HIGHER ORDER ASYMPTOTIC FORMULAS
FOR TOEPLITZ MATRICES WITH SYMBOLS
IN GENERALIZED HÖLDER SPACES

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Abstract. We prove higher order asymptotic formulas for determinants and traces of finite block Toeplitz matrices generated by matrix functions belonging to generalized Hölder spaces with characteristic functions from the Baris-Stechkin class. We follow the approach of Böttcher and Silbermann and generalize their results for symbols in standard Hölder spaces.

1. Introduction

1.1. Finite block Toeplitz matrices. Let $\mathbb{Z}, \mathbb{N}, \mathbb{Z}_+$, and $\mathbb{C}$ be the sets of integers, positive integers, nonnegative integers, and all complex numbers, respectively. Suppose $N \in \mathbb{N}$. For a Banach space $X$, let $X_N$ and $X_{N \times N}$ be the spaces of vectors and matrices with entries in $X$. Let $T$ be the unit circle. For $1 \leq p \leq \infty$, let $L^p := L^p(T)$ and $H^p := H^p(T)$ be the standard Lebesgue and Hardy spaces of the unit circle. For $a \in L^1_{N \times N}$ one can define

$$a_k = \frac{1}{2\pi} \int_0^{2\pi} a(e^{i\theta})e^{-ik\theta} d\theta \quad (k \in \mathbb{Z}),$$

the sequence of the Fourier coefficients of $a$. Let $I$ be the identity operator, $P$ be the Riesz projection of $L^2$ onto $H^2$, $Q := I - P$, and define $I, P,$ and $Q$ on $L^2_N$ elementwise. For $a \in L^\infty_{N \times N}$ and $t \in T$, put $\tilde{a}(t) := a(1/t)$ and $(Ja)(t) := t^{-1}a(t)$. Define Toeplitz operators

$$T(a) := PaP|\text{Im} P, \quad T(\tilde{a}) := JQaQ|\text{Im} P$$

and Hankel operators

$$H(a) := PaQ|\text{Im} P, \quad H(\tilde{a}) := JQaP|\text{Im} P.$$ 

The function $a$ is called the symbol of $T(a), T(\tilde{a}), H(a), H(\tilde{a})$. We are interested in the asymptotic behavior of finite block Toeplitz matrices

$$T_n(a) := (a_{j-k})_{j,k=0}^n$$

generated by (the Fourier coefficients of) the symbol $a$ as $n \to \infty$. Many results about asymptotic properties of $T_n(a)$ as $n \to \infty$ are contained in the books by

2000 Mathematics Subject Classification. Primary 47B35; Secondary 15A15, 47B10, 47L20, 47A68.

Key words and phrases. Block Toeplitz matrix, determinant, trace, Szegö-Widom limit theorems, decomposing algebra, canonical Wiener-Hopf factorization, generalized Hölder space, Baris-Stechkin class.

The author is supported by F.C.T. (Portugal) grants SFRH/BPD/11619/2002 and FCT/FEDER/POCTI/MAT/59972/2004.
Grenander and Szegő [13], Böttcher and Silbermann [5, 6, 7], Hagen, Roch, and Silbermann [15], Simon [24], and Böttcher and Grudsky [2].

1.2. Szegő-Widom limit theorems. Let us formulate precisely the most relevant results. Let $(K_{2,2}^{1/2,1/2})_{N \times N}$ be the Krein algebra [19] of matrix functions $a$ in $L^\infty_{N \times N}$ satisfying $\sum_{k=\infty}^{\infty} ||a_k||^2 |k| < \infty$, where $|| \cdot ||$ is any matrix norm on $\mathbb{C}_{N \times N}$. The following beautiful theorem about the asymptotics of finite block Toeplitz matrices was proved by Widom [27].

**Theorem 1.1.** (see [27, Theorem 6.1]). If $a \in (K_{2,2}^{1/2,1/2})_{N \times N}$ and the Toeplitz operators $T(a)$ and $T(\bar{a})$ are invertible on $H_N^2$, then $T(a)T(a^{-1}) - I$ is of trace class and, with appropriate branches of the logarithm,

\[ (1) \quad \log \det T_n(a) = (n + 1) \log G(a) + \log \det_1 T(a)T(a^{-1}) + o(1) \quad \text{as} \quad n \to \infty, \]

where $\det_1$ is defined in Section 2.1 and

\[ G(a) := \lim_{r \to -1} \exp \left( \frac{1}{2\pi} \int_0^{2\pi} \log \det \tilde{a}_r(e^{i\theta})d\theta \right), \quad \tilde{a}_r(e^{i\theta}) := \sum_{n=-\infty}^{\infty} a_n r^n |e^{i\theta}|. \]

The proof of the above result in a more general form is contained in [15, Theorem 6.11] and [7, Theorem 10.30].

Let $\lambda_1^{(n)}, \ldots, \lambda_{N(n+1)}^{(n)}$ denote the eigenvalues of $T_n(a)$ repeated according to their algebraic multiplicity. Let $sp A$ denote the spectrum of a bounded linear operator $A$ and $trM$ denote the trace of a matrix $M$. Theorem 1.1 is equivalent to the assertion

\[ \sum_{i} \log \lambda_i^{(n)} = tr \log T_n(a) = (n + 1) \log G(a) + \log \det_1 T(a)T(a^{-1}) + o(1). \]

Widom [27] noticed that Theorem 1.1 yields even a description of the asymptotic behavior of $trf(T_n(a))$ if one replaces $f(\lambda) = \log \lambda$ by an arbitrary function $f$ analytic in an open neighborhood of the union $sp T(a) \cup sp T(\bar{a})$ (we henceforth call such $f$ simply analytic on $sp T(a) \cup sp T(\bar{a})$).

**Theorem 1.2.** (see [27, Theorem 6.2]). If $a \in (K_{2,2}^{1/2,1/2})_{N \times N}$ and if $f$ is analytic on $sp T(a) \cup sp T(\bar{a})$, then

\[ (2) \quad trf(T_n(a)) = (n + 1)G_f(a) + E_f(a) + o(1) \quad \text{as} \quad n \to \infty, \]

where

\[ G_f(a) := \frac{1}{2\pi} \int_0^{2\pi} (trf(a))(e^{i\theta})d\theta, \]

\[ E_f(a) := \frac{1}{2\pi i} \int_{\partial\Omega} \frac{d}{d\lambda} \log \det_1 T[a - \lambda]T[(a - \lambda)^{-1}]d\lambda, \]

$\det_1$ is defined in Section 2.1 and $\Omega$ is any bounded open set containing the set $sp T(a) \cup sp T(\bar{a})$ on the closure of which $f$ is analytic.

The proof of Theorem 1.2 for continuous symbols $a$ is also given in [7, Section 10.90] and in [9, Theorem 5.6]. In the scalar case ($N = 1$) Theorems 1.1 and 1.2 go back to Gabor Szegő (see [13] and historical remarks in [5, 6, 7, 15, 24]).
1.3. Smoothness effects. Fisher and Hartwig [11] were probably the first to draw due attention to higher order correction terms in asymptotic formulas for Toeplitz determinants. Böttcher and Silbermann [4] obtained analogs of Theorem 1.1 for symbols belonging to Hölder-Zygmund spaces $C_{N \times N}^\gamma$, $0 < \gamma < \infty$. If $\gamma > 1/2$, then $C_{N \times N}^\gamma$ is properly contained in $(K_{2,2}^{1/2,1/2})_{N \times N}$, and for $a \in C_{N \times N}^\gamma$, formula (1) is then valid with $o(1)$ replaced by $O(n^{1-2\gamma})$. Nowadays this result can be proved almost immediately by using the so-called Geronimo-Case-Borodin-Okounkov formula (see [5]). The author [18] proved that if $\gamma > 1/2$ and $a \in C_{N \times N}^\gamma$, then (2) holds with $o(1)$ replaced by $O(n^{1-2\gamma})$. That is, for very smooth symbols the remainders in (1) and (2) go to zero with high speed (depending on the smoothness).

On the other hand, Böttcher and Silbermann [4] (see also [5, Sections 6.15–6.20] and [7, Sections 10.34–10.38]) observed that if $0 < \gamma \leq 1/2$, then (1) requires a correction involving additional terms and regularized operator determinants. This is the effect of “insufficient smoothness”. They also studied the same problems for Wiener algebras with power weights [4], [5, Sections 6.15–6.20], [7, Sections 10.34–10.38]. Recently the author [16] extended their higher order versions of Theorem 1.1 to Wiener algebras with general weights satisfying natural submultiplicativity, monotonicity, and regularity conditions. Corresponding higher order asymptotic trace formulas are proved in [17] (see also [7, Section 10.91]).

Very recently, it was observed in [9] that the approach of [4] with some improvements of [16] is powerful enough to deliver higher order asymptotic formulas for Toeplitz determinants with symbols in generalized Krein algebras $(K_{p,q}^{a,b})_{N \times N}$ with $1 < p, q < \infty$, $0 < \alpha, \beta < 1$, and $1/p + 1/q = \alpha + \beta \in (0, 1)$. This is another example of “insufficient smoothness” because one cannot guarantee that $T(a)T(a^{-1}) - I$ is of trace class whenever $a \in (K_{p,q}^{a,b})_{N \times N}$. Notice that generalized Krein algebras contain discontinuous functions in contrast to Hölder-Zygmund spaces and weighted Wiener algebras, which consist of continuous functions only.

1.4. About this paper. In this paper, we will study asymptotics of Toeplitz matrices with symbols in generalized Hölder spaces following the approach of [4]. Our results improve earlier results by Böttcher and Silbermann for $C_{N \times N}^\gamma$, $0 < \gamma < 1$, because the scale of generalized Hölder spaces is finer than the scale of Hölder spaces $C^\gamma$, $0 < \gamma < 1$ (although we will not consider generalizations of the case $\gamma \geq 1$).

The paper is organized as follows. Section 2 contains definitions of Schatten-von Neumann classes and regularized operator determinants, as well as definitions of the Bari-Stechkin class and generalized Hölder spaces $\mathcal{H}^\omega$ and their subspaces $\mathcal{H}^\omega_0$. Our main results refining Theorems 1.1 and 1.2 are stated in the end of Section 2.

In Section 3 we present an abstract approach from [4] (see also [16]) to higher order asymptotic formulas for block Toeplitz matrices. To apply these results it is necessary to check that the symbol admits canonical left and right bounded Wiener-Hopf factorizations, at least one of the factors is continuous, and some products of Hankel operators belong to the Schatten-von Neumann class $C_m(H^2_N)$ for $m \in \mathbb{N}$. In Section 4, we collect necessary information about Wiener-Hopf factorization in decomposing algebras of continuous functions and verify that the algebras $(\mathcal{H}^\omega)_{N \times N}$ and $(\mathcal{H}^\omega_0)_{N \times N}$ have the factorization property. In Section 5, we prove simple sufficient conditions for the membership in the Schatten-von Neumann classes of products of Hankel operators with symbols in $(\mathcal{H}^\omega)_{N \times N}$. These results
are based on the classical Jackson theorem on the best uniform approximation. In Section 2 we prove our asymptotic formulas on the basis of the results of Sections 3–4.

2. PRELIMINARIES AND THE MAIN RESULTS

2.1. Schatten-von Neumann classes and operator determinants. Let $H$ be a separable Hilbert space, $B(H)$ be the Banach algebra of all bounded linear operators on $H$, $C_0(H)$ be the set of all finite-rank operators, and $C_\infty(H)$ be the closed two-sided ideal of all compact operators on $H$. Given $A \in B(H)$ define $s_n(A) := \inf\{\|A - F\|_{B(H)} : F \in C_0(H), \dim F(H) \leq n\}$ for $n \in \mathbb{Z}_+$. For $1 \leq p < \infty$, the collection of all operators $K \in B(H)$ satisfying

$$\|K\|_{C_p(H)} := \left( \sum_{n \in \mathbb{Z}_+} s_n^p(K) \right)^{1/p} < \infty$$

is denoted by $C_p(H)$ and referred to as a Schatten-von Neumann class. Note that $C_\infty(H) = \{K \in B(H) : s_n(K) \to 0 \text{ as } n \to \infty\}$ and

$$\|K\|_{C_\infty(H)} = \sup_{n \in \mathbb{Z}_+} s_n(K) = \|K\|_{B(H)}.$$

The operators belonging to $C_1(H)$ are called trace class operators.

Let $A \in B(H)$ be an operator of the form $I + K$ with $K \in C_1(H)$. If $\{\lambda_j(K)\}_{j \geq 0}$ denotes the sequence of the nonzero eigenvalues of $K$ counted up to algebraic multiplicity, then the product $\prod_{j \geq 0}(1 + \lambda_j(K))$ is absolutely convergent. The determinant of $A$ is defined by

$$\det A = \det(I + K) = \prod_{j \geq 0}(1 + \lambda_j(K)).$$

If $K \in C_m(H)$, where $m \in \mathbb{N} \setminus \{1\}$, one can still define a determinant of $I + K$, but for classes larger than $C_1(H)$, the above definition requires a regularization. A simple computation (see [23, Lemma 6.1]) shows that then

$$R_m(K) := (I + K) \exp \left( \sum_{j=1}^{m-1} \frac{(-K)^j}{j} \right) - I \in C_1(H).$$

Thus, it is natural to define

$$\det_1(I + K) := \det(I + K), \quad \det_m(I + K) := \det(I + R_m(K)) \text{ for } m \in \mathbb{N} \setminus \{1\}.$$

One calls $\det_m(I + K)$ the $m$-regularized determinant of $A = I + K$. For more information about Schatten-von Neumann classes and regularized operator determinants, see [12, Chap. III–IV] and also [23].

2.2. The Bari-Stechkin class. A real-valued function $\varphi$ is said to be almost increasing on an interval $I$ of $\mathbb{R}$ if there is a positive constant $A$ such that $\varphi(x) \leq A \varphi(y)$ for all $x, y \in I$ such that $x \leq y$. One says that $\omega : (0, \pi] \to [0, \infty)$ belongs to the Bari-Stechkin class (see [11, p. 493] and [14, Chap. 2, Section 2]) if $\omega$ is almost increasing on $[0, \pi]$, $\omega(x) > 0$ for all $x \in (0, \pi]$, and

$$\lim_{x \to 0+} \omega(x) = 0, \quad \sup_{x > 0} \frac{1}{\omega(x)} \int_0^x \frac{\omega(y)}{y} \, dy < \infty, \quad \sup_{x > 0} \frac{x}{\omega(x)} \int_0^x \frac{\omega(y)}{y^2} \, dy < \infty.$$
To give an example of functions in the Bari-Stechkin class, let us define inductively the sequence of functions $\ell_k$ on $(x_k, \infty)$ by $\ell_1(x) := \log x$, $x_1 := 1$ and for $k \in \mathbb{N} \setminus \{1\}$, $\ell_k(x) := \log(\ell_{k-1}(x))$ and $x_k$ such that $\ell_{k-1}(x_k) = 1$. Elementary computations show that for every $\gamma \in (0, 1)$ and any finite sequence $\beta_1, \ldots, \beta_m \in \mathbb{R}$ there exists a set of positive constants $b_1, \ldots, b_m$ such that the function
\[
\omega(x) = x^{\gamma} \prod_{k=1}^m \ell_k^{|\beta_k|} \left( \frac{b_k}{x} \right), \quad 0 < x \leq \pi,
\]
belongs to the Bari-Stechkin class. In particular, $\omega(x) = x^{\gamma}$, $0 < \gamma < 1$, is a trivial example of a function in the Bari-Stechkin class.

2.3. Generalized Hölder spaces. The modulus of continuity of a bounded function $f : \mathbb{T} \to \mathbb{C}$ is defined by
\[
\omega(f, x) := \sup_{|h| \leq x} \sup_{y \in \mathbb{R}} |f(e^{i(y+h)}) - f(e^{iy})|, \quad 0 \leq x \leq \pi.
\]
Let $\omega$ belong to the Bari-Stechkin class. The generalized Hölder space $\mathcal{H}^\omega$ is defined as the set of all continuous functions $f : \mathbb{T} \to \mathbb{C}$ satisfying
\[
|f|_{\omega} := \sup_{0 < x \leq \pi} \frac{\omega(f, x)}{\omega(x)} < \infty.
\]
We will consider also the subspace $\mathcal{H}^\omega_0$ of functions $f \in \mathcal{H}^\omega$ such that
\[
\lim_{x \to 0+0} \frac{\omega(f, x)}{\omega(x)} = 0.
\]
It is well known that $\mathcal{H}^\omega$ and $\mathcal{H}^\omega_0$ are Banach algebras under the norm
\[
\|f\|_{\mathcal{H}^\omega} := \|f\|_C + |f|_{\omega}.
\]

2.4. Higher order asymptotic formulas for determinants. For $a \in L^\infty_N$ and $n \in \mathbb{Z}_+$, define the operators $P_n$ and $Q_n$ on $H^2_N$ by
\[
P_n : \sum_{k=0}^\infty a_k t^k \mapsto \sum_{k=0}^n a_k t^k, \quad Q_n := I - P_n.
\]
The operator $P_nT(a)P_n : P_n H^2_N \to P_n H^2_N$ may be identified with the finite block Toeplitz matrix $T_n(a) := (a_j - k)^n_{j,k=0}$.

If $\mathcal{A}$ is a unital algebra, then its group of all invertible elements is denoted by $G.A. \text{ For } 1 \leq p \leq \infty, \text{ put } \mathcal{H}^p := \{f \in L^p : f \in \mathcal{H}^p\}$. Suppose
\[
v_- \in (\mathcal{H}^\infty)_N, \quad v_+ \in H^\infty_N,
\]
\[
u_- \in G(\mathcal{H}^\infty)_N, \quad u_+ \in GH^\infty_N,
\]
and define
\[
b := v_- u_+^{-1}, \quad c := u_- v_+^{-1}.
\]

Theorem 2.1 (Main result 1). Let $\omega, \psi$ belong to the Bari-Stechkin class. Suppose $a \in L^\infty_N$ can be factored as $a = u_- u_+$ with
\[
u_- \in G(\mathcal{H}^\omega \cap \mathcal{H}^\psi)_N, \quad u_+ \in G(\mathcal{H}^\psi \cap H^\infty)_N,
\]
and suppose $T(a)$ is invertible on $H^2_N$. Then the following statements hold.

(a) The function $a$ admits a factorization $a = v_+ v_-$, where $v_- \in G(\mathcal{H}^\infty)_N$ and $v_+ \in GH^\infty_N$. 

(b) If

\[ \sum_{k=1}^{\infty} \omega \left( \frac{1}{k} \right) \psi \left( \frac{1}{k} \right) < \infty, \]

then \( T(a)T(a^{-1}) - I \) and \( T(\bar{c})T(\bar{b}) - I \) belong to \( C_1(H^2_N) \) and

\[ \lim_{n \to \infty} \frac{\det T_n(a)}{G(a)^{n+1}} = \det_1 T(a)T(a^{-1}) = \frac{1}{\det_1 T(\bar{c})T(\bar{b})}. \]

(c) If \( m \in \mathbb{N} \setminus \{1\} \) and

\[ \sum_{k=1}^{\infty} \left[ \omega \left( \frac{1}{k} \right) \psi \left( \frac{1}{k} \right) \right]^{m} < \infty, \]

then \( T(\bar{c})T(\bar{b}) - I \in C_m(H^2_N) \) and

\[ \lim_{n \to \infty} \frac{\det T_n(a)}{G(a)^{n+1}} \exp \left\{ - \sum_{j=1}^{m-1} \frac{1}{j} \left( \sum_{k=0}^{m-1} F_{n,k}(b,c) \right)^j \right\} = \frac{1}{\det_m T(\bar{c})T(\bar{b})}, \]

where

\[ F_{n,k}(b,c) := P_n T(c)Q_n (Q_n H(b)H(\bar{c})Q_n)^k Q_n T(b)P_n \quad (n,k \in \mathbb{Z}_+). \]

(d) Suppose \( m \in \mathbb{N} \setminus \{1\} \). If (8) is fulfilled and

\[ \lim_{n \to \infty} \left\{ \omega \left( \frac{1}{n} \right) \psi \left( \frac{1}{n} \right) \right]^{m} \sum_{j=1}^{n} \omega \left( \frac{1}{j} \right) \psi \left( \frac{1}{j} \right) \right\} = 0, \]

then one can remove \( F_{n,m-1}(b,c) \) in (9), that is,

\[ \lim_{n \to \infty} \frac{\det T_n(a)}{G(a)^{n+1}} \exp \left\{ - \sum_{j=1}^{m-1} \frac{1}{j} \left( \sum_{k=0}^{m-2} F_{n,k}(b,c) \right)^j \right\} = \frac{1}{\det_m T(\bar{c})T(\bar{b})}. \]

(e) If \( m \in \mathbb{N} \) and (8) is fulfilled, then there exists a nonzero constant \( E(a) \) such that

\[ \log \det T_n(a) = (n+1) \log G(a) + \log E(a) \]

\[ + \text{tr} \left[ \sum_{l=1}^{n} \sum_{j=1}^{m-1} \frac{1}{j} \left( \sum_{k=0}^{m-j-1} G_{l,k}(b,c) \right)^j \right] \]

\[ + O \left( \sum_{k=n+1}^{\infty} \left[ \omega \left( \frac{1}{k} \right) \psi \left( \frac{1}{k} \right) \right]^{m} \right) \]

as \( n \to \infty \), where

\[ G_{l,k}(b,c) := P_0 T(c)Q_l (Q_l H(b)H(\bar{c})Q_l)^k Q_l T(b)P_0 \quad (l,k \in \mathbb{Z}_+). \]

(f) If, under the assumptions of part (e),

\[ u_- \in G(\mathcal{H}_0^\omega \cap H^{\infty}_{N \times N}) \quad \text{or} \quad u_+ \in G(\mathcal{H}_0^\omega \cap H^{\infty}_{N \times N}), \]

then (12) holds with \( O(\ldots) \) replaced by \( o(\ldots) \).
Let $\alpha, \beta \in (0, 1)$ and $\omega(x) = x^\alpha$, $\psi(x) = x^\beta$. If $\alpha + \beta > 1$, then (7) holds. If $\alpha + \beta > 1/m$ for some $m \in \mathbb{N} \setminus \{1\}$, then (8) and (10) are fulfilled and we arrive at the theorem of Böttcher and Silbermann [7, Theorems 10.35(ii) and 10.37(ii)] for standard Hölder spaces. It seems that part (f) is new even for standard Hölder spaces.

2.5. Refinements of the Szegő-Widom limit theorems. The case of $\omega = \psi$ in Theorem 2.1 is of particular importance. In this case we will prove the following refinement of the Szegő-Widom limit theorems.

Theorem 2.2 (Main result 2). Let $\omega$ belong to the Bari-Stechkin class and let $H$ be either $H_\omega$ or $H_0^\omega$. Suppose

\[
\sum_{k=1}^{\infty} \left[ \omega \left( \frac{1}{k} \right) \right]^2 < \infty
\]

and put

\[
\delta(n, H) := \begin{cases} 
O \left( \sum_{k=n+1}^{\infty} \left[ \omega \left( \frac{1}{k} \right) \right]^2 \right) & \text{if } H = H_\omega, \\
o \left( \sum_{k=n+1}^{\infty} \left[ \omega \left( \frac{1}{k} \right) \right]^2 \right) & \text{if } H = H_0^\omega.
\end{cases}
\]

(a) We have $H_{N \times N} \subset (K_2^{1/2,1/2})_{N \times N}$.
(b) If $a \in H_{N \times N}$ and the Toeplitz operators $T(a)$ and $T(\bar{a})$ are invertible on $H_N^2$, then (1) holds with $o(1)$ replaced by $\delta(n, H)$.
(c) If $a \in H_{N \times N}$ and $f$ is analytic on $\text{sp} T(a) \cup \text{sp} T(\bar{a})$, then (2) holds with $o(1)$ replaced by $\delta(n, H)$.

For $H_\omega = C^\gamma$ with $\gamma \in (1/2, 1)$ and $O(n^{1-2\gamma})$ in place of $\delta(n, H)$, parts (a) and (b) are already in [4] (see also [5, Sections 6.15 and 6.20] and [7, Sections 10.34 and 10.37]). Notice that the scale of generalized Hölder spaces is finer than the scale of standard Hölder spaces. For instance, for every $\gamma \in (0, 1)$ there exist functions $\omega_1$ and $\omega_2$ of the form (3) such that

\[
\bigcup_{0 < \varepsilon < 1-\gamma} C^{\gamma+\varepsilon} \subset H_{\omega_1} \subset C^\gamma \subset H_{\omega_2} \subset \bigcap_{0 < \varepsilon < \gamma} C^{\gamma-\varepsilon},
\]

where each of the embeddings is proper (see [14, Section II.3]). Hence, Theorems 2.1 and 2.2 refine corresponding results for standard Hölder spaces.

3. Higher order asymptotic formulas: the approach of Böttcher and Silbermann

3.1. Asymptotic formulas involving regularized operator determinants. The following result goes back to Böttcher and Silbermann [4] (see also [5, Sections 6.15 and 6.20] and [7, Sections 10.34 and 10.37]).

Theorem 3.1. Suppose $a \in L_N^{\infty} \subset C_{N \times N}$ satisfies the following assumptions:

(i) there are two factorizations $a = u_- u_+ = v_+ v_-$, where $u_-, v_- \in G(H_\infty^{\infty})_{N \times N}$ and $u_+, v_+ \in GH_{N \times N}^\infty$;
(ii) $u_- \in C_{N \times N}$ or $u_+ \in C_{N \times N}$.

Then the following statements are true.
(a) If \( H(a)H(\overline{a}^{-1}) \in C_1(H_N^2) \), then
\[
\lim_{n \to \infty} \frac{\det T_n(a)}{G(a)^{n+1}} = \det_1 T(a)T(a^{-1}).
\]

(b) If \( H(b)H(\overline{c}) \) and \( H(\overline{c})H(b) \) belong to \( C_m(H_N^2) \) for some \( m \in \mathbb{N} \), then (9) is fulfilled.

(c) If \( H(b)H(\overline{c}) \) and \( H(\overline{c})H(b) \) belong to \( C_m(H_N^2) \) for some \( m \in \mathbb{N} \setminus \{1\} \) and
\[
\lim_{n \to \infty} \text{tr} F_{n,m-1}(b,c) = 0,
\]
then (11) holds.

Proof. Part (a) follows from [7, Corollary 10.27]. Part (b) is proved in the present form in [16, Theorem 15]. Part (c) follows from part (b) and [16, Propositions 6,13, and 14].

Notice that hypothesis (ii) can be replaced by a weaker hypothesis (see [7, Section 10.34]), which allows us to work with two discontinuous factors \( u_- \) and \( u_+ \). This is useful in the case of generalized Krein algebras \((K^{\alpha,\beta})_{N \times N}\) (see [3]).

3.2. Decomposition of the logarithm of Toeplitz determinants. The following lemma is an important step in the proof of Theorems 2.1(e), (f) and Theorem 2.2. It was obtained in [3] (see also [4, Section 6.16] and [7, Section 10.34]).

Lemma 3.2. Suppose \( a \in L_N^{\infty} \) satisfies hypotheses (i) and (ii) of Theorem 3.1. Suppose for all sufficiently large \( n \) (say, \( n \geq n_0 \)) there exists a decomposition
\[
\text{tr} \log \left\{ I - \sum_{k=0}^{\infty} G_{n,k}(b,c) \right\} = -\text{tr} M_n + s_n,
\]
where \( \{M_n\}_{n=n_0}^{\infty} \) is a sequence of \( N \times N \) matrices and \( \{s_n\}_{n=n_0}^{\infty} \) is a sequence of complex numbers. If \( \sum_{n=n_0}^{\infty} |s_n| < \infty \), then there exists a constant \( E(a) \neq 0 \), depending on \( \{M_n\}_{n=n_0}^{\infty} \) and arbitrarily chosen \( N \times N \) matrices \( M_1, \ldots, M_{n_0-1} \), such that for all \( n \geq n_0 \),
\[
\log \det T_n(a) = (n+1) \log G(a) + \text{tr}(M_1 + \ldots M_n) + \log E(a) + \sum_{k=n+1}^{\infty} s_k.
\]

4. Wiener-Hopf factorization in decomposing algebras of continuous functions

4.1. Definitions and general theorems. Let \( \mathcal{A} \) be a Banach algebra continuously embedded in \( C \). Suppose \( \mathcal{A} \) contains the set of all rational functions without poles on \( T \) and \( \mathcal{A} \) is inverse closed in \( C \), that is, if \( a \in \mathcal{A} \) and \( a(t) \neq 0 \) for all \( t \in T \), then \( a^{-1} \in \mathcal{A} \). The sets \( \mathcal{A}_- := \mathcal{A} \cap H^\infty \) and \( \mathcal{A}_+ := \mathcal{A} \cap H^\infty \) are subalgebras of \( \mathcal{A} \). The algebra \( \mathcal{A} \) is said to be decomposing if every function \( a \in \mathcal{A} \) can be represented in the form \( a = a_- + a_+ \) where \( a_\pm \in \mathcal{A}_\pm \).

Let \( \mathcal{A} \) be a decomposing algebra. A matrix function \( a \in \mathcal{A}_{N \times N} \) is said to admit a right (resp. left) Wiener-Hopf factorization in \( \mathcal{A}_{N \times N} \) if it can be represented in the form \( a = a_- Da_+ \) (resp. \( a = a_+ Da_- \)), where
\[
a_\pm \in G(\mathcal{A}_\pm)_{N \times N}, \quad D(t) = \text{diag}\{t^{\kappa_1}, \ldots, t^{\kappa_N}\}, \quad \kappa_i \in \mathbb{Z}, \quad \kappa_1 \leq \cdots \leq \kappa_N.
\]
The integers $\kappa_i$ are usually called the right (resp. left) partial indices of $a$; they can be shown to be uniquely determined by $a$. If $\kappa_1 = \cdots = \kappa_N = 0$, then the respective Wiener-Hopf factorization is said to be canonical.

The following result was obtained by Budjanu and Gohberg [9, Theorem 4.3] and it is contained in [10, Chap. II, Corollary 5.1] and in [20, Theorem 5.7].

**Theorem 4.1.** Suppose the following two conditions hold for the algebra $A$:

(a) the Cauchy singular integral operator

$$ (S \varphi)(t) := \frac{1}{\pi i} v.p. \int_\mathbb{T} \frac{\varphi(\tau)}{\tau - t} d\tau \quad (t \in \mathbb{T}) $$

is bounded on $A$;

(b) for any function $a \in A$, the operator $aS - SaI$ is compact on $A$.

Then every matrix function $a \in A_{N \times N}$ such that $\det a(t) \neq 0$ for all $t \in \mathbb{T}$ admits a right Wiener-Hopf factorization in $A_{N \times N}$.

Notice that (a) holds if and only if $A$ is a decomposing algebra.

The following theorem follows from a more general result due to Shubin (see [20, Theorem 6.15]).

**Theorem 4.2.** Let $A$ be a decomposing algebra and let $\| \cdot \|$ be a norm in the algebra $A_{N \times N}$. Suppose $a, d \in A_{N \times N}$ admit canonical right and left Wiener-Hopf factorizations in the algebra $A_{N \times N}$. Then for every $\varepsilon > 0$ there exists a $\delta > 0$ such that if $\|a - d\| < \delta$, then for every canonical right Wiener-Hopf factorization $a = a_+^{(r)} a_-^{(r)}$ and for every canonical left Wiener-Hopf factorization $a = a_+^{(l)} a_-^{(l)}$ one can choose a canonical right Wiener-Hopf factorization $d = d_+^{(r)} d_-^{(r)}$ and a canonical left Wiener-Hopf factorization $d = d_+^{(l)} d_-^{(l)}$ such that

$$ \|a_+^{(r)} - d_+^{(r)}\| < \varepsilon, \quad \|a_-^{(r)} - d_-^{(r)}\| < \varepsilon, $$

$$ \|a_+^{(l)} - d_+^{(l)}\| < \varepsilon, \quad \|a_-^{(l)} - d_-^{(l)}\| < \varepsilon. $$

**4.2. Verification of the hypotheses of Theorem 4.1 for generalized Hölder spaces.**

**Theorem 4.3.** Let $\omega$ belong to the Bari-Stechkin class and let $H$ be either $H^\omega$ or $H^\omega_0$. Then

(a) $a \in H$ is invertible in $H$ if and only if $a(t) \neq 0$ for all $t \in \mathbb{T}$;

(b) $S$ is bounded on $H$;

(c) for $a \in H$, the operator $aS - SaI$ is compact on $H$.

**Proof.** (a) Obviously, $GH \subset GC$. Conversely, if $f \in GC$, then for all $x \in (0, \pi]$,

$$ \omega(1/f, x) \leq \|1/f\|_C^2 \omega(f, x). $$

From this inequality we see that if $f \in GC \cap H$, then $1/f \in H$. Part (a) is proved.

(b) For $H^\omega$ this result follows from the well known Zygmund estimate (see [28] and also [11, p. 492], [13, p. 10]):

$$ \omega(Sf, x) \leq c \int_0^x \omega(f, y) \frac{dy}{y} + cx \int_x^\pi \omega(f, y) \frac{dy}{y^2}, \quad 0 < x \leq \pi, $$

with a positive constant $c$ independent of $f \in H^\omega$. For a self-contained proof of the boundedness of $S$ on $H^\omega$ (in a more general situation of moduli of smoothness $\omega_\alpha(f, x)$ of order $\alpha > 0$), see S. Samko and A. Yakubov [22, Theorem 2].
If \( f \in \mathcal{H}_0^\omega \) and
\[
F_1(f, x) := \int_0^x \frac{\omega(f, y)}{y} dy, \quad F_2(f, x) := x \int_x^\infty \frac{\omega(f, y)}{y^2} dy,
\]
then, by [14, Section IV.4, Lemma 1],
\[
(15) \lim_{x \to 0^+} \frac{F_1(f, x)}{\omega(x)} = \lim_{x \to 0^+} \frac{F_2(f, x)}{\omega(x)} = 0.
\]
From (14) and (15) it follows that \( Sf \in \mathcal{H}_0^\omega \) whenever \( f \in \mathcal{H}_0^\omega \). That is, \( S \) is bounded on \( \mathcal{H}_0^\omega \), too. Part (b) is proved.

(c) For \( a \in \mathcal{H}^\omega \), the compactness of \( aS - SaI \) on \( \mathcal{H}^\omega \) was proved by Tursunkulov [26] (see also a survey by N. Samko [21, Corollary 4.8]).

If \( a \in \mathcal{H}_0^\omega \), then \( aS - SaI \) is bounded on \( \mathcal{H}_0^\omega \) by part (b) and is compact on \( \mathcal{H}^\omega \) by what has just been said above. Since \( \mathcal{H}_0^\omega \subset \mathcal{H}^\omega \), it is easy to see that the operator \( aS - SaI \) is also compact on \( \mathcal{H}_0^\omega \).

\[\square\]

4.3. Wiener-Hopf factorization in generalized Hölder spaces.

**Theorem 4.4.** Let \( \omega \) belong to the Bari-Stechkin class and let \( \mathcal{H} \) be either \( \mathcal{H}^\omega \) or \( \mathcal{H}_0^\omega \). Suppose \( a \in \mathcal{H}_{N \times N} \).

(a) If \( T(a) \) is invertible on \( \mathcal{H}_N^2 \), then \( a \) admits a canonical right Wiener-Hopf factorization in \( \mathcal{H}_{N \times N} \).

(b) If \( T(\overline{a}) \) is invertible on \( \mathcal{H}_N^2 \), then \( a \) admits a canonical left Wiener-Hopf factorization in \( \mathcal{H}_{N \times N} \).

**Proof.** We follow the proof of [13, Theorem 2.4].

(a) If \( T(a) \) is invertible on \( \mathcal{H}_N^2 \), then \( \det a(t) \neq 0 \) for all \( t \in T \) (see, e.g., [10, Chap. VII, Proposition 2.1]). Then, by [10, Chap. VII, Theorem 3.2], the matrix function \( a \) admits a canonical right generalization factorization in \( L_N^2 \), that is, \( a = a_{-} a_{+} \), where \( a_{\pm}^\pm \in \mathcal{H}_N^2 \), \( a_{\pm}^\pm \in \mathcal{H}_{N \times N}^2 \) (and, moreover, the operator \( a_{-} Pa_{-}^{-1} I \) is bounded on \( L_N^2 \)).

On the other hand, from Theorems 4.1 and 4.2 it follows that \( a \in \mathcal{H}_{N \times N} \) admits a right Wiener-Hopf factorization \( a = u_{-} D u_{+} \) in \( \mathcal{H}_{N \times N} \). Then
\[
\begin{align*}
  w_{\pm}^\pm &\in (\mathcal{H}_{-})_{N \times N} \subset (\mathcal{H}_N^2)_{N \times N}, \quad w_{\mp}^\pm \in (\mathcal{H}_{+})_{N \times N} \subset H_{N \times N}^2, \\
  u_{\pm}^\pm &\in \mathcal{H}_{N \times N}^2, \quad u_{\mp}^\pm \in \mathcal{H}_{N \times N}^2,
\end{align*}
\]
that is, \( a = u_{-} D u_{+} \) is a right generalization factorization in \( L_N^2 \). By the uniqueness of the partial indices in a right generalization factorization in \( L_N^2 \) (see, e.g., [20, Corollary 2.1]), \( D = 1 \). Part (a) is proved.

(b) In view of Theorem 4.3(a), \( a^{-1} \in \mathcal{H}_{N \times N} \). By [7, Proposition 7.19(b)], the invertibility of \( T(\overline{a}) \) on \( \mathcal{H}_N^2 \) is equivalent to the invertibility of \( T(a^{-1}) \) on \( \mathcal{H}_N^2 \). In view of part (a), there exist \( f_{\pm} \in G(H_{\pm})_{N \times N} \) such that \( a^{-1} = f_{-} f_{+} \). Put \( v_{\pm} := f_{\pm}^{-1} \). Then \( v_{\pm} \in G(H_{\pm})_{N \times N} \) and \( a = v_{+} v_{-} \) is a canonical left Wiener-Hopf factorization in \( \mathcal{H}_{N \times N} \).

\[\square\]

5. Some applications of approximation theory

5.1. The best uniform approximation. For \( n \in \mathbb{Z}_+ \), let \( \mathcal{P}^n \) be the set of all Laurent polynomials of the form
\[
p(t) = \sum_{j=-n}^{n} \alpha_j t^j, \quad \alpha_j \in \mathbb{C}, \quad t \in \mathbb{T}.
\]
By the Chebyshev theorem (see, e.g., [23 Section 2.2.1]), for \( f \in C \) and \( n \in \mathbb{Z}_+ \), there is a Laurent polynomial \( p_n(f) \in \mathcal{P}^n \) such that
\[
\|f - p_n(f)\|_C = \inf_{p \in \mathcal{P}^n} \|f - p\|_C.
\]
Each such polynomial \( p_n(f) \) is called a polynomial of best uniform approximation.

By the Jackson theorem (see, e.g., [23 Section 5.1.2]), there exists a constant \( A > 0 \) such that for all \( f \in C \) and all \( n \in \mathbb{Z}_+ \),
\[
\inf_{p \in \mathcal{P}^n} \|f - p\|_C \leq A\omega \left( \frac{1}{n+1} \right).
\]

5.2. Norms of truncations of Toeplitz and Hankel operators. Let \( X \) be a Banach space. For definiteness, let the norm of \( a \) on \( X \) be given by
\[
\|a\|_{X_{N \times N}} := N \max_{1 \leq \alpha, \beta \leq N} |a_{\alpha, \beta}|.
\]

We will simply write \( \|a\|_\infty \), \( \|a\|_C \), and \( \|a\|_\omega \) instead of \( \|a\|_{L_\infty^{N \times N}} \), \( \|a\|_{C_{N \times N}} \), and \( \|a\|_{(H)_{N \times N}} \), respectively. Denote by \( \|A\| \) the norm of a bounded linear operator \( A \) on \( H_\infty^2 \).

Put \( \Delta_0 := P_0 \) and \( \Delta_j := P_j - P_{j-1} \) for \( j \in \{0, \ldots, n\} \).

**Lemma 5.1.** Let \( n \in \mathbb{Z}_+ \). Suppose \( v_\pm \) and \( u_\pm \) satisfy (11), (15), and \( u_\pm^1 \in C_{N \times N} \). Then there exists a positive constant \( A_N \) depending only on \( N \) such that for all \( n \in \mathbb{Z}_+ \) and all \( j \in \{0, \ldots, n\} \),
\[
\|Q_n T(b) \Delta_j\| \leq A_N \|v_\pm\|_\infty \max_{1 \leq \alpha, \beta \leq N} \omega \left( \frac{[u_\pm^{-1}]_{\alpha, \beta}}{n - j + 1} \right),
\]
\[
\|Q_n T(c) Q_n\| \leq A_N \|v_\pm\|_\infty \max_{1 \leq \alpha, \beta \leq N} \omega \left( \frac{[u_\pm^{-1}]_{\alpha, \beta}}{n + 1} \right),
\]
\[
\|Q_n H(b)\| \leq A_N \|v_\pm\|_\infty \max_{1 \leq \alpha, \beta \leq N} \omega \left( \frac{[u_\pm^{-1}]_{\alpha, \beta}}{n + 1} \right),
\]
\[
\|H(\tilde{c}) Q_n\| \leq A_N \|v_\pm\|_\infty \max_{1 \leq \alpha, \beta \leq N} \omega \left( \frac{[u_\pm^{-1}]_{\alpha, \beta}}{n + 1} \right).
\]

**Proof.** The idea of the proof is borrowed from [7 Theorem 10.35(ii)] (see also [18 Proposition 3.2]). Since \( u_\pm^1, v_\pm \in H_\infty^2 \) and \( u_\pm, v_\pm \in (H_\infty)_{N \times N} \), by [7 Proposition 2.14],
\[
T(b) = T(v_-) T(u_+^{-1}), \quad T(c) = T(u_-^{-1}) T(v_+),
\]
\[
H(b) = T(v_-) H(u_+^{-1}), \quad H(\tilde{c}) = H(u_-^{-1}) T(v_+).
\]
It is easy to see that \( Q_n T(v_-) P_n = 0 \) and \( P_n T(v_+) Q_n = 0 \). Hence
\[
Q_n T(b) \Delta_j = Q_n T(v_-) Q_n T(u_+^{-1}) \Delta_j,
\]
\[
\Delta_j T(c) Q_n = \Delta_j T(u_-^{-1}) Q_n T(v_+) Q_n,
\]
\[
Q_n H(b) = Q_n T(v_-) Q_n H(u_+^{-1}),
\]
\[
H(\tilde{c}) Q_n = H(u_-^{-1}) Q_n T(v_+) Q_n.
\]
Let \( p_{n-j}(u_+^{-1}) \) and \( p_{n-j}(u_-^{-1}) \) be the polynomials in \( \mathcal{P}_{N \times N}^{n-j} \) of best uniform approximation of \( u_+^{-1} \) and \( u_-^{-1} \), respectively, where \( j \in \{0, \ldots, n\} \). Simple computations
show that
\begin{equation}
Q_n T[p_n^{-j}(u^+_-)] \Delta_j = 0, \quad \Delta_j T[p_n^{-j}(u^+_-)] Q_n = 0
\end{equation}
for all \( j \in \{0, \ldots, n \} \) and
\begin{equation}
Q_n H[p_n(u^-_+)] = 0, \quad H[(p_n(u^-_+)] Q_n = 0.
\end{equation}
From (22) and (26) we get
\[
\| Q_n T(b) \Delta_j \| \leq \| Q_n T(v_-) Q_n \| \| Q_n T[u^+_+ - p_n^{-j}(u^+_+)] \Delta_j \|
\leq \text{const} \| v_- \| \| u^+_+ - p_n^{-j}(u^+_+) \| c.
\]
Combining this inequality with (16)–(17), we arrive at (18). Inequalities (19)–(21) can be obtained in the same way by combining (26)–(27) and representations (28)–(29), respectively.

5.3. The asymptotic of the trace of \( F_{n,m-1}(b,c) \).

**Lemma 5.2.** Let \( \omega, \psi \) belong to the Bari-Stechkin class. Suppose \( v_\pm \) and \( u_\pm \) satisfy (4) and (6). If \( m \in \mathbb{N} \setminus \{1\} \) and (10) is fulfilled, then \( \text{tr} F_{n,m-1}(b,c) \rightarrow 0 \) as \( n \rightarrow \infty \).

**Proof.** Since \( \Delta_j F_{n,m-1}(b,c) \Delta_j \) is an \( N \times N \) matrix for each \( n \in \mathbb{Z}_+ \) and each \( j \in \{0, \ldots, n\} \), we have
\[
| \text{tr} \Delta_j F_{n,m-1}(b,c) \Delta_j | \leq C_N \| \Delta_j F_{n,m-1}(b,c) \Delta_j \|
\]
where \( C_N \) is a positive constant depending only on \( N \). Hence
\begin{equation}
| \text{tr} F_{n,m-1}(b,c) | = \left| \text{tr} \sum_{j=0}^{n} \Delta_j F_{n,m-1}(b,c) \Delta_j \right| \leq C_N \sum_{j=0}^{n} \| \Delta_j F_{n,m-1}(b,c) \Delta_j \|.
\end{equation}
Taking into account that \( \Delta_j F_n = P_n \Delta_j = \Delta_j \) for \( j \in \{0, \ldots, n\} \), we obtain
\begin{equation}
\| \Delta_j F_{n,m-1}(b,c) \Delta_j \| \leq \| \Delta_j T(c) Q_n \| (\| Q_n H(b) \| (\| H(c) Q_n \|)^{m-1} \| Q_n T(b) \Delta_j \|).
\end{equation}
From Lemma 5.1 and the definition of the semi-norms \( | \cdot | \omega \) and \( | \cdot | \psi \) it follows that for all \( n \in \mathbb{Z}_+ \) and all \( j \in \{0, \ldots, n\} \),
\begin{align}
\| Q_n T(b) \Delta_j \| & \leq A_N \| v_- \| \| \max_{1 \leq \alpha, \beta \leq N} \| u^+_- \| \| \alpha, \beta \| \psi \left( \frac{1}{n-j+1} \right), \\
\| \Delta_j T(c) Q_n \| & \leq A_N \| v_+ \| \| \max_{1 \leq \alpha, \beta \leq N} \| u^+_- \| \| \alpha, \beta \| \omega \left( \frac{1}{n-j+1} \right), \\
\| Q_n H(b) \| & \leq A_N \| v_- \| \| \max_{1 \leq \alpha, \beta \leq N} \| u^+_- \| \| \alpha, \beta \| \psi \left( \frac{1}{n+1} \right), \\
\| H(c) Q_n \| & \leq A_N \| v_+ \| \| \max_{1 \leq \alpha, \beta \leq N} \| u^+_- \| \| \alpha, \beta \| \omega \left( \frac{1}{n+1} \right).
\end{align}
Combining (28)–(33), we get
\[
| \text{tr} F_{n,m-1}(b,c) | = O \left( \left| \omega \left( \frac{1}{n+1} \right) \psi \left( \frac{1}{n+1} \right) \right|^{m-1} \sum_{j=1}^{n+1} \omega \left( \frac{1}{j} \right) \psi \left( \frac{1}{j} \right) \right)
\]
as \( n \rightarrow \infty \). This implies that if (10) holds, then \( \text{tr} F_{n,m-1}(b,c) \rightarrow 0 \) as \( n \rightarrow \infty \). □
5.4. Products of Hankel operators in Schatten-von Neumann classes.

**Lemma 5.3.** Let $1 \leq p < \infty$, let $\omega, \psi$ belong to the Bari-Stechkin class, and let

$$
\sum_{k=1}^{\infty} \left[ \omega \left( \frac{1}{k} \right) \psi \left( \frac{1}{k} \right) \right]^p < \infty.
$$

(a) Suppose $a \in L_{N \times N}^\infty$ admits a factorization $a = u_- u_+$ with $u_\pm$ satisfying (6). Then $H(a)H(\bar{a}^{-1}) \in C_p(H_N^2)$.

(b) Suppose $v_\pm$ and $u_\pm$ satisfy (11) and (12). Then $H(\bar{c})H(b)$ and $H(b)H(\bar{c})$ belong to $C_p(H_N^2)$.

**Proof.** This statement is proved by analogy with [17, Lemma 10.36]. Let us prove only part (a). By [17, Proposition 2.14], $H(a) = T(u_-)H(u_+)$ and $H(\bar{a}^{-1}) = T(u_+^{-1})H(u_-^*)$. For $n \in \mathbb{Z}_+$, let $p_n(u_+)$ and $p_n(u_-^*)$ be the polynomials in $P_n^{N \times N}$ of best uniform approximation of $u_+$ and $u_-^*$, respectively. Observe that

$$
\dim \text{Im} \left( T(u_-)H[p_n(u_+)] \right) \leq n + 1, \quad \dim \text{Im} \left( T(u_-^*)H[p_n(u_-^*)] \right) \leq n + 1,
$$

whence

$$
(s_{n+1}(H(a)) \leq \|T(u_-)H(u_+ - T(u_-)H[p_n(u_+)]\| \leq O(\|u_- - p_n(u_+))\|_C)
$$

and similarly

$$
(s_{n+1}(H(\bar{a}^{-1})) \leq O(\|u_-^* - p_n(u_-^*))\|_C).
$$

From [10], [17], and the definition of the seminorms $|.|_\omega$ and $|.|_\psi$ it follows that

$$
\|u_- - p_n(u_+)\|_C \leq A_N \left( \max_{1 \leq \alpha, \beta \leq N} \|u_+\|_{\alpha, \beta} \right) \psi \left( \frac{1}{n + 1} \right),
$$

(36)

$$
\|u_-^* - p_n(u_-^*)\|_C \leq A_N \left( \max_{1 \leq \alpha, \beta \leq N} \|u_-^*\|_{\alpha, \beta} \right) \omega \left( \frac{1}{n + 1} \right),
$$

(37)

where $A_N$ is a positive constant depending only on $\omega, \psi, N$. Combining (36)–(37), we get

$$
(s_n(H(a)) = O(\psi(1/n)), \quad s_n(H(\bar{a}^{-1})) = O(\omega(1/n)) \quad (n \in \mathbb{N}).
$$

From (38) and Horn’s theorem (see, e.g. [12, Chap. II, Theorem 4.2]) it follows that

$$
\sum_{k=1}^{\infty} s^p_k(H(a)H(\bar{a}^{-1})) \leq \sum_{k=1}^{\infty} s^p_k(H(a)) s^p_k(H(\bar{a}^{-1})) = O \left( \sum_{k=1}^{\infty} \left[ \omega \left( \frac{1}{k} \right) \psi \left( \frac{1}{k} \right) \right]^p \right),
$$

which finishes the proof of part (a). Part (b) is proved similarly. \qed

6. Proofs of the main results

6.1. Decomposition of the trace of the logarithm of one matrix series.

**Lemma 6.1.** Let $\omega, \psi$ belong to the Bari-Stechkin class and let $\Sigma$ be a compact set in the complex plane. Suppose

$$
v_- : \Sigma \to (H_\infty^\infty)^{N \times N}, \quad v_+ : \Sigma \to H_\infty^{N \times N},
$$

$$
u_-^\pm : \Sigma \to (H^\omega \cap H_\infty^\infty)^{N \times N}, \quad u_+^\pm : \Sigma \to (H^\psi \cap H_\infty^\infty)^{N \times N}
$$


are continuous functions. If \( m \in \mathbb{N} \), then there exist a constant \( C_m \in (0, \infty) \) and a number \( n_0 \in \mathbb{N} \) such that for all \( \lambda \in \Sigma \) and all \( n \geq n_0 \),

\[
\text{tr} \{ I - \sum_{k=0}^{\infty} G_{n,k}(b(\lambda), c(\lambda)) \} + \text{tr} \left[ \sum_{j=1}^{m-1} \left( \sum_{k=0}^{m-j-1} G_{n,k}(b(\lambda), c(\lambda)) \right)^j \right] = s_n(\lambda)
\]

and

\[
|s_n(\lambda)| \leq C_m \left( \|v_-(\lambda)\|_\infty \|v_+(\lambda)\|_\infty \right)^m \\
\times \left[ \max_{1 \leq \alpha, \beta \leq N} \omega \left( [u_-(\lambda)]_{\alpha, \beta}, \frac{1}{n+1} \right) \right]^m \\
\times \left[ \max_{1 \leq \alpha, \beta \leq N} \omega \left( [u_+(\lambda)]_{\alpha, \beta}, \frac{1}{n+1} \right) \right]^m.
\]

**Proof.** From Lemma 5.1 it follows that

\[
\|G_{n,k}(b(\lambda), c(\lambda))\| \leq (A_N^2 \|v_-(\lambda)\|_\infty \|v_+(\lambda)\|_\infty)^{k+1} \\
\times \left[ \max_{1 \leq \alpha, \beta \leq N} \omega \left( [u_-(\lambda)]_{\alpha, \beta}, \frac{1}{n+1} \right) \right]^{k+1} \\
\times \left[ \max_{1 \leq \alpha, \beta \leq N} \omega \left( [u_+(\lambda)]_{\alpha, \beta}, \frac{1}{n+1} \right) \right]^{k+1}.
\]

for all \( n, k \in \mathbb{Z}_+ \) and all \( \lambda \in \Sigma \). Moreover,

\[
A_N^2 \|v_-(\lambda)\|_\infty \|v_+(\lambda)\|_\infty \\
\times \left[ \max_{1 \leq \alpha, \beta \leq N} \omega \left( [u_-(\lambda)]_{\alpha, \beta}, \frac{1}{n+1} \right) \right] \left[ \max_{1 \leq \alpha, \beta \leq N} \omega \left( [u_+(\lambda)]_{\alpha, \beta}, \frac{1}{n+1} \right) \right] \\
\leq A_N^2 \max_{\lambda \in \Sigma} (\|v_-(\lambda)\|_\infty \|v_+(\lambda)\|_\infty \|u_-(\lambda)\|_\omega \|u_+(\lambda)\|_\omega) \omega (\frac{1}{n+1}) \psi (\frac{1}{n+1}).
\]

Since \( \omega(1/n) \to 0 \) and \( \psi(1/n) \to 0 \) as \( n \to \infty \), there exists a number \( n_0 \in \mathbb{N} \) such that the left-hand side of the latter inequality is less than one for all \( \lambda \in \Sigma \) and all \( n \geq n_0 \). Now the proof can be developed by analogy with [17, Proposition 3.3].

**6.2. Proof of Theorem 2.1**

**Proof of part (a).** Since \( \omega \) and \( \psi \) belong to the Bari-Stechkin class, there exist \( \alpha, \beta \in (0, 1) \) such that \( \omega(x)/x^\alpha \) and \( \psi(x)/x^\beta \) are almost increasing (see [1] Lemma 2 or [14, p. 54]). Hence there exists a constant \( A > 0 \) such that \( \omega(x) \leq Ax^\gamma \) and \( \psi(x) \leq Ax^\delta \) for all \( x \in (0, \pi] \), where \( \gamma := \min(\alpha, \beta) \in (0, 1) \). Therefore \( u_- \in (H^\gamma)_{N \times N} \subset C_{\gamma_{N \times N}} \) and \( u_+ \in (H^\delta)_{N \times N} \subset C_{\delta_{N \times N}} \), where \( C^\gamma \) is the standard Hölder space generated by \( h(x) = x^\gamma \). Since \( T(a) \) is invertible on \( H^2_N \) and \( a = u_- u_+ \in C_{\gamma_{N \times N}} \), by Theorem 2.1(b), the function \( a \) admits a canonical left Wiener-Hopf factorization \( a = v_+ v_- \in C_{\gamma_{N \times N}} \). In particular, \( v_- \in G(H^\gamma)_{N \times N} \) and \( v_+ \in GH_{N \times N}^\delta \).

**Proof of parts (b) and (c).** From Theorem 2.1(a) it follows that hypotheses (i) and (ii) of Theorem 3.1 are satisfied. Suppose \( m \in \mathbb{N} \) and (8) holds. In view of Lemma 5.3 and [7, Proposition 2.14],

\[
I - T(a)T(a^{-1}) = H(a)H(a^{-1}) \in C_m(H^2_N), \\
I - T(b)T(b) = H(b)H(b) \in C_m(H^2_N), \quad \text{and} \\
H(b)H(b) \in C_m(H^2_N).
\]

Hence Theorems 2.1(b) and 2.1(c) follow from Theorems 3.1(a) and 3.1(b).
From (44) and (45) it follows that for all $n$,

$$\text{tr} \log \left\{ I - \sum_{k=0}^{\infty} G_{n,k}(b,c) \right\} = -\text{tr} \left[ \sum_{j=1}^{m-1} \frac{m-j-1}{j} \left( \sum_{k=0}^{m-j-1} G_{n,k}(b,c) \right)^j \right] + s_n,$$

where

$$(40) \quad |s_n| \leq C_m \left[ \|v_-\|_{\infty} \|v_+\|_{\infty} \|u_-^{-1}\|_{\omega} \|u_+^{-1}\|_{\omega} \left( \frac{1}{n+1} \right) \psi \left( \frac{1}{n+1} \right) \right]^m.$$

From (39) and (40) we get $\sum_{n=n_0}^{\infty} s_n < \infty$. Applying Lemma 3.2 to the decomposition (39), we conclude that there exists a constant $E(\alpha) \neq 0$ such that for all $n \geq n_0$,

$$\log \det T_n(a) = (n+1) \log G(a) + \log E(\alpha)$$

$$+ \text{tr} \left[ \sum_{\ell=1}^{n} \sum_{j=1}^{m-1} \frac{1}{j} \left( \sum_{k=0}^{m-j-1} G_{\ell,k}(b,c) \right)^j \right] + \sum_{k=n+1}^{\infty} s_k.$$

From (40) we get

$$\sum_{k=n+1}^{\infty} s_k = O \left( \sum_{k=n+1}^{\infty} \left[ \left( \frac{1}{k} \right) \psi \left( \frac{1}{k} \right) \right]^m \right) \quad (n \to \infty).$$

Combining (41) and (42), we arrive at (12). Part (e) is proved.

Proof of part (f). In view of (11), it is sufficient to show that

$$\sum_{k=n+1}^{\infty} s_k = O \left( \sum_{k=n+1}^{\infty} \left[ \left( \frac{1}{k} \right) \psi \left( \frac{1}{k} \right) \right]^m \right) \quad (n \to \infty).$$

By Lemma 6.3 for all $k \geq n_0$,

$$|s_k| \leq C_m \left( \|v_-\|_{\infty} \|v_+\|_{\infty} \right)^m$$

$$\times \left[ \max_{1 \leq \alpha, \beta \leq N} \omega \left( [u_-^{-1}]_{\alpha,\beta}, \frac{1}{k+1} \right) \right]^m$$

$$\times \left[ \max_{1 \leq \alpha, \beta \leq N} \omega \left( [u_+^{-1}]_{\alpha,\beta}, \frac{1}{k+1} \right) \right]^m.$$

If $u_- \in G(H_0^{\omega} \cap H_\infty^{\omega})_{N \times N}$, then for every $\varepsilon > 0$ there exists a number $n_1(\varepsilon) \geq n_0$ such that for all $k \geq n_1(\varepsilon)$,

$$\max_{1 \leq \alpha, \beta \leq N} \omega \left( [u_-^{-1}]_{\alpha,\beta}, \frac{1}{k+1} \right) < \varepsilon \omega \left( \frac{1}{k+1} \right).$$

From (41) and (43) it follows that for all $n \geq n_1(\varepsilon)$,

$$\sum_{k=n+1}^{\infty} |s_k| \leq \varepsilon^m C_m \left( \|v_-\|_{\infty} \|v_+\|_{\infty} \right)^m \sum_{k=n+1}^{\infty} \left[ \left( \frac{1}{k} \right) \psi \left( \frac{1}{k} \right) \right]^m,$$
that is, (43) holds. If \( u_+ \in G(H_0^N \cap H^\infty)_{N \times N} \), then one can show as above that (43) is fulfilled.

6.3. Auxiliary lemma.

Lemma 6.2. Let \( \omega \) belong to the Bari-Stechkin class. If \( \Sigma \) is a compact set in the complex plane and \( a : \Sigma \rightarrow (H_0^\infty)_{N \times N} \) is a continuous function, then

\[
\lim_{n \to \infty} \left\{ \omega \left( \frac{1}{n} \right) \right\}^{-1} \sup_{\lambda \in \Sigma} \max_{1 \leq \alpha, \beta \leq N} \omega \left( |a(\lambda)|_{\alpha, \beta}, \frac{1}{n} \right) = 0.
\]

Proof. Assume the contrary. Then there exist a constant \( C > 0 \) and a sequence \( \{n_k\}_{k=1}^\infty \) such that

\[
\lim_{k \to \infty} \left\{ \omega \left( \frac{1}{n_k} \right) \right\}^{-1} \sup_{\lambda \in \Sigma} \max_{1 \leq \alpha, \beta \leq N} \omega \left( |a(\lambda)|_{\alpha, \beta}, \frac{1}{n_k} \right) = C.
\]

Hence there exist a number \( k_0 \in \mathbb{N} \) and a sequence \( \{\lambda_k\}_{k=k_0}^\infty \) such that for all \( k \geq k_0 \),

\[
(46) \quad \left[ \omega \left( \frac{1}{n_k} \right) \right]^{-1} \max_{1 \leq \alpha, \beta \leq N} \omega \left( |a(\lambda_k)|_{\alpha, \beta}, \frac{1}{n_k} \right) \geq \frac{C}{2} > 0.
\]

Since \( \{\lambda_k\}_{k=k_0}^\infty \) is bounded, there is its convergent subsequence \( \{\lambda_{k_j}\}_{j=1}^\infty \). Let \( \lambda_0 \) be the limit of this subsequence. Clearly, \( \lambda_0 \in \Sigma \) because \( \Sigma \) is closed. Since the function \( a : \Sigma \rightarrow (H_0^\infty)_{N \times N} \) is continuous at \( \lambda_0 \), for every \( \varepsilon \in (0, C/2) \), there exists a \( \Delta > 0 \) such that \( |\lambda - \lambda_0| < \Delta \), \( \lambda \in \Sigma \) implies \( \|a(\lambda) - a(\lambda_0)\|_\omega < \varepsilon \). Because \( \lambda_{k_j} \rightarrow \lambda_0 \) as \( j \to \infty \), for that \( \Delta \) there exists a number \( J \in \mathbb{N} \) such that \( |\lambda_{k_j} - \lambda_0| < \Delta \) for all \( j \geq J \), and thus

\[
(47) \quad \|a(\lambda_{k_j}) - a(\lambda_0)\|_\omega < \varepsilon \quad \text{for all} \quad j \geq J.
\]

On the other hand, (46) implies that

\[
(48) \quad \left[ \omega \left( \frac{1}{n_{k_j}} \right) \right]^{-1} \max_{1 \leq \alpha, \beta \leq N} \omega \left( |a(\lambda_{k_j})|_{\alpha, \beta}, \frac{1}{n_{k_j}} \right) \geq \frac{C}{2} > 0 \quad \text{for all} \quad j \geq J.
\]

It is easy to see that if \( f, g \in \mathcal{H}^\omega \), then for all \( x \in (0, \pi] \),

\[
\frac{\omega(f, x)}{\omega(x)} \leq \frac{\omega(g, x)}{\omega(x)} + |f - g|_\omega.
\]

Hence, for all \( j \geq J \),

\[
(49) \quad \left[ \omega \left( \frac{1}{n_{k_j}} \right) \right]^{-1} \max_{1 \leq \alpha, \beta \leq N} \omega \left( |a(\lambda_{k_j})|_{\alpha, \beta}, \frac{1}{n_{k_j}} \right)
\]

\[
\leq \left[ \omega \left( \frac{1}{n_{k_j}} \right) \right]^{-1} \max_{1 \leq \alpha, \beta \leq N} \omega \left( |a(\lambda_0)|_{\alpha, \beta}, \frac{1}{n_{k_j}} \right) + \|a(\lambda_{k_j}) - a(\lambda_0)\|_\omega.
\]

From (47) - (49) we get for all \( j \geq J \),

\[
\left[ \omega \left( \frac{1}{n_{k_j}} \right) \right]^{-1} \max_{1 \leq \alpha, \beta \leq N} \omega \left( |a(\lambda_0)|_{\alpha, \beta}, \frac{1}{n_{k_j}} \right) \geq \frac{C}{2} - \varepsilon > 0.
\]
It follows that there exist a pair \( \alpha_0, \beta_0 \in \{1, \ldots, N\} \) and a subsequence \( \{m_s\}_{s \in \mathbb{N}} \) of \( \{n_k\}_{j=1}^\infty \) such that for all \( s \in \mathbb{N} \),

\[
\omega \left( \frac{1}{m_s} \right) = \omega \left( \frac{1}{m_s} \right) \geq \frac{C}{2} - \varepsilon > 0.
\]

This contradicts the fact that \( [a(\lambda_0)]_{\alpha_0, \beta_0} \in \mathcal{H}_0^\infty \).

\( \square \)

### 6.4. Proof of Theorem 2.2

**Proof of part (a).** Similarly to the proof of Lemma 5.3 one can show that if \( a \) belongs to \( (\mathcal{H}^\infty)_{N \times N} \), then

\[
(50) \quad s_n(H(a)) = O(\omega(1/n)), \quad s_n(H(\tilde{a})) = O(\omega(1/n)) \quad (n \in \mathbb{N}).
\]

Combining (50) and (52), we get \( H(a), H(\tilde{a}) \in C_2(H_N^2) \). It is well known that

\[
(K_{2,2}^{1/2,1/2})_{N \times N} = \left\{ a \in L_N^{\infty,\infty} : H(a), H(\tilde{a}) \in C_2(H_N^2) \right\}
\]

(see [3] Section 5.1, [7] Sections 10.8–10.11), which finishes the proof.

\( \square \)

**Proof of part (b).** By Theorem 1.4, the function \( a \) admits canonical right and left Wiener-Hopf factorizations in \( \mathcal{H}_{N \times N} \). From Theorem 2.1(b) we get

\[
(51) \quad \log \det T_n(a) = (n + 1) \log G(a) + \log \det_1 T(a)T(a^{-1}) + o(1) \quad (n \to \infty).
\]

On the other hand, from Theorem 2.1(e), (f) it follows that there exists a nonzero constant \( E(a) \) such that

\[
(52) \quad \log \det T_n(a) = (n + 1) \log G(a) + \log E(a) + \delta(n, \mathcal{H}) \quad (n \to \infty).
\]

From (51) and (52) we deduce that \( E(a) = \det_1 T(a)T(a^{-1}) \), that is, we arrive at (11) with \( o(1) \) replaced by \( \delta(n, \mathcal{H}) \).

\( \square \)

**Proof of part (c).** This statement is proved by analogy with [17] Theorem 1.5 and [18] Theorem 1.4, although the idea of this proof goes back to [27] Theorem 6.2. Let \( \Omega \) be any bounded open set containing the set \( \text{sp} T(a) \cup \text{sp} T(\tilde{a}) \) on the closure of which \( f \) is analytic and let \( \Sigma \) be a closed neighborhood of its boundary \( \partial \Omega \) such that \( \Sigma \cap (\text{sp} T(a) \cup \text{sp} T(\tilde{a})) = \emptyset \). Let \( \lambda \in \Sigma \). Then \( T(a) - \lambda I = T[a - \lambda] \) and \( T(\tilde{a}) - \lambda I = T[(a - \lambda)^{-1}] \) are invertible on \( H_N^2 \). By Theorem 4.3 \( a - \lambda \) admits canonical right and left Wiener-Hopf factorizations \( a - \lambda = u_-(\lambda)u_+(\lambda) = v_+(\lambda)v_-(\lambda) \) in \( \mathcal{H}_{N \times N} \).

Since \( a - \lambda : \Sigma \to \mathcal{H}_{N \times N} \) is a continuous function with respect to \( \lambda \), in view of Theorem 4.2 these factorizations can be chosen so that the functions

\[
u_{\pm}^1, v_{\pm}^1 : \Sigma \to (\mathcal{H} \cap H_N^\infty)_{N \times N}, \quad u_{\pm}^1, v_{\pm}^1 : \Sigma \to (\mathcal{H} \cap H^\infty)_{N \times N}
\]

are continuous. From Lemma 5.1 with \( m = 1 \) it follows that there exist a constant \( C_1 \in (0, \infty) \) and a number \( n_0 \in \mathbb{N} \) such that for all \( \lambda \in \Sigma \) and all \( n \geq n_0 \),

\[
|s_n(\lambda)| \leq C_1 \|v_-(\lambda)\|_\infty \|v_+(\lambda)\|_\infty \max_{1 \leq \alpha, \beta \leq N} \omega \left( [u_{\pm}^{-1}(\lambda)]_{\alpha, \beta}, \frac{1}{n + 1} \right) \]

\[
\times \max_{1 \leq \alpha, \beta \leq N} \omega \left( [u_+^{-1}(\lambda)]_{\alpha, \beta}, \frac{1}{n + 1} \right),
\]

where

\[
s_n(\lambda) = \text{tr} \log \left\{ I - \sum_{k=0}^{\infty} G_{n,k}(b(\lambda), c(\lambda)) \right\}.
\]
If \( a \in (\mathcal{H}^\omega)_{N \times N} \), then from (53) we get for all \( \lambda \in \Sigma \) and all \( n \geq n_0 \),

\[
|s_n(\lambda)| \leq C_1 \max_{\lambda \in \Sigma} \left( \|v_-(\lambda)\|_{\omega} \|v_+(\lambda)\|_{\omega} \|u_+^{-1}(\lambda)\|_{\omega} \right) \left[ \omega \left( \frac{1}{n+1} \right) \right]^2.
\]

If \( a \in (\mathcal{H}^\omega_0)_{N \times N} \), then from Lemma 6.2 it follows that for every \( \varepsilon > 0 \) there exists a number \( n_1(\varepsilon) \geq n_0 \) such that for all \( \lambda \in \Sigma \) and all \( n \geq n_1(\varepsilon) \),

\[
\max_{1 \leq \alpha, \beta \leq N} \omega \left( |u_\pm^{-1}(\lambda)|_{\alpha, \beta}, \frac{1}{n+1} \right) < \varepsilon \omega \left( \frac{1}{n+1} \right).
\]

Combining (55) and (55), we obtain for all \( \lambda \in \Sigma \) and all \( n \geq n_1(\varepsilon) \),

\[
|s_n(\lambda)| \leq \varepsilon^2 C_1 \max_{\lambda \in \Sigma} \left( \|v_-(\lambda)\|_{\omega} \|v_+(\lambda)\|_{\omega} \right) \left[ \omega \left( \frac{1}{n+1} \right) \right]^2.
\]

From (53) and (56) we get for all \( \lambda \in \Sigma \),

\[
\sum_{k=n+1}^{\infty} |s_k(\lambda)| \leq \text{const} \sum_{k=n+1}^{\infty} \left[ \omega \left( \frac{1}{k} \right) \right]^2 \quad \text{if} \quad a \in (\mathcal{H}^\omega)_{N \times N}, \ n \geq n_0,
\]

\[
\sum_{k=n+1}^{\infty} |s_k(\lambda)| \leq \varepsilon^2 \text{const} \sum_{k=n+1}^{\infty} \left[ \omega \left( \frac{1}{k} \right) \right]^2 \quad \text{if} \quad a \in (\mathcal{H}^\omega_0)_{N \times N}, \ n \geq n_1(\varepsilon).
\]

From Lemma 3.2 and Theorem 2.1(b) it follows that for all \( \lambda \in \Sigma \) and \( n \geq n_0 \),

\[
\log \det T_n(a - \lambda) = (n + 1) \log G(a - \lambda) + \log \det_1 T[a - \lambda][T(a - \lambda)^{-1}] + \sum_{k=n+1}^{\infty} s_k(\lambda).
\]

Multiplying this equality by \(-f'(\lambda)\) and then integrating over \( \partial \Omega \) by parts, we get

\[
\int_{\partial \Omega} f(\lambda) \frac{d}{d\lambda} \log \det T_n(a - \lambda) d\lambda = (n + 1) \int_{\partial \Omega} f(\lambda) \frac{d}{d\lambda} \log G(a - \lambda) d\lambda
\]

\[
+ 2\pi i E_f(a) - \int_{\partial \Omega} f'(\lambda) \left( \sum_{k=n+1}^{\infty} s_k(\lambda) \right) d\lambda.
\]

It was obtained in the proof of [27, Theorem 6.2] (see also [6, Theorem 5.6] and [7, Section 10.90]) that

\[
\frac{1}{2\pi i} \int_{\partial \Omega} f(\lambda) \frac{d}{d\lambda} \log \det T_n(a - \lambda) d\lambda = \text{trf}(T_n(a)),
\]

\[
\frac{1}{2\pi i} \int_{\partial \Omega} f(\lambda) \frac{d}{d\lambda} \log G(a - \lambda) d\lambda = G_f(a).
\]

From (57) and (58) it follows that

\[
- \int_{\partial \Omega} f'(\lambda) \left( \sum_{k=n+1}^{\infty} s_k(\lambda) \right) d\lambda = \delta(n, \mathcal{H}) \quad (n \to \infty).
\]

Combining (59)–(62), we arrive at (2) with \( o(1) \) replaced by \( \delta(n, \mathcal{H}) \). \( \square \)
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