

ANALYTIC ENCLOSURE OF THE FUNDAMENTAL MATRIX SOLUTION

Roberto Castelli¹, Jean-Philippe Lessard², Jason D. Mireles James³

¹ VU University Amsterdam
De Boelelaan 1081, 1081 HV Amsterdam, The Netherlands.
r.castelli@vu.nl

² Université Laval, Département de Mathématiques et de Statistique
1045 ,avenue de la Médecine, Québec, QC, G1V 0A6, CANADA
jean-philippe.lessard@mat.ulaval.ca.

³ Florida Atlantic University
Science Building, Room 234, 777 Glades Road, Boca Raton, Florida, 33431, USA
jmirelesjames@fau.edu

Abstract: This work describes a method to rigorously compute the Floquet normal form decomposition of the fundamental matrix solution of a system of linear ODEs having periodic coefficients. The Floquet normal form is validated in the space of analytic functions.

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1. Introduction

In the theory of linear differential systems, given a homogenous system of differential equations

$$\dot{y} = A(t)y, \quad (1)$$

with $A(t) \in M_n(\mathbb{R})$ a τ -periodic matrix valued function, a matrix function $\Phi(t)$ is called a fundamental matrix solution if all columns are linearly independent solutions of (1). Here $M_n(\mathbb{K})$ denotes the matrices with entries in the field \mathbb{K} . A function $\Phi(t)$ is called principal fundamental matrix solution if it is a fundamental solution and $\Phi(t_0) = I_n$ for some t_0 . Here $I_n \in M_n(\mathbb{R})$ denotes the identify matrix. Among the family of principal fundamental matrix solutions, we focus on the one that solves

$$\dot{\Phi} = A(t)\Phi, \quad \Phi(0) = I_n. \quad (2)$$

and, throughout this paper, we will refer to this as the fundamental matrix solution. Clearly, the fundamental matrix solution alone determines all the solutions of (1) in the sense that the orbit $y(t)$ with initial condition $y(0) = y_0$ is simply given by $y(t) = \Phi(t)y_0$.

Systems of linear differential equations with periodic coefficients are a classical topic of investigation and have applications in a wide range of areas including dynamic stability, elastic systems, Hamiltonian dynamics, celestial mechanics, and engineering systems. See [13] for a survey. Despite the simple formulation, in general it is not possible to write explicitly the solution of system (2) in closed form. In addition the numerical integration of the system may produce unreliable results because of the large instabilities introduced by the matrix function $A(t)$.

A significant theoretical tool for studying the fundamental matrix solution is provided by Floquet theory, which assures that the function $\Phi(t)$ solving the system (2) can be decomposed into the product $\Phi(t) = Q(t)e^{Rt}$, where $R \in M_n(\mathbb{R})$ and $Q(t) \in M_n(\mathbb{R})$ is a nonsingular, 2τ -periodic matrix valued function. We refer to the latter as the real Floquet normal form decomposition of $\Phi(t)$. Floquet theory identifies the non periodic function $\Phi(t)$ with the couple $(R, Q(t))$, with R a constant matrix and $Q(t)$ a periodic function. The latter can be expanded as a Fourier series, and in this perspective the differential system (2) is equivalent to a infinite-dimensional algebraic system where R and the Fourier coefficients of $Q(t)$ are the unknowns. Denoting by $\mathcal{Q} = \{\mathcal{Q}_k\}_{k \in \mathbb{Z}}$ the sequence of Fourier coefficients of $Q(t)$, the problem of solving (2) is then rephrased as a zero finding problem $f(x) = 0$ for the unknowns $x = (R, \mathcal{Q})$ in a suitable Banach space $(X, \|\cdot\|)$.

An efficient strategy for obtaining mathematically rigorous enclosures of the solutions of $f(x) = 0$ is given by the radii polynomial approach. This technique is employed in computer-assisted study of many problems in dynamical systems and differential equations, see for instance [8, 7, 6, 10] and the references therein. In short the radii polynomial approach aims at proving the existence of a true solution for f in a certain ball with respect to the norm $\|\cdot\|$ around a numerical approximation. The technique requires both rigorous numerical computations, to be performed with the aid of a computer, and analytical pen and paper estimates. In this regard, the choice of the norm $\|\cdot\|$ plays an important role: indeed the Banach space determines the regularity of the solution and affects the difficulty of proving sharp estimates.

In [4] the radii polynomial approach is adopted to study system (3) in the space of algebraically decaying sequences, i.e. $\|x\| = \max\{\|R\|_\infty, \|\mathcal{Q}\|_s\}$, where

$$\|\mathcal{Q}\|_s \stackrel{\text{def}}{=} \sup_{k \in \mathbb{Z}} \{\|\mathcal{Q}_0\|_\infty, \|\mathcal{Q}_k\|_\infty |k|^s\}, \quad s > 1,$$

hence providing the enclosure of $Q(t)$ in the space of C^s functions. Here, given $M \in M_n(\mathbb{K})$, $\|M\|_\infty$ is the standard ∞ norm, i.e. $\|M\|_\infty = \max_i \sum_j |M_{i,j}|$, where the absolute value sign denotes both the real absolute value (for $\mathbb{K} = \mathbb{R}$) and the complex norm (for $\mathbb{K} = \mathbb{C}$), depending on M . However, even if the solution of the initial value problem (2) is a-priori known to be analytic, the enclosure in the C^s category does

not provide any information about analyticity. The purpose of the present work is to extend the results of [4] and provide the enclosure of the real Floquet normal form decomposition of the fundamental matrix solution in the analytical category. To this end we combine the methodology of [4] with the developments of [9], where the radii polynomial approach is adapted to the study of analytic periodic solutions of differential equations.

The main motivation behind our investigation is our interest in validated computation of analytic parameterizations of stable and unstable manifolds of hyperbolic periodic orbits of vector fields, as presented in [5]. The theoretical foundation of the parameterization method can be found in [1, 2, 3]. The ingredients necessary for computer-assisted validation of the methods of [5] are the analytic representations of both the orbit and the tangent bundle. The latter can be accomplished via analytic representation of the fundamental matrix solution. Analytic representation of the periodic orbit is already provided for instance by [9], and the present work treats the fundamental matrix solution.

We proceed as follows: first we setup the infinite-dimensional algebraic problem we are interested in. Next we briefly review the radii polynomial approach. In Section 3 we focus on the Banach space and provide some preliminary analytical results used later on in Section 4, where the radii polynomial is constructed. Finally in Section 5 we present some computational results and applications to the theory of dynamical systems.

2. Setting of the problem

Aiming at computing the real Floquet normal form decomposition of $\Phi(t)$, we substitute $\Phi(t) = Q(t)e^{Rt}$ into the equation (1). It follows that R and $Q(t)$ solve $\dot{Q}(t) = A(t)Q(t) - Q(t)R$. On the other hand, if $R \in M_n(\mathbb{R})$ and $Q(t) \in M_n(\mathbb{R})$ a 2τ -periodic matrix function solve

$$\begin{cases} \dot{Q}(t) = A(t)Q(t) - Q(t)R \\ Q(0) = I_n, \end{cases} \quad (3)$$

then $\Phi(t) = Q(t)e^{Rt}$ is the fundamental matrix solution. By assumption, the matrix function $A(t)$ is given τ -periodic function. Hence it is 2τ -periodic and it admits a Fourier series expansion of the form

$$A(t) = \sum_{k \in \mathbb{Z}} \mathcal{A}_k e^{ik \frac{2\pi}{2\tau} t}, \quad \mathcal{A}_k \in M_n(\mathbb{C}) \quad (4)$$

Let

$$Q(t) = \sum_{k \in \mathbb{Z}} \mathcal{Q}_k e^{ik \frac{2\pi}{2\tau} t}, \quad \mathcal{Q}_k \in M_n(\mathbb{C}) \quad (5)$$

be the Fourier decomposition of the 2τ -periodic unknown function $Q(t)$ and denote by $\mathcal{Q} \stackrel{\text{def}}{=} \{\mathcal{Q}_k\}_{k \in \mathbb{Z}}$ the sequence of the Fourier coefficients of $Q(t)$. After projecting

into Fourier space the ODE (3) is equivalent to the infinite-dimensional algebraic system

$$f(R, \mathcal{Q}) = 0 \quad (6)$$

$$f = (\dots, f_{-k}, \dots, f_{-1}, f_{\star}, f_0, f_1, \dots, f_k, \dots)$$

defined by

$$f_{\star} \stackrel{\text{def}}{=} \sum_{k \in \mathbb{Z}} \mathcal{Q}_k - I_n \quad (7)$$

$$f_k \stackrel{\text{def}}{=} ik \frac{2\pi}{2\tau} \mathcal{Q}_k + \mathcal{Q}_k R - (\mathcal{A} * \mathcal{Q})_k, \quad k \in \mathbb{Z}$$

where $(\mathcal{A} * \mathcal{Q})_k$ denotes the convolution product $(\mathcal{A} * \mathcal{Q})_k \stackrel{\text{def}}{=} \sum_{k_1+k_2=k} \mathcal{A}_{k_1} \mathcal{Q}_{k_2}$. Hence, solving system (3) is equivalent to look for zeros of the algebraic system f in the unknowns $(R, \{\mathcal{Q}_k\}_{k \in \mathbb{Z}})$. We introduce the Banach space

$$X \stackrel{\text{def}}{=} \{x = (R, \mathcal{Q}) : \|x\|_X \stackrel{\text{def}}{=} \max\{\|R\|_{\infty}, \|\mathcal{Q}\|_{1,\nu}\} < \infty\}$$

$$\text{where } \|\mathcal{Q}\|_{1,\nu} \stackrel{\text{def}}{=} \sum_{k \in \mathbb{Z}} \|\mathcal{Q}_k\|_{\infty} \nu^{|k|}, \quad \nu \geq 1.$$

The quantity $\|\mathcal{Q}\|_{1,\nu}$ is a weighted ℓ^1 norm on the space of sequences of complex valued matrices. Denote

$$\ell_{\nu}^1(M_n(\mathbb{C})) \stackrel{\text{def}}{=} \{\mathcal{Q} = \{\mathcal{Q}_k\}_{k \in \mathbb{Z}}, : \mathcal{Q}_k \in M_n(\mathbb{C}), \|\mathcal{Q}\|_{1,\nu} < \infty\}.$$

In the following we simply denote $\ell_{\nu}^1(M_n(\mathbb{C}))$ as ℓ_{ν}^1 .

Note that a sequence in ℓ_{ν}^1 has an exponential decay rate. That makes ℓ_{ν}^1 a suitable norm in the analytic function space. Indeed if $(R, \mathcal{Q}) \in X$ is a solution of $f(R, \mathcal{Q}) = 0$ so that $\|(R, \mathcal{Q})\|_X < \infty$, the corresponding function $Q(t)$ is analytic in a complex strip around the real line (e.g. see [11]).

For a finite-dimensional projection parameter m and $x = (R, \{\mathcal{Q}_k\}_{k \in \mathbb{Z}})$, we define

$$x^{(m)} = (R, \{\mathcal{Q}_k\}_{|k| < m}) \quad \text{and} \quad f^{(m)} = (f_{\star}, \{f_k\}_{|k| < m}).$$

Suppose that a numerical solution $\bar{x} = (\bar{R}, \{\bar{\mathcal{Q}}_k\}_{|k| < m})$ has been computed, that is $f^{(m)}(\bar{x}) \approx 0$. Let $Df^{(m)}(\bar{x})$ the derivative of $f^{(m)}$ with respect to $x^{(m)}$ at \bar{x} and

$$\Lambda_k \stackrel{\text{def}}{=} \frac{\partial f_k}{\partial \mathcal{Q}_k}(\bar{x}). \quad (8)$$

Consider $J^{(m)}$ an approximate inverse (computed numerically) of $Df^{(m)}(\bar{x})$ and let J be the operator

$$(Jx)_k \stackrel{\text{def}}{=} \begin{cases} \left(J^{(m)}x^{(m)}\right)_k & k = \star, |k| < m \\ \Lambda_k^{-1}x_k & |k| \geq m. \end{cases} \quad (9)$$

By construction, $J : X \rightarrow X$ acts as an approximation of $Df^{-1}(\bar{x})$. Assume J is injective and define the Newton-like operator

$$T(x) = x - Jf(x) \quad (10)$$

so that fixed points for T correspond to solutions of $f = 0$. The core of the radii polynomial approach consists in defining a bound Y and a polynomial bound $Z(r)$ satisfying

$$\|T(\bar{x}) - \bar{x}\|_X \leq Y \quad \text{and} \quad \sup_{b,c \in B(r)} \|DT(\bar{x} + b)c\|_X \leq Z(r)$$

and the radii polynomial

$$p(r) \stackrel{\text{def}}{=} Y + Z(r) - r.$$

Finally, as motivated in the following Lemma, we check if $p(r) < 0$ for some r .

Lemma 2.1. *Let Y , $Z(r)$ and $p(r)$ be defined as above. If there exists $r_0 > 0$ so that $p(r_0) > 0$ then there exists a unique $\tilde{x} \in \overline{B_{r_0}(\bar{x})} \stackrel{\text{def}}{=} \{x \in X : \|x - \bar{x}\|_X \leq r_0\}$ such that $\tilde{x} = T(\tilde{x})$, or equivalently such that $f(\tilde{x}) = 0$.*

Proof. See for instance [4].

Remark 2.2. *To ensure that the function $Q(t)$ is real one needs that the coefficients \mathcal{Q}_k satisfy the conjugacy symmetry $\mathcal{Q}_{-k} = \text{conj}(\mathcal{Q}_k)$. Here $\text{conj}(M)$ is the matrix obtained by taking the component-wise complex conjugate entries of $M \in M_n(\mathbb{C})$. We do not impose such symmetry to the space X . However, if the operator J preserves the symmetry then the fixed point of T is symmetric and the solution $Q(t)$ real.*

2.1. Assumptions on the matrix function $\mathcal{A}(t)$

Let us now make more explicit assumptions on the matrix function $A(t)$. We assume that the Fourier coefficients \mathcal{A}_k in the expansion (4) are given within certain bounds and satisfy the following properties:

1. $\mathcal{A}_{-k} = \bar{\mathcal{A}}_k$.
2. There exist $M_A, \nu, r_A > 0$ and $\mathbb{A} = \{\mathbb{A}_k\}_{k \in \mathbb{Z}}$ with $\mathbb{A}_k \in M_n(\mathbb{C})$ such that $\mathbb{A}_k = 0$ for $|k| \geq M_A$ and that $\|\mathcal{A} - \mathbb{A}\|_{1,\nu} \leq r_A$. In other words,

$$\mathcal{E} \stackrel{\text{def}}{=} \mathcal{A} - \mathbb{A} \quad \text{satisfies} \quad \|\mathcal{E}\|_{1,\nu} \leq r_A. \quad (11)$$

The sequence $\mathcal{E} = \{\mathcal{E}_k\}$ is the error bound for \mathcal{A} and it refers to the fact that the function $A(t)$ might not be known exactly. Indeed, in the applications, $A(t)$ may result from measurements, or may be subjected to random noise, or may depend on some data previously computed and given within some bounds only.

3. Analytic preliminaries

To begin with, we remark that ℓ_ν^1 is a Banach algebra under the discrete convolution product. In particular the following result holds.

Lemma 3.1. *Let $V, U \in \ell_\nu^1$ and let $V * U$ be the discrete convolution product, $(V * U)_k = \sum_{k_1+k_2=k} V_{k_1} U_{k_2}$. Then*

$$\|V * U\|_{1,\nu} \leq \|V\|_{1,\nu} \|U\|_{1,\nu}.$$

Proof.

$$\begin{aligned} \|V * U\|_{1,\nu} &= \sum_{k \in \mathbb{Z}} \left\| \sum_{k_1+k_2=k} V_{k_1} U_{k_2} \right\|_\infty \nu^{|k|} = \sum_{k \in \mathbb{Z}} \left\| \sum_{\ell \in \mathbb{Z}} V_\ell U_{k-\ell} \right\|_\infty \nu^{|k|} \\ &\leq \sum_{k \in \mathbb{Z}} \sum_{\ell \in \mathbb{Z}} \|V_\ell\|_\infty \|U_{k-\ell}\|_\infty \nu^{|k|} \leq \sum_{\ell \in \mathbb{Z}} \|V_\ell\|_\infty \nu^{|\ell|} \sum_{k \in \mathbb{Z}} \|U_{k-\ell}\|_\infty \nu^{|k-\ell|} \\ &\leq \|V\|_{1,\nu} \|U\|_{1,\nu}. \quad \square \end{aligned}$$

For a sequence $B = \{B_k\}_{k \in \mathbb{Z}}$ with $B_k \in M_n(\mathbb{C})$, denote the weighted ℓ^∞ norm on the space of sequences of complex valued matrices by

$$\|B\|_{\infty, \nu^{-1}} \stackrel{\text{def}}{=} \sup_{k \in \mathbb{Z}} \left\{ \frac{\|B_k\|_\infty}{\nu^{|k|}} \right\}.$$

Let

$$\ell_{\nu^{-1}}^\infty(M_n(\mathbb{C})) \stackrel{\text{def}}{=} \{B = \{B_k\}_{k \in \mathbb{Z}}, : B_k \in M_n(\mathbb{C}), \|B\|_{\infty, \nu^{-1}} < \infty\}.$$

In the following we simply denote $\ell_{\nu^{-1}}^\infty(M_n(\mathbb{C}))$ as $\ell_{\nu^{-1}}^\infty$.

Lemma 3.2. *Let $V \in \ell_\nu^1$ and $B \in \ell_{\nu^{-1}}^\infty$. Then*

$$\left\| \sum_{k \in \mathbb{Z}} B_k V_k \right\|_\infty \leq \|B\|_{\infty, \nu^{-1}} \|V\|_{1,\nu}.$$

Proof.

$$\begin{aligned} \left\| \sum_{k \in \mathbb{Z}} B_k V_k \right\|_\infty &\leq \sum_{k \in \mathbb{Z}} \|B_k V_k\|_\infty \leq \sum_{k \in \mathbb{Z}} \frac{\|B_k\|_\infty}{\nu^{|k|}} \|V_k\|_\infty \nu^{|k|} \\ &\leq \sup_{k \in \mathbb{Z}} \frac{\|B_k\|_\infty}{\nu^{|k|}} \left(\sum_{k \in \mathbb{Z}} \|V_k\|_\infty \nu^{|k|} \right) \leq \|B\|_{\infty, \nu^{-1}} \|V\|_{1,\nu}. \quad \square \end{aligned}$$

For any $B \in \ell_{\nu^{-1}}^\infty$ the linear operator $\mathcal{L}_B : \ell_\nu^1 \rightarrow (M_n(\mathbb{C}), \|\cdot\|_\infty)$ defined as

$$\mathcal{L}_B(V) = \sum_{k \in \mathbb{Z}} B_k V_k \tag{12}$$

is well-defined, and Lemma 3.2 states that

$$|||\mathcal{L}_B||| \stackrel{\text{def}}{=} \sup_{\|V\|_{1,\nu} \leq 1} \|\mathcal{L}_B(V)\|_\infty \leq \|B\|_{\infty, \nu^{-1}}.$$

We refer to $\ell_{\nu^{-1}}^\infty$ as the dual space of ℓ_ν^1 .

Corollary 3.3. *Let $\nu \geq 1$ and $V \in \ell_\nu^1$. Then for $m \in \mathbb{N}$,*

$$\left\| \sum_{|k| \geq m} V_k \right\|_\infty \leq \frac{1}{\nu^m} \|V\|_{1,\nu}.$$

Proof. $\sum_{|k| \geq m} V_k = \mathcal{L}_B(V)$ where $B_k = 0$ for $|k| < m$ and $B_k = I$ for $|k| \geq m$. Then the result follows from Lemma 3.2. \square

Definition 3.4. Given $M : \ell_\nu^1 \rightarrow \ell_\nu^1$ a linear operator, define the operator norm as

$$|||M||| = \sup_{\|V\|_{1,\nu} \leq 1} \|M(V)\|_{1,\nu}.$$

To a linear operator $M : \ell_\nu^1 \rightarrow \ell_\nu^1$ we associated an infinite-dimensional matrix (still denoted by M) $M = \{M_\ell^k\}_{k,\ell \in \mathbb{Z}}$ with $M_\ell^k \in M_n(\mathbb{C})$, such that

$$(M(V))_k = \sum_{\ell \in \mathbb{Z}} M_\ell^k(V_\ell).$$

Lemma 3.5. *Let $M = \{M_\ell^k\}_{k,\ell \in \mathbb{Z}}$ be the matrix representation of an operator $M : \ell_\nu^1 \rightarrow \ell_\nu^1$. Suppose that any linear operator M_ℓ^k acts as a matrix multiplication. Then*

$$|||M||| = \sup_{\ell \in \mathbb{Z}} \frac{1}{\nu^{|\ell|}} \sum_{k \in \mathbb{Z}} \|M_\ell^k\|_\infty \nu^{|k|}$$

and for any $V \in \ell_\nu^1$

$$\|M(V)\|_{1,\nu} \leq |||M||| \|V\|_{1,\nu}.$$

The following corollary is a direct consequence of the previous Lemma and concerns operators whose matrix representation acts as a diagonal multiplication out of a finite-dimensional core.

For $N > 0$ denote by $I_N \stackrel{\text{def}}{=} \mathbb{Z}^2 \setminus \{(k, \ell) : |k| \leq N, |\ell| \leq N\}$.

Lemma 3.6. *Let $V = \{V_k\}_{k \in \mathbb{Z}} \in \ell_\nu^1$ and let $M : \ell_\nu^1 \rightarrow \ell_\nu^1$ be an operator whose matrix representation $M = \{M_\ell^k\}$ is such that*

- $M_\ell^k = 0, \quad \forall (k, \ell) \in I_N \cap \{k \neq \ell\}$
- $M_k^k = \Gamma_k \in M_n(\mathbb{C}), \quad \forall k > N.$

Assume that $\|\Gamma_k\|_\infty \leq \gamma_N$ for all $|k| > N$ for some $\gamma_N > 0$. Define

$$K_0 \stackrel{\text{def}}{=} \sum_{j=-N}^N \|M_0^j\|_\infty \nu^{|j|}, \quad K_k = \frac{1}{\nu^k} \left(\sum_{j=-N}^N \|M_k^j\|_\infty \nu^{|j|} \right)$$

and

$$K = \max\{K_0, \max_{k=-N, \dots, N} K_k\}.$$

Then

$$\|M\| \leq \max\{K, \gamma_N\}.$$

4. Construction of the radii polynomial

In the following we continuously employ a correspondence between the space X and the space of bi-infinite sequences of matrices. In practice, the components of an element $(R, \mathcal{Q}) \in X$ are rearranged in vector form, i.e.

$$V = [\dots, V_{-k}, \dots, V_{-1}, V_\star, V_0, V_1, \dots, V_k, \dots]$$

where $V_\star = R$ and $V_k = \mathcal{Q}_k$. Similarly, a linear operator $M : X \rightarrow X$ can be seen as the action of matrix of operators (still denoted by M) against a vector V . The same notation is used to label the rows and the columns of the matrix M , respectively by superscript and subscript.

$$M = \begin{bmatrix} \vdots \\ M^{-k} \\ \vdots \\ M^{-1} \\ M^\star \\ M^0 \\ \vdots \\ M^k \\ \vdots \end{bmatrix}, \quad M = [\dots, M_{-k}, \dots, M_\star, M_0, \dots, M_k, \dots], \quad M_b^a = (M^a)_b.$$

Let us now study the differential of $f(R, \mathcal{Q})$, necessary for the definition of the fixed point operator T defined in (10). The derivative of f at (R, \mathcal{Q}) in the direction of $(\alpha, \beta) \in X$, where $\beta = \{\beta_k\}_{k \in \mathbb{Z}} \in \ell_\nu^1$ is

$$Df_\star(R, \mathcal{Q})(\alpha, \beta) = \sum_{k \in \mathbb{Z}} \beta_k$$

$$Df_k(R, \mathcal{Q})(\alpha, \beta) = ik \frac{2\pi}{2\tau} \beta_k + \beta_k R + \mathcal{Q}_k \alpha - (\mathcal{A} \star \beta)_k, \quad \forall k \in \mathbb{Z}.$$

In matrix notation, the derivative $Df(R, \mathcal{Q})(\alpha, \beta)$ results by applying to the vector

$$V = [\dots, \beta_{-k}, \dots, \beta_{-1}, \alpha, \beta_0, \beta_1, \dots, \beta_k, \dots]^T$$

the Jacobian operator Jf given as follow:

$$\begin{aligned} Jf_{\star, \star} &= 0, & Jf_{\star, k} &= I & Jf_{k, \star} &= \mathcal{Q}_k, & \forall k \in \mathbb{Z} \\ Jf_{k, j} &: M \rightarrow (ik \frac{2\pi}{2\tau} M + MR)\delta_{k, j} - \mathcal{A}_{k-j}M, & \forall k, j \in \mathbb{Z}. \end{aligned} \tag{13}$$

Remark 4.1. *Since the matrix multiplication is not commutative, we cannot simply write the Jacobian element $Jf_{k, j}$ as a matrix.*

Remark 4.2. *From the computational point of view, we represent the $n \times n$ matrices as n^2 vector in such a way that $A = [a_{i, j}]$ is represented by the vector $V_a = [a_{1, 1}, \dots, a_{n, 1}, a_{1, 2}, \dots, a_{n, 2}, \dots]^T$ (by columns). Given a matrix B , the multiplication $B \cdot A$ is represented by the multiplication $\hat{B} \cdot V_a$ where \hat{B} is a block diagonal concatenation of n copies of B , while the right multiplication $A \cdot B$ is given by a multiplication of V_a by the Kronecker product of the transpose of B with the identity I_n .*

Once a representation of the $(n \times n)$ -matrix into a n^2 vector is chosen, the operators $Jf_{k, j}$ can be represented as a multiplication of a $n^2 \times n^2$ matrix. The operator Λ_k and its inverse Λ_k^{-1} are then represented by a matrix as well. When we write $\|\Lambda_k\|_\infty$ and $\|\Lambda_k^{-1}\|_\infty$ we refer to the inf-norm of the matrix representing the operator.

Lemma 4.3. *Recall (8). For m sufficiently large and depending only on the data of the problem, there exists $\lambda_m > 0$ so that $\|\Lambda_k^{-1}\|_\infty \leq \frac{1}{\lambda_m}$ for any $|k| \geq m$.*

Proof. It follows from the fact that for k large enough any matrix Λ_k is diagonal dominant and the absolute values of the elements on the diagonal increase with k . More precisely, in [4] it is proved that there exist $M > 0$ and $C_\Lambda > 0$ such that $\|\Lambda_k^{-1}\|_\infty \leq \frac{C_\Lambda}{k}$ for any $|k| \geq M$. Letting $\lambda_m = m/C_\Lambda$, we can conclude that $\|\Lambda_k^{-1}\|_\infty \leq \frac{C_\Lambda}{k} \leq \frac{1}{\lambda_m}$, for all $k \geq m \geq M$. \square

Assume that the finite dimensional parameter m is chosen according to the previous Lemma, then the operator J introduced in (9) is injective. Indeed, by construction, the finite dimensional matrix $J^{(m)}$ is invertible and the injectivity of the infinite dimensional tail is assured by the Lemma.

We are now concerned with the definition of the bound Y and $Z(r)$. These bounds involve the Fourier coefficients \mathcal{A}_k of the function $A(t)$ that are only known within the bounds (11). Whenever possible, we separate the contribution of the centre \mathbb{A} from the one of the error \mathcal{E} to obtain the sharpest estimate for Y and $Z(r)$.

4.1. Bound Y

We have

$$T(\bar{x}) - \bar{x} = Jf(\bar{x})$$

hence define

$$Y = \max\{\|(Jf(\bar{x}))_\star\|_\infty, \|Jf(\bar{x})\|_\nu\}.$$

By inserting $\mathcal{A} = \mathbb{A} + \mathcal{E}$ in (7), we write $f(\bar{x}) = \bar{f}(\bar{x}) + \epsilon f(\bar{x})$ where

$$\bar{f}_\star(\bar{x}) \stackrel{\text{def}}{=} \sum_{|k| < m} \bar{Q}_k - I_n, \quad \bar{f}_k(\bar{x}) \stackrel{\text{def}}{=} ik \frac{2\pi}{2\tau} \bar{Q}_k + \bar{Q}_k \bar{R} - (\mathbb{A} * \bar{Q})_k, \quad k \in \mathbb{Z} \quad (14)$$

and

$$\epsilon f_\star(\bar{x}) = 0, \quad \epsilon f_k(\bar{x}) = -(\mathcal{E} * \bar{Q})_k, \quad k \in \mathbb{Z}. \quad (15)$$

Therefore

$$(Jf(\bar{x}))_\star = J^\star \cdot \bar{f}(\bar{x}) + J^\star \cdot \epsilon f(\bar{x}), \quad (Jf(\bar{x}))_k = [J\bar{f}(\bar{x})]_k + [J\epsilon f(\bar{x})]_k, \quad k \in \mathbb{Z}$$

and

$$\|(Jf(\bar{x}))_\star\|_\infty \leq \|J^\star \cdot \bar{f}(\bar{x})\|_\infty + \|J^\star \cdot \epsilon f(\bar{x})\|_\infty, \quad \|(Jf(\bar{x}))\|_{1,\nu} \leq \|(J\bar{f}(\bar{x}))\|_{1,\nu} + \|(J\epsilon f(\bar{x}))\|_{1,\nu}.$$

Since both \mathbb{A} and \bar{Q} are finite-dimensional, i.e. $\mathbb{A}_k = 0$, $\bar{Q}_k = 0$ for $|k| \geq M_A$ and $|k| \geq m$ respectively, the coefficients \bar{f}_k vanishes for $|k| \geq M_A + m - 1$. On the other side, $\epsilon f_k(\bar{x})$ may be different than zero for any k and Lemma 3.1 implies that $\|\epsilon f\|_{1,\nu} \leq r_A \|\bar{Q}\|_{1,\nu}$. We treat the operations on $\epsilon f(\bar{x})$ as linear operators and we use the space duality to bound the norms.

From Lemma 3.2 we have

$$\|J^\star \cdot \bar{f}(\bar{x})\|_\infty + \|J^\star \cdot \epsilon f(\bar{x})\|_\infty \leq \left\| J^\star \bar{f}_\star(\bar{x}) + \sum_{|k| < m} J^\star \bar{f}_k(\bar{x}) \right\|_\infty + \|J^\star\|_{\infty, \nu^{-1}} r_A \|\bar{Q}\|_{1,\nu} =: Y^\star.$$

Similarly, a bound for $\|(Jf(\bar{x}))\|_{1,\nu}$ is the following

$$\|(Jf(\bar{x}))\|_{1,\nu} \leq \sum_{|k| < M_A + m - 1} \|(J\bar{f}(\bar{x}))_k\|_\infty \nu^{|k|} + \|J\| r_A \|\bar{Q}\|_{1,\nu} =: Y^\nu$$

where $\|J\|$ is estimated as shown in Lemma 3.6. Finally, we define $Y = \max\{Y^\star, Y^\nu\}$.

4.2. Bound Z

Let

$$(J^\dagger x)_k \stackrel{\text{def}}{=} \begin{cases} \left(Df^{(m)}(\bar{x}) \cdot x^{(m)} \right)_k & k = \star, |k| < m \\ \Lambda_k x_k, & |k| \geq m \end{cases} \quad (16)$$

and consider the splitting

$$\|DT(\bar{x} + b)c\|_X \leq \|(I - JJ^\dagger)c\|_X + \|J[(Df(\bar{x} + b) - J^\dagger)c]\|_X.$$

The bound $Z(r)$ is constructed as a polynomial in the variable r as

$$Z(r) = Z^{(0)}r + Z^{(1)}r + Z^{(2)}r^2$$

where $Z^{(0)}$, $Z^{(1)}$ and $Z^{(2)}$ are defined as to satisfy

$$\sup_{c \in B(r)} \|(I - JJ^\dagger)c\|_X \leq Z^{(0)}r, \quad \sup_{b, c \in B(r)} \|J[(Df(\bar{x} + b) - J^\dagger)c]\|_X \leq Z^{(1)}r + Z^{(2)}r^2.$$

In order to compute the above bounds $Z^{(i)}$, we first factor out r writing $b = ru$, $c = rv$ for $u = [u_\star, \{u_k\}_{k \in \mathbb{Z}}]$ and $v = [v_\star, \{v_k\}_{k \in \mathbb{Z}}]$, both in $\overline{B_1(0)} = \{x \in X : \|x\|_X \leq 1\}$. That means $\|u_\star\|_\infty \leq 1$, $\|u\|_{1,\nu} \leq 1$ and the same for v . From [4], we have that

$$[(Df(\bar{x} + ru) - J^\dagger)rv]_k = \sum_{i=1,2} c_{k,i}r^i \quad (17)$$

where

$$c_{\star,1} = \sum_{|k| \geq m} v_k, \quad c_{\star,2} = 0 \quad (18)$$

$$c_{k,1} = - \sum_{\substack{k_1+k_2=k \\ |k_2| \geq m}} \mathcal{A}_{k_1}v_{k_2}, \quad c_{k,2} = u_kv_\star + v_ku_\star, \quad |k| < m, \quad (19)$$

$$c_{k,1} = - \sum_{\substack{k_1+k_2=k \\ k_2 \neq k}} \mathcal{A}_{k_1}v_{k_2}, \quad c_{k,2} = u_kv_\star + v_ku_\star, \quad |k| \geq m.$$

4.2.1. Compute $Z^{(0)}$

By definition, $Z^{(0)}$ is constructed so that

$$Z^{(0)} \geq \sup_{\|v\|_X \leq 1} \|(I - JJ^\dagger)v\|_X.$$

Note that in the finite part J^\dagger acts as the multiplication by $Df^{(m)}(\bar{x})$. The latter, since depends on the coefficients \mathcal{A}_k , is known only within bounds. Hence we decompose $Df^{(m)}(\bar{x})$ in the sum $Df^{(m)}(\bar{x}) = \overline{Df}^{(m)}(\bar{x}) + \mathcal{E}_{Df}$ where the dependence of $\overline{Df}^{(m)}$ on \mathcal{A} is only through \mathbb{A} and the operator $\mathcal{E}_{Df} : \beta^{(m)} \rightarrow -(\mathcal{E} * \beta^{(m)})^{(m)}$.

Accordingly, $(I - JJ^\dagger)v = (I^{(m)} - J^{(m)}\overline{Df}^{(m)} - J^{(m)}\mathcal{E}_{Df})v^{(m)}$. Denote by $B = I^{(m)} - J^{(m)}\overline{Df}^{(m)}$. We have

$$\|(I - JJ^\dagger)v\|_X \leq \|Bv^{(m)}\|_X + \|J^{(m)}\mathcal{E}_{Df}v^{(m)}\|_X. \quad (20)$$

By definition $\|Bv^{(m)}\|_X = \max\{\|(Bv^{(m)})_\star\|_\infty, \|Bv^{(m)}\|_{1,\nu}\}$ and for Lemma 3.2

$$\|(Bv^{(m)})_\star\|_\infty \leq \|B_\star^*v_\star\|_\infty + \left\| \sum_{|j| < m} B_j^*v_j \right\|_\infty \leq \|B_\star^*\|_\infty \|v_\star\|_\infty + \|B^*\|_{\infty, \nu^{-1}} \|v^{(m)}\|_{1,\nu}. \quad (21)$$

Let us now estimate

$$\|Bv^{(m)}\|_{1,\nu} = \sum_{|k|<m} \|(Bv^{(m)})_k\|_{\infty} \nu^{|k|}.$$

Denote by \tilde{B} the sub matrix of B obtained by deleting the row B^* and the column B_* and let $\tilde{v} = \{v_k\}_{|k|<m}$, that is $v^{(m)}$ without v_* . For Lemma 3.5

$$\begin{aligned} \|Bv^{(m)}\|_{1,\nu} &\leq \sum_{|k|<m} \|B_*^k v_*\|_{\infty} \nu^{|k|} + \|\tilde{B}\tilde{v}\|_{1,\nu} \leq \sum_{|k|<m} \|B_*^k\|_{\infty} \|v_*\|_{\infty} \nu^{|k|} + \|\tilde{B}\| \|\tilde{v}\|_{1,\nu} \\ &= \|B_*\|_{1,\nu} \|v_*\|_{\infty} + \|B\| \|v^{(m)}\|_{1,\nu}. \end{aligned}$$

In summary

$$\|Bv^{(m)}\|_X \leq \max\{\|B_*^*\|_{\infty} \|v_*\|_{\infty} + \|B^*\|_{\infty, \nu^{-1}} \|v^{(m)}\|_{1,\nu}, \|B_*\|_{1,\nu} \|v_*\|_{\infty} + \|B\| \|v^{(m)}\|_{1,\nu}\}.$$

In order to bound the last term in (20), we note that $(\mathcal{E}_{Df}v^{(m)})_* = 0$ and $(\mathcal{E}_{Df}v^{(m)})_k = -(\mathcal{E} * v^{(m)})_k$. In particular, Lemma 3.1 infers that $\|\mathcal{E}_{Df}v^{(m)}\|_{1,\nu} \leq r_A \|v^{(m)}\|_{1,\nu}$. Hence, Lemma 3.2 and Lemma 3.5 imply

$$\|(J^{(m)}\mathcal{E}_{Df}v^{(m)})_*\|_{\infty} \leq \|J^*\|_{\infty, \nu^{-1}} r_A \|v^{(m)}\|_{1,\nu}, \quad \|(J^{(m)}\mathcal{E}_{Df}v^{(m)})\|_{1,\nu} \leq \|J^{(m)}\| \|r_A\| \|v^{(m)}\|_{1,\nu}.$$

Collecting all the terms and taking the sup over $\|v\|_X \leq 1$, we define

$$Z^0 \stackrel{\text{def}}{=} \max\{\|B_*^*\|_{\infty} + \|B^*\|_{\infty, \nu^{-1}}, \|B_*\|_{1,\nu} + \|B\|\} + r_A \max\{\|J^*\|_{\infty, \nu^{-1}}, \|J^{(m)}\|\}.$$

4.2.2. Compute $Z^{(1)}$

According to (17), $Z^{(1)}$ is defined such that

$$Z^{(1)} \geq \sup_{\|v\|_X \leq 1} \|J[(Df(\bar{x}) - J^\dagger)v]\|_X = \sup_{\|v\|_X \leq 1} (\max\{\|[JC]_*\|_{\infty}, \|JC\|_{1,\nu}\})$$

where $C = (c_{*,1}, \{c_{k,1}\})$, defined in (19), depends on v .

We provide first a bound for $[JC]_*$. First,

$$[JC]_* = J_*^* \sum_{|j| \geq m} v_j - \sum_{|k| < m} J_k^* (\mathcal{A} * v^{(I)})_k$$

where $v^{(I)}$ stands for the sequence v with $v_k = 0$ for $|k| < m$. We insert the splitting $\mathcal{A} = \mathbb{A} + \mathcal{E}$

$$[JC]_* = J_*^* \sum_{|j| \geq m} v_j - \sum_{|k| < m} J_k^* (\mathbb{A} * v^{(I)})_k - \sum_{|k| < m} J_k^* (\mathcal{E} * v^{(I)})_k$$

and compute

$$\begin{aligned} \|[JC]_\star\|_\infty &\leq \left\| J_\star^\star \sum_{|j| \geq m} v_j \right\|_\infty + \left\| \sum_{|k| < m} J_k^\star \sum_{\substack{k_1+k_2=k \\ |k_2| \geq m}} \mathbb{A}_{k_1} v_{k_2} \right\|_\infty + \left\| \sum_{|k| < m} J_k^\star (\mathcal{E} * v^{(I)})_k \right\|_\infty \\ &\leq \left\| J_\star^\star \sum_{|j| \geq m} v_j \right\|_\infty + \left\| \sum_{|j| \geq m} \left(\sum_{|k| < m} J_k^\star \mathbb{A}_{k-j} \right) v_j \right\|_\infty + \left\| \sum_{|k| < m} J_k^\star (\mathcal{E} * v^{(I)})_k \right\|_\infty. \end{aligned}$$

Applying repeatedly Lemma 3.2 and Corollary 3.3, it follows that

$$\|[JC]_\star\|_\infty \leq \frac{\|J_\star^\star\|_\infty}{\nu^m} \|v\|_{1,\nu} + \left\| \sum_{|k| < m} J_k^\star \mathbb{A}_{k-j} \right\|_{\infty, \nu^{-1}} \|v\|_{1,\nu} + \|J^\star\|_{\infty, \nu^{-1} r_A} \|v\|_{1,\nu}.$$

Note that $J_k^\star \mathbb{A}_{k-j} \neq 0$ only for $m \leq |j| \leq m + M_A - 2$, therefore

$$\left\| \sum_{|k| < m} J_k^\star \mathbb{A}_{k-j} \right\|_{\infty, \nu^{-1}} = \max_{m \leq |j| \leq m + M_A - 2} \frac{1}{\nu^{|j|}} \left\| \sum_{|k| < m} J_k^\star \mathbb{A}_{k-j} \right\|_\infty.$$

We now aim at computing $\|JC\|_{1,\nu}$. We see JC as a linear functional of v . According to the definition of $c_{k,1}$ we have for $|k| < m$

$$\begin{aligned} (JC(v))_k &= \sum_{|j| < m} J_j^k C_j(v) + J_\star^k C_\star(v) = \sum_{|j| < m} J_j^k \left(\sum_{\substack{a+b=j \\ |b| \geq m}} \mathcal{A}_a v_b \right) + J_\star^k \sum_{|b| \geq m} v_b \\ &= \sum_{|b| \geq m} \left(\sum_{|j| < m} J_j^k \mathcal{A}_{j-b} + J_\star^k \right) v_b, \end{aligned}$$

and for $|k| \geq m$

$$(JC(v))_k = \Lambda_k^{-1} C_k(v) = \Lambda_k^{-1} \sum_{\substack{a+b=k \\ b \neq k}} \mathcal{A}_a v_b = \sum_{b \neq k} \Lambda_k^{-1} \mathcal{A}_{k-b} v_b.$$

The ν -norm of $JC(v)$ is estimated by $\|JC(v)\|_{1,\nu} \leq \||JC|\| \|v\|_{1,\nu}$. The operator norm $\||JC|\|$ is bounded as shown in Lemma 3.5:

$$\||JC|\| \leq \sup_{b \in \mathbb{Z}} \frac{1}{\nu^{|b|}} \sum_{k \in \mathbb{Z}} \|(JC)_b^k\|_\infty \nu^{|k|}$$

where

$$(JC)_b^k = \begin{cases} \sum_{|j|<m} J_j^k \mathcal{A}_{j-b} + J_\star^k & |k| < m, |b| \geq m \\ \Lambda_k^{-1} \mathcal{A}_{k-b} & |k| \geq m, b \neq k \\ 0 & \text{otherwise.} \end{cases}$$

In particular, the matrix JC is zero in the inner square $|b|, |k| < m$. We can then decompose

$$\|JC\| \leq \sup\{Q_1, Q_2\}$$

where Q_1 is the sup over the column $|b| < m$ and Q_2 is the sup over the columns $|b| \geq m$. Then

$$Q_1 = \sup_{|b|<m} Q_1(b) = \sup_{|b|<m} \left\{ \frac{1}{\nu^{|b|}} \sum_{|k|\geq m} \|\Lambda_k^{-1} \mathcal{A}_{k-b}\|_\infty \nu^{|k|} \right\}$$

$$Q_2 = \sup_{|b|\geq m} Q_2(b) = \sup_{|b|\geq m} \frac{1}{\nu^{|b|}} \left\{ \sum_{|k|\geq m, k \neq b} \|\Lambda_k^{-1} \mathcal{A}_{k-b}\|_\infty \nu^{|k|} + \sum_{|k|<m} \left\| \sum_{|j|<m} J_j^k \mathcal{A}_{j-b} + J_\star^k \right\|_\infty \nu^{|k|} \right\}.$$

We have

$$\begin{aligned} Q_1(b) &\leq \frac{1}{\nu^{|b|}} \frac{1}{\lambda_m} \left(\sum_{|k|\geq m} \|\mathbb{A}_{k-b}\|_\infty \nu^{|k|} + \sum_{|k|\geq m} \|\mathcal{E}_{k-b}\|_\infty \nu^{|k|} \right) \\ &\leq \frac{1}{\nu^{|b|}} \frac{1}{\lambda_m} \sum_{\substack{|k|\geq m \\ |k-b|<M_A}} \|\mathbb{A}_{k-b}\|_\infty \nu^{|k|} + \frac{1}{\Lambda_m} \sum_{|k|\geq m} \|\mathcal{E}_{k-b}\|_\infty \nu^{|k-b|} \\ &\leq \frac{1}{\nu^{|b|}} \frac{1}{\lambda_m} \sum_{\substack{|k|\geq m \\ |k-b|<M_A}} \|\mathbb{A}_{k-b}\|_\infty \nu^{|k|} + \frac{r_A}{\lambda_m}. \end{aligned}$$

As for the terms $Q_2(b)$, we firstly note that the term \mathcal{A}_0 is never taken into account, therefore we introduce $\tilde{\mathcal{A}}$ to be the same as \mathcal{A} but $\tilde{\mathcal{A}}_0 = 0$ and we forget about the condition $k \neq b$.

$$Q_2(b) \leq \frac{1}{\nu^{|b|}} \left(\frac{1}{\Lambda_m} \sum_{|k|\geq m} \|\tilde{\mathbb{A}}_{k-b}\|_\infty \nu^{|k|} + \sum_{|k|<m} \|J_\star^k\|_\infty \nu^{|k|} + \sum_{|k|<m} \left\| \sum_{|j|<m} J_j^k \mathcal{A}_{j-b} \right\|_\infty \nu^{|k|} \right).$$

Write $\mathcal{A} = \mathbb{A} + \mathcal{E}$ and denote $\mathcal{F}_j = \mathcal{E}_{j-b}$. Thus $\|\mathcal{F}\|_{1,\nu} \leq \nu^{|b|} r_A$ and

$$\sum_{|k|<m} \left\| \sum_{|j|<m} J_j^k \mathcal{A}_{j-b} \right\|_\infty \nu^{|k|} \leq \sum_{|k|<m} \left\| \sum_{|j|<m} J_j^k \mathbb{A}_{j-b} \right\|_\infty \nu^{|k|} + \sum_{|k|<m} \left\| \sum_{|j|<m} J_j^k \mathcal{E}_{j-b} \right\|_\infty \nu^{|k|}.$$

For Lemma 3.2, the last term is bounded by

$$\sum_{|k|<m} \left\| \sum_{|j|<m} J_j^k \mathcal{F}_j \right\|_{\infty} \nu^{|k|} \leq \sum_{|k|<m} \|J^k\|_{\infty, \nu^{-1}} \|\mathcal{F}\|_{1, \nu} \nu^{|k|} \leq \nu^{|b|} r_A \sum_{|k|<m} \|J^k\|_{\infty, \nu^{-1}} \nu^{|k|}$$

then, collecting all the contributions, it results

$$\begin{aligned} Q_2(b) &\leq \frac{1}{\nu^{|b|}} \left(\frac{1}{\Lambda_m} \sum_{|k|\geq m} \|\mathbb{A}_{k-b}\|_{\infty} \nu^{|k|} + \sum_{|k|<m} \left\| \sum_{|j|<m} J_j^k \mathbb{A}_{j-b} \right\|_{\infty} \nu^{|k|} \right) + \frac{1}{\nu^{|b|}} \|J_{\star}\|_{1, \nu} \\ &\quad + \frac{1}{\lambda_m} r_A + r_A \sum_{|k|<m} \|J^k\|_{\infty, \nu^{-1}} \nu^{|k|}. \end{aligned}$$

Since we cannot compute $Q_2(b)$ for all $|b| \geq m$, we need a uniform estimate for $|b|$ large enough. We set the threshold at $|b| = m + M_A$ so that the second of the above sums vanishes.

For $|b| \geq m + M_A$,

$$Q_2(b) \leq \frac{\|\tilde{\mathbb{A}}\|_{1, \nu} + r_A}{\Lambda_m} + \frac{1}{\nu^{m+M_A}} \|J_{\star}\|_{1, \nu} + r_A \sum_{|k|<m} \|J^k\|_{\infty, \nu^{-1}} \nu^{|k|}.$$

4.2.3. Compute $Z^{(2)}$

From (17), $Z^{(2)}$ is defined so that

$$Z^{(2)} \geq \sup_{\|u\|_X \leq 1, \|v\|_X \leq 1} \max\{\|[JD]_{\star}\|_{\infty}, \|\{(JD)_k\}_{k \in \mathbb{Z}}\|_{1, \nu}\}$$

where $D = \{c_{\star, 2}, \{c_{k, 2}\}_k\}$. We compute $[JD]_{\star} = J_{\star}^* D_{\star} + \sum_{|k|<m} J_k^* D_k$ hence, for $\|u\|_X, \|v\|_X \leq 1$,

$$\|[JD]_{\star}\|_{\infty} \leq 2 \left\| \sum_{|k|<m} J_k^*(u_k v_{\star}) \right\|_{\infty} \leq 2 \|J^{\star}\|_{\infty, \nu^{-1}} \|u\|_{1, \nu} \|v_{\star}\|_{\infty} \leq 2 \|J^{\star}\|_{\infty, \nu^{-1}}.$$

Since $D_{\star} = c_{\star, 2} = 0$, it follows that

$$\|JD\|_{1, \nu} \leq \|J\| \|D\|_{1, \nu}$$

where $\|J\|$ is bounded as in Lemma 3.6 and $\|D\|_{1, \nu} \leq 2$.

5. Application and computational results

As mentioned in the introduction, the fundamental matrix solution plays an important role in dynamical system theory. The application we are most interested

in is the following: let $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a vector field and consider the equation $\dot{x} = f(x)$. Suppose Γ a hyperbolic τ -periodic orbit parameterized by $\gamma(t)$. System (1) with $A(t) = Df(\gamma(t))$ is the linearized (or variational) system along $\gamma(t)$ and, in this contest, the matrix $\Phi(\tau)$ is called the monodromy matrix. The spectral data of the monodromy matrix encode the stability properties of the orbit such as the directions tangent to the stable/unstable manifold at the point $\gamma(0)$. As explained in [4], the Floquet normal form decomposition of the fundamental matrix solution provides the spectral data of the monodromy matrix and, more interesting, allows a continuous parameterization of the normal stable/unstable bundles of Γ , or equivalently the tangent bundles of the stable/unstable manifolds along Γ .

As a toy model, let us consider the Lorenz system, given by the vector field

$$f(x, y, z) = \begin{pmatrix} -\sigma x + \sigma y \\ \rho x - y - xz \\ -\beta z + xy \end{pmatrix}, \quad (s, \beta, \rho \in \mathbb{R}), \quad (22)$$

where $\beta = 8/3$, $\sigma = 10$ and $\rho = 28$. For this set of parameters it is well known that the Lorenz system is chaotic. Suppose that a τ -periodic solution in the form $\gamma(t) = \sum_{k \in \mathbb{Z}} \gamma_k e^{ik \frac{2\pi}{\tau} t}$ has been rigorously enclosed in the space of analytic functions, see for instance [9]. For example a periodic solution $\gamma(t)$ has been proved to exist according to the following bounds:

$$r_\gamma = 2.109574 \cdot 10^{-10}, \quad \nu_\gamma = 1.21$$

$$|\omega - 4.031165685315| < r_\gamma, \quad \|\gamma - \bar{\gamma}\|_{\nu_\gamma} \leq r_\gamma, \quad \bar{\gamma}_k = 0 \quad \forall |k| > 60,$$

where $\omega = 2\pi/\tau$ and $\gamma = \{\gamma_k\}_{k \in \mathbb{Z}}$.

In order to determine the Floquet normal form of the fundamental matrix solution of the linearisation around $\gamma(t)$, we solve system (6) (7) with

$$\mathcal{A}_0 = \begin{pmatrix} -\sigma & \sigma & 0 \\ \rho - \gamma_0^{(3)} & -1 & -\gamma_0^{(1)} \\ \gamma_0^{(2)} & \gamma_0^{(1)} & -\beta \end{pmatrix}, \quad \mathcal{A}_{2k} = \begin{pmatrix} 0 & 0 & 0 \\ -\gamma_k^{(3)} & 0 & -\gamma_k^{(1)} \\ \gamma_k^{(2)} & \gamma_k^{(1)} & 0 \end{pmatrix}, \quad \mathcal{A}_{2k+1} = 0.$$

Note that the function $A(t)$ is expanded on the 2τ -periodic basis function, hence the odd Fourier coefficients are set to zero.

Referring to Section 2.1, we set $M_A = 119$, $\nu = \sqrt{\nu_\gamma} = 1.1$, $r_A = 6.328 \cdot 10^{-10}$, define \mathbb{A}_k as before with $\bar{\gamma}$ in place of γ . This choice assures that $\|\mathcal{A} - \mathbb{A}\|_{1,\nu} \leq r_A$.

Then, we choose the finite-dimensional parameter $m = 100$ and compute numerically an approximate solution $\bar{x} = (\bar{R}, \bar{Q})$. (That could be done by numerically integrating first system (2) for one period and then integrating system (2) and extracting a first guess of the matrix R and Q . Subsequently, these data are optimised by means of a Newton scheme. See [4] for further details). The rigorous computation of the estimates described in Section 4 produces the following bounds

$$Y = 2.5221 \cdot 10^{-6}, \quad Z^{(0)} = 1.4546 \cdot 10^{-6}, \quad Z^{(1)} = 0.531124, \quad Z^{(2)} = 161.416$$

and the radii polynomial $p(r)$ is negative for any $r \in I = [5.3891 \cdot 10^{-6}, 0.002899]$.

In conclusion, choosing $r = 5.39 \cdot 10^{-6} \in I$, the real Floquet normal form decomposition of the fundamental matrix solution Φ of the linearization around Γ is $\Phi(t) = Q(t)e^{Rt}$ where

- $\|R - \bar{R}\|_\infty \leq r$
- the matrix function $Q(t)$ satisfies the expansion (5) with $\|Q - \bar{Q}\|_{1,\nu} \leq r$.

In particular any component $Q_{ij}(t)$ is an analytic function and extends to a 2τ -periodic, analytic function on a complex strip $\mathbb{S}_\omega = \{z \in \mathbb{C} : z = a+ib, \text{ and } |b| < \omega\}$ where the width ω is related to the decay rate ν .

We repeat the computation for different orbits on the bifurcation branch that, from the Hopf bifurcation at $\rho \sim 24.8$ moves towards the homoclinic point at $\rho \sim 13.9$. The results are reported in the table on the right and are compared with the results obtained by computing the enclosure in the C^k category [4] (left table). The parameter s refers to the norm $\|Q\|_s = \sup\{\|Q_0\|_\infty, \|Q_k\|_\infty |k|^s\}$ used in the C^k enclosure. We recall once more that the s -norm implies that the solution is C^s -smooth.

C^k category					Analytic category				
ρ	m_γ	m	s	r	ρ	m_γ	m	ν	r
22	30	50	3	$3.51 \cdot 10^{-9}$	22	30	50	1.5	$4.95 \cdot 10^{-8}$
20	30	50	2	$3.60 \cdot 10^{-10}$	20	30	50	1.2	$7.28 \cdot 10^{-9}$
17.32	60	90	2	$3.91 \cdot 10^{-9}$	17.32	50	60	1.2	$3.34 \cdot 10^{-7}$
15	60	140	2	$2.10 \cdot 10^{-8}$	15	50	80	1.1	$2.52 \cdot 10^{-5}$

As expected, both the methods require a larger finite-dimensional projection as the orbit approaches the homoclinic point. However, it seems that the analytic enclosure can be still achieved with a smaller number of modes compared to the C^k enclosure. On the other side, the algorithm in the C^k class seems to yield sharper enclosures. To ensure mathematical rigor, all the computations are performed in MATLAB equipped with the INTLAB package [12]. INTLAB accumulates all possible floating point rounding error using interval arithmetics and returns validated interval enclosures of all numerical results.

The results of these preliminary comparisons should not be read as definitive, and are provided only in order to illustrate that both C^k and analytic arguments produce good results with reasonable computational costs. At present when one method outperforms the other it is not always clear to us whether to thank the theory or blame the implementation. Indeed moving the methods discussed here beyond the “proof of concept” phase is a topic of ongoing research. However it is perhaps more important to remark that these are complementary and not competing methods. When solutions of the differential equation are a-priori analytic then only the analytic formulation will provide quantitative information about analytic properties such as domain of analyticity and exponential rate of decay for the Fourier coefficients. On the other hand if the solution is known a-priori to be C^k and not analytic then the

analytic formulation is doomed to fail, and we must pursue the proof in a space of algebraic decay. Taken together the methods facilitate study of a larger class of questions than could be addressed with either method singly.

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