

The Asymptotic Hadamard Conjecture

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Co-authors: Jason Gao, Catherine Greenhill, Brendan
McKay, Bob Robinson

Host institution: Australia National University

Authors: Warwick de Launey & David A. Levin
(hopefully they are future co-authors)

NSA Mathematical Sciences Program

Main Definitions

An $n \times t$ matrix over $\{\pm 1\}$ is a partial Hadamard matrix provided the rows are pairwise orthogonal.

Definition: $H_{nt} :=$ the # of $n \times t$ partial Hadamard matrices

Example. One of the matrices counted by H_{58} :

$$\begin{array}{cccccccc} + & + & + & + & + & + & + & + \\ + & + & + & + & - & - & - & - \\ + & + & - & - & + & + & - & - \\ + & - & + & - & + & - & + & - \\ - & - & + & + & + & + & - & - \end{array}$$

Example illustrates: $n \geq 3 \text{ \& } H_{nt} \neq 0 \implies 4|t$

The Problem

Find an asymptotic formula for H_{nt} valid certain infinite sequences of pairs (n, t) .

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Theorem (de Launey & Levin, 2010) Let (n, t) be an infinite sequence of pairs satisfying $4|t$ and $t \geq n^{12+\epsilon}$. Then along this sequence

$$H_{nt} \sim \frac{2^{nt+(n-1)^2}}{(2\pi t)^{d/2}}, \quad d = \binom{n}{2}.$$

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A Fourier-analytic approach to counting partial Hadamard matrices

Cryptography and Communications 2(2010) pp 307–334.

The Hadamard Conjecture

The HADAMARD CONJECTURE states that there exist square Hadamard matrices of size $n \times n$ for $n \in \{1, 2, 4, 8, 12, 16, 20, \dots\}$.

Various constructions have been found

$n = 668$ is the first undecided value

$n = 428$ was decided in 2004

Outline

Circle Method Estimates

Short digression: Latin rectangles

The de Launey - Levin Theorem

An extension

The Circle Method

$$a_n = [z^n]f(z)$$

$$= \frac{1}{2\pi i} \oint_{|z|=r} \frac{f(z)}{z^{n+1}} dz$$

$$= \frac{1}{2\pi r^n} \int_{-\pi}^{+\pi} \frac{f(re^{i\theta})}{e^{ni\theta}} d\theta$$

$$= \frac{1}{2\pi r^n} \left[\int_{-\delta}^{+\delta} \cdots + \int_{\delta \leq |\theta| \leq \pi} \cdots \right]$$

Example 1: Stirling's Formula

$$\frac{1}{n!} = [z^n]e^z = \frac{1}{2\pi i} \oint_{|z|=r} \frac{\exp(z)}{z^{n+1}} dz = \frac{1}{2\pi} \int_{-\pi}^{+\pi} \frac{\exp(re^{i\theta})}{r^n e^{ni\theta}} d\theta$$

$$\begin{aligned} &= \frac{e^r}{2\pi r^n} \left[\int_{-\delta}^{+\delta} \exp((r-n)i\theta - (1/2)r\theta^2 + O(r|\theta|^3)) d\theta \right. \\ &\quad \left. + O(1) \int_{\delta \leq |\theta| \leq \pi} \exp(-cr\theta^2) d\theta \right] \end{aligned}$$

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$$|\exp(re^{i\theta})| = \exp(r \cos \theta) = e^r \exp(-r(1-\cos \theta)) \leq e^r \exp(-cr\theta^2)$$

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$$r = n \quad r\delta^2 \rightarrow \infty \quad r\delta^3 \rightarrow 0$$

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W. K. Hayman

A generalisation of Stirling's formula

Journal für die reine und angewandte Mathematik
vol 196 (1956) 67–95.

Hayman's method can be used to prove

$$p(n) = \frac{1}{4n\sqrt{3}} \exp \left(Cn^{1/2} - \left(\frac{C}{48} + \frac{1}{C} \right) n^{-1/2} + \dots \right)$$

$$(C = \pi\sqrt{2/3})$$

Example 2: Binary Matrices

Let $\mathbf{s} = s_1, s_2, \dots, s_m$, $\mathbf{t} = t_1, t_2, \dots, t_n$ be integer sequences.

Assume $\sum s_j = \sum t_k$.

Let $B(m, n; \mathbf{s}, \mathbf{t})$ be the number of $m \times n$ matrices over $\{0, 1\}$ with row sums \mathbf{s} and column sums are \mathbf{t} .

Then

$$B(m, n; \mathbf{s}, \mathbf{t}) = [x_1^{s_1} \cdots x_m^{s_m} y_1^{t_1} \cdots y_n^{t_n}] \prod_{\substack{1 \leq j \leq m \\ 1 \leq k \leq n}} (1 + x_j y_k)$$

Example 2: Binary Matrices

Let $s = s_1, s_2, \dots, s_m$, $t = t_1, t_2, \dots, t_n$ be integer sequences.

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Then

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The Integral

$$x_j = q_j e^{i\theta_j} \quad y_k = r_k e^{i\phi_k}$$

$$1 + x_j y_k = (1 + q_j r_k) \left(1 + \frac{q_j r_k}{1 + q_j r_k} (e^{i(\theta_j + \phi_k)} - 1) \right)$$

$$\begin{aligned} B(m, n; \mathbf{s}, \mathbf{t}) &= \frac{\prod_{j=1}^m \prod_{k=1}^n (1 + q_j r_k)}{(2\pi)^{m+n} \prod_{j=1}^m q_j^{s_j} \prod_{k=1}^n r_k^{t_k}} \\ &\times \int_{-\pi}^{\pi} \cdots \int_{-\pi}^{\pi} \frac{\prod_{j=1}^m \prod_{k=1}^n (1 + \lambda_{jk} (e^{i(\theta_j + \phi_k)} - 1))}{\exp(i \sum_{j=1}^m s_j \theta_j + i \sum_{k=1}^n t_k \phi_k)} d\theta d\phi \end{aligned}$$

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$$\lambda_{jk} = \frac{q_j r_k}{1 + q_j r_k}$$

The Integrand

$$\frac{\prod_{j=1}^m \prod_{k=1}^n (1 + \lambda_{jk} (e^{i(\theta_j + \phi_k)} - 1))}{\exp(i \sum_{j=1}^m s_j \theta_j + i \sum_{k=1}^n t_k \phi_k)}$$

Get $m + n$ saddlepoint equations

The Integrand

$$\frac{\prod_{j=1}^m \prod_{k=1}^n (1 + \lambda_{jk} (e^{i(\theta_j + \phi_k)} - 1))}{\exp(i \sum_{j=1}^m s_j \theta_j + i \sum_{k=1}^n t_k \phi_k)}$$

Get $m + n$ saddlepoint equations

$$\sum_{k=1}^n \lambda_{jk} = s_j$$

The Integrand

$$\frac{\prod_{j=1}^m \prod_{k=1}^n (1 + \lambda_{jk} (e^{i(\theta_j + \phi_k)} - 1))}{\exp(i \sum_{j=1}^m s_j \theta_j + i \sum_{k=1}^n t_k \phi_k)}$$

Get $m + n$ saddlepoint equations

$$\sum_{k=1}^n \frac{q_j r_k}{1 + q_j r_k} = s_j$$

The Integrand

$$\frac{\prod_{j=1}^m \prod_{k=1}^n (1 + \lambda_{jk} (e^{i(\theta_j + \phi_k)} - 1))}{\exp(i \sum_{j=1}^m s_j \theta_j + i \sum_{k=1}^n t_k \phi_k)}$$

Get $m + n$ saddlepoint equations

$$\sum_{j=1}^m \frac{q_j r_k}{1 + q_j r_k} = t_k$$

Comparison of the Two Examples

	$1/n!$	$B(m, n; \mathbf{s}, \mathbf{t})$
	FirstExample	SecondExample
=====	=====	=====
primary \int	$\exp(-(1/2)B\theta^2)$	diagonalize quad. form
beyond quadratic	$O(\theta ^3)$	$c_{jkl}\theta_j\theta_k\phi_\ell + d_{jk}\theta_j^2\phi_k$
		$+ \dots + O((\dots)^5)$
secondary \int	$\delta \leq \theta \leq \pi$	complicated

Consequence

$$B(m, n; \mathbf{s}, \mathbf{t}) = \frac{\prod_j \binom{n}{s_j} \prod_k \binom{m}{t_k}}{\binom{mn}{\lambda mn}}$$
$$\times \exp \left(-\frac{1}{2} \left(1 - \frac{R}{2Amn} \right) \left(1 - \frac{C}{2Amn} \right) + o(1) \right)$$

Consequence

$$B(m, n; \mathbf{s}, \mathbf{t}) = \frac{\prod_j \binom{n}{s_j} \prod_k \binom{m}{t_k}}{\binom{mn}{\lambda mn}}$$
$$\times \exp \left(-\frac{1}{2} \left(1 - \frac{R}{2Amn} \right) \left(1 - \frac{C}{2Amn} \right) + o(1) \right)$$

$$A = (1/2)\lambda(1 - \lambda), \quad \lambda = \text{density}$$

$$R = \sum_{j=1}^m (s_j - s)^2, \quad C = \sum_{k=1}^n (t_k - t)^2$$

References

Brendan McKay, Catherine Greenhill, & erc

Asymptotic enumeration of dense 0-1 matrices
with specified line sums

Journal of Combinatorial Theory, series A
vol 115 (2008) 32–66.

See also A. Barvinok & J.A. Hartigan arXiv:0910.2477
for treatment of non-negative integer matrices

Latin Rectangles

Another two-parameter asymptotic counting problem

How many $k \times n$ Latin rectangles are there ?

Erdos & Kaplansky 1946 $k = O(\log n)^{3/2-\epsilon}$

Yamamoto 1951 $k = o(n^{1/3})$

Stein 1978 $k = o(n^{1/2})$

Godsil & McKay 1990 $k = o(n^{6/7})$

$$(n!)^k \left(\frac{(n)_k}{n^k} \right)^n \left(1 - \frac{k}{n} \right)^{-n/2} e^{-k/2}$$

Main Symbols

n the height of the pHm

t the width

$d = \binom{n}{2}$ the dimension of an integral

δ defines primary/secondary regions.

y and $Z(y)$

Given vector y of height n

$$y = \begin{bmatrix} \vdots \\ y_j \\ \vdots \end{bmatrix} \in \{\pm 1\}^n,$$

define the vector of inner products, $Z(y)$, by

$$Z(y) = \begin{bmatrix} \vdots \\ y_j y_k \\ \vdots \end{bmatrix} \in \{\pm 1\}^d.$$

Example of $Z(y)$

+	+	+	+	-	-	-	-
+	+	-	-	+	+	-	-
+	-	+	-	+	-	+	-
-	-	+	+	+	+	-	-

\downarrow
 Z
 \downarrow

+	+	-	-	-	-	+	+
+	-	+	-	-	+	-	+
-	-	+	+	-	-	+	+
+	-	-	+	+	-	-	+
-	-	-	-	+	+	+	+
-	+	+	-	+	-	-	+

H_{nt} as a constant term

Define $M = M_n = \{Z(y) : y \in \{\pm 1\}^n\}; |M| = 2^{n-1}$

$$\begin{aligned} H_{nt} &= 2^t \times \#\{(\vec{m}_1, \dots, \vec{m}_t) : \vec{m}_k \in M \text{ \& } \sum_k \vec{m}_k = \vec{0}\} \\ &= 2^t \times [x_{12}^0 \cdots x_{n-1n}^0] \left(\sum_{\vec{m} \in M} \prod_{jk} x_{jk}^{m_{jk}} \right)^t \end{aligned}$$

Example of Previous Formula

$H_{38} = 2^8 \times$ the constant term in the expansion of

$$\left(uvw + \frac{v}{uw} + \frac{u}{vw} + \frac{w}{uv} \right)^8$$

corresponding to

$$y = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix}, \begin{bmatrix} 1 \\ -1 \\ -1 \end{bmatrix}$$

$$Z(y) = \begin{bmatrix} u \\ v \\ w \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \\ -1 \end{bmatrix}, \begin{bmatrix} 1 \\ -1 \\ -1 \end{bmatrix}, \begin{bmatrix} -1 \\ -1 \\ 1 \end{bmatrix}.$$

Constant Term as Integral

Let $x_{jk} = e^{i\lambda_{jk}}$ and define

$$\psi(\lambda) = \frac{1}{|M|} \sum_{\vec{m} \in M} e^{i\lambda \cdot \vec{m}}.$$

Then,

$$\begin{aligned} H_{nt} &= 2^t \times [x_{12}^0 \cdots x_{n-1n}^0] \left(\sum_{\vec{m} \in M} \prod_{jk} x_{jk}^{m_{jk}} \right)^t \\ &= \frac{2^{nt}}{(2\pi)^d} \times \int_{-\pi}^{+\pi} \cdots \int_{-\pi}^{+\pi} \psi(\lambda)^t d\lambda. \end{aligned}$$

Primary/Secondary

From now on, $4|t$.

$$H_{nt} = \frac{2^{nt}}{(2\pi)^d} \left[2^{(n-1)^2} \int_{B_\delta} \psi(\lambda)^t d\lambda + \int_{R_\delta} \psi(\lambda)^t d\lambda \right]$$

$$B_\delta = \{\lambda : |\lambda| \leq \delta\}$$

$$R_\delta = \text{the } R(\text{est}) \text{ of } [-\pi, +\pi]^d.$$

Why the factor $2^{(n-1)^2}$?

The Primary Region

$$\psi(\lambda) = \frac{1}{|M|} \sum_{\vec{m} \in M} e^{i\lambda \cdot \vec{m}}$$

Where does $|\psi(\lambda)| = 1$?

Start with $\lambda = \vec{0}$; place π in $2^{\binom{n}{2}}$ ways;
add $\pi/2$ in $2^{\binom{n-1}{2}}$ ways.

$$\binom{n}{2} + \binom{n-1}{2} = (n-1)^2$$

Without $4|t$, the factor $(1^t + (-1)^t + (i)^t + (-i)^t)$ vanishes.

Taylor Series for Primary

$$\psi(\lambda) = \frac{1}{|M|} \sum_{\vec{m} \in M} e^{i\lambda \cdot \vec{m}}$$

$$\psi(\lambda) = \sum_{G \in \mathcal{M}_{\text{even}}(n)} \prod_{jk} \frac{\lambda_{jk}^{\mu_{jk}(G)}}{\mu_{jk}(G)!},$$

$\mathcal{M}_{\text{even}}(n)$ equals even multigraphs on $[n] = \{1, 2, \dots, n\}$

Series is convergent for all λ , but we would like

$$\psi(\lambda) = \exp(\dots).$$

Primary Integral

Assuming $n\delta \rightarrow 0$,

$$\psi(\lambda)^t = \exp \left(-(t/2) \|\lambda\|^2 + O(tn^3\delta^3) \right)$$

Assuming $t\delta^2 \rightarrow \infty$,

$$\int_{-\delta}^{+\delta} \exp(-(t/2)x^2) = \sqrt{\frac{2\pi}{t}} \left(1 + O(e^{-t\delta^2/2}) \right).$$

Provided $tn^3\delta^3 \rightarrow 0$,

$$\int_{B_\delta} \psi(\lambda)^t = \left(\frac{2\pi}{t} \right)^{d/2} (1 + o(1)).$$

Secondary Integral

de Launey and Levin prove that for any k , $1 \leq k \leq n$,

$$|\psi(\lambda)|^2 \leq \frac{1}{2} + \frac{1}{2} \prod_{\substack{j=1 \\ j \neq k}}^n \cos 2\lambda_{jk}$$

This gives

$$\left| \int_{R_\delta} \psi(\lambda)^t \right| \leq (2\pi)^d e^{-ct\delta^2}$$

Combining the Two

$$H_{nt} = \frac{2^{nt}}{(2\pi)^d} \left[2^{(n-1)^2} \int_{B_\delta} \psi(\lambda)^t d\lambda + \int_{R_\delta} \psi(\lambda)^t d\lambda \right]$$

$$H_{nt} = \frac{2^{nt}}{(2\pi)^d} \left[2^{(n-1)^2} \left(\frac{2\pi}{t} \right)^{d/2} (1 + o(1)) + O(1)(2\pi)^d e^{-ct\delta^2} \right]$$

$$H_{nt} = 2^{nt} \left[2^{(n-1)^2} (2\pi t)^{-d/2} (1 + o(1)) + O(1) e^{-ct\delta^2} \right]$$

The assumptions: $t\delta^2 \rightarrow \infty$, $tn^3\delta^3 \rightarrow 0$.

Conditions on δ

$$H_{nt} = 2^{nt} \left[2^{(n-1)^2} (2\pi t)^{-d/2} (1 + o(1)) + O(1)e^{-ct\delta^2} \right]$$

We arrive at deLauney and Levin's formula,

$$H_{nt} \sim \frac{2^{nt+(n-1)^2}}{(2\pi t)^{d/2}},$$

obtained under assumption of $\delta > 0$ such that
 $tn^3\delta^3 \rightarrow 0$ and $t\delta^2 = \Omega(n^2 \log t)$.

Setting δ

$$H_{nt} \sim \frac{2^{nt+(n-1)^2}}{(2\pi t)^{d/2}},$$

Necessary conditions: $tn^3\delta^3 \rightarrow 0$ and $t\delta^2 = \Omega(n^2 \log t)$.

$$\delta = C \sqrt{\frac{n^2 \log t}{t}}$$

$$t\delta^2 = \Omega(n^2 \log t) \rightarrow \infty$$

$$tn^3\delta^3 = O(n^6 \log^{3/2}(t)/t^{1/2}) \rightarrow 0$$

Can do for $t \geq n^{12+\epsilon}$.

Revisiting Secondary \int

$$|\psi(\lambda)|^2 \leq \frac{1}{2} + \frac{1}{2} \prod_{\substack{j=1 \\ j \neq k}}^n \cos 2\lambda_{jk}$$

$$|\psi(\lambda)|^2 \leq e^{-c\delta^2}, \quad \lambda \in R_\delta$$

Worst case: $\delta \leq |\lambda_{jk}| \leq \pi$ for one pair jk

In fact: $\delta \leq |\lambda_{jk}| \leq \pi$ for $\leq cn^2$ pairs $jk \implies$ small measure

Leads to

$$\left| \int_{R_\delta} \psi(\lambda)^t d\lambda \right| \leq (2\pi)^d e^{-ctn\delta^2},$$

new factor of n in the exponent

Resetting δ

$$H_{nt} = 2^{nt} \left[\frac{2^{(n-1)^2}}{(2\pi t)^{d/2}} (1 + \dots) + O(e^{-ctn\delta^2}) \right]$$

For $tn\delta^2 = \Omega(n^2 \log t)$, secondary is negligible vs primary

$$\delta = C \sqrt{\frac{n \log t}{t}}$$

previously n^2 in the numerator

Back to Primary \int

We'll assume $t \geq n^{4+\epsilon}$. (More than needed for $n\delta = o(1)$.)

$$\psi(\lambda)^t = \exp \left(-(t/2) \| \lambda \|^2 - it \sum_{j < k < \ell} \lambda_{jk} \lambda_{j\ell} \lambda_{k\ell} + O(tn^2 \sum_{jk} \lambda_{jk}^4) \right)$$

Integrate one variable at a time, starting with $x \equiv \lambda_{12}$.

$$\int_{-\delta}^{+\delta} \exp(-(t/2)x^2 - itxB + O(tn^2x^4)) dx$$

$$B = \sum_{\ell=3}^n \lambda_{1\ell} \lambda_{2\ell} = O(n\delta^2) \rightarrow 0$$

Primary \int , continued

$$\int_{-\delta}^{+\delta} \exp\left(-(t/2)x^2 - itxB + O(tn^2x^4)\right) dx$$

Since $tn^2\delta^4 \approx n^4/t \rightarrow 0$,

$$\int_{-\delta}^{+\delta} \exp\left(-(t/2)x^2 - itxB\right) \left(1 + O(tn^2x^4)\right) dx$$

$$\int_{-\infty}^{+\infty} \exp\left(-(t/2)x^2 - itxB\right) \left(1 + O(tn^2x^4)\right) dx + O(e^{-ct\delta^2})$$

Complete Square

$$\int_{-\infty}^{+\infty} \exp(-(t/2)x^2 - itxB) \left(1 + O(tn^2x^4)\right) dx$$

$$e^{-tB^2/2} \int_{-\infty}^{+\infty} \exp(-(t/2)x^2) \left(1 + O(tn^2(x^4 + B^4))\right) dx$$

$$e^{-tB^2/2} \sqrt{\frac{2\pi}{t}} \left(1 + O(n^2/t) + O(tn^2B^4)\right)$$

Power-sum bounds for B^2, B^4

$$B = \sum_{\ell=3}^n \lambda_{1\ell} \lambda_{2\ell} \leq (1/2) \sum_{\ell=3}^n (\lambda_{1\ell}^2 + \lambda_{2\ell}^2)$$

$$B^2 = O(n) \sum_{\ell=3}^n (\lambda_{1\ell}^4 + \lambda_{2\ell}^4)$$

$$B^4 = O(n^3) \sum_{\ell=3}^n (\lambda_{1\ell}^8 + \lambda_{2\ell}^8)$$

Combining

Previous

$$e^{-tB^2/2} \sqrt{\frac{2\pi}{t}} \left(1 + O(n^2/t) + O(tn^2B^4)\right)$$

equals

$$\sqrt{\frac{2\pi}{t}} \exp\left(O(n^2/t) + O(tB^2) + O(tn^2B^4)\right)$$

Combining, continued

Previous:

$$\sqrt{\frac{2\pi}{t}} \exp(O(n^2/t) + O(tB^2) + O(tn^2B^4))$$

Thence, with the power-sum bounds for B^2, B^4

$$\begin{aligned} & \text{Primary } \int_{B_\delta} \cdots = \exp(O(n^2/t)) \sqrt{\frac{2\pi}{t}} \\ & \times \exp \left(O(tn) \sum_{\ell=3}^n (\lambda_{1\ell}^4 + \lambda_{2\ell}^4) + O(tn^5) \sum_{\ell=3}^n (\lambda_{1\ell}^8 + \lambda_{2\ell}^8) \right) \\ & \times \text{ integrand with remaining } d-1 \text{ variables} \end{aligned}$$

Later Variables

When integrating with respect to $x \equiv \lambda_{jk}$,

$$\int_{-\delta}^{+\delta} \exp \left(-(t/2)x^2 - itxB_{jk} + O(tn^2x^4) + O(tn^6x^8) \right) dx,$$

because $\lambda_{jk}^4, \lambda_{jk}^8$ terms were inserted $O(n)$ times.

Inductively, after τ variables,

$$\begin{aligned} \text{Primary } \int_{B_\delta} \cdots &= \exp \left(\tau O(n^2/t) + \tau O(n^6/t^3) \right) \left(\frac{2\pi}{t} \right)^{\tau/2} \\ &\times \exp \left(O(tn) \sum_{\ell=k+1}^n (\lambda_{j\ell}^4 + \lambda_{k\ell}^4) + O(tn^5) \sum_{\ell=k+1}^n (\lambda_{j\ell}^8 + \lambda_{k\ell}^8) \right) \\ &\times \text{integrand with remaining } d - \tau \text{ variables} \end{aligned}$$

Integration Complete

When $\tau = d$,

$$\text{Primary } \int_{B_\delta} \dots = \exp\left(dO(n^2/t) + dO(n^6/t^3)\right) \left(\frac{2\pi}{t}\right)^{d/2}$$

Since, $n^4/t, n^8/t^3 \rightarrow 0$, de Launey - Levin formula holds for $t \geq n^{4+\epsilon}$.

Challenge

Want $H_{nt} \sim \dots$ for t as small as can be

Would at least like to know the limits of “standard methods”

Current δ gives $n\delta = o(1)$ for $t \geq n^{3+\epsilon}$; then must integrate

$$\psi(\lambda)^t = \exp \left(-(t/2) \| \lambda \|^2 - it \sum_{j < k < \ell} \lambda_{jk} \lambda_{j\ell} \lambda_{k\ell} + \dots \right)$$

$$+ \dots + O(tn^4 \sum_{jk} \lambda_{jk}^6) \right)$$