

Sums of squares, Jacobi forms and differential equations

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1. Introduction

Let $\mathcal{S} = \{1, 2, 4, 5, 8, 9, 10, 13, 16 \dots\} = \{s_1, s_2, s_3, \dots, s_n, \dots\}$ be the sequence of all positive integers which are sums of two squares, arranged in ascending order.

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$$s_{n+1} - s_n \ll (\ln s_n)^{3/2}.$$

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One can also prove bounds for moments of gaps. The first result in this direction is by C. Hooley:

$$\sum_{s_{n+1} \leq x} (s_{n+1} - s_n)^\gamma \ll x(\log x)^{0.5(\gamma-1)}$$

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$$\sum_{n \leq x} \left(\sum_{n < m \leq n+h} f(m) - \Delta h \right)^2$$

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2. Main identity

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To prove this, we need to consider the function

$$\Theta(\tau; z) = \sum_{n \geq 0} r_2(n) J_0(2\pi\sqrt{n}z) e^{\pi i n \tau}.$$

Here $z \in \mathbb{C}$, $\tau \in \mathbb{H}$, $J_0(2\sqrt{z}) = \sum \frac{(-1)^n z^n}{n!^2}$ and $r_2(n) = \#\{(a, b) \in \mathbb{Z}^2 : n = a^2 + b^2\}$.

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There are several ways to prove this formula. For example, one can use general theorem by N.V. Kuznetsov:

Theorem 2

Let $f(\tau)$ be a modular form of type (λ, k, w) , i.e. $f(\tau + \lambda) = f(\tau)$ and $f\left(-\frac{1}{\tau}\right) = w(-i\tau)^k f(\tau)$. Assume that $f(\tau) = \sum_{n \geq 0} a(n)e^{2\pi i\tau n/\lambda}$.

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$$g_f(\tau, z) = \frac{(2\pi)^{k-1} a(0)}{\Gamma(k)} + \sum_{n > 0} a(n) e^{2\pi i\tau n/\lambda} \frac{J_{k-1}(4\pi z\sqrt{n})}{(z\sqrt{n})^{k-1}}$$

satisfies $g_f\left(-\frac{1}{\tau}, \frac{z}{\tau}\right) = w(-i\tau)^k \exp\left(\frac{2\pi iz^2\lambda}{\tau}\right) g_f(\tau, z)$.

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To derive Theorem 1 from the main identity, let us choose large N that is far from all sums of two squares and large parameter M .

Define

$$S(N, M) = \Theta(iM^{-1}, \sqrt{N}) = \sum_{n \geq 0} r_2(n) J_0(2\pi\sqrt{nN}) e^{-\pi n/M}.$$

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From this one can easily derive that if $|N - a^2 - b^2| \geq H$ for all integers a, b and $M = \frac{10N \log N}{H^2}$ then $S(N, M) = o(1)$.

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$$\int_0^{+\infty} J_0(2\sqrt{\alpha x}) J_0(2\sqrt{\beta x}) e^{-\gamma x} dx = \frac{1}{\gamma} I_0\left(\frac{2\sqrt{\alpha\beta}}{\gamma}\right) e^{-(\alpha+\beta)/\gamma}.$$

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One of the clear downsides of this method is the fact that $S(x, M) - 1$ can be far from zero for values of x that are not so far from the nearest sum of two squares.

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Of course, we can also try to go a little deeper. Transformation formula implies that

$$\Theta(\tau, \sqrt{z}) = \exp\left(-\frac{\pi^2}{6} z E_2(\tau)\right) \sum_{n \geq 0} f_n(\tau) z^n$$

for $E_2 = 1 - 24 \sum_{n \geq 1} \sigma_1(n) e^{2\pi in\tau}$ and some modular forms $f_n(\tau)$ of weight $2n + 1$

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Define also $X = -\theta_M(\tau/2)^4/6$, $Y = \theta_F(\tau/2)^4/6$ and $u = \frac{Y}{X}$. Then $f_n(\tau) = \pi^{2n} X^n \theta^2(\tau) p_n(u) = \pi^{2n} X^n \sqrt{6Y - 6X} p_n(u)$ for some polynomials p_n with rational coefficients.

3. Differential equations

More precisely, we have $p_0(u) = 1$ and for all $n \geq 0$

$$(n+1)p_{n+1}(u) + p_n(u)(u(1-4n) + 2n+1) + 6(u^2-u)p'_n(u) + (u^2-u+1)p_{n-1}(u) = 0.$$

Here are the first few values of p_n :

$$\begin{aligned} p_0 &= 1, p_1 = -u - 1, \\ p_2 &= u^2 - \frac{5}{2}u + 1, p_3 = -\frac{4}{3}u^3 + \frac{3}{2}u^2 + \frac{3}{2}u - \frac{4}{3}, \\ p_4 &= \frac{25}{12}u^4 - \frac{19}{6}u^3 + \frac{21}{8}u^2 - \frac{19}{6}u + \frac{25}{12}, \\ p_5 &= -\frac{209}{60}u^5 + \frac{91}{12}u^4 - \frac{463}{120}u^3 - \frac{463}{120}u^2 + \frac{91}{12}u - \frac{209}{60} \end{aligned}$$

Thank you for your attention!

