From Toda to KdV

D. Bambusi∗, T. Kappeler†, T. Paul‡

Abstract
For periodic Toda chains with a large number $N$ of particles we consider states which are $N^{-2}$-close to the equilibrium and constructed by discretizing arbitrary given $C^2$–functions with mesh size $N^{-1}$. Our aim is to describe the spectrum of the Jacobi matrices $L_N$ appearing in the Lax pair formulation of the dynamics of these states as $N \to \infty$. To this end we construct two Hill operators $H_\pm$ – such operators come up in the Lax pair formulation of the Korteweg-de Vries equation – and prove by methods of semiclassical analysis that the asymptotics as $N \to \infty$ of the eigenvalues at the edges of the spectrum of $L_N$ are of the form $\pm(2 - (2N)^{-2}\lambda_n^\pm + \cdots)$ where $(\lambda_n^\pm)_{n \geq 0}$ are the eigenvalues of $H_\pm$. In the bulk of the spectrum, the eigenvalues are $o(N^{-2})$-close to the ones of the equilibrium matrix. As an application we obtain asymptotics of a similar type of the discriminant, associated to $L_N$.

1 Introduction and main results
The Toda lattice is a well-known Hamiltonian integrable system. It consists of a chain of classical particles with nearest neighbor interaction described by an exponential function. More precisely, in the setting of periodic boundary conditions with period $N \geq 2$, it is the Hamiltonian system with Hamiltonian

$$\mathcal{H} = \frac{1}{2} \sum_{n=1}^{N} p_n^2 + \sum_{n=1}^{N} e^{q_n - q_{n+1}}.$$

∗Dipartimento di Matematica, Università degli Studi di Milano, Via Saldini 50, I-20133 Milano
†Institut für Mathematik, Universität Zürich, Winterthurerstrasse 190, CH-8057 Zürich. Supported in part by the Swiss National Science Foundation.
‡CNRS and CMLS, École Polytechnique, F-91128 Palaiseau
Here \( q_n \) denotes the displacement from the equilibrium position of the \( n \)'th particle, \( p_n \) its momentum and \((q_n, p_n)\) is defined for any \( n \) in \( \mathbb{Z} \) by requiring that 
\[ (q_{i+N}, p_{i+N}) = (q_i, p_i) \] for any \( i \in \mathbb{Z} \). When expressed in Flaschka coordinates, 
\( b_n = -p_n \) and \( a_n = e^{2(q_n-q_{n+1})} \) ([7]), the Hamiltonian equations of motion associated to \( \mathcal{H} \) take a Lax pair formalism description given by
\[
\dot{L} = [B, L] \tag{1.1}
\]
where the \( N \times N \) matrices \( L = L(b,a) \) and \( B = B(a) \) are of the form
\[
\begin{pmatrix}
  b_1 & a_1 & 0 & \ldots & 0 & a_N \\
  a_1 & b_2 & a_2 & \ldots & 0 & \vdots \\
  0 & a_2 & b_3 & \ldots & 0 & \vdots \\
  \vdots & \vdots & \ddots & \ddots & \vdots & \vdots \\
  0 & \ldots & \ldots & b_{N-1} & a_{N-1} & 0 \\
  a_N & 0 & \ldots & a_{N-1} & b_N & \vdots \\
\end{pmatrix}
\quad \text{and} \quad
\begin{pmatrix}
  0 & a_1 & 0 & \ldots & 0 & -a_N \\
  -a_1 & 0 & a_2 & \ldots & 0 & 0 \\
  0 & -a_2 & 0 & \ldots & 0 & 0 \\
  \vdots & \vdots & \ddots & \ddots & \vdots & \vdots \\
  0 & \ldots & \ldots & \ldots & 0 & a_{N-1} \\
  a_N & 0 & \ldots & -a_{N-1} & 0 & \vdots \\
\end{pmatrix}
\]
respectively, with \( a = (a_n)_{1 \leq n \leq N} \in \mathbb{R}^N \) and \( b = (b_n)_{1 \leq n \leq N} \in \mathbb{R}^N \). Notice that the matrix \( L(0_N, 1_N) \) with \( b = 0_N = (0, \ldots, 0) \) and \( a = 1_N = (1, \ldots, 1) \) is an equilibrium for (1.1). We are interested in the \( N \to \infty \) asymptotics of various spectral quantities of \( L(b_N, a_N) \) for \( b_N, a_N \) of the form
\[
\begin{align*}
  b_n^N &= \varepsilon \beta\left(\frac{n}{N}\right) \\
  a_n^N &= 1 + \varepsilon \alpha\left(\frac{n}{N}\right)
\end{align*} \tag{1.2}
\]
where \( \varepsilon \) is a coupling parameter and \( \alpha, \beta \) are functions in \( C^2(\mathbb{T}, \mathbb{R}) \), i.e. 1−periodic \( C^2 \)−functions with \( [\alpha] = [\beta] = 0 \) with \([\alpha]\) denoting the mean of \( \alpha, \ [\alpha] = \int_0^1 \alpha(x) \, dx \). We consider data which are close to the equilibrium to order \( \varepsilon \equiv \varepsilon_N = (2N)^{-2} \). Our aim is to compute the asymptotics of the eigenvalues of \( L(b_N, a_N) \), and of the corresponding discriminant as \( N \to \infty \). Let us note that in view of the Lax pair representation, the spectrum of \( L(b_N, a_N) \) is conserved by the Toda flow. To obtain a set of independent integrals of motion it turns out to be more convenient (see e.g. [8]) to double the size of \( L(b_N, a_N) \) and to consider
\[
Q_n^{a,b} \equiv Q(b_N, a_N) = L\left((b_N, b_N), (a_N, a_N)\right), \tag{1.3}
\]

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namely

\[ Q_{\alpha,\beta}^N = \begin{pmatrix}
    b_1^N & a_1^N & 0 & \cdots & \cdots & \cdots & \cdots & \cdots & 0 & a_N^N \\
    a_1^N & b_2^N & a_2^N & 0 & \cdots & \cdots & \cdots & \cdots & 0 & 0 \\
    0 & a_2^N & b_3^N & a_3^N & 0 & \cdots & \cdots & \cdots & 0 & 0 \\
    & \vdots & & & & & & & & \vdots \\
    0 & \cdots & 0 & a_{N-1}^N & b_N^N & a_N^N & 0 & \cdots & 0 & 0 \\
    0 & \cdots & \cdots & 0 & a_N^N & b_1^N & a_1^N & 0 & 0 & 0 \\
    & \vdots & & & & & & & & \vdots \\
    0 & \cdots & \cdots & \cdots & 0 & a_{N-2}^N & b_{N-1}^N & a_{N-1}^N & b_N^N & 0 \\
    a_N^N & 0 & \cdots & \cdots & \cdots & 0 & a_{N-2}^N & b_{N-1}^N & a_{N-1}^N & b_N^N
\end{pmatrix} \]

The eigenvalues of \( Q_{\alpha,\beta}^N \) when listed in increasing order and with multiplicities satisfy

\[ \lambda_0^N < \lambda_1^N \leq \lambda_2^N < \cdots < \lambda_{2N-3}^N \leq \lambda_{2N-2}^N < \lambda_{2N-1}^N. \]

By Floquet theory (cf. e.g. [8]) one sees that in the case where \( N \) is even, \( \lambda_0, \lambda_2, \lambda_4, \ldots, \lambda_{2N-4}, \lambda_{2N-2}, \lambda_{2N-1} \) are the \( N \) eigenvalues of \( L(b^N, a^N) \). For \( N \) odd, they are given by \( \lambda_1, \lambda_2, \lambda_5, \lambda_6, \ldots, \lambda_{2N-5}, \lambda_{2N-4}, \lambda_{2N-1} \). To describe the asymptotics of \( \lambda_n^N \) at the edges, \( n \sim 1 \) or \( n \sim 2N - 1 \), we need to introduce two Hill operators \( H_{\pm} := -\partial_x^2 + q_{\pm} \) with potentials

\[ q_{\pm}(x) = -2\alpha(2x) \mp \beta(2x). \quad (1.4) \]

Note that \( q_{\pm} \) are periodic functions of period 1/2. The periodic eigenvalues \( (\lambda_n^\pm)_{n\geq0} \) of \( H_{\pm} \) on \([0,1]\), when listed in increasing order and with multiplicities, are known to satisfy \( \lambda_0^\pm < \lambda_1^\pm \leq \lambda_2^\pm < \cdots \). It turns out that the asymptotics of the eigenvalues of \( Q_{\alpha,\beta}^N \) exhibit three different regions: the bulk and the two edges, which shrink to \( \{-2\} \) and \( \{+2\} \), respectively, as \( N \to \infty \). Each of these three parts of the spectrum has its proper asymptotics: in the bulk, the spectrum is close to the one of the equilibrium matrix by a distance smaller than the distance between the given Jacobi matrices and the equilibrium matrix, whereas in each of the two edges, the first correction is of the same order as this distance and involves the spectrum of one of the two Hill operators \( H_{\pm} \).

To define the two edges of the spectrum consider a function \( F : \mathbb{N} \to \mathbb{R}_{\geq1} \) satisfying

\[ (F) \quad \lim_{N \to \infty} F(N) = \infty; \quad \text{increasing}; \quad F(N) \leq N^\eta \text{ with } 0 < \eta < 1/2. \]

**Theorem 1.1** Let \( F \) satisfy \( (F) \) and let \( \alpha, \beta \in C_0^2(T, \mathbb{R}) \). Then the asymptotics of \( \lambda_n^N \) are as follows:
at the left edge: for $0 \leq n \leq 2[F(N)]$

$$\lambda_n^N = -2 + \frac{1}{4N^2} \lambda_n + O(F(N)^2N^{-3})$$

at the right edge: for $0 \leq n \leq 2[F(N)]$

$$\lambda_{2N-1-n}^N = 2 - \frac{1}{4N^2} \lambda_n^+ + O(F(N)^2N^{-3})$$

in the bulk: for $n = 2\ell, 2\ell - 1$ with $[F(N)] < \ell < N - [F(N)],$

$$\lambda_n^N = -2 \cos \frac{\ell\pi}{N} + O(N^{-2}F(N)^{-1}).$$

These estimates hold uniformly in $0 \leq n \leq 2N - 1$ and uniformly on bounded subsets of functions $\alpha, \beta$ in $C^2_0(\mathbb{T}, \mathbb{R}).$

To prove Theorem 1.1 we use singular perturbation methods, more specifically methods from semiclassical approximation. Indeed it has been proved in [5] that Jacobi matrices such as $Q_{N}^{\alpha, \beta}$ can be viewed as matrix representations of certain semiclassical Toeplitz operators $T_N$ in the framework of the geometric quantization of the 2d torus. Note that the Jacobi matrices $Q_{N}^{\alpha, \beta}$ – and hence the associated Toeplitz operators – are perturbations of size $\frac{1}{N}$ of the equilibrium matrix $Q(0, 1_N)$ whose spectrum is $\{-2 \cos \frac{l\pi}{N}, \ l = 0, \ldots, N\}.$ Since $\cos \frac{l\pi}{N} - \cos \frac{(l-1)\pi}{N} = O(N^{-2})$ for $l \sim 1$ or $l \sim N,$ the size of the perturbation is of the same order as the spacing between the unperturbed eigenvalues so that regular perturbation methods fail. Using semiclassical methods, we compute the asymptotics of the eigenvalues at the two edges of the spectrum by constructing semiclassical (Lagrangian) quasimodes for $T_N,$ for which the two Hill operators appear in the transport equation associated to the construction. As customary for the quantization of compact symplectic manifolds, the Toeplitz operators $T_N$ act on a Hilbert space of dimension $2N$ with $N$ playing the role of the inverse of an effective Planck constant. In the bulk, i.e. for $1 \ll \ell < N,$ one has $|\cos \frac{\ell\pi}{N} - \cos \frac{(\ell-1)\pi}{N}| \gg N^{-2}$ and thus regular perturbation methods apply. Finally let us mention that our method allows to obtain the full asymptotic expansion in $\frac{1}{N^2}$ of the entire spectrum – see the discussion at the end of Section 7.

As an application of Theorem 1.1 we derive asymptotics for the characteristic polynomial $\chi_N(\mu)$ of $Q_{N}^{\alpha, \beta}$ as $N \to \infty.$ Note that $\chi_N(\mu)$ gives rise to the spectral curve $\{(\mu, z) \in \mathbb{C}^2 | z^2 = \chi_N(\mu)\}$ which plays an important role in the theory of periodic Toda lattices. These asymptotics will be of great use in the subsequent
work [3]. By Floquet theory, $\chi_N(\mu)$ can be expressed in terms of the discriminant associated to the difference equation ($k \in \mathbb{Z}$)

$$a_{k-1}^N y(k-1) + b_k^N y(k) + a_k^N y(k + 1) = \mu y(k). \tag{1.5}$$

Indeed denote by $y_1^N$ and $y_2^N$ the fundamental solutions of (1.5) determined by

$$y_1^N(0, \mu) = 1, \quad y_1^N(1, \mu) = 0 \quad \text{and} \quad y_2^N(0, \mu) = 0, \quad y_2^N(1, \mu) = 1.$$ 

The discriminant of (1.5) is then defined as the trace of the Floquet matrix associated to (1.5) and given by

$$\Delta_N(\mu) = y_1^N(N, \mu) + y_2^N(N + 1, \mu).$$

In view of the Wronskian identity, $\mu$ is an eigenvalue of $L(b^N, a^N)[Q^N_{\alpha, \beta}]$ iff $\Delta_N(\mu) - 2 = 0 [\Delta_N^2(\mu) - 4 = 0]$. Hence up to a multiplicative constant, $\Delta_N^2 - 4$ and $\chi_N$ coincide. From the recursive formula for $y_2^N(k, \mu)$ one then sees ([8]) that

$$\Delta_N^2(\mu) = q_N^{-2} \chi_N(\mu)$$

where $q_N = \prod_1^N (1 + \frac{1}{4N^2} \alpha_n(\frac{n}{N})).$

Analogously, denote by $\Delta_\pm(\lambda) \equiv \Delta(\lambda, q_\pm)$ the discriminant of

$$-y''(x, \lambda) + q_\pm(x) y(x, \lambda) = \lambda y(x, \lambda) \tag{1.6}$$

defined as the trace of the Floquet operator associated to (1.6),

$$\Delta_\pm(\lambda) = y_1^\pm(1/2, \lambda) + (y_2^\pm)'(1/2, \lambda)$$

where $y_1^\pm(x, \lambda)$ and $(y_2^\pm)'(x, \lambda)$ are the fundamental solutions of (1.6) defined by

$$y_1^\pm(0, \lambda) = 1, \quad (y_1^\pm(0, \lambda))' = 0 \quad \text{and} \quad y_2^\pm(0, \lambda) = 0, \quad (y_2^\pm(0, \lambda))' = 1.$$ 

Similarly as in the case of the Toda lattice, $\lambda$ is a periodic eigenvalue of $H_\pm$ on the interval $[0, 1]$ iff $\Delta_\pm^2(\lambda) - 4 = 0$. Note that $\Delta_\pm^2(\lambda) - 4$ is an entire function and can be viewed as a regularized determinant of $H_\pm$, referred to as characteristic function (1.6). It leads to the spectral curves $\{((\lambda, z) \in \mathbb{C}^2 | z^2 = \Delta_\pm^2(\lambda) - 4\}$ which play an important role in the theory of the KdV equation. We will state our result on the asymptotics of $\chi_N$ in terms of the discriminant $\Delta_N$. With $M = [F(N)]$ and $F$ as before, let $\Lambda_{\pm,M} \equiv \Lambda_{\pm,M}^\pm$ be the box

$$\Lambda_{\pm,M} := [\lambda_{0,\pm}^\pm - 2, \lambda_{2|F(M)|}^\pm + 2] + i[-2, 2]$$

and choose $N_0 \in \mathbb{Z}_{\geq 1}$ so that

$$\lambda_{2k+1}^\pm - \lambda_{2k}^\pm \geq 6 \quad \forall \ k \geq F(F(N_0)) \tag{1.7}$$

By the Counting Lemma for periodic eigenvalues (cf e.g. [9]), $N_0$ can be chosen uniformly for bounded subsets of function $\alpha, \beta$ in $C_0^2(T, \mathbb{R})$. 5
**Theorem 1.2** Let $F$ satisfy (F), $M = [F(N)]$ with $N \geq N_0$, and $\alpha, \beta \in C^2_0(\mathbb{T}, \mathbb{R})$. Then uniformly for $\lambda$ in $\Lambda^{-,M}$

$$\Delta_N(-2 + \frac{1}{4N^2}\lambda) = (-1)^N \Delta_-(\lambda) + O\left(\frac{F(M)^2}{M}\right).$$ (1.8)

Similarly, uniformly for $\lambda$ in $\Lambda^{+,M}$

$$\Delta_N(2 - \frac{1}{4N^2}\lambda) = \Delta_+(\lambda) + O\left(\frac{F(M)^2}{M}\right).$$ (1.9)

These estimates hold uniformly on bounded subsets of functions $\alpha$ and $\beta$ in $C^2_0(\mathbb{T}, \mathbb{R})$.

We remark that we did not aim at getting the maximal range of the $\lambda$’s for which (1.8) and (1.9) hold. Moreover, although we didn’t state such a result here, our method allows to compute the asymptotics of the discriminant for $\lambda$ in the bulk region as well. In the companion paper [3], the results of Theorems 1.1 and 1.2 will be used as an important ingredient for computing the asymptotics of actions and frequencies of Toda lattices in terms of the corresponding quantities of the KdV equation.

**Organisation of paper:** The proof of Theorem 1.1 relies on the construction of quasimodes for the Jacobi matrices $Q_{N}^{\alpha,\beta}$. This construction is done in the framework of the geometric quantization of the torus (Section 2). The matrices $Q_{N}^{\alpha,\beta}$ are shown to be the matrix representation of Toeplitz operators (Section 3), whose action on a certain type of Lagrangian states is described in detail in Theorem 3.4. Proposition 4.1 in Section 4 states an abstract result on the construction of quasimodes that we couldn’t find in the literature and which is crucial for the proof of Theorem 1.1. The two cases corresponding to the bulk and the edges of the spectrum are treated in Section 5 and Section 6 respectively. The proof of Theorem 1.1 is summarized in Section 7. In Section 8 we first compute the asymptotics of the Casimir functionals of the Toda lattice (Proposition 8.1) and then, using Theorem 1.1, obtain the asymptotics of the discriminant of $Q_{N}^{\alpha,\beta}$ in terms of the discriminants of $H_{\pm}$, stated in Theorem 1.2. In addition, we apply Theorem 1.2 to prove similar asymptotics for the derivatives of $\Delta_N(\mu)$ and to derive asymptotics of the zeroes of $\partial_\mu \Delta_N(\mu)$ at the two edges.

**Methods:** The methodology used in this paper, based on the geometric quantization of the torus, is strongly inspired by [5]. In that paper, the authors consider the large $N$ asymptotics of Toda lattices, both for Dirichlet and periodic boundary conditions, in the case where the $a_n$’s and $b_n$’s are given by the discretization of regular functions, i.e. the coupling parameter $\epsilon$ equals 1, and they derive the limiting PDE.
Related work: One of the main novelties of Theorem 1.1 consists in the fact that we found two Hill operators, $H_-$ and $H_+$, with the help of which we describe the asymptotics of the spectrum of $Q_2^{\alpha, \beta}$. The spectrum of $H_- [H_+]$ is used to describe the asymptotics of the eigenvalues of the matrices $Q_2^{\alpha, \beta}$ at the left [right] edge. This is in contrast with earlier formal work of Toda [12], who constructed only one limiting operator by interpolating the coefficients of $L(b_N, a_N)$ and its eigenvectors – see also the fundamental work by Zabusky and Kruskal [14] as well as the review article [6]. On the other hand the work of [13] and [4] shows that two KdV equations – and hence two Hill operators – are needed to describe the asymptotics of the dynamics of Toda lattices. Finally we mention that this work has been announced in [2].

Acknowledgments: The authors would like to thank the University of Milan, the Swiss National Science Foundation, the University of Zürich, the CNRS and the École polytechnique for financial support during the elaboration of this work.

2 Geometric quantization of $T^2$

The geometric quantization of the two dimensional torus (resp. sphere) and the underlying so-called Toeplitz operators theory has been shown in [5] to be a natural set-up for studying the large $N$ limit of the Toda lattice with periodic (resp. Dirichlet) boundary conditions. Although most of the computations in the present papers are going to be carried out from scratch, we recall in this section the basic facts concerning Toeplitz operators.

Consider the standard 2-dimensional torus $T^2 = \mathbb{R}^2/\mathbb{Z}^2$, identified with $\mathbb{C}/(\mathbb{Z} + i\mathbb{Z})$, with canonical symplectic form $\omega = dx \wedge dy$ and Planck constant $(4\pi N)^{-1}$. Let $E \to T^2$ be a holomorphic line bundle with connection $\nabla = d - 2\pi i x dy$ and denote by $\kappa$ the curvature form, $\kappa = d(-2\pi i x dy)$. Then $\frac{1}{2\pi} \kappa = \omega$. In particular, the Chern class of $E$, given by the cohomology class $\left[\frac{1}{2\pi} \kappa\right]$, satisfies $\left[\frac{1}{2\pi} \kappa\right] = [\omega]$. Denote by $(\mathcal{H}^{2N}_2, \langle \cdot, \cdot \rangle)$ the Hilbert space whose elements are holomorphic sections $T^2 \to E \otimes \mathbb{C}^2$, viewed as entire functions $f : \mathbb{C} \to \mathbb{C}$ satisfying

$$f(z + m + in) = e^{2\pi z (m-in) + \frac{1}{2}(m^2+n^2)} f(z) \quad \forall (m, n) \in \mathbb{Z}^2, \quad z \in \mathbb{C}.$$ 

The inner product is given by $\langle f, g \rangle = \int_{[0,1]^2} \overline{f(z)} g(z) e^{-2\pi z |z|^2} dx dy$. We identify $\mathcal{H}^{2N}_2$ (isometrically) with the space $\mathcal{H}^{2N}$ of theta functions of order $2N$, i.e. entire functions $f : \mathbb{C} \to \mathbb{C}$, satisfying

$$f(z + m + in) = e^{2\pi n (n^2 - 2mn)} f(z) \quad \forall (m, n) \in \mathbb{Z}^2, \quad z \in \mathbb{C}.$$
with inner product \( \langle f, g \rangle = \int_{[0,1]^2} f(z)g(z)e^{-4\pi N y^2} dxdy \). For \( 0 \leq j \leq 2N - 1 \), let

\[
\theta^N_j(z) = (4N)^{1/4} e^{-\pi j^2/2N} \sum_{n \in \mathbb{Z}} e^{-\pi(2Nn^2 + 2jn)} e^{2\pi i z(j + 2Nn)}. \tag{2.1}
\]

One verifies that \( (\theta^N_j)_{0 \leq j \leq 2N-1} \) is an orthonormal basis of \( \mathcal{H}_{2N} \). Observe that in contrast to the ‘standard’ case of the quantization of a cotangent bundle, the Hilbert space \( \mathcal{H}_{2N} \) is finite dimensional. From a point of view of physics, this fact is justified by the Heisenberg uncertainty principle. The Toeplitz quantization of a function \( F : \mathbb{T}^2 \to \mathbb{R} \) is given by the sequence of operators \( T^N_F : \mathcal{H}_{2N} \to \mathcal{H}_{2N} \), \( f \mapsto P_N(fF) \) where \( P_N : (L^2([0,1]^2, e^{-4\pi N y^2} dxdy) \to \mathcal{H}_{2N} \) denotes the orthogonal projector,

\[
(P_N f)(z) = \sum_{j=0}^{2N-1} \langle f, \theta^N_j \rangle \theta^N_j(z).
\]

More generally, a Toeplitz operator is a sequence of operators \( (T^N_N)_{N \geq 1} \) where for \( N \geq 1, T^N : \mathcal{H}_{2N} \to \mathcal{H}_{2N} \) is an operator of the form \( T^N \sim \sum_{j=0}^{\infty} \tilde{N}^{-j} S^N_j \). The function \( S^0 : \mathbb{T}^2 \to \mathbb{R} \) is referred to as principal symbol.

### 3 Jacobi matrices as Toeplitz operators

In this section we study Jacobi matrices with entries defined in terms of discretizations of functions of a certain regularity, from a 'Toeplitz operator' perspective. In particular we show how their action on certain families of elements in the Hilbert spaces \( \mathcal{H}_{2N} \), referred to as Lagrangian states, can be explicitly described in terms of differential operators – see Theorem 3.4 below. This theorem is key for our construction of quasimodes.

For \( \alpha, \beta \in C_0^\infty(\mathbb{T}, \mathbb{R}) \) and \( N \geq 3 \), denote by \( T^N_{\alpha, \beta} \) the linear operator on \( \mathcal{H}_{2N} \) whose representation with respect to the basis \( \{\theta^N_{2N-1}, \ldots, \theta^N_0\} \) is \( Q^N_{\alpha, \beta} \). As an example, consider the operator \( T^N_{0,0} \). To study its properties let us begin by recording the following elementary result.

**Lemma 3.1** \( ((\mp 1)^n)_{0 \leq n \leq 2N-1} \) is an eigenvector of \( Q^N_{0,0} \) corresponding to the eigenvalue \( \mp 2 \), and, for any \( 1 \leq \ell \leq N - 1 \), the vectors \( (e^{i\pi(N-\ell)n/N})_{0 \leq n \leq 2N-1} \) and \( (e^{i\pi(N+\ell)n/N})_{0 \leq n \leq 2N-1} \) are eigenvectors of \( Q^N_{0,0} \) corresponding to the eigenvalue \( -2 \cos \frac{\ell \pi}{N} \). They form an orthogonal basis in \( \mathbb{C}^{2N} \).
From Lemma 3.1 it follows that $\psi^{N,k}(z)$, $0 \leq k \leq 2N-1$, is an orthonormal basis of $H_{2N}$ of eigenfunctions of $T^{0,0}_N$, $T^{0,0}_N\psi^{N,k} = 2\cos \frac{k\pi}{N}\psi^{N,k}$, where

$$\psi^{N,k}(z) = (2N)^{-1/2} \sum_{n=1}^{2N} e^{in\frac{k\pi}{N}}\theta_{2N-n}^N(z) = (2N)^{-1/2} \sum_{n=0}^{2N-1} e^{-in\frac{k\pi}{N}}\theta_n^N(z). \quad (3.1)$$

Alternatively, $\psi^{N,k}$ can be expressed with the help of the kernel

$$\rho_N(z,w) = \sum_{j=0}^{2N-1} \theta_j^N(z)\theta_j^N(w). \quad (3.2)$$

**Lemma 3.2** For any $0 \leq k \leq 2N-1$,

$$\psi^{N,k}(z) = (4N)^{-1/4} \int_0^1 \rho_N(z,k/2N + is)e^{-2N\pi s^2}ds. \quad (3.3)$$

**Proof:** In view of (2.1) and (3.2), the claimed identity follows easily from the identity $\sum_{n\in\mathbb{Z}} \int_0^1 e^{-2\pi n(n+k/2N + is)^2}ds = \int_{-\infty}^\infty e^{-(\sqrt{2\pi N}s)^2}ds = \sqrt{\frac{2\pi}{N}}$. Further, denote by $\|f\|_{C^\ell}$ the following norm of $f \in C^\ell(\mathbb{T})$: $\|f\|_{C^\ell} = \sup_{0 \leq x \leq 1} \sum_{j=0}^\ell |\partial_x^j f(x)|$.

**Lemma 3.3** For $f, g \in L^2(\mathbb{T})$ and $0 \leq k, \ell \leq 2N-1$

(i) $\psi_f^{N,k}(z) = \frac{1}{\sqrt{2N}} \sum_{j=0}^{2N-1} e^{-ijk/2N} \theta_j^N(z)\theta_j^N$.

Alternatively, with $\Delta = -d^2/dx^2$, $\psi_f^{N,k}(z) = \frac{1}{\sqrt{2N}} \sum_{j=0}^{2N-1} (e^{-\Delta/2N}f)(-j/2N)e^{-ijk/2N}\theta_j^N(z). \quad (3.4)$

(ii) $(\psi_f^{N,k}, \psi_g^{N,\ell}) = \sum_{n\in\mathbb{Z}} \int_0^1 \hat{f}_n\bar{\hat{g}}_{n+k-\ell}e^{-n^2/2N}e^{-\pi(n+k-\ell)^2/2N}.$
(iii) \[ |\langle \psi_j^{N,k}, \psi_g^{N,k} \rangle - (f, g)| \leq \frac{1}{4\pi N} \|f'\|_0 \cdot \|g'\|_0 \quad \forall f, g \in H^1(\mathbb{T}). \]

(iv) The linear maps $L^2(\mathbb{T}) \to \mathcal{H}_{2N}, f \mapsto \psi_j^{N,k}$, are bounded, $\|\psi_j^{N,k}\| \leq \|f\|_0$.

Proof: (i) By the definitions of $\psi_j^{N,k}$ and $\rho_N$

\[
\psi_j^{N,k}(z) = (4N)^{-1/4} \sum_{j=0}^{2N-1} \theta_j^N(z) \int_0^1 f(s) \theta_j^N(k/2N + is) e^{-2\pi N s^2} ds.
\]

Using the definition (2.1) of $\theta_j^N$ one gets

\[
(4N)^{-1/4} \int_0^1 f(s) \theta_j^N(k/2N + is) e^{-2\pi N s^2} ds = e^{-\pi kj/N} \sum_{n \in \mathbb{Z}} \int_0^1 e^{-2\pi N(n+s+j/2N)} f(s) ds. \tag{3.5}
\]

As \( \sum_{n \in \mathbb{Z}} e^{-2\pi N(n+s+j/2N)^2} = \frac{1}{\sqrt{2N}} \sum_{n \in \mathbb{Z}} e^{2\pi n(s+j/2N)} e^{-\pi n^2/2N} \) (Poisson summation formula) it then follows that

\[
(4N)^{-1/4} \int_0^1 f(s) \theta_j^N(k/2N + is) e^{-2\pi N s^2} ds = \frac{1}{\sqrt{2N}} \sum_{n \in \mathbb{Z}} e^{i\pi (n-k)/N} e^{-\pi n^2/2N} \tilde{f}_n,
\]

yielding the claimed formula. To verify the alternative formula, note that by (3.5) and the fact that \( f \) is periodic, one has

\[
\psi_j^{N,k}(z) = \sum_{j=0}^{2N-1} \theta_j^N(z) \sum_{n \in \mathbb{Z}} \int_0^1 e^{-2\pi N(n+s+j/2N)^2} f(s) ds \\
= \sum_{j=0}^{2N-1} \theta_j^N(z) \int_{-\infty}^{\infty} e^{-2\pi N(y+j/2N)^2} f(y) dy.
\]

Evaluating the heat flow for the initial data \( f \) at \( x = -\frac{j}{2N} \) and time \( t = \frac{1}{4\pi N} \) we obtain the claimed identity (3.4).

(ii) By the definition of $\rho_N$ and the fact that \( (\theta_j^N)_{0 \leq j \leq 2N-1} \) is an orthonormal basis of $\mathcal{H}_{2N}$, we have that

\[
\int_0^1 \rho_N(x + iy, k/2N + is) \rho_N(x + iy, \ell/2N + it) e^{-4\pi N y^2} dx dy \\
= \sum_{j,n} \theta_j^N(k/2N + is) \theta_n^N(\ell/2N + it) (\theta_j^N, \theta_n^N) = \sum_{j=0}^{2N-1} \theta_j^N(k/2N + is) \theta_n^N(\ell/2N + it).
\]

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Hence \((\psi_{f}^{N,k}, \psi_{g}^{N,\ell})\) is equal to

\[
\frac{1}{\sqrt{4N}} \int_{0}^{1} \theta_{j}^{N}(k/2N + is)f(s)e^{-2N\pi s^2} ds \int_{0}^{1} \theta_{j}^{N}(k/2N + it)g(t)e^{-2N\pi t^2} dt.
\]

By (i) and the fact that \(\sum_{j=0}^{2N-1} e^{i\pi(l-n-m)j/N} = 2N\delta_{l-n,m}\) we get that

\[
(\psi_{f}^{N,k}, \psi_{g}^{N,\ell}) = \sum_{m \in \mathbb{Z}} \hat{f}_{m} \overline{\hat{g}_{m}} e^{-\pi m^2/2N} e^{-\pi(-m+k-\ell)^2/2N}.
\]

(iii) From item (ii) it follows that for \(k = \ell\),

\[
(\psi_{f}^{N,k}, \psi_{g}^{N,k}) = \sum_{n \in \mathbb{Z}} \hat{f}_{n} \overline{\hat{g}_{n}} (1 - e^{-\pi n^2/N}).
\]

As \(0 \leq 1 - e^{-\pi n^2/N} \leq \pi n^2/N\) one has by the Cauchy-Schwarz inequality

\[
|\sum_{n \in \mathbb{Z}} \hat{f}_{n} \overline{\hat{g}_{n}} (1 - e^{-\pi n^2/N})|^2 \leq \frac{1}{4\pi N} \sum_{n \in \mathbb{Z}} |\hat{f}_{n}||\hat{g}_{n}|(2\pi n)^2 \leq \frac{1}{4\pi N} \|f\|_0 \|g\|_0
\]

and the claimed estimate follows.

(iv) By (ii) (for \(f = g\) and \(k = \ell\)) \(\|\psi_{f}^{N,k}\|_2^2 = \sum_{n \in \mathbb{Z}} |\hat{f}_{n}||\hat{g}_{n}|(2\pi n)^2 \leq \|f\|_0^2\).

\[
\|T_{N}^{\alpha,\beta} \psi_{f}^{N,\ell} - \psi_{D_{\ell}^{\alpha,\beta}}(f)\| \leq \frac{1}{N^{3}} K_{\alpha,\beta} \|f\|_{C^2} \quad \text{with} \quad K_{\alpha,\beta} := \|\alpha\|_{C^2} + \|\beta\|_{C^2} + 1.
\]
To prove Theorem 3.4 we first need to establish some auxiliary results. First note that $Q_N^{α,β} = Q_N^{0,β} + (Q_N^{0,α} - Q_N^{0,0})Q_N^+ + Q_N^-(Q_N^{0,α} - Q_N^{0,0})$ where

$$Q_N^+ = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & \vdots \\ \vdots & \vdots & \ldots & 1 \\ 1 & 0 & 0 \end{pmatrix}$$

and $Q_N^-$ is the transpose of $Q_N^+$. Denote by $T_N^+$ the operator on $H_{2N}$ whose matrix representation with respect to the basis $[θ_{2N−1}^0, ..., θ_0^0]$ are $Q_N^+$. Notice that $T_N^+$ are isometries as $Q_N^+$ are the matrix representations of permutations. Further $T_N^{0,0} = T_N^+ + T_N^-$ as $Q_N^{0,0} = Q_N^+ + Q_N^-$. For any $f ∈ L^2(T)$ and $0 ≤ ℓ ≤ 2N−1$, define

$$D_ℓ^+(f) = \exp \left( ±i \frac{2πℓ}{2N} - i∂/∂x \right)f \quad \text{and} \quad D_ℓ^{0,0} = D_ℓ^+ + D_ℓ^-.$$

Lemma 3.5 For any $f ∈ L^2(T)$ and $0 ≤ ℓ ≤ 2N−1$,

$$T_N^±ψ_f^{N,ℓ} = ψ_f^{N,ℓ}D_ℓ^+(f) \quad \text{and} \quad T_N^{0,0}ψ_f^{N,ℓ} = ψ_f^{N,ℓ}D_ℓ^{0,0}(f).$$

Proof: Since $ψ_f^{N,ℓ}$ is linear in $f$ it suffices to verify the claimed identities for $f(x) = e_k(x) := e^{i2πkx}$. By Lemma 3.3 (i) and the fact that $(e^{iπn/N})_{0 ≤ j ≤ 2N−1}$ is an eigenvector of $Q_N^+$ with eigenvalue $e^{±iπn/N}$ one has

$$T_N^±ψ_f^{N,ℓ} = e^{±iπ(k+ℓ)/N}ψ_f^{N,ℓ} = ψ_f^{N,ℓ}e_{±iπ(k+ℓ)/N}e_ℓ$$

As $e^{±iπ(k+ℓ)/N}e^{i2πkx} = e^{±iπℓ/N}e^{-i∂/∂x}e^{i2πkx} = D_ℓ^+(e^{i2πkx})$ the claimed identities follow. □

The key result used in the proof of Theorem 3.4 is the following one.

Lemma 3.6 Let $f, g ∈ C^2(T)$. Then with $f_2(x) := f(2x)$, one has

$$|(T_N^{0,ℓ} - T_N^{0,0})ψ_{g,f}^{N,ℓ}| = \frac{1}{4N^2}ψ_{g,f}^{N,ℓ} ≤ \frac{1}{32N^3} \left( ∥g′′∥_C^0 + ∥f∥_C^0 ∥g′∥_C^0 ∥f′∥_C^0 \right).$$

Proof: Note that $Q_N^{0,ℓ} - Q_N^{0,0}$ is a diagonal matrix with entries $(2N)^{-2}f(j/N)$, $1 ≤ j ≤ 2N$. By the definition of $T_N^{0,ℓ}$, it then follows that

$$(T_N^{0,ℓ} - T_N^{0,0})θ_j^N = (2N)^{-2}f((2N - j)/N)θ_j^N = (2N)^{-2}f(-j/N)θ_j^N.$$
Hence by Lemma 3.3 (i)

\[ 4N^2(\mathcal{T}^0_N - \mathcal{T}^{0,0}_N)\psi^{N,k}_g(z) = \frac{1}{\sqrt{2N}} \sum_{j=0}^{2N-1} f_2(\pi j/N)\theta_j^N(z)e^{-i\pi kj/N}(e^{-\pi^2/N}g)(-\pi j/N). \]

Furthermore, one has \( \psi^{N,k}_g(z) = \frac{1}{\sqrt{2N}} \sum_{j=0}^{2N-1} \theta_j^N(z)e^{-i\pi kj/N}e^{-\Delta/8\pi N}(g f_2)(-\pi j/2N). \) As \( (\theta_j)_{0 \leq j \leq 2N-1} \) is an orthonormal basis of \( \mathcal{H}_{2N} \), it then follows

\[ \|\psi^{N,k}_g - 4N^2(\mathcal{T}^0_N - \mathcal{T}^{0,0}_N)\psi^{N,k}_g\|^2 \leq \frac{1}{2N} \sum_{j=1}^{2N-1} \|e^{-\Delta/8\pi N}, M_{f_2}\|g(x)\| \]

where \( M_{f_2} \) denotes the operator on \( L^2(\mathbb{T}) \) of multiplication by \( f_2 \) and \( [\cdot, \cdot] \) is the commutator of operators. Hence

\[ \|\psi^{N,k}_g - 4N^2(\mathcal{T}^0_N - \mathcal{T}^{0,0}_N)\psi^{N,k}_g\| \leq \sup_{0 \leq x \leq 1} \|e^{-\Delta/8\pi N}, M_{f_2}\|g(x)\|. \]

We estimate the latter expression using \( e^{-\Delta t} = Id - \Delta \int_0^t e^{-\Delta s} ds \),

\[ f_2(x)(e^{-\Delta/8\pi N}g)(x) = f_2(x)g(x) - f_2(x) \left( \int_0^{(8\pi N)^{-1}} e^{-\Delta s} \Delta g(x) \right). \]

Using the formula of the heat kernel on \( \mathbb{R} \) and the identity \( \int_{-\infty}^{\infty} e^{-(x-y)^2/4s} dy = \sqrt{4\pi s} \) one gets

\[ \left| \left( \int_0^{(8\pi N)^{-1}} e^{-\Delta s} \Delta g(x) \right) \right| \leq \|g''\|_{C^0}(8\pi N)^{-1} \text{ and} \]

\[ \left| \int_0^{(8\pi N)^{-1}} e^{-\Delta s} \Delta (g f_2)(x) \right| \leq \|(g f_2)''\|_{C^0}(8\pi N)^{-1}. \]

Combining these estimates yields the claimed estimate. \( \square \)

Finally, for the proof of Theorem 3.4 we will also need the following lemma.

**Lemma 3.7** For \( f \in C^1(\mathbb{T}) \), denote by \( M_{f_2} \) the multiplication operator on \( L^2(\mathbb{T}) \) by \( f_2(x) := f(2x) \). Then the operator \( [D_k^\pm, M_{f_2}] \) on \( L^2(\mathbb{T}) \) satisfies

\[ [D_k^\pm, M_{f_2}] = (f(2x) - f(2x \pm \frac{1}{N}))D_k^\pm \quad \text{and} \quad \|[D_k^\pm, M_{f_2}]\|_{L^2 \to L^2} \leq \frac{1}{N}\|f'\|_{C^0}. \]

Moreover

\[ \|[\mathcal{T}^{0,f}_N - \mathcal{T}^{0,0}_N, T_N^\pm]\|_{\mathcal{H}_{2N} \to \mathcal{H}_{2N}} \leq \frac{1}{N}\|f'\|_{C^0}. \]

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By Lemma 3.5 and Lemma 3.6 we get, respectively,
\[ T_{\text{diag}} \] the matrix representation of the operators involved.
Recall that \( D \) then follows from the unitarity of \( D \). The claimed identity then follows by linearity. The claimed bound of the operator norm of \([D_k^\pm, M_{f_j}]\) then follows from the unitarity of \( D_k^\pm \). The second estimate is proved using the matrix representation of the operators involved. Recall that \( Q_N^{0,0} = \text{diag}((2N)^{-2}f(j/N)_{1 \leq j \leq 2N}). \) Thus \([Q_N^{0,0} - Q_N^{0,0}, T^\pm_N] \) is the \(2N \times 2N\) matrix
\[
\begin{pmatrix}
0 & \gamma_1 & 0 \\
0 & 0 & \ldots & : \\
\vdots & \vdots & & \gamma_{2N-1} \\
\gamma_{2N} & 0 & 0 & 0
\end{pmatrix}
\]
with \( \gamma_i = f\left(\frac{i}{N}\right) - f\left(\frac{i+1}{N}\right) \).

Hence
\[
\left\| (Q_N^{0,f} - Q_N^{0,0}, Q_N^+ \right\|_{\mathbb{R}^{2N} \rightarrow \mathbb{R}^{2N}} = \sup_{1 \leq j \leq 2N} \left| f\left(\frac{i}{N}\right) - f\left(\frac{i+1}{N}\right) \right| \leq \frac{1}{N} \| f' \|_{C^0}.
\]

As \( Q_N^{0,f} - Q_N^{0,0} \) is the transpose of \( (Q_N^{0,f} - Q_N^{0,0})Q_N^+ \), the same estimate holds for \( \| [Q_N^{0,f} - Q_N^{0,0}], Q_N^- \| \).

Proof of Theorem 3.4: We write \( T_N^{\alpha,\beta} \) as a sum of operators
\[
T_N^{\alpha,\beta} = T_N^{0,0} + (T_N^{0,\alpha} - T_N^{0,0})T_N^- + T_N^-(T_N^{0,\alpha} - T_N^{0,0})
= T_N^{0,0} + (T_N^{0,\alpha} - T_N^{0,0}) + T_N^0(T_N^{0,\alpha} - T_N^{0,0}) + \left[(T_N^{0,\alpha} - T_N^{0,0}), T_N^+\right].
\]

By Lemma 3.5 and Lemma 3.6 we get, respectively, \( T_N^{0,\alpha} \psi_{f_j}^{N,\ell} = \psi_{f_j}^{N,\ell} \frac{\theta^{\phi_{1,\alpha}}}{\theta^{\phi_{2,\alpha}}} \) and
\[
\left\| (T_N^{0,\beta} - T_N^{0,0}) \psi_{f_j}^{N,\ell} - \frac{1}{4N^2} \psi_{f_j}^{N,\ell} \right\| \leq \frac{1}{8N^3} \| \beta \|_{C^2} \| f \|_{C^2}
\]
and
\[
T_N^{0,0} (T_N^{0,\alpha} - T_N^{0,0}) \psi_{f_j}^{N,\ell} - \frac{1}{4N^2} \psi_{f_j}^{N,\ell} \frac{\theta^{\phi_{1,\alpha}}}{\theta^{\phi_{2,\alpha}}} = T_N^{0,0} (T_N^{0,\alpha} - T_N^{0,0}) \psi_{f_j}^{N,\ell} - \frac{1}{4N^2} \psi_{f_j}^{N,\ell}.
\]

As \( T_N^{0,0} = T_N^+ + T_N^- \) and \( T_N^\pm \) are isometries it follows from Lemma 3.6 that
\[
\left\| T_N^{0,0} (T_N^{0,\alpha} - T_N^{0,0}) \psi_{f_j}^{N,\ell} - \frac{1}{4N^2} \psi_{f_j}^{N,\ell} \frac{\theta^{\phi_{1,\alpha}}}{\theta^{\phi_{2,\alpha}}} \right\| \leq \frac{1}{4N^3} \| \alpha \|_{C^2} \| f \|_{C^2}.
\]

By Lemma 3.7 and Lemma 3.3 (iv) it follows that
\[
\left\| (T_N^{0,\alpha} - T_N^{0,0}), T_N^+ \right\| \psi_{f_j}^{N,\ell} \| \leq \frac{\| \alpha' \|_{C^0}}{4N^3} \| \psi_{f_j}^{N,\ell} \| \leq \frac{\| \alpha' \|_{C^0}}{4N^3} \| f \|_0.
\]
Finally, we need to estimate $\psi_{N,\ell}^{\alpha_2 D_0, \alpha} - \psi_{N,\ell}^{\alpha_2 D_0, \alpha} f$. As by Lemma 3.3 (iv), the linear map $g \mapsto \psi_{N,\ell}^{\alpha_2 D_0, \alpha}$ is bounded by 1 on $L^2(T)$, it follows from Lemma 3.7 that
\[
\|\psi_{N,\ell}^{\alpha_2 D_0, \alpha} f - \psi_{N,\ell}^{\alpha_2 D_0, \alpha} \|_0 \leq \frac{2}{N} \|\alpha\|_{C^0} \|f\|_0.
\]
Taking into account the simple identity, $D_\alpha,_{\beta}^{\ell}(f) = D_0,_{\ell}^{\alpha} f + \frac{1}{4N^2} \beta f + \frac{1}{4N^2} \alpha D_0,_{\ell}^{\alpha} f$, the obtained estimates imply the claimed one. □

4 Spectral results by quasimodes

In this section we prove results on quasimodes used in the proof of Theorem 1.1. Assume that $H$ is a finite dimensional Hilbert space with inner product $\langle \psi, \phi \rangle$ and induced norm $\|\psi\| = (\langle \psi, \psi \rangle)^{1/2}$. Further assume that $A : H \to H$ is a selfadjoint linear operator.

**Proposition 4.1** (i) Assume that there exist $\psi \in H$ with $\|\psi\| = 1$, $\mu \in \mathbb{R}$ and $C > 0$ so that
\[
\|(A - \mu)\psi\| \leq C. \tag{4.1}
\]
Then there exists an eigenvalue $\lambda$ of $A$ so that $|\lambda - \mu| \leq C$.

(ii) Assume that there exist two elements $\psi_\pm \in H$, $\|\psi_\pm\| = 1$, $\mu \in \mathbb{R}$, $0 \leq \theta < 1$, and $C > 0$ so that
\[
\|(A - \mu)\psi_\pm\| \leq C \quad \text{and} \quad |\langle \psi_+, \psi_- \rangle| \leq \theta.
\]
Then for any $D > 8C(1 - \theta)^{-1}$, there exist two eigenvalues $\lambda_\pm$ of $A$ so that $|\lambda_\pm - \mu| \leq D$. If $\lambda_+ = \lambda_-$, then the multiplicity of $\lambda_+$ is at least two.

**Proof:** (i) Denote by $(\lambda_j)_{j \in I}$ the eigenvalues of $A$ listed with their multiplicities. As $A$ is selfadjoint $H$ has an orthonormal basis of eigenvectors, $(\psi_j)_{j \in I}$, where $\psi_j \in H$ is an eigenvector corresponding to the eigenvalue $\lambda_j$. Assume that for any $j \in I$, $|\lambda_j - \mu| > C$. Then the vector $\psi = \sum_{j \in I} \langle \psi, \psi_j \rangle \psi_j$ satisfies
\[
C^2 = C^2 \|\psi\|^2 < \sum_{j \in I} |\langle \psi, \psi_j \rangle|^2 (\lambda_j - \mu)^2 = \|(A - \mu)\psi\|^2 \leq C^2,
\]
a contradiction. Hence the assumption is not true and (i) follows.
(ii) By item (i), there exists an eigenvalue \( \lambda_{i} \) with \( |\mu - \lambda_{i}| \leq C \). Let us assume that \( \lambda_{i} \) has multiplicity one and

\[
|\mu - \lambda| > D \quad \forall \lambda \in \text{spec}(A) \setminus \{\lambda_{i}\}. \tag{4.2}
\]

Then \( P := \frac{1}{2\pi i} \int_{K} (z - A)^{-1} dz \) is the orthogonal projector of \( H \) onto the one dimensional eigenspace of the eigenvalue \( \lambda_{i} \), where \( K \) denotes the counterclockwise oriented circle of radius \( D/2 \) centered at \( \lambda_{i} \). To estimate \( P \psi_{\pm} \) note that \( \psi_{\pm} = (z - A)^{-1}(z - \lambda_{i})\psi_{\pm} = (z - A)^{-1}(z - \lambda_{i})\psi_{\pm} + (z - A)^{-1}r_{\pm} \) where \( r_{\pm} = (\lambda_{i} - A)\psi_{\pm} \). Note that \( \|r_{\pm}\| \leq \|(\mu - A)\psi_{\pm}\| + |\mu - \lambda_{i}| \leq 2C \) and

\[
(z - A)^{-1}\psi_{\pm} = (z - \lambda_{i})^{-1}\psi_{\pm} - (z - \lambda_{i})^{-1}(z - A)^{-1}r_{\pm}. \tag{4.3}
\]

Write \( r_{\pm} = Pr_{\pm} + (Id - P)r_{\pm} \) and use \( (z - A)^{-1}Pr_{\pm} = (z - \lambda_{i})^{-1}Pr_{\pm} \) to see that \( \frac{1}{2\pi i} \int_{K} (z - \lambda_{i})^{-1}(z - A)^{-1}Pr_{\pm} dz = 0 \). Hence

\[
\frac{1}{2\pi i} \int_{K} (z - \lambda_{i})^{-1}(z - A)^{-1}r_{\pm} dz = \frac{1}{2\pi i} \int_{K} (z - \lambda_{i})^{-1}(z - A)^{-1}(Id - P)r_{\pm} dz.
\]

By Cauchy’s theorem we then get

\[
\frac{1}{2\pi i} \int_{K} (z - \lambda_{i})^{-1}(z - A)^{-1}r_{\pm} dz = (\lambda_{i} - A)^{-1}(Id - P)r_{\pm}. \tag{4.4}
\]

Hence integrating (4.3) along the contour \( K \) one concludes from (4.4) that

\[
P\psi_{\pm} = \psi_{\pm} + (\lambda_{i} - A)^{-1}(Id - P)r_{\pm}.
\]

By (4.1) - (4.2) we then have \( \|(\lambda_{i} - A)^{-1}(Id - P)r_{\pm}\| \leq D^{-1}2C \) and thus, with \( \eta := 2CD^{-1} < 1 \), it follows that \( 0 \leq 1 - \|P\psi_{\pm}\|^{2} \leq \eta^{2} \), i.e.

\[
\|P\psi_{\pm}\| \geq \sqrt{1 - \eta^{2}} > 1 - \eta, \tag{4.5}
\]

and \( \left| \langle P\psi_{+}, P\psi_{-} \rangle - \langle \psi_{+}, \psi_{-} \rangle \right| \leq 2\eta + \eta^{2} \), implying that

\[
\left| \langle P\psi_{+}, P\psi_{-} \rangle \right| \leq \theta + 2\eta + \eta^{2}. \tag{4.6}
\]

In order to assure that \( P\psi_{+} \) and \( P\psi_{-} \) are linearly independent we request that \( \left| \langle P\psi_{+}, P\psi_{-} \rangle \right| < \|P\psi_{+}\|\|P\psi_{-}\| \). In view of (4.5) and (4.6) this latter inequality is satisfied when \( 0 < \eta < \frac{1-\theta}{4} \). But by the definition of \( \eta \) and \( D \), one has \( 2C\eta^{-1} = D > \frac{8C}{1-\theta} \). Thus we proved that \( P\psi_{+} \) and \( P\psi_{-} \) are linearly independent, contradicting our assumption. Hence there are at least two (counted with multiplicities) eigenvalues of \( A \) inside the circle of radius \( D \) and center \( \lambda_{i} \). \( \square \)
5 Quasimodes for the bulk of $\text{spec}(T_{\alpha,\beta}^N)$

We want to apply Proposition 4.1 (ii) to the bulk of the spectrum of $T_{\alpha,\beta}^N$,

\[
\{\lambda_{2\ell-1}^N, \lambda_{2\ell}^N \mid M < \ell < N - M\}
\]

where $M \equiv M_N = [F(N)]$. For $M < \ell < N - M$ and $N \geq 3$ arbitrary choose $\mu \equiv \mu_{\ell}^N$ to be the $\ell$'th double eigenvalue of $T_{\alpha,\beta}^N$, $\mu_{\ell}^N := -2 \cos \frac{\ell \pi}{N}$. Our construction of quasimodes follows the standard procedure of perturbation theory of double eigenvalues: first we construct two approximate eigenvectors $\psi_{0,\pm}$ of the operator

\[
\prod_{\ell} (T_{\alpha,\beta}^N - T_{\alpha,\beta}^N)_{|E_{\ell}}
\]

where $E_{\ell}$ denotes the two dimensional eigenspace of the eigenvalue $-2 \cos \frac{\ell \pi}{N}$ of $T_{\alpha,\beta}^N$ and the operator is the composition of the restriction of the perturbation $T_{\alpha,\beta}^N - T_{\alpha,\beta}^N$ to $E_{\ell}$ with the orthogonal projection $\prod_{\ell}$ onto $E_{\ell}$. The two quasimodes $\psi_{0,\pm}$ are then obtained by adding a first order correction to $\psi_{0,\pm}$. To this aim introduce $\tilde{\psi}_{0,\pm} = \psi_{0,\pm}^{N,N}$ and $\tilde{\psi}_{0,\pm} = \psi_{0,\pm}^{N,N-\ell}$ where we recall that $\psi_{0,\pm}$ denotes the eigenvector of $T_{\alpha,\beta}^N$ with eigenvalue $2 \cos \frac{\ell \pi}{N}$ defined by (3.1). One has

\[
\tilde{\psi}^\ell_{\pm} = (2N)^{-1/2} \sum_{n=0}^{2N-1} e^{+i n \pi} T_N \theta_n
\]

\[
T_{\alpha,\beta}^N \tilde{\psi}^\ell_{\pm} = -2 \cos \frac{\ell \pi}{N} \tilde{\psi}^\ell_{\pm} \quad \text{and} \quad \langle \tilde{\psi}_{0,\pm}, \tilde{\psi}_{0,\pm} \rangle = 0.
\]

Denote by $\hat{\alpha}_k, \hat{\beta}_k, k \in \mathbb{Z}$ the Fourier coefficients of $\alpha, \beta$ and set

\[
\hat{\gamma}_\ell := \hat{\beta}_\ell - 2 \cos \frac{\ell \pi}{N} \hat{\alpha}_\ell, \quad e^{-i n \ell} := \hat{\gamma}_\ell / |\hat{\gamma}_\ell| \quad \text{if} \quad \hat{\gamma}_\ell \neq 0, \quad \text{and} \quad e^{i n \ell} := 1 \quad \text{if} \quad \hat{\gamma}_\ell = 0.
\]

For any $M < \ell < N - M$, let $\psi_{\pm}^\ell := \psi_{0,\pm} + \varphi_{\pm}^\ell$ where

\[
\psi_{0,\pm}^\ell := \frac{\tilde{\psi}_{0,\pm}^\ell + e^{i n \ell} \tilde{\psi}_{0,\pm}^\ell}{\sqrt{2}} \quad \text{and} \quad \varphi_{\pm}^\ell := - \sum_{n \neq N \pm \ell} \frac{\langle \psi_{0,n,\pm}^\ell, (T_{\alpha,\beta}^N - T_{\alpha,\beta}^N) \psi_{0,n,\pm}^\ell \rangle}{2 \cos \frac{\ell \pi}{N} + 2 \cos \frac{n \pi}{N}} \psi_{0,n,\pm}^\ell.
\]

Lemma 5.1 The elements $\psi_{\pm}^\ell, M < \ell < N - M$, of $H_{2N}$ satisfy

(i) $\langle \psi_{\pm}, \psi_{\pm}^\ell \rangle = O \left( \frac{K_{\alpha,\beta}^2}{M^2} \right)$ and $\|\psi_{\pm}^\ell\| = 1 + O \left( \frac{K_{\alpha,\beta}^2}{M^2} \right)$;

(ii) $\| (T_{\alpha,\beta}^N + 2 \cos \frac{\ell \pi}{N}) \psi_{\pm}^\ell \| = O \left( \frac{K_{\alpha,\beta}^2}{N^2 M} \right)$ where $K_{\alpha,\beta} = \|\alpha\|_{C^2} + \|\beta\|_{C^2} + 1$.

First we need to establish the following auxiliary result.

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Lemma 5.2  (i) For any $M < \ell < N - M$ and $n \neq N \pm \ell$

\[
|\langle \psi^{N,n}, (T^{\alpha,\beta}_N - T^{0,0}_N)\psi^{\ell}_{0,\pm} \rangle| = O\left( \frac{K_{\alpha,\beta}}{N^2} \left( \text{min}_{\pm} \frac{1}{(N - n \pm \ell)^2} + \frac{1}{N} \right) \right).
\]

(ii) For any $M < \ell < N - M$, \(\langle \psi^{\ell}_{0,+}, (T^{\alpha,\beta}_N - T^{0,0}_N)\psi^{\ell}_{0,+} \rangle = O\left( \frac{K_{\alpha,\beta}}{N^3} \right)\) and \(\langle \psi^{\ell}_{0,-}, (T^{\alpha,\beta}_N - T^{0,0}_N)\psi^{\ell}_{0,-} \rangle = -\frac{e^{-2\pi\ell^2/N}}{2N^2} \Re \hat{\gamma}_\ell + O\left( \frac{K_{\alpha,\beta}}{N^3} \right)\).

Proof: By (3.1), \(\psi^{\ell}_{0,\pm} = \frac{\psi^{N,N+\ell \pm e^{i\eta_{\ell}}N,N-1}}{\sqrt{2}}\). Recall that by (3.3), one has for $f \equiv 1$ the identity $\psi^{N,k}_{N} = \psi^{N,k}_1$ and by Proposition 3.4, for $f$ arbitrary, $T^{\alpha,\beta}_N \psi^{N,k}_f = \psi^{N,k}_f + O(\frac{K_{\alpha,\beta}}{N^\beta})$ where $D^{\alpha,\beta}_k$ is given by

\[
2 \cos\left(\frac{k\pi}{N} - i(2N)^{-1} \partial_x\right) + (2N)^{-2}\left(\beta_2(x) + 2\alpha_2(x) \cos\left(\frac{k\pi}{N} - i(2N)^{-1} \partial_x\right)\right).
\]

For $f \equiv 1$ one has $D^{\alpha,\beta}_k 1 = 2 \cos\left(\frac{k\pi}{N}\right) + g(x)$ where $g(x) = (2N)^{-2}\left(\beta_2(x) + 2\alpha_2(x) \cos\left(\frac{k\pi}{N}\right)\right)$ and

\[
(T^{\alpha,\beta}_N - T^{0,0}_N)\psi^{N,k} = (T^{\alpha,\beta}_N - T^{0,0}_N)\psi^{N,k}_1 = \psi^{N,k}_2 + O\left( \frac{K_{\alpha,\beta}}{N^3} \right).
\]

By Lemma 3.3(ii) we have

\[
\langle \psi^{N,n}_1, \psi^{N,k}_g \rangle = (2N)^{-2} \left(\beta_2\right)_{k-n} + 2 \cos\left(\frac{k\pi}{N}\right)\left(\alpha_2\right)_{k-n} \right) e^{-\pi(n-k)^2/2N}.
\]

Choosing $k = N \pm \ell$, item (i) then follows as by assumption $\alpha, \beta \in C^2_0(T, \mathbb{R})$. To prove item (ii) note that for $n = N \pm \ell$, one has $N \pm \ell - k \in \{0, \pm 2\ell\}$. It then follows from the definition of $e^{i\eta_{\ell}t}$ that $\langle \psi^{\ell}_{0,+}, e^{i\eta_{\ell}t}\psi^{N,N-\ell}_g \rangle = 0$ and

\[
\langle \psi^{\ell}_{0,+}, e^{i\eta_{\ell}t}\psi^{N,N+\ell}_g \rangle = e^{i\eta_{\ell}t} \left(\beta_2\right)_{2\ell} - 2 \cos\left(\frac{\ell\pi}{N}\right)\left(\alpha_2\right)_{2\ell} \right) \frac{e^{-2\pi\ell^2/N}}{4N^2} + e^{-i\eta_{\ell}t} \left(\beta_2\right)_{-2\ell} - 2 \cos\left(\frac{\ell\pi}{N}\right)\left(\alpha_2\right)_{-2\ell} \right) \frac{e^{-2\pi\ell^2/N}}{4N^2} = \frac{e^{-2\pi\ell^2/N}}{4N^2} - 2\Re \hat{\gamma}_\ell.
\]

From these and similar computations the claimed estimates follow. \(\square\)
Proof of Lemma 5.1: (i) First note that for any \( M < \ell < N - M \) and \( 0 \leq n \leq N \), 
\[ |2 \cos \frac{\ell \pi}{N} - 2 \cos \frac{k \pi}{N}| \geq 2 \int_{\frac{\ell \pi}{N}}^{\frac{k \pi}{N}} \sin(x) dx \geq 2 \int_{\frac{\ell \pi}{N}}^{\frac{k \pi}{N}} \frac{2x}{\pi} dx \]

leading to the claimed lower bound. All other cases are treated in a similar way.

By Lemma 5.2 (i) one then concludes that

\[ \| \varphi_\pm \| = O(K_{a,b} \frac{1}{M}). \] (5.1)

On the other hand, \( \psi_{0,\pm}^\ell \) and \( \psi_{0,-}^\ell \) are orthogonal to each other, and both are orthogonal to \( \varphi_\pm^\ell \). Hence \( \langle \psi_{0,\pm}^\ell, \psi_{0,-}^\ell \rangle = \langle \varphi_\pm^\ell, \varphi_\pm^\ell \rangle \). Combined with the above estimate one gets \( \langle \psi_{0,\pm}^\ell, \psi_{0,-}^\ell \rangle = O(K_{a,b}^2 M^{-2}) \). Using in addition that \( \| \psi_{0,\pm}^\ell \| = 1 \) one then has \( \| \psi_{0,\pm}^\ell \| = 1 + O(K_{a,b}^2 M^{-2}) \). (ii) We apply standard perturbation theory and write

\[ T_{a,b} N \psi_{0,\pm}^\ell = (T_N^{0,0} + (T_N^{a,b} - T_N^{0,0})) \psi_{0,\pm}^\ell \] (5.2)

and split the right hand side of (5.2) into four parts

\[ T_N^{a,b} N \psi_{0,\pm}^\ell = T_N^{0,0} N \psi_{0,\pm}^\ell, \quad (T_N^{a,b} - T_N^{0,0}) \psi_{0,\pm}^\ell, \quad (T_N^{a,b} - T_N^{0,0}) \varphi_\pm^\ell. \]

Note that \( T_N^{0,0} N \psi_{0,\pm}^\ell = -2 \cos \frac{\ell \pi}{N} \psi_{0,\pm}^\ell \) and

\[ T_N^{0,0} \varphi_\pm^\ell = -\sum_{n \neq N \pm \ell} 2 \cos \frac{n \pi}{N} \frac{\psi_{0,n}^N}{2 \cos \frac{\ell \pi}{N} + 2 \cos \frac{n \pi}{N}} \psi_{0,n}^N. \]

In view of the definition of \( \varphi_\pm^\ell \), this yields the identity

\[ T_N^{0,0} \varphi_\pm^\ell = -2 \cos \frac{\ell \pi}{N} \varphi_\pm^\ell - \sum_{n \neq N \pm \ell} \langle \psi_{0,n}^N, (T_N^{a,b} - T_N^{0,0}) \psi_{0,\pm}^\ell \rangle \psi_{0,n}^N. \]

Combined with

\[ (T_N^{a,b} - T_N^{0,0}) \psi_{0,\pm}^\ell = \sum_{n \neq N \pm \ell} \langle \psi_{0,n}^N, (T_N^{a,b} - T_N^{0,0}) \psi_{0,\pm}^\ell \rangle \psi_{0,n}^N + \sum_{s \in \{+, -\}} \langle \psi_{0,s}^\ell, (T_N^{a,b} - T_N^{0,0}) \psi_{0,\pm}^\ell \rangle \psi_{0,s} \]
one gets
\[(T^{\alpha,\beta}_N - T^{0,0}_N)\psi_{0,\pm}^\ell + T^{0,0}_N \varphi_\pm^\ell = -2 \cos \frac{\ell \pi N}{N} \varphi_\pm^\ell + \sum_{s \in \{+,-\}} \langle \psi_{0,s}^\ell (T^{\alpha,\beta}_N - T^{0,0}_N)\psi_{0,\pm}^\ell \rangle \psi_{0,s}^\ell.\]

By Lemma 5.2 (ii) it then follows that
\[(T^{\alpha,\beta}_N - T^{0,0}_N)\psi_{0,\pm}^\ell + T^{0,0}_N \varphi_\pm^\ell = -2 \cos \frac{\ell \pi N}{N} \varphi_\pm^\ell + O \left( \frac{K_{\alpha,\beta}}{N^2} \left( \frac{1}{M^2} + \frac{1}{N} \right) \right).\]

Finally, the expression
\[(T^{\alpha,\beta}_N - T^{0,0}_N)\varphi_\pm^\ell = - \sum_{n \neq N \pm \ell} \langle \psi_{N,n} (T^{\alpha,\beta}_N - T^{0,0}_N)\psi_{0,\pm}^\ell \rangle \varphi_{N,n}^\ell + 2 \cos \frac{\ell \pi N}{N} + 2 \cos \frac{n \pi N}{N}\]
can be estimated by Lemma 5.2 (i) to get for some constant \(C \geq 1,
\| (T^{\alpha,\beta}_N - T^{0,0}_N)\varphi_\pm^\ell \| \leq C \sum_{n \neq N \pm \ell} \frac{N^2 K_{\alpha,\beta}}{M} \left( \min_\pm \left\{ \frac{1}{(N - n \pm \ell)^2} + \frac{1}{N} \right\} \right) \| (T^{\alpha,\beta}_N - T^{0,0}_N)\psi_{N,n}^\ell \|.

Inspecting the proof of Lemma 5.2 (i) one sees that \( \| (T^{\alpha,\beta}_N - T^{0,0}_N)\psi_{N,n}^\ell \| = O(K_{\alpha,\beta}^2), \)
yielding \( \| (T^{\alpha,\beta}_N - T^{0,0}_N)\varphi_\pm^\ell \| = O(K_{\alpha,\beta}^2 M). \)
Combining all the above estimates, item (ii) follows.

Lemma 5.1 allows to apply Proposition 4.1 and leads to the following result.

**Proposition 5.3** For any \( N \geq 3 \) and \( M < \ell < N - M \), there exists a pair of eigenvalues \( \tau_{N,\ell}^- \leq \tau_{N,\ell}^+ \) of \( T^{\alpha,\beta}_N \) satisfying
\[|\tau_{\pm}^{N,\ell} + 2 \cos \frac{\ell \pi}{N}| = O \left( \frac{K_{\alpha,\beta}}{N^2 M} \right) \] where \( K_{\alpha,\beta} = \| \alpha \|_{C^2} + \| \beta \|_{C^2} + 1. \)

For \( N \) sufficiently large these pairs are separated from each other,
\[\cdots < \tau_{N,\ell}^- < \tau_{N,\ell}^+ < \tau_{N,\ell+1}^- < \tau_{N,\ell+1}^+ < \cdots \]

**Proof:** According to Lemma 5.1, for any \( N \geq 3 \) and any \( M < \ell < N - M \)
\[\| (T^{\alpha,\beta}_N + 2 \cos \frac{\ell \pi}{N})\psi_{N,\pm} \| = O \left( \frac{K_{\alpha,\beta}^2}{N^2 M} \right). \]
By Proposition 4.1 (ii), there are two eigenvalues \( \tau_{N,\ell}^\pm \leq \tau_{N,\ell}^+ \) of \( T_{N}^{\alpha,\beta} \) satisfying

\[
|\tau_{N,\ell}^\pm + 2 \cos \frac{\ell \pi}{N}| = O \left( \frac{K_{\alpha,\beta}^2}{N^2 M} \right).
\]

In case \( \tau_{+}^N = \tau_{-}^N \), the eigenvalue has multiplicity at least two. To see that for \( N \) sufficiently large, one has \( \tau_{+}^N < \tau_{-}^{N+1} \), recall from the proof of Lemma 5.1 that

\[
|2 \cos \frac{\ell \pi}{N} - 2 \cos \frac{(\ell + 1) \pi}{N}| \geq \frac{2M \pi}{N^2} \quad M < \ell < N - M.
\]

Hence by choosing \( N_0 \) sufficiently large, the pairs of eigenvalues \( \tau_{N,\ell}^N \) with \( N > N_0 \) satisfy

\[
\tau_{-}^{N,M+1} \leq \tau_{+}^{N,M+1} < \tau_{-}^{N,M+2} \leq \tau_{+}^{N,M+2} < \cdots < \tau_{-}^{N,N-1-M} = \tau_{+}^{N,N-1-M}.
\]

\[\square\]

6 Quasimodes for the edges of \( \text{spec}(T_{N}^{\alpha,\beta}) \)

In this section we want to apply Proposition 4.1 to the two edges of the spectrum of \( T_{N}^{\alpha,\beta} \). They are treated in the same way, so we concentrate on the left edge only,

\[
\lambda_0^N < \lambda_1^N \leq \lambda_2^N < \cdots < \lambda_{2M-1}^N \leq \lambda_{2M}^N
\]

where again \( M \equiv M_N = \lceil F(N) \rceil \). For \( 0 \leq j \leq 2M \), choose as approximate eigenvalue

\[
\mu_{-j}^N = -2 + \frac{1}{4N^2} \lambda_j^-
\]

where \( \lambda_0^- < \lambda_1^- \leq \lambda_2^- < \cdots \) are the periodic eigenvalues of \( H_- = -d^2/dx^2 + q_- \), considered on the interval \([0, 1]\). Here

\[
q_- = \beta_2 - 2\alpha_2 \quad \text{and} \quad \alpha_2(x) = \alpha(2x), \quad \beta_2(x) = \beta(2x).
\]

Furthermore choose as quasimodes

\[
\varphi_{-j}^N(z) := \psi_{-j}^N(z) = (4N)^{-1/4} \int_0^1 g_{-j}^{-}(s) \varphi_N(z, \frac{1}{2} + is)e^{-2N\pi s^2} ds
\]

where \( (g_{-j})_{j \geq 0} \) is an orthonormal basis of eigenfunctions of \( H_- \). First we need to establish bounds for \( g_{-j}^- \) and its derivatives. By the counting lemma (cf e.g. [9]), for any \( N \) with

\[
M_N > 2(1 + \|q_-\|_0)e^{q_-\cdot 0}
\]

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it follows that for $0 \leq j \leq 2M$,

$$|\lambda_j| \leq 4\pi^2(M + \frac{1}{2})^2 \leq 8\pi^2 F(N)^2. \quad (6.4)$$

Recall that $K_{\alpha,\beta} = ||\alpha||_{C^2} + ||\beta||_{C^2} + 1$ for any $\alpha, \beta \in C^2(\mathbb{T})$.

**Lemma 6.1** For any $N$ satisfying (6.3) and any $\alpha, \beta \in C^2(\mathbb{T})$,

(i) $\|g_j\|_0 \leq (2K_{\alpha,\beta} + 8\pi^2 F(N)^2)^{1/2}$; (ii) $\|g_j\|_0 \leq 2K_{\alpha,\beta} + 8\pi^2 F(N)^2$;

(iii) $\|g_j\|_0 \leq (2K_{\alpha,\beta} + 8\pi^2 F(N)^2)^{3/2} + 2K_{\alpha,\beta}$;

(iv) $\|g_j\|_0 \leq 3(2K_{\alpha,\beta} + 8\pi^2 F(N)^2)^2 + 2K_{\alpha,\beta} \leq 4(2K_{\alpha,\beta} + 8\pi^2 F(N)^2)^2$.

**Proof:** (i) Taking the inner product of $-(g_j^-)'' + q g_j^- = \lambda_j^- g_j^-$ with $g_j^-$, integrating by parts and using (6.4) and $\|g_j\|_0 = 1$ yields the bound (i) for $\|g_j\|_0$. (ii) Using again $(g_j^-)'' = q - g_j^- - \lambda_j^- g_j^-$ one gets

$$\|g_j\|_0 \leq \|q\|_0 \|g_j\|_0 + |\lambda_j^-| \|g_j\|_0 \leq 2K_{\alpha,\beta} + 8\pi^2 F(N)^2.$$  

(iii) is obtained by deriving $(g_j^-)'' = q - g_j^- - \lambda_j^- g_j^-$ and using (i). (iv) is obtained by arguing in the same way. \hfill \Box

We also need bounds for $\|g_j\|_{C^0}$ and $\|g_j\|_{C^2}$. It is convenient to formulate the result in a general form. For a real valued potential $q \in L^2(\mathbb{T})$, denote by $(f_j)_{j \geq 0}$ an orthonormal basis of periodic eigenfunctions of $H = -d^2 / dx^2 + q$ on $[0, 1]$.

**Lemma 6.2** (i) The expression $\sup_{j \geq 0} \|f_j\|_{C^0}$ is bounded uniformly on bounded sets of potentials in $L^2(\mathbb{T})$.

(ii) For any $N$ with $M = [F(N)] > 2(1 + \|q\|_0)e^{\|q\|_0}$ and any $0 \leq j \leq 2M$

$$\|f_j\|_{C^0} \leq \left(1 + 8\pi^2 F(N)^2\right) \|f_j\|_{C^0}$$

**Proof:** (i) It is well known that $f_0$ doesn’t vanish on $[0, 1]$. As for any $j \geq 1$, $f_j$ is orthogonal to $f_0$, it has to vanish at least once. Hence there exists $0 \leq x_j < 1$ so that $f_j(x_j) = 0$. As a consequence, the translate $T_{x_j} f_j = f_j(\cdot + x_j)$ is a Dirichlet eigenfunction for the translated potential $T_{x_j} q$. Note that $\|T_{x_j} q\|_0 = \|q\|_0$ and $\|T_{x_j} f_j\|_{C^0} = \|f_j\|_{C^0}$. Therefore $\sup_{j \geq 1} \|f_j\|_{C^0}$ is bounded uniformly on bounded sets of potentials in $L^2(\mathbb{T})$ by the corresponding result for the Dirichlet problem — see e.g. [11, p. 35]. It remains to bound $\|f_0\|_{C^0}$. As $\lambda_0(q)$ is never a Dirichlet eigenvalue, one has

$$f_0(x) = \frac{1}{c_0} (y_1(x, \lambda_0) + \frac{1 - y_1(1, \lambda_0)}{y_2(1, \lambda_0)} y_2(x, \lambda_0)) \text{ where}$$

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Let us begin by estimating the latter term. By definition, 
\[ \phi \]
to conclude that 
\[ \text{uniformly bounded away from 0 on bounded sets of potentials in } L^2(\mathbb{T}) \] as well and so is 
\[ q \]
where 
\[ C > 0 \]
where the latter inequality follows from the proof of Lemma 6.1 (i), (ii). \( \square \)

Further, by [11, p. 18], \( y_i(x, \lambda, q) \) is a compact function of \( q \in L^2(\mathbb{T}) \), uniformly on bounded subsets of \([0, 1] \times \mathbb{C} \). By [9, p 199], \( L^2(\mathbb{T}) \rightarrow \mathbb{R}, q \mapsto \lambda_0(q) \) is a compact function as well and so is \( q \mapsto y_2(1, \lambda_0(q), q) \). As \( \lambda_0(q) \) is never a Dirichlet eigenvalue \( y_2(1, \lambda_0(q), q) > 0 \) for any \( q \) in \( L^2(\mathbb{T}) \). By the compactness, 
\[ y_2(1, \lambda_0(q), q) \]
is uniformly bounded away from 0 on bounded sets of potentials in \( L^2(\mathbb{T}) \). Similarly, one argues by compactness to conclude that \( c_0(q) > 0 \) is uniformly bounded away from 0 on bounded sets of potentials in \( L^2(\mathbb{T}) \).

(ii) Note that 
\[ \| f_j'' \|_{C^0} \leq (\| q \|_{C^0} + | \lambda_j |) \| f_j \|_{C^0} \]. Hence the claimed estimate of 
\[ \| f_j'' \|_{C^0} \]
follows from item (i) and (6.3) - (6.4). Finally, for any \( 0 \leq x, y, \leq 1, f_j'(x) = f_j'(y) + \int_y^x f_j''(s)ds \). Integrate in \( y \) and apply the Cauchy-Schwarz inequality to conclude that

\[ \| f_j' \|_{C^0} \leq \| f_j' \|_0 + \| f_j'' \|_0 \leq (\| q \|_{C^0} + 8\pi^2 F(N)^2)^{1/2} + (\| q \|_{C^0} + 8\pi^2 F(N)^2) \]

where the latter inequality follows from the proof of Lemma 6.1 (i), (ii). \( \square \)

**Lemma 6.3** For any \( N \) with \( M = [F(N)] > 2(1 + \| q_\cdot \|_0)e^{\| q \|_0} \) and any \( 0 \leq j \leq 2M \), the elements \( \varphi_{-N,j} \) in \( H_{2N} \) satisfy the following estimates:

(i) \[ |\langle \varphi_{-N,j}, \varphi_{-N,k} \rangle - \delta_{j,k} | \leq \frac{1}{\lambda_{N,j}}(2K_{\alpha,\beta} + 8\pi^2 F(N)^2) \forall 0 \leq k \leq 2M. \]

(ii) \[ \| (T_{N,j}^{\alpha,\beta} + 2) - \frac{1}{\lambda_{N,j}} \varphi_{-N,j} \|_{C^0} \leq (F(N)^2)(K_{\alpha,\beta} + 1)^2C \]

where \( C > 0 \) can be chosen uniformly on \( L^2 \)-bounded subsets of \( C^2(\mathbb{T}) \).

**Proof:** (i) By the definition (3.3) and Lemma 3.3 (iii), \[ |\langle \varphi_{-N,j}, \varphi_{-N,k} \rangle - \langle g_j, g_k \rangle | \leq \frac{1}{\lambda_{N,j}} \| (g_j)' \|_0 \| (g_k)' \|_0. \] By Lemma 6.1 (i), we get \( \| (g_j)' \|_0 \| (g_k)' \|_0 \leq 2K_{\alpha,\beta} + 8\pi^2 F(N)^2 \) and hence the claimed estimate. (ii) By the triangle inequality

\[ \| T_{N,j}^{\alpha,\beta} \varphi_{-N,j} - \mu_{-N,j} \varphi_{-N,j} \| \leq \| T_{N,j}^{\alpha,\beta} - T_{N,j}^{\alpha,\beta} - \frac{1}{\lambda_{N,j}} \varphi_{-N,j}^{N,N} \|_{(g_j)} \| + \| \varphi_{-N,j}^{N,N} - \mu_{-N,j} \varphi_{-N,j} \|. \]

(6.5)

Let us begin by estimating the latter term. By definition, \( \varphi_{-N,j}^{N,N} = \psi_{N,N}^{\alpha,\beta} \) and hence \( \mu_{-N,j} \varphi_{-N,j}^{N,N} = \mu_{-N,j} \psi_{N,N}^{\alpha,\beta} \). By Lemma 3.3 (iv) we then conclude

\[ \| \psi_{N,N}^{\alpha,\beta} - \mu_{-N,j} \varphi_{-N,j} \| \leq \| D_{N,j}^{\alpha,\beta} (g_j) - \mu_{-N,j} g_j \|_0. \]

(6.6)
As \( D_{\ell}^{\alpha,\beta} = 2 \cos \left( \frac{\ell x}{N} - \frac{i}{2N} \partial_x \right) + \frac{1}{4N^2} \left( \beta_2 + \alpha \cos \left( \frac{\ell x}{N} - \frac{i}{2N} \partial_x \right) \right) \) one gets for \( \ell = N \)

\[
D_{N}^{\alpha,\beta} - 2 \cos \left( - \frac{i}{2N} \partial_x \right) + \frac{1}{4N^2} \left( \beta_2 - \alpha \cos(-\frac{i}{2N} \partial_x) \right).
\]

Furthermore, \( \mu_{N,j}^{\alpha} g_j^{-} = (-2 - \frac{1}{4N^2} \partial_x^2) g_j^{-} + \frac{1}{4N^2} (\beta_2 - 2\alpha) g_j^{-} \). Hence we get

\[
\| D_{N}^{\alpha,\beta} (g_j^{-}) - (\mu_{N,j}^{\alpha}) g_j^{-} \|_0 \leq \| 2 \cos \left( - \frac{i}{2N} \partial_x \right) g_j^{-} - (2 + \frac{1}{4N^2} \partial_x^2) g_j^{-} \|_0 + \frac{1}{4N^2} \| 2\alpha_2 \left( 1 - \cos \left( - \frac{i}{2N} \partial_x \right) \right) g_j^{-} \|_0. \tag{6.7}
\]

The latter two terms are estimated individually.

\[
2 \cos \left( - \frac{i}{2N} \partial_x \right) g_j^{-} = \sum_{n \in \mathbb{Z}} 2 \cos \left( \frac{\pi n}{N} \right) \langle g_j^{-} \rangle_n e^{i2\pi nx}.
\]

Using the Taylor expansion of \( 2 \cos \frac{\pi n}{N} \), one concludes that

\[
\| 2 \cos \left( - \frac{i}{2N} \partial_x \right) g_j^{-} - \left( 2 + \frac{1}{4N^2} \partial_x^2 \right) g_j^{-} \|_0 \leq \frac{1}{12} \frac{1}{(2N)^4} \left( \sum_{n \in \mathbb{Z}} \left| \langle g_j^{-} \rangle_n \right|^2 (2\pi n)^4 \right)^{1/2} \leq \frac{1}{12} \frac{1}{(2N)^4} \| (g_j^{-})^{IV} \|_0.
\]

By Lemma 6.1, it then follows that

\[
\| 2 \cos \left( - \frac{i}{2N} \partial_x \right) g_j^{-} - \left( 2 + \frac{1}{4N^2} \partial_x^2 \right) g_j^{-} \|_0 \leq \frac{1}{48} \frac{1}{N^4} \left( 2K_{\alpha,\beta} + 8\pi^2 F(N)^2 \right)^2. \tag{6.8}
\]

In a similar way one estimates

\[
\frac{1}{4N^2} \| 2\alpha_2 \left( 1 - \cos \left( - \frac{i}{2N} \partial_x \right) \right) g_j^{-} \|_0 \leq \| \alpha \|_C^0 \sum_{n \in \mathbb{Z}} \left( \frac{\pi n}{N} \right)^4 \| \langle g_j^{-} \rangle_n \|^2 \]

\[
\leq \| \alpha \|_C^0 \| (g_j^{-})^{IV} \|_0 \leq \frac{K_{\alpha,\beta}}{16N^4} \left( 2K_{\alpha,\beta} + 8\pi^2 F(N)^2 \right) \leq \frac{1}{32N^4} \left( 2K_{\alpha,\beta} + 8\pi^2 F(N)^2 \right)^2
\]

where for the latter inequality we again used Lemma 6.1. Combining (6.6) - (6.8) yields

\[
\| \psi_{D_{N}^{\alpha,\beta}(g_j^{-})}^{N,N} - \mu_{N,j}^{N,j} \|_{C^0} \leq \frac{F(N)^4}{16N^4} (8\pi^2 + 2K_{\alpha,\beta})^2. \tag{6.9}
\]

It remains to estimate the first term on the right hand side of (6.5). By Theorem 3.4 (with \( \ell = N \)),

\[
\| T_{N}^{\alpha,\beta} \varphi_{N,j}^{-} - \psi_{D_{N}^{\alpha,\beta}(g_j^{-})}^{N,N} \|_{C^2} \leq \frac{1}{N^3} K_{\alpha,\beta} \| g_j^{-} \|_{C^2}. \tag{6.10}
\]
By Lemma 6.2, for any $0 \leq j \leq 2M_N$

$$\|g_j\|_{C^2} \leq (2K_{\alpha,\beta} + 8\pi^2 F(N)^2)C \quad (6.11)$$

where $C \geq 1$ can be chosen uniformly on bounded subsets of $L^2(\mathbb{T})$. Combining (6.5), (6.9), (6.10), and (6.11) yields $\|T_{N,\alpha,\beta}^{\mu,\mu} - \mu_{N,\alpha,\beta}^{\mu,\mu}\| \leq \frac{F(N)^4}{16N^4}(8\pi^2 + 2K_{\alpha,\beta})^2 + \frac{F(N)^2}{N^3}K_{\alpha,\beta}(2K_{\alpha,\beta} + 8\pi^2)C$ where $C \geq 1$ can be chosen uniformly on bounded subsets of $L^2(\mathbb{T})$. □

**Proposition 6.4** For any $N \geq 3$ and any $0 \leq j \leq 2M$ there exists an eigenvalue $\tau_{N,j}^{\alpha,\beta}$ of $T_{N,\alpha,\beta}^{\mu}$ satisfying

$$|\tau_{N,j}^{\alpha,\beta} - \mu_{N,j}^{\alpha,\beta}| \leq \frac{F(N)^2}{N^3}(K_{\alpha,\beta} + 1)^2C$$

where $C > 0$ can be chosen uniformly on $L^2$-bounded subsets of $C^2(\mathbb{T})$. For $N$ sufficiently large, the eigenvalues $\tau_{N,j}^{\alpha,\beta}$ can be listed in increasing order

$$\tau_{N,0}^{\alpha,\beta} < \tau_{N,1}^{\alpha,\beta} < \ldots < \tau_{N,2M-1}^{\alpha,\beta} \leq \tau_{N,2M}^{\alpha,\beta}.$$

**Proof:** According to Lemma 6.3, for any $N \geq 3$ and $0 \leq j, k \leq 2M$, $\|T_{N,\alpha,\beta}^{\mu} - \mu_{N,j}^{\alpha,\beta}\| \leq C_N := \frac{F(N)^2}{N^3}(K_{\alpha,\beta} + 1)^2C$

where $C$ can be chosen uniformly on $L^2$-bounded subsets of $C^2(\mathbb{T})$. Furthermore, for $N_0$ sufficiently large, $|\langle \varphi_{N,j}^{\alpha,\beta}, \varphi_{N,k}^{\alpha,\beta}\rangle - \delta_{j,k}| < \frac{1}{2} \quad \forall N \geq N_0$. We now apply Proposition 4.1 (i) or (ii) depending on whether $\mu_{N,j}^{\alpha,\beta}$ is sufficiently isolated or not. Note the the pair $\mu_{N,2\ell}^{\alpha,\beta}, \mu_{N,2\ell-1}^{\alpha,\beta}$ is separated from $\{\mu_{N,j}^{\alpha,\beta} \mid 0 \leq j \leq 2M\}\{\mu_{N,2\ell}^{\alpha,\beta} \leq 2C_N\}$ by at least $O(N^{-2})$, uniformly on $L^2$-bounded sets of $\alpha$’s and $\beta$’s. If $\mu_{N,2\ell}^{\alpha,\beta} - \mu_{N,2\ell-1}^{\alpha,\beta} < 2C_N$, then

$$\|T_{N,\alpha,\beta}^{\mu} - \mu_{N,j}^{\alpha,\beta}\| \leq C_N + \|\mu_{N,2\ell}^{\alpha,\beta} - \mu_{N,2\ell-1}^{\alpha,\beta}\| \|\varphi_{N,2\ell-1}^{\alpha,\beta}\| \leq C_N + 2C_N(1 + O(F(N)^2N^{-1}))$$

Applying Proposition 4.1 (ii) to $\mu_{N,2\ell}^{\alpha,\beta}, \varphi_{N,2\ell-1}^{\alpha,\beta}$ and $D_N = 2 \cdot 8 \cdot 3C_N$ we conclude that there are two eigenvalues $\tau_{N,2\ell-1}^{\alpha,\beta} \leq \tau_{N,2\ell}^{\alpha,\beta}$ of $T_{N,\alpha,\beta}^{\mu}$ so that

$$|\tau_{N,j}^{\alpha,\beta} - \mu_{N,2\ell}^{\alpha,\beta}| \leq D_N = \frac{F(N)^2}{N^3}(K_{\alpha,\beta} + 1)^2C$$

for $j \in \{2\ell, 2\ell - 1\}$, where $C$ can be chosen uniformly on $L^2$-bounded subsets of $C^2(\mathbb{T})$. If $\mu_{N,2\ell}^{\alpha,\beta} - \mu_{N,2\ell-1}^{\alpha,\beta} > 2C_N$, then apply Proposition 4.1 (i) to conclude that for
there exists an eigenvalue $\tau_{N,j}^2$ of $T_{N}^{\alpha,\beta}$ so that $|\tau_{N,j}^2 - \mu_{N,j}^2| \leq C_N$. In particular, we then conclude that $\tau_{N,2\ell}^2 < \tau_{N,2\ell-1}^2$.

Recall that the pairs $\mu_{N,2\ell}^2, \mu_{N,2\ell-1}^2$ are separated from each other by $O(N^{-2})$. As $F(N) \leq N^{\eta}$ with $0 < \eta < 1/2$ it then follows from the definition of $C_N$ that for $N$ sufficiently large $\tau_{N,0}^2 < \tau_{N,1}^2 < \ldots < \tau_{N,2N-1}^2 \leq \tau_{N,2M}^2$.

\[\Box\]

### 7 Asymptotics of the periodic eigenvalues

The aim of this section is to prove Theorem 1.1 stated in the introduction.

**Proof of Theorem 1.1** In view of Proposition 5.3, Proposition 6.4, and the result corresponding to Proposition 6.4 for the right edge of the spectrum we have obtained three groups of eigenvalues. At the left and right edge of spec$(T_{N}^{\alpha,\beta})$ there are according to Proposition 6.4, $2M+1$ eigenvalues, which for $N$ sufficiently large are different from each other when counted with multiplicities. In the bulk of spec$(T_{N}^{\alpha,\beta})$, we found according to Proposition 5.3, $N-M-1$ pairs of eigenvalues of $T_{N}^{\alpha,\beta}$ which for $N$ sufficiently large are again different from each other.

It remains to show that $\tau_{N,2M} < \tau_{N,2M+1}$ and $\tau_{N,2N-2M-2} < \tau_{N,2N-2M-1}$. To see it, note that by the Taylor expansion of cos and (6.4), we have

$$\mu_{N,2M}^2 = -2 + \frac{1}{N^2} \lambda_{2M}^2 \leq -2 + \frac{\pi^2 (M+1/2)^2}{N^2}.$$  

Hence $-2 \cos \frac{(M+1)\pi}{N} - \mu_{N,2M}^2 \geq \frac{M^2 \pi^2}{N^2} + O\left(\frac{1}{N}\right)$. Moreover, by Proposition 6.4, $\tau_{N,2M} - \mu_{N,2M}^2 = O\left(\frac{M^2 \pi^2}{N^2}\right)$ and $\tau_{N,2M+1} + 2 \cos \frac{(M+1)\pi}{N} = O\left(\frac{1}{N}\right)$ by Proposition 5.3. Therefore, for $N$ sufficiently large, $\tau_{N,2M} < \tau_{N,2M+1}$. Similarly one shows that $\tau_{N,2N-2M-2} < \tau_{N,2N-2M-1}$. Hence the eigenvalues $(\tau_{N,n})_{0 \leq n \leq 2N-1}$ of $T_{N}^{\alpha,\beta}$ are listed in increasing order (and with multiplicities) and thus coincide with $(\lambda_{n}^N)_{0 \leq n \leq 2N-1}$. The claimed estimates now follow from Proposition 5.3 and Proposition 6.4. \[\Box\]

To finish this section, let us mention that for smooth potentials and with some effort, our method allows to compute the full asymptotic expansion in $\frac{1}{N^2}$ of all the eigenvalues of $T_{N}^{\alpha,\beta}$. For eigenvalues in the bulk, such an asymptotic expansion is obtained by regular perturbation theory at any order. As the eigenvalues come in separated pairs and the eigenvalues forming such a pair might coincide, their asymptotics are obtained via a $2 \times 2$--block diagonalization and a subsequent straightforward diagonalization of the (symmetric) $2 \times 2$--blocks. For eigenvalues in
one of the edges of the spectrum, the asymptotics is obtained by adding corrections to the 'densities' $g^\pm_j$ in (6.2), obtained by improving Theorem 3.4 so that the remainder term can be chosen to be of arbitrary order in $N^{-2}$. These corrections can be explicitly computed by solving homological equations, obtained from the asymptotic expansion of the operator $D_{\alpha,\beta}^{\ell}$ in (3.6) and solved by inverting certain Hill operators. As the eigenvalues of a Hill operator come in separated pairs and two eigenvalues forming such a pair might coincide, one obtains their asymptotics also via a $2 \times 2$-block diagonalization.

8 Asymptotics of the discriminant

The principal goal of this section is to prove Theorem 1.2 concerning the asymptotics of the discriminant $\Delta_N(\mu)$. Recall (cf. [8], Section 2) that

$$\Delta_N^2(\mu) - 4 = q^{-2} \prod_{j=0}^{2N-1} (\lambda_j^N - \mu).$$

(8.1)

First we derive asymptotics of $q_N = \prod_{i=1}^{N} (1 + \frac{1}{4N^2} \alpha(i/N))$. For later reference we derive at the same time also asymptotics for $p_N := \frac{1}{2} tr(Q_{N}^{\alpha,\beta}) = \frac{1}{2} \sum_{i=1}^{N} \beta(i/N)$. It turns out that the asymptotics of $p_N$ is better than one could expect from the asymptotics of the eigenvalues in Theorem 1.1.

**Proposition 8.1** Uniformly on bounded subsets of functions $\alpha, \beta$ in $C^2_0(T)$,

$$q_N = 1 + O(N^{-3}) \quad \text{and} \quad p_N = O(N^{-3}).$$

(8.2)

**Proof:** As $\int_0^1 \beta(x) dx = 0$ it follows from (A.2) that

$$p_N = \frac{1}{2} tr(Q_{N}^{\alpha,\beta}) = (2N)^{-2} \sum_{i=1}^{N} \beta(i/N) = O(N^{-3}).$$

Similarly, one has

$$\sum_{i=1}^{N} (2N)^{-2} \alpha(i/N) = O(N^{-3})$$

and thus

$$q_N = \exp \left( \sum_{i=1}^{N} \log \left( 1 + \frac{1}{4N^2} \alpha(i/N) \right) \right) = \exp(O(N^{-3}))$$

leading to the claimed estimate $q_N = 1 + O(N^{-3})$. \qed
In the introduction we have also introduced the discriminants $\Delta_{\pm}$. For $q_{\pm} = 0$ one gets $\Delta(\lambda) = 2 \cos(\sqrt{\lambda}/2)$ (cf end of Appendix A) and hence, with $\pi_n = \pi n$ for $n \geq 1$,

$$
\Delta(\lambda)^2 - 4 = -4 \sin^2(\sqrt{\lambda}/2) = -\lambda \prod_{n\geq 1} \frac{(4n^2 \pi^2 - \lambda)^2}{16 \pi_n^4}.
$$

Similarly (see [9]), for $q_{\pm}$ arbitrary, one gets the following product representation

$$
\Delta_{\pm}(\lambda)^2 - 4 = (\lambda_{\pm}^0 - \lambda) \prod_{n\geq 1} \frac{(\lambda_{\pm}^n_n - \lambda)(\lambda_{\pm}^n_{n-1} - \lambda)}{16 \pi_n^4}, \quad (8.3)
$$

Finally recall from the introduction that $\Lambda_{\pm, M}$ denote the boxes $\Lambda_{\pm, M} = \bigcup_{\nu\leq F(\Lambda_{M, \nu})} \Lambda_{\nu, \rho}$ where $\Lambda_{\nu, \rho} := [\lambda_{\nu, \nu-2\rho} - 2, \lambda_{\nu, \nu+2\rho} - 2] + i[-3, 3]$ and $\Lambda_{F(\Lambda_{M, \nu}), \rho} := [\lambda_{\nu, \nu-2\rho} - 2, \lambda_{\nu, \nu+2\rho} - 2] + i[-3, 3]$ with $\rho > 0$ chosen so that

$$
\lambda_{2k+1}^\pm + 2\rho < \lambda_{2k+1}^\pm + 2\rho \quad \forall \ k \geq 0. \quad (8.5)
$$

We will study the asymptotics of $\Delta_{\nu}^2(-2 + \frac{1}{4N^2} \lambda)$ in each domain $\Lambda_{\nu, \rho}$ separately. For this purpose introduce

$$
P_{1n}^N(\mu) := \epsilon^{-3} \Pi_{j=0}^2(\lambda_{2n-3}^N - \mu) \quad \text{and} \quad P_{n}^N(\mu) := \epsilon^{-4} \Pi_{j=2n-3}^2(\lambda_{2n-3}^N - \mu) \ \forall 2 \leq n \leq M
$$

where $\epsilon = 1/4N^{-2}$. Furthermore define for $1 \leq n \leq M$, $Q_n^N(\mu)$

$$
\Delta_{\nu}^2(\mu) - 4 = \epsilon^4 P_n^N(\mu) Q_n^N(\mu).
$$

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Defining $\pi_k = k\pi$ for $k \neq 0$ and $\pi_0 = 1$, we write similarly $\Delta^2_\ast(\lambda) - 4 = \frac{1}{16\pi^2}P^-_1(\lambda)Q^-_1(\lambda)$ with

$$P^-_1(\lambda) = \Pi_{0 \leq j \leq 2}(\lambda_j^- - \lambda) \quad \text{and} \quad Q^-_1(\lambda) = \Pi_{k \geq 2} \frac{(\lambda_{2k}^- - \lambda)(\lambda_{2k-1}^- - \lambda)}{16\pi^4_k}$$

whereas for $2 \leq n \leq M$, we define $\Delta^2_n(\lambda) - 4 = \frac{1}{16\pi^2_n - 1 + \frac{1}{4\pi^2_n}}P^-_n(\lambda)Q^-_n(\lambda)$ with

$$P^-_n(\lambda) := (\lambda_{2n}^- - \lambda)(\lambda_{2n-1}^- - \lambda)(\lambda_{2n-2}^- - \lambda)(\lambda_{2n-3}^- - \lambda)$$

and

$$Q^-_n(\lambda) = \frac{1}{4\pi^2_n}(\lambda_0^- - \lambda) \prod_{k \neq n, n-1} \frac{(\lambda_{2k}^- - \lambda)(\lambda_{2k-1}^- - \lambda)}{16\pi^4_k}.$$ 

By Theorem 1.1, for $\lambda$ in $\Lambda^-_{n, \rho}$ with $2 \leq n \leq M$,

$$P^N_n(-2 + \frac{1}{4N^2\lambda}) = \prod_{j=2n-3}^{2n} \frac{(\lambda_j^- - (-2 + \varepsilon\lambda_j^-) + (\lambda_j^- - \lambda)}{\varepsilon} = \prod_{j=2n-3}^{2n} (\lambda_j^- - \lambda + O(\frac{M^2}{N})) = P^-_n(\lambda) + O(\frac{n^3M^2}{N}) \quad (8.6)$$

where we used that $\lambda_j^- - \lambda = O(n)$ for $\lambda \in \Lambda^-_{n, \rho}$ and $2n - 3 \leq j \leq 2n$. Similarly, for $n = 1$, one has

$$P^N_1(-2 + \frac{1}{4N^2\lambda}) = P^-_1(\lambda) + O(\frac{M^2}{N}).$$

In order to prove (1.8) we show that, for $2 \leq n \leq M$,

$$\Delta^2_N(-2 + \varepsilon\lambda) - 4 = \frac{1}{16\pi^4_n - 1 + \frac{1}{4\pi^2_n}}(P^-_n(\lambda) + O(n^3\frac{M^2}{N}))Q^-_n(\lambda) + O(\frac{M^2}{N}) + O(\frac{1}{M}) \quad (8.7)$$

uniformly for $\lambda$ in $\Lambda^-_{n, \rho}$ and, for $n = 1$,

$$\Delta^2_N(-2 + \varepsilon\lambda) - 4 = \frac{1}{16\pi^4}(P^-_1(\lambda) + O(\frac{M^2}{N}))Q^-_1(\lambda) + O(\frac{M^2}{N}) + O(\frac{1}{M}) \quad (8.8)$$

uniformly for $\lambda$ in $\Lambda^-_{1, \rho}$. The estimates (8.7) and (8.8) are proven in two steps.

**Lemma 8.2** Uniformly for any $\mu = -2 + \varepsilon\lambda$ where $\lambda \in \Lambda^-_{n, \rho}$ and $1 \leq n \leq F(M)$

$$\prod_{j=2M+1}^{2N-2M-2} (\lambda_j^- - \mu) = \frac{N^{4M+2}}{(2\pi)^{4M}(M!)^4} (1 + O(\frac{n^2}{M})).$$

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Proof: Set $\xi_{2N-1}^N = 4$ and, for $1 \leq \ell \leq N - 1$,
\[ \xi_{2\ell}^N = \xi_{2\ell-1}^N = 2(1 - \cos \frac{\ell\pi}{N}). \] (8.9)
Note that $\xi_j^N$ is an increasing sequence satisfying for $2M + 1 \leq j \leq 2N - 2M - 2$
\[ \xi_j^N \geq \xi_{2M+1}^N > \xi_{2M}^N = 2 \left( 1 - \cos \frac{M\pi}{N} \right) > \frac{M^2\pi^2}{N^2} \left( 1 - \frac{\pi^2}{12N^2} \right). \]
For $j \in \{2\ell, 2\ell - 1\}$ and $\mu = -2 + \varepsilon \lambda$ with $\lambda \in \Lambda_{n,\varepsilon}$, in view of Theorem 1.1,
\[ \lambda_j^N - \mu = -2 \cos \frac{\ell\pi}{N} + O\left( \frac{1}{F(N)N^2} \right) + 2 - \varepsilon \lambda \]
\[ = \xi_j^N - \varepsilon \lambda + O\left( \frac{1}{F(N)N^2} \right) = \xi_j^N + O\left( \frac{n^2}{N^2} \right) \]
where we used that $\lambda = O(n^2)$ for $\lambda \in \Lambda_{n,\varepsilon}$. Hence
\[ \prod_{j=2M+1}^{2N-2M-2} (\lambda_j^N - \mu) = \prod_{j=2M+1}^{2N-2M-2} \xi_j^N (1 + O\left( \frac{n^2}{N^2} \right)) \]
\[ = \prod_{j=2M+1}^{2N-2M-2} \xi_j^N \cdot \prod_{j=2M+1}^{2N-2M-2} \left( 1 + O\left( \frac{n^2}{N^2} \right) \right). \] (8.10)
The latter two products are estimated separately. As by (8.9), $\frac{1}{\xi_j^N} = O\left( \frac{N^2}{M^2} \right)$ for
$2M < j < 2N - 2M - 1$ and hence $\frac{1}{\xi_j^N} O\left( \frac{n^2}{N^2} \right) = O\left( \frac{F(M)^2}{M^2} \right)$ for $1 \leq n \leq F(M)$ one can estimate
\[ \sum_{j=2M+1}^{2N-2M-2} \log \left( 1 + \frac{1}{\xi_j^N} O\left( \frac{n^2}{N^2} \right) \right) = O\left( \frac{n^2}{N^2} \right) \sum_{\ell=M+1}^{N-M-1} \frac{1}{1 - \cos \frac{\ell\pi}{N}}. \]
Note that $\frac{1}{1 - \cos x}$ is a monotonically decreasing function on $[\frac{M\pi}{N}, \pi]$. Hence
\[ \frac{\pi}{N} \sum_{\ell=M+1}^{N-M-1} \frac{1}{1 - \cos \frac{\ell\pi}{N}} \leq \int_{\frac{M\pi}{N}}^{\frac{\pi}{N}} \frac{dx}{1 - \cos x}. \]
Taking into account that $1 - \cos x = 2 \sin^2 \frac{x}{2}$ and making the change of variable of integration $t := \frac{x}{2}$ we get
\[ \int_{\frac{M\pi}{N}}^{\frac{\pi}{N}} \frac{dx}{1 - \cos x} = \int_{\frac{M\pi}{N}}^{\frac{\pi}{N}} \frac{dx}{2 \sin^2 \frac{x}{2}} = \int_{\frac{M\pi}{N}}^{\frac{\pi}{N}} \frac{dt}{\sin^2 t} = -\cos t \left| \frac{1}{2} \pi \right| \left( \frac{\pi - \frac{M\pi}{N}}{\frac{M\pi}{N}} \right) \leq \frac{N}{M}. \]
Thus $\sum_{j=2M+1}^{2N-2M-1} \log \left(1 + \frac{1}{\xi_j} O\left(\frac{n^2}{N^2}\right)\right) = O\left(\frac{n^2}{M}\right)$ leading to

$$\prod_{j=2M+1}^{2N-2M-2} \left(1 + \frac{1}{\xi_j} O\left(\frac{n^2}{N^2}\right)\right) = e^{O\left(\frac{n^2}{M}\right)} = 1 + O\left(\frac{n^2}{M}\right).$$

It then follows that

$$\prod_{j=2M+1}^{2N-2M-2} (\lambda_j^N - \mu) = (1 + O\left(\frac{n^2}{M}\right)) \prod_{j=2M+1}^{2N-2M-2} \xi_j^N$$

$$= 2^{(N-2M-1)} \prod_{\ell=M+1}^{N-M-1} \left(1 - \cos \left(\frac{\ell \pi}{N}\right)\right)^2 \left(1 + O\left(\frac{n^2}{M}\right)\right).$$

By Lemma A.1, Lemma A.3, and Lemma A.4 this latter expression can be estimated by

$$2^{2N-4M-2} \frac{(2N2^{-N})^2(1 + O\left(\frac{1}{N}\right))}{(\frac{\pi^2}{2N^2})^{2M}(M!)^4(1 - O\left(M^3\right)^2) 2^{2M}(1 - O\left(M^2\right))} (1 + O\left(\frac{n^2}{M}\right))$$

$$= \frac{1}{2^{4M}} \frac{N^{4M+2}}{\pi^{4M}(M!)^4(1 + O\left(\frac{n^2}{M}\right))} \left(1 + O\left(\frac{n^2}{M}\right)\right)$$

which is the claimed estimate.

\[\square\]

\textbf{Lemma 8.3} Uniformly for $\mu = -2 + \varepsilon \lambda$ with $\lambda$ in $\Lambda_{n,\varrho}$ and $1 \leq n \leq M$,

$$\prod_{j=2N-2M-1}^{2N-1} (\lambda_j^N - \mu) = 2^{4M+2} (1 + O\left(\frac{M^2}{N^2}\right)).$$

\textbf{Proof:} In view of Theorem 1.1 (right edge), for any $0 \leq j \leq 2M$, $\lambda \in \Lambda_{n,\varrho}$,

$$\lambda_j^{2N-1-j} - \mu = 2 - \varepsilon \lambda_j^+ + O\left(\frac{M^2}{N^2}\right) - (-2 + \varepsilon \lambda) = 4 + O\left(\frac{M^2}{N^2}\right)$$

as $\lambda_j^+ = O(M^2)$ for any $0 \leq j \leq 2M$. Thus

$$\prod_{j=2N-2M-1}^{2N-1} (\lambda_j^N - \mu) = \prod_{j=0}^{2M} (\lambda_{2N-1-j}^N - \mu) = 4^{2M+1} \prod_{j=0}^{2M} \left(1 + O\left(\frac{M^2}{N^2}\right)\right)$$

$$= 2^{4M+2} \exp \left(\sum_{j=0}^{2M} \log \left(1 + O\left(\frac{M^2}{N^2}\right)\right)\right).$$
Using the bound $\sum_{j=0}^{2M} \log \left( 1 + O\left( \frac{M^2}{N^2} \right) \right) = O\left( \frac{M^3}{N^2} \right)$ we get

$$\prod_{j=2N-2M-1}^{2N-1} (\lambda_j^N - \mu) = 2^{4M+2} \exp(O\left( \frac{M^3}{N^2} \right)) = 2^{4M+2} (1 + O\left( \frac{M^3}{N^2} \right))$$

which is the claimed estimate.

\[ \square \]

**Lemma 8.4** Uniformly for $\mu = -2 + \varepsilon \lambda$ with $\lambda \in \Lambda_{\overline{a}, \varrho}$, the product $\prod_{j=0}^{2M} (\lambda_j^N - \mu)$ satisfies the following estimates: (i) for $2 \leq n \leq F(M)$

$$\frac{\pi^{4M} (M!)^4}{4 N^{4M+2}} \frac{1}{16 n^{4M-2}} \frac{1}{4 \pi n} \left( P^+_{\overline{n}}(\lambda) + O\left( \frac{n^3 M^2}{N} \right) \right) \cdot Q^-_{\overline{n}}(\lambda) \cdot (1 + O\left( \frac{n^2 M}{N} \right)) \cdot (1 + O\left( \frac{M^2}{N} \right)) ;$$

(ii) for $n = 1$

$$\frac{\pi^{4M} (M!)^4}{4 N^{4M+2}} \frac{1}{16 \pi} \left( P^+_{\overline{1}}(\lambda) + O\left( \frac{M^2}{N} \right) \right) \cdot Q^-_{\overline{1}}(\lambda) \cdot (1 + O\left( \frac{1}{M} \right)) \cdot (1 + O\left( \frac{M^2}{N} \right)) .$$

**Proof:** In view of the asymptotics of Theorem 1.1, with $\varepsilon = (2N)^{-2}$,

$$\lambda_j^N - \mu = -2 + \varepsilon \lambda_j^+ + 2 - \varepsilon \lambda + O\left( \frac{M^2}{N^2} \right) = \varepsilon (\lambda_j^+ - \lambda + O\left( \frac{M^2}{N^2} \right)) .$$

Hence $\prod_{j=0}^{2M} (\lambda_j^N - \mu) = \varepsilon^{2M+1} \prod_{j=0}^{2M} (\lambda_j^- - \lambda + O\left( \frac{M^2}{N^2} \right))$. The items (i) and (ii) are proved in a very similar way - in fact (ii) is a little simpler. Hence we concentrate on (i), i.e. the case where $2 \leq n \leq F(M)$. Given $\lambda \in \Lambda_{\overline{a}, \varrho}$, the latter product is split up into three parts,

$$\prod_{j=0}^{2n-4} (\lambda_j^- - \lambda + O\left( \frac{M^2}{N} \right)) \cdot \prod_{j=2n-3}^{2n} (\lambda_j^- - \lambda + O\left( \frac{M^2}{N} \right)) \cdot \prod_{j=2n+1}^{2M} (\lambda_j^- - \lambda + O\left( \frac{M^2}{N} \right)) .$$

Note that

$$\prod_{j=2n-3}^{2n} (\lambda_j^- - \lambda + O\left( \frac{M^2}{N} \right)) = P^+_{\overline{n}}(\lambda) + O\left( \frac{n^3 M^2}{N} \right)$$

uniformly for $\lambda \in \Lambda_{\overline{a}, \varrho}$ with $2 \leq n \leq M$, cf. equation (8.6). Next consider

$$\prod_{j=0}^{2n-4} (\lambda_j^- - \lambda + O\left( \frac{M^2}{N} \right)) \cdot \prod_{j=0}^{2n-4} (\lambda_j^- - \lambda) \cdot \prod_{j=0}^{2n-4} (1 + \frac{1}{\lambda_j^- - \lambda} O\left( \frac{M^2}{N} \right)) .$$

We claim that

$$\prod_{j=0}^{2n-4} (1 + \frac{1}{\lambda_j^- - \lambda} O\left( \frac{M^2}{N} \right)) = 1 + O\left( \frac{M^2}{N} \right)$$

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uniformly for $\lambda$ in $\Lambda_{n,\rho}^-$. Indeed, by the choice of $\varrho$, the factors $(\lambda - \lambda_j^-)^{-1}$, $2\ell - 1 \leq j \leq 2\ell$, can be estimated by $O((n^2 - \ell^2)^{-1})$ uniformly for $\lambda \in \Lambda_{n,\rho}^-$ and $1 \leq \ell \leq n - 2$. Hence $\sum_{j=0}^{2n-4} \frac{1}{\lambda - \lambda_j}$ is a bounded analytic function of $\lambda \in \Lambda_{n,\rho}^-$ with a bound depending on $\rho$. Similarly one treats

$$\prod_{j=2n+1}^{2M} (\lambda_j^- - \lambda + O(M^2 N)) = \prod_{j=2n+1}^{2M} (\lambda_j^- - \lambda) \cdot \prod_{j=2n+1}^{2M} (1 + \frac{1}{\lambda_j^- - \lambda} O(M^2 N)).$$

Again, by the choice of $\varrho$ and the asymptotics of $\lambda_j^-$, $\sum_{j=2n+1}^{2M} \frac{1}{\lambda_j^- - \lambda}$ is a bounded analytic function of $\lambda \in \Lambda_{n,\rho}^-$. Thus

$$\prod_{j=2n+1}^{2M} (1 + \frac{1}{\lambda_j^- - \lambda} O(M^2 N)) = 1 + O(M^2 N).$$

Combining the estimates obtained we have

$$\prod_{j=0}^{2M} (\lambda_j^N - \mu) = \varepsilon^{2M+1} \cdot \prod_{k=1}^{M} \frac{2\pi^4}{4^4} \cdot (\lambda_0^- - \lambda) \cdot \prod_{k=1}^{n-2} \frac{(\lambda_{2k}^- - \lambda)(\lambda_{2k-1}^- - \lambda)}{2^4 \pi_k^4} \cdot \frac{1}{16 \pi_n^4} \cdot (P_n^- (\lambda) + O(\frac{n^3 M^2}{N})) \cdot \prod_{k=n+1}^{M} \frac{(\lambda_{2k}^- - \lambda)(\lambda_{2k-1}^- - \lambda)}{2^4 \pi_k^4} \cdot (1 + O(M^2 N)).$$

Finally we note that, with $\lambda_j^- = 4k^2 \pi^2 + \alpha_j$ for $j \in \{2k, 2k-1\}$, where $\alpha_j = O(1)$,

$$\prod_{k=M+1}^{\infty} \frac{(\lambda_{2k}^- - \lambda)(\lambda_{2k-1}^- - \lambda)}{2^4 \pi_k^4} = \exp \left\{ \sum_{k=M+1}^{\infty} \log \left( \frac{\lambda_{2k}^- - \lambda}{4 \pi_k^2} \right) + \frac{\lambda_{2k-1}^- - \lambda}{4 \pi_k^2} \right\}$$

$$= \exp \left\{ \sum_{k=M+1}^{\infty} \log \left( 1 + \frac{\alpha_{2k} - \lambda}{4 \pi_k^2} \right) + \log \left( 1 + \frac{\alpha_{2k-1} - \lambda}{4 \pi_k^2} \right) \right\} = 1 + O\left( \frac{n^2}{M} \right)$$

uniformly for $\lambda \in \Lambda_{n,\rho}^-$. Here we used $\sum_{k=M+1}^{\infty} \frac{1}{x^2} \leq \int_{M}^{\infty} \frac{1}{x^2} dx = \frac{1}{M}$. Furthermore $\prod_{k=1}^{M} \frac{2^4 \pi_k^4}{(2\pi)^4 (M!)^4}$. By the definition of $Q_n^- (\lambda)$, we then obtain that $\prod_{j=0}^{2M} (\lambda_j^N - \mu)$ equals

$$\varepsilon^{2M+1} \frac{(2\pi)^4 (M!)^4}{16 \pi_n^4 \cdot 4 \pi_n^2} (P_n^- (\lambda) + O\left( \frac{n^3 M^2}{N} \right))Q_n^- (\lambda) \left( 1 + O\left( \frac{M^2}{N} \right) \right) \left( 1 + O\left( \frac{n^2}{M} \right) \right)$$

as claimed.  

□
Lemma 8.5 Uniformly for $\lambda \in \Lambda_{n,\varrho}$, $1 \leq n \leq M$, $Q_n^-(\lambda) = O(n^2)$.

Proof: By the Counting Lemma (cf [9]) for periodic eigenvalues there exits $n_0 \geq 1$ so that $|\lambda^+ - 4n^2\pi^2| \leq 1$ for any $n \geq n_0$. Note that $n_0$ can be chosen uniformly for bounded sets of functions $\alpha, \beta \in C^0_\text{b}$. It turns out that the cases $1 \leq n < n_0$ and $n_0 \leq n \leq M$ have to be treated separately. However they can be proved in a similar way and so we concentrate on the case $n_0 \leq n \leq M$ only.

$$Q_n^-(\lambda) = \frac{1}{4\pi_n^2} \left( \lambda_n - \lambda \right) \prod_{k \neq n, n-1} \frac{\left( \lambda_{2k} - \lambda \right)(\lambda_{2k-1} - \lambda)}{16\pi_k^2}$$

(8.11)

and that $\frac{\sin(\sqrt{\lambda}/2)}{\sqrt{\lambda}/2}$ can be written as an infinite product,

$$\frac{\sin(\sqrt{\lambda}/2)}{\sqrt{\lambda}/2} = \prod_{m \geq 1} \frac{m^2\pi^2 - \lambda/4}{m^2\pi^2} = \prod_{m \geq 1} \frac{4\pi_m^2 - \lambda}{4\pi_m^2}.$$ 

Hence for $\lambda \in \Lambda_{n,\varrho}$,

$$Q_n^-(\lambda) = \frac{\lambda_n^0 - \lambda}{4\pi_n^2} \left( \frac{\sin(\sqrt{\lambda}/2)}{\sqrt{\lambda}/2} \right)^2 \left( \frac{4\pi_n^2 \cdot 4\pi_{n-1}^2}{(4\pi_n^2 - \lambda)(4\pi_{n-1}^2 - \lambda)} \right)^2 f_n^-(\lambda)$$

(8.12)

where $f_n^-(\lambda) = \prod_{k \neq n, n-1} (\lambda_{2k} - \lambda)(\lambda_{2k-1} - \lambda)$.

Clearly, uniformly for $\lambda \in \Lambda_{n,\varrho}$, $n_0 \leq n \leq M$, one has $\frac{\lambda_n^0 - \lambda}{4\pi_n^2} = 1 + O\left(\frac{1}{n}\right)$ and

$$\left( \frac{\sin(\sqrt{\lambda}/2)}{\sqrt{\lambda}/2} \right)^2 \left( \frac{4\pi_n^2 \cdot 4\pi_{n-1}^2}{(4\pi_n^2 - \lambda)(4\pi_{n-1}^2 - \lambda)} \right)^2 = \left( \frac{\sin(\sqrt{\lambda}/2)}{\sqrt{\lambda}/2} \right)^2 \cdot \frac{\pi_n^4 \pi_{n-1}^4}{4\pi_n \pi_{n-1} - \lambda^2} \cdot \frac{\pi_{n}^4 \pi_{n-1}^4}{\lambda(2\pi_n + \sqrt{\lambda})(2\pi_{n-1} + \sqrt{\lambda})^2} = O(n^2)$$

where we used that for $\lambda \in \Lambda_{n,\varrho}$, $n_0 \leq n \leq M$,

$$\frac{\sin(\sqrt{\lambda}/2)}{\sqrt{\lambda}/2} = O(1).$$

Finally we need to estimate $f_n^-(\lambda)$. For $n \geq n_0$, by the choice of $\rho > 0$ there exists $\rho' > 0$ so that $|4\pi_k^2 - \lambda| \geq \frac{1}{\rho'} |k^2 - n^2|$, $\forall k \neq n, n-1$, $\forall \lambda \in \Lambda_{n,\varrho}$. Thus

$$\left| \frac{\lambda_{2k} - \lambda}{4\pi_k^2 - \lambda} \frac{\lambda_{2k-1} - \lambda}{4\pi_k^2 - \lambda} \right| \leq \left( 1 + \left| \frac{\lambda_{2k} - 4\pi_k^2}{4\pi_k^2 - \lambda} \right| \right) \left( 1 + \left| \frac{\lambda_{2k-1} - 4\pi_k^2}{4\pi_k^2 - \lambda} \right| \right)$$

$$\leq \left( 1 + \rho' \left| \frac{\lambda_{2k} - 4\pi_k^2}{k^2 - n^2} \right| \right) \left( 1 + \rho' \left| \frac{\lambda_{2k-1} - 4\pi_k^2}{k^2 - n^2} \right| \right)$$

(8.13)
Using that \( \sum_{k \geq 1} k^{-2} \leq \pi^2/6 \), one has by Cauchy-Schwarz

\[
\sum_{k \neq n, n-1} \left| \frac{\lambda_{2k} - 4\pi_i^2}{k^2 - n^2} \right| \leq \pi K \quad \text{where}
\]

\[
K := \left( \sum_{k \geq 1} |\lambda_{2k} - 4\pi_i^2|^2 + |\lambda_{2k-1} - 4\pi_i^2|^2 \right)^{1/2}.
\]

Hence, uniformly for \( \lambda \in \Lambda_{n, \rho} \), \( n_0 \leq n \leq M \),

\[
|f_n^-(\lambda)| = \prod_{k \neq n, n-1} \frac{(\lambda_{2k} - \lambda)(\lambda_{2k-1} - \lambda)}{(4\pi_i^2 - \lambda)^2} \leq \exp \left( \sum_{k \neq n, n-1} \log \left( 1 + \rho' \left| \frac{\lambda_{2k} - 4\pi_i^2}{k^2 - n^2} \right| \right) + \sum_{k \neq n, n-1} \log \left( 1 + \rho' \left| \frac{\lambda_{2k-1} - 4\pi_i^2}{k^2 - n^2} \right| \right) \right) \leq \exp(2\rho' \pi K).
\]

Altogether, \( Q_n^-(\lambda) = O(n^2) \) uniformly for \( \lambda \in \Lambda_{n, \rho} \), \( n_0 \leq n \leq M \) as claimed. \( \Box \)

**Proof of Theorem 1.2:** By Proposition 8.1 the factor \( q_N^{-2} \) appearing in the product representation (8.1) of \( \Delta_N^2 - 4 \) satisfies the asymptotics

\[
q_N^{-2} = 1 + O\left( \frac{1}{N^3} \right).
\]

Combining Lemma 8.2, Lemma 8.3, and Lemma 8.4 one obtains, uniformly for \( \lambda \) in \( \Lambda_{n, \rho} \) with \( 1 \leq n \leq F(M) \)

\[
\Delta_N^2(-2 + \frac{1}{4N^2} \lambda) - 4 = [\Delta^2(\lambda) - 4 + O(\frac{M^2}{n^3N}Q_n^-)](1 + O(\frac{n^2}{M}))(1 + O(\frac{M^2}{N})).
\]

As \( Q_n^- = O(n^2) \) (Lemma 8.5) and \( \Delta_N^2(\lambda) - 4 = O(1) \) uniformly for \( \lambda \in \Lambda_{n, \rho} \) with \( 1 \leq n \leq F(M) \) it then follows that

\[
\Delta_N^2(-2 + \frac{1}{4N^2} \lambda) - 4 = \Delta^2(\lambda) - 4 + O(\frac{F(M)^2}{M}).
\]

To determine how the signs of \( \Delta_N \) and \( \Delta_- \) are related note that for \( \lambda \) in the set

\[
\{ z \in \mathbb{C} \mid \text{dist}(z, [\lambda_{2n-1}, \lambda_{2n}]) < 2\rho \}, \quad 1 \leq n \leq F(M),
\]

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one has
\[ \Delta_N(-2 + \frac{1}{4N^2}) = (-1)^N \sqrt{\Delta_N^2(-2 + \frac{1}{4N^2})} \] and \[ \Delta_{-}(\lambda) = (-1)^n \sqrt{\Delta_{-}^2(\lambda)}. \]

Hence
\[ \Delta_{-}(\lambda) = (-1)^N \Delta_{-}(\lambda) + O\left(\frac{F(M)^2}{M}\right). \]

The estimates for \( \lambda \) in \( \Lambda_{\pm}^{+},M \) with \( 1 \leq n \leq F(M) \) are obtained in a similar fashion.

Finally, to see that these estimates are uniform on bounded sets of \( \alpha, \beta \) in \( C^2_0(T, \mathbb{R}) \) it suffices to note that \( \rho \) of (8.5) can be chosen uniformly on such sets as the periodic eigenvalues of \(-\partial^2_{xx} + q_{\pm}\) are compact functions of \( \alpha, \beta \) – see [9], Proposition B.11).

As \( \Delta_N(\mu) \) and \( \Delta_{-}(\lambda) \) are analytic functions one can apply Cauchy’s theorem to deduce from Theorem 1.2 corresponding estimates of the derivatives \( \partial_j^l \mu \Delta_N \) or equivalently \( \partial_j^l \Delta_N \) as well as \( \partial_j^l \Delta_N(2 - \frac{1}{4N^2}) = \frac{(-1)^j}{(4N^2)^j} \partial_j^l \Delta_N (2 - \frac{1}{4N^2}). \) Let
\[ \Lambda_1^{\pm, M} = [\lambda^+_0 - 1, \lambda^+_2F(M)] + 1 + i[-1, 1]. \]

**Corollary 8.6** Let \( F \) satisfy (F), \( M = [F(N)] \) with \( N \geq N_0 \), and \( \alpha, \beta \in C^2_0(T, \mathbb{R}) \). Then, for any \( j \geq 1 \) and uniformly for \( \lambda \) in \( \Lambda_1^{\pm, M} \),
\[ \frac{1}{(4N^2)^j} \partial_j^l \Delta_N \left(-2 + \frac{1}{4N^2}\right) = (-1)^N \partial_j^l \Delta_{-}(\lambda) + O\left(\frac{F(M)^2}{M}\right) \]
and similarly, for \( \lambda \) in \( \Lambda_1^{+, M} \)
\[ \frac{(-1)^j}{(4N^2)^j} \partial_j^l \Delta_N \left(2 - \frac{1}{4N^2}\right) = \partial_j^l \Delta_{+}(\lambda) + O\left(\frac{F(M)^2}{M}\right). \]

These estimates hold uniformly on bounded sets of functions \( \alpha, \beta \) in \( C^2_0(T, \mathbb{R}) \).

**Proof:** By Cauchy’s theorem, for \( j \geq 1 \),
\[ \frac{1}{(4N^2)^j} \partial_j^l \Delta_N \left(-2 + \frac{1}{4N^2}\right) = \frac{1}{j!} \frac{1}{2\pi i} \int_{\partial \Lambda_{-}^{\pm, M}} \Delta_N(-2 + \frac{1}{4N^2}) \frac{dz}{(z - \lambda)^{1+j}} \]
and
\[ \partial_j^l \Delta_{-}(\lambda) = \frac{1}{j!} \frac{1}{2\pi i} \int_{\partial \Lambda_{-}^{\pm, M}} \Delta_{-}(z) \frac{dz}{(z - \lambda)^{1+j}} \]
where \( \partial \Lambda^{-M} \) denotes the boundary of the rectangle \( \Lambda^{-M} \equiv \Lambda_2^{-M} \) with counterclockwise orientation. Hence

\[
\frac{\partial^j \Delta_N \left(-2 + \lambda/4N^2\right)}{(4N^2)^j} - (-1)^N \frac{\partial^j \Delta_-(\lambda)}{2i} = \frac{1}{\partial \Lambda^{-M}} \int_{\partial \Lambda^{-M}} \frac{\Delta_N(-2 + \frac{1}{4N^2} z) - (-1)^N \Delta_-(z)}{(z - \lambda)^{j+1}} dz.
\]

For \( \lambda \) in \( \Lambda_1^{-M}, |z - \lambda|^2 \geq 1 \) and hence by Theorem 1.2, uniformly on \( \Lambda_1^{-M} \)

\[
\frac{\partial^j \Delta_N \left(-2 + \lambda/4N^2\right)}{(4N^2)^j} - \frac{\partial^j \Delta_-(\lambda)}{2i} = \frac{1}{\partial \Lambda^{-M}} \int_{\partial \Lambda^{-M}} \frac{\Delta_N(-2 + \frac{1}{4N^2} z) - \Delta_-(z)}{(z - \lambda)^{j+1}} dz = O \left( \frac{F(M)^2}{M} \right).
\]

By this argument, also the uniformity statement with respect to \( \alpha, \beta \) follows. □

Corollary 8.6 allows to obtain asymptotics of the zeroes of \( \hat{\Delta}_N(\mu) := \frac{d}{d\mu} \Delta_N(\mu) \) at the edges in terms of the zeroes of \( \hat{\Delta}_\pm(\lambda) := \frac{d}{d\lambda} \Delta_\pm(\lambda) \). One sees in a straightforward way that the \( N - 1 \) zeroes of the polynomial \( \Delta_N(\mu) \) are all real and simple and when listed in increasing order, satisfy \( \lambda_{2n-1}^N \leq \lambda_n^N \leq \lambda_{2n}^N \) for any \( 0 < n < N \). Similarly one sees that the zeroes of \( \hat{\lambda}_n^\pm \) are all real and simple, and when listed in increasing order, satisfy \( \hat{\lambda}_{2n-1}^\pm \leq \hat{\lambda}_n^\pm \leq \hat{\lambda}_{2n}^\pm \) for any \( n \geq 1 \).

**Corollary 8.7** Let \( F \) satisfy \( (F), \) \( M = [F(N)] \), and \( \alpha, \beta \in C^2_0(\mathbb{T}, \mathbb{R}) \). Then for any \( 1 \leq n \leq F(M) \),

\[
\hat{\lambda}_n^N = -2 + \frac{\hat{\lambda}_n^\pm}{4N^2} + O \left( \frac{n^2 F(M)^2}{N^2} \right) \quad \text{and} \quad \hat{\lambda}_{N-n}^N = 2 - \frac{\hat{\lambda}_n^\pm}{4N^2} + O \left( \frac{n^2 F(M)^2}{N^2} \right).
\]

These estimates hold uniformly on bounded sets of functions \( \alpha, \beta \) in \( C^2_0(\mathbb{T}, \mathbb{R}) \).

**Proof:** The asymptotics of the zeroes of \( \hat{\Delta}_N(\mu) \) at the two edges are obtained in a similar fashion so we concentrate on the ones at the left edge. Let \( \Gamma_n^- \) be the contour of the box \([\lambda_{2n-1}^- - \rho, \lambda_{2n}^- + \rho] + i[-1, 1] \), contained in \( \Lambda_1^{-M} \),

\[
\Gamma_n^- = \partial([\lambda_{2n-1}^- - \rho, \lambda_{2n}^- + \rho] + i[-1, 1])
\]

where \( \rho \) is chosen as in (8.5). By Theorem 1.1, for \( N \) sufficiently large, \( \hat{\lambda}_n^N \) is the only zero of \( \hat{\Delta}_N(\mu) \) in the box \(-2 + \frac{1}{4N^2}([\lambda_{2n-1}^- - \rho, \lambda_{2n}^- + \rho] + i[-1, 1]) \). In particular, \( \hat{\Delta}_N(\mu) \) doesn’t vanish on the contour \( \Gamma_n^- = -2 + \frac{1}{4N^2} \Gamma_n^- \). By Cauchy’s
theorem it then follows that for any $1 \leq n \leq F(M)$, \( 1 = \frac{1}{2\pi i} \int_{\Gamma_n^+} \frac{\partial^2 \Delta_N}{\partial \lambda^2} d\mu \) and
\[ \dot{\lambda}_n^N = \frac{1}{2\pi i} \int_{\Gamma_n^+} \mu \frac{\partial^2 \Delta_N}{\partial \lambda \partial \mu} d\mu. \]
Hence
\[ \dot{\lambda}_n^N = -2 + \frac{1}{2\pi i} \int_{\Gamma_n^+} (\mu + 2) \frac{\partial^2 \Delta_N(\mu)}{\partial \mu \partial \Delta_N(\mu)} d\mu. \]
and with the change of variable $\mu = -2 + \frac{\lambda}{4N^2}$
\[ 4N^2(\dot{\lambda}_n^N + 2) = \frac{1}{2\pi i} \int_{\Gamma_n^-} \frac{\partial^2 \Delta_N}{\partial \lambda} \left(-2 + \frac{\lambda}{4N^2}\right) d\lambda. \]
Similarly one has $\dot{\lambda}_n^- = \frac{1}{2\pi i} \int_{\Gamma_n^-} \lambda \frac{\partial^2 \Delta_-(\lambda)}{\partial \lambda^2} d\lambda$. The difference $4N^2(\dot{\lambda}_n^N + 2) - \dot{\lambda}_n^-$ thus equals
\[
\frac{1}{2\pi i} \int_{\Gamma_n^+} \lambda \left( \frac{\partial^2 \Delta_N}{\partial \lambda^2} \left(-2 + \frac{\lambda}{4N^2}\right) - (-1)^N \frac{\partial^2 \Delta_-}{\partial \lambda^2} \left(-2 - \frac{\lambda}{4N^2}\right) \right) d\lambda
= \frac{1}{2\pi i} \int_{\Gamma_n^-} \lambda \frac{\partial^2 \Delta_N}{\partial \lambda} \left(-2 + \frac{\lambda}{4N^2}\right) d\lambda
+ \frac{1}{2\pi i} \int_{\Gamma_n^-} \lambda \frac{\partial^2 \Delta_-}{\partial \lambda} \left(-2 - \frac{\lambda}{4N^2}\right) d\lambda.
\]
The two latter integrals are estimated separately. Use Corollary 8.6 and the facts that on $\Gamma_n^-$, $\lambda = O(n^2)$ and
\[
\frac{\partial^2 \Delta_-(\lambda)}{\partial \lambda^2} \left(-2 + \frac{\lambda}{4N^2}\right), \quad \frac{1}{\partial \lambda \Delta_-(\lambda)} = O(1)
\]
to conclude that each of the two integrals is $O\left(n^2 \frac{F(M)^2}{M}\right)$, yielding
\[ 4N^2(\dot{\lambda}_n^N + 2) = \dot{\lambda}_n^- + O\left(n^2 \frac{F(M)^2}{M}\right). \]
The statement on the uniformity of the estimates is obtained by using that a corresponding one for the discriminants and their derivatives holds.

\section*{A Auxiliary results}

In this appendix we prove auxiliary results needed to compute the asymptotics of the discriminant.
Lemma A.1 For $N \to \infty$,
\[
\prod_{n=1}^{N-1} (1 - \cos \frac{n\pi}{N}) = 2N2^{-N}(1 + O(N^{-1})).
\]  

(A.1)

Proof: Note that $1 - \cos(n\delta) > 0$ for $1 \leq n \leq N$, and $\delta := \pi/N$. To compute the product in (A.1) we therefore can take the logarithm, yielding,
\[
\sum_{n=1}^{N} \log(1 - \cos(n\delta)) = \sum_{n=1}^{N} \log \left( \frac{1 - \cos(n\delta)}{(n\delta)^2} \right) + \sum_{n=1}^{N} \log(n\delta)^2.
\]

Clearly
\[
\sum_{n=1}^{N} \log(n\delta)^2 = N \log \delta^2 + \log(N!)^2 = \log \left( \frac{\pi}{N} \right)^N N!^2.
\]

To compute the asymptotics of $\sum_{n=1}^{N} \log \left( \frac{1 - \cos(n\delta)}{(n\delta)^2} \right)$ introduce
\[
f(x) = \log \left( \frac{1 - \cos x}{x^2} \right) \quad 0 \leq x \leq \pi.
\]

Note that for $0 \leq x \leq \pi$,
\[
\frac{1 - \cos x}{x^2} = \frac{1}{2} - \frac{1}{4!}x^2 + \ldots = \frac{1}{2} (1 - \frac{1}{12} x^2 + \ldots) > 0.
\]

Hence $f(x)$ is a well-defined, smooth function on the interval $[0, \pi]$. Now apply the well known formula for approximating the sum $\sum_{n=1}^{N} f(n\delta)$ by an integral (cf e.g. [1])
\[
\sum_{n=1}^{N} f(n\delta) = \frac{1}{\delta} \int_{0}^{\pi} f(x)dx + \frac{f(\pi) - f(0)}{2} + O(\delta)
\]

(A.2)

where the error term $O(\delta)$ is bounded by
\[
\delta \frac{1}{12} \sup_{0 \leq x \leq \pi} |f''(x)| \cdot \text{length}([0, \pi]).
\]

Clearly
\[
\frac{f(\pi) - f(0)}{2} = \frac{1}{2} \left( \log \left( \frac{2}{\pi^2} \right) - \log \frac{1}{2} \right) = \log \frac{2}{\pi}.
\]

Further, $\frac{1}{\delta} \int_{0}^{\pi} f(x)dx = \frac{1}{\delta} \int_{0}^{\pi} (\log(1 - \cos x) - 2 \log x)dx$ can be explicitly computed by Lemma A.2,
\[
\frac{1}{\delta} \int_{0}^{\pi} \log(1 - \cos x) = -\frac{\pi}{\delta} \log 2 = \log \frac{1}{2N}
\]

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and 
\[- \frac{2}{\delta} \int_0^\pi \log x \, dx = - \frac{2}{\delta} (x \log x - x) \bigg|_0^\pi = 2N + \log \frac{1}{\pi^{2N}}.\]

Combining all these estimates yields 
\[
\sum_{n=1}^N \log(1 - \cos(n\delta)) = \log \left( \frac{2}{\pi} \frac{1}{2N} \frac{1}{\pi^{2N}} \right) + 2N + \log \left( \frac{\pi^N}{N!} N! \right)^2 + O \left( \frac{1}{N} \right)
\]
or 
\[
\prod_{n=1}^N (1 - \cos(n\pi/N)) = 2 \frac{e^{2N}}{2N^2} (N!)^2 (1 + O \left( \frac{1}{N} \right)).
\]

By Stirling’s formula, 
\[N! = \sqrt{2\pi NN^N e^{-N} (1 + O \left( \frac{1}{N} \right))}\]
it follows 
\[
\prod_{n=1}^N (1 - \cos(n\pi/N)) = 4N \frac{2N}{2N} (1 + O \left( \frac{1}{N} \right))
\]
and as \(1 - \cos(n\pi/N)\) \(\big| \big|_{n=N} = 2\) we then conclude that 
\[
\prod_{n=1}^{N-1} (1 - \cos(n\pi/N)) = 2N \frac{2N}{2N} (1 + O \left( \frac{1}{N} \right)). \]

\[\square\]

Lemma A.2 \[\int_0^\pi \log(1 \pm \cos x) \, dx = -\pi \log 2.\]

Proof: First note that by the change of variable of integration \(x := \pi - s\), 
\[
\int_0^\pi \log(1 + \cos x) \, dx = \int_0^\pi \log(1 + \cos(\pi - s)) \, ds = \int_0^\pi \log(1 - \cos s) \, ds.
\]

Hence, with \(I := \int_0^\pi \log(1 - \cos x) \, dx\), one has 
\[
2I = \int_0^\pi (\log(1 + \cos x) + \log(1 - \cos x)) \, dx = 2 \int_0^{\pi/2} \log(\sin^2 x) \, dx.
\]

Using that \(\sin^2 x = \frac{1}{2}(1 - \cos 2x)\) and making the change of variable \(s = 2x\), one gets 
\(I = \frac{1}{2} \int_0^\pi \log(1 - \cos s) \, ds - \frac{\pi}{2} \log 2\) and the claim follows. \(\square\)

Lemma A.3 For any \(1 \leq M < N\), 
\[
\left( \frac{\pi^2}{2N^2} \right)^M (M!)^2 \geq \prod_{n=1}^M (1 - \cos(n\pi/N)) \geq \left( \frac{\pi^2}{2N^2} \right)^M (M!)^2 \exp \left( -O \left( \frac{M^3}{N^2} \right) \right). \quad (A.3)
\]
Proof: As in the proof of Lemma A.1, consider the logarithm of the product in (A.3), to obtain, with \( \delta := \pi/N \),

\[
\sum_{n=1}^{M} \log(1 - \cos(n\delta)) = \sum_{n=1}^{M} \left( \log \frac{(n\delta)^2}{2} + \log(1 + \frac{2b_n}{(n\delta)^2}) \right)
\]

where \( b_n = 1 - \cos n\delta - \frac{(n\delta)^2}{2} \). Clearly

\[
\sum_{n=1}^{M} \log \frac{(n\delta)^2}{2} = \log \left( \frac{(M!)^2}{2M} \left( \frac{\pi}{N} \right)^{2M} \right) = \log \left( \left( \frac{\pi}{2N^2} \right)^M \right).
\]

(A.4)

Further note that \( \frac{2b_n}{(n\delta)^2} < 0 \) and

\[
\left| \frac{2b_n}{(n\delta)^2} \right| = \left| -\frac{2}{4!(n\delta)^2} + \frac{2}{6!(n\delta)^4} \right| \leq \frac{1}{12} (n\delta)^2 \leq \frac{M^2}{N^2}.
\]

As for \(-1 < x < 0\),

\[
0 > \log(1 + x) = -\left( |x| + \frac{|x|^2}{2} + \frac{|x|^3}{3} + \ldots \right) \geq -|x| \left( \frac{1}{1-|x|} \right)
\]

it then follows that

\[
0 < -\log \left( 1 + \frac{2b_n}{(n\delta)^2} \right) < \frac{M^2}{N^2} \left( 1 - \frac{M^2}{N^2} \right)^{-1} = O(M^2/N^2).
\]

Summing up these estimates yields

\[
0 < -\sum_{n=1}^{M} \log \left( 1 + \frac{2b_n}{(n\delta)^2} \right) \leq M \cdot O(M^2/N^2) = O(M^3/N^2).
\]

Combined with the estimate (A.4) one gets the claimed estimate. \(\square\)

**Lemma A.4** For any \( 1 \leq M < N \)

\[
2^M \geq \prod_{n=1}^{M} \left( 1 + \cos \frac{n\pi}{N} \right) \geq 2^M \exp \left( -O\left( \frac{M^3}{N^2} \right) \right).
\]

Proof: Note that \( 1 + \cos \frac{n\pi}{N} = 2 - \frac{1}{2} \left( \frac{n\pi}{N} \right)^2 + \ldots = 2 - \left( \frac{n\pi}{2N} \right)^2 + \ldots \). Thus

\[
\prod_{n=1}^{M} \left( 1 + \cos \frac{n\pi}{N} \right) = 2^M \prod_{n=1}^{M} \left( 1 - \left( \frac{n\pi}{2N} \right)^2 + \ldots \right) \leq 2^M
\]

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\[
\prod_{n=1}^{M} \left(1 + \cos \frac{n\pi}{N}\right) = 2^M \exp \left( \sum_{n=1}^{M} \log \left(1 - \left(\frac{n\pi}{2N}\right)^2 + \ldots\right) \right) \geq 2^M \exp \left( - \left(\frac{\pi}{2N}\right)^2 \sum_{n=1}^{M} n^2 \right) \geq 2^M \exp \left( - O\left(\frac{M^3}{N^2}\right)\right). \quad \square
\]

Finally we compute the spectral data for the operator \(-d^2/dx^2\) when considered with periodic / antiperiodic boundary conditions on the interval \([0, T]\). The fundamental solutions of \(-d^2/dx^2\) are given by \(y_1(x, \lambda) = \cos \sqrt{\lambda} x\) and \(y_2(x, \lambda) = \frac{\sin \sqrt{\lambda} x}{\sqrt{\lambda}}\). Thus the periodic / antiperiodic eigenvalues are
\[
\lambda_{T0} = 0; \quad \lambda_{T2n}^T = \lambda_{T2n-1}^T = \left(\frac{n\pi}{T}\right)^2 \quad \forall n \geq 1
\]
and a basis of eigenfunctions is given by
\[
f_0 = 1; \quad f_{2n}(x) = \cos \left(\frac{n\pi}{T} x\right); \quad f_{2n-1}(x) = \sin \left(\frac{n\pi}{T} x\right).
\]

The discriminant can be computed to be
\[
\Delta_T(\lambda) = y_1(T, \lambda) + y_2'(T, \lambda) = 2 \cos(\sqrt{T} \lambda)
\]
hence
\[
\Delta_T(\lambda)^2 - 4 = 4 \cos^2(\sqrt{T} \lambda) - 4 = -4 \sin^2(\sqrt{T} \lambda).
\]
As \(\sin \sqrt{\mu} = \sqrt{\mu} \prod_{n \geq 1} \frac{n^2 \pi^2 - \mu}{n^2 \pi^2}\), it then follows that
\[
\Delta_T(\lambda)^2 - 4 = -4T^2 \prod_{n \geq 1} \left(\frac{n^2 \pi^2 - \lambda T^2}{n^2 \pi^2}\right)^2 = -4T^2 \lambda \prod_{n \geq 1} \left(\frac{n^2 \pi^2 - \lambda}{n^2 \pi^2 T^2}\right)^2.
\]

In view of the values of \(\lambda_n^T\), it follows that
\[
\Delta_T(\lambda)^2 - 4 = -4T^2 \lambda \prod_{n \geq 1} \frac{(\lambda_{2n}^T - \lambda)(\lambda_{2n-1}^T - \lambda)}{(\frac{n\pi}{T})^4}.
\]

Furthermore we compute the entire functions \(\psi_k^T(\lambda)\), \(k \geq 1\), leading to the normalized differentials \(\frac{\psi_k^T(\lambda)}{\sqrt{\Delta_T(\lambda) - 4}} d\lambda\) characterized by
\[
\frac{1}{2\pi} \int_{T^T} \frac{\psi_k^T(\lambda)}{\sqrt{\Delta_T(\lambda) - 4}} d\lambda = \delta_{n,k} \quad \forall n, k \geq 1
\]
where, as usual, $\Gamma_{n}^{T}$ is a counterclockwise contour around $\lambda_{2n}^{T} = \lambda_{2n-1}^{T}$, so that all other eigenvalues $\lambda_{k}^{T}$, $k \neq 2n, 2n - 1$, are in the exterior of $\Gamma_{n}^{T}$. We claim that

$$\psi_{n}^{T}(\lambda) = c_{k}^{T} \prod_{l \neq k} \frac{\sigma_{l}^{T,k} - \lambda}{(\frac{\lambda_{l}}{T})^{2}}$$

with $\sigma_{l}^{T,k} = \left(\frac{l\pi}{T}\right)^{2}$ and $c_{k}^{T} = \frac{2T^{2}}{k\pi}$.

Indeed, as $\sigma_{l}^{T,k}$ is in the $\ell$th gap interval, it follows that $\sigma_{l}^{T,k} = \left(\frac{l\pi}{T}\right)^{2}$, $\forall l \neq k$. The constant $c_{k}^{T}$ is then determined by

$$1 = \frac{1}{2\pi} \int_{\Gamma_{k}^{T}} \psi_{k}^{T}(\lambda) \frac{d\lambda}{\sqrt{\Delta_{T}^{2}(\lambda) - 4}}$$

one gets by Cauchy’s Theorem that $c_{k}^{T} = \frac{2T^{2}}{k\pi}$ as claimed. In the special case where $T = 1/2$ one gets

$$\Delta(\lambda)^{2} - 4 = -\lambda \prod_{n \geq 1} \frac{(\lambda_{2n} - \lambda)(\lambda_{2n-1} - \lambda)}{(2n\pi)^{4}}$$

where $\lambda_{n} = \lambda_{n}^{T} \big|_{T=1/2}$ for any $n \geq 0$ and $\Delta(\lambda) = \Delta_{T}(\lambda) \big|_{T=1/2}$. For the entire functions $\psi_{k}(\lambda) := \psi_{k}^{T}(\lambda)\big|_{T=1/2}$ one gets

$$\psi_{k}(\lambda) = \frac{1}{2k\pi} \prod_{l \neq k} \frac{(2l\pi)^{2} - \lambda}{(2l\pi)^{2}} \quad \text{and} \quad c_{k} := c_{k}^{T} \big|_{T=1/2} = \frac{1}{2k\pi}.$$


