

Anatomy of the multiplicative group

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slides can be found on my web page
`www.math.ubc.ca/~gerg/index.shtml?slides`

Outline

- 1 What do we want to know about multiplicative groups (mod n)?
- 2 Distribution of the number of prime factors of n
- 3 Other invariants of the multiplicative groups
- 4 Counting certain elements, and subgroups, of multiplicative groups

The main characters

Notation

The quotient ring $\mathbb{Z}/n\mathbb{Z}$ will be denoted by \mathbb{Z}_n . It enjoys both addition and multiplication.

If we ignore multiplication:

The additive group \mathbb{Z}_n^+ is the set \mathbb{Z}_n with the ring's addition operation. It is always a cyclic group with n elements.

If we instead ignore addition:

The multiplicative group \mathbb{Z}_n^\times is the set $(\mathbb{Z}_n)^\times$ of invertible elements in \mathbb{Z}_n , with the ring's multiplication operation. It is a finite abelian group with $\phi(n)$ elements.

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One ring to rule them all . . .

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How to find the structure of \mathbb{Z}_n^\times

Chinese remainder theorem, and primitive roots

If the prime factorization of n is $p_1^{r_1} \times \cdots \times p_k^{r_k}$, then

$$\mathbb{Z}_n^\times \cong \mathbb{Z}_{p_1^{r_1}}^\times \times \cdots \times \mathbb{Z}_{p_k^{r_k}}^\times \cong \mathbb{Z}_{p_1^{r_1-1}(p_1-1)}^+ \times \cdots \times \mathbb{Z}_{p_k^{r_k-1}(p_k-1)}^+.$$

Confession

I'm lying slightly about the prime $p = 2$. I'll keep doing so throughout the talk when making general statements about \mathbb{Z}_n^\times .

Example (with $n = 11!$)

$$\begin{aligned} \mathbb{Z}_{11!}^\times &\cong \mathbb{Z}_{2^8}^\times \oplus \mathbb{Z}_{3^4}^\times \oplus \mathbb{Z}_{5^2}^\times \oplus \mathbb{Z}_7^\times \oplus \mathbb{Z}_{11}^\times \\ &\cong (\mathbb{Z}_2^+ \oplus \mathbb{Z}_{64}^+) \oplus \mathbb{Z}_{54}^+ \oplus \mathbb{Z}_{20}^+ \oplus \mathbb{Z}_6^+ \oplus \mathbb{Z}_{10}^+ \end{aligned}$$

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Two standard forms

Invariant factors

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Example (with $n = 11!$)

$$\mathbb{Z}_{11!}^\times \cong \mathbb{Z}_2^+ \oplus \mathbb{Z}_2^+ \oplus \mathbb{Z}_2^+ \oplus \mathbb{Z}_2^+ \oplus \mathbb{Z}_{60}^+ \oplus \mathbb{Z}_{8640}^+$$

Primary decomposition

Every finite abelian group G is isomorphic to a direct sum of cyclic groups $G \cong \mathbb{Z}_{q_1^{r_1}}^+ \oplus \mathbb{Z}_{q_2^{r_2}}^+ \oplus \cdots \oplus \mathbb{Z}_{q_\ell^{r_\ell}}^+$ where each q_j is prime. (unique up to reordering)

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$$\mathbb{Z}_{11!}^\times \cong (\mathbb{Z}_2^+)^4 \oplus \mathbb{Z}_4^+ \oplus \mathbb{Z}_{64}^+ \oplus \mathbb{Z}_3^+ \oplus \mathbb{Z}_{27}^+ \oplus (\mathbb{Z}_5^+)^2$$

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Reasons to look at the multiplicative group

We study \mathbb{Z}_n^\times because of its:

Ubiquity

Modular arithmetic shows up everywhere in number theory.

Typicality

\mathbb{Z}_n^\times is representative of finite abelian groups in general.

Fun exercise

Every finite abelian group is a subgroup of \mathbb{Z}_n^\times for infinitely many integers n .

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Questions to ask about \mathbb{Z}_n^\times

If we “choose n at random”, what is the distribution of:

- the number of invariant factors?
- the largest invariant factor?
- the number of terms in the primary decomposition?
- the largest term in the primary decomposition?
- the number of elements of order 2 (square roots of 1 (mod n))? (and generalizations)
- the number of subgroups?

Choosing n at random means:

Choose n uniformly at random from an initial interval $\{1, 2, \dots, x\}$, understand the distribution as a function of x , and see what happens as $x \rightarrow \infty$.

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The **number of invariant factors** equals $\omega(n)$, the **number of distinct prime factors of n** . (This is again a slight lie: if n is even, then it might be $\omega(n) \pm 1$.)

Theorem (Average order of $\omega(n)$)

$$\frac{1}{x} \sum_{n \leq x} \omega(n) = \frac{1}{x} \sum_{n \leq x} \sum_{p|n} 1 = \frac{1}{x} \sum_{p \leq x} \sum_{\substack{n \leq x \\ p|n}} 1 \sim \frac{1}{x} \sum_{p \leq x} \frac{x}{p} \sim \log \log x.$$

- *new improvements in error term (M.–Naslund, 2012+)*

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The variance of $\omega(n)$

$\omega(n)$ = number of distinct prime factors of n

Theorem (Turán, 1934)

$$\frac{1}{x} \sum_{n \leq x} (\omega(n) - \log \log x)^2 \sim \log \log x.$$

So there can't be too many integers n with $\omega(n)$ far from $\log \log n$. For example, the number of integers $n \leq x$ with $|\omega(n) - \log \log x| > (\log \log x)^{0.52}$ is less than $x/(\log \log x)^{0.03}$.

Theorem (Hardy–Ramanujan, 1917)

The normal order of $\omega(n)$ is $\log \log n$. In other words, if $n \in \{1, 2, \dots, x\}$ is chosen uniformly at random, then the probability that $\omega(n) \sim \log \log n$ tends to 1 as $x \rightarrow \infty$.

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So there can't be too many integers n with $\omega(n)$ far from $\log \log n$. For example, **the number of integers $n \leq x$ with $|\omega(n) - \log \log x| > (\log \log x)^{0.52}$ is less than $x/(\log \log x)^{0.03}$.**

Theorem (Hardy–Ramanujan, 1917)

The normal order of $\omega(n)$ is $\log \log n$. In other words, if $n \in \{1, 2, \dots, x\}$ is chosen uniformly at random, then the probability that $\omega(n) \sim \log \log n$ tends to 1 as $x \rightarrow \infty$.

The variance of $\omega(n)$

$\omega(n)$ = number of distinct prime factors of n

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A Gaussian distribution?!

Definition (Standard normal distribution/bell curve)

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Theorem (Erdős–Kac, 1940)

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Good luck testing this empirically ...

Even if we could reliably factor numbers around 10^{100} , the quantity $\log \log 10^{100}$ isn't even up to 5.5 yet.

An application: the Erdős multiplication table problem

Question:

How many **distinct** integers are in the $N \times N$ multiplication table?

×	1	2	3	4	5	6	7	8	9	10
1	1	2	3	4	5	6	7	8	9	10
2	2	4	6	8	10	12	14	16	18	20
3	3	6	9	12	15	18	21	24	27	30
4	4	8	12	16	20	24	28	32	36	40
5	5	10	15	20	25	30	35	40	45	50
6	6	12	18	24	30	36	42	48	54	60
7	7	14	21	28	35	42	49	56	63	70
8	8	16	24	32	40	48	56	64	72	80
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Spot the trend

N	# of distinct integers in $N \times N$ table	% of distinct integers in $N \times N$ table
10	42	42.0%
$10^{1.5}$	339	33.9%
10^2	2,906	29.0%
$10^{2.5}$	26,643	26.6%
10^3	248,083	24.8%
$10^{3.5}$	2,346,562	23.5%
10^4	22,504,348	22.5%

Time to vote:

The percentage does tend to a limit as $N \rightarrow \infty$. Is that limit positive or zero?

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Theorem (Erdős, 1960)

The percentage of distinct integers in the $N \times N$ multiplication table tends to 0% as $N \rightarrow \infty$.

Four-sentence proof

Almost all integers between 1 and N have about $\log \log N$ prime factors. Hence almost all products in the $N \times N$ table have about $2 \log \log N$ prime factors. But almost all potential entries between 1 and N^2 have only about $\log \log(N^2) \sim \log \log N$ prime factors. Thus almost no potential entries actually appear.

Theorem (Ford, 2009)

There are about $N^2 / (\log N)^\delta (\log \log N)^{3/2}$ distinct integers in the $N \times N$ table, where $\delta = 1 - (1 + \log \log 2) / \log 2 \approx 0.086$.

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The largest invariant factor

Invariant factors

Every finite abelian group G is uniquely isomorphic to a direct sum of cyclic groups $G \cong \mathbb{Z}_{d_1}^+ \oplus \mathbb{Z}_{d_2}^+ \oplus \cdots \oplus \mathbb{Z}_{d_m}^+$ where $d_1 \mid d_2 \mid \cdots \mid d_m$.

The largest invariant factor d_m is the exponent of the group G (the largest order of any element). The exponent of the multiplicative group \mathbb{Z}_n^\times is called the Carmichael lambda function $\lambda(n)$ (and is a divisor of $\phi(n)$).

Theorem (Erdős–Pomerance–Schmutz, 1991)

For almost all integers n ,

$$\lambda(n) \approx \frac{n}{\exp(\log \log n \log \log \log n)} = \frac{n}{(\log n)^{\log \log \log n}}.$$

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Lambdas all the way down

One pseudorandom number generator repeatedly raises the previous number to the b th power modulo n ; the period of the resulting “power-generator sequence” is a divisor of $\lambda(\lambda(n))$.

Theorem (M.–Pomerance, 2005)

For almost all integers n ,

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Assuming GRH, then almost all n have at least one power-generator sequence of this length.

Higher iterates

In his PhD dissertation, Nick Harland has generalized this theorem to any higher iterate $\lambda(\lambda(\cdots \lambda(n) \cdots))$.

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Primary decomposition

Every finite abelian group G is isomorphic to a direct sum of cyclic groups $G \cong \mathbb{Z}_{q_1}^+ \oplus \mathbb{Z}_{q_2}^+ \oplus \cdots \oplus \mathbb{Z}_{q_\ell}^+$ (each q_j is prime).

The **length** ℓ is related to $\omega(\lambda(n))$. (To get ℓ exactly, some primes have to be counted with multiplicity.)

Theorem (Erdős–Pomerance, 1985)

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Theorem (Dickman–de Bruijn rho function)

The probability that $P(n)$ is less than n^α equals $\rho(1/\alpha)$, where

$$\begin{cases} \rho(u) = 1, & \text{for } 0 < u \leq 1, \\ \rho'(u) = -\rho(u-1)/u, & \text{for } u > 1. \end{cases}$$

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Elements of order two

Question

How many solutions are there to $x^2 \equiv 1 \pmod{n}$? Equivalently (almost), how many elements of order two are there in \mathbb{Z}_n^\times ?

Answer, and average value

There are $2^{\omega(n)}$ solutions \pmod{n} ; and $\frac{1}{x} \sum_{n \leq x} 2^{\omega(n)} \sim \frac{6}{\pi^2} \log x$.

Paradox

For almost all integers, $2^{\omega(n)} \approx 2^{\log \log n} = (\log n)^{\log 2}$. But the average value is $\approx (\log x)^1$, which is significantly larger.

So for example, when x is large, 0.1% of the integers up to x have more than 99.9% of the total number of divisors.

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For almost all integers, $2^{\omega(n)} \approx 2^{\log \log n} = (\log n)^{\log 2}$. But the average value is $\approx (\log x)^1$, which is significantly larger.

So for example, when x is large, 0.1% of the integers up to x have more than 99.9% of the total number of divisors.

Elements of a fixed order

The average number of **elements of order 2** is $\frac{6}{\pi^2} \log x$.

Generalization (Finch–M.–Sebah, 2010)

There exists a constant C_k such that the average number of elements of order k in \mathbb{Z}_n^\times is $C_k(\log x)^{\tau(k)-1}$, where $\tau(k)$ is the number of divisors of k . The same holds for the average number of solutions to $x^k \equiv 1 \pmod{n}$.

Variant (Finch–M.–Sebah)

The average number of solutions to $x^k \equiv 0 \pmod{n}$ is $D_k(\log x)^{k-1}$, where

$$D_k = \frac{1}{k!(k-1)!} \prod_p \left(1 + \frac{k-1}{p}\right) \left(1 - \frac{1}{p}\right)^{k-1}$$

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Gory details: The constant C_k

Roots of unity

Average number of solutions to $x^k \equiv 1 \pmod{n}$ is $C_k(\log x)^{\tau(k)-1}$

$$C_k = \frac{\theta(k)}{(\tau(k) - 1)!} \prod_p \left(1 + \frac{(k, p-1)}{p-1} \right) \left(1 - \frac{1}{p} \right)^{\tau(k)}$$

where $\theta(k)$ is defined as follows: if $k = 2^i k_0$ with k_0 odd, then

$$\theta(k) = \left\{ \begin{array}{ll} 1, & \text{if } i = 0, \\ (i+5)/4, & \text{if } i \geq 1 \end{array} \right\} \prod_{p^j \parallel k_0} \left(1 + \frac{j(k, p-1)(p-1)}{p(p + (k, p-1) - 1)} \right)$$

The number of subgroups

Definition

Let G_n denote the **number of subgroups of \mathbb{Z}_n^\times** (as sets, not up to isomorphism).

How big can G_n get?

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Relating G_n to additive functions

$$G(n) = \text{number of subgroups of } \mathbb{Z}_n^\times$$

Notation

Let $\omega_q(n)$ denote the number of primes dividing n that are congruent to 1 (mod q).

A sum of squares of additive functions

One can show:

$$\begin{aligned} \log G_n &\approx \frac{1}{4} (\omega_2(n)^2 + \omega_3(n)^2 + \omega_4(n)^2 + \omega_5(n)^2 \\ &\quad + \omega_7(n)^2 + \omega_8(n)^2 + \omega_9(n)^2 + \omega_{11}(n)^2 + \cdots) \\ &= \frac{1}{4} \sum_{p^r} \omega_{p^r}(n)^2. \end{aligned}$$

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Aspirations

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Work currently in progress

I plan to establish an Erdős–Kac-type theorem demonstrating a **Gaussian distribution** not just for additive functions, but for **products of additive functions, and sums of such products.**

Hopeful theorem

I believe I can show:

$$\lim_{x \rightarrow \infty} \frac{1}{x} \#\left\{ n \leq x : \log G_n - A(\log \log n)^2 < \alpha \sqrt{B(\log \log n)^3} \right\} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\alpha} e^{-t^2/2} dt = \Phi(\alpha).$$

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Gory details: The constants A and B

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$$A = \frac{1}{4} \sum_p \frac{p^2 \log p}{(p-1)^3(p+1)} \approx 0.374516$$

$$B = 4A^2 + \frac{1}{4} \sum_p \frac{p^3(p^4 - p^3 - p^2 - p - 1)(\log p)^2}{(p-1)^6(p+1)^2(p^2 + p + 1)} \approx 0.617393$$

The end

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My papers on products of additive functions and subgroups of \mathbb{Z}_n^\times

Keep an eye on the arXiv!

The end

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