

Weak Asymptotics in the 3-dim Frobenius Problem

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3-dim Frobenius Problem

Let $S(\mathbf{d}^3) \subset Z_+$ be the additive numerical semigroup

$$S(\mathbf{d}^3) = \left\{ s \mid s = \sum_{j=1}^3 d_j x_j, x_j \in Z_+ \cup \{0\} \right\}$$

finitely generated by a minimal set of positive integers

$\mathbf{d}^3 = (d_1, d_2, d_3)$ such that

$$3 \leq d_1 < d_2 < d_3, \quad \gcd(d_1, d_2, d_3) = 1$$

The smallest integer $C(\mathbf{d}^3)$

$$C(\mathbf{d}^3) := \min \{ s \in S(\mathbf{d}^3) \mid s + Z_+ \cup \{0\} \subset S(\mathbf{d}^3) \}$$

is called *the conductor* of $S(\mathbf{d}^3)$.

The number

$$F(\mathbf{d}^3) = C(\mathbf{d}^3) - 1$$

is referred to as *the Frobenius number*

Denote by $\Delta(\mathbf{d}^3)$ the complement of $S(\mathbf{d}^3)$ in Z_+ , i.e.

$$\Delta(\mathbf{d}^3) = Z_+ \setminus S(\mathbf{d}^3)$$

The number of gaps, or *a genus*,

$$G(\mathbf{d}^3) := \# \{ \Delta(\mathbf{d}^3) \} < \infty$$

The number of non-gaps

$$\widetilde{G}(\mathbf{d}^3) := \# \{S(\mathbf{d}^3) \cap [0; F(\mathbf{d}^3)]\}$$

so that

$$G(\mathbf{d}^3) + \widetilde{G}(\mathbf{d}^3) = C(\mathbf{d}^3)$$

The semigroup $S(\mathbf{d}^3)$ is called *symmetric* iff for any integer s holds

$$s \in S(\mathbf{d}^3) \iff F(\mathbf{d}^3) - s \notin S(\mathbf{d}^3)$$

Otherwise $S(\mathbf{d}^3)$ is called *non-symmetric*.

$$\begin{aligned} 2G(\mathbf{d}^3) &= C(\mathbf{d}^3) \quad \text{if } S(\mathbf{d}^3) \text{ is symmetric,} \\ 2G(\mathbf{d}^3) &> C(\mathbf{d}^3) \quad \text{otherwise} \end{aligned}$$

Denote by $p(\mathbf{d}^3)$ a fraction of the segment $[0; F(\mathbf{d}^3)]$ which is occupied by the semigroup $S(\mathbf{d}^3)$

$$p(\mathbf{d}^3) = \frac{\widetilde{G}(\mathbf{d}^3)}{C(\mathbf{d}^3)}$$

Note that for every symmetric semigroup it holds

$$p(\mathbf{d}^3) \stackrel{\text{symmetric}}{\underset{\text{semigroup}}{=}} \frac{1}{2}$$

Polynomial Ring Associated with Semigroups $S(\mathbf{d}^3)$

Let $R = k[X_1, X_2, X_3]$ be a polynomial ring in 3 variables over a field k of characteristic 0 and

$$\pi : k[X_1, X_2, X_3] \longmapsto k[z^{d_1}, z^{d_2}, z^{d_3}]$$

be the projection induced by $\pi(X_i) = z^{d_i}$. Denote

$$k[S(\mathbf{d}^3)] := k[z^{d_1}, z^{d_2}, z^{d_3}]$$

Then $k[S(\mathbf{d}^3)]$ is a 1-dim Cohen-Macaulay graded subring of $k[X_1, X_2, X_3]$.

The *type* of the ring $k[S(\mathbf{d}^3)]$

$$t(S(\mathbf{d}^3)) = \#\{S'(\mathbf{d}^3)\},$$

$$S'(\mathbf{d}^3) = \{x \in Z \mid x \notin S(\mathbf{d}^3), x + s \in S(\mathbf{d}^3)\}$$

for all $s \in S(\mathbf{d}^3) \setminus \{0\}$

Lemma (Herzog, 1970)

$$t(S(\mathbf{d}^3)) = \begin{cases} 1, & \text{if } S(\mathbf{d}^3) \text{ is symmetric,} \\ 2, & \text{if } S(\mathbf{d}^3) \text{ is non-symmetric} \end{cases}$$

Theorem (Fröberg, Gottlieb, Häggkvist, 1987)

$$G(\mathbf{d}^3) \leq \widetilde{G}(\mathbf{d}^3) t(S(\mathbf{d}^3)) .$$

Theorem (Brown, Curtis, 1991, and Brown, Herzog, 1992)

$$G(\mathbf{d}^3) = \widetilde{G}(\mathbf{d}^3), \quad \text{iff} \\ \mathbf{d}^3 \text{ is symmetric,}$$

$$G(\mathbf{d}^3) = 2\widetilde{G}(\mathbf{d}^3), \quad \text{iff} \\ \mathbf{d}^3 = \{3, 3k + 1, 3k + 2\}, \quad k \geq 1,$$

$$G(\mathbf{d}^3) = 2\widetilde{G}(\mathbf{d}^3) - 1, \quad \text{iff} \\ \mathbf{d}^3 = \{3, 3k + 2, 3k + 4\}, \{4, 5, 11\}, \{4, 7, 13\}$$

$$G(\mathbf{d}^3) = 2\widetilde{G}(\mathbf{d}^3) - u, \quad 1 < u < \widetilde{G}(\mathbf{d}^3), \quad \text{iff} \\ \mathbf{d}^3 = \{?, ?, ?\}$$

Wilf's Question (1978)

Is it true that for fixed m the following inequality holds

$$p(\mathbf{d}^m) = \frac{\widetilde{G}(\mathbf{d}^m)}{C(\mathbf{d}^m)} \geq \frac{1}{m}$$

with equality only for

$$\mathbf{d}^m = (m, m + 1, \dots, 2m - 1).$$

Dobbs, Mattews (2003) proved WQ for $m = 3$

Weak Asymptotics

Two sequences of real numbers $A(k)$ and $B(k)$, $k \in Z_+$, are said to have the same *weak asymptotics*, or to have asymptotically equal *average growth rates*, or to have the same *Cesáro asymptotics*,

$$A(k) \stackrel{\text{Cesáro}}{\equiv} B(k) \quad \text{if} \quad \lim_{N \rightarrow \infty} \frac{\sum_{k=1}^N A(k)}{\sum_{k=1}^N B(k)} = 1$$

E.g.

$$\sin^2\left(\frac{\pi k}{2}\right) \stackrel{\text{Cesáro}}{\equiv} \frac{1}{2}, \quad \phi(k) \stackrel{\text{Cesáro}}{\equiv} \frac{k}{\zeta(2)}$$

$\phi(k)$ and $\zeta(k)$ are Euler and Riemann functions

Weak Asymptotics at Large Integers

Let us replace k by a neighborhood $U_{N,r}(k)$ of length $2r$ of a scaled integer Nk , $N \in Z_+$. Replace the values of $A(k)$ and $B(k)$ by the arithmetic means $A_{N,r}(k)$ and $B_{N,r}(k)$, respectively

$$A_{N,r}(k) = \frac{1}{2r} \sum_{j=-r}^r A(Nk+j), \quad B_{N,r}(k) = \frac{1}{2r} \sum_{j=-r}^r B(Nk+j),$$

where $Nk + j \in U_{N,r}(k)$. Two sequences of real numbers $A(k)$ and $B(k)$, $k \in Z_+$, are said to have the same *weak asymptotics at large k*

$$A(k) \stackrel{\text{Cesáro}}{\equiv} B(k) \quad \text{if} \quad \lim_{\substack{r, N \rightarrow \infty \\ r(N)/N \rightarrow 0}} \frac{A_{N,r}(k)}{B_{N,r}(k)} = w(k) = 1$$

Weak Asymptotics in Semigroups $S(\mathbf{d}^3)$ at typical large vectors \mathbf{d}^3

Arnold's recipe (V. Arnold, 1999)

Let $S(\mathbf{d}^3)$ be a semigroup, i.e. a generating set (d_1, d_2, d_3) is minimal. Replace the vector \mathbf{d}^3 by a cubic neighborhood $U_{N,r}(\mathbf{d}^3)$ of edge r of a scaled vector $N\mathbf{d}^3 \in Z_+^3$, $N \in Z_+$ such that

$$1 \ll r \ll N, \quad r(N)/N \rightarrow 0 \quad \text{when} \quad N \rightarrow \infty$$

Denote by \mathbf{j}^3 a vector (j_1, j_2, j_3) . Replace the value $A(\mathbf{d}^3)$ by the arithmetic mean $A_{N,r}(\mathbf{d}^3)$ of the functions $A(N\mathbf{d}^3 + \mathbf{j}^3)$ at the vectors $N\mathbf{d}^3 + \mathbf{j}^3 \in U_{N,r}(\mathbf{d}^3)$ whose components $Nd_i + j_i, j_i \in Z_+, -r \leq j_i \leq r$, satisfy two constraints:

C1.

$$\gcd(Nd_1 + j_1, Nd_2 + j_2, Nd_3 + j_3) = 1$$

otherwise a semigroup has infinite complement $\Delta(\mathbf{d}^3)$

C2.

$$\{Nd_1 + j_1, Nd_2 + j_2, Nd_3 + j_3\}$$

is a minimal generating set, otherwise $N\mathbf{d}^3 + \mathbf{j}^3$ does not generate the 3-dim semigroup

Call the vector $N\mathbf{d}^3 + \mathbf{j}^3$ *typical* if its components satisfy both constraints, **C1** and, **C2**

Denote by $M_{N,r}(\mathbf{d}^3)$ an entire set of typical vectors, $M_{N,r}(\mathbf{d}^3) \subset U_{N,r}(\mathbf{d}^3)$

$$M_{N,r}(\mathbf{d}^3) = \left\{ N\mathbf{d}^3 + \mathbf{j}^3 \mid \begin{array}{l} -r \leq j_i \leq r, \ 1 \ll r \ll N \\ \mathbf{C1}, \ \mathbf{C2} \text{ are satisfied} \end{array} \right\}$$

Denote by $\# \{M_{N,r}(\mathbf{d}^3)\}$ a cardinality. Notice that

$$N\mathbf{d}^3 \notin M_{N,r}(\mathbf{d}^3) \rightarrow \# \{M_{N,r}(\mathbf{d}^3)\} < (2r)^3$$

Define a mean average

$$A_{N,r}(\mathbf{d}^3) = \frac{1}{\# \{M_{N,r}(\mathbf{d}^3)\}} \sum_{\substack{j_i=-r \\ i=1,2,3}}^r A(N\mathbf{d}^3 + \mathbf{j}^3)$$

Say that two numerical functions $A(\mathbf{d}^3)$ and $B(\mathbf{d}^3)$ have the same *weak asymptotics at the typical large \mathbf{d}^3*

$$A(\mathbf{d}^3) \stackrel{\text{Ces\`{a}ro}}{\equiv} B(\mathbf{d}^3) \quad \text{if} \quad \lim_{\substack{r, N \rightarrow \infty \\ r(N)/N \rightarrow 0}} \frac{A_{N,r}(\mathbf{d}^3)}{B_{N,r}(\mathbf{d}^3)} = w(\mathbf{d}^3) = 1$$

1. Arnold's Conjectures

Conjecture #1999 – 8

Explore the statistics of $C(\mathbf{d}^3)$ for typical large vectors \mathbf{d}^3 .
Conjecturally,

$$C(\mathbf{d}^3) \stackrel{\text{Cesáro}}{\equiv} \sqrt{2}\sqrt{d_1 d_2 d_3}$$

Conjecture #2003 – 5

The mean values $C_{N,r}(\mathbf{d}^3)$ have a growth rate (*probably provided by conjectured formula*)

$$C(\mathbf{d}^3) \stackrel{\text{Cesáro}}{\equiv} \text{const} \cdot \sqrt{d_1 d_2 d_3}$$

Conjecture #1999 – 9

Determine $p(\mathbf{d}^3)$ for large vectors \mathbf{d}^3 . Conjecturally, this fraction is asymptotically equal to $1/3$

$$\tilde{G}(\mathbf{d}^3) \stackrel{\text{Cesáro}}{\equiv} \frac{1}{3} C(\mathbf{d}^3)$$

Conjecture #1999 – 10

(It implies Conjecture # 1999-9)

Find the typical density $\sigma_3(s)$ of filling the segment $[0; F(\mathbf{d}^3)]$ asymptotically for large \mathbf{d}^3 . Conjecturally,

$$\sigma_3(s) = \left(\frac{s}{C(\mathbf{d}^3)} \right)^2, \quad \text{where} \quad \int_0^C \sigma_3(s) ds = \tilde{G}(\mathbf{d}^3)$$

Statistics of Numerical Semigroups

$$S(N\mathbf{d}^3 + \mathbf{j}^3), \quad N \rightarrow \infty$$

Represent a set $M_{N,r}(\mathbf{d}^3)$ as follows,

$$M_{N,r}(\mathbf{d}^3) = \widehat{M}_{N,r}(\mathbf{d}^3) \setminus \widetilde{M}_{N,r}(\mathbf{d}^3)$$

$$\widehat{M}_{N,r}(\mathbf{d}^3) = \left\{ N\mathbf{d}^3 + \mathbf{j}^3 \left| \begin{array}{l} -r \leq j_i \leq r, \quad 1 \ll r \ll N \\ \mathbf{C1} \text{ is satisfied} \end{array} \right. \right\}$$

$$\widetilde{M}_{N,r}(\mathbf{d}^3) = \left\{ N\mathbf{d}^3 + \mathbf{j}^3 \left| \begin{array}{l} -r \leq j_i \leq r, \quad 1 \ll r \ll N \\ \overline{\mathbf{C2}} \text{ is satisfied} \\ \mathbf{C1} \text{ is satisfied} \end{array} \right. \right\}$$

$\overline{\mathbf{C2}} : \{N\mathbf{d}_1 + j_1, N\mathbf{d}_2 + j_2, N\mathbf{d}_3 + j_3\}$ is not minimal

Lemma (LGF, 2005)

$$\lim_{\substack{r, N \rightarrow \infty \\ r/N \rightarrow 0}} \frac{\#\{\widehat{M}_{N,r}(\mathbf{d}^3)\}}{(2r)^3} = \frac{1}{\zeta(3)} \simeq 0.8319$$

$$\lim_{\substack{r, N \rightarrow \infty \\ r/N \rightarrow 0}} \frac{\#\{\widetilde{M}_{N,r}(\mathbf{d}^3)\}}{(2r)^3} = 0$$

$M_{N,r}(\mathbf{d}^m)$ is a union of symmetric $M_{N,r}^{sym}(\mathbf{d}^3)$ and non-symmetric $M_{N,r}^{nsym}(\mathbf{d}^3)$ semigroups

$$M_{N,r}(\mathbf{d}^3) = M_{N,r}^{sym}(\mathbf{d}^3) \cup M_{N,r}^{nsym}(\mathbf{d}^3)$$

$$\#\{M_{N,r}(\mathbf{d}^3)\} = \#\{M_{N,r}^{sym}(\mathbf{d}^3)\} + \#\{M_{N,r}^{nsym}(\mathbf{d}^3)\}$$

Theorem (Herzog, 1970, and Watanabe, 1973)

A semigroup $S(d_1, d_2, d_3)$ is symmetric iff its minimal generating set has a presentation with at least 2 relatively not prime elements

$$\gcd(d_1, d_2) = b, \quad \gcd(d_3, b) = 1, \quad d_3 \in S\left(\frac{d_1}{b}, \frac{d_2}{b}\right)$$

Lemma (LGF, 2005)

Let $S(\mathbf{d}^3)$ and $S(N\mathbf{d}^3 + \mathbf{j}^3)$ be semigroups and $\{Nd_1 + j_1, Nd_2 + j_2, Nd_3 + j_3\}$ be a minimal generating set such that

$$-r \leq j_1, j_2, j_3 \leq r, \quad 1 \ll r \ll N.$$

If $r(N)/N \rightarrow 0$ when $r, N \rightarrow \infty$ then

$$\lim_{\substack{r, N \rightarrow \infty \\ r/N \rightarrow 0}} \frac{\# \{M_{N,r}^{sym}(\mathbf{d}^3)\}}{(2r)^3} = 0$$

Corollary (LGF, 2005)

Almost all numerical semigroups $S(N\mathbf{d}^3 + \mathbf{j}^3)$ are non-symmetric

$$\lim_{\substack{r, N \rightarrow \infty \\ r/N \rightarrow 0}} \frac{\# \{M_{N,r}^{nsym}(\mathbf{d}^3)\}}{(2r)^3} = \frac{1}{\zeta(3)}$$

Matrix \mathcal{R}_3 of Minimal Relations for Non-Symmetric Semigroups

Lemma (Johnson, 1960)

$$\mathcal{R}_3 \cdot \mathbf{d}^3 = \mathbf{0}, \quad \mathcal{R}_3 = \begin{pmatrix} u_1 + w_1 & -u_2 & -w_3 \\ -w_1 & u_2 + w_2 & -u_3 \\ -u_1 & -w_2 & u_3 + w_3 \end{pmatrix}$$

$$u_i, w_i \in \mathbb{Z}_+, \quad i = 1, 2, 3$$

$$\begin{aligned} d_1 &= u_2u_3 + w_2w_3 + u_2w_3, & \gcd(u_1, w_2, u_3 + w_3) &= 1, \\ d_2 &= u_3u_1 + w_3w_1 + u_3w_1, & \gcd(u_2, w_3, u_1 + w_1) &= 1, \\ d_3 &= u_1u_2 + w_1w_2 + u_1w_2, & \gcd(u_3, w_1, u_2 + w_2) &= 1 \end{aligned}$$

Conductor $C(\mathbf{d}^3)$ and Genus $G(\mathbf{d}^3)$

Theorem (LGF, 2004/6)

$$C(\mathbf{d}^3) = 1 + \prod_{i=1}^3 (u_i + w_i) - A_2 - B_2 - D + \max\{A_3, B_3\}$$

$$2G(\mathbf{d}^3) = 1 + \prod_{i=1}^3 (u_i + w_i) - A_2 - B_2 - D + A_3 + B_3$$

$$2G(\mathbf{d}^3) - C(\mathbf{d}^3) = \min\{A_3, B_3\}$$

where

$$\begin{aligned} A_2 &= u_1u_2 + u_3u_1 + u_2u_3, & A_3 &= u_1u_2u_3, \\ B_2 &= w_1w_2 + w_3w_1 + w_2w_3, & B_3 &= w_1w_2w_3, \\ D &= u_1w_2 + u_2w_3 + u_3w_1. \end{aligned}$$

New Scaling in the $Z_+^3 \times Z_+^3$ Lattice

Consider two tuples \mathbf{u}^3 and \mathbf{w}^3

$$\mathbf{u}^3 = (u_1, u_2, u_3), \quad \mathbf{w}^3 = (w_1, w_2, w_3)$$

Their union is a tuple in the 6-dim cubic lattice

$$\mathbf{u}^3 \cup \mathbf{w}^3 = (u_1, u_2, u_3, w_1, w_2, w_3) \in Z_+^3 \times Z_+^3$$

A mapping $Z_+^3 \times Z_+^3 \mapsto Z_+^3$ is defined by three homogeneous functions of the 2-nd order

$$d_i = f_i(u_1, u_2, u_3, w_1, w_2, w_3), \quad N^2 \mathbf{d}^3 = f(N\mathbf{u}^3, N\mathbf{w}^3)$$

Replace a scaling in Z_+^3 lattice, $N^2 d_i \in Z_+$, $N \in Z_+$, by the scaling in $Z_+^3 \times Z_+^3$ lattice, $Nu_i, Nw_i \in Z_+$ and define

$$A_{N,r}(\mathbf{u}^3 \cup \mathbf{w}^3) = \{(N\mathbf{u}^3 + \mathbf{j}^3) \cup (N\mathbf{w}^3 + \mathbf{k}^3) \mid \mathcal{C}\}$$

where

$$\mathcal{C} = \left\{ \begin{array}{l} \gcd(D_{1,N}(\mathbf{j}^3, \mathbf{k}^3), D_{2,N}(\mathbf{j}^3, \mathbf{k}^3), D_{3,N}(\mathbf{j}^3, \mathbf{k}^3)) = 1, \\ \mathbf{j}^3 = (j_1, j_2, j_3), \quad \mathbf{k}^3 = (k_1, k_2, k_3), \\ -r \leq j_i, k_i \leq r, \quad 1 \ll r \ll N \end{array} \right\}$$

$$D_{i,N}(\mathbf{j}^3, \mathbf{k}^3) = d_i(N\mathbf{u}^3 + \mathbf{j}^3, N\mathbf{w}^3 + \mathbf{k}^3), \quad i = 1, 2, 3$$

A cardinality $\# \{A_{N,r}(\mathbf{u}^3 \cup \mathbf{w}^3)\}$

$$\# \{A_{N,r}(\mathbf{u}^3 \cup \mathbf{w}^3)\} \simeq \frac{(2r)^6}{\zeta(3)}$$

The averaging will be performed on the set $A_{N,r}(\mathbf{u}^3 \cup \mathbf{w}^3)$ instead of the set $M_{N,r}(\mathbf{d}^3)$

Asymptotics $K(\mathbf{d}^3)$ and $P(\mathbf{d}^3)$

Denote by $V(\mathbf{d}^3) = d_1 d_2 d_3$. Define the asymptotics

$$K(\mathbf{d}^3) = \lim_{\substack{r, N \rightarrow \infty \\ r(N)/N \rightarrow 0}} \frac{C_{N,r}(\mathbf{d}^3)}{\sqrt{V_{N,r}(\mathbf{d}^3)}}$$

$$P(\mathbf{d}^3) = \lim_{\substack{r, N \rightarrow \infty \\ r(N)/N \rightarrow 0}} \frac{\tilde{G}_{N,r}(\mathbf{d}^3)}{C_{N,r}(\mathbf{d}^3)}$$

Straightforward calculation gives

$$K(\mathbf{d}^3) = \frac{(1 + \rho_1)(1 + \rho_2)(1 + \rho_3) + \max\{1, \rho_1 \rho_2 \rho_3\}}{\sqrt{(1 + \rho_2 \rho_3 + \rho_2)(1 + \rho_3 \rho_1 + \rho_3)(1 + \rho_1 \rho_2 + \rho_1)}}$$

$$P(\mathbf{d}^3) = \frac{1}{2} \left(1 - \frac{\min\{1, \rho_1 \rho_2 \rho_3\}}{(1 + \rho_1)(1 + \rho_2)(1 + \rho_3) + \max\{1, \rho_1 \rho_2 \rho_3\}} \right)$$

where

$$\rho_i = \frac{u_i}{w_i}, \quad i = 1, 2, 3, \quad 0 < \rho_i < \infty$$

Conjectures are refuted

Conjecture #1999 – 8

$$K(\mathbf{d}^3) > \sqrt{3}$$

Moreover, if $\rho_1 = \rho_2 = \rho \gg 1$, $\rho_3 = \rho^{-2} \ll 1$, then

$$K(\mathbf{d}^3) = \sqrt{\rho} \gg 1$$

Conjecture #2003 – 5

$K(\mathbf{d}^3)$ is not a constant

Conjecture #1999 – 9

$$\frac{4}{9} < P(\mathbf{d}^3) < \frac{1}{2}$$

$P(\mathbf{d}^3)$ is not a constant

Conjecture #1999 – 10

$$\sigma_3(s) \neq \left(\frac{s}{C(\mathbf{d}^3)} \right)^2$$

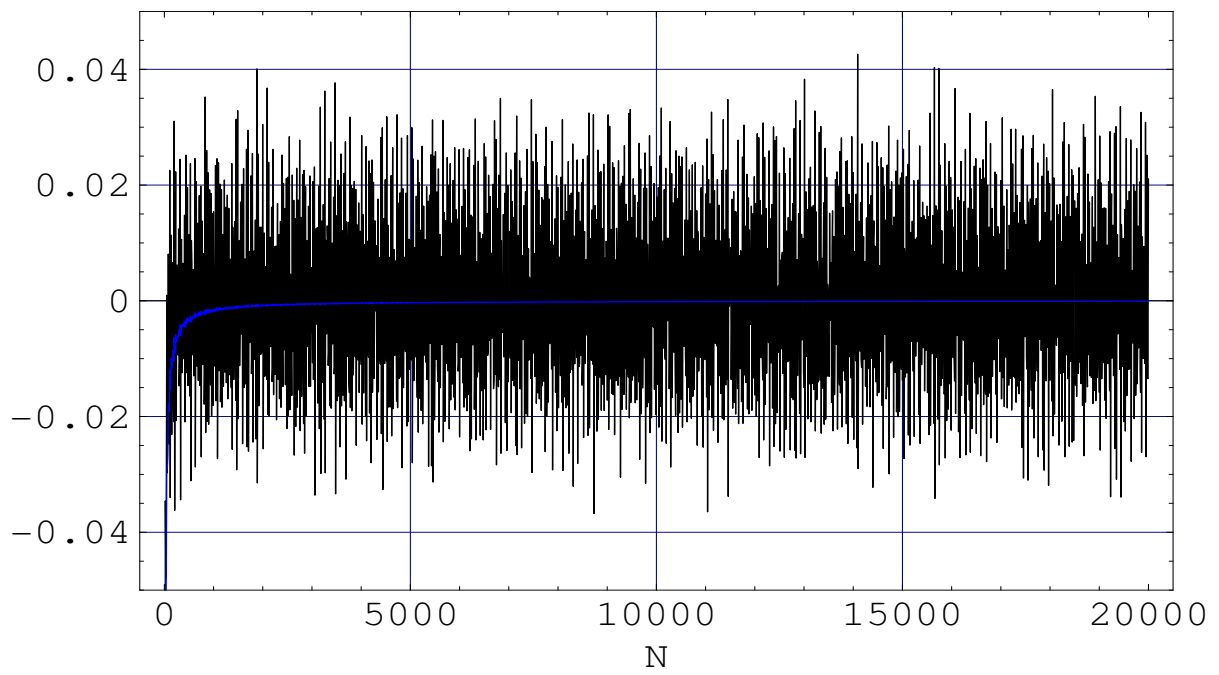


Figure 1: **Differential** (*black zig-zag curve*) and **cumulative** (*blue curve*) density $P_2 - 1/\zeta(2)$ of symmetric tuples (d_1, d_2) in Z_+^2 -lattice with edge N .
(Jointly with B. Rubinstein)

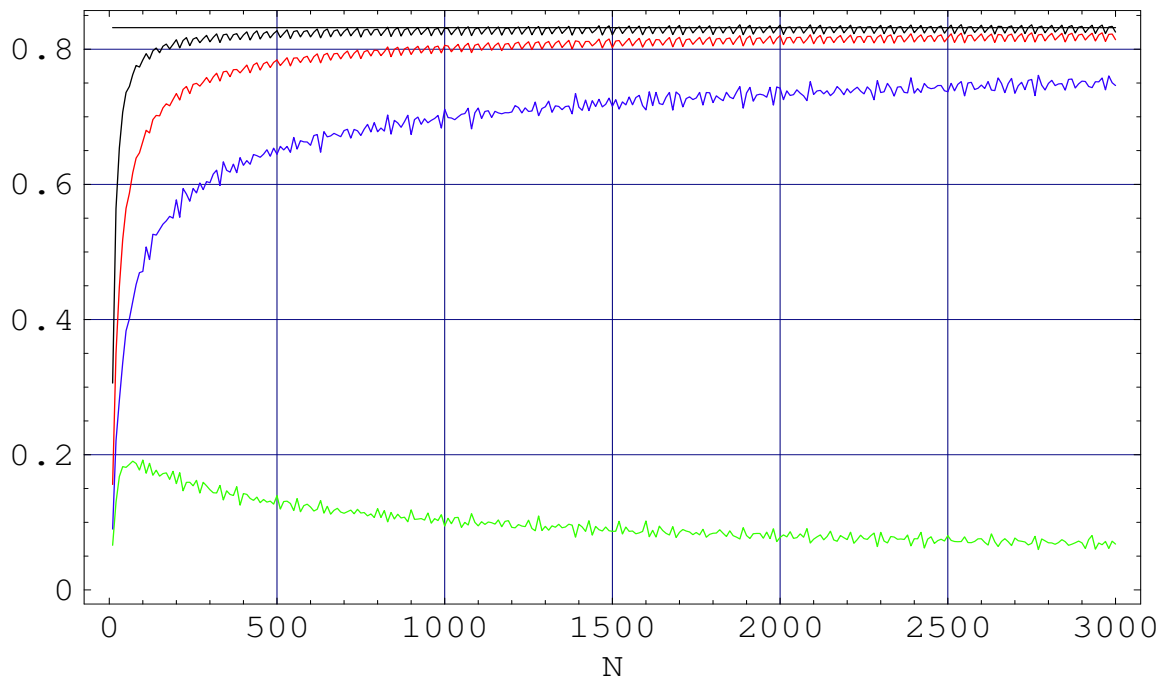


Figure 2: **Differential densities P_3 of 4 different distributions of the triples (d_1, d_2, d_3) in Z_+^3 -lattice with edge N : $\gcd(d_1, d_2, d_3) = 1$ (black), symmetric and nonsymmetric triples (red), only nonsymmetric triples (blue), only symmetric triples (green).**
(Jointly with B. Rubinstein)