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SINGULARITY OF RANDOM SYMMETRIC MATRICES REVISITED

MARCELO CAMPOS, MATTHEW JENSSEN, MARCUS MICHELEN,
 AND JULIAN SAHASRABUDHE

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ABSTRACT. Let M_n be drawn uniformly from all ± 1 symmetric $n \times n$ matrices. We show that the probability that M_n is singular is at most $\exp(-c(n \log n)^{1/2})$, which represents a natural barrier in recent approaches to this problem. In addition to improving on the best-known previous bound of Campos, Mattos, Morris and Morrison of $\exp(-cn^{1/2})$ on the singularity probability, our method is different and considerably simpler: we prove a “rough” inverse Littlewood-Offord theorem by a simple combinatorial iteration.

1. INTRODUCTION

Let A_n denote a random $n \times n$ matrix drawn uniformly from all matrices with $\{-1, 1\}$ coefficients. It is an old problem, of uncertain origin,¹ to determine the probability that A_n is singular. While a few moments of consideration reveals a natural *lower* bound of $(1 + o(1))n^2 2^{-n+1}$, which comes from the probability that two rows or columns are equal up to sign, it is widely believed that in fact

$$(1) \quad \mathbb{P}(\det A_n = 0) = (1 + o(1))n^2 2^{-n+1}.$$

This singularity probability was first shown to tend to zero in 1967 by Komlós [10], who obtained the bound $\mathbb{P}(\det(A_n) = 0) = O(n^{-1/2})$. The first exponential upper bound was established by Kahn, Komlós, and Szemerédi [9] in 1995 with subsequent improvements on the exponent by Tao and Vu [17, 18] and Bourgain, Vu and Wood [1]. In 2018, Tikhomirov [20] settled this conjecture up to lower order terms by showing $\mathbb{P}(\det(A_n) = 0) = (1/2 + o(1))^n$. Very recently, a closely related problem was resolved by Jain, Sah and Sawhney [8], who showed that the analogue of (1) holds when the entries of A_n are i.i.d. discrete variables of finite support that are not uniform on their support. The conjecture (1) remains open for matrices with mean-zero $\{-1, 1\}$ entries.

The focus of this paper is on the analogous question for *symmetric* random matrices. In particular, let M_n denote a uniformly drawn matrix among all $n \times n$ symmetric matrices with entries in $\{-1, 1\}$. In this setting it is also widely believed that $\mathbb{P}(\det M_n = 0) = \Theta(n^{2^{2-n}})$ as in the asymmetric case [2, 3, 22] although here much less is known. For instance, the fact that $\mathbb{P}(\det M_n = 0) = o(1)$, was only resolved in 2005 by Costello, Tao and Vu [3]. Subsequent superpolynomial

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¹See [9] for a short discussion on the history of this conjecture

upper bounds of the form n^{-C} for all C and $\exp(-n^c)$ were proven respectively by Nguyen [12] and Vershynin [21] by different techniques: Nguyen used an inverse Littlewood-Offord theorem for quadratic forms based on previous work by Nguyen and Vu [11, 13], while Vershynin used a more geometric approach pioneered by Rudelson and Vershynin [14–16].

A combinatorial approach developed by Ferber, Jain, Luh and Samotij [5] was applied by Ferber and Jain [4] in 2018 to prove that $\mathbb{P}(\det M_n = 0) \leq \exp(-cn^{1/4}(\log n)^{1/2})$. Another combinatorial approach was taken by Campos, Mattos, Morris and Morrison [2] who achieved the bound $\mathbb{P}(\det M_n = 0) \leq \exp(-cn^{1/2})$. Their argument centers around an inverse Littlewood-Offord theorem inspired by the method of hypergraph containers.

The proofs of [2, 4, 21] all follow the same general shape: divide all potential vectors v for which we could have $M_nv = 0$ into “structured” and “unstructured” vectors, show that the unstructured vectors do not contribute, and union bound over the structured vectors. The main difficulty (and novelty) in these proofs arises in a careful understanding of the contribution of the *structured* vectors.

While we have this method to thank for the recent successes on this problem, an important limitation was pointed out in [2, Section 2.2] who argued that this method could not provide any improvement to the singularity probability beyond $\exp(-c\sqrt{n \log n})$, provided the randomness in the matrix is not “reused”. Here we show that this natural barrier is attainable.

Theorem 1. *Let M_n be drawn uniformly from all $n \times n$ symmetric matrices with entries in $\{-1, 1\}$. Then for $c = 2^{-13}$ and n sufficiently large*

$$\mathbb{P}(\det(M_n) = 0) \leq \exp\left(-c\sqrt{n \log n}\right).$$

Indeed, our proof of Theorem 1 follows the shape of [2, 4, 21] and improves upon these results primarily by proving an improved and considerably simpler “rough” inverse Littlewood-Offord theorem. This theorem parallels Theorem 2.1 in [2] and improves upon it by replacing the use of Fourier analysis in [2] with a simple combinatorial algorithm. This proof additionally gives us more information in our inverse theorem, which allows for a simplified application to the proof of Theorem 1.

To state our rough inverse theorem, we need a few notions. For a vector $v \in \mathbb{Z}_p^n$ and $\mu \in [0, 1]$, we define the random variable $X_\mu(v) := \varepsilon_1 v_1 + \cdots + \varepsilon_n v_n$, where $\varepsilon_i \in \{-1, 0, 1\}$ are i.i.d. and $\mathbb{P}(\varepsilon_i = 1) = \mathbb{P}(\varepsilon_i = -1) = \mu/2$. Also define $\rho_\mu(v) = \max_x \mathbb{P}(X_\mu(v) = x)$ and² let $|v|$ denote the number of non-zero entries of v . Finally for $T \subseteq [n]$, let $v_T := (v_i)_{i \in T}$.

We now introduce a simple concept that is key to our rough inverse Littlewood-Offord theorem. For a vector $w = (w_1, \dots, w_d)$ we define the *neighbourhood* of w (relative to μ) as

$$(2) \quad N_\mu(w) := \{x \in \mathbb{Z}_p : \mathbb{P}(X_\mu(w) = x) > 2^{-1} \mathbb{P}(X_\mu(w) = 0)\},$$

which is the set of places where our random walk is “likely” to terminate, relative to 0. The following result, which is our “rough” Littlewood-Offord theorem, says that if $v \in \mathbb{Z}_p^n$ and $\rho_\mu(v)$ is large then there is a small subvector x of v so that $v_i \in N_\mu(x)$ for many $i \in [n]$.

²We will also write $\rho_1(v) = \rho(v)$.

Theorem 2. *Let $\mu \in (0, 1/4]$, $k, n \in \mathbb{N}$, p be prime and $v \in \mathbb{Z}_p^n$. Set $d = \frac{2}{\mu} \log \rho_\mu(v)^{-1}$, suppose that $|v| \geq kd$ and $\rho_\mu(v) \geq \frac{2}{p}$. Then there exists $T \subseteq [n]$ with $|T| \leq d$ so that if we set $w = v_T$ then $v_i \in N_\mu(w)$ for all but at most kd values of $i \in [n]$ and*

$$|N_\mu(w)| \leq \frac{256}{(\mu k)^{1/5}} \cdot \frac{1}{\rho_\mu(v)}.$$

In practice we will not apply Theorem 2 directly, but rather in two parts (Lemmas 7 and 8). The first can be found in Section 6 and uses Fourier analysis in the style of Halász [6], whose influential techniques pervade the literature. The second is a novel (and simple) iterative application of a greedy algorithm. This can be found in Section 2 along with the proof of Theorem 2.

In what follows we discuss the proof of Theorem 1. In addition to illustrating the method of [2, 4] in a little more detail, we hope the reader will get some feeling for why Theorem 2 is so integral to the problem.

1.1. Discussion of proof. The event ‘ M_n is singular’ can, somewhat daftly, be expressed as $\bigcup_{v \in \mathbb{R}^n \setminus \{0\}} \{Mv = 0\}$. To reduce the size of this unwieldy union, we notice that it is sufficient to consider all non-zero $v \in \mathbb{Z}^n$ and then reduce modulo p , for a prime $p \approx \exp(c(n \log n)^{1/2})$. Since the probability that Mv is zero is certainly bounded by the probability Mv is zero modulo p , it is enough for us to upper bound the probability of the event $\bigcup_{v \in \mathbb{Z}_p^n \setminus \{0\}} \{Mv = 0\}$, where all operations are taken over the field of p elements.

Having reduced our event to a union of a finite number of sets, it is tempting to greedily apply the union bound to the events $\{Mv = 0\}$, for non-zero $v \in \mathbb{Z}_p^n$. Unfortunately in our case, a small wrinkle arises with vectors for which $\rho(v) \approx 1/p$; that is, very close to the “mixing” threshold. To get around this, we again follow [2, 4] and use a lemma that allows us to safely exclude all v with $\rho(v) < cn/p$ from our union bound, at the cost of working with a slightly different event which, in practice, adds little difficulty to our task. In particular, to prove Theorem 1, it will be enough to establish the following.

Theorem 3. *Let $c = 1/800$, $n \in \mathbb{N}$ sufficiently large and $p \leq \exp(c\sqrt{n \log n})$ prime. Then for $\beta = \Theta(n/p)$ we have*

$$(3) \quad \sum_{v: \rho(v) \geq \beta} \max_{w \in \mathbb{Z}_p^n} \mathbb{P}(Mv = w) \leq e^{-cn}.$$

To bound the sum on the left hand side of (3), we invoke our inverse Littlewood-Offord result (Theorem 2, in the form of Lemmas 4 and 7).

We will in fact first sketch a proof of Theorem 3 under the stricter assumption that $p \leq \exp(c\sqrt{n})$ and then show how to recover the missing $\sqrt{\log n}$ factor. We do this for two reasons. Firstly, the proof under the stricter assumption on p already contains the key ideas, and so we feel this is the clearest way to present the argument. Secondly, the reader can extract a very short proof of the bound $\mathbb{P}(\det(M_n) = 0) \leq \exp(-c\sqrt{n})$ if they so desire.

In Section 5, we provide the short derivation of Theorem 1 from Theorem 3 and [2, Lemma 2.1].

Remark. Simultaneously to our work, Jain, Sah and Sawhney [7] obtained an upper bound on the singularity probability of the form $\exp(-cn^{1/2}(\log n)^{1/4})$ and a bound

on the lower tail of the least singular value for symmetric random matrices with subgaussian entries.

2. AN INVERSE LITTLEWOOD-OFFORD LEMMA

In this section we present one of the key ideas of this paper, namely a greedy algorithm which furnishes us with a simple yet powerful inverse Littlewood-Offord result.

To go further, we introduce a little notation. Let $\mathbb{Z}_p^*$ denote the set of all vectors of finite dimension with entries in $\mathbb{Z}_p$. For $v = (v_1, \dots, v_k), w = (w_1, \dots, w_l) \in \mathbb{Z}_p^*$, let $vw := (v_1, \dots, v_k, w_1, \dots, w_l)$ denote the *concatenation* of v and w and let v^k denote the concatenation of k copies of v . For $v \in \mathbb{Z}_p^n$ and $T \subseteq [n]$, let $v_T := (v_i)_{i \in T}$ and say that w is a *subvector* of v if $w = v_T$ for some $T \subseteq [n]$. We also define $|v|$ to be the size of the *support* of v , the number of non-zero coordinates.

Unless specified otherwise, take $\mu = 1/4$ for definiteness. We recall the key definition introduced in (2). For $w \in \mathbb{Z}_p^*$, we define the *neighbourhood* of w as

$$N(w) := \{x \in \mathbb{Z}_p : \mathbb{P}(X_\mu(w) = x) > 2^{-1} \mathbb{P}(X_\mu(w) = 0)\}.$$

This is motivated by the fact that for $\mu \in [0, 1/2]$, the walk X_μ is most likely to be found at 0 (see e.g. [19, Corollary 7.12]), i.e.

$$(4) \quad \rho_\mu(w) = \mathbb{P}(X_\mu(w) = 0).$$

Hence, we may think of $N(w)$ as the set of all values of the random walk $X_\mu(w)$, which are at least half as likely as the most likely value. We can also easily control the size of $N(w)$ in terms of $\rho_\mu(w)$. Indeed,

$$1 \geq \sum_{x \in N(w)} \mathbb{P}(X_\mu(w) = x) > \frac{1}{2} |N(w)| \cdot \mathbb{P}(X_\mu(w) = 0) = \frac{1}{2} |N(w)| \rho_\mu(w)$$

and so

$$(5) \quad |N(w)| \leq \frac{2}{\rho_\mu(w)}.$$

We now turn to our greedy algorithm which, given a vector $v \in \mathbb{Z}_p^*$, returns a short subvector w of v such that each coordinate of v is contained in $N(w)$. The following simple lemma can be interpreted as an inverse Littlewood-Offord result in its own right, and is *almost* as good as Theorem 2; however it only gives a bound of $|N(w)| \leq 1/\rho_\mu(w) \leq 1/\rho_\mu(v)$, which is lacking the crucial factor of $k^{-1/5}$. For this lemma we use the monotonicity of ρ_μ [19, Corollary 7.12]: if $w, v \in \mathbb{Z}_p^*$ where w is a subvector of v , then

$$(6) \quad \rho_\mu(v) \leq \rho_\mu(w).$$

Lemma 4. *For $\mu \in (0, 1/4]$ and $n \in \mathbb{N}$, let $v \in \mathbb{Z}_p^n$. Then there exists $T \subseteq [n]$, such that $v_i \in N(v_T)$ for all $i \notin T$, $\rho_\mu(v_T) \leq (1 - \mu/2)^{|T|}$ and so*

$$|T| \leq \frac{2}{\mu} \log \frac{1}{\rho_\mu(v)}.$$

Proof. We build a sequence of sets $T_1, \dots, T_d \subseteq [n]$ with $|T_i| = i$ via the following greedy process. Let $T_1 = \{1\}$. Given $T_t \subseteq [n]$ with $|T_t| = t$ for $t \geq 1$, let $v_{T_t} = (x_1, \dots, x_t)$. Pick $i \in [n] \setminus T_t$ such that

$$(7) \quad \rho_\mu(x_1 \dots x_t v_i) \leq (1 - \mu/2) \rho_\mu(x_1 \dots x_t).$$

If no such i exists we terminate the process and set $T = T_t$. Suppose this process runs for d steps producing $T \subseteq [n]$ such that $v_T = (x_1, \dots, x_d)$. By the termination condition, we have that for $i \in [n] \setminus T$

$$\rho_\mu(x_1 \dots x_d v_i) > (1 - \mu/2) \rho_\mu(x_1 \dots x_d).$$

Conditioning on the coefficient of v_i and using that $\mathbb{P}(X_\mu(x_1 \dots x_d) = v_i) = \mathbb{P}(X_\mu(x_1 \dots x_d) = -v_i)$ by symmetry, we can rewrite the left hand side to obtain

$$\mu \mathbb{P}(X_\mu(x_1 \dots x_d) = v_i) + (1 - \mu) \rho_\mu(x_1 \dots x_d) > (1 - \mu/2) \rho_\mu(x_1 \dots x_d).$$

Rearranging shows $v_i \in N(v_T)$. For the bound on $d = |T|$, observe that by (6), inequality (7) and the fact that $\rho_\mu(x_1) = (1 - \mu)$ we have

$$\rho_\mu(v) \leq \rho_\mu(x_1 \dots x_d) \leq (1 - \mu/2)^d \leq e^{-\mu d/2}.$$

□

3. A WEAK VERSION OF THEOREM 3

In this section we sketch how a weak version of Theorem 3 follows from Lemma 4. This section is not needed for the proof of Theorem 1, but is included to illustrate some of the key ideas. Moreover, the bound $\mathbb{P}(\det(M_n) = 0) \leq \exp(-c\sqrt{n})$ follows easily from Theorem 6 and Lemma 9 and so we obtain a particularly short proof of this result.

First we need the following strengthening of the monotonicity property (6). This type of lemma abounds in the literature, first appearing in [9]. Since the proof is a simplification of the Fourier arguments in the proof Lemma 12, we omit the details.

Lemma 5. *For $\alpha > 0$ there is a ν , $K > 0$ so that for all v with $\rho_\mu(v) = \Omega(n/p)$ and $|v| \geq K$ we have*

$$\rho_\mu(v) \leq \alpha \rho_\nu(v).$$

Theorem 6. *There exists $c > 0$ such that for $n \in \mathbb{N}$ sufficiently large, $p \leq \exp(c\sqrt{n})$ prime and $\beta = \Theta(n/p)$ we have*

$$(8) \quad \sum_{v: \rho(v) \geq \beta} \max_{w \in \mathbb{Z}_p^n} \mathbb{P}(Mv = w) = e^{-\Omega(n)}.$$

Proof. Let $\alpha = 2^{-16}$, let $\nu \in (0, 1/4]$ and $K > 0$ be given by Lemma 5 and set $d = \frac{2}{\nu} \log p$. Let $c > 0$ be a constant taken sufficiently small so that the bounds in the following proof hold. We will use Lemma 4 to count the number of possible v with $\rho(v) \geq \beta$: for each such v , there must be a subset $T \subset [n]$ so that $v_i \in N_\nu(v_T)$ for all $i \notin T$. More formally, let $\mathcal{V} = \{v \in \mathbb{Z}_p^n \setminus \{0\} : \rho(v) \geq \beta\}$ and for $v \in \mathcal{V}$, let $f(v) := (T, v_T)$ where $T \subset [n]$ is the set obtained by applying Lemma 4 to v (with $\mu = \nu$). Let $\mathcal{S} := f(\mathcal{V})$.

For a given $s = (T, u) \in \mathcal{S}$ we have $|T| \leq d$ and $u \in \mathbb{Z}_p^{|T|}$. We may therefore bound

$$(9) \quad |\mathcal{S}| \leq 2^n \cdot p^d \leq 2^{(1+2c^2/\nu)n}.$$

Further, for a given $s = (T, u) \in \mathcal{S}$, we note that for every $v \in f^{-1}(s)$ we must have $v_i \in N_\nu(u)$ for every $i \notin T$ and so

$$(10) \quad |f^{-1}(s)| \leq |N_\nu(u)|^{n-|T|} \leq \left(\frac{2}{\rho_\nu(u)} \right)^{n-|T|}.$$

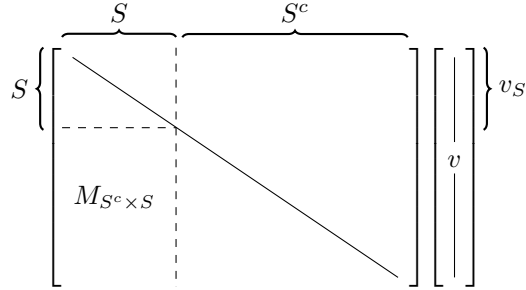


FIGURE 1. Diagram of the matrix M .

For each $v \in f^{-1}(s)$, let $T \subset S$ where $|S| = \min\{|T| + K, |v|\}$ (and $v_i \neq 0$ for all $i \in S$). We may then bound

$$(11) \quad \mathbb{P}(Mv = w) \leq \max_{w'} \mathbb{P}(M_{S^c \times S}(v_S) = w') \leq \rho(v_S)^{n-|S|},$$

where for the second inequality we used that the entries of $M_{S^c \times S}$ are i.i.d. (see Figure 1). Now if $|T| + K \leq |v|$ we apply Lemma 5 to get $\rho(v_S) \leq c\rho_\nu(v_S) \leq c\rho_\nu(u)$. Then applying (10) with (11) for each $s = (T, u)$ yields

$$\begin{aligned} \sum_{\substack{v \in f^{-1}(s) \\ |v| \geq |T| + K}} \max_{w \in \mathbb{Z}_p^n} \mathbb{P}(Mv = w) &\leq |f^{-1}(s)| \rho(u)^{n-|S|} \\ &\leq \left(\frac{2}{\rho_\nu(u)} \right)^{n-|T|} (c\rho_\nu(u))^{n-|T|-K} \leq 2^{-4n}, \end{aligned}$$

where for the final inequality we used that $\rho_\nu(u) \geq 1/p$, and so $\rho_\nu(u)^K \geq 2^{-n}$.

Combining with (9) shows that

$$\sum_{s \in \mathcal{S}} \sum_{\substack{v \in f^{-1}(s) \\ |v| \geq |T| + K}} \max_{w \in \mathbb{Z}_p^n} \mathbb{P}(Mv = w) \leq 2^{-n}.$$

On the other hand if $|T| = t$ and $|v| \leq t + K$ we use that $\rho(v_S) \leq \rho_\nu(v_S) \leq \rho_\nu(u) \leq (1 - \nu/2)^t$ (where the final inequality follows from Lemma 4). In this case there are $p^{t+K} \binom{n}{\leq t+K}$ choices for v . Combining this with (11) we have

$$\sum_{s \in \mathcal{S}} \sum_{\substack{v \in f^{-1}(s) \\ |v| \leq |T| + K}} \max_{w \in \mathbb{Z}_p^n} \mathbb{P}(Mv = w) \leq \sum_{t=1}^d p^t \binom{n}{\leq t+K} (1 - \nu/2)^{t(n-d-K)} \leq (1 - \nu)^{n/8}.$$

□

4. THE GREEDY ALGORITHM ITERATED

In this section we show that we can strengthen Lemma 4 by applying it iteratively. This will be key to regaining this crucial $k^{-1/5}$ in Theorem 2, and will ultimately give our $\sqrt{\log n}$ gain in the exponent of the singularity probability.

For this lemma we need the following property of ρ_μ , which can be found in [19, Corollary 7.12]. Let $w_1, \dots, w_k \in \mathbb{Z}_p^*$ and $\mu \in (0, 1/2)$ then

$$(12) \quad \rho_\mu(w_1 \cdots w_k) \leq \max_{j \in [k]} \rho_\mu(w_j^k) .$$

Lemma 7. *Let $\mu \in (0, 1/4]$, $n \in \mathbb{N}$ and $v \in \mathbb{Z}_p^n$. Set $d = \frac{2}{\mu} \log \rho_\mu(v)^{-1}$ and let $k \in \mathbb{N}$ be such that $kd \leq n$. Then there exists $T \subseteq S \subseteq [n]$ with $|T| \leq d$, $|S| \leq kd$ such that $v_i \in N(v_T)$ for all $i \notin S$ and $\rho_\mu(v_S) \leq \rho_\mu(v_T^k)$.*

Proof. We will define a sequence of sets $[n] = A_1 \supseteq \cdots \supseteq A_k \supseteq A_{k+1}$. Given v_{A_j} , we choose $T_j \subseteq [n]$ with $v_{T_j} = (x_1, \dots, x_{d(j)})$ given by Lemma 4 applied to v_{A_j} and let

$$A_{j+1} = A_j \setminus T_j \quad \text{and} \quad S = \bigcup_{j=1}^k T_j .$$

By Lemma 4, we have that $v_i \in N(v_{T_j})$ for all $i \in A_{j+1}$. In particular, since $S^c \subseteq A_j$ for all $1 \leq j \leq k+1$, $v_i \in N(v_{T_j})$ for all $i \notin S$ and $1 \leq j \leq k$. Note also that $|T_j| \leq d$ for all $1 \leq j \leq k$.

Let T be the T_j for which $\rho_\mu(v_{T_j}^k)$ is maximized. The first claim of the lemma follows from the above. For the second claim note that, by (12) we have

$$\rho_\mu(v_S) \leq \max_{1 \leq j \leq k} \rho_\mu(v_{T_j}^k) = \rho_\mu(v_T^k) .$$

□

To conclude the proof of our Theorem 2—and to understand the strength of Lemma 7—we introduce our main Fourier ingredient, the proof of which is found in Section 6.

Lemma 8. *Let $\mu \in (0, 1/4]$, $k \in \mathbb{N}$ and $v \in \mathbb{Z}_p^*$ such that $|v| \neq 0$. Then*

$$\rho_\mu(v^k) \leq 64(\mu k)^{-1/5} \rho_\mu(v) + p^{-1} .$$

Proof of Theorem 2. Let $k, n \in \mathbb{N}$ and $v \in \mathbb{Z}_p^n$ be as in the theorem statement. By Lemma 7, there exists $T \subseteq S \subseteq [n]$ with $|T| \leq d$, $|S| \leq kd$ such that $v_i \in N(v_T)$ for all $i \notin S$ and $\rho_\mu(v_S) \leq \rho_\mu(v_T^k)$. Moreover, since $|v| \geq kd$, the support of v_T is non-zero. Applying Lemma 8 we conclude that

$$\rho_\mu(v_S) \leq \rho_\mu(v_T^k) \leq 64(\mu k)^{-1/5} \rho_\mu(v_T) + p^{-1} .$$

By (5) and (6) we then have

$$|N_\mu(v_T)| \leq \frac{2}{\rho_\mu(v_T)} \leq \frac{128}{(\mu k)^{1/5} (\rho_\mu(v_S) - p^{-1})} \leq \frac{256}{(\mu k)^{1/5} \rho_\mu(v)} ,$$

where on the final bound we use that $\rho_\mu(v) \geq \frac{2}{p}$. □

5. PROOF OF THEOREM 1

In this section we prove our main theorem, Theorem 1. We first show how Theorem 1 follows quickly from Theorem 3 and then we switch our focus to proving Theorem 3.

Define

$$q_n(\beta) := \max_{w \in \mathbb{Z}_p^n} \mathbb{P}(\exists v \in \mathbb{Z}_p^n \setminus \{0\} : Mv = w \text{ and } \rho(v) \geq \beta)$$

and note the following lemma from [2] (their Lemma 2.1).

Lemma 9. *Let $n \in \mathbb{N}$ and $p > 2$ be a prime. Then for every $\beta > 0$*

$$\mathbb{P}(\det(M_n) = 0) \leq n \sum_{m=n-1}^{2n-3} \left(\beta^{1/8} + \frac{q_m(\beta)}{\beta} \right).$$

Proof of Theorem 1 assuming Theorem 3. Pick a prime $p = t \exp(c\sqrt{n \log n})$ with $c = 1/800$ and $t \in [1/2, 1]$. Letting $\beta = \Theta(n/p)$, we apply the union bound and Theorem 3 to conclude that for $n-1 \leq m \leq 2n-3$, we have

$$q_m(\beta) \leq \sum_{v: \rho(v) \geq \beta} \max_{w \in \mathbb{Z}_p^m} \mathbb{P}(Mv = w) \leq e^{-cm}.$$

Thus, we apply Lemma 9, to obtain

$$\mathbb{P}(\det(M_n) = 0) \leq e^{-c(1+o(1))\sqrt{n \log n}/8} + e^{-cn(1+o(1))} \leq e^{-c\sqrt{n \log n}/9},$$

for n sufficiently large. $\square$

With this reduction firmly in-hand, we turn to prove Theorem 3.

Proof of Theorem 3. Throughout we assume that n is sufficiently large so that all inequalities in the proof hold, we let $k = n^{1/4}$, $d = \frac{2}{\mu} \log p \leq \frac{2}{\mu} \sqrt{n \log n}$ and define $\mathcal{V} := \{v \in \mathbb{Z}_p^n \setminus \{0\} : \rho_\mu(v) \geq \beta\}$. Our task is to bound

$$(13) \quad Q_n(\beta) := \sum_{v \in \mathcal{V}} \max_w \mathbb{P}(M_n v = w).$$

We start our analysis of (13) by partitioning this sum by way of a function $f : \mathcal{V} \rightarrow \mathcal{S}$. To define f , let $v \in \mathbb{Z}_p^n$ and apply Lemma 7 to obtain $S, T \subseteq [n]$. We then apply Lemma 4 to v_S to obtain a further set $T' \subseteq [n]$. We then define $f(v) = (S, T, T', v_T, v_{T'})$ and put $\mathcal{S} := f(\mathcal{V})$. We thus partition our sum (13) as

$$(14) \quad Q_n(\beta) = \sum_{s \in \mathcal{S}} \sum_{v \in f^{-1}(s)} \max_w \mathbb{P}(M_n v = w).$$

Note that if $s = (S, T, T', u_1, u_2) \in \mathcal{S}$, then

$$(15) \quad |S| \leq kd, \quad |u_1|, |u_2| \leq d, \quad \rho_\mu(u_1) \geq \beta, \quad \rho_\mu(u_2) \leq (1 - \mu/2)^{|u_2|} \text{ and } u_2 \neq 0$$

by Lemmas 4 and 7 together with (6), and note that we have the bound

$$(16) \quad |\mathcal{S}| \leq 8^n p^{2d},$$

since there are 8^n choices for S, T, T' and at most p^{2d} choices for u_1, u_2 .

We now turn to bounding a given term in the sum (14), based on which piece of the partition it is in. Let $s = (S, T, T', u_1, u_2) \in \mathcal{S}$ and $v \in f^{-1}(s)$. For any $w \in \mathbb{Z}_p^n$, we bound $\mathbb{P}(M_n v = w)$ by first revealing the rows indexed by S^c and then revealing the rows indexed by $S \setminus T'$,

$$\mathbb{P}(Mv = w) \leq \mathbb{P}(M_{(S \setminus T') \times [n]} v = w_{S \setminus T'} \mid M_{S^c \times [n]} v = w_{S^c}) \cdot \mathbb{P}(M_{S^c \times [n]} v = w_{S^c}).$$

Looking only on the off-diagonal blocks $(S \setminus T') \times T'$ and $S^c \times S$ and considering the “worst case” vectors for these blocks, we have

$$\mathbb{P}(Mv = w) \leq \max_u \mathbb{P}(M_{(S \setminus T') \times T'} v_{T'} = u) \cdot \max_u \mathbb{P}(M_{S^c \times S} v_S = u).$$

The crucial point here is that these events can be written as an intersection of independent events concerning the rows. That is

$$(17) \quad \mathbb{P}(Mv = w) \leq \rho(v_{T'})^{|S|-|T'|} \rho(v_S)^{n-|S|} \leq \rho_\mu(v_{T'})^{|S|-|T'|} \rho_\mu(v_S)^{n-|S|},$$

where this last inequality follows from the monotonicity of ρ in the parameter μ , noted at (6).

We now bound the size of a piece of our partition $|f^{-1}(s)|$. By (5) together with Lemmas 4 and 7, the number of choices for v_{S^c} and $v_{S \setminus T'}$ are (respectively) at most

$$|N(u_1)|^{n-|S|} \leq \left(\frac{2}{\rho_\mu(u_1)} \right)^{n-|S|}, \quad |N(u_2)|^{|S|-|T'|} \leq \left(\frac{2}{\rho_\mu(u_2)} \right)^{|S|-|T'|},$$

so that

$$(18) \quad |f^{-1}(s)| \leq \left(\frac{2}{\rho_\mu(u_1)} \right)^{n-|S|} \left(\frac{2}{\rho_\mu(u_2)} \right)^{|S|-|T'|}.$$

By (17) and the fact that $|S| \leq kd = o(n)$ (by our choice of parameters), we have

$$(19) \quad \sum_{v \in f^{-1}(s)} \max_w \mathbb{P}(M_n v = w) \leq 2^n \left(\frac{\rho_\mu(u_1^k)}{\rho_\mu(u_1)} \right)^{n-|S|} \leq 2^n \left(\frac{\rho_\mu(u_1^k)}{\rho_\mu(u_1)} \right)^{24n/25}.$$

We consider first the case where $|u_1| \neq 0$; then we may apply Lemma 8 to obtain the bound

$$\rho_\mu(u_1^k) \leq 64(\mu k)^{-1/5} \rho_\mu(u_1) + \frac{1}{p}.$$

By the bound $\rho_\mu(u_1) \geq \beta = \Theta(n/p)$, we then have

$$\frac{\rho_\mu(u_1^k)}{\rho_\mu(u_1)} \leq 64(\mu k)^{-1/5} + \Theta(n^{-1}) \leq n^{-1/24}.$$

Combining this with (16) and (19) shows that

$$(20) \quad \sum_{\substack{s \in \mathcal{S}, \\ |u_1| \neq 0}} \sum_{v \in f^{-1}(s)} \max_w \mathbb{P}(M_n v = w) \leq |\mathcal{S}| \cdot n^{-n/25} \leq 8^n p^{2d} n^{-n/25} \\ \leq 8^n \exp \left(\frac{4c}{\mu} n \log n - \frac{1}{25} n \log n \right) \leq e^{-n},$$

provided $c \leq \mu/200$. Now if $|u_1| = 0$ then there are at most

$$|f^{-1}(s)| \leq \left(\frac{2}{\rho_\mu(u_2)} \right)^{|S|-|T'|}$$

choices for v . Notice that $\rho_\mu(v_S) \leq \rho_\mu(u_2)$ and so

$$\sum_{v \in f^{-1}(s)} \max_w \mathbb{P}(M_n v = w) \leq \rho_\mu(u_2)^{n-|T'|} \left(\frac{1}{\rho_\mu(u_2)} \right)^{|S|-|T'|} \\ \leq \rho_\mu(u_2)^{n/2} \leq (1 - \mu/2)^{n|u_2|/2},$$

where for the final inequality we used (15). On the other hand, by (15), the number of choices for $s = (S, T, T', u_1, u_2)$ such that $|u_1| = 0, |u_2| = t$ is at most

$$\binom{n}{\leq kd}^3 p^t \leq \exp(ct \cdot \sqrt{n \log n} + 3kd \log n).$$

Putting our bounds together, we have

$$\begin{aligned} \sum_{\substack{s \in \mathcal{S}, \\ |u_1|=0, |u_2|=t}} \sum_{v \in f^{-1}(s)} \max_w \mathbb{P}(M_n v = w) &\leq \exp(ct \cdot \sqrt{n \log n} + 3kd \log n - n\mu t/4) \\ &\leq e^{-n\mu t/5}. \end{aligned}$$

Summing over all $t \geq 1$ (recalling that $u_2 \neq 0$) and using (20), we conclude that

$$Q_n(\beta) = \sum_{s \in \mathcal{S}} \sum_{v \in f^{-1}(s)} \max_w \mathbb{P}(M_n v = w) \leq e^{-\mu n/6},$$

as desired. $\square$

6. PROOF OF LEMMA 8

In this section, we pin down one final loose end, the proof of Lemma 8, which is our main Fourier lemma. For $v \in \mathbb{Z}_p^n$, and $\mu \in [0, 1]$ we note a standard Fourier expression for $\rho_\mu(v)$. Define

$$(21) \quad f_{\mu,v}(\xi) := \prod_{i=1}^n ((1 - \mu) + \mu c_p(v_i \xi)),$$

where we let $c_p(x) = \cos(2\pi x/p)$. We then have

$$(22) \quad \rho_\mu(v) = \mathbb{E}_{\xi \in \mathbb{Z}_p} f_{\mu,v}(\xi).$$

Clearly $|f_{\mu,v}(\xi)| \leq 1$ and for $\mu \leq 1/2$ each of the terms in the product $f_{\mu,v}(\xi)$ is non-negative. In this case it is natural to work with $\log f_{\mu,v}$. For this, we let $\|x\|_{\mathbb{T}}$ denote the distance from $x \in \mathbb{R}$ to the nearest integer and note the following bounds. For $\mu \in [0, 1/4]$ we have

$$(23) \quad \mu \|x/p\|_{\mathbb{T}}^2 \leq -\log(1 - \mu + \mu c_p(x)) \leq 32\mu \|x/p\|_{\mathbb{T}}^2,$$

which are elementary³ and can be found in (7.1) in [19].

For Lemma 10, one of the main results of this section, we need the well-known Cauchy-Davenport inequality which tells us that for $A, B \subseteq \mathbb{Z}_p$ we have $|A + B| \geq \min\{|A| + |B| - 1, p\}$. Here, as usual, $A + B := \{a + b : a \in A, b \in B\}$.

A first step towards Lemma 8 is to prove it in the case when $\rho_\mu(v)$ is not too large.

Lemma 10. *Let $\mu \in (0, 1/4]$, $v \in \mathbb{Z}_p^*$ and $k \in \mathbb{N}$. Then*

$$\rho_\mu(v^k) \leq \left(\rho_\mu(v)^{\frac{k-1}{k}} + \frac{8}{\sqrt{\mu k}} \right) \rho_\mu(v) + p^{-1}.$$

To prove this lemma, we adopt some temporary notation. Let $F = f_{\mu,v^k}$ and $G = f_{\mu,v}$, be as defined in (21) and note that $G = F^{1/k}$. We note also that F is non-negative since $\mu \leq 1/4$. Let $\ell := \frac{1}{8}(\mu k)^{1/2}$. For all $\alpha \in (0, 1)$, we consider the level sets

$$A_\alpha := \{\xi \in \mathbb{Z}_p : F(\xi) > \alpha\} \quad B_\alpha := \{\xi \in \mathbb{Z}_p : G(\xi) > \alpha\}.$$

Claim 11. For $\alpha \in (0, 1)$, we have $\ell \cdot A_\alpha \subseteq B_\alpha$.

³For these explicit constants, note the bounds $a \leq -\log(1 - a) \leq (3/2)a$ for $a \in [0, 1/4]$ and $x^2 \leq 1 - \cos(2\pi x) \leq 20x^2$ for $|x| \leq 1/2$.

Proof. To see this, assume $\xi_1, \dots, \xi_\ell \in A_\alpha$ and so $G(\xi_i) = (F(\xi_i))^{1/k} > \alpha^{1/k}$ for each $i \in [\ell]$. Taking logs of both sides and applying (23) gives, for each $i \in [\ell]$,

$$(24) \quad \mu \sum_{j=1}^n \|\xi_i v_j\|_{\mathbb{T}}^2 \leq -\log G(\xi_i) \leq k^{-1} \log \alpha^{-1}.$$

Thus, using the triangle inequality along with (24) gives

$$\left(\sum_{j=1}^n \|(\xi_1 + \dots + \xi_\ell) v_j\|_{\mathbb{T}}^2 \right)^{1/2} \leq \sum_{i=1}^{\ell} \left(\sum_{j=1}^n \|\xi_i v_j\|_{\mathbb{T}}^2 \right)^{1/2} \leq \ell \left(\frac{\log \alpha^{-1}}{\mu k} \right)^{1/2}.$$

It then follows from the upper bound in (23) that

$$-\log G(\xi_1 + \dots + \xi_\ell) \leq 32 \sum_{j=1}^n \|(\xi_1 + \dots + \xi_\ell) v_j\|_{\mathbb{T}}^2 \leq 32 \frac{\ell^2}{\mu k} \log \alpha^{-1}.$$

Thus, using our choice of $\ell = \frac{1}{8}(\mu k)^{1/2}$, we have $G(\xi_1 + \dots + \xi_\ell) > \alpha$, and so $\xi_1 + \dots + \xi_\ell \in B_\alpha$. $\square$

Proof of Lemma 10. Letting $g := \mathbb{E}_\xi G = \rho_\mu(v)$, we want to show that $\mathbb{E}_\xi F \leq \left(g^{(k-1)/k} + \frac{8}{\sqrt{\mu k}} \right) g + p^{-1}$. We do this in two ranges. First we recall that $F^{1/k} = G$ and so

$$\mathbb{E}_\xi [F \mathbf{1}(F \leq g)] \leq \mathbb{E}_\xi \left[G \cdot g^{(k-1)/k} \right] = g^{\frac{2k-1}{k}}.$$

Next we treat the ξ for which $F(\xi) > g$. First note that by Markov's inequality $|B_\alpha| < p$, for all $\alpha > g$. It follows from Claim 11 and the Cauchy-Davenport inequality that $|A_\alpha| \leq \ell^{-1}|B_\alpha| + 1$ for all $\alpha > g$. Thus,

$$\mathbb{E}_\xi [F \mathbf{1}(F > g)] = \int_g^1 |A_t| p^{-1} dt \leq \ell^{-1} \int_g^1 |B_t| p^{-1} dt + 1/p \leq g/\ell + 1/p.$$

Putting our bounds together we have

$$\rho_\mu(v^k) \leq \left(g^{(k-1)/k} + \frac{8}{\sqrt{\mu k}} \right) g + 1/p = \left(\rho_\mu(v)^{(k-1)/k} + \frac{8}{\sqrt{\mu k}} \right) \rho_\mu(v) + p^{-1},$$

as desired. $\square$

To complete our proof of Lemma 8, we need the following classical result:

Lemma 12. *If $v \in \mathbb{Z}_p^*$ with $v \neq 0$ then $\rho_\mu(v) \leq \frac{64}{\sqrt{\mu|v|}} + p^{-1}$.*

Letting $d = |v|$, this lemma may be deduced by bounding $\rho_\mu(v) \leq \rho_\mu(v_j^d)$ for some j by (12), noting that $\rho_\mu(v_j^d) = \rho_\mu(1^d)$ and bounding the latter either directly or using a standard local central limit theorem. Alternatively, a stronger statement may be found in [2, Lemma 2.3].

Proof of Lemma 8. If $\rho_\mu(v) \leq (\mu k)^{-1/4}$ then Lemma 10 tells us that $\rho_\mu(v^k) \leq 64(\mu k)^{-1/5} \rho_\mu(v) + p^{-1}$, as desired. On the other hand, if $\rho_\mu(v) > (\mu k)^{-1/4}$,

$$\rho_\mu(v^k) = \frac{64}{\sqrt{\mu k|v|}} + 1/p \leq 64(\mu k)^{-1/4} \rho_\mu(v) + 1/p$$

thus completing the proof. $\square$

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INSTITUTO NACIONAL DE MATEMÁTICA PURA E APLICADA (IMPA), RIO DE JANEIRO, BRAZIL
Email address: marcelo.campos@impa.br

SCHOOL OF MATHEMATICS, UNIVERSITY OF BIRMINGHAM, BIRMINGHAM, UNITED KINGDOM
Email address: m.jenssen@bham.ac.uk

DEPARTMENT OF MATHEMATICS, STATISTICS AND COMPUTER SCIENCE, UNIVERSITY OF ILLINOIS
AT CHICAGO, CHICAGO, ILLINOIS 60607
Email address: michelen.math@gmail.com

DEPARTMENT OF PURE MATHEMATICS AND MATHEMATICS STATISTICS (DPMMS), UNIVERSITY
OF CAMBRIDGE, CAMBRIDGE, UNITED KINGDOM
Email address: jdrs2@cam.ac.uk