A note on the CLT of the LSS for sample covariance matrix from a spiked population model

Qinwen Wang\textsuperscript{a,}\textsuperscript{*}, Jack W. Silverstein\textsuperscript{b}, Jian-feng Yao\textsuperscript{c}

\textsuperscript{a} Department of Mathematics, Zhejiang University, China
\textsuperscript{b} Department of Mathematics, North Carolina State University, United States
\textsuperscript{c} Department of Statistics and Actuarial Science, The University of Hong Kong, Pokfulam, Hong Kong

\textbf{A R T I C L E I N F O}

\textbf{Article history:}
Received 16 August 2013
Available online 14 May 2014

\textbf{AMS 2000 subject classifications:}
primary 62H15
secondary 60F05

\textbf{Keywords:}
Large-dimensional sample covariance matrices
Spiked population model
Central limit theorem
Centering parameter
Factor models

\textbf{A B S T R A C T}

In this note, we establish an asymptotic expansion for the centering parameter appearing in the central limit theorems for linear spectral statistic of large-dimensional sample covariance matrices when the population has a spiked covariance structure. As an application, we provide an asymptotic power function for the corrected likelihood ratio statistic for testing the presence of spike eigenvalues in the population covariance matrix. This result generalizes an existing formula from the literature where only one simple spike exists.

1. Introduction

Let $(\Sigma_p)$ be a sequence of $p \times p$ non-random and nonnegative definite Hermitian matrices and let $(z_{ij})_{i,j \geq 1}$ be a doubly infinite array of i.i.d. complex-valued random variables satisfying

$$E(z_{11}) = 0, \quad E(|z_{11}|^2) = 1, \quad E(|z_{11}|^4) < \infty.$$ 

Write $Z_n = (z_{ij})_{1 \leq i \leq n, 1 \leq j \leq n}$, where $p = p(n)$ is related to $n$ such that when $n \to \infty$, $p/n \to y \in (0, +\infty)$. Then the matrix $S_n = \frac{1}{n} \sum_{1 \leq i \leq n} z_{ij} z_{ij}^* \Sigma_p^{-1/2}$ can be considered as the sample covariance matrix of an i.i.d. sample $(x_1, \ldots, x_n)$ of $p$-dimensional observation vectors $x_j = \Sigma_p^{-1/2} u_j$ where $u_j = (z_{ij})_{1 \leq i \leq p}$ denotes the $j$th column of $Z_n$. Note that for any nonnegative definite $p \times p$ Hermitian matrix $A$, $A^{1/2}$ denotes a Hermitian square root and we call the empirical spectral distribution (ESD) $F^A$ the distribution generated by its eigenvalues, that is, $F^A = \frac{1}{p} \sum_{j=1}^p \delta_{\alpha_j}$, where $\{\alpha_j\}$ are the eigenvalues of $A$.

We first recall some useful results from random matrix theory. For a thorough presentation of these results, the reader is referred to [5]. Assume that the ESD $H_n$ of $\Sigma_p$ (we denote $H_n = F_{\Sigma_p}$ for short) converges weakly to a nonrandom probability distribution $H$ on $[0, \infty)$. It is then well-known that the ESD $F_{S_n}$ of $S_n$, generated by its eigenvalues $\lambda_{n,1} \geq \cdots \geq \lambda_{n,p}$,
converges to a nonrandom limiting spectral distribution (LSD) $F^{y,H}$ [15,24], whose Stieltjes transform $m(z) \equiv m_{F^{y,H}}(z)$ is the unique solution to

$$m = \int \frac{1}{\lambda (1 - y - y z m) - z} dH(\lambda)$$

Eq. (1.1) takes a simpler form when $F^{y,H}$ is replaced by $F^{y,H} \equiv (1 - y) \delta_0 + y F^{0,H}$, which is the LSD of $S_n \equiv \frac{1}{n} X^t \Sigma_p X$. Its Stieltjes transform

$$m(z) \equiv m_{F^{y,H}}(z) = - \frac{1 - y}{z} + y m(z)$$

has the inverse

$$z = z(m) = - \frac{1}{m} + y \int \frac{t}{1 + tm} dH(t).$$

We call this $m(z)$ the companion Stieltjes transform of $m(z)$. The so-called null case corresponds to the situation $\Sigma_p \equiv I_p$, so $H_n \equiv H \equiv \delta_1$ and the LSD $G^\ast$ of $S_n (G^\ast \equiv F^{0,1})$ has an explicit density function:

$$dG^\ast = \frac{1}{2\pi xy} \sqrt{(b_y - x)(x - a_y)}, \quad a_y \leq x \leq b_y,$$

which is the seminal Marčenko–Pastur law with index $y$ and support $[a_y, b_y]$, where $a_y = (1 - \sqrt{y})^2, b_y = (1 + \sqrt{y})^2$. In case of $y > 1$, the distribution has an additional mass of weight $1 - 1/y$ at the origin.

In this paper we consider the spiked population model introduced in [12] where the eigenvalues of $\Sigma_p$ are:

$$a_{11}, \ldots, a_{1k}, \ldots, a_{n1}, \ldots, a_{nk}, 1, \ldots, 1.$$

Here $M$ and the multiplicity numbers $(n_k)$ are fixed and satisfy $n_1 + \cdots + n_k = M$. In other words, all the population eigenvalues are unit except some fixed number of them (the spikes). The model can be viewed as a finite-rank perturbation of the null case. Obviously, the LSD of $S_n$ is not affected by this perturbation. However, the asymptotic behavior of the extreme eigenvalues of $S_n$ is significantly different from the null case. The analysis of this new behavior of extreme eigenvalues has been an active area in the last few years, see e.g. [3,4,23,7,9,17,10] and [8]. In particular, the base component of the population ESD $H_n$ in the last three references has been extended to a form more general than the simple Dirac mass $\delta_1$ of the null case. Beyond the sample covariance matrix, there are also in the literature several closely related works on the behavior of the extreme eigenvalues of a Wigner matrix or general Hermitian matrix perturbed, in multiplicative or additive form, by a low rank matrix, see [11].

For statistical applications, besides the principal components analysis which is indeed the origin of spiked models [12], large-dimensional strict factor models are equivalent to a spiked population model and can be analyzed using the above-mentioned results. Related recent contributions in this area include, among others, Mestre [16] Kritchman and Nadler [13,14] Onatski [18–20] and Passamier and Yao [22] and they all concern the problem of estimation and testing the number of factors (or spikes).

In this note, we analyze the effects caused by the spike eigenvalues on the fluctuations of linear spectral statistics of the form

$$\frac{1}{p} \sum_{i=1}^p f(\lambda_{n,i}) = \int f(x) dF^S(x) \equiv F^S(f),$$

where $f$ is a given function. Similarly to the convergence of the ESD’s, the presence of the spikes does not prevent a central limit theorem for $F^S(f)$; however as we will see, the centering term in the CLT will be modified according to the values of the spikes. As this term has no explicit form, our main result is an asymptotic expansion presented in Section 2. Section 3 shows how to deal with these integrals appearing in the main theorem by detailing the computation of three frequently used functions $f$. To illustrate the importance of such expansions, we present in Section 4 an application for the determination of the power function for testing the presence of spikes. Section 5 contains the proof of the main result.

2. Centering parameter in the CLT of the LSS from a spiked population model

Fluctuations of linear spectral statistics of form (1.5) are indeed covered by a central limit theory initiated in [6], which says that the rate $\int f(x) dF^{S_n}(x) - \int f(x) dF^{S_n,H_n}(x)$ ($F^{S_n,H_n}$ is the finite counterpart of $F^{y,H}$, where $y_n \equiv p/n$, and $H_n \equiv F^{2p}$) approaches zero is essentially $1/p$. Define $X_n(f) = p(F^{S_n}(f) - F^{S_n,H_n}(f))$, the main result stated in that paper is
Theorem 1 ([6]). Assume that the $Z$-variables satisfy the condition

$$
\frac{1}{np} \sum_{ij} \mathbb{E}[z_{ij}^2 I(|z_{ij}| \geq \sqrt{n} \eta)] \to 0
$$

for any fixed $\eta > 0$ and that the following additional conditions hold:

(a) For each $n$, $z_{ij} = z_{ij}^{(n)}$, $i \leq p$, $j \leq n$ are independent. $\mathbb{E}z_{ij} = 0$, $\mathbb{E}|z_{ij}|^2 = 1$, $\max_{i,j,n} \mathbb{E}|z_{ij}|^4 < \infty$, $p/n \to y$.

(b) $\Sigma_p$ is $p \times p$ nonrandom Hermitian nonnegative definite with spectral norm bounded in $p$, with $F^{\Sigma_p} \overset{D}{\to} H$ a proper c.d.f. Let $f_1, \ldots, f_k$ be functions analytic on an open region containing the interval

$$\left[ \lim inf \lambda_{\min} I(0,1)(y), \lim sup \lambda_{\max} (1 + \sqrt{y})^2 \right].$$

Then

(i) the random vector

$$(X_n(f_1), \ldots, X_n(f_k))$$

forms a tight sequence in $n$.

(ii) If $z_{ij}$ and $\Sigma_p$ are real and $\mathbb{E}(z_{ij}^2) = 3$, then (2.6) converges weakly to a Gaussian vector $(X_f, \ldots, X_f)$ with means

$$\mathbb{E}X_f = \frac{1}{2\pi i} \int_{e} f(z) \left( 1 - y \int \frac{m(z)^2 dz}{(1 + m(z))^2} \right)^{-1} dz$$

and covariance function

$$\text{Cov}(X_f, X_f) = \frac{1}{2\pi i} \int_{e} \int_{e} \frac{f(z_1)g(z_2)}{(m(z_1) - m(z_2))^2} m'(z_1) m'(z_2) dz_1 dz_2$$

for $f, g \in [f_1, \ldots, f_k]$. The contours in (2.7) and (2.8) (two in (2.8), which may be assumed to be non-overlapping) are closed and are taken in the positive direction in the complex plane, each enclosing the support of $F^{x,H}$.

(iii) If $z_{ij}$ is complex with $\mathbb{E}(z_{ij}^2) = 0$ and $\mathbb{E}(|z_{ij}|^4) = 2$, then (ii) also holds, except the means are zero and the covariance function is $1/2$ times the function given in (2.8).

In particular, the limiting mean function $\mathbb{E}X_f$ and covariance function $\text{Cov}(X_f, X_f)$ could be calculated from contour integrals involving parameters $m(z)$ and $H$, which are both related to the LSD $F^{x,H}$ and the pre-given function $f$.

For the centering parameter $pF^{y_n,H_n}(f)$, it depends on a particular distribution $F^{y_n,H_n}$ which is a finite-horizon proxy for the LSD of $S_n$. The difficulty is that $F^{y_n,H_n}$ has no explicit form; it is indeed implicitly defined through $m_n(z)$, which solves the equation:

$$z = \frac{1}{m_n} + y_n \int \frac{t}{1 + t m_n} dH_n(t)$$

(substitute $y_n = p/n$ for $y$ and $H_n$ for $H$ in (1.2)). This distribution depends on the ESD $H_n$ of $\Sigma_p$ under (1.4) is

$$H_n = \frac{p - M}{p} - \delta_1 + \frac{k}{p} \sum_{i=1}^{k} n_i \delta_{a_i},$$

which converges to the Dirac mass $\delta_1$ (corresponding to the null case $\Sigma_p = I_p$). So anything that is related to the LSD remains the same, such as the limiting parameters $\mathbb{E}X_f$ and $\text{Cov}(X_f, X_f)$. However, for the centering term $pF^{y_n,H_n}(f)$, it is still not enough if we expand $F^{y_n,H_n}(f)$ only to the order $O(1/p)$, which will lead to a bias of order $O(1)$. As an example, let us consider the simplest case that $f(x) = x$, it is known that $F^{y_n,H_n}(f) = 1$ (see [6]). Our result shows that $F^{y_n,H_n}(f) = 1 + \frac{1}{p} \sum_{i=1}^{k} n_i a_i - \frac{M}{p} + O(1/n^2)$ (see (3.20)). The difference between these two terms (multiply by $p$) is

$$p \left( F^{y_n,H_n}(f) - F^{y_n,H_n}(x) \right) = p \left( \frac{1}{p} \sum_{i=1}^{k} n_i a_i - \frac{M}{p} \right) = \sum_{i=1}^{k} n_i (a_i - 1),$$

which is actually a constant that cannot be neglected.

The following main result gives an asymptotic expansion of this centering term. It is here reminded that, following Bai and Silverstein [4], for a distant spike $a_i$ such that $|a_i - 1| > \sqrt{y}$, the corresponding sample eigenvalue is fluctuating around the value of $\phi(a_i) = a_i + \frac{y_n}{a_i - 1}$, while for a close spike such that $|a_i - 1| \leq \sqrt{y}$, the corresponding sample eigenvalue tends to the edge points $a_i$ if $1 - \sqrt{y} \leq a_i < 1$ and $b_i$ if $1 < a_i \leq 1 + \sqrt{y}$. The following main result gives an asymptotic expansion of this centering term. It is here reminded that, following Bai and Silverstein [4], for a distant spike $a_i$ such that $|a_i - 1| > \sqrt{y}$, the corresponding sample eigenvalue is fluctuating around the value of $\phi(a_i) = a_i + \frac{y_n}{a_i - 1}$, while for a close spike such that $|a_i - 1| \leq \sqrt{y}$, the corresponding sample eigenvalue tends to the edge points $a_i$ if $1 - \sqrt{y} \leq a_i < 1$ and $b_i$ if $1 < a_i \leq 1 + \sqrt{y}$.
Theorem 2. Suppose the population has a spiked structure as stated in (1.4) with \( k_1 \) distant spikes and \( k - k_1 \) close spikes (arranged in decreasing order). Let \( f \) be any analytic function on an open domain including the support of M-P distribution \( G \) and all the \( \phi(a_i), i \leq k_1 \). We have:

\[
P^{y_n, H_n}(f) = -\frac{1}{2\pi ip} \oint_{e_1} \left( \frac{1}{m} + \frac{y_n}{1+m} \right) \left( \frac{M}{y_n m} - \sum_{i=1}^{k} \frac{n_i a_i^2 m}{(1 + a_i m)^2} \right) dm + \frac{1}{2\pi ip} \oint_{e_1} \left( \frac{1}{m} + \frac{y_n}{1+m} \right) \sum_{i=1}^{k} \frac{(1 - a_i)n_i}{(1 + a_i m)(1 + m)} \left( \frac{1}{m} - \frac{y_m m}{(1 + m)^2} \right) dm + \left( 1 - \frac{M}{p} \right) G\langle f \rangle + \frac{1}{p} \sum_{i=1}^{k_1} n_i f(\phi(a_i)) + O\left( \frac{1}{n^2} \right).
\]  

(2.11)

(2.12)

(2.13)

Here \( m \) is short for \( m_y \), which is defined in (2.9), \( G\langle f \rangle \) is the integral of \( f \) with respect to the Marčenko–Pastur distribution in (1.3), with index \( y \) replaced by \( y_n = p/n \).

(i) When \( 0 < y_n < 1 \), the first \( k_1 \) spike eigenvalues \( a_s \) satisfy \( |a_s| - 1 > \sqrt{y_n} \), the remaining \( k - k_1 \) satisfy \( |a_s| - 1 \leq \sqrt{y_n} \), \( e_1 \) is a contour counterclockwise, when restricted to the real axes, encloses the interval \([\frac{1}{1 - \sqrt{y_n}}, \frac{1}{1 + \sqrt{y_n}}]\).

(ii) When \( y_n \geq 1 \), the first \( k_1 \) spike eigenvalues \( a_s \) satisfy \( a_s - 1 > \sqrt{y_n} \), the remaining \( k - k_1 \) satisfy \( 0 < a_s \leq 1 + \sqrt{y_n} \), \( e_1 \) is a contour clockwise, when restricted to the real axes, encloses the interval \([-1, \frac{1}{1 + \sqrt{y_n}}]\).

If there are no distant spikes then the second term in (2.13) does not appear.

The proof is given in Section 5.

3. Detailed examples of expansion for some popular functions

In this section, we derive in detail the computation of asymptotic expansions of the centering terms for three popular functions: \( f(x) = x, f(x) = x^2 \) and \( f(x) = \log(x) \) when \( 0 < y_n < 1 \), which frequently appear as part of some well known statistics like LRT, empirical moments, etc. Such statistics can be found in Section 4. For general function \( f(x) = x^l \), the computation can be done similarly with the help of a symbolic computation software like Mathematica and we provide the formula with \( l = 4 \) in the last subsection for reference. When calculating residues, we should find the poles inside the integral region, and it should be noticed that when the index \( i \in [k_1 + 1, k] \), the corresponding \( a_s \) satisfy \( |a_s| - 1 \leq \sqrt{y_n} \), which is equivalent to \(-i \in \left[ 1 - \sqrt{y_n}, \frac{1}{1 + \sqrt{y_n}} \right]\), so poles of \( \{m = -1, \{m = -\frac{1}{p}, i = (k_1 + 1, \ldots, k) \} \) and \( \{m = \frac{1}{y_n - 1} \} \) (pole of the function \( \log(z) \)) should be included in \( e_1 \). Besides, from (i) in Theorem 2, \( e_1 \) is counterclockwise.

Notice that in all the sections, \( m = m_y = m_n \) denotes the Stieltjes transform defined in (2.9).

3.1. Example of \( F^{y_n, H_n}(x) \)

We first calculate (2.11) and (2.12) by considering their residues at \( m = -1 \).

\[
(2.11) = -\frac{1}{2\pi ip} \oint_{e_1} \left( \frac{1}{m} + \frac{y_n}{1+m} \right) \left( \frac{M}{y_n m} - \sum_{i=1}^{k} \frac{n_i a_i^2 m}{(1 + a_i m)^2} \right) dm,
\]

and its residue at \( m = -1 \) equals to

\[
\frac{M}{p} - \frac{y_n}{p} \sum_{i=1}^{k} \frac{n_i a_i^2}{(1 - a_i)^2}.
\]

(3.14)

(3.15)

\[
(2.12) = \frac{1}{2\pi ip} \oint_{e_1} \left( \frac{1}{m} + \frac{y_n}{1+m} \right) \sum_{i=1}^{k} \frac{(1 - a_i)n_i}{(1 + a_i m)(1 + m)} \left( \frac{1}{m} - \frac{y_m m}{(1 + m)^2} \right) dm,
\]

and its residue at \( m = -1 \) equals to

\[
\frac{1}{p} \sum_{i=1}^{k} \left[ -n_i - \frac{1}{2} (1 - a_i)n_i y_n \frac{\partial}{\partial m^2} \left( \frac{m}{1 + a_i m} \right)^2 \right]_{m=-1} = \frac{1}{p} \sum_{i=1}^{k} \left[ -n_i + \frac{a_i n_i y_n}{(1 - a_i)^2} \right].
\]

(3.16)

(3.17)
Besides, the residue of (2.11) + (2.12) at \( m = -\frac{1}{a_i}, i = (k_1 + 1, \ldots, k) \) can be calculated as

\[
\frac{1}{p} n_i \left( a_i + \frac{y_n a_i}{a_i - 1} \right) = 1 - \frac{M}{p} + \frac{1}{p} \sum_{i=1}^{k_1} n_i \left( a_i + \frac{y_n a_i}{a_i - 1} \right) + O \left( \frac{1}{n^2} \right).
\] (3.18)

\[
(2.13) = 1 - \frac{M}{p} + \frac{1}{p} \sum_{i=1}^{k_1} n_i \left( a_i + \frac{y_n a_i}{a_i - 1} \right) + O \left( \frac{1}{n^2} \right).
\] (3.19)

Combine (3.15) and (3.17)–(3.19), we get:

\[
F^{y_n, H_n}(x) = 1 + \frac{1}{p} \sum_{i=1}^{k} n_i a_i - \frac{M}{p} + O \left( \frac{1}{n^2} \right).
\] (3.20)

3.2. Example of \( F^{y_n, H_n}(x^2) \)

We first calculate (2.11) and (2.12) by considering their residues at \( m = -1 \).

\[
(2.11) = -\frac{1}{2\pi i p} \int_{c_1} \left( -\frac{1}{m} + \frac{y_n}{1+m} \right)^2 \left( \frac{M}{y_n m} - \sum_{i=1}^{k} n_i a_i^2 m \right) dm.
\] (3.21)

and its residue at \( m = -1 \) equals to

\[
\frac{2M}{p} + \frac{M}{n} + \frac{y_n^2}{p} \sum_{i=1}^{k} \frac{(1 + a_i)n_i a_i^2}{(1 - a_i)^2} - \frac{2y_n}{p} \sum_{i=1}^{k} \frac{n_i a_i^2}{(1 - a_i)^2}.
\] (3.22)

\[
(2.12) = \frac{2}{2\pi i p} \int_{c_1} \left( -\frac{1}{m} + \frac{y_n}{1+m} \right) \sum_{i=1}^{k} \frac{(1 - a_i)n_i}{(1 + a_i)(m)(1+m)} \left( \frac{1}{m} - \frac{y_n m}{(1+m)^2} \right) dm.
\] (3.23)

and its residue at \( m = -1 \) equals to

\[
-\frac{2M}{p} - \frac{2y_n M}{p} + \frac{2y_n}{p} \sum_{i=1}^{k} \frac{n_i a_i^2}{(a_i - 1)^2} + \frac{2y_n}{p} \sum_{i=1}^{k} \frac{a_i n_i}{1 - a_i} - \frac{2}{p} \sum_{i=1}^{k} \frac{y_n^2 a_i^2 n_i}{(1 - a_i)^3}.
\] (3.24)

Besides, the residue of (2.11) + (2.12) at \( m = -\frac{1}{a_i} (i > k_1) \) equals to

\[
\frac{1}{p} n_i \left( a_i + \frac{y_n a_i}{a_i - 1} \right)^2.
\] (3.25)

And

\[
(2.13) = \left( 1 - \frac{M}{p} \right) (1 + y_n) + \frac{1}{p} \sum_{i=1}^{k_1} n_i \left( a_i + \frac{y_n a_i}{a_i - 1} \right)^2 + O \left( \frac{1}{n^2} \right).
\] (3.26)

Combine (3.22) and (3.24)–(3.26), we get:

\[
F^{y_n, H_n}(x^2) = \frac{2}{n} \sum_{i=1}^{k} a_i n_i - \frac{2}{n} M + 1 + y_n - \frac{M}{p} + \frac{1}{p} \sum_{i=1}^{k} n_i a_i^2 + O \left( \frac{1}{n^2} \right).
\]

3.3. Example of \( F^{y_n, H_n}(\log(x)) \)

We first calculate (2.11) and (2.12) by considering their residues at \( m = -1 \).

\[
(2.11) = -\frac{1}{2\pi i p y_n} \int_{c_1} \log \left( \frac{y_n - 1}{m} \right) + \log \left( \frac{m - 1}{m+1} \right) \left( \frac{M}{y_n m} - \sum_{i=1}^{k-1} \frac{n_i a_i^2 y_n m^2}{(1 + a_i m)^2} \right) dm
\]

\[
= -\frac{M}{2\pi i p y_n} \int_{c_1} \log \left( \frac{m - 1}{m + 1} \right) \frac{1}{m} dm + \frac{1}{2\pi i p y_n} \int_{c_1} \log \left( \frac{m - 1}{y_n - 1} \right) \frac{1}{m+1} \sum_{i=1}^{k_1} \frac{n_i a_i^2 y_n m^2}{(1 + a_i m)^2} dm
\]

\[\triangleq A + B.
\] (3.27)
\[ A = -\frac{M}{2\pi ip y_n} \int_{e_1} \log \left( \frac{m - \frac{1}{y_n - 1}}{m + 1} \right) \cdot d \log(m) \]
\[ = \frac{M}{2\pi ip y_n} \int_{e_1} \log(m) \cdot d \log \left( \frac{m - \frac{1}{y_n - 1}}{m + 1} \right) \]
\[ = \frac{M}{2\pi ip y_n} y_n^{-1} \int_{e_1} (m + 1)(m - \frac{1}{y_n - 1}) \cdot dm \]
\[ = -\frac{M}{py_n} \log(1 - y_n). \quad (3.28) \]

\[ B = \frac{1}{2\pi ip} \int_{e_1} \log \left( \frac{m - \frac{1}{y_n - 1}}{m + 1} \right) \left( \sum_{i=1}^{k} \frac{n_i a_i^2 m}{(1 + a_i m)^2} \right) dm \]
\[ = \frac{1}{2\pi ip} \sum_{i=1}^{k} \int_{e_1} \log \left( \frac{m - \frac{1}{y_n - 1}}{m + 1} \right) n_i a_i \left( \frac{1}{1 + a_i m} - \frac{1}{(1 + a_i m)^2} \right) dm \]
\[ \equiv C - D. \quad (3.29) \]

where

\[ C = \frac{1}{2\pi ip} \sum_{i=1}^{k} \int_{e_1} \log \left( \frac{m - \frac{1}{y_n - 1}}{m + 1} \right) \frac{n_i a_i}{1 + a_i m} dm \]
\[ = \frac{1}{2\pi ip} \sum_{i=1}^{k} \int_{e_1} n_i \log \left( \frac{m - \frac{1}{y_n - 1}}{m + 1} \right) \cdot d \log(1 + a_i m) \]
\[ = -\frac{1}{2\pi ip} \sum_{i=1}^{k} \int_{e_1} n_i \log(1 + a_i m) \cdot d \log \left( \frac{m - \frac{1}{y_n - 1}}{m + 1} \right) \]
\[ = -\frac{1}{2\pi ip} \cdot \frac{y_n}{y_n - 1} \sum_{i=1}^{k} \int_{e_1} n_i \log(1 + a_i m) \cdot (m + 1)(m - \frac{1}{y_n - 1}) dm \]
\[ = \frac{1}{p} \sum_{i=1}^{k} n_i \log(1 - a_i) - \frac{1}{p} \sum_{i=1}^{k} n_i \log \left( 1 + \frac{a_i}{y_n - 1} \right), \quad (3.30) \]

and

\[ D = \frac{1}{2\pi ip} \sum_{i=1}^{k} \int_{e_1} \log \left( \frac{m - \frac{1}{y_n - 1}}{m + 1} \right) \frac{n_i a_i}{(1 + a_i m)^2} dm \]
\[ = \frac{1}{2\pi ip} \sum_{i=1}^{k} \int_{e_1} \frac{n_i}{1 + a_i m} \cdot d \log \left( \frac{m - \frac{1}{y_n - 1}}{m + 1} \right) \]
\[ = \frac{y_n}{2\pi ip(y_n - 1)} \sum_{i=1}^{k} \int_{e_1} \frac{n_i}{(1 + a_i m)(m - \frac{1}{y_n - 1})(m + 1)} dm \]
\[ = \frac{1}{p} \sum_{i=1}^{k} \left( \frac{n_i}{1 + a_i/y_n - 1} - \frac{n_i}{1 - a_i} \right). \quad (3.31) \]

Combine (3.27)–(3.31), we get the residue of (2.11) at \( m = -1 \):

\[ -\frac{M}{py_n} \log(1 - y_n) + \frac{1}{p} \sum_{i=1}^{k} n_i \log(1 - a_i) - \frac{1}{p} \sum_{i=1}^{k} n_i \log \left( 1 + \frac{a_i}{y_n - 1} \right) \]
\[ - \frac{1}{p} \sum_{i=1}^{k} \frac{n_i}{1 + a_i/y_n - 1} + \frac{1}{p} \sum_{i=1}^{k} \frac{n_i}{1 - a_i}. \quad (3.32) \]
Then, we consider the part (2.12) in the general formula influenced by the pole \( m = -1 \):

\[
(2.12) = -\frac{1}{2\pi i} \oint_{c_1} f^{*} \left( -\frac{1}{m} + \frac{y_n}{1 + m} \right) \sum_{i=1}^{k} \left( n_i a_i - n_i \right) \left( 1 + a_i m - \frac{1}{1 + m} \right) \left( 1 - \frac{y_n m}{(1 + m)^2} \right) dm
\]

\[
= -\frac{1}{2\pi i} \sum_{i=1}^{k} n_i \oint_{c_1} \frac{m(m + 1)}{y_n m - m - 1} \left( \frac{a_i}{1 + a_i m - \frac{1}{1 + m}} \right) \left( 1 - \frac{y_n m}{(1 + m)^2} \right) dm
\]

\[
\Delta = \frac{-1}{2\pi i (y_n - 1)} \sum_{i=1}^{k} n_i (E - F - G + H),
\]

where

\[
E = \oint_{c_1} \frac{a_i (m + 1)}{(1 + a_i m) (m - \frac{1}{y_n - 1})} = 2\pi i \frac{y_n a_i}{y_n + a_i - 1},
\]

\[
F = \oint_{c_1} \frac{a_i y_n m^2}{(m + 1) (1 + a_i m) (m - \frac{1}{y_n - 1})} = 2\pi i \left( \frac{a_i (y_n - 1)}{a_i - 1} + \frac{a_i}{y_n + a_i - 1} \right),
\]

\[
G = \oint_{c_1} \frac{1}{m - \frac{1}{y_n - 1}} = 2\pi i,
\]

\[
H = \oint_{c_1} \frac{y_n m^2}{(m + 1)^2 (m - \frac{1}{y_n - 1})} dm = 2\pi i y_n.
\]

Collecting these four terms, we have the residue of (2.12) at \( m = -1 \):

\[
\frac{1}{p} \sum_{i=1}^{k} \left( \frac{1}{a_i - 1} - \frac{a_i}{y_n + a_i - 1} \right) n_i. \tag{3.33}
\]

Then we consider the influence of (2.11) + (2.12) caused by the pole \( m = -\frac{1}{a_i}, i = k_1 + 1, \ldots, k \), which can be calculated similarly as

\[
\frac{n_i}{p} \log \left( a_i + \frac{y_n a_i}{a_i - 1} \right). \tag{3.34}
\]

Finally, using the known result that \( G_m^\mathcal{H} (\log(x)) = (1 - \frac{1}{y_n}) \log(1 - y_n) - 1 \), which has been calculated in [6], and combine (3.32)–(3.34) and (2.13), we get

\[
F_{y_n, H_n}^\mathcal{H} (\log(x)) = \frac{1}{p} \sum_{i=1}^{k} n_i \log(a_i) - 1 + \left( 1 - \frac{1}{y_n} \right) \log(1 - y_n) + O \left( \frac{1}{n^2} \right).
\]

### 3.4. Example of \( F_{y_n, H_n} (\chi^2) \)

Consider the general case of \( f(x) = x^2 \), and combination of (2.11) and (2.12) in Theorem 2 leads to:

\[
F_{y_n, H_n} (\chi^2) = \frac{1}{2\pi i} \oint_{c_1} g(m) dm + \left( 1 - \frac{M}{p} \right) G_m^\mathcal{H} (f) + \frac{1}{p} \sum_{i=1}^{k_1} n_i f(\phi(a_i)) + O \left( \frac{1}{n^2} \right).
\]

where

\[
g(m) := I \left( -\frac{1}{m} + \frac{y_n}{1 + m} \right) \sum_{i=1}^{k} \frac{(1 - a_i) n_i}{(1 + a_i m)(1 + m)} \left( 1 - \frac{y_n m}{(1 + m)^2} \right) - \left( -\frac{1}{m} + \frac{y_n}{1 + m} \right) \left( \frac{M}{y_n m} - \sum_{i=1}^{k} \frac{n_i a_i^2 m}{(1 + a_i m)^2} \right).
\]

Then the main task is to calculate the residue of \( g(m) \) at \( m = -1 \) and \( m = -1/a_i, i = (k_1 + 1, \ldots, k) \), which can be done with the help of a symbolic computation software like Mathematica.
We present the result of $l = 4$ in the following for reference while skipping calculation details:

$$
E^{y^4; H_0}(x^4) = \frac{1}{p} \sum_{i=1}^{k} n_i a_i^4 + \frac{4}{n} \sum_{i=1}^{k} n_i a_i^3 + \left( \frac{4}{n} + \frac{6y}{n} \right) \sum_{i=1}^{k} n_i a_i^2 \\
+ \left( \frac{4}{n} + \frac{12y}{n} + \frac{4y^2}{n} \right) \sum_{i=1}^{k} n_i a_i - 3M \frac{2 + 4y + y^2}{n} + \left( 1 - \frac{M}{p} \right) (1 + y)(1 + 5y + y^2).
$$

### 4. An application to the test of presence of spike eigenvalues

Suppose that $\mathbf{x}$ follows a $p$-dimensional Gaussian distribution $\mathcal{N}(\mathbf{0}, \Sigma_p)$ and we want to test

$$
H_0 : \Sigma_p = I_p \quad \text{vs.} \quad H_1 : \Sigma_p \neq I_p,
$$

where $I_p$ denotes the $p$-dimensional identity matrix. This test has been detailed in textbook like [1, Chapter 10]. Given a sample $(\mathbf{x}_1, \ldots, \mathbf{x}_n)$ from $\mathbf{x}$, the likelihood ratio criterion is

$$
\lambda = \frac{\max L(I_p)}{\max L(\Sigma_p)},
$$

where the likelihood function is

$$
L(\Sigma_p) = (2\pi)^{-\frac{n}{2}} |\Sigma_p|^{-\frac{1}{2}} n^{\frac{p}{2}} \exp \left[ -\frac{1}{2} \sum_{i=1}^{n} \mathbf{x}_i^* \Sigma_p^{-1} \mathbf{x}_i \right].
$$

More explicitly,

$$
\lambda = \left( \frac{e}{n} \right)^{\frac{n}{2}} |S_n|^{-\frac{1}{2}} n^{\frac{p}{2}} e^{-\frac{1}{2} \text{tr} S_n},
$$

where $S_n$ is the sample covariance matrix defined as

$$
S_n = \frac{1}{n} \sum_{i=1}^{n} \mathbf{x}_i \mathbf{x}_i^*.
$$

Further, taking the log function on (4.36) and multiplying by $-2/n$ leads to the statistic: $L^* = \text{tr} S_n - \log |S_n| - p$. Denote $T_n = n \cdot L^*$, classical theory states that $T_n$ converges to the $\chi^2_{2p(2p+1)}$ distribution under $H_0$ when the value of $p$ is fixed while letting $n \to \infty$. However, this classical approximation was shown incorrect when dealing with large-dimensional data, say, in the scheme of $p \to \infty$, $n \to \infty$, $p/n \to y \in (0, 1)^*$ by Bai et al. [2]. In this scheme, the limiting dimension-to-sample size ratio $y$ should be kept smaller than 1 to avoid null eigenvalues appearing in the term log $|S_n|$.

The main reason that classical asymptotic theory fails is that for large $p$, $T_n$ approaches infinity. Therefore, Bai et al. [2] modify the limit distribution under $H_0$ to cope with large-dimensional data. Since $L^* = \text{tr} S_n - \log |S_n| - p = \sum_{i=1}^{p} (\lambda_{n,i} - \log \lambda_{n,i} - 1)$, using the CLT for LSS derived in Bai and Silverstein [6] with the function $f(x) = x - \log x - 1$, Bai et al. [2] prove that under $H_0$,

$$
L^* - pG^{y^4; H_0}(f) \Rightarrow N(m(f), v(f)),
$$

where

$$
G^{y^4; H_0}(f) = 1 - \frac{y_n - 1}{y_n} \log(1 - y_n),
$$

$$
m(f) = -\frac{\log(1 - y)}{2},
$$

$$
v(f) = -2\log(1 - y) - 2y.
$$

At a significance level $\alpha$ (usually 0.05), the test will reject $H_0$ when $L^* - pG^{y^4; H_0}(f) > m(f) + \Phi^{-1}(1 - \alpha) \sqrt{v(f)}$ where $\Phi$ is the standard normal cumulative distribution function.

However, the power function of this test remains unknown because the distribution of $L^*$ under the general alternative hypothesis $H_1$ is ill-defined. Let us consider this general test as a way to test the null hypothesis $H_0$ above against an alternative hypothesis of the form:

$$
H_1^*: \Sigma_p \text{ has the spiked structure (1.4)},
$$

However, when $L^* - pG^{y^4; H_0}(f)$ is ill-defined. Let us consider this general test as a way to test the null hypothesis $H_0$ above against an alternative hypothesis of the form:

$$
H_1^*: \Sigma_p \text{ has the spiked structure (1.4)},
$$

In this case, the power function of this test remains unknown because the distribution of $L^*$ under the general alternative hypothesis $H_1$ is ill-defined. Let us consider this general test as a way to test the null hypothesis $H_0$ above against an alternative hypothesis of the form:

$$
H_1^*: \Sigma_p \text{ has the spiked structure (1.4)},
$$

In this case, the power function of this test remains unknown because the distribution of $L^*$ under the general alternative hypothesis $H_1$ is ill-defined. Let us consider this general test as a way to test the null hypothesis $H_0$ above against an alternative hypothesis of the form:
which corresponds to the existence of a low-dimensional structure or signal in the data. In other words, we want to test
the absence against the presence of possible spike eigenvalues in the population covariance matrix. The general asymptotic
expansion in Theorem 2 helps to find the power function of the test.

More precisely, under the alternative $H^+_1$ and for $f(x) = x - \log x - 1$ used in the statistic $L^*$, the centering term $F^{y_n,H_0}_n(f)$
can be found to be

$$1 + \frac{1}{p} \sum_{i=1}^{k} n_i a_i - \frac{M}{p} - \frac{1}{p} \sum_{i=1}^{k} n_i \log a_i - \left(1 - \frac{1}{y_n}\right) \log(1 - y_n) + O\left(\frac{1}{n^2}\right),$$

(4.40)
thanks to the expansion found in Section 3:

$$F^{y_n,H_0}_n(x) = 1 + \frac{1}{p} \sum_{i=1}^{k} n_i a_i - \frac{M}{p} + O\left(\frac{1}{n^2}\right)$$

and

$$F^{y_n,H_0}_n(\log x) = \frac{1}{p} \sum_{i=1}^{k} n_i \log a_i - 1 + \left(1 - \frac{1}{y_n}\right) \log(1 - y_n) + O\left(\frac{1}{n^2}\right).$$

Therefore we have obtained that under $H^+_1$,

$$L^* - pE^{y_n,H_0}_n(f) \Rightarrow N(m(f), v(f)),$$

where this time, the value of the centering term $F^{y_n,H_0}_n(f)$ is given in (4.40) while the values of $m(f)$ and $v(f)$ remain
the same as in (4.38) and (4.39). It follows that the asymptotic power function of the test is

$$\beta(\alpha) = 1 - \Phi\left(\Phi^{-1}(1 - \alpha) - \frac{\sum_{i=1}^{k} n_i (a_i - 1 - \log a_i)}{\sqrt{-2 \log(1 - y) - 2y}}\right).$$

In the particular case where the spiked model has only one simple close spike, i.e. $k = 1, k_1 = 0, n_1 = 1$, the above power
function becomes

$$\beta(\alpha) = 1 - \Phi\left(\Phi^{-1}(1 - \alpha) - \frac{a_1 - 1 - \log a_1}{\sqrt{-2 \log(1 - y) - 2y}}\right),$$

(4.41)
which is exactly the formula (5.6) found in [21]. Note that these authors have found this formula using sophisticated tools
of asymptotic contiguity and Le Cam’s first and third lemmas, our derivation is in a sense much more direct.

5. Proof of Theorem 2

Proof. We divide the proof into three parts according to whether $0 < y_n < 1, y_n > 1$ or $y_n = 1$.

Case of $0 < y_n < 1$:

Recall that $G^\alpha_n(x) = \int f(x) dG^\alpha_n(x)$ when no spike exists, where $G^\alpha_n$ is the M-P distribution with index $y_n$. And by the
Cauchy integral formula, it can be expressed as $-\frac{1}{2\pi i} \oint_{\gamma_1} f(z)m(z)dz$, where the integral contour $\gamma_1$ is chosen to be positively
oriented, enclosing the support of $G^\alpha_n$ and its limit $G$. Due to the restriction that $0 < y_n < 1$, we choose $\gamma_1$ such that the origin $\{z = 0\}$ is not enclosed inside.

Using the relationship between $m(z)$ and $\underline{m}(z)$: $m(z) = y_n m(z) - \frac{1 - y_n}{z}$, we can rewrite

$$G^\alpha_n(f) = -\frac{1}{2\pi i} \oint_{\gamma_1} f(z)m(z)dz = -\frac{1}{2\pi i} \oint_{\gamma_1} f(z)\left(\frac{m(z)}{y_n} + \frac{1 - y_n}{y_n z}\right)dz$$

$$= -\frac{n}{p} \frac{1}{2\pi i} \oint_{\gamma_1} f(z)m(z)dz.$$

(5.42)

Besides, for $z \notin \text{supp}(G^\alpha_n)$, $\underline{m}(z)$ satisfies the equation (with $dH_n(t)$ replaced by $\delta_1$ in (2.9)):

$$z = -\frac{1}{\underline{m}} + \frac{y_n}{1 + \underline{m}}.$$  

(5.43)

If we solve this Eq. (5.43), then the solution $\underline{m}(z)$ will involve the square root of some function of $z$. So, if we are trying to deal
with the integral with respect to $z$ in Eq. (5.42), it will be more intricate. For this reason, we choose to change the variable
from $z$ to $\underline{m}$ in Eq. (5.42), making it much easier to compute.
When the imaginary part of $m(z)$ is 0 and $m(z) > 0$, then the companion Stieltjes transform $m = m_n$ of $F_{y_n, h_n}$ satisfies

$$z = -\frac{1}{m} + \frac{p - M}{p} \frac{y_n}{1 + m} + \frac{y_n}{p} \sum_{i=1}^{k} \frac{a_i n_i}{1 + a_i m},$$

$$dz = \left(\frac{1}{m^2} - \frac{p - M}{p} \frac{y_n}{(1 + m)^2} - \frac{y_n}{p} \sum_{i=1}^{k} \frac{a_i^2 n_i}{(1 + a_i m)^2}\right) dm.$$  

Repeating the same computation as before, we get:

$$F_{y_n, h_n}(f) = -\frac{n}{p} \frac{1}{2\pi i} \oint f(z) \frac{m(z)}{z} dz$$

$$= -\frac{n}{p} \frac{1}{2\pi i} \oint f \left( -\frac{1}{m} + \frac{y_n}{1 + m} - \frac{y_n}{p} \sum_{i=1}^{k} \frac{(1 - a_i) n_i}{(1 + m)(1 + a_i m)} \right) m$$

$$\times \left( \frac{1}{m^2} - \frac{y_n}{(1 + m)^2} + \frac{y_n}{p} \sum_{i=1}^{k} n_i \left[ \frac{1}{(1 + m)^2} - \frac{a_i^2}{(1 + a_i m)^2} \right] \right) dm,$$  

where $\gamma$ is a positive oriented contour of $z$ that encloses the support of $F^{y_n}$ and its limit $F^S$. From [4], we know that under the spiked structure (1.4), the support of $F^{y_n}$ consists of the support of M-P distribution: $[a_{y_n}, b_{y_n}]$ plus small intervals enclosing the points $\phi(a_i) = a_i + \frac{y_n}{n-1}$ ($i = 1, \ldots, k_1$). Therefore, the contour $\gamma$ can be expressed as $\gamma_1 \bigoplus (\bigoplus_{i=1}^{k_1} y_n)$ ($y_n$ is denoted...
as the contour that encloses the point of $\phi(a_i)$. Moreover, $C$ is the image of $\gamma$ under the mapping (5.45), which can also be divided into $C_1$ plus $C_{a_i}$ ($i = 1, \ldots, k_1$), with $C_{a_i}$ enclosing $-\frac{1}{a_i}$ and all the contours are non-overlapping and positively oriented.

The term
\[
y_n \sum_{i=1}^{k} \frac{(1 - a_i)n_i}{(1 + m)(1 + a_i m)}
\]
is of order $O\left(\frac{1}{n^2}\right)$, so we can take the Taylor expansion of $f$ around the value of $-\frac{1}{m} + \frac{y_n}{1+m}$ and the term
\[
y_n \sum_{i=1}^{k} n_i \left[ \frac{1}{(1 + m)^2} - \frac{a_i^2}{(1 + a_i m)^2} \right]
\]
is also of order $O\left(\frac{1}{n^2}\right)$. This gives rise to:
\[
F^{y_n, H_n}_m(f) = -\frac{n}{p} \frac{1}{2\pi i} \oint_{C_1} f \left(-\frac{1}{m} + \frac{y_n}{1+m}\right) \left(\frac{1}{m} - \frac{y_n m}{(1 + m)^2}\right) dm
- \frac{n}{p} \frac{1}{2\pi i} \oint_{C_{a_i}} f \left(-\frac{1}{m} + \frac{y_n}{1+m}\right) \frac{y_n}{p} \sum_{i=1}^{k} n_i \left[ \frac{1}{(1 + m)^2} - \frac{a_i^2}{(1 + a_i m)^2} \right] dm
+ \frac{n}{p} \frac{1}{2\pi i} \oint_{C_{a_i}} f' \left(-\frac{1}{m} + \frac{y_n}{1+m}\right) \frac{y_n}{p} \sum_{i=1}^{k} \frac{(1 - a_i)n_i}{(1 + m)(1 + a_i m)} \left(\frac{1}{m} - \frac{y_n m}{(1 + m)^2}\right) dm + O\left(\frac{1}{n^2}\right).
\]

Then, we replace $C$ appearing in Eq. (5.47) by $C_1 \oplus \bigoplus_{i=1}^{k_1} C_{a_i}$ as mentioned above, and thus we can calculate the value of (5.47) separately by calculating the integrals on the contour $C_1$ and each $C_{a_i}$ ($i = 1, \ldots, k_1$). If there are no distant spikes then we will have just $C = C_1$.

The first term in Eq. (5.47) is equal to
\[
-\frac{n}{p} \frac{1}{2\pi i} \oint_{C_1} f \left(-\frac{1}{m} + \frac{y_n}{1+m}\right) \left(\frac{1}{m} - \frac{y_n m}{(1 + m)^2}\right) dm
\]
for the reason that the only poles: $m = 0$ and $m = -1$ are not enclosed in the contours $C_{a_i}$ ($i = 1, \ldots, k_1$).

Next, we consider these integrals on $C_{a_i}$ ($i = 1, \ldots, k_1$).

The second term of Eq. (5.47) with the contour being $C_{a_i}$ is equal to
\[
-\frac{n}{p} \frac{1}{2\pi i} \oint_{C_{a_i}} f \left(-\frac{1}{m} + \frac{y_n}{1+m}\right) \frac{y_n}{p} \sum_{i=1}^{k} n_i \left[ \frac{1}{(1 + m)^2} - \frac{a_i^2}{(1 + a_i m)^2} \right] dm
= \frac{n}{p} \frac{1}{2\pi i} \oint_{C_{a_i}} f \left(-\frac{1}{m} + \frac{y_n}{1+m}\right) \frac{y_n}{p} \sum_{i=1}^{k} \frac{a_i^2 n_i}{(1 + a_i m)^2} dm
= \frac{1}{2\pi i} \oint_{C_{a_i}} f \left(-\frac{1}{m} + \frac{y_n}{1+m}\right) \frac{y_n}{p} \frac{a_i^2 n_i m}{(m + \frac{1}{a_i} m)^2} dm
= \frac{n}{p} \left[ f(\phi(a_i)) - f'(\phi(a_i)) \left( a_i - \frac{y_n a_i}{(a_i - 1)^2} \right) \right],
\]
and the third term of Eq. (5.47) with the contour being $C_{a_i}$ is equal to
\[
\frac{n}{p} \frac{1}{2\pi i} \oint_{C_{a_i}} f' \left(-\frac{1}{m} + \frac{y_n}{1+m}\right) \frac{y_n}{p} \sum_{i=1}^{k} \frac{(1 - a_i)n_i}{(1 + m)(1 + a_i m)} \left(\frac{1}{m} - \frac{y_n m}{(1 + m)^2}\right) dm
= -\frac{1}{2\pi i} \oint_{C_{a_i}} f' \left(-\frac{1}{m} + \frac{y_n}{1+m}\right) \frac{y_n}{p} \sum_{i=1}^{k} \frac{(1 - a_i)n_i}{(1 + m)(1 + a_i m)} \left(\frac{1}{m} - \frac{y_n m}{(1 + m)^2}\right) dm
= \frac{1}{p} nf'(\phi(a_i)) \left( a_i - \frac{y_n a_i}{(a_i - 1)^2} \right).
\]
Combining these two terms, we get the influence of the distant spikes, that is, the integral on the contours $\bigcup_{i=1,\ldots,k_1} C_i$, which equals to:

$$
\frac{1}{p} \sum_{i=1}^{k_1} n f(\phi(a_i)). $$

(5.49)

So in the remaining part, we only need to consider the integral along the contour $C_1$. Consider the second term of (5.47) with the contour being $C_1$:

$$
- \frac{n}{p} \frac{1}{2\pi} \oint_{C_1} f \left( \frac{-1}{m} + \frac{y_n}{1+m} \right) \frac{y_n}{p} \sum_{i=1}^{k_1} n_i \left[ \frac{1}{(1+m)^2} - \frac{a_i^2}{(1+a,m)^2} \right] \frac{m dm}{d m}
$$

$$
= - \frac{1}{2\pi} \oint_{C_1} f \left( \frac{-1}{m} + \frac{y_n}{1+m} \right) \left( \frac{1}{y_n} \left( \frac{M y_n}{(1+m)^2} - \frac{M}{m} \right) + \frac{1}{y_n} - \sum_{i=1}^{k_1} \frac{n_i a_i^2 m}{(1+a,m)^2} \right) \frac{d m}{d m}
$$

$$
= - \frac{M}{p} \frac{1}{2\pi} \oint_{C_1} f \left( \frac{-1}{m} + \frac{y_n}{1+m} \right) \left( \frac{m y_n}{(1+m)^2} - \frac{1}{m} \right) \frac{d m}{d m}
$$

$$
= \frac{1}{2\pi} \oint_{C_1} f \left( \frac{-1}{m} + \frac{y_n}{1+m} \right) \left( \frac{M}{y_n} - \sum_{i=1}^{k_1} \frac{n_i a_i^2 m}{(1+a,m)^2} \right) \frac{d m}{d m}.
$$

(5.50)

Combining Eqs. (5.44) and (5.48)-(5.50), we get:

$$
C_{y_n, 0}(f) = - \frac{1}{2\pi} \oint_{C_1} f \left( \frac{-1}{m} + \frac{y_n}{1+m} \right) \left( \frac{M}{y_n} - \sum_{i=1}^{k_1} \frac{n_i a_i^2 m}{(1+a,m)^2} \right) \frac{d m}{d m}
$$

$$
+ \frac{1}{2\pi} \oint_{C_1} f' \left( \frac{-1}{m} + \frac{y_n}{1+m} \right) \sum_{i=1}^{k_1} \frac{(1-a_i) n_i}{(1+m)(1+a,m)} \frac{1}{m} \frac{d m}{d m}
$$

$$
+ \left( 1 - \frac{M}{p} \right) G_n(f) + \sum_{i=1}^{k_1} \frac{n_i}{p} f(\phi(a_i)) + O \left( \frac{1}{n^2} \right).
$$

Case of $y_n > 1$:

We also present the mapping (5.43) when $y_n > 1$ in Fig. 2.

When $y_n > 1$ there will be mass $1 - 1/y_n$ at zero. Assume first that $f$ is analytic on an open interval containing $0$ and $b_{y_n}$ and let $\gamma_1$ be a contour covering $[a_{y_n}, b_{y_n}]$. Then we have in place of (5.42),

$$
G_n(f) = \left( 1 - \frac{1}{y_n} \right) f(0) - \frac{1}{2\pi} \oint_{\gamma_1} f(z)m(z)dz
$$

$$
= \left( 1 - \frac{1}{y_n} \right) f(0) - \frac{1}{2\pi i y_n} \oint_{\gamma_1} f(z)m(z)dz.
$$

This time the $m$ value corresponding to $a_{y_n}$, namely $\frac{-1}{1-\sqrt{y_n}}$, is positive, and so when changing variables the new contour $C$ covers $[c_n, d_n]$, where $c_n < 0$ is slightly to the right of $\frac{-1}{1+\sqrt{y_n}}$, and $d_n > 0$ is slightly to the left of $\frac{-1}{1+\sqrt{y_n}}$. This interval includes the origin and not $-1$, and is oriented in a clockwise direction. We present these two contours $\gamma_1$ and $C_1$ in Fig. 3.

We have in place of (5.44),

$$
C_{y_n}(f) = \left( 1 - \frac{1}{y_n} \right) f(0) - \frac{1}{2\pi i y_n} \oint_{\gamma_1} f \left( \frac{-1}{m} + \frac{y_n}{1+m} \right) m \left( \frac{1}{m^2} - \frac{y_n}{(1+m)^2} \right) d m.
$$

Extend $C_1$ to the following contour. On the right side on the real line continue $C_1$ to a number large number $r$, then go on a circle $C(r)$ with radius $r$ in a counterclockwise direction until it returns to the point $r - 0$, then go left till it hits $C_1$. This new contour covers pole $-1$ and not the origin, see Fig. 4. On $C(r)$ we have using the dominated convergence theorem

$$
\frac{1}{2\pi i y_n} \oint_{\gamma_1} f \left( \frac{-1}{m} + \frac{y_n}{1+m} \right) m \left( \frac{1}{m^2} - \frac{y_n}{(1+m)^2} \right) d m = \text{(with } m = re^{i\theta})
$$

$$
= \frac{1}{2\pi y_n} \int_{0}^{2\pi} f \left( \frac{-1}{m} + \frac{y_n}{1+m} \right) \left( 1 - \frac{y_n m^2}{(1+m)^2} \right) d\theta \to \frac{1}{y_n} f(0) \quad (as \ r \to \infty).
$$
**Fig. 2.** The graph of the transform $z(m) = -\frac{1}{m} + \frac{\ln y_n}{m}$ when $y_n > 1$.

**Fig. 3.** Contours of $z$ and $m$ when $y_n > 1$.

**Fig. 4.** The new contour of $m$ when $y_n > 1$. 
Therefore

\[ G_{y_n}(f) = -\frac{n}{2\pi i} \oint_{C_1} f \left( \frac{1}{m} + \frac{y_n}{1 + m} \right) m \left( \frac{1}{m^2} - \frac{y_n}{(1 + m)^2} \right) \, dm \]  

(5.51)

where \( C_1 \) just covers \([-1, 1 + \sqrt{2n}]\).

When there are spikes the only distant ones are those for which \( a_i > \sqrt{y_n} + 1 \). We will get after the change of variable to \( m \) a contour which covers now \([c_i', d_i']\) where \( c_i' < 0 \) is to the right of the largest of \(-\frac{1}{a_i}\) among the distant spikes (to the right of \(-\frac{1}{a_i}\) if there are no distant spikes), and \( d_i' > 0 \) is to the left of \(-\frac{1}{a_i}\), and oriented clockwise. We can extend the contour as we did before and get the same limit on the circle when there are no spikes. Therefore we get exactly (5.46) where now the contour \( C \) contains \(-1\) and the largest of \(-\frac{1}{a_i}\) among the distant spikes (contain \(-\frac{1}{a_i}\) if there are no distant spikes).

Next, we can follow the same proof as for the case \( 0 < y_n < 1 \), by slitting the contour \( C \) into \( C = C_1 \oplus (\bigoplus_{i=1}^{k_1} C_{a_i}) \), where now \( C_1 \) just contains the interval \([-1, -\frac{1}{\sqrt{2n}}]\) and the contours \( C_{a_i} \) contain the influence of \( k_1 \) distant spikes \( a_i > 1 + \sqrt{y_n} \): \(-\frac{1}{a_i} (i = 1, \ldots, k_1)\), respectively. We thus obtain the same formula as in the case \( 0 < y_n < 1 \). Therefore Theorem 1 follows where \( C_1 \) contains just \([-1, -\frac{1}{\sqrt{2n}}]\), and none of the \(-\frac{1}{a_i}\) among the distant spikes \((-\frac{1}{a_i})\) are enclosed in the contour \( C_{a_i} \) as the case of \( 0 < y_n < 1 \).

Case of \( y_n = 1 \):

For \( y_n = 1 \) we have \( m(z) = m(z) \), and the contour defining \( G_{y_n}(f) \) must contain the interval \([0, 4]\). The contour in \( m \) contains \([c_i, d_i]\) where \(-\frac{1}{2} < c_i < 0 < d_i > 0\) and again is oriented in the clockwise direction. Extending again this contour we find the limit of the integral on the circle is zero for both \( G_{y_n}(f) \) and \( F_{1,\ell n}(f) \), and we get again Theorem 1 where \( C_1 \) is a contour containing \([-1, -\frac{1}{2}]\), and not the origin.

The proof of the theorem is complete. \( \square \)

Acknowledgments

The first author's research was partially supported by the National Natural Science Foundation of China (Grant No. 11371317), the Natural Science Foundation of Zhejiang Province (No. R6090034), and the Doctoral Program Fund of Ministry of Education (No. J20110031). The second author's research was partially supported by the U.S. Army Research Office under Grant W911NF-09-1-0266. The third author's research was partially supported by RGC grant HKU 705413p.

References