Rank of matrices with entries from a multiplicative group

Noga Alon *

József Solymosi †

Abstract

We establish lower bounds on the rank of matrices in which all but the diagonal entries lie in a multiplicative group of small rank. Applying these bounds we show that the distance sets of finite pointsets in $\mathbb{R}^d$ generate high rank multiplicative groups and that multiplicative groups of small rank cannot contain large sumsets.

1 Introduction

Bounding the rank of matrices satisfying appropriate conditions is an important topic in linear algebra. Such bounds have various applications in divers areas of mathematics. Several examples of applications in combinatorics and computer science appear in the following papers of the first author [2, 1]. In the present paper we combine some of the techniques of these papers with additional number theoretic and combinatorial tools in the derivation of lower bounds on the rank of matrices in which all but the diagonal entries lie in a multiplicative group of small rank.

Throughout the paper all matrices considered are $n \times n$ complex matrices, unless otherwise specified. Most of our statements hold over any algebraically closed field K, however for the sake of simplicity we work with complex numbers. Our main result is the following theorem

Theorem 1 *For any positive integers r and D there is a threshold $n_0 = n_0(r, D)$, such that if Γ is a multiplicative subgroup of $\mathbb{C}^*$ of rank at most r and $M = (m_{ij})$ is an $n \times n$ matrix, $n \geq n_0$, where $m_{ij} \in \Gamma$ for every $i \neq j$ and $m_{jj} \notin \Gamma$ $(1 \leq i, j \leq n)$, then $rank(M) \geq D$.*

We describe two proofs of the theorem. The second proof is more involved however it gives a better bound. We show that there is a $c > 0$, such that $rank(M) \geq (\log n/r)^c$. The most important ingredient in both proofs is the Subspace Theorem for linear equations with variables from a multiplicative group by Evertse, Schlickewei and Schmidt [12]. In addition, we use an observation from the above mentioned paper [2] of the first author and some additional simple combinatorial arguments and tools from linear algebra. As applications of Theorem 1 we prove that the distance sets of finite pointsets in $\mathbb{R}^d$ generate high rank multiplicative groups and that multiplicative groups of small rank cannot contain large sumsets.

The rest of this short paper is organized as follows. In the next section we describe the main ingredients of the proof of the main result. Sections 3 and 4 contain two (similar) proofs of the result. The first is a bit simpler, the second provides a better quantitative bound. Section 5 contains several applications and the final section 6 contains some concluding remarks.

*Department of Mathematics, Princeton University, Princeton, New Jersey, USA and Schools of Mathematics and Computer Science, Tel Aviv University, Tel Aviv, Israel. Email: nalon@math.princeton.edu

†Department of Mathematics, University of British Columbia, Vancouver, Canada and Obuda University, Budapest, Hungary. Email: solymosi@math.ubc.ca

2 The main tools

In this section we describe the results which are the building blocks of the proof of Theorem 1.

1. The Subspace Theorem of Evertse, Schlickewei and Schmidt [12]. We present the version with the best known bound due to Amoroso and Viada [5].

   Theorem 2 *Given an algebraically closed field K and a multiplicative subgroup Γ of K of finite rank r in it, suppose $a_1, a_2, \ldots, a_m \in K^*$. Then the number of solutions of the equation*

   $$a_1 z_1 + a_2 z_2 + \ldots + a_m z_m = 1 \tag{1}$$

   with $z_i \in \Gamma$ where no subsum on the left hand side vanishes is at most

   $$A(m,r) \leq (8m)^{4m^4(m+mr+1)} \leq 2^{rm^5 \log_c m},$$

   for some absolute constant $c > 1$.

   We apply the key feature of the theorem, that the bound $A(m,r)$ is a uniform bound, independent of the coefficients in (1). The Subspace Theorem is a powerful tool, it has several important applications. For the interested reader we recommend the excellent surveys by Bilu [8] and by Bugeaud [9]. For some combinatorial applications see the survey by Schwartz and the second author [22].

2. The following well known bound for the multicolor Ramsey numbers for complete graphs follows from the neighborhood-chasing argument in the classical paper of Erdős and Szekeres [14].

   Theorem 3 *For a positive integer t let $R(t,\ell)$ denote the least integer such that any ℓ-coloring of the edges of the complete graph on $R(t,\ell)$ vertices contains a monochromatic complete subgraph of size t. Then $R(t,\ell) \leq \ell^{\ell t}$.*

3. Rank of matrices with few distinct entries in the lower triangular part outside the diagonal

   Theorem 4 *Let A be an $n \times n$ matrix where every row has at most s distinct values under the diagonal, and the element in the diagonal is different from the elements in the row under the diagonal. i.e. if the i^{th} row is given by $(a_1, a_2, \ldots, a_{i-1}, a_i, \ldots a_n)$ then $|\{a_1, \ldots, a_{i-1}\}| \leq s$ and $a_i \notin \{a_1, \ldots, a_{i-1}\}$. If the rank of A is ϱ then*

   $$n \leq \binom{\varrho + s}{\varrho}.$$

   To prove the theorem, let us recall a lemma from [2] with its proof. In our second proof of Theorem 1 we describe a generalization of this lemma which enables us to avoid the Ramsey argument.

   Lemma 5 *Let $B = (b_{i,j})$ be an n by n matrix of rank d, and let $P(x)$ be an arbitrary polynomial of degree at most k. Then the rank of the n by n matrix $(P(b_{i,j}))$ is at most $\binom{k+d}{k}$. If $P(x) = x^k$ then the rank is at most $\binom{k+d-1}{k}$.*

Proof. Let $\mathbf{v_1} = (v_{1,j})_{j=1}^n$, $\mathbf{v_2} = (v_{2,j})_{j=1}^n$, ..., $\mathbf{v_d} = (v_{d,j})_{j=1}^n$ be a basis of the row-space of B. Then the vectors $(v_{1,j}^{k_1} \cdot v_{2,j}^{k_2} \ldots \cdot v_{d,j}^{k_d})_{j=1}^n$, where $k_1, k_2, \ldots, k_d$ range over all non-negative integers whose sum is at most k, span the rows of the matrix $(P(b_{i,j}))$. If we have $P(x) = x^k$ then we only have to use the exponents whose sum is exactly k. □

Proof. (of Theorem 4) Note that while Lemma 5 is stated for a single polynomial $P(x)$, it is used independently in every row. So, the same result holds if one applies different, degree $\leq k$, polynomials in every row. To prove Theorem 4 let us define a polynomial for every row. For row i, if the distinct elements under the diagonal are denoted by $\alpha_1, \ldots, \alpha_m$ then define $P_i(x)$ by $P_i(x) = \prod_{i=1}^m (x - \alpha_i)$. Every polynomial has degree at most s, and the matrix, after applying the polynomials row-wise, is a matrix with non-zero diagonal entries and zeros under the diagonal, so it has full rank. If A had rank ϱ then $n \leq \binom{\varrho+s}{\varrho}$. □

4. The rank of Hadamard products of matrices.

   For two matrices $A = (a_{ij})$ and $B = (b_{ij})$ with the same number of rows and columns, the *Hadamard product* (the element-wise product) of A and B, denoted by $A \bullet B$, is the matrix $A \bullet B = (a_{ij} \cdot b_{ij})$. The following property of this product, mentioned by Ballantine in [7] , follows from the fact that $A \bullet B$ is a submatrix of the tensor product of A and B, whose rank is the product of the ranks of the two matrices.

   Lemma 6 *For any two matrices A and B of the same dimension, $rank(A \bullet B) \leq rank(A) \cdot rank(B)$.*

   After collecting the main required ingredients we are ready to prove Theorem 1.

3 First proof of Theorem 1

We start with a rough outline of the proof. First we choose a subset of row vectors forming a basis, B, of the row space of M. Adding any other row vector to the basis, there is a nontrivial linear form, Λ of the vectors in B and the new row giving the zero vector. Checking the linear combinations coordinate-wise, we are hoping to have many equations of the form like in (1). We partition the elements of the matrix based on the subset of B which gives a zero sum in Λ without zero subsums. Using the Subspace Theorem while focusing on a submatrix chosen by an appropriate application of Ramsey's Theorem we bound the number of distinct elements below the diagonal in each row of the submatrix. As the last step we apply the rank bound from Theorem 4. The detailed argument follows.

Let d denote the rank of M and let $B = \{\mathbf{v_1} = (v_{1,j})_{j=1}^n, \mathbf{v_2} = (v_{2,j})_{j=1}^n, \ldots, \mathbf{v_d} = (v_{d,j})_{j=1}^n\}$ be a basis of the row-space of M. Without loss of generality assume this basis consists of the first d rows of M. If $\mathbf{w} = (w_j)_{j=1}^n$, is any other row of M, outside the basis, then there is a linear form, Λ, with coefficients $c_0 \neq 0, c_1, c_2, \ldots, c_d$ such that

$$c_0\mathbf{w} + c_1\mathbf{v_1} + \ldots + c_d\mathbf{v_d} = \mathbf{0}. \tag{2}$$

In this vector equation let us consider the $n-d-1$ equations out of the n coordinate-wise equations, where none of the diagonal elements appears. In the i-th coordinate of the vector equation there is a nonempty index set $I \subset [d]$, so that we have an equation of the form

$$c_0 w_i + \sum_{\ell \in I \subset [d]} c_\ell v_{\ell i} = 0 \tag{3}$$

without any subsum adding up to zero. (Note that $w_i \neq 0$ as it belongs to the multiplicative subgroup Γ).

We label the matrix element w_i with an element of the index set I. (We can choose, for example, the first element of I.) In this way any non-diagonal element M_{ij} of the matrix outside of the coordinates of the basis receives a label $\ell_{ij} \in [d]$. Now we are looking for a large principal submatrix [1] in which all labels ℓ_{ij} for $i > j$ are identical.

The lower triangular submatrix of the labels (with zeros in the diagonal), can be viewed as the edge coloring of a complete graph on $n - d$ vertices with at most d colors. By Theorem 3 there is a principal submatrix of M, denoted U, of size at least

$$\frac{\log(n-d)}{d \log d}.$$

In U, every element under the diagonal has the same label, $\ell \in [d]$. Before we can apply the Subspace Theorem, we need one additional step, as follows. Divide every element w_i of U that belongs to column number j of the original matrix M by $c_\ell v_{\ell j}$, where c_ℓ is the coefficient of v_ℓ in the expression (3). (Note that $c_\ell v_{\ell j} \neq 0$ as no subsum in (3) is 0). The modified submatrix obtained this way from U is denoted by U'. Its rank is at most d, as it is obtained from U (whose rank is at most d) by first dividing every column j by a constant $v_{\ell j}$, and then by dividing every row by a constant c_ℓ. Note also that after dividing the column number j by $v_{\ell j}$, all non-diagonal elements of the column belong to the multiplicative subgroup Γ while the diagonal element is not in Γ. Therefore, even after dividing the row by c_ℓ, the diagonal element stays different from the non-diagonal ones in the row. Consider the entries under the diagonal in U'. If $\mathbf{u}$ is a row vector of U' then there are coefficients $a_0, a_1, \ldots, a_d$ such that if u_i is a coordinate under the diagonal, then there is an index set $J \subset [d] \setminus \ell$ such that

$$a_0 u_i + \sum_{j \in J} a_j v_{ji} = 1, \tag{4}$$

and no subsum on the left side is zero. We partition the coordinate-wise equations for the selected $\mathbf{u}$ into no more than 2^{d-1} classes based on the subset $J \subset [d]$. Every non-diagonal element in row $\mathbf{u}$ satisfies the equation (4) for some index set J. By Theorem 2 we know that for $|J| \geq 1$ there are no more than $A(|J|+1, r)$ nontrivial solutions for the linear equation in (4) with u_i, v_{ji} in the multiplicative subgroup Γ, therefore row $\mathbf{u}$ contains no more than $2^{d-1}A(d, r)$ distinct entries under the diagonal. (If $J = \emptyset$ then there is only one solution to (4).) Applying Theorem 4 we conclude that since the rank of M is d then

$$\frac{\log(n-d)}{d \log d} \leq \binom{d + 2^{d-1}A(d,r)}{d} \leq 2^{rd^6 \log_c d},$$

with some absolute constant $c > 0$. Therefore, if n is sufficiently large then

$$\log \log n \leq rd^7.$$

This completes the proof of Theorem 1. □

The quantitative bound we get from the proof is quite weak. It would be very interesting to get better bounds even for cases where the rank of the multiplicative group is very small, for example when all non-diagonal elements are powers of two. In the next section we improve the bound by avoiding the application of Ramsey's Theorem. The proof is similar though slightly more complicated, and gives a better bound.

[1] An $m \times m$ matrix, P, is an $m \times m$ principal submatrix of an $n \times n$ matrix, A, if P is obtained from A by removing any $n - m$ rows and the same $n - m$ columns [18].

4 An improved bound

The reason we had to apply Ramsey's Theorem (Theorem 3) in the proof of Theorem 1 is that in a row $\mathbf{w}$, while all coordinate entries satisfy equation (2), it might be that there is a zero subsum with w_i, so the Subspace Theorem is not directly applicable. We have thus selected a principal submatrix where the entries had the same label, enabling us to apply the Subspace Theorem. In order to improve the quantitative estimate we replace the application of Ramsey's Theorem by a linear algebra argument based on Lemma 6. This enables us to record all the required information without the consideration of small submatrices of M. We need the following extension of Lemma 5.

4.1 Rank under pointwise application of multivariate polynomials

Let $\mathbf{z_i} = (z_{i1}, z_{i2}, \ldots, z_{in})$, $1 \leq i \leq r$, be r vectors over a field F, and let $Q(x_1, x_2, \ldots, x_r)$ be a multivariate polynomial in $F[x_1, x_2, \ldots x_r]$. The vector $\mathbf{u} = Q(\mathbf{z_1}, \mathbf{z_2}, \ldots, \mathbf{z_r})$ is the vector $\mathbf{u} = (u_1, u_2, \ldots, u_n)$ defined by $u_j = Q(z_{1j}, z_{2j}, \ldots, z_{rj})$. Thus u is obtained by applying the polynomial Q to the vectors $\mathbf{v_i}$ coordinate-wise.

Theorem 7 *Let $A_1, A_2, \ldots, A_r$ be r matrices over a field F, where each A_i has n columns, and let d_i be the rank of A_i. Let A be a matrix with n columns in which every row $\mathbf{u}$ is $Q_{\mathbf{u}}(\mathbf{z_1}, \mathbf{z_2}, \ldots, \mathbf{z_r})$ where $\mathbf{z_i}$ is some row of the matrix A_i and $Q_{\mathbf{u}}$ is some polynomial in $F[x_1, x_2, \ldots, x_r]$. If the degree of each of the polynomials $Q_{\mathbf{u}}$ in x_i is at most k_i, then the rank of A is at most*

$$\prod_{i=1}^{r} \binom{k_i + d_i}{d_i}.$$

Proof. If $r = 1$ the result is proved in Lemma 5 following the argument in [2]). Therefore, if B_i is the matrix whose rows are all vectors of the form $Q(\mathbf{v_i})$ with $\mathbf{v_i}$ being a row of A_i and Q being a polynomial in $\{1, x, x^2, \ldots, x^{k_i}\}$ then the rank of B_i is at most $\binom{k_i+d_i}{d_i}$. By Lemma 6 the linear space spanned by all Hadamard products of one vector from each B_i has dimension at most

$$\prod_{i=1}^{r} \binom{k_i + d_i}{d_i}.$$

Every row of A lies in this linear space, implying the desired result. □

4.2 A modified proof of Theorem 1

Let $M = (m_{ij})$ be a matrix satisfying the assumptions of Theorem 1, let d denote its rank, and assume, as before, that the first d rows of M form a basis of its row-space. Denote these rows by

$$\{\mathbf{v_1} = (v_{1,j})_{j=1}^{n}, \mathbf{v_2} = (v_{2,j})_{j=1}^{n}, \ldots, \mathbf{v_d} = (v_{d,j})_{j=1}^{n}\}.$$

Define d matrices $M_1, M_2, \ldots, M_d$, each having $n - d$ rows and $n - d$ columns, as follows. For each $1 \leq \ell \leq d$ the matrix M_ℓ has its rows and columns indexed by the integers j satisfying $d < j \leq n$. The element $M_\ell(i, j)$ is defined as $m_{ij}/v_{\ell j}$. Thus the column with index j of M_ℓ is obtained from the corresponding column of the matrix obtained from M by deleting its first d rows, by dividing all elements of this column by $v_{\ell j} = m_{\ell j}$. Note that each $m_{\ell j}$ is nonzero, as it belongs to the multiplicative subgroup Γ. It is clear that the rank of each matrix M_ℓ is at most d, which is the rank of M. We next define d matrices $A_1, A_2, \ldots, A_d$ of the same dimension as the matrices M_ℓ, where each row of A_ℓ is a multiple of the corresponding row of M_ℓ, as follows. Let $\mathbf{w}$ be an arbitrary row of the original matrix M which is not among the first d rows $\mathbf{v_i}$. Then $\mathbf{w}$ satisfies an equation of the form (2). If $c_\ell \neq 0$ then the row of A_ℓ

corresponding to $\mathbf{w}$ is obtained from the corresponding row of M_ℓ by dividing it by c_ℓ. Otherwise (that is, if $c_\ell = 0$) let this row equal the corresponding row of M_ℓ as it is. It is clear that the rank of each of the matrices A_ℓ is at most d.

We next define for each row $\mathbf{w}$ and each index ℓ a set $S_{\mathbf{w},\ell}$ of at most $2^{d-1}A(d,r)$ elements so that the following holds.

1. For every row $\mathbf{w}$ the diagonal coordinate of it in each of the matrices A_ℓ does not belong to $S_{\mathbf{w},\ell}$.
2. For every row $\mathbf{w}$ and every non-diagonal element of it there exists at least one index ℓ so that it belongs to the set $S_{\mathbf{w},\ell}$.

The sets $S_{\mathbf{w},\ell}$ are defined using the Subspace Theorem, by repeating the arguments in the previous proof of the theorem. Indeed, each non-diagonal coordinate w_i of $\mathbf{w}$ for $i > d$ satisfies an equation of the form (3) without any subsum adding up to zero. For each such coordinate there is at least one index ℓ so that $c_\ell \neq 0$. We partition the coordinates according to the specific subset of indices I (which contains ℓ) and use the Subspace Theorem to conclude that the total number of distinct values of coordinates in the row with this set of indices I is at most $A(d,r)$. The union, over all 2^{d-1} such subsets, of all these sets of values, is the set $S_{\mathbf{w},\ell}$. It is clear that it satisfies property (2) above. In addition, each diagonal element of every matrix M_ℓ differs from all non-diagonal elements in the same row, as the non-diagonal elements lie in the group Γ whereas the diagonal ones do not. Therefore each diagonal element of every matrix A_ℓ differs from all non-diagonal elements of this matrix in the same row, implying that property (1) holds as well.

Finally we define, for each row $\mathbf{w}$, the following polynomial

$$Q_{\mathbf{w}}(x_1, x_2, \ldots, x_d) = \prod_{\ell=1}^{d} \prod_{s \in S_{\mathbf{w},\ell}} (x_\ell - s).$$

In the notation of Theorem 7, $Q_{\mathbf{w}}(\mathbf{z_1}, \mathbf{z_2}, \ldots, \mathbf{z_d})$, where $\mathbf{z}_\ell$ is the row corresponding to $\mathbf{w}$ in the matrix A_ℓ, is a vector whose only nonzero coordinate is in the diagonal. By Theorem 7 the rank of the $(n-d)\times(n-d)$ matrix consisting of all these rows, which is $n-d$, is at most $\binom{d+2^{d-1}A(d,r)}{d}^d$. Therefore

$$n - d \leq \binom{d + 2^{d-1}A(d,r)}{d}^d \leq 2^{rd^7 \log_c d}$$

for some absolute constant $c > 1$. It follows that for sufficiently large n, $\log n \leq rd^8$ implying that $d \geq (\frac{\log n}{r})^{1/8}$.

This completes the proof of the theorem with the improved bound. □

5 Applications

5.1 Sumsets in multiplicative groups

The Subspace Theorem has been used in Additive Combinatorics in problems related to the Sum-Product problem, showing the "incompatibility" of multiplicative and additive structures. Such applications started with the paper of Chang [10] where she proved that sets with small product set have large sumsets. For a finite set, $A \subset \mathbb{C}$, the sumset is defined as $\{A + A\} = \{a + b : a, b \in A\}$. The difference set and product set are defined in the same way, one considers the pairwise differences and products. Roche-Newton and Zhelezov [21] proved that multiplicative subgroups $\Gamma \subset \mathbb{C}^*$ with small rank cannot contain large difference sets. It is a direct corollary of Lemma 2.1 in [21] that there is a function $f(x)$ such that if $rank(\Gamma) \leq r$ and $\{A - A\} \subset \Gamma$ then $|A| \leq f(r)$. In their proof they also applied the Subspace

Theorem. Here we prove a similar statement for $\{A+A\}$. The arguments used in [21] could be modified to prove Theorem 9, here we give a simple proof as an illustration on how to use an extension of Theorem 1.

In the last step of the proof we only used that the diagonal elements are different from the other elements in that row (or only those under the diagonal, in the first proof). The only step where we changed a diagonal entry (without changing the other elements of the row in the same way) was when we multiplied every element of column j by $v_{\ell j}^{-1}$. Therefore in the theorem we can replace the condition that diagonal elements are not from Γ by a weaker one.

Definition 8 *An $n \times n$ matrix with elements $\{a_{ij}\}_{i,j=1}^{n}$ satisfies the rectangle condition if for any $i < j \neq k$ indices $a_{jj}a_{ik} \neq a_{jk}a_{ij}$.*

Theorem 9 *For any positive integers r and D there is a threshold $n_0 = n_0(r, D)$, such that if Γ is a multiplicative subgroup of $\mathbb{C}^*$ of rank at most r and $M = (m_{ij})$ is an $n \times n$ matrix, $n \geq n_0$, where $m_{ij} \in \Gamma$ for every $i \neq j$ and M satisfies the rectangle condition, then $rank(M) \geq D$.*

Corollary 10 *There is a function $f(x)$ such that if $rank(\Gamma) \leq r$ and $\{A+A\} \subset \Gamma$ then $|A| \leq f(r)$.*

P r o o f. If the elements of A are denoted by $\{a_1, \ldots, a_n\}$ then we define a matrix M by $m_{i,j} = a_i + a_j$. The rank of M is at most two. All we have to check is that M satisfies the rectangle condition. The equation $(x+x)(y+z) = (x+z)(y+x)$ only has a solution when $y = x$ or $z = x$, but these numbers are distinct. □

5.2 Multiplicative groups generated by distance sets

As another application of Theorem 1 we prove that the distance sets of finite pointsets in $\mathbb{R}^d$ generate high rank multiplicative groups.

Theorem 11 *For any positive integers r, d there is a bound $N = N(r, d)$, such that if Γ is a multiplicative subgroup of $\mathbb{R}^*$ of rank at most r and there are n points in $\mathbb{R}^d$ where the pairwise distances are from Γ for every pair of points then $n \leq N$.*

P r o o f. Suppose that there are T points in $\mathbb{R}^d$, $\{p_1, \ldots, p_T\}$. Let us consider the $T \times T$ matrix, Δ, where the $\delta_{i,j}$ entry is the square of the the distance between p_i and p_j. The diagonal of Δ contains zeros only, and the other entries are positive real numbers. The entries are images of a quadratic polynomial with $2d$ variables, and the rank of the matrix is at most $d+2$, since it can be written as the linear combination of $d+2$ rank one matrices.

$$\Delta = X^{(2)} - 2\sum_{k=1}^{d} XY(k) + Y^{(2)}.$$

Here every entry in the i-th row of $X^{(2)}$ is the sum of the squares of coordinates of p_i and every entry in the j-th column of $Y^{(2)}$ contains the sum of squares of the coordinates of q_j. In the $\{i, j\}$ position of $XY(k)$ we have the product of the k-th coordinates of p_i and q_j. Since all diagonal elements are 0, Theorem 1 implies that if the rank of the multiplicative group generated by the non-diagonal elements of the matrix is at most r then the (matrix) rank of Δ is at least as $(\log T/r)^{1/8}$, which is larger than $d+2$ for large enough T. □

5.3 Integral distances

By Theorem 11 if all distances determined by a set of more than $N(r, d)$ points in $\mathbb{R}^d$ are integers then there are at least $r+1$ distinct primes that divide at least one of these distances. Here, however, we

can prove a stronger result, with a much better bound. Before stating and proving it we include a brief discussion of some of the background about sets determining integer distances, which are sometimes called *integral* pointsets.

In 1945 Anning and Erdős proved in [6] (see also in [13]) that if in a set of points in the plane all pairwise distances are integers then the pointset is finite, or all points are on a line. They asked if there are arbitrarily large integral pointsets in the plane with no three on a line and no four on a circle. The problem is still widely open, the best construction is due to Kreisel and Kurz [15], who found seven points using computer search. Another related question is the Erdős-Ulam conjecture, that there are no everywhere dense pointsets in the plane such that all pairwise distances are rational. This is also open although there are works showing that the existence of such sets would contradict the Bombieri-Lang conjecture [27, 23, 4] and the abc conjecture as well [20]. In the plane the diameter of large integral pointsets should be large [24, 16, 3], but not much is known about the structure of such sets. For dimension $d > 2$, Nozaki proved that an n-element integral pointset has diameter at least $n^{1/d}$ [19]. As an application of our results and techniques here (with a much simpler proof and an improved bound that holds in this case) we show that for any integral pointset of n points in $\mathbb{R}^d$ and any prime p smaller than $n^{1/(d+1)}$, the pointset must determine a distance divisible by p.

Theorem 12 *For any positive integer d and any prime p there is a threshold, $T = T(d,p) \leq \binom{p+d}{d+1} + 1$ such that any set of more than T points in $\mathbb{R}^d$ in which all squares of pairwise distances are integers, determines a distance divisible by p.*

Note that the theorem is not an empty statement, there are arbitrarily large sets with integer distances. Even in the plane one can find large sets on a circle such that all pairwise distances are integers (see [25] for some constructions).

P r o o f. (of Theorem 12) If p is the smallest prime that does not divide any of the distances then apply the polynomial x^{p-1} to every entry of the matrix of the squares of distances. This keeps all diagonal elements 0, and changes every non-diagonal entry, d_{ij}, to $d_{ij}^{p-1} \equiv 1 (\mod p)$. The rank of this matrix over $\mathbb{Z}_p$ is at least $T - 1$, showing that

$$\binom{d+1+p-1}{p-1} = \binom{p+d}{d+1} \geq T - 1.$$

Here we applied the slightly better bound from Lemma 5, using that x^{p-1} is a special polynomial. □

If all distances are integers, then the entries of the matrix in the proof above are squares, so we can apply the polynomial $x^{\frac{p-1}{2}}$ instead of x^{p-1}, giving the following stronger result.

Theorem 13 *For any positive integer d and any prime p there is a threshold,*

$$T' = T'(d,p) \leq \binom{\frac{p-1}{2}+d}{d+1} + 1$$

such that any set of more than T' points in $\mathbb{R}^d$ in which all pairwise distances are integers, determines a distance divisible by p.

6 Concluding remarks and open problems

- Both proofs given here for Theorem 1 provide weak quantitative bounds, and it will be interesting to improve them and in particular to decide whether or not for any fixed r the best possible value of $n_0(r, D)$ in the theorem is polynomial in D. As mentioned in Section 3, even the very special case of

determining the minimum possible rank of an n by n matrix in which all non-diagonal elements are powers of 2, and all diagonal elements are not, is intriguing. By (a very special case of) Theorem 1 (with $r = 1$) this minimum tends to infinity with n, but the lower bound obtained is probably very far from being tight. The following example shows that this minimum is at most $O(n^{1/3})$. Put $m = 3^d + 1$, let $P = P_3^d$ be the space of all vectors of length d over F_3 and let z be an additional point. Let F be the collection of all planes in P, that is, all the 2-dimensional affine subspaces, and let F' be the collection of all sets $L \cup \{z\}$ where $L \in F$. Note that each member of F' is of cardinality $9 + 1 = 10$. The intersection of every pair of distinct members of F is either empty, or a point, or a one-dimensional line, and therefore the cardinality of each such intersection lies in the set $\{0, 1, 3\}$. It follows that the cardinality of the intersection of every pair of distinct members of F' is in the set $\{1, 2, 4\}$, that is, it is a power of 2. The Gram matrix of the characteristic vectors of the elements of F' is an $|F'|$ by $|F'|$ matrix in which all diagonal elements are 10 and every non-diagonal element is a power of 2. The rank of this matrix is clearly at most $m = 3^d + 1$ and its size is $|F'| = \frac{(3^d)(3^d-1)(3^d-3)}{3^2(3^2-1)(3^2-3)} = \Omega(m^3)$.

- Even for rank $r = 0$, where the non-diagonal entries of the matrix are roots of unity, the bound provided by Theorem 1 is weak. The following simple example shows that the minimum possible rank of an n by n matrix with roots of unity in all non-diagonal entries but not in the diagonal can be at most $O(\sqrt{n})$. Put $n = \binom{m}{2}$, let J be the n by n all 1 matrix, and let G be the Gram matrix of the characteristic vectors of all subsets of cardinality 2 of $[m] = \{1, 2, \ldots, m\}$. Then $2G - J$ has rank at most m (as the rows of J are spanned by those of G), all its diagonal entries are 3, and all non-diagonal entries are either 1 or -1, which are roots of unity. Note that for roots of unity of order 2 the $\Theta(\sqrt{n})$ bound is tight by Theorem 4, as there are only 2 such roots.

- It is known that the bound given by Theorem 2 can be improved for several special cases, like S-unit equations, see, e.g., [11]. Here we present a simple argument relevant to the first remark above.

  Proposition 14 *Suppose $a_1, a_2, \ldots, a_m \in \mathbb{N}$. Then the number of distinct* [2] *solutions $(s_1, \ldots, s_m)$ of the equation*

  $$a_1 z_1 + a_2 z_2 + \ldots + a_m z_m = 0 \tag{5}$$

  in which all s_i are powers of 2, where no subsum on the left hand side vanishes, is at most $\prod_{i=2}^{m}(2i - 3)$.

  Proof. We can clearly assume that all a_i-s are odd. Therefore in any solution $(s_1, s_2, \ldots, s_m)$ the smallest power of 2 should appear at least twice, since otherwise the sum would be nonzero modulo this power of 2. Therefore two of the variables, say s_i, s_j, are equal and they can be combined to a single variable z_{ij}, replacing the sum $a_i z_i + a_j z_j$ by $(a_i + a_j) z_{ij} = a_{ij} \cdot 2^{b_{ij}} z_{ij}$, where b_{ij} is the largest power of 2 dividing $a_i + a_j$. This is an equation of the same kind with $m - 1$ variables, and we can repeat the argument until we are left with an equation of 2 variables which clearly has only one solution. This reduction can be uniquely represented by a binary tree where the leafs are labeled by the coefficients a_i. The number of unordered complete binary trees with m labeled endpoints is $\prod_{i=2}^{m}(2i - 3)$ (see in [26]), giving the required upper bound on the number of distinct solutions of (5). □

  To see that the bound above is not too far from being tight note that the equation

  $$z_1 - z_2 - z_3 - \ldots - z_m = 0$$

[2] two solutions are distinct if one is not a multiple of the other

has $(m-1)!/2$ distinct solutions $(s_1, s_2, \ldots, s_m)$ with no vanishing subsum. Indeed $(s_2, s_3, \ldots, s_m)$ can be any permutation of the numbers $1, 1, 2, 4, \ldots, 2^{m-2}$, giving a solution with $s_1 = 2^{m-1}$.

- The statement of Theorem 11 holds if we only assume that the squares of the pairwise distances between pairs of points belong to the multiplicative group Γ. This clearly follows from the proof. Similarly the statement of Theorem 12 holds if we merely assume that the squares of the distances are integers.

- Theorem 12 can be extended to prime powers. That is, every prime power $q = p^k$ divides some square of a distance determined by any set of more than $\binom{q+d+1}{d+1}$ points in $\mathbb{R}^d$ in which all squares of distances between pairs are integers. The proof follows that of Theorem 12, the only difference is that instead of the polynomial x^{p-1} we use here the polynomial $\binom{x-1}{q-1}$. By the theorem of Lucas [17] the value of this polynomial is not 0 modulo p if and only if x is divisible by q. Therefore, if no square distance is divisible by q then after applying the above polynomial to every entry of the matrix of square distances we get a matrix of full rank modulo p, implying the desired result. This, together with Ramsey's Theorem, also implies that for every integer k and every d there is some $T_0 = T_0(k, d)$ so that any set of at least T_0 points in $\mathbb{R}^d$ in which all square distances are integral determines a square distance divisible by k. To prove it write k as a product $k = q_1 q_2 \cdots q_r$ of powers of distinct primes and apply induction on r. For $r = 1$ this is the result above for prime powers. For $r > 1$, by Ramsey's Theorem and the result for one prime power, any sufficiently large set of points with all square distances integral contains a large subset in which all square distances are divisible by q_1. We can now apply induction to this subset to get in it a pair of points with square distance divisible by $q_2 q_3 \cdots q_r$, completing the proof. The estimate for T_0 here, unlike in the prime power case, is likely to be very far from being tight.

- The assertion of Theorem 11 can be extended to more general polynomials, including, for example, the ℓ_{2r} distance raised to the power $2r$ for every even integer $2r$. More generally, for any fixed polynomial $P(z) = P(z_1, .., z_d)$ which vanishes at zero, and any set of points $S = \{x_1, x_2, \ldots, x_N\}$ in $\mathbb{R}^d$, if N is sufficiently large as a function of r, d and the degree of the polynomial P, then not all the values $P(x_i - x_j)$ for distinct i, j can lie in a multiplicative group of rank at most r. A similar extension of Theorem 12 exists as well. The proofs follow the ones of the above theorems, by considering the N by N matrix $M_P(S) = (m_{ij})$ defined by $m_{ij} = P(x_i - x_j)$.

- Our final remark, which may well be mentioned somewhere, is that by applying Theorem 4 to the matrix of squares of distances between pairs of points it follows that for any sequence $p_1, p_2, \ldots, p_T$ of $T > \binom{d+2+s}{d+2}$ distinct points in $\mathbb{R}^d$, there is a point p_i determining more than s distinct distances from the previous ones.

7 Acknowledgements

NA is supported in part by NSF grant DMS-1855464 and by BSF grant 2018267. JS is supported in part by Hungarian National Research Grant KKP 133819, by NSERC Discovery grant and by OTKA K 119528 grant. We thank Ofir Gorodetsky for a helpful comment.

References

[1] N. Alon, Problems and results in extremal combinatorics I, Discrete Mathematics, Volume 273, 2003, 31–53.

[2] N. Alon, Perturbed identity matrices have high rank: Proof and applications, Combinatorics, Probability and Computing, Vol. 18. Issue 1-2, 2009, 3–15.

[3] N. N. Avdeev, On existence of integral point sets and their diameter bounds, Australas. J Comb. Volume 77(1) (2020), Pages 100–116.

[4] K. Ascher, L. Braune, and A. Turchet, The Erdős–Ulam problem, Lang's conjecture and uniformity. Bull. London Math. Soc., (2020), 52: 1053–1063.

[5] F. Amoroso and E. Viada. Small points on subvarieties of a torus. Duke Mathematical Journal, 150(3):407–442, 2009.

[6] A. Anning and P. Erdős, Integral distances, Bull. Amer. Math. Soc. 51 (1945), 548–560.

[7] C. S. Ballantine, On the Hadamard product, Mathematische. Zeitschrift. 106(1968), 365–366.

[8] Y.F. Bilu, The many faces of the subspace theorem [after Adamczewski, Bugeaud, Corvaja, Zannier...], Séminaire Bourbaki - Volume 2006/2007 - Exposés 967-981, Astérisque, no. 317 (2008), Exposé no. 967, 38 p.

[9] Y. Bugeaud, Quantitative versions of the Subspace Theorem and applications, Journal de Théorie des Nombres de Bordeaux, Tome 23 (2011) no. 1, pp. 35–57.

[10] M.C. Chang, Sum and product of different sets, Contributions to Discrete Math. Vol 1, 1 (2006), 57–67.

[11] Evertse, J., Győry, K.: Unit equations in Diophantine number theory. Cambridge Univ Press – UK, Cambridge, XV, 363 p., 2015. ISBN: 9781107097605

[12] J.-H. Evertse, H. P. Schlickewei, and W. M. Schmidt. Linear equations in variables which lie in a multiplicative group. Annals of Mathematics, vol. 155, no. 3, 2002, pp. 807–836.

[13] P. Erdős, Integral distances, Bull. Amer. Math. Soc. 51 (1945), 966.

[14] P. Erdős and G. Szekeres. A combinatorial problem in geometry. Compositio Math. 2 (1935), 463–470.

[15] T. Kreisel and S. Kurz. There are integral heptagons, no three points on a line, on four on a circle. Discrete Comput. Geom., 39(4):786–790, 2008.

[16] S. Kurz and A. Wassermann, On the minimum diameter of plane integral point sets, Ars Combin. 101 (2011), 265–287.

[17] E. Lucas, Théorie des Fonctions Numériques Simplement Périodiques, American Journal of Mathematics 1 (1878), 184–196.

[18] McGraw-Hill Dictionary of Scientific & Technical Terms, 6E, Copyright 2003 by The McGraw-Hill Companies, Inc.

[19] H. Nozaki, Lower bounds for the minimum diameter of integral point sets. Australas. J Comb. 56: 139–144 (2013).

[20] H. Pasten, Definability of Frobenius orbits and a result on rational distance sets. Monatsh Math 182, 99–126 (2017).

[21] O. Roche-Newton and D. Zhelezov, A bound on the multiplicative energy of a sum set and extremal sum-product problems, Moscow Journal of Combinatorics and Number Theory 5(1-2) (2015), 53–70.

[22] R. Schwartz and J. Solymosi, (2014) Combinatorial applications of the subspace theorem. In: Matoušek J., Nešetřil J., Pellegrini M. (eds) Geometry, Structure and Randomness in Combinatorics. CRM Series, vol 18. Edizioni della Normale, Pisa.

[23] J. Shaffaf, A solution of the Erdős–Ulam Problem on rational distance sets assuming the Bombieri-Lang Conjecture. Discrete Comput Geom 60, 283–293 (2018).

[24] J. Solymosi, Note on Integral Distances. Discrete Comput Geom 30, 337–342 (2003).

[25] J. Solymosi and F. de Zeeuw. On a question of Erdős and Ulam. Discrete Comput. Geom., 43(2):393–401, 2010

[26] R.P. Stanley, Enumerative Combinatorics, Volume II. 5.2.6 pp. 14

[27] T. Tao, The Erdős-Ulam problem, varieties of general type, and the Bombieri-Lang conjecture, Blog: What's new? (2014-12-20)