Ratio 1 and Ratio 2

Richard Adhika

1. Introduction

For reasons coming from number theory, we are interested in computing the following two kinds of (closely related) ratios, for different primes p: Let t and D be integers. The first ratio is

$$\nu_{p,n}(t,d) = \frac{\#\{M \in \mathbf{GL}_2(\mathbb{Z}/p^n\mathbb{Z}) | M \text{ has trace } t \text{ and } \det D \bmod p^n\}}{p^{2n-2}(p^2-1)}.$$

This ratio is really interesting only when the discriminant of the characteristic polynomial, i.e., $t^2 - 4D$, is divisible by p (and they get more interesting as the power of p dividing the discriminant gets larger). This stabilizes when p gets large (if p doesn't divide the discriminant, they stabilize right away). However, we understand these quite well. We are more interested in the ones that come not from counting solutions $\text{mod}p^n$, but from counting the reductions $\text{mod}p^n$ of solutions in \mathbb{Z}_p . More precisely, we define

$$\mu_{p,n}(t,d) = \frac{\#\{M \in \mathbf{GL}_2(\mathbb{Z}/p^n\mathbb{Z}) | \exists M' \in \mathbf{GL}_2(\mathbb{Z}_p) : M' \text{ has trace } t \text{ and } \det D, \text{ and } M' \text{ mod } p^n = M\}}{p^{2n-2}(p^2-1)}.$$

Since we cannot really handle full p-adic series in a computer code, we introduce another parameter, "kbig" or something (also user-defined), and compute

$$\mu_{p,n}(t,d) = \frac{\#\{M \in \mathbf{GL}_2(\mathbb{Z}/p^n\mathbb{Z}) | \exists M' \in \mathbf{GL}_2(\mathbb{Z}/p^{kbig}\mathbb{Z}) : M' \text{ has trace } t \text{ and } \det D, \text{ and } M' \text{ mod } p^n = M\}}{p^{2n-2}(p^2-1)}.$$

Again this stabilizes eventually (as n gets large, but we need kbig >> n), and again it is only interesting when a power of p divides the discriminant (when it doesn't, this also stabilizes at n = 1 and are equal to ν_p). We want to know these numbers for various values of t, d, and p. The problem is that even if you let p = 5 and kbig = 6, it is already taking forever to compute (using brute force method).

2. Ratio 1

We first want to try to generate all matrices of the form $\begin{pmatrix} a & b \\ c & d \end{pmatrix}$ with $d \equiv t - a \mod p^n$ and $ad - bc \equiv D \mod p^n$ for $a, b, c, d \in \mathbb{Z}/p^n\mathbb{Z}$. Note that throughout this file, this notation will be used when referring to a general 2×2 matrix. Here, we have 3 free parameters a, b, and c since d depends solely on a for the given t. The naive brute force method is to loop through $[0, p^n - 1]$ for each a, b, c and then check the determinant condition. This takes $\mathcal{O}(p^{3n})$, which is very slow. Hence, the function build_matrices1 in the file $ratio1_and_ratio2.ipynb$ (as well as all other code discussed in this file) aims to generate the matrices more efficiently.

For the parameter a, we will still loop through $[0, p^n - 1]$. First, fix an a. Let rhs= $ad - D \mod p^n$. Then, for any $b \in [0, p^n - 1]$, the problem turns into solving the equation (for c)

$$bc \equiv rhs \bmod p^n. \tag{1}$$

If $p \nmid b$, then b^{-1} exists and thus we have a unique solution $c \equiv rhs \cdot b^{-1} \mod p^n$ (line 6). We don't need to loop through c for these b. If $p \mid b$, then we have three cases as follows,

- 1. $p \nmid rhs$. This immediately tell us that (1) can't have any solution if $p \mid b$. This corresponds to the fact that the loop in line 9 won't execute.
- 2. $v_p(rhs) \ge 1$. If $v_p(b) > v_p(rhs)$, then (1) also can't have any solution. Hence, it suffices to check b with $1 \le v_p(b) \le v_p(rhs)$ (line 10 with $v_p(b) = i$). Then, for each i, let $b = p^i j$ so that we can rewrite (1) as

$$p^i j \cdot c \equiv rhs \bmod p^n$$
,

We then get $c \equiv (rhs/p^i) \cdot j^{-1} \mod p^{n-i}$, for which we lift c to modulo p^n . Also $v_p(rhs) < n$ so the modulo is well-defined.

3. $rhs \equiv 0 \mod p^n$. Then, we can set b = 0 so that all $c \in [0, p^n - 1]$ satisfy (1) (line 14-16). Furthermore, for any b, all c with $v_p(c) = n - v_p(b)$ satisfy (1) (line 17 - 19).

Algorithm 1 build_matrices1

```
1: function BUILD_MATRICES 1(n, p, t, D)
        res \leftarrow [\ ], R_n \leftarrow \mathbb{Z}/p^n\mathbb{Z}
 2:
        for all a \in R_n do
 3:
            rhs \leftarrow R_n(D - a(t - a))
 4:
            Add all tuples (a, b, c, d) to res such that c \equiv rhs \cdot b^{-1} \mod p^n with p \nmid b.
 5:
 6:
            if rhs \neq 0 then
 7:
                 for i = 1 to v_n(rhs) do
 8:
                     for b \in R_n with b = p^i j with p \nmid j do
 9:
                         Add (a, b, c, d) to res with c \in Rn satisfying c \equiv rhs \cdot j^{-1} \mod p^{n-i}
10:
                     end for
11:
                 end for
12:
            else
13:
                 for all c \in R do
14:
15:
                     Add (a, 0, c, d) to res
                 end for
16:
                 for b \in R_n with v_p(b) = i \ge 1 do
17:
                     Add (a, b, c, d) to res with c \in R_n satisfying v_p(c) = n - i
18:
                 end for
19:
            end if
20:
21:
        end for
22:
        return res
23: end function
```

Assuming n is not large, this algorithm costs $\mathcal{O}(p^{2n})$, which is already quite an improvement from the brute force algorithm. Notice that in the second case, the number of matrices with b = b' satisfying $v_p(b') = v$ is the same as that of $b = p^v$ as both corresponding loops in line 9-11 have the same step size.

Now, we can modify this algorithm a bit if we only want to *count* the number of matrices satisfying the numerator condition. The few points that we obtained so far are:

- For each a, there are $p^{n-1}(p-1)$ b's that are relatively prime to p. Each of these b produces exactly one matrix. Hence, we have $p^{2n-1}(p-1)$ matrices in total with $p \nmid b$.
- For each a, if rhs has p-valuation k, then there are

$$\sum_{i=1}^{k} p^{n-i-1} \cdot (p-1) \cdot p^{i} = kp^{n-1}(p-1)$$

many solutions with $1 \le v_p(b) \le k$. The term $p^{n-i-1}(p-1)$ comes from the number of b with $v_p(b) = i$ and the term p^i comes from lifting the modulo from p^{n-i} to p^n .

• For each a, if rhs $\equiv 0 \mod p^n$, then there are

$$p^{n} + \sum_{i=1}^{n-1} p^{i} (p^{n-i} - p^{n-i-1}) = p^{n} + (n-1)(p^{n} - p^{n-1})$$

many solutions with b = 0 and $v_p(b) \ge 1$.

With these in mind, we then write a function ratio1 that count the number of matrices satisfying the numerator condition in $\mathcal{O}(p^n)$. The pseudocode is as follows,

Algorithm 2 ratio1

```
1: function RATIO1(n, t, D)
         count \leftarrow p^n \cdot p^{n-1} \cdot (p-1), R_n \leftarrow \operatorname{Integers}(p^n)
 2:
         for all a \in R do
 3:
             rhs \leftarrow R_n(a(t-a)-D)
 4:
             if rhs \neq 0 then
 5:
                  count \leftarrow count + v_p(b) \cdot p^{n-1} \cdot (p-1)
 6:
 7:
             else
                  count \leftarrow count + p^n + (n-1) \cdot (p^n - p^{n-1})
 8:
             end if
 9:
         end for
10:
         return count
11:
12: end function
```

3. Ratio 2

For the second ratio, however, we still need to generate the matrices as the reduction from kbig to n may not include every matrix that satisfies the constraint in $\mathbb{Z}/p^n\mathbb{Z}$ (which is true if $p^l|t^2-4D$ for some $l \in \mathbb{N}$). The problem now is that generating and storing all such matrices in $\mathbb{Z}/p^{kbig}\mathbb{Z}$ and then reduce each one to mod p^n takes up a lot of time and space (e.g. for p=5 and kbig=5, we have around 11 million matrices and for kbig=6, CoCalc runs out of space).

What if we don't actually need to generate all the matrices? The first observation is that

Lemma 1. For any matrix $M = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in \mathbf{GL}_2(\mathbb{Z}/p^{kbig}\mathbb{Z})$, if $p \nmid b$, we only need to consider $a, b \in [0, p^n - 1]$.

Proof. Consider two matrices $\begin{pmatrix} a_1 & b_1 \\ c_1 & d_1 \end{pmatrix}$ and $\begin{pmatrix} a_2 & b_2 \\ c_2 & d_2 \end{pmatrix}$ with $p \nmid b_1, b_2, b_2 \equiv b_1 \mod p^n$, and $a_2 \equiv a_1 \mod p^n$. Let $rhs = a_1d_1 - D \mod p^{kbig}$. Then, the modular equation $b_1c_1 \equiv rhs \mod p^{kbig}$ has a unique solution $c_1 \equiv rhs \cdot b_1^{-1} \mod p^{kbig}$. We therefore have

$$d_2 \equiv t - a_2 \equiv t - a_1 \equiv d_1 \bmod p^n$$

and

$$c_2 \equiv (a_2 d_2 - D)b_2^{-1} \equiv (a_1 d_1 - D)b_1^{-1} \equiv c_1 \bmod p^n$$
.

Hence all $a, b \ge p^n$ with $p \nmid b$ will not produce any new reduced matrix.

This means that the reduction does not affect the existence and uniqueness of matrices for b with $p \nmid b$. Therefore, just as the first ratio, we don't need to consider these b's and that the count for these matrices is $p^{2n-1}(p-1)$. Next, we have

Theorem 1. Let A be the set of all $M \in \mathbf{GL}_2(\mathbb{Z}/p^n\mathbb{Z})$ such that there exists $M' \in \mathbf{GL}_2(\mathbb{Z}/p^{kbig}\mathbb{Z})$ having trace t and determinant D, and that $M \equiv M' \mod p^n$ (the numerator condition). Let $S \subset A$ with $b = p^v$ and $S' \subset A$ with $b = p^vu$ for some fixed u with $p \nmid u$ and v < n. Then, |S| = |S'|.

Proof. Let $v \in [1, n-1]$ and $M = \begin{pmatrix} a & p^v \\ c & d \end{pmatrix} \in S$. Define a map $\phi: S \to S'$ by

$$\phi(M) = N = \begin{pmatrix} a & p^v u \\ cu^{-1} & d \end{pmatrix}.$$

First, we want to show that this mapping is well-defined by showing that $N \in S'$. By the definition of M, there exists $M' \in \mathbf{GL}_2(\mathbb{Z}/p^{kbig}\mathbb{Z})$ of the form $M' = \begin{pmatrix} a' & b' \\ c' & d' \end{pmatrix}$ having trace t and determinant D and that $M' \equiv M \mod p^n$. Let

$$U = \begin{pmatrix} 1 & 0 \\ 0 & u \end{pmatrix}, \ U^{-1} = \begin{pmatrix} 1 & 0 \\ 0 & u^{-1} \end{pmatrix}.$$

Let $N' \in \mathbf{GL}_2(\mathbb{Z}/p^{kbig}\mathbb{Z})$ be defined by

$$N' = U^{-1}MU = \begin{pmatrix} a' & b'u \\ c'u^{-1} & d' \end{pmatrix}.$$

Then, N' has trace t and determinant D, and that $b'u \equiv p^v u \mod p^n$. Hence, $N = N' \mod p^n \in S'$.

We then want to show that this mapping is injective. Let $M_1, M_2 \in S$ of the form

$$M_1 = \begin{pmatrix} a_1 & p^v \\ c_1 & d_1 \end{pmatrix}, M_2 = \begin{pmatrix} a_2 & p^v \\ c_2 & d_2 \end{pmatrix}.$$

Assume that $\phi(M_1) = \phi(M_2)$. Hence, we have

$$\begin{pmatrix} a_1 & p^v u \\ c_1 u^{-1} & d_1 \end{pmatrix} = \begin{pmatrix} a_2 & p^v u \\ c_2 u^{-1} & d_2 \end{pmatrix}$$

Since $p \nmid u$ and $p \nmid u^{-1}$, the equality $M_1 = M_2$ follows.

Finally, we want to show that the map is surjective. Let $N = \begin{pmatrix} a & p^v u \\ cu^{-1} & d \end{pmatrix} \in S'$ (any matrix in S' can be written in this form). Let $M = \begin{pmatrix} a & p^v \\ c & d \end{pmatrix}$. If N' is the lift of N, then we define $M' = U^{-1}N'U$ and a similar argument as before shows that $M \equiv M' \mod p^n$. Hence $M \in S$ and that $\phi(M) = N$ so that ϕ is surjective. Finally, we conclude that ϕ is a well-defined bijection between S and S' so that |S| = |S'|.

By Theorem 1, for ratio 2, we *only* need to consider the reduced matrices with $b = p^v$ for $1 \le v < kbig$ and b = 0. There are still a few points that can be optimized especially with the heavy loops of the parameters b and c, which is what we are trying to do next.

Theorem 2. Let $S \subset \mathbf{GL}_2(\mathbb{Z}/p^{kbig}\mathbb{Z})$ be the set of all matrices that we have encountered so far in the loop, having trace t and determinant D. Let $M = \begin{pmatrix} a_1 & b_1 \\ c_1 & d_1 \end{pmatrix} \in S$. Furthermore, let $N = \begin{pmatrix} a_2 & b_2 \\ c_2 & d_2 \end{pmatrix} \in \mathbf{GL}_2(\mathbb{Z}/p^{kbig}\mathbb{Z})$ be the matrix that we are considering with $N \equiv M \mod p^n$ and $v_p(b) = v_p(b') = i$. Then, we don't need to consider all matrices of the form $N' = \begin{pmatrix} a_2 & b_2' \\ c_2' & d_2 \end{pmatrix}$ for

- $b'_2 = b_2$ and $c'_2 > c_2$ satisfying the determinant constraint, or
- $b'_2 > b_2$ with $v_p(b'_2) = i$ and for any c'_2 satisfying the determinant constraint.

Proof. To show the first point we want to show that we don't need to consider further c values once we encounter such N. For any $s \in \mathbb{N}$ and for any matrix $N' = \begin{pmatrix} a_2 & b_2 \\ c_2 + sp^{kbig-i} & d_2 \end{pmatrix}$, we have

 $N' \equiv M' \mod p^n$ where $M' = \begin{pmatrix} a_1 & b_1 \\ c_1 + sp^{kbig-i} & d_1 \end{pmatrix}$. If either $a_2 > a_1$ or $b_2 > b_1$, it is clear that $M' \in S$. Otherwise, $c_2 > c_1$ so M' must have also been considered earlier (in the code itself, this case won't happen since it is enough to consider all matrices with $c \in [0, p^n - 1]$).

Next, we want to show that if $a_2 > a_1$, then the assumption also holds with $b_2 = p^i$ and that we don't need to consider any matrix of the form $N' = \begin{pmatrix} a_2 & sp^i \\ c_2' & d_2 \end{pmatrix}$ with $p \nmid s, s \geq 2$, and for any c_2' satisfying the determinant constraint. Let $b_2 = p^i u$ with $p \nmid u$. We can then write $b_1 = p^i \beta' u$, $c_1 = \gamma' u^{-1}$, and $c_1 = \gamma u^{-1}$ so that we have

$$\begin{pmatrix} a_2 & p^i u \\ \gamma u^{-1} & d_2 \end{pmatrix} \equiv \begin{pmatrix} a_1 & p^i \beta' u \\ \gamma' u^{-1} & d_1 \end{pmatrix} \bmod p^n.$$

Since $p \nmid u, u^{-1}$, the equation above is equivalent to

$$\begin{pmatrix} a_2 & p^i \\ \gamma & d_2 \end{pmatrix} \equiv \begin{pmatrix} a_1 & p^i \beta' \\ \gamma' & d_2 1 \end{pmatrix} \bmod p^n.$$

Since the right matrix is in S, the left matrix doesn't give any new reduced matrix so that the assumption also holds for $b_2 = p^i$. Then, for any $s \in \mathbb{N}$ with $p \nmid s$, we have

$$\begin{pmatrix} a_2 & p^j s \\ \gamma s^{-1} & d_2 \end{pmatrix} \equiv \begin{pmatrix} a_1 & p^i \beta' s \\ \gamma' s^{-1} & d_1 \end{pmatrix} \bmod p^n,$$

for which the right matrix is also in S. Together with the first point, this means that N' have the same reduced form as one of the matrices in S.

Otherwise, assume that $a_2 = a_1$. Then $b_2 > b_1$, so let $b_2 = b_1 + sp^i$ for some $s \in \mathbb{N}$. Let $\alpha = \frac{a_2d_2 - D}{p^i}$. Then we have

$$c_2 \equiv \alpha (b_1/p^i + s)^{-1} \mod p^{kbig-i}$$
 and $c_1 \equiv \alpha (b_1/p^i)^{-1} \mod p^{kbig-i}$.

Since $c_2 \equiv c_1 \mod p^n$, we have

$$\alpha(b_1/p^i + s)^{-1} \equiv \alpha(b_1/p^i)^{-1} \mod p^n$$
.

Note that $(b_1/p^i + s)^{-1}$ exists since $v_p(b_2) = i$ by assumption. Let $b'_2 = b_1 + (s + s')p^i$ with $s' \in \mathbb{N}$. First, assume that $v_p(\alpha) < n$ so that $s \equiv 0 \mod p$. We then have

$$c_2' \equiv \alpha (b_1/p^i + (s+s'))^{-1} \equiv \alpha (b_1/p^i + s')^{-1} \mod p^n$$
.

Note that $(b_1/p^i + s')^{-1}$ exists since $b_1/p^i + s' \equiv b_1/p^i + s' \neq 0 \mod p$. Hence, we have

$$\begin{pmatrix} a_2 & b_1 + (s+s')p^i \\ c_2' & d_2 \end{pmatrix} \equiv \begin{pmatrix} a_1 & b_1 + s'p^i \\ c_1' & d_1 \end{pmatrix} \bmod p^n, \tag{2}$$

where $c_1' \equiv \alpha (b_1/p^i + s')^{-1} \mod p^n$. If $v_p(\alpha) \geq n$, then (2) also holds with $c_2' \equiv c_1' \equiv 0 \mod p^n$. In both cases, we get that the reduced form of N' has been considered earlier. Hence combined with the first point, we don't need to consider all such N'.

By Theorem 2, for a fixed a, once we encounter such N in the code, we can directly move on to another value of a. Before going to the main function ratio2, we will take a look more closely at two helper functions: ratio2_adder and ratio2_adder_with_check, which reduce a lot of repetitions (of b and c) to make the code more efficient by utilizing Theorem 2. Below is the pseudocode for the function ratio2_adder.

Algorithm 3 Helper Function 1

```
1: function RATIO2_ADDER(p, n, kbig, projset, a, c_s, exp, R_n)
         if (R_n(a), R_n(c_{\text{start}})) \in \text{projset then}
 2:
 3:
              return false
         end if
 4:
         Add (R_n(a), R_n(c_{\text{start}})) to project
 5:
         for c from c_{\text{start}} + p^{k_{\text{max}} - \text{exp}} to p^n - 1 step p^{k_{\text{max}} - \text{exp}} do
 6:
              Add (R_n(a), R_n(c)) to project
 7:
 8:
         end for
 9:
         return true
10: end function
```

Note that we use this function only for $v_p(b) < n$ as the b entry in all matrices in projset has the same p-valuation. The parameter projset keeps track of the reduced matrices we encounter so far, c_s denotes the smallest solution of c when solving the determinant constraint, and exp denotes $v_p(b)$. This function returns false if we encounter one reduced matrix that has been considered earlier so that the function ratio2 can break out of the loop. For $v_p(b) \ge n$, we have the following similar helper function instead,

Algorithm 4 Helper Function 2

```
1: function RATIO2_ADDER_WITH_CHECK(p, n, kbig, lift\_dict, a, b, c_s, exp, R_n, R_{kbig})
        if lift_dict has key (R_n(a), R_n(c_s)) then
 2:
           if the corresponding lifted matrix has v_p(b) = exp or b \equiv 0 \mod p^{kbig} then
 3:
               return false
 4:
           end if
 5:
        end if
 6:
       Add (R_n(a), R_n(c_s)) as key and (R_{kbig}(a), R_{kbig}(b), R_{kbig}(c_s)) to lift_dict
 7:
        for c from c_s + p^{kbig-exp} to p^n - 1 step p^{kbig-exp} do
 8:
            Add (R_n(a), R_n(c)) as key and (R_{kbig}(a), R_{kbig}(b), R_{kbig}(c)) to lift_dict
 9:
        end for
10:
        return true
11:
12: end function
```

The only different thing here is that we now have a dictionary called $lift_dict$ that keeps track on the pairing between the reduced matrix (entries in $\mathbb{Z}/p^n\mathbb{Z}$) and the original matrix (entries in $\mathbb{Z}/p^{kbig}\mathbb{Z}$). This is done to make sure that Theorem 2 applies as we require the assumption that the matrices compared have the same p-valuation of their corresponding b entry. Furthermore, if $b \equiv 0 \mod p^{kbig}$, this means that we have covered all possible reduced form of c.

The function ratio2 uses these two helper functions to efficiently count the number of matrices satisfying the numerator of the second ratio. For $1 \le v_p(b) \le n-1$, the function uses ratio2_adder and only uses set to keep track of the matrices encountered (only store the reduced matrices), which can be seen in line 3-17. On the other hand, for $v_p(b) \ge n$, the function uses ratio2_adder_with_check and uses dictionary to keep track of both the reduced and original matrices. It is not easy to assess the asymptotic runtime of this function, but it takes only a few seconds to compute ratio2 for p = 5, kmax = 9. The pseudocode is as follows,

Algorithm 5 Ratio2

```
1: function RATIO2(p, kbig, n, t, D)
         count \leftarrow p^{2n-1}(p-1), R_n \leftarrow \mathbb{Z}/p^n\mathbb{Z}, R_{kbiq} \leftarrow \mathbb{Z}/p^{kbig}\mathbb{Z}
 2:
         for \exp = 1 to n - 1 do
 3:
             projset \leftarrow \emptyset
 4:
             for a = 0 to p^{kbig} - 1 do
 5:
                  rhs \leftarrow R_{kbig}(a \cdot (t-a) - D)
 6:
                  if rhs \neq 0 then
 7:
                      if v_n(rhs) \geq exp then
 8:
                           for all b = p^{exp}u with p \nmid u, let c_s \equiv (rhs/p^{exp})u^{-1} \mod p^{kbig-exp}
 9:
10:
                           if ratio2_adder(p, n, kbig, projset, a, c_s, \exp, R_n) is false, stop checking other b's
11:
                      end if
                  else
12:
                      ratio2_adder(p, n, kbig, projset, a, 0, \exp, R_n)
13:
                  end if
14:
             end for
15:
16:
             count \leftarrow count + |projset| \cdot (p^{n-\exp - p^{n-\exp - 1}})
         end for
17:
18:
         lift\_dict \leftarrow \emptyset
19:
         for a = 0 to p^{kbig} - 1 do
20:
             rhs \leftarrow R_{kbig}(a \cdot (t-a) - D)
21:
             if rhs \neq 0 then
22:
23:
                  for \exp = n to v_n(rhs) do
                      for all b = p^{exp}u with p \nmid u, let c_s \equiv (rhs/p^{exp})u^{-1} \mod p^{kbig-exp}
24:
                      if ratio2_adder_with_check(p, n, kbig, lift\_dict, a, b, c_s, \exp, R_n, R_{kbig}) is false, stop
25:
    checking other b's
                  end for
26:
             else
27:
                  ratio2_adder_with_check(p, n, kbig, lift\_dict, a, 0, 0, kbig, R_n, R_{kbig})
28:
             end if
29:
         end for
30:
         return \ count + |lift\_dict|
31:
32: end function
```