

$$\begin{aligned} \|F\|^2 &= \bar{X}' X - \bar{X}' L + \bar{X}' H X \\ &\quad - \bar{L}' dX - d\bar{X}' L + \bar{X}' H dX + \dots \\ \bar{X}' H &= \bar{L}' \quad \bar{X}' = \bar{L}' H^{-1} \\ \|F\|^2 &= 2\bar{L}' H^{-1} L + \bar{L}' H^{-1} L \\ \bar{L}' H^{-1} L &\leq \|F\|^2 \end{aligned}$$

$$\sum_{ij} \overline{(F, \phi_i)} (F, \phi_j) q_{ij} \leq \|F\|^2$$

let. an defined on integers $M \leq n \leq M+N$

$$1 \quad \phi_{q,e}^{(m)} = \begin{cases} 1 & \text{for } m \equiv e \pmod{q} \\ 0 & \text{otherwise.} \end{cases}$$

$$2 \quad \rho^{ni} \frac{a}{q} n \quad (a, q) = 1; q \leq Q$$

$$3 \quad \chi(n) \quad \chi \pmod{q}; q \leq Q$$

Go through 3 cases. In (3), take primitive χ ; In (2) In (1) functions not independent
 Complicates min problem, also not nearly orthogonal, compensate by introducing restraints on $\xi_{q,e}$; $\sum_e \xi_{q,e} = 0$ for summation over all $e \in \{0, \dots, q-1\}$
 where $q \mid Q$; $q \neq Q$; assume let S interval like.