

On the elliptic modular function $j(\tau)$

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Modular functions and Quadratic forms
— Number theoretic delights

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Introduction

The elliptic modular function $j(\tau)$ (Dedekind, Klein) :

$$\begin{aligned} j(\tau) &= \frac{(1 + 240 \sum_{n=1}^{\infty} (\sum_{d|n} d^3) q^n)^3}{q \prod_{n=1}^{\infty} (1 - q^n)^{24}} \\ &= \frac{1}{q} + 744 + 196884q + 21493760q^2 + \dots \quad (q = e^{2\pi i\tau}). \end{aligned}$$

- holomorphic function on $\mathcal{H} := \{\tau \mid \tau \in \mathbf{C}, \operatorname{Im}(\tau) > 0\}$
- $\mathrm{SL}_2(\mathbf{Z})$ -invariant, i.e., $j\left(\frac{a\tau + b}{c\tau + d}\right) = j(\tau), \forall \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in \mathrm{SL}_2(\mathbf{Z})$
- simple pole at $i\infty$ with residue 1

\Rightarrow **Unique** up to an additive constant.

— generates the field of $SL_2(\mathbf{Z})$ -invariant meromorphic functions on $\mathcal{H} \cup \{\infty\}$,

— any holomorphic or meromorphic modular forms of integral weight on $SL_2(\mathbf{Z})$ are rational function of $j(\tau)$ and $j'(\tau)$:

$$E_4(\tau) = \frac{j'(\tau)^2}{j(\tau)(j(\tau) - 1728)}, \quad E_6(\tau) = -\frac{j'(\tau)^3}{j(\tau)^2(j(\tau) - 1728)}.$$

★ Two fascinating properties of $j(\tau)$:

— Complex Multiplication (Kronecker's “Jugendtraum”)

Singular moduli (values of $j(\tau)$ at imaginary quadratics
= elliptic points) generate certain abelian extensions
(ring class fields) of the imaginary quadratic field.

$$\text{Ex. } j(\sqrt{-1}) = 1728, \quad j(\sqrt{-2}) = 8000,$$

$$j\left(\frac{-1+\sqrt{-163}}{2}\right) = (-640320)^3$$

$$\left(\implies e^{\pi\sqrt{163}} = 262537412640768743.9999999999999925007 \dots\right)$$

$$j(\sqrt{-5}) = 632000 + 282880\sqrt{5},$$

$$j\left(\frac{-1+\sqrt{-23}}{2}\right) = \alpha = -3493225.6999699333\dots,$$

$$\alpha^3 + 3491750\alpha^2 - 5151296875\alpha + (5^3 \cdot 11 \cdot 17)^3 = 0.$$

— Monstrous Moonshine (Conway-Norton, Borcherds)

Fourier coefficients \iff the characters of
of $j(\tau)$ the **Monster** simple group

(Fourier coefficients = behavior at parabolic points)

Ex. $196884 = 1 + 196883,$

$$21493760 = 1 + 196883 + 21296876,$$

$$864299970 = 2 \times 1 + 2 \times 196883 + 21296876 + 842609326$$

\vdots

\vdots

Freeman Dyson: “Unfashionable Pursuits” (1983)

I have to confess to you that I have a sneaking hope, a hope unsupported by any facts or any evidence, that sometime in the twenty-first century physicists will stumble upon the monster group, build in some unsuspected way into the structure of the universe.

⇒ Vertex Operator Algebra (String Theory)

(elliptic \Leftrightarrow parabolic)

A formula for the Fourier coefficients of $j(\tau)$
in terms of singular moduli (K., 1996)

The coefficient c_n of q^n in $j(\tau)$ ($n \geq 1$)

$$\begin{aligned} &= \frac{1}{n} \sum_{r \in \mathbf{Z}} \left\{ t(n - r^2) - \frac{(-1)^{n+r}}{4} t(4n - r^2) + \frac{(-1)^r}{4} t(16n - r^2) \right\} \\ &= \frac{1}{n} \left\{ \sum_{r \in \mathbf{Z}} t(n - r^2) + \sum_{r \geq 1, \text{odd}} \left((-1)^n t(4n - r^2) - t(16n - r^2) \right) \right\}. \end{aligned}$$

Here, $t(d)$ is a “trace” of $j(\tau_d) - 744$ ($\text{disc}(\tau_d) = -d < 0$).

Theorem (Zagier)

$$\sum_{d=-1}^{\infty} \mathfrak{t}(d)q^d = -\frac{1}{q} + 2 - 248q^3 + 492q^4 - 4119q^7 + \dots$$

is a modular form of weight $3/2$ on $\Gamma_0(4)$.

The $\mathfrak{t}(d)$'s satisfy the recursion

$$\mathfrak{t}(4n - 1) = -240\sigma_3(n) - \sum_{2 \leq r \leq \sqrt{4n+1}} r^2 \mathfrak{t}(4n - r^2),$$

$$\mathfrak{t}(4n) = -2 \sum_{1 \leq r \leq \sqrt{4n+1}} \mathfrak{t}(4n - r^2) \quad (n \geq 0).$$

$$(\sigma_3(n) = \sum_{d|n} d^3 \quad (n > 0), \quad \sigma_3(0) = \frac{1}{2}\zeta(-3) = \frac{1}{240}.)$$

$\mathfrak{t}(-1) = -1$, $\mathfrak{t}(0) = 2$, $\mathfrak{t}(3) = -248$, $\mathfrak{t}(4) = 492, \dots$, and $\mathfrak{t}(d) = 0$ if $d < -1$ or $-d < 0$ is not a discriminant.

Example (using the second formula)

$$\begin{aligned}c_1 &= 2t(0) - t(3) - t(15) - t(7) \\ &= 2 \times 2 - (-248) - (-192513) - (-4119) = 196884, \\ c_2 &= \frac{1}{2} (t(7) + t(-1) - t(31) - t(23) - t(7)) \\ &= (t(-1) - t(31) - t(23)) / 2 \\ &= (-1 - (-39493539) - (-3493982)) / 2 = 21493760, \\ c_3 &= \frac{1}{3} (t(3) + 2t(-1) - t(11) - t(3) \\ &\quad - t(47) - t(39) - t(23) - t(-1)) \\ &= (t(-1) - t(11) - t(47) - t(39) - t(23)) / 3 \\ &= (-1 - (-33512) - (-2257837845) \\ &\quad - (-331534572) - (-3493982)) / 3 = 864299970.\end{aligned}$$

What about the “values” or behavior of $j(\tau)$

at hyperbolic points = *real* quadratic numbers ?

⇒ Recent works of Duke-Imamoğlu-Tóth and K.

Cycle integrals of the j -function

Let $Q(X, Y) = AX^2 + BXY + CY^2$ be a primitive quadratic form of discriminant $D = B^2 - 4AC > 0$.

D.-I.-T. consider the generating function of the “trace” of the integral

$$\int_{\tau_0}^{\gamma_0 \tau_0} j(\tau) \frac{\sqrt{D} d\tau}{Q(\tau, 1)}$$

with $\tau_0 \in \mathcal{H}$ and γ_0 being a suitably chosen generator of the stabilizer of Q in $SL_2(\mathbf{Z})$.

They showed:

Theorem (Duke-Imamog̃lu-Tóth, 2011)

The function

$$\sum_{D>0} \left(\text{“trace” of } \int_{\tau_0}^{\gamma_0\tau_0} j(\tau) \frac{\sqrt{D} d\tau}{Q(\tau, 1)} \right) q^D$$

is a **mock modular form** of weight $1/2$, its **shadow** being Zagier’s

$$\sum_{d=-1}^{\infty} \mathfrak{t}(d) q^d$$

(of weight $3/2$).

Proof uses Poincaré series, Kloosterman sum identity, etc.

'Values' of $j(\tau)$ at real quadratics

w : a real quadratic number of $\text{disc}(w) = D > 0$.

If

$$\gamma w = \frac{aw + b}{cw + d} = w, \quad \gamma = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in \text{SL}_2(\mathbf{Z}),$$

then

$$\frac{\gamma\tau - w}{\gamma\tau - w'} = \varepsilon^2 \frac{\tau - w}{\tau - w'} \quad (w' = \text{conjugate of } w),$$

with ε a unit of norm 1 in $O_D = \mathbf{Z} \left[\frac{D + \sqrt{D}}{2} \right]$. (Assume for simplicity $w > w'$.)

Let ε_0 : the fundamental unit of norm 1, $\gamma_0 \longleftrightarrow \varepsilon_0$.

Put

$$z := \frac{\tau - w}{\tau - w'} \in \mathcal{H} \quad (\iff \tau = \frac{w - w'z}{1 - z}).$$

Then

$$j(\tau) = j\left(\frac{w - w'z}{1 - z}\right) \text{ is invariant under } z \mapsto \varepsilon_0^2 z,$$

and hence by $z = e^u$, $0 < \text{Im}(u) < \pi$,

$$\underline{j\left(\frac{w - w'e^u}{1 - e^u}\right) \text{ is invariant under } u \mapsto u + 2 \log \varepsilon_0.}$$



Fourier expansion

$$j\left(\frac{w - w'e^u}{1 - e^u}\right) = \sum_{n=-\infty}^{\infty} a_n e^{2\pi i n \frac{u}{2 \log \varepsilon_0}}.$$

Definition “Value” $\text{val}(w)$ = constant term

$$\begin{aligned} \text{val}(w) &= a_0 \\ &= \frac{1}{2 \log \varepsilon_0} \int_{\sigma_0}^{\sigma_0 + 2 \log \varepsilon_0} j\left(\frac{w - w'e^u}{1 - e^u}\right) du. \\ &\quad (\sigma_0 \in \mathbf{C}, \quad 0 < \text{Im}(\sigma_0) < \pi) \end{aligned}$$

$$= \frac{\sqrt{D}}{2 \log \varepsilon_0} \int_{\tau_0}^{\gamma_0 \tau_0} \frac{j(\tau) d\tau}{Q(\tau)}$$

$$(Q(\tau) = A\tau^2 + B\tau + C = A(\tau - w)(\tau - w'), w = (-B + \sqrt{D})/2A)$$

Proposition (Basic properties)

- 1) $\text{val}(w)$ is $\text{SL}_2(\mathbf{Z})$ -equivalent, i.e., $\text{val}\left(\frac{aw+b}{cw+d}\right) = \text{val}(w)$,
 $\forall \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in \text{SL}_2(\mathbf{Z})$.
- 2) $\text{val}(w) = \text{val}(w')$.
- 3) $\overline{\text{val}(w)} = \text{val}(-w')$.

Corollary

- 1) Suppose $\text{disc}(w) = D$ and let ε_D be the fundamental unit of O_D . Then, if $N(\varepsilon_D) := \varepsilon_D \varepsilon'_D = -1$, we have $\text{val}(w) \in \mathbf{R}$.
- 2) If w and $-w'$ are $\text{SL}_2(\mathbf{Z})$ -equivalent, then $\text{val}(w) \in \mathbf{R}$.
($w \longleftrightarrow \mathcal{A} \in \text{Cl}^+(D) \Rightarrow -w' \longleftrightarrow \mathcal{A}^{-1}$)

Observations (K., 2009, unproven)

Observation 1 The **minimum** among all real values of $\text{val}(w)$ is realized at the **golden ratio**:

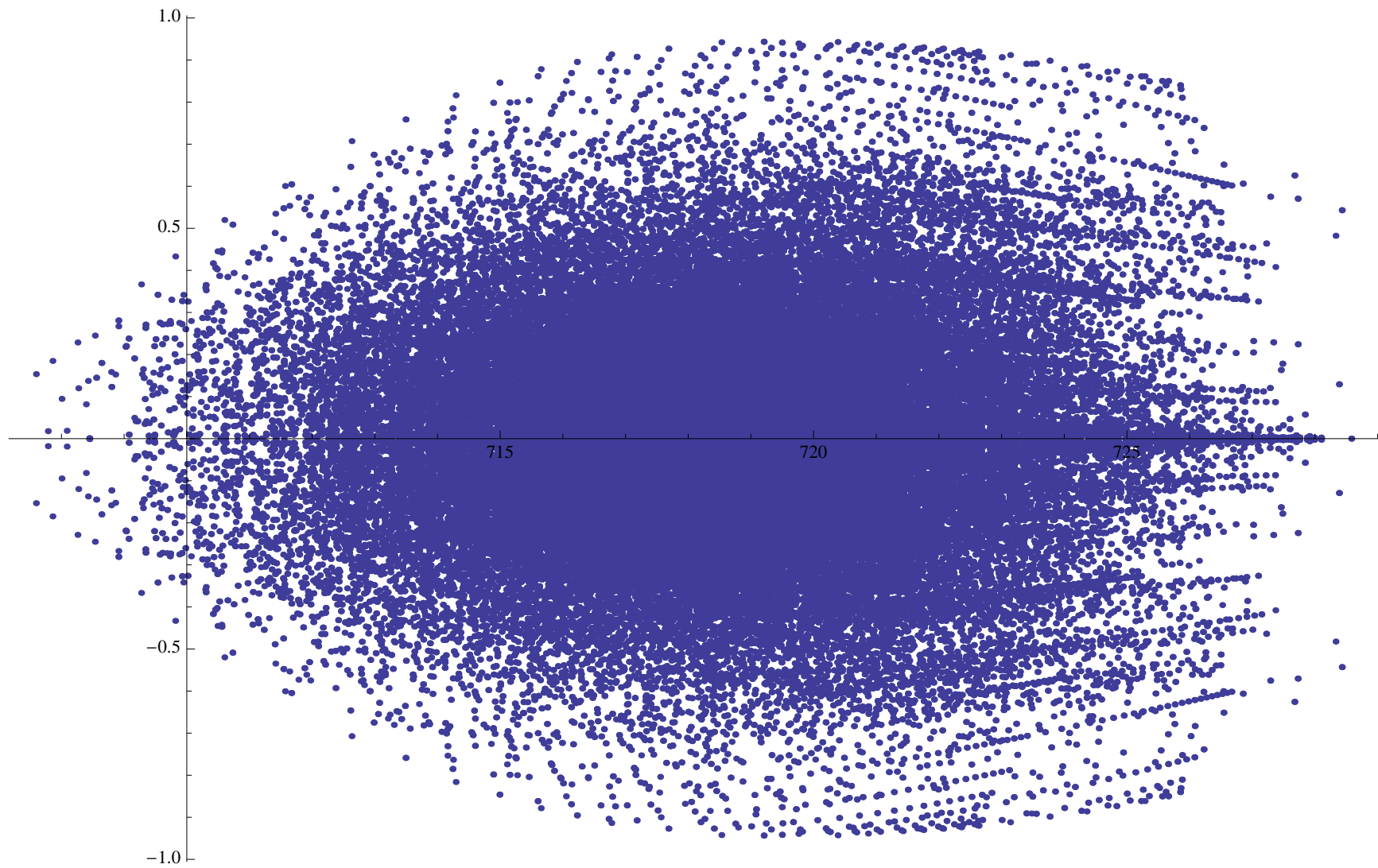
$$\text{val}((1 + \sqrt{5})/2) = 706.324813540\dots$$

All real parts of $\text{val}(w)$ lie in

$$[706.3248\dots, \underline{744}],$$

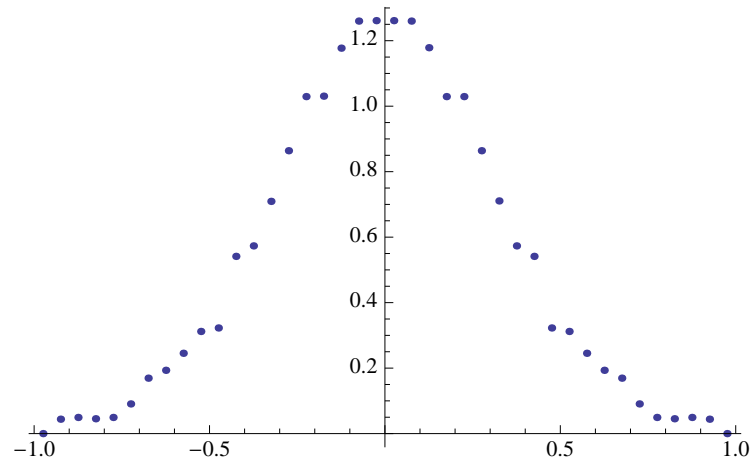
$\underline{744}$ = const. term in the Fourier exp. of $j(\tau)$ at the **cusp**

Observation 2 The imaginary part of any $\text{val}(w)$ lies in the interval $(-1, 1)$.

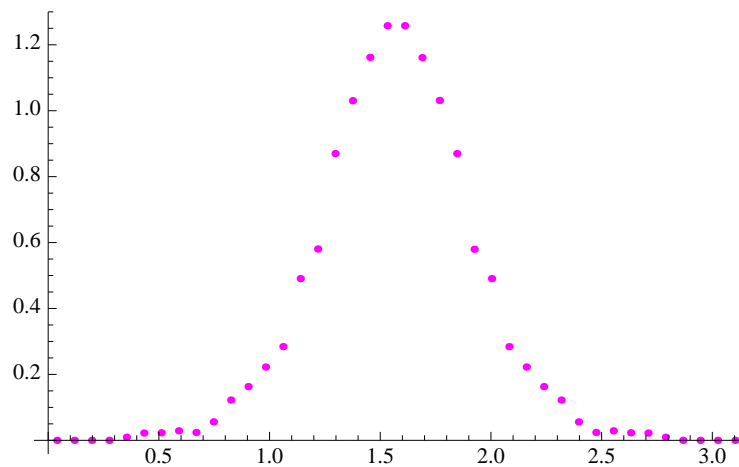


Non-real values of $\text{val}(w)$ up to $D \leq 100000$

The **distribution** of $\text{Im}(\text{val}(w))$ looks like



Up to $d \sim 20000$, about 15000 data.



The **distribution** of θ with $\cos \theta = \text{Im}(\text{val}(w))$

w	D	$\text{val}(w)$
$(12 + \sqrt{34})/11$	136	710.60045194400248945... + 0.51979382819610620... i
$(10 + \sqrt{34})/11$	136	710.60045194400248945... - 0.51979382819610620... i
$(33 + \sqrt{205})/34$	205	714.16034018225715592... + 0.75363913959038068... i
$(25 + \sqrt{205})/30$	205	714.16034018225715592... - 0.75363913959038068... i
$(21 + \sqrt{221})/22$	221	708.90991972070874730... + 0.26703973546028996... i
$(23 + \sqrt{221})/22$	221	708.90991972070874730... - 0.26703973546028996... i
$(47 + \sqrt{305})/56$	305	716.13898693848579303... + 0.82184193359696810... i
$(35 + \sqrt{305})/46$	305	716.13898693848579303... - 0.82184193359696810... i
$(23 + \sqrt{79})/25$	316	712.65948582687702503... + 0.32545553768732463... i
$(13 + \sqrt{79})/15$	316	712.65948582687702503... - 0.32545553768732463... i
$(17 + \sqrt{79})/15$	316	712.65948582687702503... + 0.32545553768732463... i
$(17 + \sqrt{79})/21$	316	712.65948582687702503... - 0.32545553768732463... i

First several non-real values of $\text{val}(w)$

Observation 2 (Vague) As the rational approximation of w improves, $\text{val}(w)$ increases (i.e., approaches 744).

? A kind of “Diophantine continuity” ?

w	D	$\text{val}(w)$	$\log \varepsilon$
[1]	5	706.3248135408125820559603...	0.9624236501192...
[2]	8	709.8928909199123368059253...	1.7627471740390...
[3]	13	713.2227192129106375260272...	2.3895264345742...
[4]	20	715.8658310509644567882877...	2.8872709503576...
[5]	29	717.9165510885627097946754...	3.2944622927421...
[6]	40	719.5292195149241565812037...	3.6368929184641...
[7]	53	720.8247553829016929089184...	3.9314409432993...
[8]	68	721.8878326202869588905005...	4.1894250945222...
[9]	85	722.7768914565219262830724...	4.4186954172306...
[10]	104	723.5327700907464960378584...	4.6248766825455...
[20]	404	727.6296000047325464824629...	5.9964459005959...
[30]	904	729.4314438625732480951697...	6.8046132909611...
[50]	2504	731.2426027524741005593885...	7.8248455312825...
[100]	10004	733.1113065597372736130899...	9.2105403419828...

Values of $\text{val}(w)$ for $w = [n] = n + \frac{1}{n + \frac{1}{n + \frac{1}{\dots}}}$

Experiments related to Markoff numbers

Recall **Markoff's theory**:

Theorem (Hurwitz) $\forall \alpha \in \mathbf{R} \setminus \mathbf{Q}, \exists \infty p/q \in \mathbf{Q}$ s.t.

$$\left| \alpha - \frac{p}{q} \right| < \frac{1}{\sqrt{5}q^2}.$$

$1/\sqrt{5}$: best possible, but

if $\alpha \neq (1 + \sqrt{5})/2$ (under $GL_2(\mathbf{Z})$), then $1/\sqrt{5} \implies 1/\sqrt{8}$.

If further $\alpha \neq \sqrt{2}$, then $1/\sqrt{8} \implies 5/\sqrt{221}$.

And so on...

In general, \exists a sequence of “Markoff numbers” ,

$$\{m_i\}_{i=1}^{\infty} = \{1, 2, 5, 13, 29, 34, 89, 169, 194, 233, 433, \dots\},$$

and associated quadratic irrationalities θ_i and monotonically increasing L_i whose limit is 3, with the following property:

For any i , if $\alpha \neq \theta_1, \theta_2, \dots, \theta_{i-1}$ (under $GL_2(\mathbf{Z})$), then

$\exists \infty p/q \in \mathbf{Q}$ that satisfy

$$\left| \alpha - \frac{p}{q} \right| < \frac{1}{L_i q^2}.$$

Explicitly, the Markoff numbers m_i appear as

solutions of the Diophantine equation

$$x^2 + y^2 + z^2 = 3xyz, \quad (1)$$

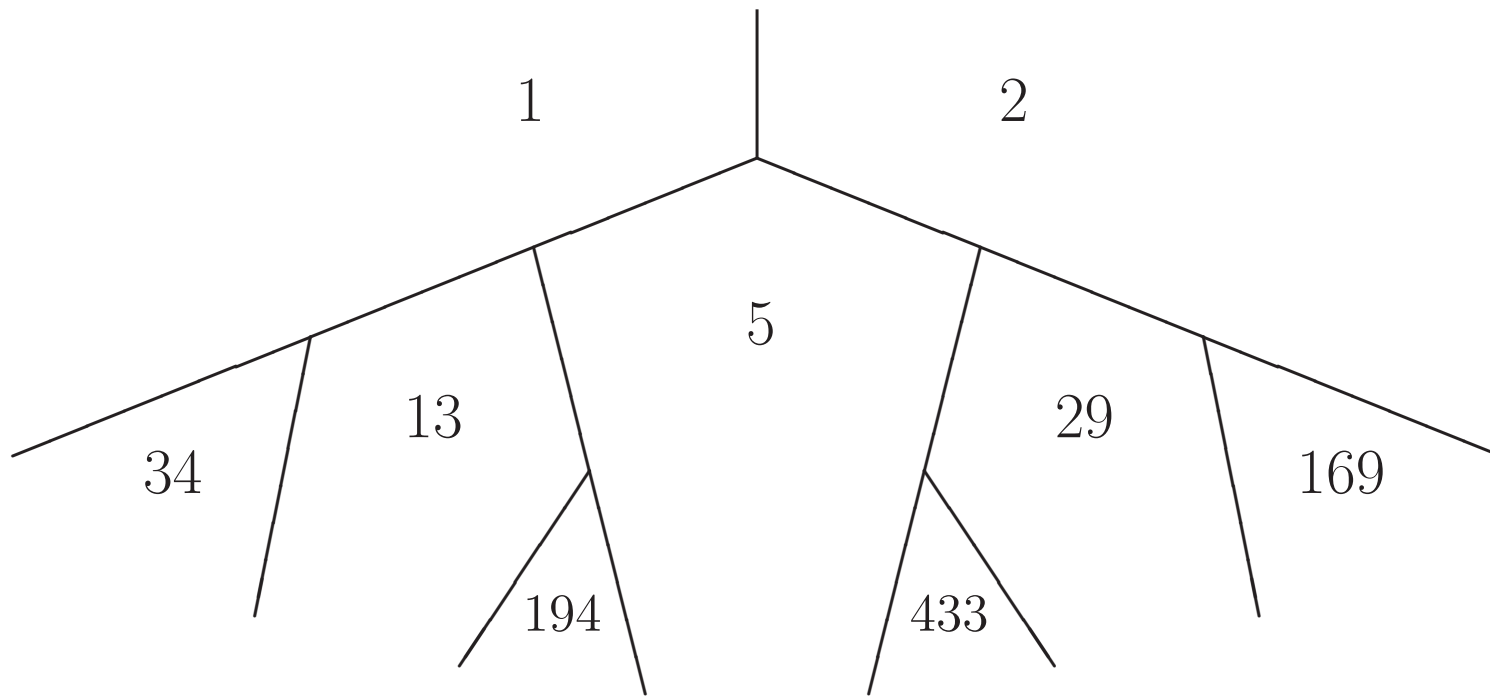
and

$$L_i = \sqrt{9 - 4/m_i^2}, \quad \theta_i = \frac{-3m_i + 2k_i + \sqrt{9m_i^2 - 4}}{2m_i},$$

where $k_i \in \mathbf{Z}$ s.t. $a_i k_i \equiv b_i \pmod{m_i}$, and (a_i, b_i, m_i) a solution of (1) with m_i maximal.

If (p, q, r) is a solution of (1), then $(p, q, 3pq - r)$ and $(p, r, 3pr - q)$ are too. \Rightarrow a *tree* structure of **Markoff numbers**.





Markoff numbers

Numerical computations of $\text{val}(\theta_i)$

\Rightarrow the following observations.

Observation 4 Only real values are

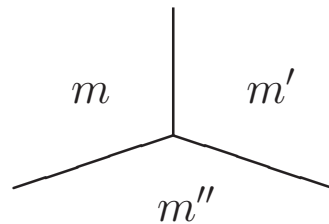
$$\text{val}(\theta_1) = \text{val}\left(\frac{-1 + \sqrt{5}}{2}\right) = 706.32481354 \dots$$

and

$$\text{val}(\theta_2) = \text{val}(-1 + \sqrt{2}) = 709.89289091 \dots$$

No other values $\text{val}(\theta_i)$ ($i \geq 3$) seem to be real.

Observation 5 Suppose three **Markoff numbers** m, m', m'' are

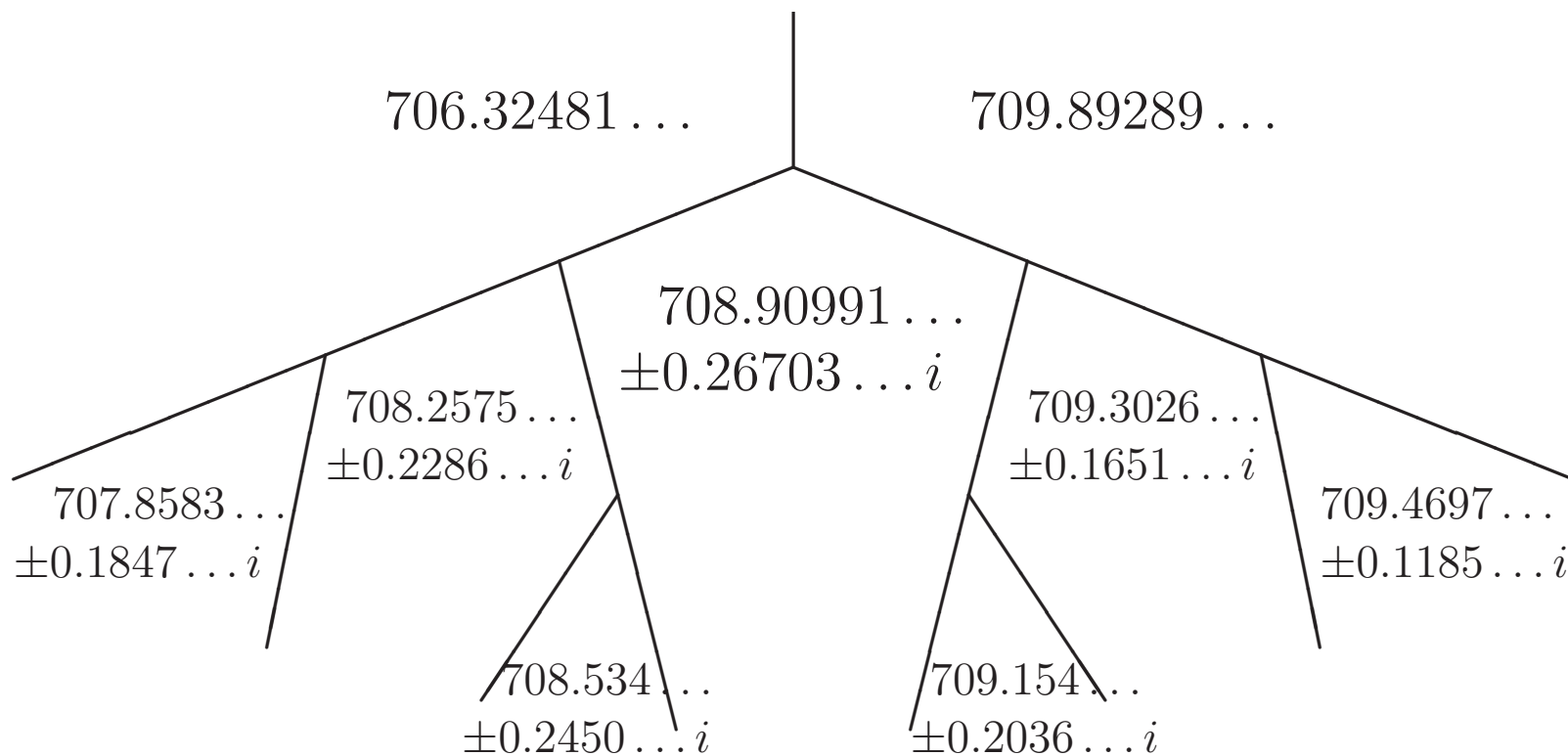


in the position like

in the Markoff tree, and let

$\theta, \theta', \theta''$ be the associated quadratic numbers.

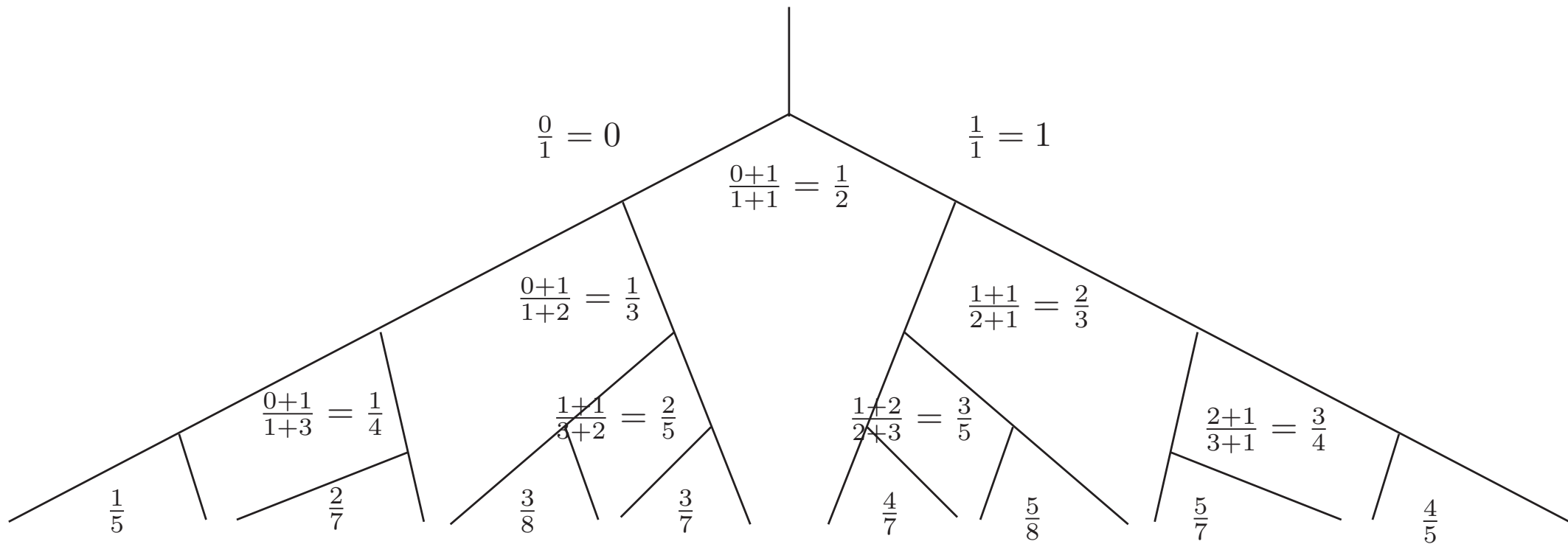
Then, the real and the imaginary parts of θ'' lie between those of θ and θ' .



Values at Markoff irrationalities

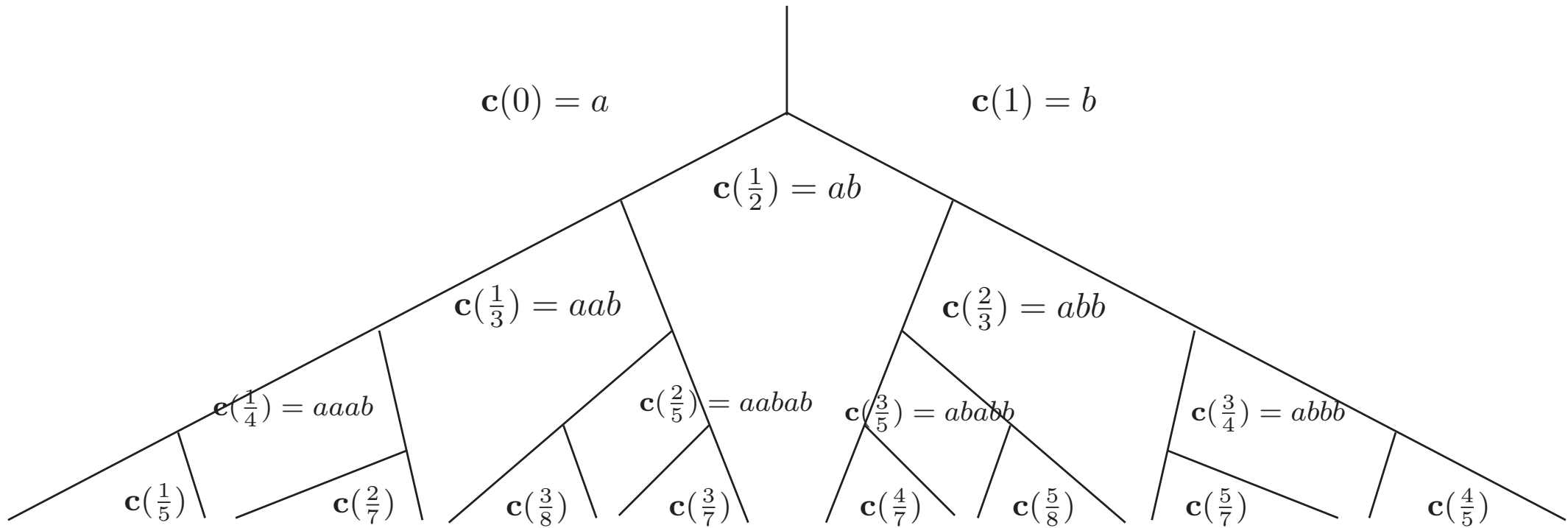
Another way: Farey parametrization of Markoff numbers

(Idea essentially due to H.Cohn)



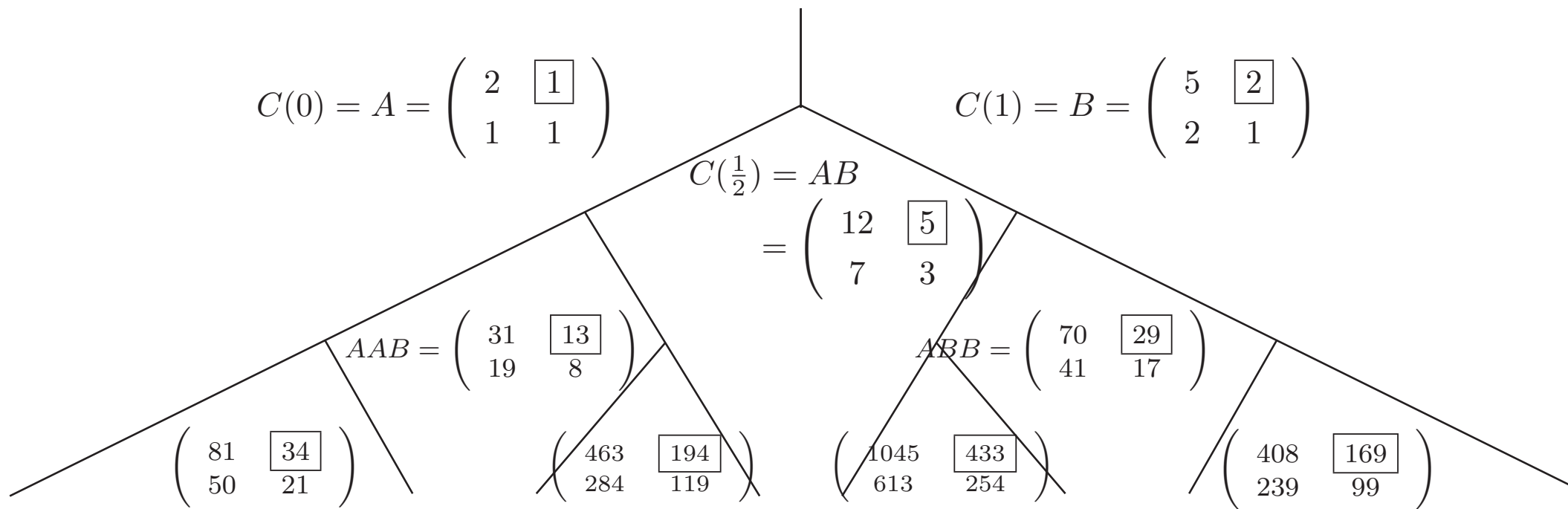
Farey tree

Associate a free word to each Farey fraction.



Farey word (Christoffel word) tree

$$a \mapsto A = \begin{pmatrix} 1 & 1 \\ 1 & 0 \end{pmatrix}^2 = \begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix}, \quad b \mapsto B = \begin{pmatrix} 2 & 1 \\ 1 & 0 \end{pmatrix}^2 = \begin{pmatrix} 5 & 2 \\ 2 & 1 \end{pmatrix}$$



Cohn matrix tree

Markoff irrationalities

= fixed points of Cohn matrices

= periodic continued fractions with units 1, 1 and 2, 2

Example:

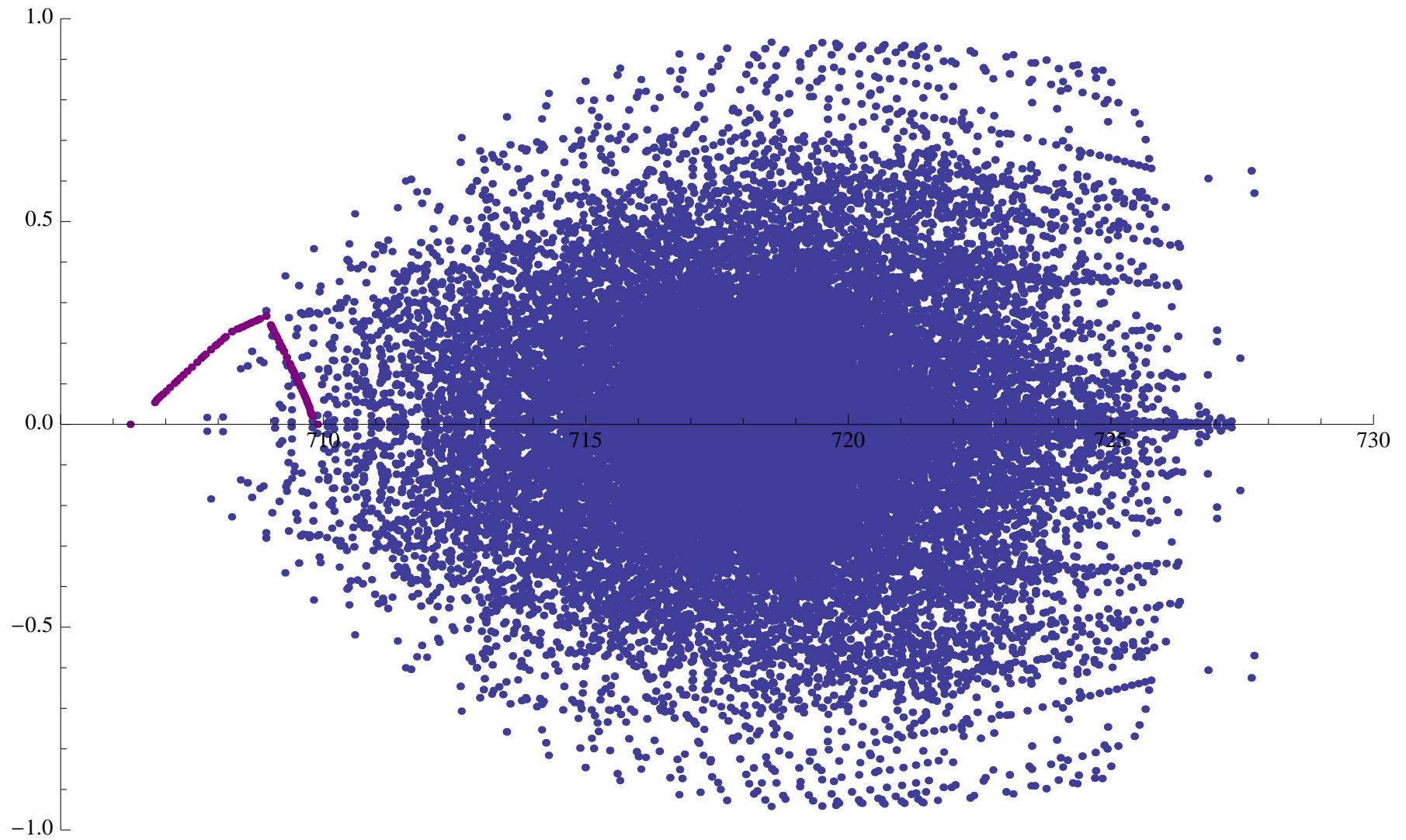
$$m_9 = 194 = M\left(\frac{2}{5}\right) \longleftrightarrow \mathbf{c}\left(\frac{2}{5}\right) = aabab \longleftrightarrow \begin{pmatrix} 463 & 194 \\ 284 & 119 \end{pmatrix},$$

$$\theta_9 = \theta\left(\frac{2}{5}\right)$$

$$\theta_9 = \frac{463\theta_9 + 194}{284\theta_9 + 119} = \overline{[1, 1, 1, 1, 2, 2, 1, 1, 2, 2]}.$$

Fareylabel r	ab -word	$\text{val}(\theta(r))$	
$0/1$	a	706.3248135408125821 ...	
$1/7$	$aaaaaab$	707.2692561396631393 ...	+ 0.1141395581120447229 ... i
$1/6$	$aaaaab$	707.4080288468731756 ...	+ 0.1309034208870322692 ... i
$1/5$	$aaaab$	707.5945659988763180 ...	+ 0.1533867749061698028 ... i
$1/4$	$aaab$	707.8583723826967448 ...	+ 0.1847653353838999688 ... i
$2/7$	$aaabaab$	708.0348125012714204 ...	+ 0.2041556894313982860 ... i
$1/3$	aab	708.2575882428467797 ...	+ 0.2286358266649360649 ... i
$2/5$	$aabab$	708.5346656664794211 ...	+ 0.2450132134683238542 ... i
$3/7$	$aababab$	708.6465206449353398 ...	+ 0.2515790406999367673 ... i
$1/2$	ab	708.9099197207087473 ...	+ 0.2670397354602899677 ... i
$4/7$	$abababb$	709.0875535649402100 ...	+ 0.2209805094289926201 ... i
$3/5$	$ababb$	709.1545395813431970 ...	+ 0.2036114408517187755 ... i
$2/3$	abb	709.3026116673876565 ...	+ 0.1651964739421995694 ... i
$5/7$	$abbabbb$	709.3999659857307715 ...	+ 0.1380102986089410898 ... i
$3/4$	$abbb$	709.4697680246572326 ...	+ 0.1185180790830461506 ... i
$4/5$	$abbbb$	709.5631046996452132 ...	+ 0.0923765232488907946 ... i
$5/6$	$abbbbb$	709.6227038601741827 ...	+ 0.0756822399800070116 ... i
$6/7$	$abbbbbbb$	709.6640585451801062 ...	+ 0.0640983587355711778 ... i
$1/1$	b	709.8928909199123368 ...	

Values of val at Markoff irrationalities



val(Markoff's) (purple) among imaginary values

What is the arithmetic meaning of $\text{val}(w)$,

or “trace” of $\int_{\tau_0}^{\gamma_0\tau_0} j(\tau) \frac{\sqrt{D} d\tau}{Q(\tau, 1)}$?

(Can we sometime recognize the true trinity, if any, of elliptic, hyperbolic, and parabolic world?)

Expansion?

1) Two variable version

$$j(\tau) = 2^7 \left(\vartheta^8 + \vartheta_2^8 + \vartheta_3^8 \right) \left(\frac{1}{\vartheta^8} + \frac{1}{\vartheta_2^8} + \frac{1}{\vartheta_3^8} \right),$$

where

$$\begin{aligned}\vartheta &= \sum_{n \in \mathbf{Z}} (-1)^n q^{n^2/2}, \\ \vartheta_2 &= \sum_{n \in \mathbf{Z}} q^{(n+1/2)^2/2}, \\ \vartheta_3 &= \sum_{n \in \mathbf{Z}} q^{n^2/2}\end{aligned}$$

are Jacobi's 'Theta Nullwerte'.

Originally, theta's are two variable: Consider

$$\tilde{j}(\tau, z)$$

$$:= 2^7 \left(\vartheta(z)^8 + \vartheta_2(z)^8 + \vartheta_3(z)^8 \right) \left(\frac{1}{\vartheta(z)^8} + \frac{1}{\vartheta_2(z)^8} + \frac{1}{\vartheta_3(z)^8} \right)$$

$$\vartheta(z) = \sum_{n \in \mathbf{Z}} (-1)^n q^{n^2/2} w^n \quad (w = e^{2\pi iz}),$$

$$\vartheta_2(z) = \sum_{n \in \mathbf{Z}} q^{(n+1/2)^2/2} w^{n+1/2},$$

$$\vartheta_3(z) = \sum_{n \in \mathbf{Z}} q^{n^2/2} w^n.$$

$$\tilde{j}(\tau, 0) = j(\tau),$$

$$\tilde{j}(\tau, 1/3) = \tilde{j}(\tau, 2/3) = 256(T_{3A} + 93/2),$$

$$\tilde{j}(\tau, 1/4) = \tilde{j}(\tau, 3/4) = 16(T_{2B} + 48).$$

(T_{3A} , T_{2B} are McKay-Thompson series.)

$$\left(\frac{d}{dz}\right)^2 \tilde{j}(\tau, z) \Big|_{z=0} = 2(2\pi i) \frac{d}{d\tau} \tilde{j}(\tau, z) \Big|_{z=0} = 2(2\pi i) \frac{d}{d\tau} j(\tau).$$

2) $SL(2, \mathbf{R})$ version?

Fact:

$$SL(2, \mathbf{R})/SL(2, \mathbf{Z}) \approx S^3 \setminus \{\text{trefoil knot}\}$$