From Random Matrix Theory to Number Theory

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Introduction

Goals

- Determine correct scale and statistics to study eigenvalues and zeros of L-functions.
- See similar behavior in different systems.
- Discuss the tools and techniques needed to prove the results.

Fundamental Problem: Spacing Between Events

General Formulation: Studying system, observe values at $t_1, t_2, t_3, \dots$.

Question: What rules govern the spacings between the t_i?

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Examples: Spacings between

- Energy Levels of Nuclei.
- Eigenvalues of Matrices.
- Zeros of L-functions.
- Summands in Zeckendorf Decompositions.
- Primes.
- $n^k\alpha$ mod 1.

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Sketch of proofs

In studying many statistics, often three key steps:

1. Determine correct scale for events.
2. Develop an explicit formula relating what we want to study to something we understand.
3. Use an averaging formula to analyze the quantities above.

It is not always trivial to figure out what is the correct statistic to study!

Classical Random Matrix Theory

Origins of Random Matrix Theory

Classical Mechanics: 3 Body Problem intractable.

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Heavy nuclei (Uranium: 200$+$ protons / neutrons) worse!

Get some info by shooting high-energy neutrons into nucleus, see what comes out.

Fundamental Equation:

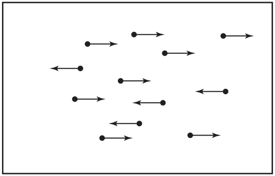
$$H\psi_n = E_n\psi_n$$

H : matrix, entries depend on system

E_n : energy levels

ψ_n : energy eigenfunctions

Origins of Random Matrix Theory



- Statistical Mechanics: for each configuration, calculate quantity (say pressure).
- Average over all configurations – most configurations close to system average.
- Nuclear physics: choose matrix at random, calculate eigenvalues, average over matrices (real Symmetric $A = A^T$, complex Hermitian $\overline{A}^T = A$).

Random Matrix Ensembles

$$A = \begin{pmatrix} a_{11} & a_{12} & a_{13} & \cdots & a_{1N} \\ a_{12} & a_{22} & a_{23} & \cdots & a_{2N} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{1N} & a_{2N} & a_{3N} & \cdots & a_{NN} \end{pmatrix} = A^T, \quad a_{ij} = a_{ji}$$

Fix p, define

$$\text{Prob}(A) = \prod_{1 \le i \le j \le N} p(a_{ij}).$$

This means

$$\text{Prob}\left(A : a_{ij} \in [\alpha_{ij}, \beta_{ij}]\right) = \prod_{1 \le i \le j \le N} \int_{x_{ij} = \alpha_{ij}}^{\beta_{ij}} p(x_{ij}) dx_{ij}.$$

Want to understand eigenvalues of A.

Eigenvalue Distribution

$\delta(x - x_0)$ is a unit point mass at x_0:
$\int f(x)\delta(x - x_0)dx = f(x_0)$.

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To each A, attach a probability measure:

$$\mu_{A,N}(x) \quad = \quad \frac{1}{N}\sum_{i=1}^{N} \delta\left(x - \frac{\lambda_i(A)}{2\sqrt{N}}\right)$$

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$$\text{k}^{\text{th}}\text{ moment} = \frac{\sum_{i=1}^{N}\lambda_i(A)^k}{2^k N^{\frac{k}{2}+1}} = \frac{\mathrm{Trace}(A^k)}{2^k N^{\frac{k}{2}+1}}.$$

Wigner's Semi-Circle Law

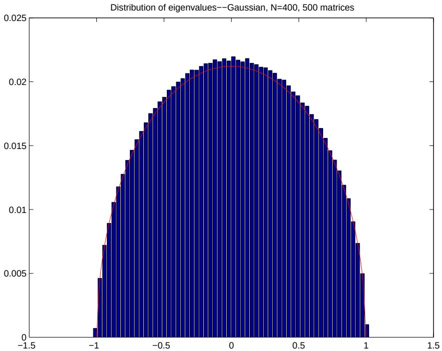
Wigner's Semi-Circle Law

$N \times N$ real symmetric matrices, entries i.i.d.r.v. from a fixed $p(x)$ with mean 0, variance 1, and other moments finite. Then for almost all A, as $N \to \infty$

$$\mu_{A,N}(x) \longrightarrow \begin{cases} \frac{2}{\pi}\sqrt{1-x^2} & \text{if } |x| \leq 1 \\ 0 & \text{otherwise.} \end{cases}$$

See Eugene Wigner's *The Unreasonable Effectiveness of Mathematics in the Natural Sciences* in Communications in Pure and Applied Mathematics, vol. 13, No. I (February 1960), online at http://www.dartmouth.edu/~matc/MathDrama/reading/Wigner.html.

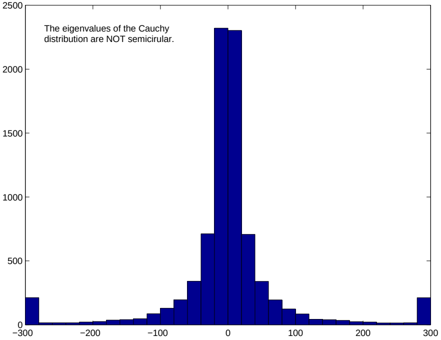
Numerical examples



500 Matrices: Gaussian 400×400

$$p(x) = \frac{1}{\sqrt{2\pi}} e^{-x^2/2}$$

Numerical examples



Cauchy Distribution: $p(x) = \frac{1}{\pi(1+x^2)}$

I. Zakharevich, *A generalization of Wigner's law*, Comm. Math. Phys. **268** (2006), no. 2, 403–414. http://web.williams.edu/Mathematics/sjmiller/public_html/book/papers/innaz.pdf

SKETCH OF PROOF: Eigenvalue Trace Lemma

Want to understand the eigenvalues of A, but choose the matrix elements randomly and independently.

Eigenvalue Trace Lemma

Let A be an $N \times N$ matrix with eigenvalues $\lambda_i(A)$. Then

$$\mathrm{Trace}(A^k) \;=\; \sum_{n=1}^{N} \lambda_i(A)^k,$$

where

$$\mathrm{Trace}(A^k) \;=\; \sum_{i_1=1}^{N} \cdots \sum_{i_k=1}^{N} a_{i_1 i_2} a_{i_2 i_3} \cdots a_{i_N i_1}.$$

SKETCH OF PROOF: Correct Scale

$$\mathrm{Trace}(A^2) \;=\; \sum_{i=1}^{N} \lambda_i(A)^2.$$

By the Central Limit Theorem:

$$\mathrm{Trace}(A^2) \;=\; \sum_{i=1}^{N}\sum_{j=1}^{N} a_{ij}a_{ji} \;=\; \sum_{i=1}^{N}\sum_{j=1}^{N} a_{ij}^2 \;\sim\; N^2$$

$$\sum_{i=1}^{N} \lambda_i(A)^2 \;\sim\; N^2$$

Gives $N\,\mathrm{Ave}(\lambda_i(A)^2) \;\sim\; N^2$ or $\mathrm{Ave}(\lambda_i(A)) \sim \sqrt{N}$.

SKETCH OF PROOF: Averaging Formula

Recall k-th moment of $\mu_{A,N}(x)$ is $\mathrm{Trace}(A^k)/2^k N^{k/2+1}$.

Average k-th moment is

$$\int \cdots \int \frac{\mathrm{Trace}(A^k)}{2^k N^{k/2+1}} \prod_{i \le j} p(a_{ij}) da_{ij}.$$

Proof by method of moments: Two steps

- Show average of k-th moments converge to moments of semi-circle as $N \to \infty$;
- Control variance (show it tends to zero as $N \to \infty$).

SKETCH OF PROOF: Averaging Formula for Second Moment

Substituting into expansion gives

$$\frac{1}{2^2N^2}\int_{-\infty}^{\infty}\cdots\int_{-\infty}^{\infty}\sum_{i=1}^{N}\sum_{j=1}^{N}a_{ji}^2\cdot p(a_{11})da_{11}\cdots p(a_{NN})da_{NN}$$

Integration factors as

$$\int_{a_{ij}=-\infty}^{\infty}a_{ij}^2p(a_{ij})da_{ij}\quad\cdot\quad\prod_{\substack{(k,l)\neq(i,j)\\ k<l}}\int_{a_{kl}=-\infty}^{\infty}p(a_{kl})da_{kl}\;=\;1.$$

Higher moments involve more advanced combinatorics (Catalan numbers).

SKETCH OF PROOF: Averaging Formula for Higher Moments

Higher moments involve more advanced combinatorics (Catalan numbers).

$$\frac{1}{2^k N^{k/2+1}} \int_{-\infty}^{\infty} \cdots \int_{-\infty}^{\infty} \sum_{i_1=1}^{N} \cdots \sum_{i_k=1}^{N} a_{i_1 i_2} \cdots a_{i_k i_1} \cdot \prod_{i \leq j} p(a_{ij}) da_{ij}.$$

Main contribution when the $a_{i_\ell i_{\ell+1}}$'s matched in pairs, not all matchings contribute equally (if did would get a Gaussian and not a semi-circle; this is seen in Real Symmetric Palindromic Toeplitz matrices).

Distribution of eigenvalues of real symmetric palindromic Toeplitz matrices and circulant matrices (with Adam Massey and John Sinsheimer), Journal of Theoretical Probability **20** (2007), no. 3, 637–662. http://arxiv.org/abs/math/0512146

GOE Conjecture

GOE Conjecture:

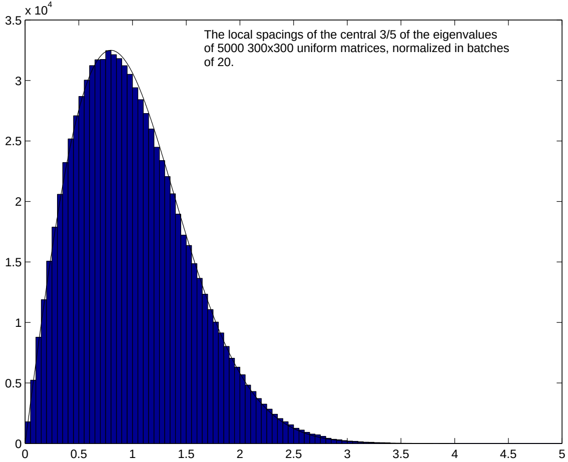
As $N \to \infty$, the probability density of the spacing b/w consecutive normalized eigenvalues approaches a limit independent of p.

Until recently only known if p is a Gaussian.

$$\mathrm{GOE}(x) \;\approx\; \tfrac{\pi}{2} x e^{-\pi x^2/4}.$$

Numerical Experiment: Uniform Distribution

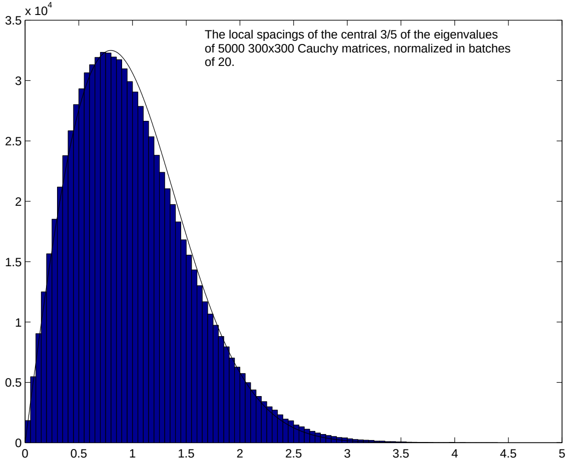
Let $p(x) = \frac{1}{2}$ for $|x| \leq 1$.



5000: 300×300 uniform on $[-1, 1]$

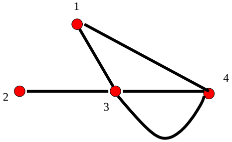
Cauchy Distribution

Let $p(x) = \frac{1}{\pi(1+x^2)}$.



5000: 300×300 Cauchy

Random Graphs



Degree of a vertex $=$ number of edges leaving the vertex.
Adjacency matrix: a_{ij} $=$ number edges b/w Vertex i and Vertex j.

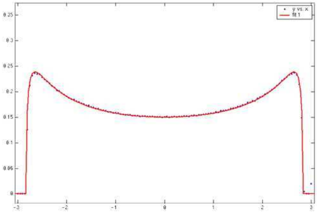
$$A = \begin{pmatrix} 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & 0 \\ 1 & 1 & 0 & 2 \\ 1 & 0 & 2 & 0 \end{pmatrix}$$

These are Real Symmetric Matrices.

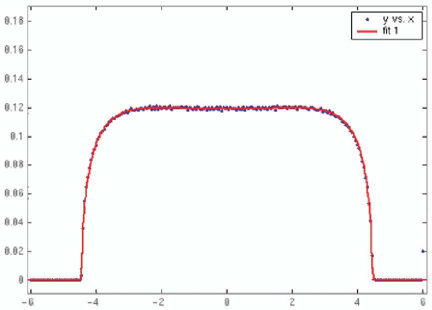
McKay's Law (Kesten Measure) with $d = 3$

Density of Eigenvalues for d-regular graphs

$$f(x) = \begin{cases} \frac{d}{2\pi(d^2-x^2)}\sqrt{4(d-1)-x^2} & |x| \le 2\sqrt{d-1} \\ 0 & \text{otherwise.} \end{cases}$$



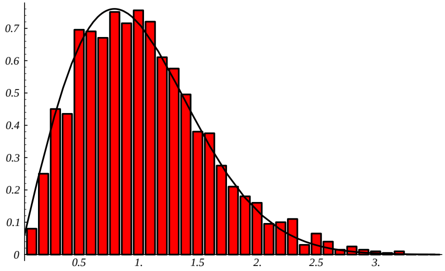
McKay's Law (Kesten Measure) with $d = 6$



Fat Thin: fat enough to average, thin enough to get something different than semi-circle (though as $d \to \infty$ recover semi-circle).

3-Regular Graph with 2000 Vertices: Comparison with the GOE

Spacings between eigenvalues of 3-regular graphs and the GOE:



Checkerboard Ensemble

SMALL ’15, ’16: Checkerboard: Definition

Definition

The $N \times N$ (k, w)-checkerboard ensemble is the ensemble of matrices $M = (m_{ij})$ given by

$$m_{ij} = \begin{cases} a_{ij} & \text{if } i \not\equiv j \bmod k \\ w & \text{if } i \equiv j \bmod k \end{cases}$$

where the $a_{ij} = a_{ji}$ are iid with mean 0, variance 1, and finite higher moments, and w is constant.

SMALL '15, '16: Example

A $(3, w)$-checkerboard matrix is of the form

$$\begin{pmatrix} w & a_{0,1} & a_{0,2} & w & a_{0,4} & \cdots & a_{0,N-1} \\ a_{1,0} & w & a_{1,2} & a_{1,3} & w & \cdots & a_{1,N-1} \\ a_{2,0} & a_{2,1} & w & a_{2,3} & a_{2,4} & \cdots & w \\ \vdots & \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{0,N-1} & a_{1,N-1} & w & a_{3,N-1} & a_{4,N-1} & \cdots & w \end{pmatrix}$$

https://arxiv.org/pdf/1609.03120.

SMALL ’15, ’16: Checkerboard: Split Behavior

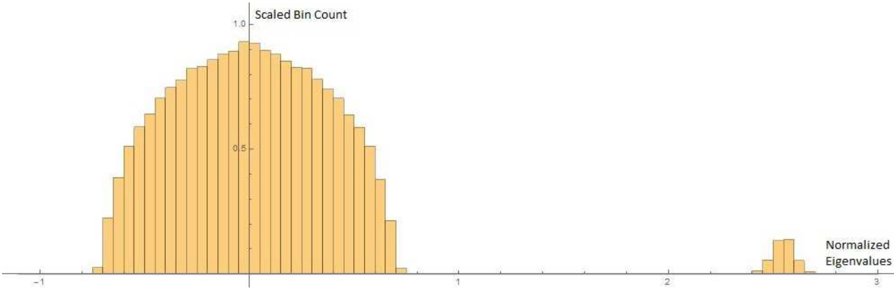
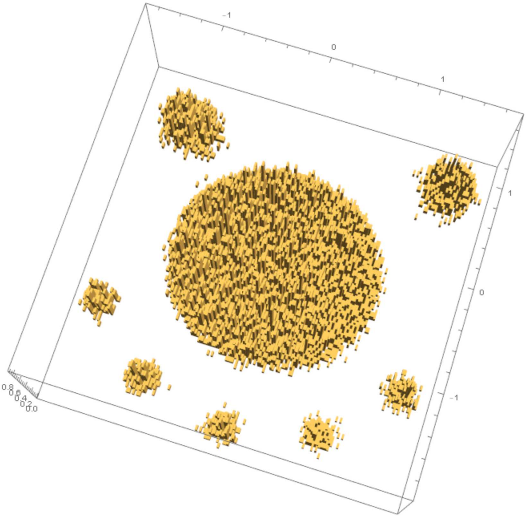


Figure: Histogram of normalized eigenvalues for 500 100×100 2-checkerboard matrices.

https://arxiv.org/pdf/1609.03120.

SMALL ’17: Generalized Checkerboard: Work in Progress



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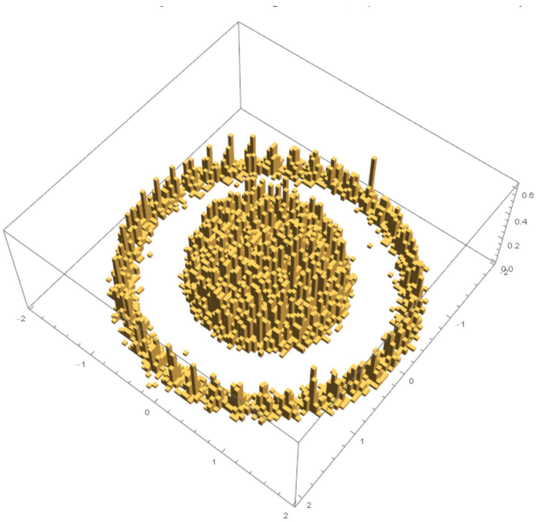

Figure: Histogram of normalized eigenvalues for complex symmetric

Introduction to L-Functions

Riemann Zeta Function

$$\zeta(s) \;=\; \sum_{n=1}^{\infty} \frac{1}{n^s} \;=\; \prod_{p \text{ prime}} \left(1 - \frac{1}{p^s}\right)^{-1}, \quad \mathrm{Re}(s) > 1.$$

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Unique Factorization: $n = p_1^{r_1} \cdots p_m^{r_m}$.

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Unique Factorization: $n = p_1^{r_1} \cdots p_m^{r_m}$.

$$\prod_p \left(1 - \frac{1}{p^s}\right)^{-1} = \left[1 + \frac{1}{2^s} + \left(\frac{1}{2^s}\right)^2 + \cdots\right]\left[1 + \frac{1}{3^s} + \left(\frac{1}{3^s}\right)^2 + \cdots\right]\cdots$$

$$= \sum_n \frac{1}{n^s}.$$

Riemann Zeta Function (cont)

$$\begin{aligned}\zeta(s) &= \sum_n \frac{1}{n^s} = \prod_p \left(1 - \frac{1}{p^s}\right)^{-1}, \quad \mathrm{Re}(s) > 1\\ \pi(x) &= \#\{p : p \text{ is prime}, p \leq x\}\end{aligned}$$

Properties of $\zeta(s)$ and Primes:

Riemann Zeta Function (cont)

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Properties of $\zeta(s)$ and Primes:

- $\lim_{s\to 1^+} \zeta(s) = \infty$, $\pi(x) \to \infty$.

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Properties of $\zeta(s)$ and Primes:

- $\lim_{s\to 1^+} \zeta(s) = \infty$, $\pi(x) \to \infty$.
- $\zeta(2) = \frac{\pi^2}{6}$, $\pi(x) \to \infty$.

Riemann Zeta Function

$$\zeta(s) \;=\; \sum_{n=1}^{\infty} \frac{1}{n^s} \;=\; \prod_{p \text{ prime}} \left(1 - \frac{1}{p^s}\right)^{-1}, \quad \mathrm{Re}(s) > 1.$$

Functional Equation:

$$\xi(s) \;=\; \Gamma\left(\frac{s}{2}\right)\pi^{-\frac{s}{2}}\zeta(s) \;=\; \xi(1-s).$$

Riemann Hypothesis (RH):

All non-trivial zeros have $\mathrm{Re}(s) = \frac{1}{2}$; can write zeros as $\frac{1}{2}+i\gamma$.

Observation: Spacings b/w zeros appear same as b/w eigenvalues of Complex Hermitian matrices $\overline{A}^T = A$.

General L-functions

$$L(s,f) \;=\; \sum_{n=1}^{\infty} \frac{a_f(n)}{n^s} \;=\; \prod_{p\ \text{prime}} L_p(s,f)^{-1}, \quad \mathrm{Re}(s) > 1.$$

Functional Equation:

$$\Lambda(s,f) \;=\; \Lambda_\infty(s,f) L(s,f) \;=\; \Lambda(1-s,f).$$

Generalized Riemann Hypothesis (RH):

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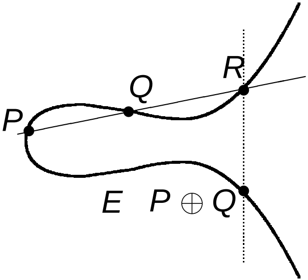
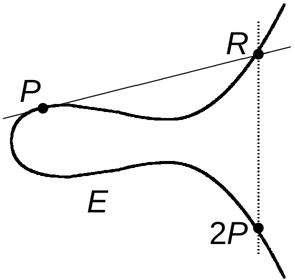
Elliptic Curves: Mordell-Weil Group

Elliptic curve $y^2 = x^3 + ax + b$ with rational solutions $P = (x_1, y_1)$ and $Q = (x_2, y_2)$ and connecting line $y = mx + b$.



Addition of distinct points P and Q



Adding a point P to itself

$$E(\mathbb{Q}) \approx E(\mathbb{Q})_{\text{tors}} \oplus \mathbb{Z}^r$$

Elliptic curve L-function

$E : y^2 = x^3 + ax + b$, associate L-function

$$L(s, E) \;=\; \sum_{n=1}^{\infty} \frac{a_E(n)}{n^s} \;=\; \prod_{p \text{ prime}} L_E(p^{-s}),$$

where

$$a_E(p) = p - \#\{(x, y) \in (\mathbb{Z}/p\mathbb{Z})^2 : y^2 \equiv x^3 + ax + b \bmod p\}.$$

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Birch and Swinnerton-Dyer Conjecture

Rank of group of rational solutions equals order of vanishing of $L(s,E)$ at $s = 1/2$.

Properties of zeros of *L*-functions

- infinitude of primes, primes in arithmetic progression.
- Chebyshev's bias: $\pi_{3,4}(x) \geq \pi_{1,4}(x)$ 'most' of the time.
- Birch and Swinnerton-Dyer conjecture.
- Goldfeld, Gross-Zagier: bound for $h(D)$ from *L*-functions with many central point zeros.
- Even better estimates for $h(D)$ if a positive percentage of zeros of $\zeta(s)$ are at most $1/2 - \epsilon$ of the average spacing to the next zero.

Distribution of zeros

- $\zeta(s) \neq 0$ for $\Re\mathfrak{e}(s) = 1$: $\pi(x)$, $\pi_{a,q}(x)$.
- GRH: error terms.
- GSH: Chebyshev's bias.
- Analytic rank, adjacent spacings: $h(D)$.

Explicit Formula (Contour Integration)

$$-\frac{\zeta'(s)}{\zeta(s)} = -\frac{\mathrm{d}}{\mathrm{d}s}\log\zeta(s) = -\frac{\mathrm{d}}{\mathrm{d}s}\log\prod_p\left(1-p^{-s}\right)^{-1}$$

Explicit Formula (Contour Integration)

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&= \frac{\mathrm{d}}{\mathrm{d}s}\sum_p\log\left(1-p^{-s}\right) \\
&= \sum_p\frac{\log p\cdot p^{-s}}{1-p^{-s}} = \sum_p\frac{\log p}{p^s} + \mathrm{Good}(s).
\end{aligned}
$$

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Contour Integration:

$$\int -\frac{\zeta'(s)}{\zeta(s)}\frac{x^s}{s}ds \quad \text{vs} \quad \sum_p \log p \int \left(\frac{x}{p}\right)^s \frac{ds}{s}.$$

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\end{aligned}
$$

Contour Integration (see Fourier Transform arising):

$$\int -\frac{\zeta'(s)}{\zeta(s)}\,\phi(s)ds \quad \text{vs} \quad \sum_p \log p \int \phi(s)e^{-\sigma\log p}e^{-it\log p}ds.$$

Knowledge of zeros gives info on coefficients.

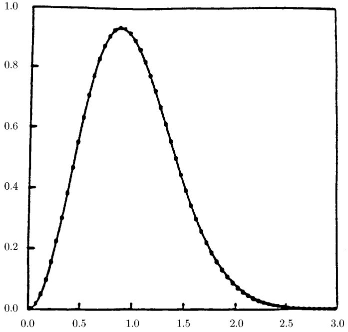
Explicit Formula: Example

Dirichlet L-functions: Let ϕ be an even Schwartz function and $L(s,\chi)=\sum_n \chi(n)/n^s$ a Dirichlet L-function from a non-trivial character χ with conductor m and zeros $\rho=\frac{1}{2}+i\gamma_\chi$. Then

$$
\begin{aligned}
\sum_\rho \phi\left(\gamma_\chi \frac{\log(m/\pi)}{2\pi}\right) \;&=\; \int_{-\infty}^{\infty}\phi(y)dy \\
&-2\sum_p \frac{\log p}{\log(m/\pi)}\widehat{\phi}\left(\frac{\log p}{\log(m/\pi)}\right)\frac{\chi(p)}{p^{1/2}} \\
&-2\sum_p \frac{\log p}{\log(m/\pi)}\widehat{\phi}\left(2\frac{\log p}{\log(m/\pi)}\right)\frac{\chi^2(p)}{p}+O\left(\frac{1}{\log m}\right).
\end{aligned}
$$

Katz-Sarnak
Density Conjectures

Zeros of $\zeta(s)$ vs GUE



70 million spacings b/w adjacent zeros of $\zeta(s)$, starting at the $10^{20\text{th}}$ zero (from Odlyzko).

Measures of Spacings: n-Level Correlations

$\{\alpha_j\}$ increasing sequence, box $B \subset \mathbf{R}^{n-1}$.

n-level correlation

$$\lim_{N\to\infty} \frac{\#\left\{\left(\alpha_{j_1}-\alpha_{j_2},\ldots,\alpha_{j_{n-1}}-\alpha_{j_n}\right)\in B, j_i\neq j_k\right\}}{N}$$

(Instead of using a box, can use a smooth test function.)

Measures of Spacings: n-Level Correlations

$\{\alpha_j\}$ increasing sequence, box $B \subset \mathbf{R}^{n-1}$.

1. Normalized spacings of $\zeta(s)$ starting at 10^{20} (Odlyzko).
2. 2 and 3-correlations of $\zeta(s)$ (Montgomery, Hejhal).
3. n-level correlations for all automorphic cupsidal L-functions (Rudnick-Sarnak).
4. n-level correlations for the classical compact groups (Katz-Sarnak).
5. Insensitive to any finite set of zeros.

Measures of Spacings: n-Level Density and Families

Let g_i be even Schwartz functions whose Fourier Transform is compactly supported, $L(s,f)$ an L-function with zeros $\frac{1}{2}+\mathrm{i}\gamma_f$ and conductor Q_f:

$$D_{n,f}(g) \quad = \quad \sum_{\substack{j_1,\dots,j_n \\ j_i \neq \pm j_k}} g_1\left(\gamma_{f,j_1}\frac{\log Q_f}{2\pi}\right)\cdots g_n\left(\gamma_{f,j_n}\frac{\log Q_f}{2\pi}\right)$$

- Properties of n-level density:
  - ◇ Individual zeros contribute in limit
  - ◇ Most of contribution is from low zeros
  - ◇ Average over similar L-functions (family)

n-Level Density

n-level density: $\mathcal{F} = \cup \mathcal{F}_N$ a family of L-functions ordered by conductors, g_k an even Schwartz function: $D_{n,\mathcal{F}}(g) =$

$$\lim_{N\to\infty} \frac{1}{|\mathcal{F}_N|} \sum_{f\in\mathcal{F}_N} \sum_{\substack{j_1,\dots,j_n \\ j_i \neq \pm j_k}} g_1\left(\frac{\log Q_f}{2\pi}\gamma_{j_1;f}\right)\cdots g_n\left(\frac{\log Q_f}{2\pi}\gamma_{j_n;f}\right)$$

As $N \to \infty$, n-level density converges to

$$\int g(\overrightarrow{x})\rho_{n,\mathcal{G}(\mathcal{F})}(\overrightarrow{x})d\overrightarrow{x} \ = \ \int \widehat{g}(\overrightarrow{u})\widehat{\rho}_{n,\mathcal{G}(\mathcal{F})}(\overrightarrow{u})d\overrightarrow{u}.$$

Conjecture (Katz-Sarnak)

(In the limit) Scaled distribution of zeros near central point agrees with scaled distribution of eigenvalues near 1 of a classical compact group.

1-Level Densities

Let $\mathcal{G}$ be one of the classical compact groups: Unitary, Symplectic, Orthogonal (or SO(even), SO(odd)).
If $\operatorname{supp}(\widehat{g}) \subset (-1, 1)$, 1-level density of $\mathcal{G}$ is

$$\widehat{g}(0) \quad - \quad c_{\mathcal{G}} \, \frac{g(0)}{2},$$

where

$$c_{\mathcal{G}} \;=\; \begin{cases} 0 & \mathcal{G} \text{ is Unitary} \\ 1 & \mathcal{G} \text{ is Symplectic} \\ -1 & \mathcal{G} \text{ is Orthogonal.} \end{cases}$$

Identifying the Symmetry Groups

- Often suggested by monodromy group in the function field.
- Tools: Explicit Formula, Summation Formula.
- How to identify symmetry group in general? One possibility is by the signs of the functional equation: **Folklore Conjecture:** If all signs are even and no corresponding family with odd signs, Symplectic symmetry; otherwise SO(even). (False!)

The low lying zeros of a $GL(4)$ *and a* $GL(6)$ *family of L-functions* (with Eduardo Dueñez), Compositio Mathematica **142** (2006), no. 6, 1403–1425.
http://arxiv.org/abs/math/0506462

Explicit Formula

- π: cuspidal automorphic representation on GL_n.
- $Q_\pi > 0$: analytic conductor of $L(s,\pi) = \sum \lambda_\pi(n)/n^s$.
- By GRH the non-trivial zeros are $\frac{1}{2} + i\gamma_{\pi,j}$.
- Satake params: $\{\alpha_{\pi,i}(p)\}_{i=1}^n$; $\lambda_\pi(p^\nu) = \sum_{i=1}^n \alpha_{\pi,i}(p)^\nu$.
- $L(s,\pi) = \sum_n \frac{\lambda_\pi(n)}{n^s} = \prod_p \prod_{i=1}^n \left(1 - \alpha_{\pi,i}(p)p^{-s}\right)^{-1}$.

$$\sum_j g\left(\gamma_{\pi,j}\frac{\log Q_\pi}{2\pi}\right) = \widehat{g}(0) - 2\sum_{p,\nu} \widehat{g}\left(\frac{\nu \log p}{\log Q_\pi}\right) \frac{\lambda_\pi(p^\nu)\log p}{p^{\nu/2}\log Q_\pi}$$

Some Results: Rankin-Selberg Convolution of Families

Symmetry constant: $c_{\mathcal{L}} = 0$ (resp, 1 or -1) if family $\mathcal{L}$ has unitary (resp, symplectic or orthogonal) symmetry.

Rankin-Selberg convolution: Satake parameters for $\pi_{1,p} \times \pi_{2,p}$ are $\{\alpha_{\pi_1 \times \pi_2}(k)\}_{k=1}^{nm} \ = \ \{\alpha_{\pi_1}(i) \cdot \alpha_{\pi_2}(j)\}_{\substack{1 \le i \le n \\ 1 \le j \le m}}$.

Theorem (Dueñez-Miller)

If $\mathcal{F}$ and $\mathcal{G}$ are *nice* families of L-functions, then $c_{\mathcal{F} \times \mathcal{G}} = c_{\mathcal{F}} \cdot c_{\mathcal{G}}$.

Breaks analysis of compound families into simple ones.

The effect of convolving families of L-functions on the underlying group symmetries (with Eduardo Dueñez), Proceedings of the London Mathematical Society, 2009; doi: 10.1112/plms/pdp018. `http://arxiv.org/pdf/math/0607688.pdf`

1-Level Density

Assuming conductors constant in family $\mathcal{F}$, have to study

$$\nu^{\text{th}} \text{ moment} : \lambda_f(p^\nu) = \alpha_{f,1}(p)^\nu + \cdots + \alpha_{f,n}(p)^\nu$$

$$S_1(\mathcal{F}) = -2\sum_p \hat{g}\left(\frac{\log p}{\log R}\right)\frac{\log p}{\sqrt{p}\log R}\left[\frac{1}{|\mathcal{F}|}\sum_{f\in\mathcal{F}}\lambda_f(p)\right]$$

$$S_2(\mathcal{F}) = -2\sum_p \hat{g}\left(2\frac{\log p}{\log R}\right)\frac{\log p}{p\log R}\left[\frac{1}{|\mathcal{F}|}\sum_{f\in\mathcal{F}}\lambda_f(p^2)\right]$$

The corresponding classical compact group determined by

$$\frac{1}{|\mathcal{F}|}\sum_{f\in\mathcal{F}}\lambda_f(p^2) = c_{\mathcal{F}} = \begin{cases} 0 & \text{Unitary} \\ 1 & \text{Symplectic} \\ -1 & \text{Orthogonal.} \end{cases}$$

Takeaways

Very similar to Central Limit Theorem.

- Universal behavior: main term controlled by first two moments of Satake parameters, agrees with RMT.
- First moment zero save for families of elliptic curves.
- Higher moments control convergence and can depend on arithmetic of family.

Correspondences

Similarities between *L*-Functions and Nuclei:

$$\text{Zeros} \quad \longleftrightarrow \quad \text{Energy Levels}$$

$$\text{Schwartz test function} \quad \longrightarrow \quad \text{Neutron}$$

$$\text{Support of test function} \quad \longleftrightarrow \quad \text{Neutron Energy.}$$

Open Questions and References

Open Questions: Low-lying zeros of L-functions

- Generalize excised ensembles for higher weight GL_2 families where expect different discretizations.

- Obtain better estimates on vanishing at the central point by finding optimal test functions for the second and higher moment expansions.

- Further explore L-function Ratios Conjecture to predict lower order terms in families, compute these terms on number theory side.

See Dueñez-Huynh-Keating-Miller-Snaith, Miller, and the Ratios papers.

Publications: Random Matrix Theory

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3. *The distribution of the second largest eigenvalue in families of random regular graphs* (with Tim Novikoff and Anthony Sabelli), Experimental Mathematics **17** (2008), no. 2, 231–244. http://arxiv.org/abs/math/0611649
4. *Nuclei, Primes and the Random Matrix Connection* (with Frank W. K. Firk), Symmetry **1** (2009), 64–105; doi:10.3390/sym1010064. http://arxiv.org/abs/0909.4914
5. *Distribution of eigenvalues for highly palindromic real symmetric Toeplitz matrices* (with Steven Jackson and Thuy Pham), Journal of Theoretical Probability **25** (2012), 464–495. http://arxiv.org/abs/1003.2010
6. *The Limiting Spectral Measure for Ensembles of Symmetric Block Circulant Matrices* (with Murat Koloğlu, Gene S. Kopp, Frederick W. Strauch and Wentao Xiong), Journal of Theoretical Probability **26** (2013), no. 4, 1020–1060. http://arxiv.org/abs/1008.4812
7. *Distribution of eigenvalues of weighted, structured matrix ensembles* (with Olivia Beckwith, Karen Shen), submitted December 2011 to the Journal of Theoretical Probability, revised September 2012. http://arxiv.org/abs/1112.3719 .
8. *The expected eigenvalue distribution of large, weighted d-regular graphs* (with Leo Goldmahker, Cap Khoury and Kesinee Ninsuwan), preprint.

Publications: L-Functions

1. *The low lying zeros of a* $GL(4)$ *and a* $GL(6)$ *family of L-functions* (with Eduardo Dueñez), Compositio Mathematica **142** (2006), no. 6, 1403–1425. http://arxiv.org/abs/math/0506462

2. *Low lying zeros of L–functions with orthogonal symmetry* (with Christopher Hughes), Duke Mathematical Journal **136** (2007), no. 1, 115–172. http://arxiv.org/abs/math/0507450

3. *Lower order terms in the 1-level density for families of holomorphic cuspidal newforms*, Acta Arithmetica **137** (2009), 51–98. http://arxiv.org/abs/0704.0924

4. *The effect of convolving families of L-functions on the underlying group symmetries* (with Eduardo Dueñez), Proceedings of the London Mathematical Society, 2009; doi: 10.1112/plms/pdp018. http://arxiv.org/pdf/math/0607688.pdf

5. *Low-lying zeros of number field L-functions* (with Ryan Peckner), Journal of Number Theory **132** (2012), 2866–2891. http://arxiv.org/abs/1003.5336

6. *The low-lying zeros of level 1 Maass forms* (with Levent Alpoge), preprint 2013. http://arxiv.org/abs/1301.5702

7. *The n-level density of zeros of quadratic Dirichlet L-functions* (with Jake Levinson), submitted September 2012 to Acta Arithmetica. http://arxiv.org/abs/1208.0930

8. *Moment Formulas for Ensembles of Classical Compact Groups* (with Geoffrey Iyer and Nicholas Triantafillou), preprint 2013.

Publications: Elliptic Curves

1. *1- and 2-level densities for families of elliptic curves: evidence for the underlying group symmetries*, Compositio Mathematica **140** (2004), 952–992. http://arxiv.org/pdf/math/0310159
2. *Variation in the number of points on elliptic curves and applications to excess rank*, C. R. Math. Rep. Acad. Sci. Canada **27** (2005), no. 4, 111–120. http://arxiv.org/abs/math/0506461
3. *Investigations of zeros near the central point of elliptic curve L-functions*, Experimental Mathematics **15** (2006), no. 3, 257–279. http://arxiv.org/pdf/math/0508150
4. *Constructing one-parameter families of elliptic curves over $\mathbb{Q}(T)$ with moderate rank* (with Scott Arms and Álvaro Lozano-Robledo), Journal of Number Theory **123** (2007), no. 2, 388–402. http://arxiv.org/abs/math/0406579
5. *Towards an 'average' version of the Birch and Swinnerton-Dyer Conjecture* (with John Goes), Journal of Number Theory **130** (2010), no. 10, 2341–2358. http://arxiv.org/abs/0911.2871
6. *The lowest eigenvalue of Jacobi Random Matrix Ensembles and Painlevé VI*, (with Eduardo Dueñez, Duc Khiem Huynh, Jon Keating and Nina Snaith), Journal of Physics A: Mathematical and Theoretical **43** (2010) 405204 (27pp). http://arxiv.org/pdf/1005.1298
7. *Models for zeros at the central point in families of elliptic curves* (with Eduardo Dueñez, Duc Khiem Huynh, Jon Keating and Nina Snaith), J. Phys. A: Math. Theor. **45** (2012) 115207 (32pp). http://arxiv.org/pdf/1107.4426
8. *Effective equidistribution and the Sato-Tate law for families of elliptic curves* (with M. Ram Murty), Journal of Number Theory **131** (2011), no. 1, 25–44. http://arxiv.org/abs/1004.2753
9. *Moments of the rank of elliptic curves* (with Siman Wong), Canad. J. of Math. **64** (2012), no. 1, 151–182. http://web.williams.edu/Mathematics/sjmiller/public_html/math/papers/mwMomentsRanksEC812final.pdf

Publications: L-Function Ratio Conjecture

1. *A symplectic test of the L-Functions Ratios Conjecture*, Int Math Res Notices (2008) Vol. 2008, article ID rnm146, 36 pages, doi:10.1093/imrn/rnm146. http://arxiv.org/abs/0704.0927

2. *An orthogonal test of the L-Functions Ratios Conjecture*, Proceedings of the London Mathematical Society 2009, doi:10.1112/plms/pdp009. http://arxiv.org/abs/0805.4208

3. *A unitary test of the L-functions Ratios Conjecture* (with John Goes, Steven Jackson, David Montague, Kesinee Ninsuwan, Ryan Peckner and Thuy Pham), Journal of Number Theory **130** (2010), no. 10, 2238–2258. http://arxiv.org/abs/0909.4916

4. *An Orthogonal Test of the L-functions Ratios Conjecture, II* (with David Montague), Acta Arith. **146** (2011), 53–90. http://arxiv.org/abs/0911.1830

5. *An elliptic curve family test of the Ratios Conjecture* (with Duc Khiem Huynh and Ralph Morrison), Journal of Number Theory **131** (2011), 1117–1147. http://arxiv.org/abs/1011.3298

6. *Surpassing the Ratios Conjecture in the 1-level density of Dirichlet L-functions* (with Daniel Fiorilli). submitted September 2012 to Proceedings of the London Mathematical Society. http://arxiv.org/abs/1111.3896

Block Circulant Ensemble

With Murat Koloğlu, Gene Kopp, Fred Strauch and Wentao Xiong.

The Ensemble of m-Block Circulant Matrices

Symmetric matrices periodic with period m on wrapped diagonals, i.e., symmetric block circulant matrices.

8-by-8 real symmetric 2-block circulant matrix:

$$\left(\begin{array}{cc|cc|cc|cc} c_0 & c_1 & c_2 & c_3 & c_4 & d_3 & c_2 & d_1 \\ c_1 & d_0 & d_1 & d_2 & d_3 & d_4 & c_3 & d_2 \\ \hline c_2 & d_1 & c_0 & c_1 & c_2 & c_3 & c_4 & d_3 \\ c_3 & d_2 & c_1 & d_0 & d_1 & d_2 & d_3 & d_4 \\ \hline c_4 & d_3 & c_2 & d_1 & c_0 & c_1 & c_2 & c_3 \\ d_3 & d_4 & c_3 & d_2 & c_1 & d_0 & d_1 & d_2 \\ \hline c_2 & c_3 & c_4 & d_3 & c_2 & d_1 & c_0 & c_1 \\ d_1 & d_2 & d_3 & d_4 & c_3 & d_2 & c_1 & d_0 \end{array}\right).$$

Choose distinct entries i.i.d.r.v.

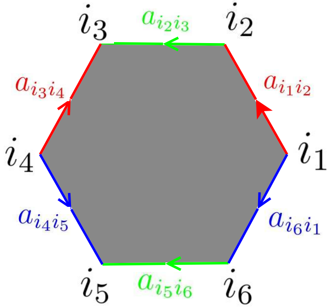
Oriented Matchings and Dualization

Compute moments of eigenvalue distribution (as m stays fixed and $N \to \infty$) using the combinatorics of pairings. Rewrite:

$$\begin{aligned} M_n(N) &= \frac{1}{N^{\frac{n}{2}+1}} \sum_{1 \le i_1, \dots, i_n \le N} \mathbb{E}(a_{i_1 i_2} a_{i_2 i_3} \cdots a_{i_n i_1}) \\ &= \frac{1}{N^{\frac{n}{2}+1}} \sum_{\sim} \eta(\sim) m_{d_1(\sim)} \cdots m_{d_l(\sim)}. \end{aligned}$$

where the sum is over oriented matchings on the edges $\{(1,2),(2,3),\dots,(n,1)\}$ of a regular n-gon.

Oriented Matchings and Dualization

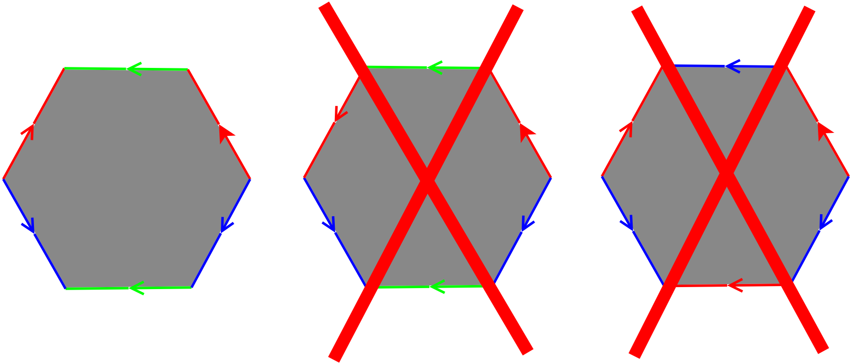


$$\left(\begin{array}{cc|cc|cc|cc}
c_0 & \color{red}{c_1} & c_2 & c_3 & c_4 & d_3 & c_2 & d_1 \\
c_1 & d_0 & d_1 & \color{green}{d_2} & d_3 & d_4 & c_3 & d_2 \\
\hline
c_2 & d_1 & c_0 & c_1 & c_2 & c_3 & c_4 & \color{blue}{d_3} \\
c_3 & d_2 & \color{red}{c_1} & d_0 & d_1 & d_2 & d_3 & d_4 \\
\hline
c_4 & d_3 & c_2 & d_1 & c_0 & c_1 & c_2 & c_3 \\
\color{blue}{d_3} & d_4 & c_3 & d_2 & c_1 & d_0 & d_1 & d_2 \\
\hline
c_2 & c_3 & c_4 & d_3 & c_2 & d_1 & c_0 & c_1 \\
d_1 & d_2 & d_3 & d_4 & c_3 & \color{green}{d_2} & c_1 & d_0
\end{array}\right)$$

Figure: An oriented matching in the expansion for $M_n(N) = M_6(8)$.

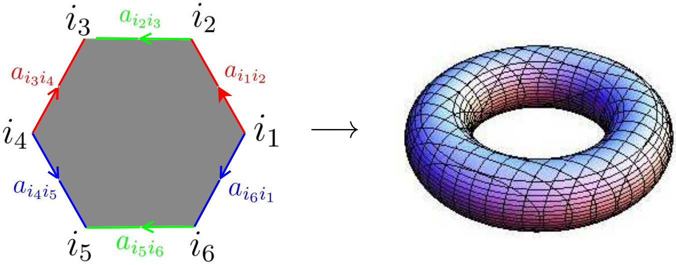
Contributing Terms

As $N \to \infty$, the only terms that contribute to this sum are those in which the entries are matched in pairs and with opposite orientation.



Only Topology Matters

Think of pairings as topological identifications; the contributing ones give rise to orientable surfaces.



Contribution from such a pairing is m^{-2g}, where g is the genus (number of holes) of the surface. Proof: combinatorial argument involving Euler characteristic.

Computing the Even Moments

Theorem: Even Moment Formula

$$M_{2k} = \sum_{g=0}^{\lfloor k/2 \rfloor} \varepsilon_g(k) m^{-2g} + O_k\left(\frac{1}{N}\right),$$

with $\varepsilon_g(k)$ the number of pairings of the edges of a $(2k)$-gon giving rise to a genus g surface.

J. Harer and D. Zagier (1986) gave generating functions for the $\varepsilon_g(k)$.

Harer and Zagier

$$\sum_{g=0}^{\lfloor k/2 \rfloor} \varepsilon_g(k) r^{k+1-2g} \ = \ (2k-1)!!\, c(k,r)$$

where

$$1 + 2\sum_{k=0}^{\infty} c(k,r) x^{k+1} \ = \ \left(\frac{1+x}{1-x}\right)^r.$$

Thus, we write

$$M_{2k} \ = \ m^{-(k+1)} (2k-1)!!\, c(k,m).$$

Results

A multiplicative convolution and Cauchy's residue formula yield

Theorem: Koloğlu, Kopp and Miller

Limiting spectral density $f_m(x)$ of the real symmetric m-block circulant ensemble is

$$f_m(x) = \frac{e^{-\frac{mx^2}{2}}}{\sqrt{2\pi m}} \sum_{r=0}^{m} \frac{1}{(2r)!} \sum_{s=0}^{m-r} \binom{m}{r+s+1} \frac{(2r+2s)!}{(r+s)!s!} \left(-\frac{1}{2}\right)^s (mx^2)^r.$$

As $m \to \infty$, $f_m(x)$ approaches the semicircle distribution.

Results (continued)

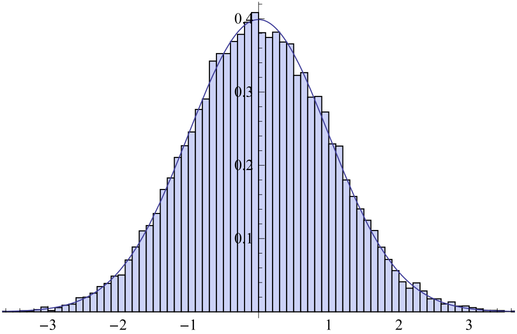


Figure: Plot for f_1 and histogram of eigenvalues of 100 circulant matrices of size 400×400.

Results (continued)

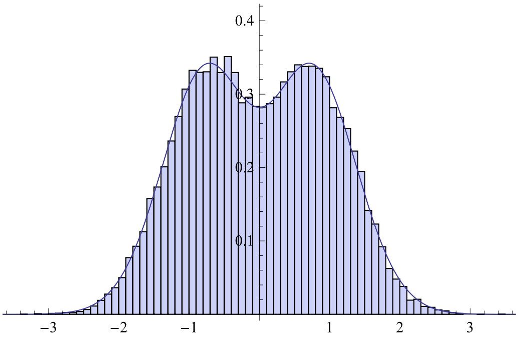


Figure: Plot for f_2 and histogram of eigenvalues of 100 2-block circulant matrices of size 400×400.

Results (continued)

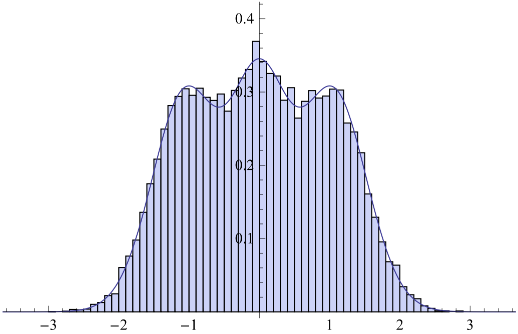


Figure: Plot for f_3 and histogram of eigenvalues of 100 3-block circulant matrices of size 402×402.

Results (continued)

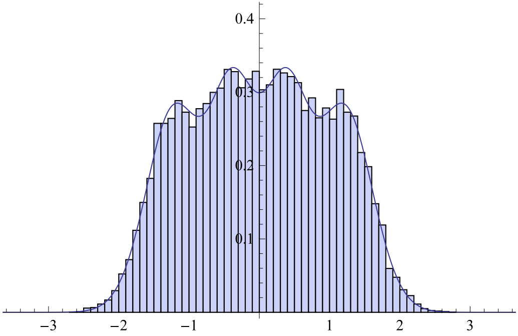


Figure: Plot for f_4 and histogram of eigenvalues of 100 4-block circulant matrices of size 400×400.

Results (continued)

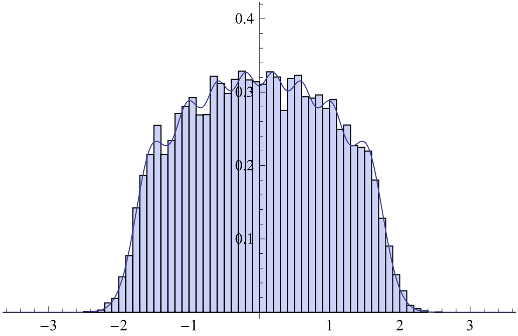


Figure: Plot for f_8 and histogram of eigenvalues of 100 8-block circulant matrices of size 400×400.

Results (continued)

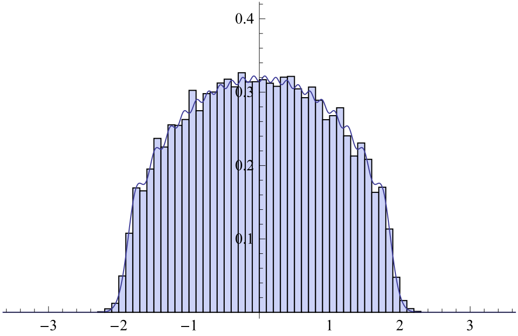


Figure: Plot for f_{20} and histogram of eigenvalues of 100 20-block circulant matrices of size 400×400.

Results (continued)

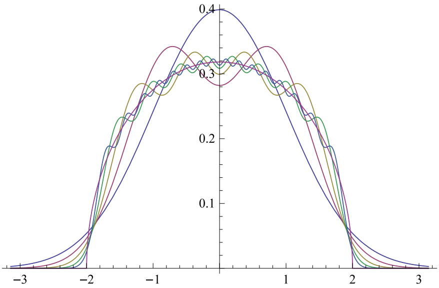


Figure: Plot of convergence to the semi-circle.

The Limiting Spectral Measure for Ensembles of Symmetric Block Circulant Matrices (with Murat Koloğlu, Gene S. Kopp, Frederick W. Strauch and Wentao Xiong), Journal of Theoretical Probability **26** (2013), no. 4, 1020–1060. http://arxiv.org/abs/1008.4812