Eisenstein Series for subgroups of $SL(2, \mathbb{Z})$

Tim Huber Iowa State University

June 3, 2009

Tim Huber Iowa State University Eisenstein Series for subgroups of SL(2, Z)

A B F A B F

크

Define, for
$$q = e^{2\pi i \tau}$$
, $\operatorname{Im} \tau > 0$,
 $P(\tau) = 1 - 24 \sum_{n=1}^{\infty} \frac{nq^n}{1 - q^n}$, $Q(\tau) = 1 + 240 \sum_{n=1}^{\infty} \frac{n^3 q^n}{1 - q^n}$,
 $R(\tau) = 1 - 504 \sum_{n=1}^{\infty} \frac{n^5 q^n}{1 - q^n}$.

副 と く ヨ と く ヨ と

æ

Define, for
$$q = e^{2\pi i \tau}$$
, $\operatorname{Im} \tau > 0$,

$$\begin{split} P(\tau) &= 1 - 24 \sum_{n=1}^{\infty} \frac{nq^n}{1 - q^n}, \quad Q(\tau) = 1 + 240 \sum_{n=1}^{\infty} \frac{n^3 q^n}{1 - q^n}, \\ R(\tau) &= 1 - 504 \sum_{n=1}^{\infty} \frac{n^5 q^n}{1 - q^n}. \end{split}$$

► The series Q and R are the unique normalized Eisenstein series of weight 4 and 6 for SL(2, Z).

Define, for
$$q = e^{2\pi i \tau}$$
, $\operatorname{Im} \tau > 0$,

$$\begin{split} P(\tau) &= 1 - 24 \sum_{n=1}^{\infty} \frac{nq^n}{1 - q^n}, \quad Q(\tau) = 1 + 240 \sum_{n=1}^{\infty} \frac{n^3 q^n}{1 - q^n}, \\ R(\tau) &= 1 - 504 \sum_{n=1}^{\infty} \frac{n^5 q^n}{1 - q^n}. \end{split}$$

- ► The series Q and R are the unique normalized Eisenstein series of weight 4 and 6 for SL(2, Z).
- ► The weighted algebra of all integral weight holomorphic modular forms for SL(2, Z) is generated by Q and R.

Define, for
$$q = e^{2\pi i \tau}$$
, $\operatorname{Im} \tau > 0$,

$$\begin{split} P(\tau) &= 1 - 24 \sum_{n=1}^{\infty} \frac{nq^n}{1 - q^n}, \quad Q(\tau) = 1 + 240 \sum_{n=1}^{\infty} \frac{n^3 q^n}{1 - q^n}, \\ R(\tau) &= 1 - 504 \sum_{n=1}^{\infty} \frac{n^5 q^n}{1 - q^n}. \end{split}$$

- ► The series Q and R are the unique normalized Eisenstein series of weight 4 and 6 for SL(2, Z).
- ► The weighted algebra of all integral weight holomorphic modular forms for SL(2, Z) is generated by Q and R.
- ▶ *P* is a quasimodular form on $SL(2, \mathbb{Z})$, satisfying

$$P\left(\frac{a\tau+b}{c\tau+d}\right) = (c\tau+d)^2 P(\tau) + sc(c\tau+d), \quad \forall \pm \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in SL(2,\mathbb{Z}),$$

where $s \in \mathbb{C}$ is the coefficient of affinity of *P*.

In 1914, Ramanujan proved that

$$q\frac{dP}{dq} = \frac{P^2 - Q}{12}$$
, $q\frac{dQ}{dq} = \frac{PQ - R}{3}$, $q\frac{dR}{dq} = \frac{PR - Q^2}{2}$.

Tim Huber Iowa State University Eisenstein Series for subgroups of SL(2, Z)

In 1914, Ramanujan proved that

$$q\frac{dP}{dq} = \frac{P^2 - Q}{12}, \qquad q\frac{dQ}{dq} = \frac{PQ - R}{3}, \qquad q\frac{dR}{dq} = \frac{PR - Q^2}{2}.$$

Ramanujan's proof is as beautiful and unique as the result itself.

He derives, in an elementary way, a classical differential equation satisfied by the Weierstrass \wp -function and a new identity involving the square of the Weierstrass ζ -function.

A (1) < (1) < (2) < (2) </p>

In 1914, Ramanujan proved that

$$q\frac{dP}{dq} = \frac{P^2 - Q}{12}, \qquad q\frac{dQ}{dq} = \frac{PQ - R}{3}, \qquad q\frac{dR}{dq} = \frac{PR - Q^2}{2}.$$

Ramanujan's proof is as beautiful and unique as the result itself.

He derives, in an elementary way, a classical differential equation satisfied by the Weierstrass \wp -function and a new identity involving the square of the Weierstrass ζ -function.

Oddly, this important result from the theory of modular forms

- does not utilize the theory of modular forms, and
- does not employ complex analysis or the notion of double periodicity.

- 同下 - ヨト - ヨト

Ramanujan proved the differential equations by equating coefficients in the trigonometric series identities

$$\begin{pmatrix} \frac{1}{4}\cot\frac{1}{2}\theta + \sum_{k=1}^{\infty}\frac{q^k\sin(k\theta)}{1-q^k} \end{pmatrix}^2 \\ = \left(\frac{1}{4}\cot\frac{1}{2}\theta\right)^2 + \sum_{k=1}^{\infty}\frac{q^k\cos(k\theta)}{(1-q^k)^2} + \frac{1}{2}\sum_{k=1}^{\infty}\frac{kq^k}{1-q^k}(1-\cos(k\theta))$$

and

$$\left(\frac{1}{8} \cot^2 \frac{1}{2} \theta + \frac{1}{12} + \sum_{k=1}^{\infty} \frac{kq^k}{1 - q^k} (1 - \cos(k\theta)) \right)^2$$

= $\left(\frac{1}{8} \cot^2 \frac{1}{2} \theta + \frac{1}{12} \right)^2 + \frac{1}{12} \sum_{k=1}^{\infty} \frac{k^3 q^k}{1 - q^k} (5 + \cos(k\theta)).$

◆□▶ ◆□▶ ◆ □▶ ◆ □ ● ● の Q @

Ramanujan's differential equations for Eisenstein series play a role in proving many of the results in his notebooks, including the lost notebook.

In 2007, H. showed that the differential equations imply the parametric representations

$$P(q) = z^{2}(1-5x) + 12x(1-x)z\frac{dz}{dx},$$
(1)

$$Q(q) = z^4 (1 + 14x + x^2),$$
 (2)

$$R(q) = z^{6}(1+x)(1-34x+x^{2}),$$
(3)

< 日 > < 回 > < 回 > < 回 > < 回 > <

where

$$z = {}_{2}F_{1}\left(\frac{1}{2}, \frac{1}{2}; 1; x\right).$$

These parameterizations and the preceding differential equations are main ingredients in proofs of many of Ramanujan's modular equations. Ramanujan likely thought about how to extend the differential equations for Eisenstein series to generalizations.

On page 332 of the Lost notebook, Ramanujan writes

$$"\frac{1^r}{e^{1^s x} - 1} + \frac{2^r}{e^{2^s x} - 1} + \frac{3^r}{e^{3^s x} - 1} + \cdots,$$

where *s* is a positive integer and r - s is any even integer."

▲御 ▶ ▲ 臣 ▶ ▲ 臣 ▶ 二 臣

Ramanujan likely thought about how to extend the differential equations for Eisenstein series to generalizations.

On page 332 of the Lost notebook, Ramanujan writes

$$"\frac{1^r}{e^{1^s x} - 1} + \frac{2^r}{e^{2^s x} - 1} + \frac{3^r}{e^{3^s x} - 1} + \cdots,$$

where *s* is a positive integer and r - s is any even integer."

What Ramanujan meant by the above entry is not clear.

The series does not fit into the theory of elliptic functions or the theory of modular forms, except when s = 1.

This entry, and others, have inspired a number of generalizations of classical results.

- In the 1970s, V. Ramamani, a student of Prof.
 Venkatacheliengar, derived analogous coupled system of differential equations for modular forms on Γ₀(2) and Γ⁰(2).
- In 2007, T. H. extended Ramamani's method to derive a similar coupled set of differential equations for modular forms on the theta subgroup.
- In 2008, R. Maier, using the theory of modular forms, has shown that a similar set of differential equations are satisfied by Eisenstein series on Γ₀(3) and Γ₀(4).

Can Ramanujan's methods be used to derive differential equations for modular forms on subgroups of $SL(2, \mathbb{Z})$?

Are there interesting consequences of these differential equations, or results analogous to classical identities?

(日本) (日本) (日本)

Theorem
For
$$\alpha \neq 1/2$$
, define
 $e_{\alpha}(q) = 1 + \frac{4}{\cot(\pi\alpha)} \sum_{n=1}^{\infty} \frac{\sin(2n\pi\alpha)q^n}{1-q^n}$,
 $P_{\alpha}(q) = 1 - \frac{8}{\csc^2(\pi\alpha)} \sum_{n=1}^{\infty} \frac{\cos(2n\pi\alpha)nq^n}{1-q^n}$,
 $Q_{\alpha}(q) = 1 - \frac{8}{\cot(\pi\alpha)\csc^2(\pi\alpha)} \sum_{n=1}^{\infty} \frac{\sin(2n\pi\alpha)n^2q^n}{1-q^n}$.

$$q\frac{d}{dq}e_{\alpha} = \frac{\csc^{2}(\pi\alpha)}{4} \left(e_{\alpha}P_{\alpha} - Q_{\alpha}\right)$$

$$q\frac{d}{dq}P_{\alpha} = \frac{\csc^{2}(\pi\alpha)}{4}P_{\alpha}^{2} - \frac{1}{2}\cot^{2}(\pi\alpha)e_{\alpha}Q_{\alpha} + \frac{1}{2}\cot(\pi\alpha)\cot(2\pi\alpha)e_{1-2\alpha}Q_{\alpha}$$

$$q\frac{d}{dq}Q_{\alpha} = \frac{1}{4}Q_{\alpha}P_{\alpha}\csc^{2}(\pi\alpha) + \frac{1}{2}P_{1-2\alpha}Q_{\alpha}\csc^{2}(2\pi\alpha) - \frac{1}{2}e_{1-2\alpha}^{2}Q_{\alpha}\cot^{2}(2\pi\alpha)$$

$$+ \frac{3}{2}e_{\alpha}e_{1-2\alpha}Q_{\alpha}\cot(\pi\alpha)\cot(2\pi\alpha) - e_{\alpha}^{2}Q_{\alpha}\cot^{2}(\pi\alpha).$$

The theorem is proven by

- Equating coefficients in Ramanujan's first trigonometric series identity after replacing the variable θ by θ + πα,
- Using the fact that the sum of the residues of an elliptic function on a period parallelogram are zero, and that f(z, x, q) =

$$\frac{\theta_1(z+x+\pi\alpha \mid q)\theta_1(z-x+\pi\alpha \mid q)\theta_1(z+\pi(1-2\alpha) \mid q)}{\theta_1^3(z \mid q)}$$

is an elliptic function in *z* with period π and $\pi \tau$, $q = e^{2\pi i \tau}$, where $\theta_1(z \mid q) = 2q^{1/8} \sum_{n=0}^{\infty} (-1)^n q^{n(n+1)/2} \sin(2n+1)z$.

< □→ < □→ < □→ □ □

Noting that f(z) has only a pole of order 3 in a period parallelogram, so

$$0 = \operatorname{Res}(f; 0) = \lim_{z \to 0} \frac{1}{2} \frac{\partial^2}{\partial z^2} (z^3 f(z))$$
$$= \frac{z^3 f(z)}{2} \left[\left(\frac{\partial}{\partial z} \log z^3 f(z) \right)^2 + \frac{\partial^2}{\partial z^2} \log z^3 f(z) \right].$$

Deducing that

$$\left[\left(\frac{\partial}{\partial z}\log z^3 f(z)\right)^2 + \frac{\partial^2}{\partial z^2}\left(\log z^3 f(z)\right)\right]_{z=0} = 0,$$

and equating coefficients of x in this identity.

 Equating coefficients in Ramanujan's second trigonometric series identity after replacing θ by θ + πα.

▲冊▶▲≣▶▲≣▶ ≣ のQ@

Let $\chi : \{0, 1, \dots, N-1\} \rightarrow \mathbb{Z}$, and denote

$$\sigma_k(n \mid \chi) = \sum_{d \mid n} \chi(d \mod N) d^k.$$

Let $\chi_3(n)$ denote the Jacobi symbol modulo -3. Then

$$e_{1/3}(q) = 1 + 6\sum_{n=1}^{\infty} \sigma_0(n \mid \chi_3) q^n, \quad P_{1/3}(q) = 1 + 3\sum_{n=1}^{\infty} \sigma_1(n; -2, 1, 1) q^n,$$
$$Q_{1/3}(q) = 1 - 9\sum_{n=1}^{\infty} \sigma_2(n \mid \chi_3) q^n.$$

When $\alpha = 1/3$, we recover the following recent result of Maier. Theorem

$$q\frac{d}{dq}e_{1/3} = \frac{e_{1/3}P_{1/3} - Q_{1/3}}{3}, \qquad q\frac{d}{dq}P_{1/3} = \frac{P_{1/3}^2 - e_{1/3}Q_{1/3}}{3},$$
$$q\frac{d}{dq}Q_{1/3} = P_{1/3}Q_{1/3} - e_{1/3}^2Q_{1/3}.$$

(ロ) (同) (E) (E) (E) (C)

- The series e_{1/3} and Q_{1/3} are normalized Eisenstein series on Γ₀(3), and P_{1/3}(q) is quasimodular on Γ₀(3).
- Further changes of variables in the aforementioned trigonometric series identities produce differential equations involving Eisenstein series on conjugate subgroups of Γ₀(3) in SL(2, Z).
- ► The series e_{1/3}(q) and Q_{1/3}(q) are equal to the Borwein's cubic null theta functions, a(q, 0) and b³(q, 0), respectively, where

$$a(q, z) = \sum_{m,n=-\infty}^{\infty} q^{m^2 + mn + n^2} z^{m-n},$$

$$b(q, z) = \sum_{m,n=-\infty}^{\infty} q^{m^2 + mn + n^2} \omega^{m-n} z^n, \quad \omega = \exp(2\pi i/3),$$

while $P_{1/3}(q)$ is the logarithmic derivative of c(q, 0),

$$c(q,z) = \sum_{m,n=-\infty}^{\infty} q^{\left(m+\frac{1}{3}\right)^2 + \left(m+\frac{1}{3}\right)\left(n+\frac{1}{3}\right) + \left(n+\frac{1}{3}\right)^2 z^{m-n}}.$$

The Borwein's cubic theta function identity $a^3(q) + b^3(q) = c^3(q)$ is a direct consequence of these differential equations. Corollary

$$e_{1/3}^3 - Q_{1/3} = 27q \frac{(q^3; q^3)_{\infty}^9}{(q; q)_{\infty}^3}.$$

Proof.

The result follows by logarithmically differentiating each side of the claimed identity, and by applying the elementary relation

$$\frac{(q^3;q^3)_{\infty}^3}{(q;q)_{\infty}} = \frac{(q^3;q^3)_{\infty}^2}{(q;q^3)_{\infty}(q^2;q^3)_{\infty}}.$$

A (1) < (1) < (2) < (2) </p>

크

Let ' denote the operator $q\frac{d}{dq}$. In 1956, R. Rankin gave a general method for deriving identities satisfied by modular forms and their derivatives. For example, with $\Delta = \frac{Q^3 - R^2}{1728}$, we have

 $4QQ'' - 5(Q')^2 = 960\Delta, \qquad 6RR'' - 7(R')^2 = -3024Q\Delta.$

Corollary

$$\begin{aligned} 0 &= e_{1/3}'' - \frac{2}{3} P_{1/3} e_{1/3}' + \frac{2}{9} Q_{1/3}' \\ &= Q_{1/3}'' + e_{1/3}^2 Q_{1/3}' - 4 Q_{1/3} P_{1/3}' + 5 e_{1/3} Q_{1/3} e_{1/3}' \\ &= Q_{1/3} Q_{1/3}'' - (Q_{1/3}')^2 - Q_{1/3}^2 P_{1/3}' + 2 e_{1/3} Q_{1/3}^2 e_{1/3}', \end{aligned}$$

and

$$e_{1/3}e_{1/3}'' - 2(e_{1/3}')^2 = 6qQ_{1/3}\frac{(q^3;q^3)_{\infty}^9}{(q;q)_{\infty}^3},$$

$$Q_{1/3}Q_{1/3}'' - \frac{4}{3}(Q_{1/3}')^2 = -9qe_{1/3}Q_{1/3}^2\frac{(q^3;q^3)_{\infty}^9}{(q;q)_{\infty}^3},$$

$$P_{1/3}'' - \frac{2}{3}P_{1/3}P_{1/3}' + \frac{4}{3}Q_{1/3}e_{1/3}' = 9qQ_{1/3}\frac{(q^3;q^3)_{\infty}^9}{(q;q)_{\infty}^3}.$$

◎ ▶ ▲ 臣 ▶ ▲ 臣 ▶ ○ 臣 ○ � � �

Theorem (D. Zagier, 1994)

Let

$$D = \frac{P^2 - Q}{12} \frac{\partial}{\partial P} + \frac{PQ - R}{3} \frac{\partial}{\partial Q} + \frac{PR - Q^2}{2} \frac{\partial}{\partial R}$$

and define

$$[f,g]_{D,n} = \sum_{r+s=n} (-1)^r \binom{n+k-1}{s} \binom{n+\ell-1}{r} D^r f D^s g.$$

Then the subalgebra generated by Q and R is closed under the bracket operator $[]_n = []_{D,n}$.

르

For example, with

$$1728\Delta = Q^3 - R^2,$$

we may derive

$$[Q, R]_1 = -3456\Delta, \quad [Q, \Delta]_1 = 4R\Delta, \quad [R, \Delta]_1 = 6Q^2\Delta,$$

$$[Q, Q]_2 = 4800\Delta, \quad [Q, R]_2 = 0, \quad [R, R]_2 = -21168Q\Delta,$$

 $[\Delta, \Delta]_2 = -13Q\Delta^2.$

▲御 ▶ ▲ 臣 ▶ ▲ 臣 ▶ ― 臣

With

$$\Delta_{1/3}=e_{1/3}^3-Q_{1/3}$$
,

and

$$D_{1/3} = \frac{e_{1/3}P_{1/3} - Q_{1/3}}{3} \frac{\partial}{\partial e_{1/3}} + \frac{P_{1/3}^2 - e_{1/3}Q_{1/3}}{3} \frac{\partial}{\partial P_{1/3}} + (P_{1/3}Q_{1/3} - e_{1/3}^2Q_{1/3}) \frac{\partial}{\partial Q_{1/3}}$$

we may similarly derive

$$\begin{split} & [e_{1/3}, Q_{1/3}]_1 = -Q_{1/3}\Delta_{1/3}, \quad [e_{1/3}, \Delta_{1/3}]_1 = -Q_{1/3}\Delta_{1/3}, \\ & [Q_{1/3}, \Delta_{1/3}]_1 = 3e_{1/3}^2Q_{1/3}\Delta_{1/3}, \quad [e_{1/3}, e_{1/3}]_2 = \frac{4}{9}Q_{1/3}\Delta_{1/3}, \\ & [e_{1/3}, Q_{1/3}]_2 = e_{1/3}^2Q_{1/3}\Delta_{1/3}, \quad [Q_{1/3}, Q_{1/3}]_2 = -4e_{1/3}Q_{1/3}^2\Delta_{1/3}, \\ & [\Delta_{1/3}, \Delta_{1/3}]_2 = -4e_{1/3}Q_{1/3}\Delta_{1/3}^2. \end{split}$$

◆□ > ◆□ > ◆豆 > ◆豆 > ̄豆 − 釣へで

Theorem Let

$$D_{1/3} = \frac{e_{1/3}P_{1/3} - Q_{1/3}}{3} \frac{\partial}{\partial e_{1/3}} + \frac{P_{1/3}^2 - e_{1/3}Q_{1/3}}{3} \frac{\partial}{\partial P_{1/3}} + (P_{1/3}Q_{1/3} - e_{1/3}^2Q_{1/3}) \frac{\partial}{\partial Q_{1/3}}$$

and define

$$[f,g]_{D,n} = \sum_{r+s=n} (-1)^r \binom{n+k-1}{s} \binom{n+\ell-1}{r} D^r f D^s g.$$

Then the subalgebra generated by $e_{1/3}$ and $Q_{1/3}$ is closed under the bracket operator $[]_n = []_{D,n}$.

▲掃♪ ▲ 臣 ▶ ▲ 臣 ▶ 二 臣

We may also imitate a number of identities in Ramanujan's Lost Notebook using cubic Eisenstein series instead of those on the full modular group:

Corollary

For 0 < q < 1, $q = e^{2\pi i t}$,

$$\int_{0}^{q} \sqrt{e_{1/3}(t)Q_{1/3}(t)} \frac{dt}{t} = \log\left(\frac{e_{1/3}^{3/2}(q) - Q_{1/3}^{1/2}(q)}{e_{1/3}^{3/2}(q) + Q_{1/3}^{1/2}(q)}\right)$$

Corollary

For $\alpha_{\ell,mn} \in \mathbb{Q}$,

$$\sum_{m,n=-\infty}^{\infty} \left(m^2 + n^2 + mn + m + n + \frac{1}{3} \right)^k q^{\left(m + \frac{1}{3}\right)^2 + \left(n + \frac{1}{3}\right) \left(m + \frac{1}{3}\right) + \left(n + \frac{1}{3}\right)^2}$$
$$= \sum_{\ell+m+n=k+1} \alpha_{\ell,m,n} P_{1/3}^{\ell} e_{1/3}^m Q_{1/3}^n.$$

Setting r = 4, we obtain a set of differential equations equivalent to those for Eisenstein series on $\Gamma_0(4)$:

$$q\frac{d}{dq}e_{1/4} = \frac{e_{1/4}P_{1/4} - Q_{1/4}}{2}, \quad q\frac{d}{dq}P_{1/4} = \frac{P_{1/4}^2 - e_{1/4}Q_{1/4}}{2},$$
$$q\frac{d}{dq}Q_{1/4} = Q_{1/4}\frac{P_{1/2} + P_{1/4} - 2e_{1/4}^2}{2}.$$

We may show that

$$2P_{1/4}(q) - P_{1/2}(q) = Q_{1/4}(q) / e_{1/4}(q) = \frac{1}{3}(8P(q^4) - 6P(q^2) + P(q)).$$

Setting $Q_{1/4}/e_{1/4} := B^2$, we obtain a R. Maier's coupled system:

$$\begin{split} q \frac{d}{dq}(e_{1/4}^2) &= e_{1/4}^2 P_{1/4} - e^2 B^2, \\ 2q \frac{d}{dq} P_{1/4} &= P_{1/4}^2 - e_{1/4}^2 B^2, \\ q \frac{d}{dq}(B^2) &= P_{1/4}^2 B^2 - e_{1/4}^2 B^2. \end{split}$$

When
$$\alpha = \frac{1}{6}$$
, we derive
 $q \frac{d}{dq} e_{1/6} = e_{1/6} P_{1/6} - Q_{1/6},$
 $q \frac{d}{dq} P_{1/6} = \frac{2P_{1/6}^2 - 3Q_{1/6}e_{1/6} + Q_{1/6}e_{2/3}}{2},$
 $q \frac{d}{dq} Q_{1/6} = Q_{1/6} \frac{4P_{2/3} + 6P_{1/6} - 18e_{1/6}^2 + 9e_{1/6}e_{2/3} - e_{2/3}^2}{6}.$

Note that

 $e_{1-2\alpha} = 2 - e_{2\alpha}$, $Q_{1-2\alpha} = 2 - Q_{2\alpha}$, and $P_{1-2\alpha} = P_{2\alpha}$. (4)

Thus, cubic theta functions and their logarithmic derivatives appear above in the form of $e_{2/3}$ and $P_{2/3}$.

(ロ) (同) (E) (E) (E) (C)

Corollary
Let
$$\alpha = \frac{5+\sqrt{5}}{10}$$
. Then
 $e_{1/5}e_{1/5}'' - (e_{1/5}')^2 - \alpha Q_{1/5}e_{1/5}' - \alpha e_{1/5}^2 P_{1/5}' + \alpha e_{1/5}Q_{1/5}' = 0.$
 $e_{1/6}e_{1/6}'' - (e_{1/6}')^2 - Q_{1/6}e_{1/6}' - e_{1/6}^2 P_{1/6}' + e_{1/6}Q_{1/6}' = 0.$

・ロト・日本・ヨト ・日・ うらの

Corollary
Let
$$\alpha = \frac{5+\sqrt{5}}{10}$$
. Then
 $e_{1/5}e_{1/5}'' - (e_{1/5}')^2 - \alpha Q_{1/5}e_{1/5}' - \alpha e_{1/5}^2 P_{1/5}' + \alpha e_{1/5}Q_{1/5}' = 0.$
 $e_{1/6}e_{1/6}'' - (e_{1/6}')^2 - Q_{1/6}e_{1/6}' - e_{1/6}^2 P_{1/6}' + e_{1/6}Q_{1/6}' = 0.$

More generally, we have

Corollary Let $\beta = \frac{\csc^2(\pi/r)}{4}$. Then

$$e_{1/r}e_{1/r}'' - (e_{1/r}')^2 - \beta Q_{1/r}e_{1/r}' - \beta e_{1/r}^2 P_{1/r}' + \beta e_{1/r}Q_{1/r}' = 0.$$

◆母 ▶ ◆臣 ▶ ◆臣 ▶ ○臣 ● のへ⊙

If we denote $d/d\tau$ by a dot, and define

$$u_4 = \dot{u} - u^2$$
 and $u_{k+2} = \dot{u_k} - kuu_k$,

then the quasimodular form $P(\tau)$ satisfies a third order differential equation

$$0 = u_8 + 24u_4^2$$

called the Chazy equation.

R. Maier shows that the series $u = (2\pi i/r)P_{1/r}$ satisfy the "generalized Chazy equations"

$$0 = u_4 u_8 - u_6^2 + 8u_4^3, \quad \text{when } r = 4,$$

$$0 = u_4 u_8^2 - u_6^2 u_8 + 24u_4^3 u_8 - 15u_4^2 u_6^2 + 144u_4^5, \quad \text{when } r = 3.$$

Is there a generalized Chazy equation satisfied by $P_{1/r}$ for every $r \ge 4$?

The coupled system of differential equations for $\Gamma_0(2)$ and conjugate subgroups derived by Ramamani and H. cannot be derived from the preceeding differential equations.

They result from Ramanujan's trigonometric series identities after variable changes corresponding to quasi-periods of the classical Jacobi theta functions.

We also need an identity of Ramamani involving the cube of the Weierstrass zeta function

$$\begin{split} \left(\frac{1}{4}\cot\frac{1}{2}\theta + \sum_{k=1}^{\infty}\frac{q^k\sin(k\theta)}{1-q^k}\right)^3 &= \left(\frac{1}{4}\cot\frac{1}{2}\theta\right)^3 - \frac{3}{2}\sum_{k=1}^{\infty}\frac{q^k\sin(k\theta)}{(1-q^k)^3} \\ &+ \frac{3}{4}\sum_{k=1}^{\infty}\frac{(k+1)q^k\sin(k\theta)}{(1-q^k)^2} - \frac{1}{16}\sum_{k=1}^{\infty}\frac{(2k^2+1)q^k\sin(k\theta)}{1-q^k} \\ &+ \frac{3}{8}\cot\frac{\theta}{2}\sum_{k=1}^{\infty}\frac{kq^k}{1-q^k} + \frac{3}{2}\left(\sum_{k=1}^{\infty}\frac{q^k\sin(k\theta)}{1-q^k}\right)\left(\sum_{k=1}^{\infty}\frac{kq^k}{1-q^k}\right). \end{split}$$

For j = 2, 3, define

$$\begin{split} e_1(q) &= \frac{1}{6} + 4 \sum_{n=1}^{\infty} \frac{nq^n}{1+q^n}, \\ e_j(q) &= -\frac{1}{12} + (-1)^{j+1} \sum_{\substack{n \ge 1 \\ n \text{ odd}}}^{\infty} \frac{nq^{n/2}}{1+(-1)^j q^{n/2}}, \\ \mathcal{P}_1(q) &= 1 + 8 \sum_{n=1}^{\infty} \frac{(-1)^{n-1}nq^n}{1-q^n}, \quad \mathcal{P}_j(q) = -8 \sum_{n=1}^{\infty} \frac{(-1)^{jn}nq^{n/2}}{1-q^n}, \\ \mathcal{Q}_1(q) &= 1 - 16 \sum_{n=1}^{\infty} \frac{(-1)^{n-1}n^3q^n}{1-q^n}, \quad \mathcal{Q}_j(q) = 16 \sum_{n=1}^{\infty} \frac{(-1)^{jn}n^3q^{n/2}}{1-q^n}. \end{split}$$

Then for $j \in \{1, 2, 3\}$,

$$qrac{d\mathfrak{P}_j}{dq}=rac{\mathfrak{P}_j^2-\mathfrak{Q}_j}{4},\quad qrac{d\mathfrak{Q}_j}{dq}=\mathfrak{P}_j\mathfrak{Q}_j-6e_j\mathfrak{Q}_j,\quad qrac{de_j}{dq}=rac{\mathfrak{P}_je_j}{2}-rac{\mathfrak{Q}_j}{12}.$$

◆□ → ◆御 → ◆臣 → ◆臣 → ○臣

As in the cubic case, we obtain results analogous to classical results and those appearing in Ramanujan's Lost Notebook.

Theorem If

$$\varphi(q)=\sum_{n=-\infty}^{\infty}q^2$$
, $\psi^2(q)=\sum_{n=0}^{\infty}q^{n(n+1)/2}$,

then

$$36e_1^2 - Q_1 = 64q\psi^8(q), \qquad 36e_2^2 - Q_2 = \varphi^8(-q^{1/2})/4,$$
$$36e_3^2 - Q_3 = \frac{\psi^{16}(q^{1/2})}{4\psi^8(q)} = \varphi^8(q^{1/2})/4.$$

Corollary

Let 0 < q < 1. For j = 1, 2, 3,

$$\log\left(\frac{6e_j(q)-\mathfrak{Q}_j^{1/2}(q)}{6e_j(q)+\mathfrak{Q}_j^{1/2}(q)}\right) = \int_0^q \sqrt{\mathfrak{Q}_j(t)}\frac{dt}{t}.$$

• • = •

크

Corollary

Let

$$\begin{split} \mathfrak{T}_{2k}(q) &= 1 + \sum_{n=1}^{\infty} (2n+1)^{2k} q^{n(n+1)/2},\\ \mathfrak{U}_{2k}(q) &= 2^{2k+1} \sum_{n=1}^{\infty} (-1)^n n^{2k} q^{n^2/2}, \quad \mathfrak{V}_2(q) = 2^{2k+1} \sum_{n=1}^{\infty} n^{2k} q^{n^2/2}.\\ \end{split}$$

$$\begin{aligned} \mathfrak{T}_{ben, \text{ for } k \geqslant 1, \text{ and } \alpha_{\ell,m,n}, \beta_{\ell,m,n} \in \mathbb{Q},\\ &\qquad \frac{\mathfrak{T}_{2k}(q)}{\Psi(q)} = \sum_{2\ell+2m+4n=2k} \beta_{\ell,m,n} \mathfrak{P}_1^{\ell} e_1^m \mathfrak{Q}_1^n,\\ &\qquad \frac{\mathfrak{U}_{2k}(q)}{\varphi(-q^{1/2})} = \sum_{2\ell+2m+4n=2k} \alpha_{\ell,m,n} \mathfrak{P}_2^{\ell} e_2^m \mathfrak{Q}_2^n,\\ &\qquad \frac{\mathfrak{V}_{2k}(q)}{\varphi(q^{1/2})} = \sum_{2\ell+2m+4n=2k} \alpha_{\ell,m,n} \mathfrak{P}_3^{\ell} e_3^m \mathfrak{Q}_3^n. \end{split}$$

◆□ > ◆□ > ◆ □ > ◆ □ > □ = のへで

Zeros of Eisenstein series on subgroups of the modular group

Tim Huber Iowa State University Eisenstein Series for subgroups of SL(2, Z)

In 1977, Rankin and Swinnerton-Dyer showed

- ► All of the zeros for the Eisenstein series in a fundamental region for $SL(2, \mathbb{Z})$ fall on the unit circle between $e^{\pi i/2}$ and $e^{2\pi i/3}$;
- The zeros are equally distributed on the above arc.

In 2008, H. Nozaki proved that the zeros of the Eisenstein series interlace on the aforementioned arc.

The location and distribution of zeros for the Eisenstein series seem to be characteristic of a much wider class of modular forms, including each of the previously discussed Eisenstein series on subgroups of $SL(2, \mathbb{Z})$.

Define

$$Z = e_{1/3}, \quad X(q) = rac{c^3(q,0)}{e_{1/3}^3(q)}, \quad ext{and} \quad S_{2n}(a) = \sum_{n=1}^\infty rac{n^{2k}q^n}{1+q^n+q^{2n}},$$

where $c(0, q) = 3q \frac{(q^3;q^3)_{\infty}^3}{(q;q)_{\infty}}$. S. Cooper and Z. -G. Liu prove recursion formulae that provide parametric representations for the cubic Eisenstein series:

$$S_{6}(q) = \frac{1}{27}z^{7}x\left(1 + \frac{4}{3}x\right), \quad S_{8}(q) = \frac{1}{27}z^{9}x\left(1 + 8x + \frac{80}{81}x^{2}\right),$$

$$S_{10}(q) = \frac{1}{27}z^{11}x\left(1 + 36x + \frac{848}{27}x^{2}\right),$$

$$S_{12}(q) = \frac{1}{27}z^{13}x\left(1 + \frac{448}{3}x + \frac{12448}{27}x^{2} + \frac{6080}{81}x^{3}\right)$$

$$S_{14}(q) = \frac{1}{27}z^{15}x\left(1 + 604x + \frac{422432}{81}x^{2} + \frac{289792}{81}x^{3} + \frac{70400}{729}x^{4}\right)$$

< □→ < □→ < □→ □ □

The approximate roots are, respectively,

$$-0.75,$$

 $-7.97301, -0.126991,$
 $-1.11774, -0.0284857,$
 $-5.79946, -0.335808, -0.00684074,$
 $-35.5324, -1.38827, -0.124956, -0.00167997$

The roots of these polynomials clearly interlace.

Tim Huber Iowa State University Eisenstein Series for subgroups of SL(2, Z)

▲□ → ▲ □ → ▲ □ → □

르

The approximate roots are, respectively,

$$-0.75,$$

 $-7.97301, -0.126991,$
 $-1.11774, -0.0284857,$
 $-5.79946, -0.335808, -0.00684074,$
 $-35.5324, -1.38827, -0.124956, -0.00167997$

The roots of these polynomials clearly interlace.

Such interlacing of zeros may be observed in a much wider class of Eisenstein series.

In particular, the corresponding zeros for the Laurent coefficients of the twelve quotients of Jacobian elliptic functions, expressed in terms of the elliptic modulus, are similarly distributed.

Define the functions sn, cn and dn, for 0 < k < 1, by inverting the relations

$$u = \int_{0}^{sn(u|k^{2})} \frac{dt}{\sqrt{(1-t^{2})(1-k^{2}t^{2})}},$$
$$u = \int_{cn(u|k^{2})}^{1} \frac{dt}{\sqrt{(1-t^{2})(k'^{2}+k^{2}t^{2})}} = \int_{dn(u|k^{2})}^{1} \frac{dt}{\sqrt{(1-t^{2})(t^{2}-k'^{2})}},$$

where $k' = \sqrt{1-k^2}$, $\tau \in \mathbb{H} := \{\tau \in \mathbb{C} \mid \operatorname{Im} \tau > 0\}$, and

$$k^{2} = \lambda(\tau) = \frac{\theta_{3}(0 \mid \tau)^{4}}{\theta_{1}(0 \mid \tau)^{4}}, \ \theta_{1}(0 \mid \tau) = 2\sum_{n=0}^{\infty} q^{\frac{1}{4}(2n+1)^{2}},$$
$$\theta_{3}(0,\tau) = \sum_{n=-\infty}^{\infty} q^{n^{2}}, \quad q = e^{\pi i \tau}.$$

▲冊▶▲≣▶▲≣▶ ≣ のQ@

As a function of the parameter τ , the Jacobian elliptic functions each have an analytic continuation to $\mathbb{C} \setminus \{0, 1\}$.

As a function of the parameter τ , the Jacobian elliptic functions each have an analytic continuation to $\mathbb{C} \setminus \{0, 1\}$.

Define

$$\begin{split} \mathbb{F}_{\Gamma(2)} &= \{ \tau \in \mathbb{H} \mid |\tau - \frac{1}{2}| > \frac{1}{2}, 0 < \operatorname{Re} \tau < 1 \} \\ & \cup \{ \tau \in \mathbb{H} \mid |\tau + \frac{1}{2}| \geqslant \frac{1}{2}, 0 \leqslant \operatorname{Re} \tau \leqslant 1 \} \end{split}$$

▲□ ▶ ▲ □ ▶ ▲ □ ▶ ...

크

As a function of the parameter τ , the Jacobian elliptic functions each have an analytic continuation to $\mathbb{C} \setminus \{0, 1\}$.

Define

$$\mathbb{F}_{\Gamma(2)} = \{ \tau \in \mathbb{H} \mid |\tau - \frac{1}{2}| > \frac{1}{2}, 0 < \operatorname{Re} \tau < 1 \}$$
$$\cup \{ \tau \in \mathbb{H} \mid |\tau + \frac{1}{2}| \ge \frac{1}{2}, 0 \le \operatorname{Re} \tau \le 1 \}.$$

For any complex $a \neq 0, 1$, the equation $\lambda(\tau) - a = 0$ has precisely one root in $\mathbb{F}_{\Gamma(2)}$.

For $\tau \in \mathbb{F}_{\Gamma(2)}, \lambda(\tau)$ has a single valued inverse given by

$$i \cdot \frac{{}_{2}F_{1}(1/2, 1/2, 1; 1-\lambda)}{{}_{2}F_{1}(1/2, 1/2, 1; \lambda)}$$

(日)

Let K denote the complete elliptic integral of the first kind.

Consider the zeros of the series $J_n(q)$ for the 16 series

$$\begin{pmatrix} \frac{f}{g} \end{pmatrix}^{\epsilon} (u \mid k^2) = \sum_{n=-\infty}^{\infty} J_n(q) x^n, u = \frac{2Kx}{\pi}, \quad \epsilon \in \{1, 2\}, f, g \in \{1, sn, cn, dn\} \text{ and } f \neq g,$$

regarded as functions in the upper half plane, $\tau \in \mathbb{H}$.

In the cases $\epsilon = 2$, f = 1, cn, dn, and g = sn, the corresponding coefficients, $J_n(q)$, are constant multiples of the classical Eisenstein series,

$$\sum_{m,n=-\infty}^{\infty} (m+n\tau)^{-2k}, \qquad k \ge 1.$$

- 同下 - ヨト - ヨト

The cases

$$\begin{pmatrix} \frac{f}{g} \end{pmatrix}^{\epsilon} (u \mid k^2) = \sum_{n=-\infty}^{\infty} J_n(q) x^n, u = \frac{2Kx}{\pi}, \quad \epsilon \in \{1, 2\}, f, g \in \{1, sn, cn, dn\} \text{ and } f \neq g,$$

where we do not have, simultaneously $\epsilon = 2$ and g = sn, correspond to modular forms on subgroups intermediate to $SL(2, \mathbb{Z})$ and $\Gamma(2)$:

$$U = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}, V = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}, W = \begin{pmatrix} 1 & 0 \\ 1 & 1 \end{pmatrix}, P = \begin{pmatrix} 0 & -1 \\ 1 & 1 \end{pmatrix}$$
$$\Gamma_0(2) = \langle U, PVP^{-1} \rangle, \quad \Gamma_{\theta} = \langle V, U^2 \rangle, \quad \Gamma^0(2) = \langle W, U^2 \rangle.$$

르

Lemma (Glaisher, 1889)

Let $u = 2Kx/\pi$. The partial fraction expansion for the Laurent coefficient of each function from $[v^{\epsilon}(u \mid \lambda)]_{x=0}^{(j)}$, for *j* of appropriate parity, is a nonzero constant multiple of

$$\sum_{\substack{m,n=-\infty\\m,n)\in\mathcal{D}_{\mathcal{V}}}}^{\infty}\frac{h_{\mathcal{V}}(m,n)}{(m+n\tau)^{j+\epsilon}},$$

where $\mathcal{D}_{v} \subseteq \mathbb{Z}^{2}$ and $h_{v}(m, n)$ are given in the following table.

ve	\mathcal{D}_{v}	$h_v(m,n)$
$K \cdot ns u$	\mathbb{Z}^2	$(-1)^{m}$
$K \cdot ds u$	\mathbb{Z}^2	$(-1)^{m+n}$
$Kk' \cdot nc u$	$(\mathbb{Z}/2\mathbb{Z}) imes 2\mathbb{Z}$	$(-1)^{m+n}$
$Kk \cdot sn u$	$2\mathbb{Z} imes (\mathbb{Z}/2\mathbb{Z})$	$(-1)^{m}$
$K \cdot dn u$	$2\mathbb{Z} imes (\mathbb{Z}/2\mathbb{Z})$	$(-1)^{n}$
$Kk \cdot cd u$	$(\mathbb{Z}/2\mathbb{Z})^2$	$(-1)^{m}$
$\frac{(K \cdot ns \ u)^2}{(K \cdot cs \ u)^2}$ $\frac{(K \cdot cs \ u)^2}{(K \cdot ds \ u)^2}$	\mathbb{Z}^2	1
$ \begin{array}{c} \left(kK\cdot sn\ u\right)^{2} \\ \left(kK\cdot cn\ u\right)^{2} \\ \left(K\cdot dn\ u\right)^{2} \end{array} $	$2\mathbb{Z} imes (\mathbb{Z}/2\mathbb{Z})$	1

ъ

크

ve	\mathcal{D}_{v}	$h_v(m,n)$
$K \cdot cs u$	\mathbb{Z}^2	$(-1)^{n}$
$Kk' \cdot sc u$	$(\mathbb{Z}/2\mathbb{Z}) imes 2\mathbb{Z}$	$(-1)^{n}$
$K \cdot dc u$	$(\mathbb{Z}/2\mathbb{Z}) imes 2\mathbb{Z}$	$(-1)^{m}$
$kK \cdot cn u$	$2\mathbb{Z} imes (\mathbb{Z}/2\mathbb{Z})$	$(-1)^{m+n}$
$kk'K \cdot sd u$	$(\mathbb{Z}/2\mathbb{Z})^2$	$(-1)^{m+n}$
$Kk' \cdot nd u$	$(\mathbb{Z}/2\mathbb{Z})^2$	$(-1)^{n}$
$ \begin{array}{c} \left(Kk' \cdot sc \ u\right)^{2} \\ \left(Kk' \cdot nc \ u\right)^{2} \\ \left(K \cdot dc \ u\right)^{2} \end{array} $	$(\mathbb{Z}/2\mathbb{Z}) imes 2\mathbb{Z}$	1
$ \begin{array}{c} \left(kk'K\cdot sd\ u\right)^{2} \\ \left(kK\cdot cd\ u\right)^{2} \\ \left(Kk'\cdot nd\ u\right)^{2} \end{array} $	$(\mathbb{Z}/2\mathbb{Z})^2$	1

▲御▶ ▲理▶ ▲理▶

æ

Conjecture

Let $u = \frac{2Kx}{\pi}$. The Laurent coefficient of index k + 1 for each of the given functions v about x = 0, is a modular form on $\Gamma(2)$ of weight k. The Laurent coefficient of order k has $\lfloor k/2 \rfloor$ zeros on $\mathbb{F}_{\Gamma(2)}$. Each zero is simple and falls in the indicated range.

v	Location of Zeros	
$Kk' \cdot sc u, Kk' \cdot nc u, K \cdot dc u$	$\{(-1+e^{i\theta})/2 \mid 0 \leqslant \theta \leqslant \pi\}$	
$Kk \cdot cn \ u, K \cdot dn \ u$	$\{\tau \mid \operatorname{Re} \tau = 1\}$	
$Kkk' \cdot sd u, Kk \cdot cd u, Kk' \cdot nd u$	$\{\tau \mid \operatorname{Re} \tau = 0\}$	

伺い イヨト イヨト

Example: $dc(u | \lambda(\tau))$

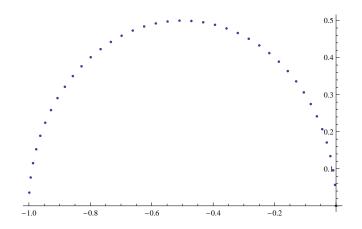


Figure: The zeros for the Maclaurin coefficient of dc of order 80

Conjecture

Let $u = \frac{2Kx}{\pi}$, and define f(k) to be equal to $\lfloor \frac{k}{12} \rfloor - 1$ if $k \equiv 2 \pmod{12}$ and $\lfloor \frac{k}{12} \rfloor$ otherwise. The Laurent coefficient of order k + 1 arising from the expansion about x = 0, for each function

 $K \cdot \operatorname{ns}(u \mid \lambda(\tau)), \quad K \cdot \operatorname{cs}(u \mid \lambda(\tau)), \quad K \cdot \operatorname{ds}(u \mid \lambda(\tau)), \quad kK \cdot \operatorname{sn}(u \mid \lambda(\tau))$

has precisely $f(3k) \tau$ -zeros in the respective fundamental domain for its modular group, Γ_g .

(日本)(日本)(日本)(日本)

Conjecture (continued)

In particular, it is easy to show that

$$\Gamma_{ds} = \Gamma_{\theta}$$
, $\Gamma_{ns} = \Gamma_0(2)$, and $\Gamma_{sn} = \Gamma_{cs} = \Gamma^0(2)$.

The τ -zeros of the Laurent coefficients of $kK \cdot sn u$ in a fundamental region are all simple and located on

$$\{\tau \in \mathbb{H} \mid \operatorname{Re} \tau = 1, \operatorname{Im} \tau > 1/2\}.$$

The τ -zeros of the Laurent coefficients for ds, cs, ns in a fundamental region for Γ_{θ} are all simple and located on

$$\{\tau \in \mathbb{H} \mid |\tau| = 1, -1 \leqslant \operatorname{Re} \tau \leqslant 0\}.$$

The $SL(2, \mathbb{Z})$ Equivalence of the Zeros

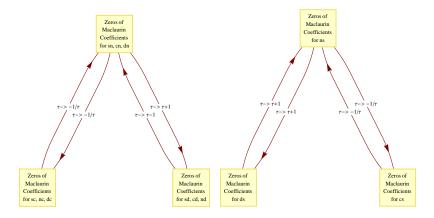


Figure: The $SL(2, \mathbb{Z})$ -equivalence of the zeros of Maclaurin coefficients for the Jacobian elliptic functions

・ロ・ ・ 四・ ・ ヨ・ ・ 日・ ・

크

Conjectured Interlacing Properties

Let

- ► $u = \frac{2Kx}{\pi};$
- ▶ [v]⁽ⁿ⁾_{x=0} denote the Maclaurin coefficient of index n for the function v about x = 0;
- ► { $a_j | j = 1, 2..., n$ } denote the imaginary parts of the τ -zeros in $\mathbb{F}_{\Gamma(2)}$ a given $[v]_{x=0}^{(2n-1)}$, $[w]_{x=0}^{(2n)}$, where

$$v \in \{Kk \cdot sn(u \mid \lambda(\tau))\},\$$

$$w \in \{Kk \cdot cn(u \mid \lambda(\tau)), K \cdot dn(u \mid \lambda(\tau)), Kk'k \cdot sd(u \mid \lambda(\tau)),\$$

$$Kk \cdot cd(u \mid \lambda(\tau)), Kk' \cdot nd(u \mid \lambda(\tau))$$

 {b_j | j = 1, 2..., n} denote the respective imaginary parts of τ-zeros for the corresponding function [v]_{x=0}⁽²ⁿ⁺¹⁾, [v]_{x=0}⁽²ⁿ⁺²⁾.

 Then b_j < a_j < b_{j+1}.

Remarks

- I suggest that the remaining Jacobian elliptic functions (and their squares) have Laurent coefficients whose zeros are similarly distributed on appropriate arcs in III.
- Rankin and Swinnterton-Dyer's argument can be used to show that approximately 1/3 of the zeros of each series under consideration fall on the appropriate arcs.
- Provided these zeros are simple, and that there are no other zeros, Nozaki's argument can be applied to show that the zeros interlace on these arcs.
- S. Garthwaite, L. Long, H. Swisher, S. Treneer have interesting preliminary results that extend the work Rankin and Swinnterton-Dyer to certain modular forms on congruence subgroups. They are able to locate ≥ 90% of the zeros.

伺下 イヨト イヨト

To study the zeros numerically, we use the well known Maclaurin expansions

$$sn(u \mid \lambda) = u - (1 + \lambda)\frac{u^3}{3!} + (1 + 14\lambda + \lambda^2)\frac{u^5}{5!} + \cdots$$

$$cn(u \mid \lambda) = 1 - \frac{u^2}{2!} + (1 + 4\lambda)\frac{u^4}{4!} + \cdots$$

$$dn(u \mid \lambda) = 1 - \frac{\lambda u^2}{2!} + (4\lambda + \lambda^2)\frac{u^4}{4!} + \cdots,$$

then approximate the zeros of the corresponding polynomials in λ and map the zeros to $\mathbb{F}_{\Gamma(2)}$ via

$$i \cdot \frac{{}_{2}F_{1}(1/2,1/2,1;1-\lambda)}{{}_{2}F_{1}(1/2,1/2,1;\lambda)}$$

크

Conjectured properties for divisor polynomials

Let $P_{f,n}(\lambda)$ denote the *n*th Laurent coefficient of the Jacobian elliptic function *f* expressed as a polynomial over \mathbb{Z} in the elliptic modulus λ .

For $n \ge 1$, all zeros of

 $P_{sd,2n-1}(\lambda)$, $P_{cd,2n}(\lambda)$, and $P_{nd,2n}(\lambda)$

lie in [0, 1], and the zeros of successive polynomials interlace.

For $n \ge 1$, all zeros of

$$P_{sc,2n-1}(\lambda)$$
, $P_{dc,2n}(\lambda)$, and $P_{nc,2n}(\lambda)$

lie in $[1, \infty)$, and the zeros of successive polynomials interlace.

(日) (圖) (E) (E) (E)

Conjectured properties for divisor polynomials

For $n \ge 1$, all zeros of

 $P_{sn,2n-1}(\lambda)$, $P_{cn,2n}(\lambda)$, and $P_{dn,2n}(\lambda)$

lie in $(-\infty,0],$ and the zeros of successive polynomials interlace.

For $n \ge 1$, the zeros of

$$P_{ns,2n-1}(\lambda)$$
, $P_{cs,2n}(\lambda)$, and $P_{ds,2n}(\lambda)$

are contained in the union of the following sets:

 $\{-e^{i\theta} \mid -2\pi/3 \leqslant \theta \leqslant 2\pi/3\}, \ \{e^{i\theta} + 1 \mid -2\pi/3 \leqslant \theta \leqslant 2\pi/3\},$ $\{\operatorname{Re} z = \frac{1}{2}, -\sqrt{3}/2 \leqslant \operatorname{Im} z \leqslant \sqrt{3}/2\}.$

On each of these arcs, the zeros of successive polynomials interlace.

Corollary

For $n \ge 0$, the (2n + 1)th Maclaurin coefficient of $sd(u \mid x)$ is a polynomial of degree n in which each coefficient is a nonzero integer. The sign of the k^{th} coefficient in the polynomial is $(-1)^{n+k}$.

This follows from the differential equation

$$\frac{d^2}{du^2} \operatorname{sd}(u \mid x) = 2x(x-1) \operatorname{sd}^3(u \mid x) + (2x-1) \operatorname{sd}(u \mid x)$$

and the corresponding recursion formula for the Maclaurin coefficients.

Corollary

Let $P_{n,sd}(x)$ denote the Maclaurin coefficient of $sd(u \mid x)$ of order n expressed in terms of the square of the elliptic modulus x. Then

 $P_{4n+1,sd}(x) = P_{4n+1,sd}(1-x)$ and $P_{4n+3,sd}(x) = -P_{4n+3,sd}(1-x)$.

In particular, if α is a root of $P_{2n-1,sd}(x)$, then $1 - \alpha$ is also a root.

This follows from Jacobi's rotation formula.

< 同 > < 回 > < 回 > <

Corollary

Any real zeros of $P_{2n-1,sd}(x)$ are located in [0, 1]. Moreover, the set of real zeros of $P_{2n-1,sd}(x)$ is nonempty.

This follows from the preceeding Corollaries and Rankin, Swinnterton-Dyer's argument.

Divisor Polynomials corresponding to $sd(u \mid \lambda)$

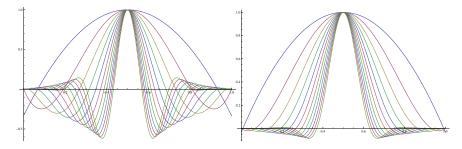


Figure: The normalized divisor polynomials on [0, 1] for the Maclaurin coefficients of $sd(u \mid \lambda)$.

► 4 3 ×

Theorem If $n \equiv 1 \pmod{4}$, $\left[\frac{d}{dx}P_{n,sd}(x)\right]_{x=1/2} = 0.$

If $n \equiv 3 \pmod{4}$,

$$\lim_{x \to 1/2} \frac{d}{dx} \left(\frac{P_{n,sd}(x)}{x - 1/2} \right) = 0.$$

▲□ → ▲ □ → ▲ □ → …

크

Theorem If $n \equiv 1 \pmod{4}$,

$$\max_{x \in [0,1]} |P_{n,sd}(x)| = |P_{n,sd}(1/2)|.$$

If $n \equiv 3 \pmod{4}$,

$$\max_{x \in [0,1]} |(x - 1/2)^{-1} P_{n,sd}(x)| = \lim_{x \to 1/2} |(x - 1/2)^{-1} P_{n,sd}(x)|.$$

▲□ → ▲ □ → ▲ □ → …

르

Connection to orthogonal polynomials

We may apply the integral formula

$$u = \int_0^{\mathrm{sd}(u|x)} (1 - (1 - x)t^2)^{-1/2} (1 + xt^2)^{-1/2} dt$$
 (5)

and use the generating function the for the Legendre polynomials P_n

$$\frac{1}{\sqrt{1-2rt+t^2}} = \sum_{n=0}^{\infty} P_n(r)t^n$$

to write the integrand in (5) in the form

$$g(t) := \sum_{n=0}^{\infty} P_n\left(\frac{1-2x}{2x^{1/2}(x-1)^{1/2}}\right) x^{n/2} (x-1)^{n/2} t^{2n}.$$

▲掃▶ ▲ 国▶ ▲ 国▶ 二 国

Connection to orthogonal polynomials

Define

$$g_{2n} := \left[\frac{d^{2n}}{dt^{2n}}g(t)\right]_{t=0} = (2n)!P_n\left(\frac{1-2x}{2x^{1/2}(x-1)^{1/2}}\right)x^{n/2}(x-1)^{n/2},$$

and take iterated derivatives of the identity on the previous slide, to conclude that

$$\frac{1}{3!} \left[\frac{d^3}{du^3} \operatorname{sd}(u \mid x) \right]_{u=0} = -g_2,$$

$$\frac{1}{5!} \left[\frac{d^5}{du^5} \operatorname{sd}(u \mid x) \right]_{u=0} = 10g_2 - g_4,$$

$$\frac{1}{7!} \left[\frac{d^7}{du^7} \operatorname{sd}(u \mid x) \right]_{u=0} = -280g_2^3 + 56g_2g_4 - g_6,$$

$$\frac{1}{9!} \left[\frac{d^9}{du^9} \operatorname{sd}(u \mid x) \right]_{u=0} = 15400g_2^4 - 4620g_2^2g_4 + 126g_4^2 + 120g_2g_6 - g_8.$$

크

- The polynomials corresponding to the remaining Jacobian elliptic functions and their squares satisfy similar properties.
- ▶ Brillhart and Lomont have shown that 1/2 is a zero of $P_{4n+3,sd}(x)$ and that $(2 \pm \sqrt{3})/4$ are each zeros of $P_{6n+5,sd}(x)$ for each $n \ge 0$.
- Numerical calculations suggest that, apart from the factors corresponding to the zeros of Brillhart and Lomont, the polynomials are irreducible and their Galois group is the full symmetric group.

▲ □ ▶ ▲ □ ▶ ▲ □ ▶ □ □