \overline{\chi_j^k} c_1^{-1}(\chi_j) \right) \sum_{u=0}^{k-k_0} \frac{(k-u)^{\alpha_1-1}}{\Gamma(\alpha_1)} F_{N, \alpha_1} \left(\frac{u}{N} \right) (\overline{\chi_h} \chi_j)^u + o(k^{\alpha_1}) \end{aligned}$$

uniformly in k $\frac{\text{ZYG}}{\text{(I5)}}$. Then an Abel summation provides that the quantity

$$\left| \sum_{u=0}^{k-k_0} (k-u)^{\alpha_1-1} F_{N, \alpha_1} \left(\frac{u}{N} \right) (\overline{\chi_h} \chi_j)^u \right| \text{ is bounded by}$$

$M_1 k_0^{\alpha-1} + \sum_{u=0}^{k-k_0} \left| (k-u-1)^{\alpha-1} F_{N,\alpha_1} \left(\frac{u+1}{N} \right) - (k-u)^{\alpha-1} F_{N,\alpha_1} \left(\frac{u}{N} \right) \right|$ with M_1 no depending from k . Moreover

$$\begin{aligned} & \sum_{u=0}^{k-k_0} \left| (k-u-1)^{\alpha_1-1} F_{N,\alpha_1} \left(\frac{u+1}{N} \right) - (k-u)^{\alpha_1-1} F_{N,\alpha_1} \left(\frac{u}{N} \right) \right| \\ & \leq \sum_{u=0}^{k-k_0} |(k-u-1)^{\alpha_1-1} - (k-u)^{\alpha_1-1}| |F_{N,\alpha_1} \left(\frac{u}{N} \right)| \\ & + \sum_{u=0}^{k-k_0} |F_{N,\alpha_1} \left(\frac{u+1}{N} \right) - F_{N,\alpha_1} \left(\frac{u}{N} \right)| |(k-u-1)^{\alpha_1-1}| \end{aligned}$$

From the inequality [\(II4\)](#) (we have assumed $0 < \frac{k}{N} < \delta$) we infer

$$\sum_{u=0}^{k-k_0} |(k-u-1)^{\alpha_1-1} - (k-u)^{\alpha_1-1}| |F_{N,\alpha_1}(u)| \leq M_2 \sum_{w=k_0}^k v^{\alpha_1-2}$$

with M_2 no depending from k . We finally get

$$\begin{aligned} \sum_{u=0}^{k-k_0} |(k-u-1)^{\alpha_1-1} - (k-u)^{\alpha_1-1}| |F_{N,\alpha_1}(u)| &= O \left(\sum_{w=k_0}^k v^{\alpha_1-2} \right) \\ &= O \left(k_0^{\alpha_1-1} \right) = o(k^{\alpha_1}) \end{aligned}$$

Identically Lemma [INVERS3](#) and the main value theorem provide (since $F_{N,\alpha} \in C^1[0, \delta]$, $\forall \delta \in]0, 1[$).

$$\sum_{u=0}^{k-k_0} |F_{N,\alpha_1} \left(\frac{u+1}{N} \right) - F_{N,\alpha_1} \left(\frac{u}{N} \right)| |(k-u-1)^{\alpha_1-1}| \leq M_3 \frac{k_1^\alpha}{N} = o(k^{\alpha_1}).$$

always with M_3 no depending from N . By definition of k_0 and with Property [PROP1](#) we have easily the existence of a constant M_4 , always no depending from k , satisfying for $\alpha_1 > 0$

$$\sum_{u=k-k_0}^k \beta_{k-u}^{(\alpha_1)} F_{N,\alpha_1} \left(\frac{u}{N} \right) \leq M_4 k_0^{\alpha_1} = o(k^{\alpha_1}).$$

Consequently for $\alpha_1 > 0$ and $0 \leq h \leq m$

$$\begin{aligned} & \sum_{u=0}^k \beta_{k-u} F_{N,\alpha_h} \left(\frac{u}{N} \right) \overline{\chi}_h^u \\ &= K_h \overline{\chi}_h^k c_1^{-1}(\chi_h) \sum_{u=0}^{k-k_0} \frac{(k-u)^{\alpha_1-1}}{\Gamma(\alpha_1)} F_{N,\alpha_1} \left(\frac{u}{N} \right) + o(k^{\alpha-1}) \\ &= K_h \overline{\chi}_h^k c_1^{-1}(\chi_h) \sum_{u=0}^{k-} \beta_{k-u}^{(\alpha_1)} F_{N,\alpha_1} \left(\frac{u}{N} \right) o(k^{\alpha_1}) \end{aligned}$$

uniformly in k with the definition of the constants M_i , $1 \leq i \leq 4$. For $h > m$ we obtain identically that

$$\sum_{u=0}^{k-k_0} \beta_{k-u} F_{N,\alpha_h} \left(\frac{u}{N} \right) \overline{\chi}_h^u = o(k^{\alpha_1}).$$

and we get the Lemma for $\alpha_1 > 0$.

Hence we assume in the rest of the demonstration that $\alpha_1 \in]-\frac{1}{2}, 0[$. Recall that now $\gamma \in]\max(\frac{\alpha_1}{\beta}, \frac{-\alpha_1}{1-\alpha_1}), 1[$.

We have to evaluate the sum $\sum_{u=k-k_0}^k \beta_{k-u} F_{N,\alpha_h}(\frac{u}{N}) \overline{\chi h}^u$. $F_{N,\alpha_h} \in C^1[0, \delta]$ implies, for $\frac{k-k_0}{N} \leq \frac{u}{N} \leq \frac{k}{N} \leq \delta < 1$,

$$F_{N,\alpha_h}(\frac{u}{N}) - F_{N,\alpha_h}(\frac{k}{N}) + F_{N,\alpha_h}(\frac{k}{N}) = F_{N,\alpha_h}(\frac{k}{N}) + O(\frac{k_0}{N}) = F_{N,\alpha_h}(\frac{k}{N}) + o(k^{\alpha_1})$$

uniformly in k (see once a more the definition of γ and τ_1).

Hence we can write, uniformly in k ,

$$\begin{aligned} \sum_{u=k-k_0}^k \beta_{k-u} F_{N,\alpha_h}(\frac{u}{N}) \overline{\chi h}^u &= \overline{\chi h}^k \sum_{u=k-k_0}^k \beta_{k-u} F_{N,\alpha_h}(\frac{k}{N}) \chi_h^{k-u} + o(k^{\alpha_1}) \\ &= -\overline{\chi h}^k F_{N,\alpha_h}(\frac{k}{N}) \sum_{v=k_0+1}^{+\infty} \beta_v \chi_h^v + o(k^{\alpha_1}). \end{aligned}$$

If $0 \leq h \leq m$ we get

$$\sum_{v=k_0+1}^{+\infty} \beta_v \chi_h^v = \sum_{v=k_0+1}^{+\infty} \left(\sum_{j=1}^m K_j c_1^{-1}(\chi_j) \overline{\chi_j}^v \right) \frac{v^{\alpha_1-1}}{\Gamma(\alpha_1)} \chi_h^v + o(k_0^{\tau_1}),$$

that is also, with the definition $k_0 = k^\gamma$, $\gamma \in]\max(\frac{\alpha_1}{\tau_1}, \frac{-\alpha_1}{1-\alpha_1}), 1[$,

$$\sum_{v=k_0+1}^{+\infty} \beta_v \chi_h^v = \sum_{v=k_0+1}^{+\infty} \left(\sum_{j=1}^m K_j c_1^{-1}(\chi_j) \overline{\chi_j}^v \right) \frac{v^{\alpha_1-1}}{\Gamma(\alpha_1)} \chi_h^v + o(k^{\alpha_1}).$$

We have

$$\sum_{v=k_0+1}^{+\infty} \left(\sum_{j=1}^m K_j c_1^{-1}(\chi_j) \overline{\chi_j}^v \right) \frac{v^{\alpha_1-1}}{\Gamma(\alpha_1)} \chi_h^v = K_h c_1^{-1}(\chi_h) \sum_{v=k_0+1}^{+\infty} \frac{v^{\alpha_1-1}}{\Gamma(\alpha_1)} + R$$

An Abdel summation provides $|R| \leq M_5 k_0^{\alpha_1-1} = o(k^{\alpha_1})$ uniformly in k .

Hence we have

$$\sum_{u=k-k_0}^k \beta_{k-u} F_{N,\alpha_h}(\frac{u}{N}) \overline{\chi h}^u = -K_h c_1^{-1}(\chi_h) \overline{\chi h}^k F_{\alpha_1}(\frac{k}{N}) \sum_{v=k_0+1}^{+\infty} \frac{v^{\alpha_1-1}}{\Gamma(\alpha_1)} + o(k^{\alpha_1})$$

that is also

$$\begin{aligned} \sum_{u=k-k_0}^k \beta_{k-u} F_{N,\alpha_h}(\frac{u}{N}) \overline{\chi h}^u &= K_h c_1^{-1}(\chi_h) \overline{\chi h}^k F_{\alpha_1}(\frac{k}{N}) \sum_{u=k-k_0}^k \frac{\beta_{k-u}^{(\alpha_1)}}{\Gamma(\alpha_1)} + o(k^{\alpha_1}) \\ &= K_h c_1^{-1}(\chi_h) \overline{\chi h}^k \sum_{u=k-k_0}^k \frac{\beta_{k-u}^{(\alpha_1)}}{\Gamma(\alpha_1)} F_{\alpha_1}(\frac{u}{N}) + o(k^{\alpha_1}) \end{aligned}$$

uniformly in k . Since we have seen that the sum

$$\sum_{u=0}^{k-k_0} \beta_{k-u} F_{N, \alpha_h} \left(\frac{u}{N} \right) \overline{\chi h}^u$$

is equal to

$$\overline{\chi h}^k c_1^{-1}(\chi h) \sum_{u=0}^{k-k_0} \frac{\beta_{k-u}^{(\alpha_1)}}{\Gamma(\alpha_1)} F_{N, \alpha_1} \left(\frac{u}{N} \right) + o(k^{\alpha_1})$$

we can also conclude, as for $\alpha_1 > 0$, that for $1 \leq h \leq m$

$$\sum_{u=0}^k \beta_k F_{N, \alpha_h} \left(\frac{u}{N} \right) \overline{\chi h}^u = K_h c_1^{-1}(\chi h) \overline{\chi h}^k \sum_{v=0}^k \frac{\beta_{k-v}^{(\alpha_1)}}{\Gamma(\alpha_1)} F_{\alpha_1} \left(\frac{v}{N} \right) + o(k^{\alpha_1}).$$

Identically if $h > m$ we obtain $\left| \sum_{u=0}^k \beta_{k-u} F_{N, \alpha_h} \left(\frac{u}{N} \right) \overline{\chi h}^u \right| = o(k^{\alpha_1})$ uniformly in k . The uniformity is clearly provided by the uniformity in Lemma [4](#) and by the previous remarks. This last remark is sufficient to prove Lemma [5](#). \square

Then Theorem [2](#) is a direct consequence of the inversion formula and of Lemma [5](#). \square

5 Appendix

5.1 Estimation of a trigonometric sum

Lemma 6 *Let M_0, M_1 two integers with $0 < M_0 < M_1$, $\chi \neq 1$ and f a function in $\mathcal{C}^1]M_0, M_1[$ with for all $t \in]M_0, M_1[$ $f(t) = O(t^\beta)$ and $f'(t) = O(t^{\beta-1})$. Then*

$$\left| \sum_{u=M_0}^{M_1} f(u) \chi^u \right| = \begin{cases} O(M_1^\beta) & \text{if } \beta > 0 \\ O(M_0^\beta) & \text{if } \beta < 0. \end{cases}$$

Proof: With an Abel summation we obtain, if $\sigma_u = 1 + \dots + \chi^u$,

$$\sum_{u=M_0}^{M_1} f(u) \chi^u = \sum_{u=M_0}^{M_1-1} (f(u+1) - f(u)) \sigma_u + f(M_1) \sigma_{M_1} + f(M_0) \sigma_{M_0-1}$$

and

$$\begin{aligned} \sum_{u=M_0}^{M_1-1} (f(u+1) - f(u)) \sigma_u &= (f(M_0) + f(M_1)) \left(\frac{1}{1-\chi} \right) - \sum_{u=M_0}^{M_1-1} (f(u+1) - f(u)) \frac{\chi^{u+1}}{1-\chi} \\ &= \sum_{u=M_0}^{M_1-1} f'(c_u) \frac{\chi^{u+1}}{1-\chi} + (f(M_0) + f(M_1)) \left(\frac{1}{1-\chi} \right) \end{aligned}$$

with $c_u \in]u, u+1[$. We have

$$\left| \sum_{u=M_0}^{M_1-1} f'(c_u) \frac{\chi^{u+1}}{1-\chi} \right| \leq O \left(\sum_{u=M_0}^{M_1-1} u^{\beta-1} \right)$$

hence

$$\left| \sum_{u=M_0}^{M_1} f(u)\chi^u \right| = \begin{cases} O(M_1^\beta) & \text{if } \beta > 0 \\ O(M_0^\beta) & \text{if } \beta < 0. \end{cases}$$

□

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