Statistics of the Zeta zeros: Mesoscopic and macroscopic phenomena

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The Riemann Zeta function

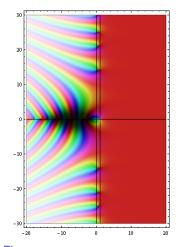


Figure : $\zeta(s)$. Hue is argument, brightness is modulus. Made with Jan Homann's ComplexGraph Mathematica code.

• Non-trivial zeros: those with real part in (0,1).

• First few:

$$\frac{1}{2} + i14.13, \frac{1}{2} + i21.02, \frac{1}{2} + i25.01.$$

- We assume the Riemann Hypothesis in what follows: all nontrivial zeros have the form $\frac{1}{2} + i\gamma$, for $\gamma \in \mathbb{R}$.
- Around height *T*, zeros have density roughly log *T*/2π. More precisely:

Theorem (Riemann - von Mangoldt)

$$\begin{split} \mathsf{N}(T) &= \#\{\gamma \in (0, T), \ \zeta(\frac{1}{2} + i\gamma) = 0\} \\ &= \frac{T}{2\pi} \log(\frac{T}{2\pi}) - \frac{T}{2\pi} + O(\log T) \end{split}$$

1 and 2-level density

• 1-level density: For large random $s \in [T, 2T]$ and dx small,

$$\mathbb{P}\left(\text{one } \gamma \in \left[s, s + \frac{2\pi \ dx}{\log T} \right] \right) \sim \ dx$$

Since s is random, for fixed x, we can translate by $\frac{2\pi x}{\log T}$ and have the same statement

$$\mathbb{P}\big(\text{one } \gamma \in \boldsymbol{s} + \frac{2\pi}{\log T}[\boldsymbol{x}, \boldsymbol{x} + d\boldsymbol{x}]\big) \sim d\boldsymbol{x}$$

 2-level density (pair correlation): Does the presence of one zero in a location affect the likelihood of other zeros being nearby? Conjecture:

$$\begin{split} \mathbb{P}\big(\text{one } \gamma \in \mathbf{s} + \frac{2\pi}{\log T}[x, x + dx], \text{ one } \gamma' \in \mathbf{s} + \frac{2\pi}{\log T}[y, y + dy]\big) \\ & \sim \left(1 - \left(\frac{\sin \pi(x-y)}{\pi(x-y)}\right)^2\right) dx \, dy \end{split}$$

- 1 − (sin π(x−y)/π(x−y))² ≈ 0 when x ≈ y, so very low likelihood of two zeros being much nearer than average.
- Compare probability *dx dy* for poisson process.

A histogram of the pair correlation conjecture

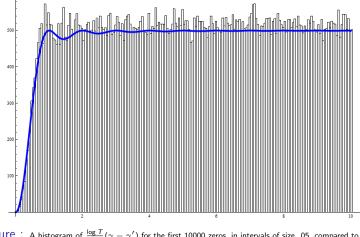


Figure : A histogram of $\frac{\log T}{2\pi}(\gamma - \gamma')$ for the first 10000 zeros, in intervals of size .05, compared to the appropriately scaled prediction $1 - (\frac{\sin \pi x}{\pi x})^2$.

• k-level density: Conjecture:

$$\mathbb{P}\left(\text{one } \gamma_1 \in \boldsymbol{s} + \frac{2\pi}{\log T} [x_1, x_1 + dx_1], \text{ one } \gamma_2 \in \boldsymbol{s} + \frac{2\pi}{\log T} [x_2, x_2 + dx_2], \right. \\ \dots, \text{ one } \gamma_k \in \boldsymbol{s} + \frac{2\pi}{\log T} [x_k, x_k + dx_k] \right)$$

$$\sim \det egin{pmatrix} 1 & S(x_1-x_2) & \cdots & S(x_1-x_k) \ S(x_2-x_1) & 1 & \cdots & S(x_2-x_k) \ dots & dots & \ddots & dots \ S(x_k-x_1) & S(x_k-x_2) & \cdots & 1 \end{pmatrix} \, dx_1 \, dx_2 \cdots \, dx_k$$

where $S(x) = \frac{\sin \pi x}{\pi x}$.

• This is the same probability as

$$\mathbb{P}\big(\frac{\log T}{2\pi}(\gamma_1 - s) \in [x_1, x_1 + dx_1], ..., \frac{\log T}{2\pi}(\gamma_k - s) \in [x_k, x_k + dx_k]\big)$$

A more formal statement and a comparison with the unitary group

More formally:

Conjecture (GUE)

For fixed k and fixed η (Schwartz, say)

$$\frac{1}{T}\int_{T}^{2T}\sum_{\substack{\gamma_{1},...,\gamma_{k}\\\text{distinct}}}\eta\left(\frac{\log T}{2\pi}(\gamma_{1}-s),...,\frac{\log T}{2\pi}(\gamma_{k}-s)\right)ds\sim\int_{\mathbb{R}^{k}}\eta(x)\det_{k\times k}\left(S(x_{i}-x_{j})\right)d^{k}x$$

This is known to be the case for unitary matrices. Let U(N) be the Haar-probability space of $N \times N$ random unitary matrices g, and label g's eigenvalues $\{e^{i2\pi\theta_1}, ..., e^{i2\pi\theta_N}\}$ with $\theta_j \in [-1/2, 1/2)$ for all j.

Theorem (Dyson-Weyl)

For fixed k and η ,

$$\int_{\mathcal{U}(N)} \sum_{\substack{i_1,...,i_k \\ \text{distinct}}} \eta(N\theta_{i_1},...,N\theta_{i_k}) \, dg \sim \int_{\mathbb{R}^k} \eta(x) \, \det_{k \times k} \left(S(x_i - x_j) \right) d^k x$$

• The GUE conjecture says that for a fixed interval J, the random variables

$$\#_J\left(\left\{\frac{\log T}{2\pi}(\gamma-s)\right\}\right) \quad s\in[T,2T]$$

and

$$\#_J({N\theta_j}) \quad g \in \mathcal{U}(N)$$

tend in distribution as $T, N \rightarrow \infty$ to the same random variable.

• For certain band-limited test functions, the GUE conjecture is known (on RH) to be true.

Theorem (Mongtomery, Hejhal, Rudnick-Sarnak)

For fixed k and η with supp $\hat{\eta} \in \{y : |y_1| + \cdots + |y_k| < 2\}$

$$\frac{1}{T}\int_{T}^{2T}\sum_{\substack{\gamma_{1},...,\gamma_{k}\\\text{distinct}}}\eta\left(\frac{\log T}{2\pi}(\gamma_{1}-s),...,\frac{\log T}{2\pi}(\gamma_{k}-s)\right)ds\sim\int_{\mathbb{R}^{k}}\eta(x)\det_{k\times k}\left(S(x_{i}-x_{j})\right)d^{k}x$$

The statistics we have been talking about, of zeros at height T separated by $O(1/\log T)$, are "microscopic" statistics.

If we limit our knowledge to what I have so far talked about, we suffer two restrictions:

(1) We can't say anything rigorous about the distribution of zeros when we 'count' with test functions that are too oscillatory (too narrowly concentrated, that is, by the uncertainty principle) at the microscopic level.

(2) We can't say anything about the distribution of zeros when counted by test functions that are not essentially supported at the microscopic level. We can't say anything, for instance, about the effect the position of a zero will have on the statistics of a zero a distance of 1 away.

Philosophy: (1) is a serious obstruction to our knowledge of zeta statistics, (2) is not. Any question that can be asked about zeta zeros, provided answering it does not require counting with functions that are "too oscillatory" in the microscopic regime, can be rigorous answered.

Theorem (Fujii)

Let n(T) be a function $\rightarrow \infty$ as $T \rightarrow \infty$ but so that $n(T) = o(\log T)$, and let s be random and uniformly distributed on [T, 2T]. Let $J_T = [-n(T)/2, n(T)/2]$, and define

$$\Delta \tau = \#_{J_T}\left(\left\{\frac{\log T}{2\pi}(\gamma - s)\right\}\right)$$
$$= N\left(s + \frac{2\pi}{\log T} \cdot \frac{n(T)}{2}\right) - N\left(s - \frac{2\pi}{\log T} \cdot \frac{n(T)}{2}\right)$$

we have

$$\mathbb{E} \Delta_T = n(T) + o(1)$$

 $\operatorname{Var} \Delta_T := \mathbb{E} (\Delta - \mathbb{E} \Delta)^2 \sim \frac{1}{\pi^2} \log n(T)$

and in distribution

$$\frac{\Delta_{T} - \mathbb{E} \Delta_{T}}{\sqrt{\operatorname{Var} \Delta_{T}}} \Rightarrow N(0, 1)$$

as $T \to \infty$.

That $n(T) = o(\log T)$ is important! Collections of zeros in this range are known as 'mesoscopic.'

Theorem (Costin-Lebowitz)

Let n(M) be a function $\to \infty$ as $M \to \infty$, but so that n(M) = o(M). Let $I_M = [-n(M)/2, n(M)/2]$. Consider the counting function

$$\Delta_M = \#_{I_M}(\{M\theta_i\}).$$

Then

$$\mathbb{E}_{\mathcal{U}(M)}\Delta_M = n(M)$$

 $\operatorname{Var}_{\mathcal{U}(M)}\Delta_M \sim rac{1}{\pi^2}\log n(M)$

and in distribution

$$\frac{\Delta_M - \mathbb{E}\Delta_M}{\sqrt{\mathrm{Var}\Delta_M}} \Rightarrow N(0, 1)$$

Here n(M) = o(M) is a natural boundary.

Heuristic conjecture of Berry (1989): The zeros look like eigenvalues not only microscopically, but also mesoscopically.

Macroscopic collections of zeros

Theorem (Backlund)

$$N(T) = \frac{1}{\pi} \arg \Gamma(\frac{1}{4} + i\frac{T}{2}) - \frac{T}{2\pi} \log \pi + 1 + S(T)$$
$$S(T) := \frac{1}{\pi} \arg \zeta(\frac{1}{2} + iT)$$

S(T) is small and oscillatory, and may be thought of as an error term.

Theorem (Fujii)

Let

$$\overline{\Delta}_T = S(s + rac{2\pi}{\log T} rac{n(T)}{2}) - S(s - rac{2\pi}{\log T} rac{n(T)}{2})$$

and $n(T) \rightarrow \infty$ we have

$$\mathbb{E}\,\overline{\Delta_T} = o(1)$$

$$\operatorname{Var}\overline{\Delta}_T \sim \begin{cases} \frac{1}{\pi^2}\log n(T) & \text{if } n(T) = o(\log T) \\ \frac{1}{\pi^2}\log\log T & \text{if } \log T \lesssim n(T) = o(T). \end{cases}$$

We still have $\overline{\Delta_T} / \operatorname{Var} \overline{\Delta_T} \Rightarrow N(0, 1)$.

This phase change does not correspond to phenomena in random matrix theory. What causes it?

Macroscopic pair correlation 1

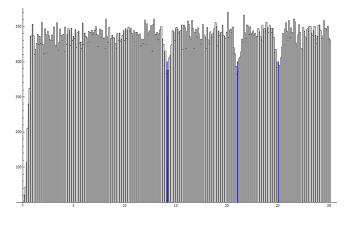


Figure : A histogram of $\gamma - \gamma'$ for the first 5000 zeros, in intervals of size .1.

Macroscopic pair correlation 2

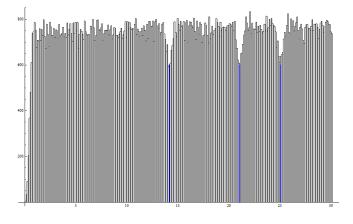


Figure : A histogram of $\gamma - \gamma'$ for the first 7500 zeros, in intervals of size .1.

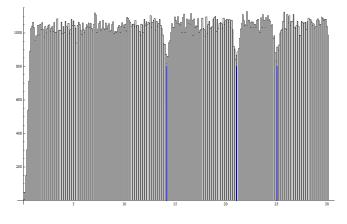


Figure : A histogram of $\gamma - \gamma'$ for the first 10000 zeros, in intervals of size .1.

The Bogomolny - Keating prediction

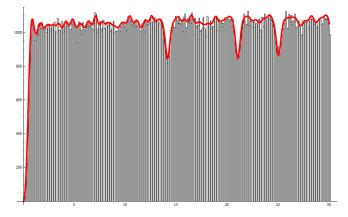


Figure : A histogram of $\gamma - \gamma'$ for the first 10000 zeros, in intervals of size .1, compared with the prediction of Bogomolny and Keating.

Theorem (Montgomery)

For fixed
$$\epsilon > 0$$
 and $w(u) = 4/(4 + u^2)$,

$$\frac{1}{T\frac{\log T}{2\pi}}\sum_{0\leq\gamma,\gamma'\leq T}e\Big(\alpha\frac{\log T}{2\pi}(\gamma-\gamma')\Big)w(\gamma-\gamma')\\=1-(1-|\alpha|)_{+}+o(1)+(1+o(1))T^{-2\alpha}\log T\\=(1+o(1))\int_{\mathbb{R}}e(\alpha x)w\big(\frac{2\pi x}{\log T}\big)\Big[\delta(x)+1-\Big(\frac{\sin\pi x}{\pi x}\Big)^{2}\Big]\,dx$$

uniformly for $|\alpha| \leq 1 - \epsilon$.

For fixed *M*, this is conjectured to be true uniformly for $\alpha \leq M$.

Corollary

For a fixed interval J,

$$\#\{\gamma,\gamma'\in(0,T):\gamma-\gamma'\in J\}\sim T\Big(rac{\log T}{2\pi}\Big)^2|J|$$

Idea of proof:

• Use the Fourier pair $g(\nu) = \frac{1}{2} \left(\frac{\sin \pi \nu/2}{\pi \nu/2} \right)^2$, $\hat{g}(\alpha) = (1 - |2\alpha|)_+$

• Integrate in α with respect to $e(-\alpha \frac{\log T}{2\pi}r)\hat{g}(\alpha)$:

$$\frac{1}{T\frac{\log T}{2\pi}}\sum_{0\leq\gamma,\gamma'\leq\tau}g\Big(\frac{\log T}{2\pi}(\gamma-\gamma'-r)\Big)w(\gamma-\gamma')$$
$$=(1+o(1))\int_{\mathbb{R}}g(x-\frac{\log T}{2\pi}r)w\Big(\frac{2\pi x}{\log T}\Big)\Big[\delta(x)+1-\Big(\frac{\sin \pi x}{\pi x}\Big)^2\Big]\,dx$$

uniformly, for any r.

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$$\int_{A}^{\frac{\log T}{2\pi}B} g(x-u) \, du = \frac{\log T}{2\pi} \int_{A}^{B} g(x-\frac{\log T}{2\pi}r) \, dr = \underbrace{\mathbf{1}_{[\frac{\log T}{2\pi}A, \frac{\log T}{2\pi}B]}(x)}_{\text{width } \log T} + \underbrace{\epsilon(x)}_{\text{width } O(1)}$$

Implies

$$\frac{1}{T\frac{\log T}{2\pi}}\sum_{0\leq\gamma,\gamma'\leq T}\mathbf{1}_{[A,B]}(x)(\gamma-\gamma')w(\gamma-\gamma') = (1+o(1))\frac{\log T}{2\pi}\int_{\mathbb{R}}\mathbf{1}_{[A,B]}w(x)\,dx$$

Macroscopic pair correlation: An exact formulation

Theorem (R.)

For fixed $\epsilon > 0$ and fixed ω with a smooth and compactly supported Fourier transform,

$$\frac{1}{T} \sum_{0 < \gamma \neq \gamma' \le T} \omega(\gamma - \gamma') e\left(\alpha \frac{\log T}{2\pi} (\gamma - \gamma')\right) \\ = O_{\delta}\left(\frac{1}{T^{\delta}}\right) + \int_{\mathbb{R}} \omega(u) e\left(\alpha \frac{\log T}{2\pi} u\right) \left[\frac{1}{T} \int_{0}^{T} \left(\frac{\log(t/2\pi)}{2\pi}\right)^{2} + Q_{t}(u) dt\right] du$$

for any $\delta < \epsilon/2$, uniformly for $|\alpha| < 1 - \epsilon$.

where

$$\begin{split} Q_t(u) &:= \frac{1}{4\pi^2} \left(\left(\frac{\zeta'}{\zeta} \right)' (1+iu) - B(iu) + \left(\frac{\zeta'}{\zeta} \right)' (1-iu) - B(-iu) \right. \\ &+ \left(\frac{t}{2\pi} \right)^{-iu} \zeta(1-iu) \zeta(1+iu) A(iu) + \left(\frac{t}{2\pi} \right)^{iu} \zeta(1+iu) \zeta(1-iu) A(-iu) \right), \end{split}$$

defined by continuity at u = 0, and

$$A(s) := \prod_{p} \frac{\left(1 - \frac{1}{p^{1+s}}\right)\left(1 - \frac{2}{p} + \frac{1}{p^{1+s}}\right)}{\left(1 - \frac{1}{p}\right)^{2}} = \prod_{p} \left(1 - \frac{\left(1 - p^{-s}\right)^{2}}{(p-1)^{2}}\right) = 1 + O(s^{2}),$$

and

$$B(s) := \sum_{p} \frac{\log^2 p}{(p^{1+s} - 1)^2}.$$

Theorem

For fixed $\epsilon > 0$ and fixed ω with a smooth and compactly supported Fourier transform,

$$\frac{1}{T} \sum_{0 < \gamma \neq \gamma' \le T} \omega(\gamma - \gamma') e\left(\alpha \frac{\log T}{2\pi} (\gamma - \gamma')\right) \\ = O_{\delta}\left(\frac{1}{T^{\delta}}\right) + \int_{\mathbb{R}} \omega(u) e\left(\alpha \frac{\log T}{2\pi} u\right) \left[\frac{1}{T} \int_{0}^{T} \left(\frac{\log(t/2\pi)}{2\pi}\right)^{2} + \tilde{Q}_{t}(u) dt\right] du$$

for any $\delta < \epsilon/2$, uniformly for $|\alpha| < 1 - \epsilon$.

where

$$\tilde{Q}_t(u) := \frac{1}{4\pi^2} \bigg(\sum \frac{\Lambda^2(n)}{n^{1+iu}} + \sum \frac{\Lambda^2(n)}{n^{1-iu}} + \frac{e(-\frac{\log(t/2\pi)}{2\pi}u) + e(\frac{\log(t/2\pi)}{2\pi}u)}{u^2} \bigg),$$

defined by continuity at u = 0.

Ideas in proof: Explicit formulas

Ex: $\Lambda(n) \approx 1 - \sum_{\gamma} n^{-1/2 + i\gamma} + \text{lower order}$

- Must use an explicit formula which is exact, or extremely close to being exact
- Must use an explicit formula which takes into account the functional equation

Recall $N(T) = \frac{1}{\pi} \arg \Gamma(\frac{1}{4} + i\frac{T}{2}) - \frac{T}{2\pi} \log \pi + 1 + S(T).$ $\Rightarrow: dN(\xi) = \sum_{\gamma} \delta_{\gamma}(\xi) d\xi = \frac{\Omega(\xi)}{2\pi} + dS(\xi)$

where $\Omega(\xi)/2\pi$ is regular and $\approx \log(\xi)/2\pi$

Pair correlation \Leftrightarrow Knowing about $dN(\xi_1 + t)dN(\xi_2 + t)$ on average \Leftrightarrow Knowing about $dS(\xi_1 + t)dS(\xi_2 + t)$ on average Theorem (Riemann-Guinand-Weil)

For nice g

$$\int_{\mathbb{R}} \hat{g}\left(\frac{\xi}{2\pi}\right) dS(\xi) = \int_{-\infty}^{\infty} [g(x) + g(-x)]e^{-x/2}d(e^x - \psi(e^x))$$

Here $\psi(x) = \sum_{n \leq x} \Lambda(n)$.

This is a Fourier duality between the error term of the prime counting function, and the error term of the zero counting function.

Replace

$$\frac{1}{T}\int_{T}^{2T}\cdots ds = \int_{\mathbb{R}} \frac{\mathbf{1}_{[1,2]}(s/T)}{T}\cdots ds \text{ with } \int_{\mathbb{R}} \frac{\sigma(s/T)}{T}\cdots ds$$

for $\hat{\sigma}$ compactly supported, and σ of mass 1 (so $\hat{\sigma}(0) = 1$).

We want to know about:

This is really four integrals, over different measures:

$$d(e^{x_1} - \psi(e^{x_1}))d(e^{x_2} - \psi(e^{x_2})) = d(e^{x_1})d(e^{x_2}) - d(e^{x_1})d\psi(e^{x_2}) - d\psi(e^{x_1})d(e^{x_2}) + d\psi(e^{x_1})d\psi(e^{x_2}) = d(e^{x_1})d(e^{x_2}) - d(e^{x_1})d\psi(e^{x_2}) - d(e^{x_1})d\psi(e^{x_2}) + d(e^$$

Ideas in proof

The term
$$\hat{\sigma}\left(\frac{T}{2\pi}(\varepsilon_1 x_1 + \varepsilon_2 x_2) \text{ forces } \varepsilon_1 x_1 + \varepsilon_2 x_2 = O(1/T):$$

$$A = O\left(\frac{1}{T^{1-\alpha}}\right) + \sum_{\varepsilon \in \{-1,1\}^2} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \hat{\sigma}\left(\frac{T}{2\pi}(\varepsilon_1 x_1 + \varepsilon_2 x_2)\right) \hat{r}(\varepsilon_1 x_1 - \alpha \log T)$$

$$\times \hat{r}(\varepsilon_2 x_2 + \alpha \log T) e^{-(x_1 + x_2)/2} d\psi(e^{x_1}) d\psi(e^{x_2})$$

$$= O\left(\frac{1}{T^{1-\alpha}}\right) + \sum_n \frac{\Lambda^2(n)}{n} [\hat{r}(-\log n - \alpha \log T) \hat{r}(\log n - \alpha \log T)$$

$$+ \hat{r}(\log n - \alpha \log T) \hat{r}(-\log n - \alpha \log T)]$$

- This can be untangled with some complex analysis to give the form we're after.
- Some additional work is needed to untangle $dS(\xi_1 + t)dS(\xi_2 + t)$.

Another application of this philosophy: An analogue of Szegő's theorem

Theorem (R., Bourgade-Kuan)

Let $n(T) \to \infty$, but $n(T) = o(\log T)$. For a fixed η define

$$\Delta_{\eta,T} = \sum_{\gamma} \eta ig(rac{\log T}{2\pi n(T)} (\gamma - s) ig),$$

For all η with compact support and bounded variation when $\int |x||\hat{\eta}(x)|^2 dx$ diverges, and nearly all such η when the integral converges, we have

$$\mathbb{E}\Delta_{\eta,T}=n(T)\int_{\mathbb{R}}\eta(\xi)d\xi+o(1),$$

$$\operatorname{Var}\Delta_{\eta,T}\sim\int_{-n(T)}^{n(T)}|x||\hat{\eta}(x)|^{2}dx$$

and in distribution

$$rac{\Delta_{\eta, au} - \mathbb{E} \Delta_{\eta, au}}{\sqrt{\mathrm{Var} \Delta_{\eta, au}}} \Rightarrow \mathit{N}(0, 1)$$

as $T \to \infty$.

A more ambitious application: Moments

$$\frac{1}{T}\int_0^T |\zeta(\frac{1}{2}+it)|^{2k}\,dt$$

 \leftrightarrow

$$\int_0^1 \int_{\mathcal{U}(n)} |\det(1-e^{i2\pi\theta}g)|^{2k} dg d\theta$$
$$= \int_{\mathcal{U}(n)} |\det(1-g)|^{2k} dg$$

Using only knowledge of the *k*-point correlation functions

$$\int \sum_{\substack{j_1,...,j_k \\ \text{distinct}}} \eta(e^{i2\pi\theta_{j_1}},...,e^{i2\pi\theta_{j_k}}) \, dg$$

for
$$\eta : \mathbb{T}^k \to \mathbb{R}$$
, supp $\hat{\eta} \subset \{r \in \mathbb{Z}^k : |r_1| + \cdots + |r_k| \le 2n\}$

 \leftrightarrow

Macroscopic information in *k*-point correlation functions, with microscopic band-limitations: Fourier support in $\{y : |y_1| + \dots + |y_k| \le 2\}$

A more ambitious application: Moments

But with this information, we can deduce

$$\int \left| \det(1-g)
ight|^{2k} dg = \int \prod_{j=1}^n (2-e^{i2\pi heta_j}-e^{-i2\pi heta_j})^k dg$$

for k = 1, 2 but no higher.

Classical knowledge about the zeta function, having nothing to do with random matrix theory, let's us deduce the asymptotics of

$$\frac{1}{T}\int_0^T |\zeta(\frac{1}{2}+it)|^{2k} dt$$

for k = 1, 2, but no higher.

Question: Is there a way to understand these computations in terms of macroscopic k-point correlation functions?

What about the conjectured asymptotics of higher moments? (Keating-Snaith conjecture)

Thanks!