

**Ex.1**

a) We consider problem (12.6):  $\begin{cases} y'(t) = My(t) \\ y_0 = y(0) \end{cases}$  with  $u[0, \infty[ \rightarrow \ell^2(\mathbb{C})$  and  $M$  is the multiplication operator on  $\ell^2(\mathbb{C})$ . We use the reasoning done in Appendice B in finite dimension. We fix  $s \in \mathbb{N}$  the order of the method and define  $c_1, \dots, c_s \in [0, 1]$ . We consider the collocation polynomial  $u$  of degree  $s$  whose derivative coincides with the function  $f$  at the collocation points  $t_n + c_i h$  for  $i = 1, \dots, s$ , we have

$$u'(t_n + c_j h) = Au(t_n + c_j h), \quad \text{for } j = 1, \dots, s$$

with  $u(t_n) = y_n$ .

The numerical solution is given by  $y_{n+1} := u(t_n + h)$  and we denote  $k_j := u'(t_n + c_j h) \in \ell^2$ . Using Lagrange interpolation polynomials  $l_i(\tau)$  we get.

$$(1) \quad u'(t_n + \tau h) = \sum_{i=1}^s l_i(\tau) k_i$$

Then, we integrate (1):

$$\begin{aligned} \int_0^1 u'(t_n + \tau h) d\tau &= \int_0^1 \sum_{i=1}^s l_i(\tau) k_i d\tau \\ \frac{1}{h} [u(t_n + \tau h)]_0^1 &= \sum_{i=1}^s \int_0^1 l_i(\tau) d\tau k_i \end{aligned}$$

We define  $b_i := \int_0^1 l_i(\tau) d\tau$

$$\frac{1}{h} (u(t_n + h) - u(t_n)) = \sum_{i=1}^s b_i k_i$$

Therefore by construction we have  $y_{n+1} = y_n + h \sum_{i=1}^s b_i k_i$ . Then we need to determine

$k_i = Au(t_n + c_i h)$ . Therefore we need  $u(t_n + c_i h)$ . We do the same integration as previously but with the bounds 0,  $c_i$ . Therefore we obtain:

$$u(t_n + c_i h) = u(t_n) + h \sum_{j=1}^s a_{i,j} k_j, \quad \text{for } i = 1, \dots, s.$$

where  $a_{i,j} = \int_0^{c_i} l_j(\tau) d\tau$ . Therefore we have the following formulae:

$$\begin{aligned} y_{n+1} &= y_n + h \sum_{i=1}^s b_i k_i \\ k_i &= M(y_n + h \sum_{j=1}^s a_{i,j} k_j) \end{aligned}$$

Therefore we obtain the same formulae as in (12.2) and (12.3).

$$y_{n+1} = y_n + hM \sum_{i=1}^s b_i k_i$$

$$k_i = y_n + hM \sum_{j=1}^s a_{i,j} k_j$$

b) We want to write the 2 previous equations in a vectorial form, so we introduce the following notations: We first use the fact that  $M$  is the multiplication operator on  $\ell^2(\mathbb{C})$ . Therefore the previous is an infinite dimensional system. We set  $z_k = h.m_k$

$$y_{n+1,k} = y_{n,k} + z_k \sum_{i=1}^s b_i k_{i,k}$$

$$k_{i,k} = y_{n,k} + z_k \sum_{j=1}^s a_{i,j} k_{j,k}$$

c) We want to show that the stability function  $r(z) = (1 + zb^T(I - zA)^{-1})$  can be written as:

$$r(z) = \frac{\det(I - zA + z\mathbf{1}b^T)}{\det(I - zA)}$$

We recall the system :  $\begin{cases} y_n = y_{n-1} + zb^T k \\ k = (I - zA)^{-1} \mathbf{1} y_{n-1} \end{cases} \implies \begin{cases} y_1 = y_0 + zb^T k \\ k = (I - zA)^{-1} \mathbf{1} y_0 \end{cases}$

. We use Cramer's rule.

$$Ax = b$$

where the "s" by "s" matrix  $A$  has a nonzero determinant, and the vector  $x = (x_1, \dots, x_n)$  is the column vector of the variables.

Then the theorem states that in this case the system has a unique solution, whose individual values for the unknowns are given by:

$$x_i = \frac{\det(A_i)}{\det(A)} \quad i = 1, \dots, n$$

where  $A_i$  is the matrix formed by replacing the "i"th column of  $A$  by the column vector  $b$

So for the numerator we must have :

$$\begin{pmatrix} (I - zA) & \mathbf{1} \\ -zb^T & 1 \end{pmatrix} \begin{pmatrix} k \\ u_1 \end{pmatrix} = u_0 \begin{pmatrix} \mathbf{1} \\ 1 \end{pmatrix}$$

Therefore the numerator is:

$$\det \begin{pmatrix} (I - zA) & \mathbf{1} \\ -zb^T & 1 \end{pmatrix} = \det \begin{pmatrix} (I - zA) + z\mathbf{1}b^T & \mathbf{0} \\ -zb^T & 1 \end{pmatrix} = \det(I - zA + z\mathbf{1}b^T)$$

For the denominator we have:

$$\begin{pmatrix} (I - zA) & \mathbf{0} \\ -zb^T & 1 \end{pmatrix} \begin{pmatrix} k \\ u_1 \end{pmatrix} = u_0 \begin{pmatrix} \mathbf{1} \\ 1 \end{pmatrix}$$

So the denominator is:

$$\det \begin{pmatrix} (I - zA) & \mathbf{0} \\ -zb^T & 1 \end{pmatrix} = \det(I - zA)$$

d) The method is of order p therefore there are constants C and  $\delta > 0$  such that

$$|r(z) - e^z| \leq C|z|^{p+1} \quad \text{for all } z \in \mathbb{C} \text{ with } |z| \leq \delta$$

Suppose that we have  $r(z) = 1 + z + \frac{z^2}{2} + \dots + \frac{z^{k-1}}{(k-1)!} + Dz^k + \frac{z^{k+1}}{(k+1)!} + \dots + \frac{z^p}{p!} + O(z^{p+1})$  for some  $D \neq \frac{1}{k!}$  and  $k < p + 1$

$$\begin{aligned} & |1 + z + \frac{z^2}{2} + \dots + \frac{z^{k-1}}{(k-1)!} + Dz^k + \frac{z^{k+1}}{(k+1)!} + \dots + \frac{z^p}{p!} + O(z^{p+1}) - (1 + z + \frac{z^2}{2} + \dots + \frac{z^p}{p!} + O(z^{p+1}))| \\ &= |(D - \frac{1}{k!})z^k + O(z^{p+1})| \end{aligned}$$

but we should have

$$|(D - \frac{1}{k!})z^k + O(z^{p+1})| \leq C|z|^{p+1}$$

which is not possible if you take the limit  $|z| \rightarrow 0$ .

### Ex.2

Let  $z \in \mathbb{C}, z = x + iy$ . We want to find out when  $|r(z)| = |\frac{1+z/2}{1-z/2}| \leq 1$ . It follows that  $|\frac{1+z/2}{1-z/2}| \leq 1 \Leftrightarrow |1 + z/2| \leq |1 - z/2| \Leftrightarrow |2 + z| \leq |2 - z| \Leftrightarrow (x + 2)^2 \leq (x - 2)^2 \Leftrightarrow x \leq 0$ .

### Ex. 3

First of all, we're asked to prove the following: Let  $A : X \supset D(A) \rightarrow X$  be a closed linear operator with nonempty resolvent set,  $P \in \mathbb{C}[z], z \mapsto a_0 + a_1z + \dots + a_kz^k$  be a polynomial of degree  $k$ . Define a linear operator  $P(A) := a_0 + a_1A + \dots + a_kA^k$  with domain  $D(P(A)) := D(A^k)$ . Show that  $P(A)$  is closed.

Our proof is a shortened version of the proof from the monograph cited in the lecture notes, see [1, Proposition A.6.2] .

Let's show the required statement inductively on the degree of polynomial  $k$ . For  $k = 1$  the statement is trivial. Suppose we have proven it for all polynomials of degree less than or equal to  $n$ , we have to prove it now for polynomial  $P$  of degree  $n + 1$ . Let  $\lambda \in \rho(A)$ , define  $\mu := P(\lambda)$ . Doing division with remainder in  $\mathbb{C}[z]$  gives us  $p = (z - \lambda)r + \mu$  for  $r \in \mathbb{C}[z]$  of degree  $n$ ,  $r = \sum_{i=0}^n r_i z^i$ . Now let  $\{x_k\}_k \subset D(A^{n+1})$  be a sequence converging to  $x \in X$  (w.r.t. the topology of  $X$ ) s.t.  $P(A)x_k \rightarrow y \in X$  (again, w.r.t. the topology of  $X$ ). Then (recall that  $\lambda$  belongs to the resolvent set)  $r(A)x_k \rightarrow (A - \lambda)^{-1}(y - \mu x)$ . By the induction hypothesis,  $r(A)$  is closed, hence  $x \in D(A^n)$  and  $r(A)x = (A - \lambda)^{-1}(y - \mu x) \in D(A - \lambda) = D(A)$ . Now note that  $r_n A^n x = (A - \lambda)^{-1}(y - \mu x) - \sum_{i=0}^{n-1} r_i A^i x$ , where R.H.S. belongs to  $D(A)$  and  $r_n \neq 0$ . Hence  $x \in D(A^{n+1})$ . Now we have that  $P(A)x_n - P(A)x = (A - \lambda)(r(A)x_n - r(A)x) + \mu(x_n - x)$  and  $P(A)x_n$  converges, furthermore,  $r(A)x_n - r(A)x$  converges to 0 by closedness of  $r(A)$ . Hence  $(A - \lambda)(r(A)x_n - r(A)x)$  converges and converges to 0 by closedness of  $A - \lambda$ . This implies that  $p(A)x_n \rightarrow p(A)x$ .

Next, let's outline why  $r(A)$  is independent of particular choice of  $p$  and  $q$ . Indeed, if  $r = \frac{p_1}{q_1} = \frac{p_2}{q_2}$ , then we can compute  $p_1(A)q_1(A)^{-1} = p_1(A)q_2(A)q_2(A)^{-1}q_1(A)^{-1} = p_2(A)q_1(A)q_2(A)^{-1}q_1(A)^{-1}$  since  $p_1q_2 = p_2q_1$ . Finally, using the fact that resolvents of  $A$  commute, we get that  $p_1(A)q_1(A)^{-1} = p_2(A)q_1(A)q_2(A)^{-1}q_1(A)^{-1} = p_2(A)q_2(A)$ .

For more details we refer to [1, Appendix A.6].

#### Ex.4

We want to prove that if  $r$  is a rational function with poles  $z_i$  of order  $v_i \in \mathbb{N}$ , then there exists a unique polynomial  $P_0$  and coefficients  $c_{ij} \in \mathbb{C}$ . We note  $v$  the total number of distinct poles.

We do a proof by induction of  $\deg(Q)$ .

If  $\deg(Q) = 0$  then we have  $Q(z) = K \in \mathbb{C}$  we have no poles and we choose  $P_0 = \frac{P}{K}$ .

Suppose that we have such a decomposition for  $\deg(Q) = n$ . We want to prove that property is still true for  $\deg(Q) = n+1$ .

We can write (because of the fundamental theorem of algebra)

$$Q(z) = \prod_{i=1}^v (z - z_i)^{v_i}$$

We also know that :

$$\frac{P(z)}{Q(z)} = P_0(z) + \sum_{i=1}^v \sum_{j=1}^{v_i} \frac{c_{ij}}{(z - z_i)^j}$$

We divide both sides by  $(z - \alpha)$  with  $\alpha \in \mathbb{C}$ .

$$\frac{P(z)}{Q(z)(z - \alpha)} = \frac{P_0(z)}{(z - \alpha)} + \frac{1}{(z - \alpha)} \sum_{i=1}^v \sum_{j=1}^{v_i} \frac{c_{ij}}{(z - z_i)^j}$$

$$\frac{P(z)}{Q(z)(z - \alpha)} = \frac{P_0(z) - P_0(\alpha) + P_0(\alpha)}{(z - \alpha)} + \frac{1}{(z - \alpha)} \sum_{i=1}^v \sum_{j=1}^{v_i} \frac{c_{ij}}{(z - z_i)^j}$$

$$\frac{P(z)}{Q(z)(z - \alpha)} = \frac{P_0(z) - P_0(\alpha)}{(z - \alpha)} + \frac{P_0(\alpha)}{(z - \alpha)} + \frac{1}{(z - \alpha)} \sum_{i=1}^v \sum_{j=1}^{v_i} \frac{c_{ij}}{(z - z_i)^j}$$

We have that  $\frac{P_0(z) - P_0(\alpha)}{(z - \alpha)}$  is a polynomial. Because we know that  $\alpha$  is a root of the numerator therefore we can simplify the term with the denominator. This polynomial is determined uniquely by  $(z - \alpha)$  and  $P_0$  of the previous step. We know that there exists A and B complex numbers such that for 3 complex numbers  $z, z_1, z_2$  we have :

$$\frac{1}{(z - z_1)(z - z_2)} = \frac{A}{z - z_1} + \frac{B}{z - z_2}$$

This implies by induction that if we have a natural number  $i$  and some constant  $B_i$ :

$$\frac{1}{(z - z_1)(z - z_2)^i} = \frac{A}{z - z_1} + \sum_{k=1}^i \frac{B_k}{(z - z_1)^k}$$

If  $\alpha$  is already a root of  $Q$  then we have to increase the corresponding  $v_i$  by 1 if not we increase  $v$  by 1.

By induction the property is proved the uniqueness comes from the fact that our polynomial  $P_0$  is uniquely determined at every steps.

### Ex.5

We want to prove that the maximal order of the approximation of the exponential by a rational function where  $r(z) = \frac{P(z)}{Q(z)}$  with  $p = \deg(P) = p$  and  $\deg(Q) = q$  is of order  $p+q$ .

We first prove that for fixed  $p, q$  we can find an approximation of order  $p+q$ . The aim is that the development in entire series at 0 of  $\frac{P(z)}{Q(z)}$  coincides for the  $p+q+1$  (until  $z^{p+q}$ ) with the taylor development of the exponential.

$P$  and  $Q$  can be found and are of the form:

$$P(z) = \sum_{i=0}^p \frac{p! \cdot (p+q-i)!}{(p-i)! \cdot (p+q)! \cdot i!} \cdot z^i \quad \text{and} \quad Q(z) = \sum_{j=0}^q (-1)^j \frac{q! \cdot (p+q-j)!}{(q-j)! \cdot (p+q)! \cdot j!} \cdot z^j$$

To prove this we first need a first lemma which states the primitive of  $e^{zx} \cdot F(x)$  if  $F$  is a polynomial of order  $n$ :

$$\int \exp(zx) F(x) dx = \exp(zx) \cdot \sum_{i=0}^n (-1)^i \frac{F^{(i)}(x)}{z^{i+1}}$$

We prove this by induction on the order of  $F$ .

If  $n = 0$  the result is a consequence of the calculus of the derivative of the function exponential.

Suppose that the lemma is true at the order  $n-1$ , we use an integration by part:

$$\int \exp(zx) F(x) dx = \frac{1}{z} (\exp(zx) F(x) - \int \exp(zx) F'(x) dx) = \exp(zx) \frac{F^{(0)}(x)}{t} + \sum_{j=0}^{n-1} (-1)^{j+1} \frac{F^{(j+1)}(x)}{t^{j+2}}$$

By mean of a change of variable in the sum we have the result. Using this lemma we have the following formula:

$$Q(z) \exp(z) - P(z) = (-1)^{p+q+1} z^{p+q+1} \int_0^1 \exp(zx) F(x) dx$$

We note  $f_i$  the coefficients of the expansion of  $F$  at 0 we have:

$$Q(z) \exp(z) - P(z) = \sum_{i=1}^{\infty} (-1)^{p+q+1} z^{p+q+1+i} f_i$$

then we compute the derivative of  $F$ .

$$F^{(j)}(x) = \sum_{i=0}^j \sum_{i \leq q, j \leq p+i} \binom{j}{i} \frac{q!}{(q-i)!} x^{q-i} \frac{p!}{(p+i-j)!} (x-1)^{p+i-j}$$

Therefore we have :

$$\text{If } 0 \leq j \leq p \quad f^{(q+j)}(0) = (-1)^{p-j} \cdot \frac{p! q! (q+j) j}{(p-j)! q! j!}$$

and

$$\text{If } 0 \leq j \leq q \quad f^{(p+j)}(1) = \frac{p! q! (p+j)!}{(q-j)! p! j!}$$

Therefore

$$P(z) = \sum_{i=0}^p (-1)^i f^{p+q-i}(0) z^i = \sum_{i=0}^p (-1)^i (-1)^i \frac{p!(p+q-i)!}{i!(p-i)!} z^i = \sum_{i=0}^p \frac{p!(p+q-i)!}{i!(p-i)!} z^i$$

We have the same for  $Q(z)$

$$Q(z) = \sum_{j=0}^q (-1)^j \frac{q!(p+q-j)!}{(q-j)!j!} z^j$$

Finally we have :

$$P(z) - e^z Q(z) = \sum_{i=1}^{\infty} (-1)^i \frac{f_i}{(p+q)!} z^{p+q+1+i}$$

$Q$  has no pole at 0 because by construction we can set the constant term with value 1. Therefore there exists an approximation of order  $p+q$ .

### Ex. 5 other and full solution

Let  $r(z) = \frac{P(z)}{Q(z)}$  for  $P, Q \in \mathbb{C}[z]$  with  $\deg P = k, \deg Q = l$  be a rational approximation of  $e^z$  of order  $p$ ; i.e.  $\exists C, \delta > 0$  s.t. for all  $z \in B_\delta(0) := \{z : |z| < \delta\}$  we have

$$\left| \frac{P(z)}{Q(z)} - e^z \right| \leq C|z|^{p+1}$$

We assume that  $P, Q$  have no common zeros; thus the bound above implies that the zeros of  $Q$  lie outside  $B_\delta(0)$ . Otherwise, considering fractional decomposition of  $\frac{P}{Q}$ , we would get (finite nonzero) number of poles in  $B_\delta(0)$ , contradicting to boundedness of meromorphic function  $z \mapsto \frac{P(z)}{Q(z)} - e^z$  in  $B_\delta(0)$ . Now for any  $z \in B_\delta(0)$  we have  $\frac{P(z)}{Q(z)} - e^z = \frac{1}{Q(z)}(P(z) - e^z Q(z))$ , so  $\left| \frac{P(z)}{Q(z)} - e^z \right| = \frac{1}{|Q(z)|} |P(z) - e^z Q(z)|$ ; hence  $|P(z) - e^z Q(z)| \leq C|Q(z)|z^{p+1}$

Suppose that  $p > k+l$ . Recall that meromorphic function  $h : G \rightarrow \mathbb{C}$  defined on an open  $G \subset \mathbb{C}$  has a removable singularity at  $z_0 \in G$  iff  $h$  is bounded on  $\{z : 0 < |z - z_0| < \varepsilon\} \subset \mathbb{C}$  for some  $\varepsilon > 0$ . See [3, Chapter 5].

Now consider the meromorphic function  $h(z) := z \mapsto \frac{P(z) - e^z Q(z)}{z^{k+l+1}}$ . It can only have isolated pole at  $z = 0$ ; but the bound  $\left| \frac{P(z) - e^z Q(z)}{z^{k+l+1}} \right| < C|Q(z)|z^{p-k-l}$  assures that  $h$  is bounded in  $B_\delta(0) \setminus \{0\}$ , hence  $z = 0$  is removable singularity (and thus Taylor series expansion of  $z \mapsto P(z) - e^z Q(z)$  at  $z = 0$  has no nonzero terms of order less than  $k+l+2$ ).

Consider Taylor series decomposition in a neighborhood of  $z = 0$  of  $P(z) = \sum_{i=0}^k \frac{p_i}{i!} z^i$  and  $e^z Q(z) = \sum_{i=0}^{\infty} \frac{d}{dz} \Big|_{z=0} (e^z Q(z)) \frac{z^i}{i!} = \sum_{i=0}^{\infty} \left( \sum_{j=0}^i \binom{i}{j} q_j \right) \frac{z^i}{i!}$ , where  $p_i, q_j$  are  $i$ -th order derivative of  $P$  at  $z = 0$  and  $j$ -th order derivative of  $Q$  at  $z = 0$  respectively.

It follows from the reasoning above then that  $p_i - \sum_{j=0}^i \binom{i}{j} q_j = 0$  for  $i = 0, \dots, k+l+1$  (where  $p_i$  for  $i > k$  and  $q_j$  for  $j > l$  are zero). This can be rewritten as a system of homogeneous linear equations

$$Ax = 0$$

for

$$A = \begin{pmatrix} -I_{k+1} & Y \\ 0 & Z \end{pmatrix} \in \mathbb{R}^{k+l+2 \times k+l+2}, x = (p_0, p_1, \dots, p_k, q_0, q_1, \dots, q_l)^T$$

We'll briefly outline the reasoning for why this system has only trivial solution  $x = 0 \in \mathbb{R}^{k+l+2}$  by proving that  $\det A \neq 0$ , which doesn't make a feasible solution for our approximation problem, since, in particular,  $P$  and  $Q$  were assumed to have no common zeros. Furthermore, we assume without loss of generality that  $\deg P = k \geq l = \deg Q$ . The remaining case follows from the observation that  $\exp(-z) = \frac{1}{\exp z}$  and hence  $|\exp(-z)P(z) - Q(z)| \leq C'|Q(z)z^{k+l+2}|$ , thus reducing the problem to the first case (the constant  $C'$  appears because of the necessity to provide uniform bound for  $\exp(z)$  on  $B_\delta(0)$  in the R.H.S.). Briefly speaking, if  $\deg P = k < \deg Q = l$ , then  $|\frac{P(z)}{Q(z)} - \exp(z)| \leq C|z^{p+1}|$  implies that  $|P(z) - \exp(z)Q(z)| \leq C|Q(z)z^{p+1}|$  and thus  $|\exp(-z)P(-z) - Q(-z)| \leq C|\exp(-z)Q(-z)z^{p+1}|$ .

Indeed,  $\det A = \det(-I_{k+1}) \det Z = (-1)^{k+1} \det Z$ . Let's show that  $\det Z \neq 0$ .

$$Z = \begin{pmatrix} 1 & k+1 & \frac{(k+1)!}{2!(k-1)!} & \cdots & \frac{(k+1)!}{l!(k+1-l)!} \\ 1 & k+2 & \frac{(k+2)!}{2!(k)!} & \cdots & \frac{(k+2)!}{l!(k+2-l)!} \\ 1 & k+3 & \frac{(k+3)!}{2!(k+1)!} & \cdots & \frac{(k+3)!}{l!(k+3-l)!} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & k+l+1 & \frac{(k+l+1)!}{2!(k+l-1)!} & \cdots & \frac{(k+l+1)!}{l!(k+1)!} \end{pmatrix}$$

Note that  $i$ -th column of this matrix has a common factor  $\frac{1}{(i-1)!}$ , which can be taken out. Thus  $\det Z = (\prod_{i=2}^l \frac{1}{i!}) \det Z'$  for

$$Z' = \begin{pmatrix} 1 & k+1 & \frac{(k+1)!}{(k-1)!} & \cdots & \frac{(k+1)!}{(k+1-l)!} \\ 1 & k+2 & \frac{(k+2)!}{(k)!} & \cdots & \frac{(k+2)!}{(k+2-l)!} \\ 1 & k+3 & \frac{(k+3)!}{(k+1)!} & \cdots & \frac{(k+3)!}{(k+3-l)!} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & k+l+1 & \frac{(k+l+1)!}{(k+l-1)!} & \cdots & \frac{(k+l+1)!}{(k+1)!} \end{pmatrix}$$

One also easily notes that  $\frac{r!}{s!} - \frac{(r-1)!}{(s-1)!} = (r-s)\frac{(r-1)!}{s!}$ . Using this relation, substract row  $\#l$  of  $Z'$  from row  $\#l+1$ , then row  $\#l-1$  from row  $\#l$ , etc. These transformations don't alter  $\det Z'$ , so in the end after taking out common factors we obtain that  $\det Z' = l! \det Z''$ , where

$$Z'' = \begin{pmatrix} 1 & k+1 & \frac{(k+1)!}{2(k-1)!} & \cdots & \frac{(k+1)!}{l(k+1-l)!} \\ 0 & 1 & \frac{(k+1)!}{(k)!} & \cdots & \frac{(k+1)!}{(k+2-l)!} \\ 0 & 1 & \frac{(k+2)!}{(k+1)!} & \cdots & \frac{(k+2)!}{(k+3-l)!} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 1 & \frac{(k+l)!}{(k+l-1)!} & \cdots & \frac{(k+l)!}{(k+1)!} \end{pmatrix}$$



It's clear that  $\det Z'' = \det Z'''$ , where the lower-right  $l$  by  $l$  submatrix  $Z'''$  of  $Z''$  is

$$Z''' = \begin{pmatrix} 1 & k+1 & \frac{(k+1)!}{(k-1)!} & \cdots & \frac{(k+1)!}{(k+2-l)!} \\ 1 & k+2 & \frac{(k+2)!}{(k)!} & \cdots & \frac{(k+2)!}{(k+3-l)!} \\ 1 & k+3 & \frac{(k+3)!}{(k+1)!} & \cdots & \frac{(k+3)!}{(k+4-l)!} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & k+l & \frac{(k+l)!}{(k+l-2)!} & \cdots & \frac{(k+l)!}{(k+1)!} \end{pmatrix}$$

Note that this matrix has the same ‘structure’ as  $Z'$ , hence we can repeat this iterative procedure.

In the end we conclude that  $\det Z = \prod_{i=2}^l \frac{1}{i!} \prod_{j=2}^l j! \neq 0$ .

This implies that trivial solution of the system  $Ax = 0$  is the only one, hence an order of approximation  $p > k + l$  cannot be obtained. For details about why/how order of approximation  $k + l$  can be obtained, we refer to [2, Section 1.2]. The key idea - solving explicitly emerging system of linear equations for coefficients of polynomials - remains the same.

### Ex. 6

For the convergence theorem in the general case we refer to [1, Chapter 9, section 4]. A more general framework is set up to prove the theorems.

# Bibliography

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