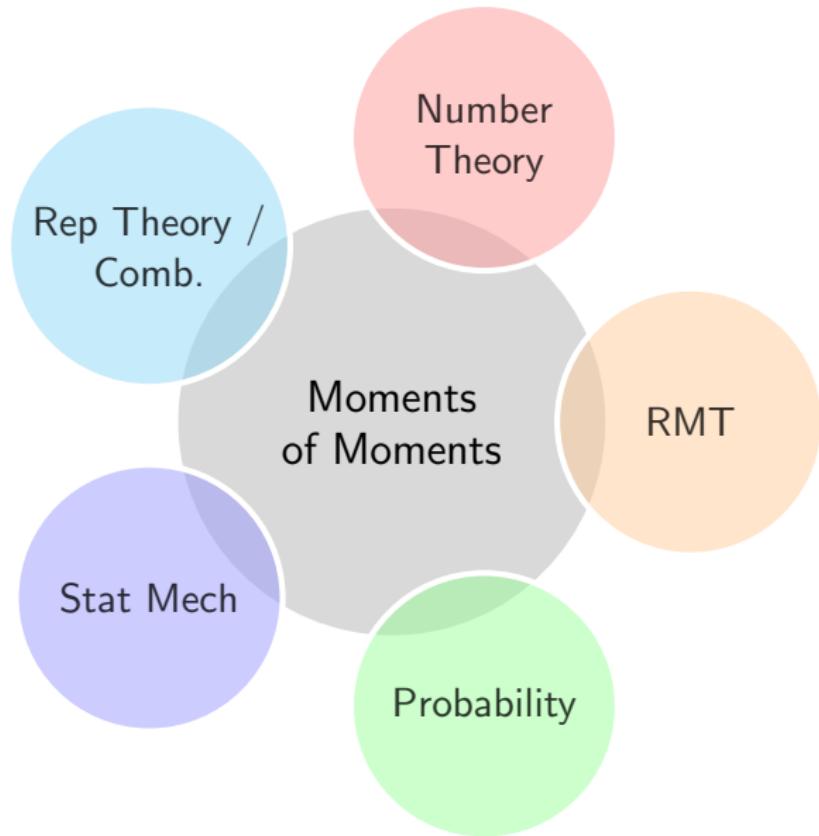




MOMENTS OF MOMENTS

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Joint work with Jon Keating
arXiv:1807.06605 (to appear in CMP)



Number Theoretic Motivation

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- $f(\beta)$ is a known arithmetic function
- $c_\zeta(\beta)$ is another function depending on β .

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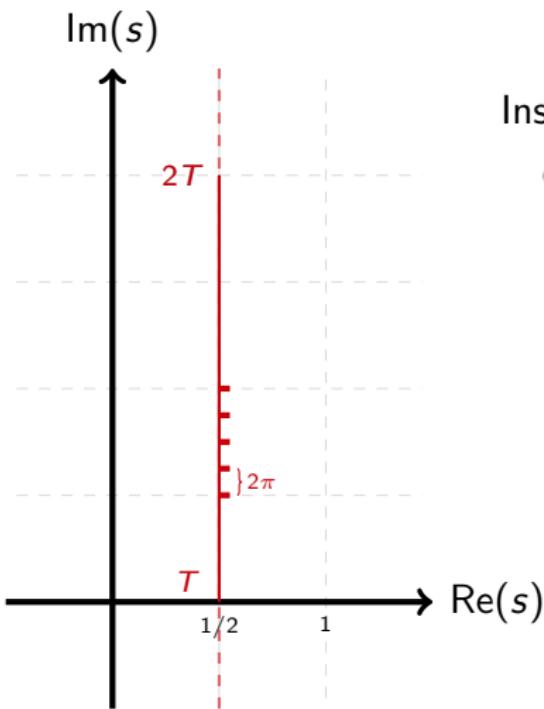
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Conjecture: $c_U(\beta) = c_\zeta(\beta)$.

Short vs long intervals

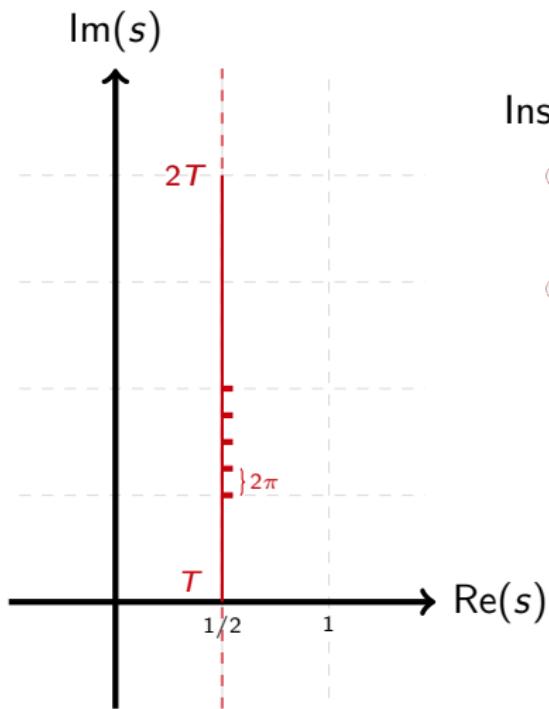
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- Consider fluctuations of moments of $\zeta(1/2 + it)$ over short ranges

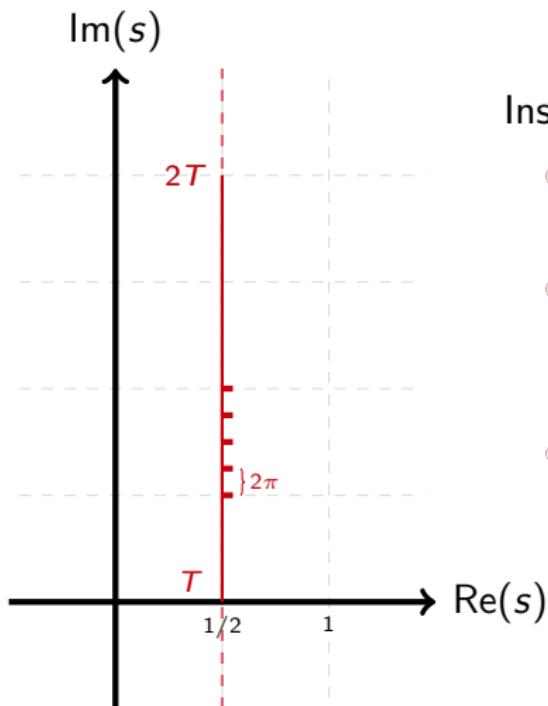
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Instead

- Consider fluctuations of moments of $\zeta(1/2 + it)$ over short ranges
- For a fixed short range, model by a single matrix $A \in U(N)$ where $N \sim \log t/2\pi$
- Average fluctuations over many short intervals

Moments of Moments

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MoM_N(k, β)

Set

$$\text{MoM}_N(k, \beta) := \mathbb{E}_{A \in \text{U}(N)} \left(\left(\frac{1}{2\pi} \int_0^{2\pi} |P_N(A, \theta)|^{2\beta} d\theta \right)^k \right).$$

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Conjecture (Fyodorov & Keating)

As $N \rightarrow \infty$,

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where $G(s)$ is the Barnes G -function and $c(k, \beta)$ is some complicated function of k and β .

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- However, if $k\beta^2 \geq 1$, then the expression diverges - coalescence of singularities becomes important

Previous results

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$$\text{MoM}_N(k, \beta) = c(k, \beta)N^{k^2\beta^2-k+1} + O(N^{k^2\beta^2-k}).$$

MoM_N(k, β)

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Polynomial

Power of N

The diagram shows the expression MoM_N(k, β) in the center. Two red curved arrows point downwards from the word 'Polynomial' on the left and the phrase 'Power of N' on the right towards the expression.

$$\text{MoM}_N(k, \beta)$$

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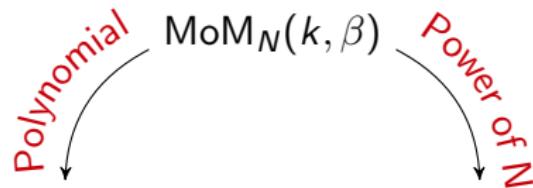
Combinatorial sum

Complex analysis

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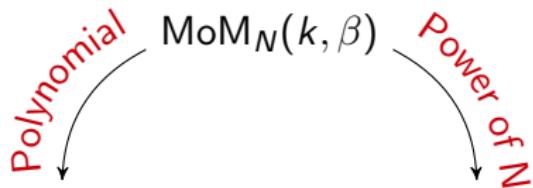
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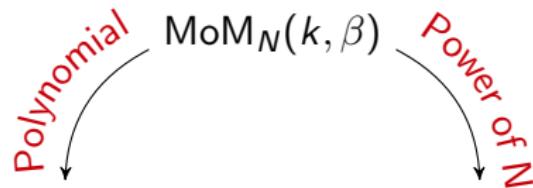
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Aside

Representation-theoretic approach

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A *partition* λ is a sequence $(\lambda_1, \dots, \lambda_k)$ of positive integers satisfying $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_k$.

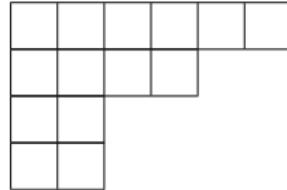
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Take the partition $\lambda = (6, 4, 2, 2)$. Then λ corresponds to the Young diagram



SSYT

For λ a partition, a *semistandard Young tableau* (SSYT) of shape λ is an array $T = (T_{ij})_{1 \leq i \leq \ell(\lambda), 1 \leq j \leq \lambda_i}$ of positive integers such that $T_{i,j} \leq T_{i,j+1}$ and $T_{i,j} < T_{i+1,j}$. It is common to write SSYTs in a Young diagram; e.g.

1	1	2	3	3	7
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It is common to use the multivariate notation

$$x^T = x_1^{t_1(T)} x_2^{t_2(T)} \dots,$$

so for the example SSYT above,

$$x^T = x_1^2 x_2^2 x_3^4 x_4^3 x_6 x_7^2.$$

Schur functions

The combinatorial definition of *Schur functions* is as follows:

For a partition λ , the Schur function in the variables x_1, \dots, x_r indexed by λ is a multivariable polynomial defined by

$$s_\lambda(x_1, \dots, x_r) := \sum_T x^T = \sum_T x_1^{t_1(T)} \cdots x_r^{t_r(T)},$$

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$\begin{array}{ c c } \hline 1 & 1 \\ \hline 2 & \\ \hline \end{array}$	$\begin{array}{ c c } \hline 1 & 1 \\ \hline 3 & \\ \hline \end{array}$	$\begin{array}{ c c } \hline 1 & 2 \\ \hline 2 & \\ \hline \end{array}$	$\begin{array}{ c c } \hline 1 & 2 \\ \hline 3 & \\ \hline \end{array}$	$\begin{array}{ c c } \hline 1 & 3 \\ \hline 2 & \\ \hline \end{array}$	$\begin{array}{ c c } \hline 1 & 3 \\ \hline 3 & \\ \hline \end{array}$	$\begin{array}{ c c } \hline 2 & 2 \\ \hline 3 & \\ \hline \end{array}$	$\begin{array}{ c c } \hline 2 & 3 \\ \hline 3 & \\ \hline \end{array}$
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Schur functions

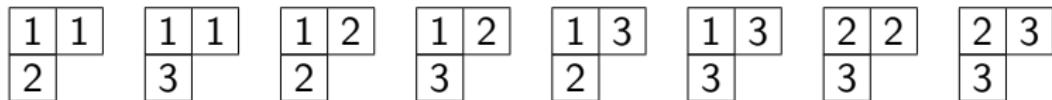
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So,

$$s_\lambda(x_1, x_2, x_3) = x_1^2 x_2 + x_1^2 x_3 + x_1 x_2^2 + 2x_1 x_2 x_3 + x_1 x_3^2 + x_2^2 x_3 + x_2 x_3^2.$$

Theorem (Bump & Gamburd 2006)

For $\beta \in \mathbb{N}$

$$\mathbb{E}_{A \in U(N)} |P_N(A, \theta)|^{2\beta} = s_{\langle N^\beta \rangle}(1^{2\beta})$$

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This also gives the interpretation that, for $\beta \in \mathbb{N}$, as $N \rightarrow \infty$

$$\mathbb{E}_{A \in U(N)} |P_N(A, \theta)|^{2\beta} \sim \frac{g_\beta}{\beta^2!} N^{\beta^2}$$

where g_β is the number of ways of filling a $\beta \times \beta$ array with the integers $1, 2, \dots, \beta^2$ in such a way that the numbers increase along each row and down each column.

Proof of polynomial structure

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Let $k, \beta \in \mathbb{N}$. Then $\text{MoM}_N(k, \beta)$ is a polynomial in N .

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Proposition (Bump and Gamburd)

$$\mathbb{E}_{A \in \mathcal{U}(N)} \left(\prod_{j=1}^k |P_N(A, \theta_j)|^{2\beta} \right) = \frac{s_{\langle N^{k\beta} \rangle} \left(e^{i\theta} \right)}{\prod_{j=1}^k e^{iN\beta\theta_j}},$$

where $s_\nu(x_1, \dots, x_n)$ is the Schur polynomial in n variables with respect to

the partition ν . Here $\langle N^{k\beta} \rangle = \overbrace{(N, \dots, N)}^{k\beta}$, and

$$e^{i\theta} = (\overbrace{e^{i\theta_1}, \dots, e^{i\theta_1}}^{\beta}, \dots, \overbrace{e^{i\theta_k}, \dots, e^{i\theta_k}}^{\beta}, \overbrace{e^{i\theta_1}, \dots, e^{i\theta_1}}^{\beta}, \dots, \overbrace{e^{i\theta_k}, \dots, e^{i\theta_k}}^{\beta}).$$

Overview of proof of first theorem

Hence for $k, \beta \in \mathbb{N}$,

$$\begin{aligned}\text{MoM}_N(k, \beta) &= \frac{1}{(2\pi)^k} \int_0^{2\pi} \cdots \int_0^{2\pi} \sum_T e^{i\theta_1(\tau_1 - N\beta)} \cdots e^{i\theta_k(\tau_k - N\beta)} \prod_{j=1}^k d\theta_j \\ &= \sum_{\tilde{T}} 1,\end{aligned}$$

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where the sum is now over \tilde{T} , **restricted** SSYT - require $N\beta$ entries from each of the sets $\{2\beta(j-1) + 1, \dots, 2j\beta\}$, for $j \in \{1, \dots, k\}$.

$$\text{MoM}_N(k, \beta) = \sum_{\tilde{T}} 1 < \sum_T 1 = \text{Poly}_N(k^2\beta^2).$$

Overview of proof of first theorem

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Conrey, Farmer, Rubinstein, Keating and Snaith give that

$$\mathbb{E} \prod_{j=1}^k |P_N(A, \theta_j)|^{2\beta} = \prod_{j=k\beta+1}^{2k\beta} \omega_j^{-N} \sum_{\sigma \in \Xi_{k\beta}} \frac{(\omega_{\sigma(k\beta+1)} \omega_{\sigma(k\beta+2)} \cdots \omega_{\sigma(2k\beta)})^N}{\prod_{l \leq k\beta < q} (1 - \omega_{\sigma(l)} \omega_{\sigma(q)}^{-1})}$$

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where $\Xi_{k\beta}$ is the set of $\binom{2k\beta}{k\beta}$ permutations $\sigma \in S_{2k\beta}$ such that $\sigma(1) < \sigma(2) < \cdots < \sigma(k\beta)$ and $\sigma(k\beta+1) < \cdots < \sigma(2k\beta)$, and

$$\omega = (\underbrace{e^{i\theta_1}, \dots, e^{i\theta_1}}_{\beta}, \dots, \underbrace{e^{i\theta_k}, \dots, e^{i\theta_k}}_{\beta}, \underbrace{e^{i\theta_1}, \dots, e^{i\theta_1}}_{\beta}, \dots, \underbrace{e^{i\theta_k}, \dots, e^{i\theta_k}}_{\beta}).$$

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Examples

$$\begin{aligned}\text{MoM}_N(2, 2) = & \frac{1}{163459296000} (N+7)(N+6)(N+5)(N+4) \\ & \times (N+3)(N+2)(N+1)(298N^8 + 9536N^7 + 134071N^6 \\ & + 1081640N^5 + 5494237N^4 + 18102224N^3 + 38466354N^2 \\ & + 50225040N + 32432400).\end{aligned}$$

Examples

$$\text{MoM}_N(2, 3) = \frac{(N+1)(N+2)(N+3)(N+4)(N+5)(N+6)(N+7)(N+8)(N+9)(N+10)(N+11)}{1722191327731024154944441889587200000000} \\ \times \left(12308743625763N^{24} + 1772459082109872N^{23} + 121902830804059138N^{22} + \right. \\ + 5328802119564663432N^{21} + 166214570195622478453N^{20} + 3937056259812505643352N^{19} \\ + 73583663800226157619008N^{18} + 1113109355823972261429312N^{17} + 13869840005250869763713293N^{16} \\ + 144126954435929329947378912N^{15} + 1259786144898207172443272698N^{14} \\ + 9315726913410827893883025672N^{13} + 58475127984013141340467825323N^{12} \\ + 311978271286536355427593012632N^{11} + 1413794106539529439589778645028N^{10} \\ + 5427439874579682729570383266992N^9 + 17564370687865211818995713096848N^8 \\ + 47561382824003032731805262975232N^7 + 106610927256886475209611301000128N^6 \\ + 194861499503272627170466392014592N^5 + 284303877221735683573377603640320N^4 \\ + 320989495108428049992898521600000N^3 + 266974288159876385845370793984000N^2 \\ \left. + 148918006780282798012340305920000N + 43144523802785397500411904000000 \right)$$

Overview of proof of second theorem

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Theorem [B.-Keating (2018)]

Let $k, \beta \in \mathbb{N}$. Then

$$\text{MoM}_N(k, \beta) = c(k, \beta)N^{k^2\beta^2-k+1} + O(N^{k^2\beta^2-k}),$$

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- Expand $\mathbb{E} \prod_{j=1}^k |P_N(A, \theta_j)|^{2\beta}$ as a multiple contour integral
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- Analyse the result asymptotically as $N \rightarrow \infty$.

Overview of proof of second theorem

Overview of proof of second theorem

Define

$$I_{k,\beta}(\theta_1, \dots, \theta_k) = \mathbb{E}_{A \in \mathcal{U}(N)} \left(\prod_{j=1}^k |P_N(A, \theta_j)|^{2\beta} \right),$$

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Theorem [CFKRS]

For $k, \beta \in \mathbb{N}$,

$$I_{k,\beta}(\underline{\theta}) = \frac{(-1)^{k\beta} e^{-i\beta \sum_{j=1}^k \theta_j}}{(2\pi i)^{2k\beta} ((k\beta)!)^2} \oint \cdots \oint \frac{e^{-N(z_{k\beta+1} + \cdots + z_{2k\beta})} \Delta(z_1, \dots, z_{2k\beta})^2 dz_1 \cdots dz_{2k\beta}}{\prod_{m \leq k\beta < n} (1 - e^{z_n - z_m}) \prod_{m=1}^{2k\beta} \prod_{n=1}^k (z_m + i\theta_n)^{2\beta}}.$$

Overview of proof of second theorem

Manipulation of MCI

$$I_{k,\beta}(\underline{\theta}) = \frac{(-1)^{k\beta} e^{-i\beta \sum_{j=1}^k \theta_j}}{(2\pi i)^{2k\beta} ((k\beta)!)^2} \oint \cdots \oint$$
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Overview of proof of second theorem

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- Deform the contours
- Change of variables
- Carefully analyse remaining integrals

Overview of proof of second theorem

Leading order

$$\text{MoM}_N(k, \beta) \sim c(k, \beta) N^{k^2 \beta^2 - k + 1}$$

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and

$$\begin{aligned} P_{k, \beta}(\underline{l}) &= \frac{(-1)^{\sum_{\sigma < \tau} |S_{\sigma < \tau}^-|}}{(2\pi i)^{2k\beta} ((k\beta)!)^2} \int_{\Gamma_0} \cdots \int_{\Gamma_0} \frac{e^{-\sum_{m=k\beta+1}^{2k\beta} v_m \prod_{\substack{m < n \\ \alpha_m = \alpha_n}} (v_n - v_m)^2}}{\prod_{\substack{m \leq k\beta < n \\ \alpha_m = \alpha_n}} (v_n - v_m) \prod_{m=1}^{2k\beta} v_m^{2\beta}} \\ &\times \Psi_{k, \beta, \underline{l}} \left(((k-1)\beta - \sum_{j=1}^{k-1} l_j) \underline{v} \right) \prod_{m=1}^{2k\beta} dv_m. \end{aligned}$$

Overview of proof of second theorem

Leading order

So for $k, \beta \in \mathbb{N}$ we have

$$\text{MoM}_N(k, \beta) \sim c(k, \beta) N^{k^2\beta^2 - k + 1}.$$

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So for $k, \beta \in \mathbb{N}$ we have

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The theorem follows if one can show that $c(k, \beta) \neq 0$. A lengthy computation shows that this is the case - in fact $c(k, \beta) > 0$.

Another alternative approach

Another alternative approach

One can recover the same asymptotic result using Gelfand-Tsetlin patterns.

Theorem [Assiotis-Keating (2019)]

Let $k, \beta \in \mathbb{N}$. Then,

$$\text{MoM}_N(k, \beta) = c(k, \beta)N^{k^2\beta^2-k+1} + O(N^{k^2\beta^2-k}),$$

where $c(k, \beta)$ can be written explicitly as a volume of a certain region involving continuous Gelfand-Tsetlin patterns with constraints.

Translating to Number Theory

Translating to Number Theory

Analogue of $\text{MoM}_N(k, \beta)$:

$$\begin{aligned}\text{MoM}_T^\zeta(k, \beta) &:= \frac{1}{T} \int_T^{2T} \left(\frac{1}{2\pi} \int_0^{2\pi} |\zeta(1/2 + i(t + \gamma))|^{2\beta} d\gamma \right)^k dt \\ &= \frac{1}{T(2\pi)^k} \int_0^{2\pi} \cdots \int_0^{2\pi} \int_T^{2T} \prod_{j=1}^k |\zeta(1/2 + i(t + \gamma_j))|^{2\beta} dt \prod_{j=1}^k d\gamma_j.\end{aligned}$$

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Conjecture Fyodorov & Keating

For $k\beta^2 > 1$, $\text{MoM}_T^\zeta(k, \beta) \sim c'(k, \beta) (\log \frac{T}{2\pi})^{k^2\beta^2 - k + 1}$.

Translating to Number Theory

Conjectured expression for integrand (CFKRS):

$$\begin{aligned} \frac{1}{T} \int_0^T |\zeta(1/2 + it)|^{2\beta} dt &= \frac{1}{T} \int_0^T \frac{(-1)^\beta}{(\beta!)^2} \frac{1}{(2\pi i)^{2\beta}} \\ &\quad \times \oint \cdots \oint \frac{G_\zeta(z_1, \dots, z_{2\beta}) \Delta^2(z_1, \dots, z_{2\beta})}{\prod_{j=1}^{2\beta} z_j^{2\beta}} \\ &\quad \times e^{\frac{1}{2} \log \frac{t}{2\pi} \sum_{j=1}^\beta z_j - z_{\beta+j}} dz_1 \cdots dz_{2\beta} dt + o(1). \end{aligned}$$

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where

$$G_\zeta(z_1, \dots, z_{2\beta}) = A_\beta(z_1, \dots, z_{2\beta}) \prod_{i,j=1}^\beta \zeta(1 + z_i - z_{\beta+j}),$$

and $A_\beta(z)$ is an Euler product whose local factors are polynomials in p^{-1} and p^{-z_i} .

Symplectic, Orthogonal, and L -functions

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- Relationship between families of L -functions and other random matrix families

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$$\mathrm{USp}(2N) = \{M \in U(2N) : M^t \Omega M = \Omega\}, \quad \Omega = \begin{pmatrix} 0 & I_N \\ -I_N & 0 \end{pmatrix},$$

$$\det(I - Ms) = \prod_{n=1}^N (1 - e^{i\theta_n} s)(1 - e^{-i\theta_n} s).$$

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$$\mathrm{SO}(2N) = \{O \in O(2N) : \det(O) = 1\},$$

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Symplectic, Orthogonal, and L -functions

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Theorem [Assiotis-B.-Keating (2019)]

Let $k, \beta \in \mathbb{N}$. Then $\text{MoM}_{\text{USp}(2N)}(k, \beta)$ is a polynomial in N and further

$$\text{MoM}_{\text{USp}(2N)}(k, \beta) = c_{\text{USp}}(k, \beta) N^{k\beta(2k\beta+1)-k} + O(N^{k\beta(2k\beta+1)-k-1}).$$

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otherwise

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Again we have a number of forms for the matrix average:

$$\begin{aligned} \mathbb{E}_{\text{USp}(2N)} \left(\prod_{j=1}^k |\det(I - A e^{-i\theta})|^{2\beta} \right) \\ = \sum_{\substack{\mathcal{P} \in \text{SP} \\ \langle N^{k\beta} \rangle}} w(\mathcal{P}) \quad (\text{BG 2006}) \end{aligned}$$

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- Proved the growth of certain representation theoretic sums.

