# Probabilistic Weyl laws for quantized tori 

## The Brian Davies 65th Birthday Conference

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December 9, 2009

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But the proof is different, hopefully simpler...

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\{f, g\}=\partial_{\xi} f \partial_{x} g-\partial_{x} f \partial_{\xi} g
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\vdots & \vdots & & \vdots \\
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which is just a discretization of $f$.

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\end{array}\right] \mathcal{F}_{N} \\
\mathcal{F}_{N}(k, \ell)=\frac{\exp (2 \pi i k \ell / N)}{\sqrt{N}} .
\end{gathered}
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\operatorname{tr} g_{N}=N \int_{\mathbb{T}} g+\mathcal{O}\left(N^{-\infty}\right)
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for $g \in C^{\infty}\left(\mathbb{T}^{n}\right)$.

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$\operatorname{Spec}\left(f_{100}\right)$ :


The spectrum is very unstable and its structure is related to the analytic continuation of $f$.

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And it works the same for $\mathbb{T}^{n} \ldots$

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Then there exist $u_{N} \in \ell^{2}\left(\mathbb{Z}_{N}\right),\left\|u_{N}\right\|_{\ell^{2}}=1$, microlocalized to $\left(x_{0}, \xi_{0}\right)$ such that

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\left\|\left(f_{N}-z_{0}\right) u_{N}\right\|=\mathcal{O}\left(N^{-\infty}\right)
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When $f$ is real analytic $\mathcal{O}\left(N^{-\infty}\right)$ can be replaced by $e^{-N / C}$. In both cases, theorem states that $z_{0}$ is "almost" an eigenvalue.

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g \in C^{\infty}(\mathbb{T}), \quad g \equiv 0 \text { near }\left(x_{0}, \xi_{0}\right) \Longrightarrow\left\|g_{N} u_{N}\right\|_{\ell^{2}}=\mathcal{O}\left(N^{-\infty}\right)
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a_{N}=a^{w}(x, h D), \text { acting on this space }
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Theorem
Let $R_{N}(\omega)$ be random $N^{n} \times N^{n}$ matrices with complex $N(0,1)$ i.i.d. entries and let $f \in C^{\infty}\left(\mathbb{T}^{n}\right)$. Suppose that $\Omega \subset \bar{\Omega} \Subset \mathbb{C}$ and that for $z \in \partial \Omega$

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This means that $\operatorname{Spec}\left(f_{N}+N^{-p} R_{N}(\omega)\right)$, unlike $\operatorname{Spec}\left(f_{N}\right)$, displays a probabilistic Weyl law for the eigenvalues.

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f(x, \xi)=\cos 2 \pi x+i \cos 2 \pi \xi, \quad N=100
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The left figure is from Embree-Trefethen.

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$$
\frac{1}{N} \mathbb{E}_{\omega}\left(\left|\operatorname{Spec}\left(f_{N}+N^{-p} R_{N}(\omega)\right) \cap \Omega\right|\right)
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This is in agreement with the results of Davies-Hager and seems to hold for more general Toeplitz operators even though the theorem in the current form does not apply (Bordeaux Montrieux).

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& \mu_{N}(\omega) \longrightarrow f_{*}\left(\sigma^{n} / n!\right), \quad N \longrightarrow \infty \\
& \sigma=\sum_{k=1}^{n} d \xi_{k} \wedge d x_{k}, \quad(x, \xi) \in \mathbb{T}^{n} .
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- If $d f \wedge d \bar{f} \upharpoonright_{f^{-1}(z)} \neq 0$ then it holds with $\kappa=2$.
- For analytic functions function it always holds with some $\kappa>0$ : a version of a Łojasiewicz inequality (via resolutions of singularities by Bierstone-Milman and other analytic geometers).

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The weaker assumption (1) allows $z$ to belong to the boundary points of $f\left(\mathbb{T}^{n}\right)$ at which necessarily $\left.d f \wedge d \bar{f}\right|_{f-1}(z)=0$.

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We can think of $f$ as a map from $\mathbb{T}^{n}$ to $\mathbb{R}^{2}$ and the condition $d f \wedge d \bar{f}\left\lceil_{f-1(z)} \neq 0\right.$ means that $z$ is a regular value of $f$. Hence by the Morse-Sard Theorem, the set of $z$ 's at which $d f \wedge d \bar{f}_{f_{f-1}(z)} \neq 0$ holds has full Lebesgue measure in $\mathbb{C}$.

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\Omega=\Omega_{r}=\{|\operatorname{Re} z|<r\}, \quad f(x, \xi)=\cos 2 \pi x+i \cos 2 \pi \xi
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Here we added one more plot: numerically computed eigenvalues of $f_{500}$ : the Weyl law appears for the numerically computed false eigenvalues!
"Proof of Theorem"
$\left|\operatorname{Spec}\left(f_{N}\right) \cap \Omega\right|=\frac{1}{2 \pi i} \int_{\partial \Omega} \operatorname{tr}\left(f_{N}-z\right)^{-1} d z$

$$
\begin{aligned}
& "=" N^{n} \frac{1}{2 \pi i} \int_{\partial \Omega} \int_{\mathbb{T}^{n}}(f(\rho)-z)^{-1} d \mathcal{L}(\rho) d z+o\left(N^{n}\right) \\
& =N^{n} \int_{\mathbb{T}^{n}}\left(\frac{1}{2 \pi i} \int_{\partial \Omega}(f(\rho)-z)^{-1} d z\right) d \mathcal{L}(\rho) d z+o\left(N^{n}\right) \\
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A random perturbation allows this argument to go through on the level of expected values.

We use the singular value decomposition of $f_{N}$ to obtain a reduction to a nicer family of operators.

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f_{N}=U_{N} S_{N} V_{N}^{*}
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We note that

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\left(f_{N}+\alpha \psi\left(f_{N} f_{N}^{*} / \alpha^{2}\right) U_{N} V_{N}^{*}\right)^{-1}=\mathcal{O}(1 / \alpha): \ell^{2} \longrightarrow \ell^{2}
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This is obvious once we note that

$$
\psi\left(f_{N} f_{N}^{*} / \alpha^{2}\right) U_{N} V_{N}^{*}=U_{N} \psi\left(\left(S_{N} / \alpha\right)^{2}\right) V_{N}^{*}
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Suppose $0 \in \partial \Omega$ and $\gamma$ is a small segment of $\partial \Omega$ around 0 , $|\gamma| \simeq \alpha,|z| \ll \alpha$. Assume that $\delta \ll 1 / N^{3}$ and $\delta \ll \alpha$. Then

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\begin{gathered}
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$$

where

$$
d=\operatorname{rank} \psi\left(\frac{f_{N} f_{N}^{*}}{\alpha^{2}}\right)
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We use this plus deformation arguments based on

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## Lemma

Let $A$ be a constant $d \times d$ matrix. Then
$\int_{0}^{1}\left|\mathbb{E}_{\omega}\left(\operatorname{tr}\left(t A+\delta R_{d}(\omega)\right)^{-1} A\right)\right| d t \leq C \operatorname{tr}\left(\frac{|A|}{\delta+|A|} \log \left(1+\frac{|A|}{\delta}\right)\right)$,
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We need to show that

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& \int_{\gamma} \operatorname{tr}\left(f_{N}+\alpha \psi\left(f_{N} f_{N}^{*} / \alpha^{2}\right) U_{N} V_{N}^{*}-z\right)^{-1}= \\
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which is a pseudodifferential operator in a slightly exotic class (similar to the one appearing in Hager-Sjöstrand 2008).

Using pseudodifferential calculus in that class we show that

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\begin{gathered}
\operatorname{tr} f_{N}^{*}\left(f_{N} f_{N}^{*}+\alpha^{2} \psi\left(f_{N} f_{N}^{*} / \alpha^{2}\right)\right)^{-1}= \\
N^{n} \int_{\mathbb{T}^{n}} \frac{\bar{f}(\rho) d \mathcal{L}(\rho)}{|f(\rho)|^{2}+\alpha^{2} \psi\left(|f(\rho)|^{2} / \alpha^{2}\right)}+\mathcal{O}\left(h^{-n+1-2 \rho}+h^{-n+(\kappa-1) \rho}\right)= \\
N^{n} \int_{\mathbb{T}^{n}} \frac{d \mathcal{L}(\rho)}{f(\rho)}++\mathcal{O}\left(N^{n-1+2 \rho}+N^{n-(\kappa-1) \rho}\right) .
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Summing up over $\gamma$ 's covering $\partial \Omega$ and putting together all the error terms we get, for $p>p(n)$,

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\mathbb{E}_{\omega}\left(\left|\operatorname{Spec}\left(f_{N}+N^{-p} R_{N}(\omega)\right) \cap \Omega\right|\right)=
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$$
=N^{n} \operatorname{vol}_{\mathbb{T}^{n}}\left(f^{-1}(\Omega)\right)+o\left(N^{n}\right)
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