

$$\alpha(x) = \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix} \quad [\alpha(x)]^d = \begin{bmatrix} T_k(x) & * \\ * & * \end{bmatrix}$$

$x \in [-1, 1]$, $\theta = \arccos x$

$$e^{i\phi_0 z} \alpha(x) e^{i\phi_1 z} \alpha(x) \dots e^{i\phi_{d-1} z} \alpha(x) e^{i\phi_d z} = \begin{bmatrix} P(x) & -Q(x)\sqrt{1-x^2} \\ Q(x)\sqrt{1-x^2} & \overline{P(x)} \end{bmatrix}$$

$\Phi = (\phi_1, \dots, \phi_d)$ phase factors

(1) $\deg P \leq d$ $\deg Q \leq d-1$ $P, Q \in \mathbb{C}[x]$

(2) parity $P \equiv d \pmod 2$, $Q \equiv (d-1) \pmod 2$

(3) (normalization) $|P(x)|^2 + (1-x^2)|Q(x)|^2 = 1$
 $x \in [-1, 1]$

"layer stripping"
 Schor 1917

target function $F = \operatorname{Re} P \in \mathbb{R}[x]$ (or $F = \operatorname{Im} P$)

(1) $\deg F \leq d$

(2) parity $F \equiv d \pmod 2$

(3) $\|F\|_\infty := \sup_{x \in [-1, 1]} |F(x)| \leq 1$ "fully coherent"

$F^{sv}(A)$
 $\left(\frac{F}{\alpha}\right)^{sv}(A)$

write $P(x) = F(x) + iG(x)$ $Q(x) \in \mathbb{C}[x]$, $F, G \in \mathbb{R}[x]$

~~$|F(x)|^2 + (1-x^2)|Q(x)|^2 = 1 - |F(x)|^2$~~
 $|G(x)|^2 + (1-x^2)|Q(x)|^2 = 1 - |F(x)|^2$

complementary polynomials

layer stripping

poly of deg 2d find all roots

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sym choice $\longleftrightarrow Q \in \mathbb{R}[x]$

"gsppack github"

Simplest alg for finding phase factors: Fixed point iteration

d even: $F(x) = \sum c_k T_{2k}(x)$ $\vec{c} = (c_0, \dots, c_{\frac{d}{2}})$

Sym phase factors
 $\vec{\Phi}_{sym} = (\frac{\phi_0}{2}, \phi_1, \dots, \phi_{\frac{d}{2}})$
 $(\phi_{\frac{d}{2}}, \dots, \phi_1, \phi_0, \phi_1, \phi_2, \dots, \phi_{\frac{d}{2}})$

Define $\mathcal{F}(\vec{\Phi}) = \vec{c}$

Goal: $\vec{c} = \mathcal{F}(\vec{c})$

Fact: $\mathcal{F}(\vec{0}) = \vec{0}$

$\nabla \mathcal{F}(\vec{0}) = 2\mathbb{I}$

Alg: $\left\{ \begin{aligned} \Phi^{(k+1)} &= \Phi^{(k)} - \frac{1}{2} (\nabla \mathcal{F}(\Phi^{(k)}) - \vec{c}) \\ \Phi^{(0)} &= \vec{0} \end{aligned} \right.$ $\rightarrow [\nabla \mathcal{F}(\vec{0})]^{-1}$

"Newton's method"

Then $\|c\|_2 \leq 0.8\gamma$ for FPI converges ??

(Linear) Fourier Transform. T : unit circle $z \in T$ $z = e^{i\theta}$

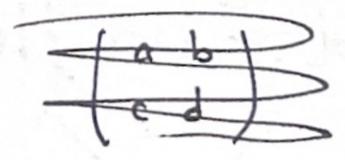
$f(x) = \sum_k c_k T_k(x)$ $x = \frac{z+z^{-1}}{2}$, $z = e^{i\theta}$
 $= \cos \theta$

\downarrow
 $F(z) = \sum_{l=m}^n d_l z^l$

$F_0(z) = 0$, $F_{l+1}(z) = F_l(z) + d_l z^l$

Nonlinear Fourier Transform on SU(2)

$F_0(z) = \mathbb{I}$ $F_l(z) = F_l(z) \begin{pmatrix} 1 & \gamma_l z^l \\ -\bar{\gamma}_l z^{-l} & 1 \end{pmatrix} = \frac{1}{\sqrt{1+|\gamma_l|^2}}$



$\begin{pmatrix} a & b \\ -b^* & -a^* \end{pmatrix}$ unitary
 $\det = 1$

$\vec{\gamma} = (\gamma_m, \dots, \gamma_n)$ compactly supported setting

$$\vec{\gamma} = \prod_{k=m}^n \frac{1}{\sqrt{1+|\gamma_k|^2}} \begin{pmatrix} 1 & \gamma_k z^k \\ -\bar{\gamma}_k z^{-k} & 1 \end{pmatrix}$$

when $\|\vec{\gamma}\|_2$ is small

$$\approx \begin{pmatrix} 1 & \sum_{k=m}^n \gamma_k z^k \\ -\sum_{k=m}^n \bar{\gamma}_k z^{-k} & 1 \end{pmatrix}$$

Schur 1917

f analytic in $D = \{z \mid |z| < 1\}$
what are the conditions s.t.

$$f: D \rightarrow D$$

Schur's alg

→ Schur complement

NLFT on $SU(1,1)$

$$\vec{u} = \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} \quad \vec{v} = \begin{pmatrix} v_1 \\ v_2 \end{pmatrix}$$

$$(\vec{u}, \vec{v}) = \bar{u}_1 v_1 - \bar{u}_2 v_2$$

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$$\int_{\mathbb{T}} |g|^2 = \frac{1}{2\pi} \int_0^{2\pi} |f(\cos \theta)|^2 d\theta = \frac{2}{\pi} \int_0^1 \frac{|f(x)|}{\sqrt{1-x^2}} dx$$

$$g(e^{i\theta}) = f(\cos \theta)$$

$$= \|f\|_S^2 \text{ Szegő norm}$$

$$\lim_{d \rightarrow \infty} \|P_d - f\|_S = 0$$