



PROVING THETA FUNCTION BY USING INTEGRALS

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ABSTRACT

Let $f: \mathbb{R}^n \rightarrow \mathbb{R}$ be a positive definite quadratic form and let $y \in \mathbb{R}^n$ be point. We present a fully polynomial randomized approximation scheme (FPRAS) for computing $\sum_{x \in \mathbb{Z}^n} e^{-f(x)}$, provided the eigenvalues of f lie in the interval roughly between s and e^s and for computing $\sum_{x \in \mathbb{Z}^n} e^{-f(x-y)}$ provided the eigenvalues of f lie in the interval roughly between e^{-s} and s^{-1} for some $s \geq 3$. To compute the first sum, we represent it as the integral of an explicit log-concave function on \mathbb{R}^n , and to compute the second sum, we use the reciprocity relation for theta functions. Choosing $s \sim \log n$, we apply the results to test the existence of sufficiently many short integer vectors in a given subspace $L \subset \mathbb{R}^n$ or in the vicinity of L .

1.INTRODUCTION AND MAIN RESULTS:

(1.1) Theta function. Let $f: \mathbb{R}^n \rightarrow \mathbb{R}^+$ be a positive definite quadratic form, so

$$f(x) = (Bx, x) \quad \text{for } x \in \mathbb{R}^n,$$

where B is an $n \times n$ positive definite matrix and $h \cdot, \cdot i$ is the standard scalar product in \mathbb{R}^n . We consider the problem of efficient computing (approximating) the sum

$$(1.1.1) \quad \Theta(B) = \sum_{x \in \mathbb{Z}^n} e^{-f(x)} = \sum_{x \in \mathbb{Z}^n} e^{-(Bx, x)},$$

where $\mathbb{Z}^n \subset \mathbb{R}^n$ is the standard integer lattice. More generally, for a given point $y \in \mathbb{R}^n$, we want to efficiently compute (approximate) the sum

$$(1.1.2) \quad \Theta(B, y) = \sum_{x \in \mathbb{Z}^n} e^{-f(x, y)} = \sum_{x \in \mathbb{Z}^n} e^{-(B(x-y), x-y)},$$

Together with (1.1.1) and (1.1.2), we also compute the sum $\sum_{x \in \mathbb{Z}^n} e$

$$(1.1.3) \quad \sum_{x \in \mathbb{Z}^n} \exp \{-(Bx, x) + i(b, x)\},$$

where $b \in \mathbb{R}^n$ and $i^2 = -1$. Of course, the sums (1.1.1) – (1.1.3) are examples of the (multivariate) theta function, an immensely popular object, see, for example, [M07a], [M07b] and [M07c]. The reciprocity relation states that

$$\sum_{x \in \mathbb{Z}^n} \exp \{-\pi(B(x - y), x - y)\}$$

$$(1.1.4) \quad \frac{1}{\sqrt{\det t}} \sum_{u \in \mathbb{Z}^n} \exp \{-\Pi(B^{-1}x, x) + 2\Pi i(x, y)\}$$

see, for example, [BL61].

One motivation to study (1.1.1) and (1.1.2) from the computational point of view comes from connections with algorithmic problems on lattices.

(1.2) Connections to algorithmic problems on lattices. Let $\Lambda \subset \mathbb{R}^n$ be a lattice, that is a discrete additive subgroup of \mathbb{R}^n such that $\text{span}(\Lambda) = \mathbb{R}^n$. Equivalently, $\Lambda = S(\mathbb{Z}^n)$, where $S : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is an invertible linear transformation. Let A be the matrix of S in the standard basis. Then, for $B = A^T A$, we can write

$$(1.2.1) \quad \theta(B) = \sum_{x \in \Lambda} e^{-\|x\|^2} \quad \text{and} \quad \theta(B) = \sum_{x \in \Lambda} e^{-\|x-y\|^2} \quad ,$$

where $\|x\| = \sqrt{(x, x)}$ is the standard Euclidean norm in \mathbb{R}^n .

Two algorithmic problems have been of considerable interest for quite some time. One is finding the length of a shortest non-zero vector in Λ ,

$$\lambda(\Lambda) = \min_{x \in \Lambda \setminus \{0\}} \|x\| \quad ,$$

where $\|x\| = \sqrt{(x, x)}$ is the standard Euclidean norm in \mathbb{R}^n . Two algorithmic problems have been of considerable interest for quite some time. One is finding the length of a shortest non-zero vector in Λ ,

and the other is finding the distance from a given point $y \in \mathbb{R}^n$ to the lattice:

$$\text{dist}(y, \Lambda) = \min_{x \in \Lambda} \|x - y\| \quad .$$

In the breakthrough paper [Ba93], Banaszczyk used theta series to sharpen structural results, “transference theorems”, relating, in particular, the length of a shortest non-zero vector in Λ and the largest distance from a point $y \in \mathbb{R}^n$ to the dual (reciprocal) lattice

$$\Lambda^* = \{z \in \mathbb{R}^n : (x, z) \in \mathbb{Z} \text{ for all } x \in \Lambda\}$$

The main tool is the reciprocity relation (1.1.4), which is written in the form

$$\sum_{x \in \Lambda} \exp\{-\pi \|x - y\|^2\} = \frac{1}{\det \Lambda} \sum_{x \in \Lambda} \exp\{-\pi \|x\|^2 + 2\pi i(y, x)\} ,$$

where $\det \Lambda = |\det S|$ for an invertible linear transformation S such that $\Lambda = S(\mathbb{Z}^n)$.

Using theta functions, Aharonov and Regev [AR05] showed that the problems of approximating within a factor $O(\sqrt{n})$ the length of a shortest non-zero vector in Λ and the distance to Λ from a given point lie in $NP \cap coNP$. This is in contrast to the fact that the existing polynomial time algorithms are guaranteed to approximate the desired quantities only within a $2^{O(n)}$ factor, see [G+93] (both problems are NP hard to solve exactly).

We note the following inequalities from [Ba93] and [AR05]:

$$(1.2.2) \quad e^{\text{dist}^2(y, \Lambda)} \leq \frac{\sum_{x \in \Lambda} e^{-\|x-y\|^2}}{\sum_{x \in \Lambda} e^{-\|x\|^2}} \leq 1,$$

so by computing (1.2.1), one can provide a lower bound for $\text{dist}^2(y, \Lambda)$.

Another concept that turned out to be quite useful is that of the “discrete Gaussian measure”, that is the probability measure on Λ defined by

$$P(x) = \frac{e^{-\|x\|^2}}{\sum_{u \in \Lambda} e^{-\|u\|^2}} \quad \text{for } x \in \Lambda ,$$

see [Ba93], [AR05], [MR07], [A+15], [RS17] for its applications and properties. Just to compute $P(x)$ for a single point x , we need to be able to compute (1.2.1). One particularly useful inequality due to Banaszczyk [Ba93] states that

$$(1.2.3) \quad \sum_{x \in \Lambda: \|x-y\| > \sqrt{\pi n}} e^{-\|x-y\|^2} \leq 5^{-n} \sum_{x \in \Lambda} e^{-\|x\|^2} \quad \text{for any } y \in \mathbb{R}^n .$$

Choosing $y = 0$, we conclude from (1.2.3) that the bulk of the measure is concentrated within $\sqrt{\pi n}$ distance from 0.

Finally, we note that the shortest non-zero vector and nearest lattice point problems for general lattices in \mathbb{R}^n reduce to those for lattices of the type $\Lambda = L \cap \mathbb{Z}^{n+1}$, where $L \subset \mathbb{R}^{n+1}$ is a hyperplane spanned by integer points [S+11].

In what follows, we write $A \leq B$ for $n \times n$ real symmetric matrices A and B if $B - A$ is a positive semidefinite matrix. We denote by I the $n \times n$ identity matrix. Computing $\Theta(B)$ and $\Theta(B, y)$ for matrices B that are too small or too big in the “ \leq ” order is not interesting: if $(\omega \ln n)I \leq B$ for some fixed $\omega > 1$ then $\Theta(B) = 1 + o(1)$, since only $x = 0$ contributes a substantial amount in (1.1.1), see Lemma 4.1. On the other hand, if $B \leq (\omega / \ln n)I$ for some fixed $\omega < \pi$

$$\text{then} \\ \Theta(B, y) = \frac{\pi^{n/2}}{\sqrt{\det B}} (1+o(1)) .$$

This follows from the reciprocity relation (1.1.4). In this case, the series (1.1.2) that is just a Riemann sum for the integral

$$\int e^{-f(x-y)} dx = \frac{\pi^{n/2}}{\sqrt{\det B}}$$

approximates the integral very well.

(1.3) Results. Our main result is a fully polynomial randomized approximation scheme (FPRAS) for computing (1.1.1) and (1.1.3) provided

$$(1.3.1) \quad sI \leq B \leq (s + \frac{e^s}{4} (1 - e^{-s})^2 (1 - e^{-2s}))I \text{ for some } s \geq 1,$$

see Section 2. It turns out that in that case we can write (1.1.1) and (1.1.3) as an integral of some explicit log-concave function $G : \mathbb{R}^n \rightarrow \mathbb{R}_+$ and hence we can use any of the efficient algorithms for integrating log-concave functions as a blackbox [AK91], [F+94], [FK99], [LV07]. The most interesting case is that of s in (1.3.1) slowly growing with n (certainly not faster than $\ln n$). From (1.3.1) we obtain an easier to parse condition

$$(1.3.2) \quad sI \leq B \leq (s + \frac{e^s}{5}) I \text{ for } s \geq 3,$$

which is sufficient for $\Theta(B)$ and, more generally (1.1.3), to be efficiently computable. From the reciprocity relation (1.1.4) it immediately follows that there is an FPRAS for $\Theta(B, y)$ provided

$$\pi^2 (s + \frac{e^s}{4} (1 - e^{-s})^2 (1 - e^{-2s}))^{-1} I \leq B \leq \pi^2 s^{-1} I \text{ for some } s \geq 1.$$

An easier to parse sufficient condition is

$$(1.3.3) \quad \pi^2 (s + \frac{e^s}{5})^{-1} I \leq B \leq (\pi^2 s^{-1}) I \text{ for some } s \geq 3.$$

We note that any positive definite matrix B can be scaled $B \rightarrow \alpha B$ so that (1.3.3) is satisfied for some s . Hence via (1.2.2) one can get a lower bound (not necessarily interesting) for $\text{dist}(y, \Lambda)$ for arbitrary $\Lambda \subset \mathbb{R}^n$ and $y \in \mathbb{R}^n$. Applying successive conditioning on the coordinate affine subspaces, one can efficiently sample points $x \in \mathbb{Z}^n$ from the discrete Gaussian distribution associated with matrix B satisfying (1.3.3), a question of independent interest, cf. [A+15]. It is not clear, however, whether one can efficiently sample if B satisfies (1.3.2).

(1.4) Short integer vectors near a subspace. Given a proper subspace $L \subset \mathbb{R}^n$, we are interested in finding out whether there are vectors $x \in \mathbb{Z}^n \setminus \{0\}$ that are reasonably short and also reasonably close to L . In analytic terms, when L is defined by a system of homogeneous linear equations $Ax = 0$, we are interested in non-trivial short integer “near solutions” x to the system or, equivalently, in small integer “near linear dependencies” among the columns of matrix A , cf. Chapter 5 of [G+93] for related problems of Diophantine approximation.

Let us fix $0 < \omega < 1$ (all implied constants in the “O” notation in this section depend on ω only). Given a proper subspace $L \subset \mathbb{R}^n$, let us construct an $n \times n$ positive definite matrix $B = B(L, \omega)$ as follows. The eigenvectors of B lie in $L \perp$, the eigenvectors in L all have eigenvalue $\omega \ln n$ and the eigenvectors in L^\perp all have eigenvalue $\omega \ln n + \frac{1}{5} n^\omega$. Hence (1.3.2) is satisfied for all sufficiently large n with

$$s = \omega \ln n$$

and $\Theta(B)$ as well as $\Theta(sI)$ can be approximated in randomized polynomial time. Let us consider the discrete Gaussian probability measure on Z_n where

$$(1.4.1) \quad P(x) = \frac{e^{-w\|x\|^2}}{\sum_{u \in Z_n} e^{-s\|u\|^2}} = \frac{n^{-w\|x\|^2}}{\sum_{u \in Z_n} n^{-w\|u\|^2}} .$$

Then

$$(1.4.2) \quad \frac{\Theta(B)}{\Theta(sI)} = E \exp \left\{ -\frac{1}{5} n^w \text{dist}^2(x, L) \right\}$$

Where

$$\text{dist}(x, L) = \min_{y \in L} \|x - y\|$$

is the Euclidean distance from x to L .

It turns out that the probability measure defined by (1.4.1) is concentrated on vectors $x \in Z^n$ with $\|x\| \approx \sqrt{2n^{1-\omega}}$. In particular, in Theorem 4.2 we prove that

$$(1.4.3) \quad P(2n^{1-w} (1-\epsilon) \leq \|x\|^2 \leq 2n^{1-w} (1+\epsilon)) \geq 1 - 2 \exp \left\{ -\frac{e^2 n^{1-w}}{2} + O(n^{1-2w}) \right\} \text{ for all } 0 < \epsilon < 1$$

We also note that

$$P(x = 0) = \exp \left\{ -2n^{1-w} + O(n^{1-2w}) \right\}$$

and that, more generally, if L is a coordinate subspace of codimension k then

$$P(x \in L) = \exp \left\{ -2kn^w (kn^{2w}) \right\} ,$$

see Lemma 4.1.

By computing the expectation (1.4.2) we can furnish a guarantee that there is a reasonably short integer vector $x \neq 0$ that has a small angle with L . Suppose, for example, that the value of (1.4.2) is at least $\exp \left\{ -\alpha n^{1-\omega} \right\}$ for some $0 < \alpha < 0.1$, which happens, for example, when

$$P(x \in L) \geq \exp \left\{ -\alpha n^{1-\omega} \right\}$$

Let us choose $\alpha = 0.5$ in (1.4.3) and let

$$X = \left\{ x \in Z^n : n^{1-\omega} \leq \|x\|^2 \leq 3n^{1-\omega} \right\} .$$

Then, for the conditional expectation we have

$$E \exp \left\{ -\frac{1}{5} n^w \text{dist}^2(x, L) \mid x \in X \right\} \geq \frac{1}{2} \exp \left\{ -\alpha n^{1-\omega} \right\}$$

for all sufficiently large n .

Hence we conclude that there is a vector $x \in X$ with

$$\text{dist}^2(x, L) \leq 5\alpha n^{1-2\omega} + O(n^{-w}) .$$

In particular, we conclude that there is an $x \in \mathbb{Z}^n \setminus \{0\}$ such that $\|x\| = O(n^{(1-w)/2})$ and such that the angle between x and L is $O(\sqrt{\alpha n^{-w/2}})$ (it is not clear how to construct such an x efficiently). For example, if L contains sufficiently many short integer vectors, by computing (1.4.2) we can ascertain that there is a short non-zero integer vector forming a small angle with L , even when the probability to hit such a vector at random is exponentially small.

Suppose now that the subspace $L \subset \mathbb{R}^n$ is defined by a system of linear equations $Ax = 0$ where A is an $m \times n$ integer matrix of rank $m < n$. Then

$$\text{dist}(x, L) \geq (\|A\|_{\text{op}})^{-1} \quad \text{for all } x \in \mathbb{Z}^n \setminus L,$$

where $(\|A\|_{\text{op}})$ is the operator norm of A , that is the largest singular value of A , see Theorem 4.3. Let us fix $0.5 < \omega < 1$ and $0 < \delta < \omega - 0.5$ and consider the class of integer matrices A and corresponding subspaces $L = \ker A$ such that $(\|A\|_{\text{op}}) \leq n^\delta$. Then the contribution of the vectors $x \in \mathbb{Z}^n \setminus L$ to (1.4.2) does not exceed

$$\exp \left\{ -\frac{1}{5} n^{w-2\delta} \right\}$$

and hence is exponentially small compared to

$$\mathbf{P}(x \in L) \geq \mathbf{P}(x = 0) = \exp \left\{ -2n^{1-\omega} + O(n^{1-\omega}) \right\}$$

Summarizing, in this case

$$\left| \frac{\Theta(B)}{\Theta(sI)} - \mathbf{P}(x \in L) \right| \leq \exp \left\{ -\frac{1}{5} n^{w-2\delta} \right\}$$

and the expectation (1.4.2) approximates the discrete Gaussian measure of L up to an exponentially small in $n^{\omega-2\delta}$ relative error.

2. THE ALGORITHM

A function $G : \mathbb{R}^n \rightarrow \mathbb{R}_+$ is called log-concave if

$$G(\alpha x + (1 - \alpha)y) \geq G^\alpha(x)G^{1-\alpha}(y) \quad \text{for all } x, y \in \mathbb{R}^n \text{ and all } 0 \leq \alpha \leq 1.$$

Equivalently, $G = e^\psi$ where $\psi : \mathbb{R}^n \rightarrow \mathbb{R} \cup \{-\infty\}$ is concave, that is $\psi(\alpha x + (1 - \alpha)y) \geq \alpha\psi(x) + (1 - \alpha)\psi(y)$ for all $x, y \in \mathbb{R}^n$ and all $0 \leq \alpha \leq 1$.

Recall that by $\|A\|_{\text{op}}$ we denote the operator norm of a matrix A , that is the largest singular value of A . Our main result is as follows.

(2.1) Theorem. *Let $A = (a_{ij})$ be an $m \times n$ real matrix, let $b = (\beta_1, \dots, \beta_m)$ be a real m -vector and let $s > 0$ be a real number. Let*

$$B = sI + \frac{1}{2} A^T A$$

be an $n \times n$ positive definite matrix. Let $q = e^{-s}$ and let us define a function $F_{A,b,s} : \mathbb{R}_+ \rightarrow \mathbb{R}_+$ by

$$F_{A,b,s}(t) = \prod_{j=1}^m \prod_{k=1}^{\infty} (1 + 2q^{2k-1} \cos(\beta_j + \sum_{i=1}^m a_{ij} \tau_i) + q^{4k-2}), \text{ where } \tau_1, \dots, \tau_m$$

Then (1) We have

$$2\pi^{-m/2} \prod_{k=1}^{\infty} (1 - q^{2k})^n \int_{\mathbb{R}^m} F_{a,b,s}(t) e^{-\|t\|^2/2} dt = \sum_{x \in \mathbb{Z}^n} \exp\{-(Bx, x) + i(b, x)\}$$

(2) Suppose that

$$\|A^T A\|_{op} \sum_{k=1}^{\infty} \frac{q^{2k-1}}{1 - q^{(2k-1)^2}} \leq \frac{1}{2}.$$

Then for every integer $K > 0$ the function $G(t) = G_{A,b,s,K^{(t)}}$ defined by

$$G(t) = e^{-\|t\|^2/2} \prod_{j=1}^n \prod_{k=1}^{\infty} (1 + 2q^{2k-1} \cos(\beta_j + \sum_{i=1}^m a_{ij} T_i) + q^{4k-2}), \text{ where } t = (\tau_1, \dots, \tau_m),$$

is log-concave. In particular, the function $F_{a,b,s}(t) e^{-\|t\|^2/2}$ is log-concave

We note that

$$\sum_{k=1}^{\infty} \frac{q^{2k-1}}{1 - q^{(2k-1)^2}} \leq \frac{1}{1 - q^2} \sum_{k=1}^{\infty} \frac{q^{2k-1}}{(1 - q)^2 1 - q^2} = \frac{e^{-s}}{(1 - e^{-s})^2 1 - e^{-2s}}$$

Consequently, to satisfy the constraints in Part (2), we are allowed to choose A so that

$$\|A^T A\|_{op} \leq \frac{1}{2} e^s (1 - e^{-s})^2 (1 - e^{-2s})$$

We prove Theorem 2.1 in Section 3.

Theorem 2.1 allows us to approximate $\Theta(B)$ and, more generally the sum (1.1.3), by using any of the efficient algorithms for integrating log-concave functions [AK91], [F+94], [FK99], [LV07]. Since the most interesting case is that of B with a gap between the smallest and the largest eigenvalues, we will assume that $s \geq 1$.

(2.2) Algorithm for computing theta function. We present an algorithm for computing (1.1.3). Input: An $n \times n$ positive definite matrix B such that

$$S \preceq B \preceq s + \frac{e^s}{4} ((1 - e^{-s})^2 1 - e^{-2s}) I \text{ for some } S \geq 1$$

a vector $b \in \mathbb{R}^n$, $b = (\beta_1, \dots, \beta_n)$, and a number $0 < \epsilon < 1$. Output: A positive real number approximating

$$\sum_{x \in \mathbb{Z}^n} \exp\{-(Bx, X) + i(b, x)\}$$

within relative error ϵ .

Algorithm: Let $C = B - sI$. Hence C is a positive definite matrix with

$$\|C\|_{op} \leq \frac{e^s}{4} (1 - e^{-s})^2 1 - e^{-2s}.$$

Next, we write

$$C = \frac{1}{2} A^T A \text{ so that } B = sI + \frac{1}{2} A^T A$$

for an $m \times n$ matrix A. We can always choose $m = n$ or $m = \text{rank } A$. Hence

$$\|A\|_{op} \leq \frac{1}{2} e^s (1 - e^{-s})^2 1 - e^{-2s}.$$

Let $q = e^{-s}$ For an integer $K = K(\epsilon) > 0$, to be specified in a moment, we define $F^{\sim} : \mathbb{R}^m \rightarrow \mathbb{R}$ by

$$\prod_{j=1}^n \prod_{k=1}^k (1 + 2q^{2k-1} \cos(\beta_j + \sum_{i=1}^m a_{ij} T_i) + q^{4k-2})$$

and use any of the efficient algorithms of integration log-concave functions to compute

$$2\pi^{-m/2} \prod_{k=1}^k (1 - q^{2k})^n \int_{\mathbb{R}^m} \mathcal{F}_{a,b,s}(t) e^{-\|t\|^2/2} dt$$

within relative error $\epsilon/3$. We choose K so that the relative error acquired by replacing infinite product

$$\prod_{k=1}^{\infty} (1 - q^{2k})^n \text{ and } \prod_{k=1}^k (1 + 2q^{2k-1} \cos(\beta_j + \sum_{i=1}^m a_{ij} T_i) + q^{4k-2})$$

in Theorem 2.1 by finite ones does not exceed $\epsilon/3$. Since

$$|\ln(1 + x)| \leq 2|x| \text{ for } -0.5 \leq x \leq 0.5,$$

Similarly,

$$\begin{aligned} |f(x) &= \sum_{k=K}^{\infty} \ln |1 + q^{2k-1} \cos(\beta_j + \sum_{i=1}^m a_{ij} T_i) + q^{4k-2}| \\ &\leq \left| \sum_{k=K}^{\infty} \ln (1 - 2q^{2k-1} + q^{4k-2}) \right| \leq 4 \sum_{k=K}^{\infty} q^{2k-1} = \frac{4q^{2K-1}}{1-q^2} \leq 5q^{2K-1}. \end{aligned}$$

Consequently, to approximate the infinite products in Theorem 2.1 by finite ones within relative error $\epsilon/3$, we can choose $K = O(\ln(n/\epsilon))$. The complexity of the resulting algorithm is polynomial in n, ϵ^{-1} and s .

3. PROOF OF THEOREM 2.1

The proof of Part (1) is based on the Jacobi identity.

(3.1) Jacobi's formula. For any $0 \leq q < 1$ and any $w \in \mathbb{C} \setminus 0$, we have

$$\prod_{k \geq 1} (1 - q^{2k}) (1 + wq^{2k-1}) (1 + w^{-1}q^{2k-1}) = \sum_{\xi \in \mathbb{Z}} w^{\xi} q^{\xi^2}.$$

This is Jacobi's triple product identity, see for example, Section 2.2 of [An98]. Suppose now that

$$w_j \in \mathbb{C} \setminus \{0\} \text{ for } j = 1, \dots, n.$$

Then

$$\prod_{j=1}^n \prod_{k \geq 1} (1 - q^{2k}) (1 + w_j q^{2k-1}) (1 + w_j^{-1} q^{2k-1})$$

$$(3.1.1) = \sum_{\substack{x \in \mathbb{Z}^n \\ x = \xi n}} q^{\|x\|^2} \prod_{j=1}^n w_j^{\xi_j}.$$

(3.2) Proof of Part (1). For $t = (\tau_1, \dots, \tau_m)$, we choose

$$w_j(t) = \exp \left\{ i \left(\beta_j + \sum_{i=1}^m a_{ij} T_i \right) \right\} \text{ for } j=1, \dots, n.$$

in (3.1.1). Using that

$$(1+w_j(t) q^{2k-1}) (1+w_j(t) q^{2k-1}) = 1+w_j(t) + w_j^{-1}(t) q^{2k-1} + q^{4k-2}$$

$$= 1+2 \cos(\beta_j + \sum_{i=1}^m a_{ij} T_i) + q^{2k-1} + q^{4k-2}$$

and that

$$\prod_{j=1}^n w_j^{\xi_j} = \exp \{ i \sum_{j=1}^n \beta_j \xi_j + i \sum_{j=1}^m \tau_j (\sum_{i=1}^n a_{ij} \xi_j) \},$$

$$F_{a,b,t}(t) = \prod_{k=1}^n (1 - q^{2k-1})^n$$

$$= \sum_{\substack{x \in \mathbb{Z}^n \\ x = \xi n}} q^{\|x\| \xi^2} \exp \{ i \sum_{j=1}^n \beta_j \xi_j + i \sum_{j=1}^m \tau_j (\sum_{i=1}^n a_{ij} \xi_j) \}.$$

Since

$$\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} \exp \{ i T_i \sum_{j=1}^n a_{ij} \xi_j \} (e^{-T_i^2/2} d T_i = \exp \{ -\frac{1}{2} (\sum_{j=1}^n a_{ij} \xi_j)^2 \},$$

We get

$$(2\pi)^{-m/2} \prod_{k=1}^{\infty} (1 - q^{2k})^n \int F_{A,b,s}(t) e^{-\|t\|^2/2} dt$$

$$= \sum_{x \in \mathbb{Z}^n} q^{\|x\|^2} \exp \{ -\frac{1}{2} \|Ax\|^2 + i(b,x) \} = \sum_{n=1}^{\infty} \exp \{ -(Bx, x) + i(b, x) \},$$

and the proof follows.

To prove Part (2), we need one technical estimate.

(3.3) Lemma. Let $0 < q < 1$ and α, β be reals. Then

$$\frac{d}{dT} \ln (1 + 2q \cos(\alpha T + \beta) + q^2) < \frac{2\alpha^2 q}{(1-q)^2}$$

Proof, We have

$$\frac{d}{dr} \ln (1 + 2q \cos(\alpha T + \beta) + q^2) = -\frac{2\alpha q \sin(\alpha T + \beta)}{1 + 2q \cos(\alpha T + \beta) + q^2}$$

and

$$\frac{d}{dr} \ln (1 + 2q \cos(\alpha T + \beta) + q^2)$$

$$= -\frac{2\alpha^2 q \cos(\alpha T + \beta) (1 + 2q \cos(\alpha T + \beta) + q^2) + 2\alpha q \sin(\alpha T + \beta)^2}{(1 + 2q \cos(\alpha T + \beta) + q^2)^2}$$

$$= -\frac{2\alpha^2 q \cos(\alpha T + \beta) (1 + q^2) + 4\alpha^2 q^2}{(1 + 2q \cos(\alpha T + \beta) + q^2)^2}$$

Now,

$$(1 + 2q \cos(\alpha T + \beta) + q^2)^2 \geq (1 - 2q + q^2)^2 = 1 - q^4.$$

Also

$$2\alpha^2 \cos(\alpha T + \beta) (1 + q^2) + 4\alpha^2 q^2 \geq -2\alpha^2 q (1 + q^2) + 4\alpha^2 q^2$$

$$= 2\alpha^2 q (2q - 1 - q^2) = -2\alpha^2 q (1 - q)^2.$$

The proof now follows.

(3.4) Proof of Part (2). It suffices to prove that the restriction of $G(t)$ onto any affine line

$$T_1 = \gamma_i T + \delta_i \text{ for } i=1, \dots, m \text{ where } \sum_{i=1}^m \gamma_i^2 = 1$$

is log-concave. Indeed, let $g(\tau)$ be that restriction. From Lemma 3.3, we get

$$\begin{aligned} \frac{d^2}{dT^2} \ln g(T) &\leq -1 + 2 \sum_{K=1}^K \left(\frac{q^{2k-1}}{(1-q^{2k-1})^2} \right) \sum_{j=1}^m \left(\sum_{j=1}^m a_{ij} \gamma_i \right)^2 \\ &= -1 + 2 \|A^T A\|_{\text{op}} \sum_{K=1}^K \left(\frac{q^{2k-1}}{(1-q^{2k-1})^2} \right) \leq 0 \end{aligned}$$

and hence $\ln g(\tau)$ is concave. The proof now follows.

4. ESTIMATES FOR THE DISCRETE GAUSSIAN MEASURE

In this section, we prove some supporting estimates for Section 1.4. Let $s \geq 1$ and let $q = e^{-s}$. We consider the discrete Gaussian probability measure on Z^n defined by

$$P(x) = \frac{e^{-s\|x\|^2}}{\sum_{x \in Z^n} e^{-s\|u\|^2}} = \frac{q^{\|x\|^2}}{\sum_{x \in Z^n} q^{\|u\|^2}} \text{ for } x \in Z^n$$

We note that the coordinates of a random point $x \in Z^n$, $x = (\xi_1, \dots, \xi_n)$, are independent.

All implied constants in the “O” notation are absolute, as long as the constraint $s \geq 1$ is imposed.

Our main result is that for a random vector $x \in Z^n$, we have $\|x\| \approx \sqrt{2qn}$ with high probability. Towards this goal, we first prove a general estimate.

(4.1) Lemma. For $0 < q \leq 0.9$, we have

$$\sum_{x \in Z^n} q^{\|x\|^2} = \exp\{2qn + O(q^2n)\}.$$

In particular, for $x \in Z^n$, $x = (\xi_1, \dots, \xi_n)$, we have

$$P(\xi_j = 0) = \exp\{-2q + O(q^2)\} \text{ for } j=1, \dots, n$$

Proof. By Jacobi’s formula, we have

$$\sum_{x \in Z^n} q^{\|x\|^2} = \left(\prod_{k \geq 1} (1 - q^{2k})(1 + q^{2k-1}) \right)^2$$

See section 3.1 we have

$$\ln \left(\prod_{k \geq 1} (1 - q^{2k})(1 + q^{2k-1}) \right)^2 = \sum_{k \geq 1} \ln(1 - q^{2k}) + 2 \sum_{k \geq 1} \ln(1 + q^{2k-1}) = 2q + O(q^2),$$

and proof follows

(4.2) Theorem. Suppose that $0 \leq q \leq e^{-1}$. Then for any $0 \leq \epsilon \leq 1$, we have

$$P(\|x\|^2 \geq 2qn(1 + \epsilon)) \leq \exp\left\{-\frac{\epsilon 2qn}{2} + O(q^2n)\right\} \text{ and}$$

$$P(\|x\|^2 \leq 2qn(1 - \epsilon)) \leq \exp\left\{-\frac{\epsilon 2qn}{2} + O(q^2n)\right\}$$

Proof, We have

$$\mathbf{P}(\|x\|^2 \geq 2qn(1+\epsilon)) = \mathbf{P}(e^{\epsilon\|x\|^2/2} \geq e^{qn\epsilon(1+\epsilon)}) \leq e^{-qn\epsilon(1+\epsilon)} \mathbf{E}e^{\epsilon\|x\|^2/2}$$

by Markov Inequality Now

$$\mathbf{E}e^{\epsilon\|x\|^2/2} = \frac{\sum_{x \in Z^n} (e^{\epsilon/2}q)^{\|x\|^2}}{\sum_{x \in Z^n} q^{\|x\|^2}}$$

Since

$$2e^{\epsilon/2}q \leq e^{0.5} e^{-1} = e^{-0.5} < 0.9,$$

by Lemma 4.1 we have

$$\sum_{x \in Z^n} (e^{\epsilon/2}q)^{\|x\|^2} = \exp \{ 2e^{\epsilon/2}qn + O(q^2n) \} .$$

and similarly

$$\sum_{x \in Z^n} q^{\|x\|^2} = \exp \{ 2qn + O(q^2n) \},$$

Hence

$$\mathbf{E}e^{\epsilon\|x\|^2/2} = \exp \{ 2qn(e^{\epsilon/2}-1) + O(q^2n) \}$$

and

$$\mathbf{P}(\|x\|^2 \leq 2qn(1-\epsilon)) \leq \exp \{ qn(2e^{-\epsilon/2}-2+\epsilon) + O(q^2n) \}$$

Since

$$e^{-\epsilon/2}-1+\frac{\epsilon}{2} \leq \frac{\epsilon^2}{4} \text{ for } 0 \leq \epsilon \leq 1 ,$$

the proof of the second inequality follows.

The following result is most certainly known, but we give its proof for completeness.

(4.3) Theorem. Let A be an $m \times n$ integer matrix with $\text{rank } A = m < n$ and let $L = \ker A$, $L \subset \mathbb{R}^n$. Then

$$\text{dist}(x, L) \geq (\|A\|_{\text{op}})^{-1} \text{ for all } x \in \mathbb{Z}^n \setminus L.$$

Proof. Suppose that $x \in \mathbb{Z}^n \setminus L$. Let $P : \mathbb{R}^n \rightarrow L^\perp = \text{image } A^T$ be the orthogonal projection. Then the matrix of P in the standard coordinates is $A^T(AA^T)^{-1}A$ and hence

$$\text{dist}^2(x, L) = \|P(x)\|^2 = (A^T(AA^T)^{-1}Ax, A^T(AA^T)^{-1}Ax) = ((AA^T)^{-1}Ax, Ax).$$

Since A is an integer matrix, x is an integer vector and $Ax \neq 0$, we have $\|Ax\| \geq 1$. Let $\lambda > 0$ be the smallest eigenvalue of the matrix $(AA^T)^{-1}$. Then

$$((AA^T)^{-1}Ax, Ax) \geq \lambda$$

and hence

$$\text{dist}^2(x, L) \geq \lambda.$$

On the other hand,

$$\lambda = (\|AA^T\|)^{-1} = (\|A\|_{\text{op}})^{-2},$$

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