

Escape from a Circle and
the Riemann Hypothesis

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Dynamical Systems

$M :=$ phase space

$$S^t: M \rightarrow M$$

$M \supset H :=$ "hole" (measurable subset)

disappears at the moment $t \geq 0$

H and $S^z \not\subset H$ for $0 \leq z < t$

any moment of time t

realize measure on the

of surviving (non-escaping)

μ_t

M_t

M_t converges as $t \rightarrow \infty$?

New idea: Make several holes and compare the total escape rate with the sum of escape rates through individual holes.

This information may shed some light on the dynamics of a closed (when all holes are "patched")

the zeta-function 1859

$$\zeta(s) = 1 + \frac{1}{2^s} + \frac{1}{3^s} + \dots = \sum_{n=1}^{\infty} \frac{1}{n^s}$$

complex number

$\zeta(s) = 1 + \frac{1}{2^s} + \frac{1}{3^s} + \dots$

$\zeta(s) = \prod_p \left(1 + \frac{1}{p^s} + \frac{1}{p^{2s}} + \dots \right)$

Prime Number Theorem
de la Vallée-Poussin conjecture

$$\#\{\text{primes less than } x\} \sim \int_2^x \frac{dt}{\log t}$$

de Hadamard

de la Vallée-Poussin

Riemann's functional equation

$$\zeta(s) := \frac{1}{2} s(s-1) \pi^{-\frac{s}{2}} \Gamma\left(\frac{s}{2}\right) \zeta(s) = \zeta(1-s)$$

Euler product \Rightarrow no zeros of $\zeta(s)$
with $\operatorname{Re} s > 1$

Funct-eq \Rightarrow no zeros of $\zeta(s)$
with $\operatorname{Re} s < 0$.

Farey numbers

rational numbers with denominators

at most Q arranged in ascending order Δ

$Q = 7$	0	$\frac{1}{7}$	$\frac{1}{6}$	$\frac{1}{5}$	$\frac{1}{4}$	$\frac{1}{3}$	$\frac{2}{5}$	$\frac{1}{2}$	$\frac{3}{5}$	$\frac{2}{3}$	$\frac{4}{5}$	$\frac{5}{6}$	$\frac{6}{7}$	1
$Q = 7$	0	$\frac{1}{4}$	$\frac{1}{3}$	$\frac{1}{2}$	$\frac{2}{3}$	$\frac{3}{4}$	$\frac{4}{5}$	$\frac{5}{6}$	$\frac{6}{7}$	$\frac{1}{2}$	$\frac{3}{4}$	$\frac{4}{5}$	$\frac{5}{6}$	$\frac{6}{7}$

$$\text{Card}(F_Q) = N(Q)$$

France (1924)

$$\text{RH} \Leftrightarrow \sum_{d=1}^Q \left| \frac{1}{d} - \frac{N(Q)}{d} \right| = O(Q^{1/2+\epsilon})$$

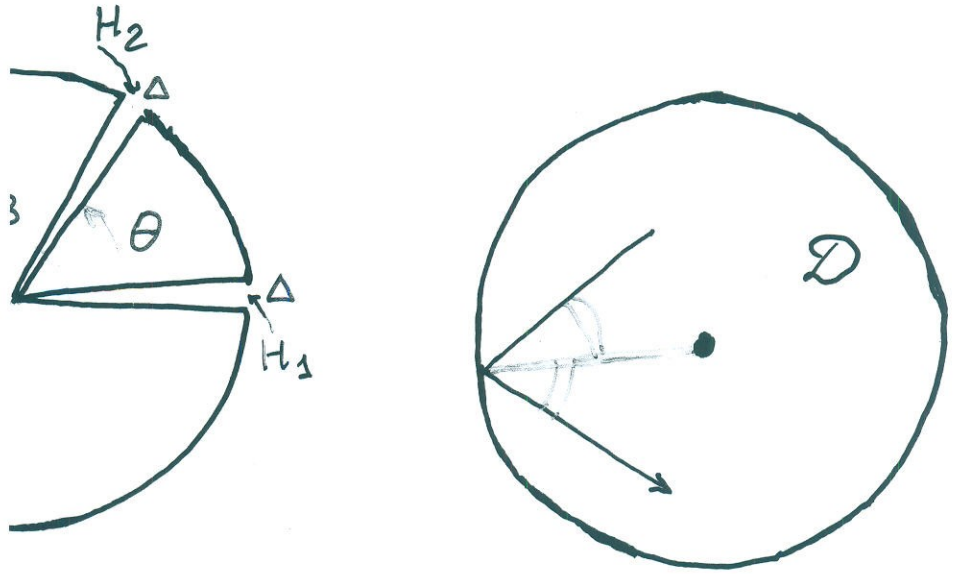
$$\text{RH} \Leftrightarrow \sum_{d=1}^Q \frac{1}{d} - \frac{N(Q)}{d} = O(Q^{-1+\epsilon})$$

Lagararias (2002)

$$\sigma(n) := \text{sum of positive divisors of } n$$

$$\text{RH} \Leftrightarrow \sigma(n) \leq H_n + \exp(H_n) \log H_n$$

$$H_n = 1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n}$$



1 elastic collisions from
the boundary
 $-\infty < t < \infty$, billiard flow

volume in the phase space \mathcal{M}
served under the dynamics

iard map $T: \mathcal{M} \rightarrow \mathcal{M}$

$(\beta, \psi): -\pi < \beta \leq \pi, -\frac{\pi}{2} \leq \psi \leq \frac{\pi}{2}$

$\mathcal{M} = \{ \dots \}$

$$M \rightarrow \partial D$$

$$(\beta, \psi) = \beta, (\beta, \psi) \in M$$

of billiard in a circle are

$$\underline{c} \text{ if } \psi = \frac{\pi}{2} - \frac{p}{q} \pi$$

are dense if ψ is incommensurable
with π

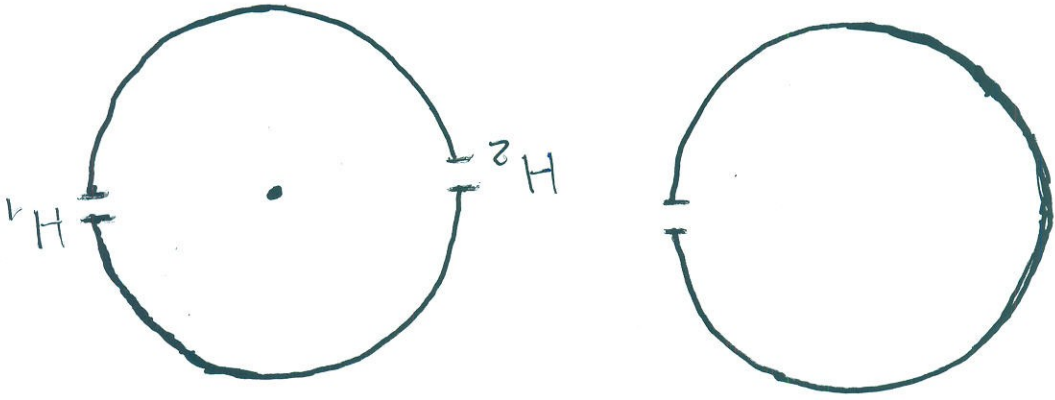
? y orbits that never escape

? periodic orbits that never hit
 $H_1 \cup H_2$

$(\beta, \psi): \beta \in H_i, i=1,2, \text{proj } \hat{H}_i = H_i$

$$(\beta_0, \psi_0) \in M$$

... .. 0 ... 00 1 ...



$A \delta > 0$

$$RH \Leftrightarrow \lim_{\Delta \rightarrow 0} \lim_{t \rightarrow \infty} \delta^{-1/2} t [P_1(t) - 2P_2(t)] = 0$$

$P_2(t) :=$ pr-ty of not escaping the
time t when $\theta = \pi$
two opposite holes

$P_1(t) :=$ pr-ty of not escaping
time t when $\theta = 0$
one hole

$0 < \theta < 2\pi, \Delta > 0$ at the boundary ∂D .

$H_1 = \{\beta, 0 < \beta < \Delta\}, H_2 = \{\beta : \theta < \beta < \theta + \Delta\}$

Two (possibly overlapping) holes

Prob-ty of not escaping till time t .

$$\Psi_{m,n} = \frac{\pi}{2} - \frac{m}{h}\pi, \quad m < h, (m,h)=1, n < \left\lceil \frac{2\pi}{\Delta} \right\rceil.$$

Clearly $N_t \subset M \setminus \bigcup_{k=0}^{h-1} T^{-k}(\hat{H}_1 \cup \hat{H}_2)$

$$\text{if } t > 2 \left\lceil \frac{2\pi}{\Delta} \right\rceil$$

In view of Lemmas: $\Psi = \Psi_{m,n} + \eta$, $|\eta| < \frac{\Delta}{2}$

\mathcal{N}_t

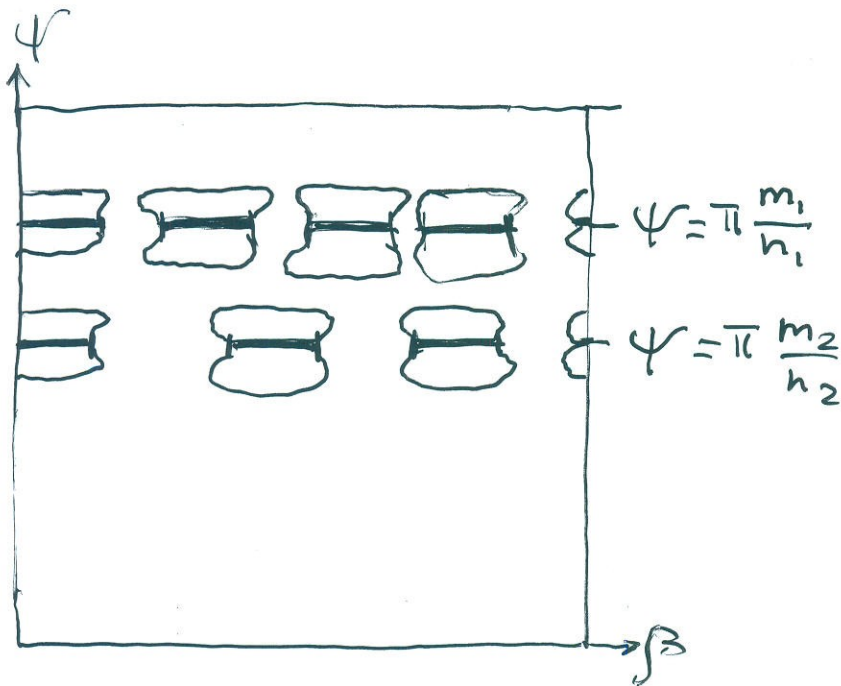
re of the set of orbits not escaping in time t


(β, ψ') and $x'' = (\beta, \psi'')$ be points of
ever escaping periodic orbits with
lengths n' and n'' respectively. Then
 x' and x'' belong to different connected
components of the set \mathcal{N}_t if

$$(n' + n'' - 1) \max(\cos \psi', \cos \psi'')$$

is greater than one. For any nonempty connected component
 $\forall t > 0$ contain a segment
 $\{x : \beta_1 \leq \beta \leq \beta_2, \psi = \psi_0\}$ consisting
of ever escaping periodic orbits.

For sufficiently large t \mathcal{N}_t can
be decomposed into the union of
connected components



 - connected components of the set N_t of orbits which do not escape till time t .

 - points which never escape

$$N^z = \bigcup_{m < n} \dot{U} N^z$$

$$m < n, \quad (m, n) = 1, \quad h < [2\pi/\Delta]$$

$$\mu(N^z) = \sum_{m < n} \sum_{k=0}^{n-1} \left(\int_{\theta^+}^{\theta^-} d\beta \int_{r_+}^{r_-} \sin(\psi_{m,h} + \gamma) d\gamma + \int_{\theta^+}^{\theta^-} d\beta \int_{r_+}^{r_-} \sin(\psi_{m,h} + \gamma) d\gamma \right)$$

$$+ \int_{\theta^+}^{\theta^-} d\beta \int_{r_+}^{r_-} \sin(\psi_{m,h} + \gamma) d\gamma$$

Orbit of $(\beta, \psi_{m,h} + \gamma)$ escapes not later than

at time t if \exists integer $r, 0 \leq r < \left\lfloor \frac{2\pi \sin(\frac{h}{m\pi} \gamma)}{t} \right\rfloor$

that $\text{proj } T^r(\beta, \psi) \in H_1 \cup H_2$

$$\mu(N^z) \sim \frac{1}{t} \sum_{m < n} \frac{4\pi}{n} \left[g(\theta^+ - \Delta) + g(\theta^+ - \Delta) \right] \sin \frac{h}{2m\pi}$$

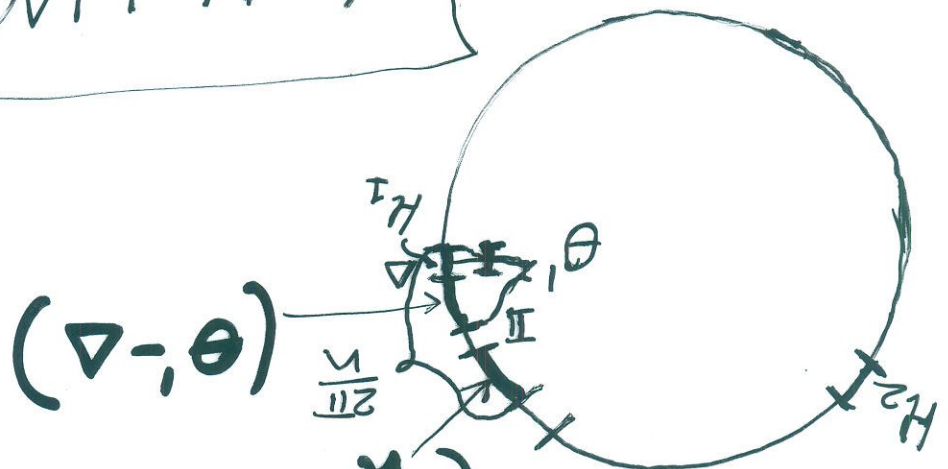
$$g(x) = \begin{cases} x^2, & x > 0 \\ 0, & \text{otherwise} \end{cases}$$

$$M^z = U \cup \bigcup_{m \leq n} \phi_{m,n}^{-1} P$$

$$(m, n) = \Delta$$

$$n < \lfloor \frac{\Delta}{2\pi} \rfloor$$

Farey Numbers

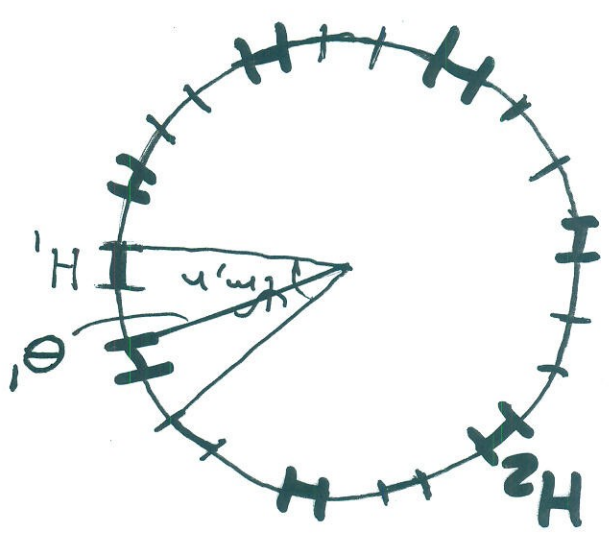
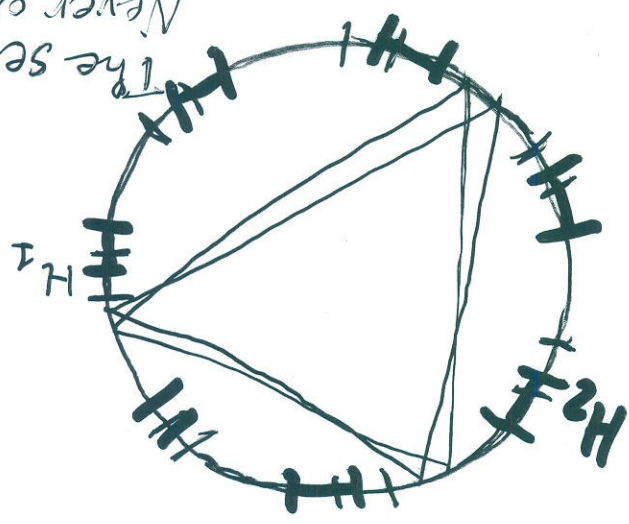


$$(\theta' - \Delta)$$

$$(\frac{n}{2\pi} - \theta' - \Delta)$$

$$\theta' = \theta \pmod{\frac{n}{2\pi}}$$

The set of
 Never escaping
 orbits consists
 of continuous
 families of
 periodic orbits



Th

$$P_{\infty}(\theta, \Delta) = \lim_{t \rightarrow \infty} t \mu(N_t) = \\ = \frac{1}{8\pi} \sum_{n=1}^{\lfloor \frac{2\pi}{\Delta} \rfloor} n (\phi(n) - \mu(n)) \left[g\left(\frac{2\pi}{n} - \theta' - \Delta\right) + g(\theta' - \Delta) \right]$$

$\phi(n) :=$ Euler f - n

of integers $0 < m \leq n$ with $\gcd(m, n) = 1$

$\mu(n) :=$ Möbius f - n

$\mu(1) = 1$, $\mu(p) = -1$ for primes p

Limit of small holes $\Delta \rightarrow 0$

$$P_\infty(\theta, \Delta) = \lim_{t \rightarrow \infty} t \mu(N_t)$$

Mellin transform

$$\tilde{P}_\theta(s) = \int_0^\infty P_\infty(\theta, \Delta) \Delta^{s-1} d\Delta$$

exists if $\int_0^\infty |P_\infty(\theta, \Delta)| \Delta^{k-1} d\Delta$ for some $k > 0$

$$P_\infty(\theta, \Delta) = 0 \text{ if } \Delta > \pi$$

$$\chi(n) = 0 \text{ if } (n, q) > 1.$$

roots of unity $\chi(n) \chi(n) = \chi(n^2)$

Characters in this case are complex

$$\chi(n), (n, q) = 1$$

\Rightarrow it has $\phi(q)$ irreducible represent-ns

Order of this group equals $\phi(q)$

form an abelian group (finite)

Conjugacy classes mod q coprime to q

to modulus q are q -periodic multiplicative

Dirichlet's characters $\chi(n)$

$$\sum_{n \equiv a' \pmod{q'}} \frac{\phi(bn') - \mu(bn')}{(bn')^{s+1}}$$

divide by $b = (a, q) - \gcd$

Consider $\sum_{n \equiv a \pmod{q}} \frac{\phi(n) - \mu(n)}{n^{s+1}}$

Let $a > 0$ is an integer

$$n' = n/b, a' = a/b,$$

$$q' = q/b,$$

$$\text{where } (a', q') = 1$$

Orthogonality relations

$$\frac{1}{\phi(q)} \sum_{\chi} \bar{\chi}(a) \chi(n) = \delta_{a,n}$$

$$\delta_{a,n} = \begin{cases} 1, & \text{if } a \equiv n \pmod{q} \\ 0, & \text{otherwise} \end{cases}$$

Inserting

$$\sum_{n \equiv a \pmod{q}} \frac{\phi(n) - \mu(n)}{n^{s+1}} = \frac{1}{\phi(q)} \sum_{\chi} \bar{\chi}(a) \sum_{n'=1}^{\infty} \chi(n') \frac{\phi(bn') - \mu(bn')}{(bn')^{s+1}}$$

Decompose into prime factors: $n' = \prod_p p^{\alpha_p}$
 $\Rightarrow \chi(n') = \prod_p \chi(p)^{\alpha_p}$

Furthermore

$$\mu(bn') = \begin{cases} \mu(b) \prod_p (-1)^{\alpha_p}, & \text{if } bn' \text{ is square free} \\ 0, & \text{otherwise} \end{cases}$$

$$\phi(bn') = \phi(b) \prod_{p|n', p|b} (1 - p^{-1})$$

$$\alpha_p = 0 \text{ if } p|b$$

$$= \prod_p (1 - p^{-s-1}) = (\zeta(s+1))^{-1}$$

ius transform

$$\frac{\zeta(s)}{s+1} = (\zeta(s+1))^{-1} \sum_{n=1}^{\infty} \frac{1}{n^s} = \frac{\zeta(s)}{\zeta(s+1)}$$

e

$$\frac{\zeta(s) - \mu(s)}{s+1} = \frac{\zeta(s) - 1}{\zeta(s+1)}$$

usly

$$\frac{\zeta(s) (\phi(s) - \mu(s))}{n^{s+1}} = \frac{L(s, \chi) - 1}{L(s+1, \chi)}$$

$$= \sum_{n=1}^{\infty} \frac{\chi(n)}{n^s} = \prod_p \left(1 - \frac{\chi(p)}{p^s}\right)^{-1}$$

et L-function

$$\sum \frac{\phi(n) - \mu(n)}{n^{s+1}} =$$

If $q' = 1 \Rightarrow L(s, \chi)$ reduces to $\zeta(s)$

$\forall q' \exists$ trivial character: $\chi(a') = 1$
 $\forall a', (a', q') = 1$

$$\Rightarrow L(s, 1) = \zeta(s) \prod_{p|q'} (1 - p^{-s})$$

$$\tilde{P}_{r/q}(s) = \frac{(2\pi)^{s+1}}{2s(s+1)(s+2)} \sum_{a=1}^q \frac{(1 - \{\frac{ar}{q}\})^{s+2} + \{\frac{ar}{q}\}^{s+2}}{b^{s+1} \phi(q')} \times$$

$$\times \sum_{\chi} \frac{\chi(a') (\phi(b) L(s, \chi) - \mu(b))}{\chi L(s+1, \chi) \prod_{p|b} (1 - \chi(p) p^{-s-1})} \quad (*)$$

where $b = (a, q)$, $a' = a/b$, $q' = q/b$
 (characters are taken mod q')

In (*) odd characters ($\chi(-1) = -1$) and their L-functions cancel

$\tilde{P}_{r/q}(s)$ has poles at $s=0, s=-1, s=-2$, at zeros of $L(s+1, \chi)$ and at poles of $L(s, \chi)$
 $L(s+1, \chi)$ with even χ has trivial zeros at $s = -(2m+1)$, $m=1, 2, \dots$

All other (nontrivial) zeros of $L(s+1, \chi)$ have $\text{Re } s = -1/2$ assuming extended RH

$$P_{\infty}(\theta, \Delta) = \frac{1}{2\pi i} \int_{C-i\infty}^{C+i\infty} \frac{ds \Delta^{-s} (2\pi)^{s+1}}{2s(s+1)(s+2)} \sum_{n=1}^{\infty} \frac{\phi(n) - \mu(n)}{n^{s+1}} \times$$

//

$$\lim_{t \rightarrow \infty} t \mu(N_t) \times \left[\left(1 - \left\{\frac{n\theta}{2\pi}\right\}\right)^{s+2} + \left\{\frac{n\theta}{2\pi}\right\}^{s+2} \right]$$

Rational angles between holes

$$\theta = 2\pi \frac{r}{q}, (r, q) = 1$$

Single hole when $r=0, q=1$.

q	$\tilde{P}(s)$
1	$\frac{(2\pi)^{s+1}(\zeta(s) - 1)}{2s(s+1)(s+2)\zeta(s+1)}$
2	$\frac{\pi^{s+1}\zeta(s)}{s(s+1)(s+2)\zeta(s+1)}$
3	$\frac{(2\pi/3)^{s+1}(3^s(7\zeta(s) + 2^{s+2}(\zeta(s) - 1) + 2) - \zeta(s)(2^{s+2} + 1))}{2s(s+1)(s+2)(3^{s+1} - 1)\zeta(s+1)}$
4	$\frac{(\pi/2)^{s+1}(2^s(13\zeta(s) + 3^{s+2}(\zeta(s) - 1) + 3) - \zeta(s)(3^{s+2} + 5))}{4s(s+1)(s+2)(2^{s+1} - 1)\zeta(s+1)}$
6	$\frac{[(\pi/3)^{s+1}(6^s + 8 \cdot 12^s - 25 \cdot 30^s + (1 - 3 \cdot 2^s - 13 \cdot 3^s - 8 \cdot 4^s + 25 \cdot 5^s + 27 \cdot 6^s - 25 \cdot 10^s + 8 \cdot 12^s - 25 \cdot 15^s + 25 \cdot 30^s)\zeta(s))] \times [2s(s+1)(s+2)(2^{s+1} - 1)(3^{s+1} - 1)\zeta(s+1)]^{-1}}$

Table 1. The function $\tilde{P}_{r/q}(s)$ (Eq. (30)) for $q = 1, 2, 3, 4, 6$ and $r = 1$.

q	s			
	1	-1	-2	-3
1	2	$-\frac{13}{12}$	$\frac{3}{2\pi}$	$\frac{119}{5760\pi^2\zeta'(-2)}$
2	1	$-\frac{1}{6}$	0	$\frac{1}{720\pi^2\zeta'(-2)}$
3	1	$-\frac{1}{4} - \frac{5 \ln 2}{9 \ln 3}$	$\frac{3}{4\pi}$	$\frac{49}{5120\pi^2\zeta'(-2)}$
4	1	$-\frac{1}{3} - \frac{11 \ln 3}{16 \ln 2}$	$\frac{3}{\pi}$	$\frac{109}{1620\pi^2\zeta'(-2)}$
6	1	$\frac{[5 \ln 5(10 \ln 3 - 7 \ln 5) + \ln 2(55 \ln 5 - 76 \ln 3) + (10 \ln 5 - 8 \ln 2)(7 \ln \Delta + 12\zeta'(-1))]}{\times [72 \ln 2 \ln 3]^{-1}}$	$-\frac{3}{2\pi}$	$-\frac{79}{6400\pi^2\zeta'(-2)}$

Table 2. Some residues of $\tilde{P}_{r/q}(s)\Delta^{-s}$ given in table 1 divided by the factor Δ^{-s} . The $\ln \Delta$ appears for $q = 6$ due to a double pole at $s = -1$. There are also poles for further negative odd s , and along the critical line $\text{Re } s = -1/2$.

The simplest placements of two holes

$$\phi(rq) \leq 2 \Rightarrow q = 1, 2, 3, 4 \text{ and } 6$$

Th. Consider a billiard in the unit circle with two holes $[0, \Delta]$ and $[2\pi \frac{r}{q}, 2\pi \frac{r}{q} + \Delta]$, where $q = 1, 2, 3, 4$ and 6 , $0 < r < q$ are integers, $(r, q) = 1$.

If $t > f(t) \Delta^{-1}$, where $f(t) > 0$ and $\lim_{t \rightarrow \infty} f(t) = \infty$ then

$$P_{\infty} \left(\frac{r}{q}, \Delta \right) = \lim_{t \rightarrow \infty} M(N_t) = \sum_k \operatorname{Res}_{s=s_k} \widehat{P}_{r/q}(s) \Delta^{-s}$$

$$\frac{\zeta(s)}{\zeta(s+1)} = \frac{-s}{2} \frac{\sin \frac{\pi s}{2}}{\sin \frac{\pi(s+1)}{2}} \frac{\zeta(1-s)}{\zeta(s)}$$

Assume that RH holds

• each int. ϵ $[\tau, \tau+1]$ contains t such that

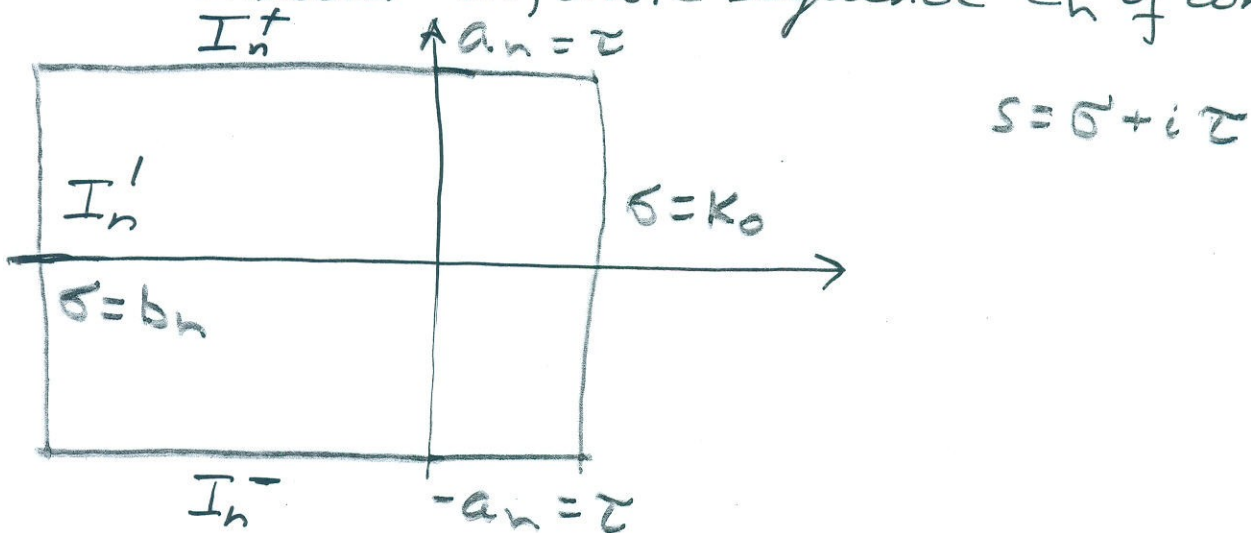
$$|\zeta(\frac{1}{2} + it)| > \exp\left(-A \frac{\ln \tau \ln \ln \tau}{\ln \tau}\right)$$

of zeros in $\{0 < \sigma < 1, 0 < t < T\}$
 $\zeta(\sigma + it)$

$$N(T) = \frac{T}{2\pi} \ln \frac{T}{2\pi} + o(T \ln T)$$

If a critical zero at $\frac{1}{2} + it$ has $\rho_{s, \frac{1}{2} + it} = s(t) - 1$

Consider infinite sequence C_n of contours



L. \exists infinite sequence of contours C_n

with $a_n \xrightarrow[n \rightarrow \infty]{} \infty$, $b_n \xrightarrow[n \rightarrow \infty]{} \infty$

such that $\lim_{n \rightarrow \infty} \int_{I_n^+ \cup I_n^- \cup I_n'} \tilde{P}_{r/q}(s) \Delta^{-s} ds = 0$

for any entry in the Table 1

(i.e. for $q = 1, 2, 3, 4, 6$)

L. Let $q = 1, 2, 3, 4$ or 6 then

$$\sum_j \operatorname{Res}_{s=s_j} (\tilde{P}_{r/q}(s) \Delta^{-s}) < C \Delta \ln \Delta,$$

where $C > 0$ is a const, $s_j = -1, -2$ and all trivial zeros of $\zeta(s+1)$ (odd integers $m \leq -3$)

L. Assume that RH is correct. Let $q = 1, 2, 3, 4$ or 6

then $\forall \alpha > 0$ $C_1 \Delta^{1/2} < \sum_j \operatorname{Res}_{s=\frac{1}{2} + i\tau_j} (\tilde{P}_{r/q}(s) \Delta^{-s}) < C_2 \Delta^{1/2 - \alpha}$

$(r, q) = 1$.

For irrational (w.r. to π) angles θ
 between the holes our analysis breaks down
 (poles on the critical line become dense,
 blocking analytic continuation?)

If θ is irrational \Rightarrow fractional parts are
 assumption \nearrow uniformly distributed

Leading order behavior ("mean field" $\langle \cdot \rangle$)

$$\langle g\left(\frac{2\pi}{n} - \theta' - \Delta\right) + g(\theta' - \Delta) \rangle =$$

$$= \frac{n}{2\pi} \int_0^{\frac{2\pi}{n}} \left[g\left(\frac{2\pi}{n} - \theta' - \Delta\right) + g(\theta' - \Delta) \right] d\theta' = \frac{n}{3\pi} \left(\frac{2\pi}{n} - \Delta\right)^3$$

$$\langle \phi(n) \rangle = 6n/\pi^2, \quad \langle \mu(n) \rangle = 0$$

$$t P(t) \approx \frac{1}{24\pi^2} \int_0^{\frac{2\pi}{\Delta}} \frac{6n}{n^2} \frac{6n}{\pi^2} \left(\frac{2\pi}{n} - \Delta\right)^3 dn = \frac{1}{\Delta}$$

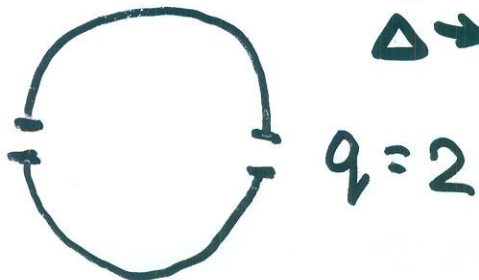
as required

Th. Consider an open circular billiard with one hole (i.e. with two holes of the same length Δ placed on top of each other). Let $P_1(t, \Delta)$ denotes prob-ty that particle will not escape till time t . Then

$$\forall \alpha > 0 \quad \text{RH} \Leftrightarrow \lim_{\Delta \rightarrow 0} \lim_{t \rightarrow \infty} \Delta^{\alpha - 1/2} t [P_1(t, \Delta) - \frac{2}{\Delta}] = 0$$

Th. Consider an open circular billiard with q holes of the same length Δ with the centers placed at the vertices of a right convex q -angle. Let $P_q(t, \Delta)$ is pr-ty that the particle will not escape through this system of q (different) holes and $P_1^{(q)}(t, \Delta) :=$ pr-ty that particle will not escape till time t when all q holes are placed on top of each other. Then

$$\forall \alpha > 0 \quad \text{RH} \Leftrightarrow \lim_{\Delta \rightarrow 0} \lim_{t \rightarrow \infty} \Delta^{\alpha - 1/2} t [P_1^{(q)}(t, \Delta) - q P_q(t, \Delta)] = 0$$



structure

proving all rational

$$\theta = \frac{\pi}{2} - \pi \frac{m}{n} \text{ one gets}$$

not statements

extended RH,

Dirichlet's L-functions.

→ the term

generalized RH

general L-functions
number fields, elliptic curves...

generalized RH equivalent

Summary

By Drilling holes in the phase space of dynamical systems one can obtain (at least sometimes) uninteresting and useful information about its dynamics.