# NEW INFINITE FAMILIES OF EXACT SUMS OF SQUARES FORMULAS, JACOBI ELLIPTIC FUNCTIONS, AND RAMANUJAN'S TAU FUNCTION

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abstract:

In this paper we give two infinite families of explicit exact formulas that generalize Jacobi's (1829) 4 and 8 squares identities to  $4n^2$  or 4n(n+1) squares, respectively, without using cusp forms. Our 24 squares identity leads to a different formula for Ramanujan's tau function  $\tau(n)$ , when n is odd. These results arise in the setting of Jacobi elliptic functions, Jacobi continued fractions, Hankel or Turánian determinants, Fourier series, Lambert series, inclusion/exclusion, Laplace expansion formula for determinants, and Schur functions. We have also obtained many additional infinite families of identities in this same setting that are analogous to the  $\eta$ -function identities in Appendix I of Macdonald (1972). A special case of our methods yields a proof of the two Kac-Wakimoto (1994) conjectured identities involving representing a positive integer by sums of  $4n^2$  or 4n(n+1) triangular numbers, respectively. Our 16 and 24 squares identities were originally obtained via multiple basic hypergeometric series, Gustafson's  $C_{\ell}$  nonterminating  $_6\phi_5$  summation theorem, and Andrews' basic hypergeometric series proof of Jacobi's 4 and 8 squares identities. We have (elsewhere) applied symmetry and Schur function techniques to this original approach to prove the existence of similar infinite families of sums of squares identities for  $n^2$  or n(n + 1) squares, respectively. Our sums of more than 8 squares identities are not the same as the formulas of Mathews (1895), Glaisher (1907), Ramanujan (1916), Mordell (1917, 1919), Hardy (1918, 1920), Kac and Wakimoto (1994), and many others.

#### résumé:

Dans ce travail on présente deux familles infinies de formules exactes qui généralisent les identités à 4 (resp. 8) carrés de Jacobi (1829) en identités à  $4n^2$  (resp. 4n(n+1)) carrés, sans utiliser des formes cuspoides. Notre identité à 24 carrés nous donne une formule différente de la formule de Ramanujan pour la fonction  $\tau(n)$  pour n impair. Ces résultats apparaissent dans le cadre des fonctions elliptiques de Jacobi, fractions continues de Jacobi, déterminants de Hankel (ou Turán), séries de Fourier, séries de Lambert, principe d'inclusion/exclusion, développeme t de déterminants selon Laplace et fonctions de Schur. Dans ce cadre nous avons également obtenu plusieurs familles supplémentaires d'identités qui correspondent à des identités pour la fonction  $\eta$  dans l'appendice I de Macdonald (1972). Dans un cas particulier notre méthode démontre les deux identités traitant les représentations d'un entier positif par une somme de  $4n^2$  (resp 4n(n+1)) nombres triangulaires, conjecturées par Kac-Wakimoto en 1994. Nos identités à 16 et à 24 carrés ont d'abord été obtenues par les séries hypergéométriques basiques multiples, le théorème de sommation pour une série  $_6\phi_5$  non-terminante de type  $C_\ell$  de Gustafson, et la démonstration d'Andrews utilisant des séries hypergéométriques basiques des identités à 4 et à 8 carrés de Jacobi. Nous avons employé (ailleurs) des techniques de symétrie et de fonctions de Schur à cette approche originale afin de démontrer l'existence de familles infinies semblables d'identités à  $n^2$  et à n(n + 1) carrés. Nos identités à plus de 8 carrés ne sont pas les mêmes que les formules de Mathews (1895), Glaisher (1907), Ramanujan (1916), Mordell (1917,1919), Hardy (1918,1920), Kac et Wakimoto (1994) et beaucoup d'autres.

## 1. INTRODUCTION

In this paper we give infinite families of explicit exact formulas involving either squares or triangular numbers, two of which generalize Jacobi's [27] 4 and 8 squares identities to  $4n^2$  or 4n(n+1) squares, respectively, without using cusp forms. Our 24 squares identity leads to a different formula for Ramanujan's [56] tau function  $\tau(n)$ , when n is odd. These results arise in the setting of Jacobi elliptic functions,

Jacobi continued fractions, Hankel or Turánian determinants, Fourier series, Lambert series, inclusion/exclusion, Laplace expansion formula for determinants, and Schur functions. This background material is contained in [5, 6, 18, 19, 25–29, 33, 38, 59, 60, 62, 70, 71]. Further details of the proofs of all our infinite families of identities appear in [46, 47]. Some of this work has already been announced in [44].

The problem of representing an integer as a sum of squares of integers has had a long and interesting history, which is surveyed in [20] and chapters 6-9 of [9]. The review article [63] presents many questions connected with representations of integers as sums of squares. Direct applications of sums of squares to lattice point problems and crystallography can be found in [17]. One such example is the computation of the constant  $Z_N$  that occurs in the evaluation of a certain Epstein zeta function, needed in the study of the stability of rare gas crystals, and in that of the so-called *Madelung constants* of ionic salts.

The s squares problem is to count the number  $r_s(n)$  of integer solutions  $(x_1, \ldots, x_s)$  of the diophantine equation

$$x_1^2 + \dots + x_s^2 = n,\tag{1}$$

in which changing the sign or order of the  $x_i$ 's give distinct solutions.

Diophantus (325-409 A.D.) knew that no integer of the form 4n - 1 is a sum of two squares. Girard conjectured in 1632 that n is a sum of two squares if and only if all prime divisors q of n with  $q \equiv 3 \pmod{4}$  occur in n to an even power. Fermat in 1641 gave an "irrefutable proof" of this conjecture. Euler gave the first known proof in 1749. Early explicit formulas for  $r_2(n)$  were given by Legendre in 1798 and Gauss in 1801. It appears that Diophantus was aware that all positive integers are sums of four integral squares. Bachet conjectured this result in 1621, and Lagrange gave the first proof in 1770.

Jacobi in his famous Fundamenta Nova [27] of 1829 introduced elliptic and theta functions, and utilized them as tools in the study of (1). Motivated by Euler's work on 4 squares, Jacobi knew that the number  $r_s(n)$  of integer solutions of (1) was also determined by

$$\vartheta_3(0,-q)^s := 1 + \sum_{n=1}^{\infty} (-1)^n r_s(n) q^n,$$
(2)

where  $\vartheta_3(0,q)$  is the z = 0 case of the theta function  $\vartheta_3(z,q)$  in [70, pp. 464] given by

$$\vartheta_3(0,q) := \sum_{j=-\infty}^{\infty} q^{j^2}.$$
(3)

Jacobi then used his theory of elliptic and theta functions to derive remarkable identities for the s = 2, 4, 6, 8 cases of  $\vartheta_3(0, -q)^s$ . He immediately obtained elegant explicit formulas for  $r_s(n)$ , where s = 2, 4, 6, 8.

We recall Jacobi's identities for s = 4 and 8 in

Theorem 1.1 (Jacobi).

$$\vartheta_3(0,-q)^4 = 1 - 8\sum_{r=1}^{\infty} (-1)^{r-1} \frac{rq^r}{1+q^r} = 1 + 8\sum_{n=1}^{\infty} (-1)^n \left[\sum_{\substack{d \mid n,d > 0 \\ 4 \neq d}} d\right] q^n, \tag{4}$$

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and

$$\vartheta_3(0,-q)^8 = 1 + 16\sum_{r=1}^{\infty} (-1)^r \frac{r^3 q^r}{1-q^r} = 1 + 16\sum_{n=1}^{\infty} \left[\sum_{d|n,d>0} (-1)^d d^3\right] q^n.$$
(5)

Consequently, we have

$$r_4(n) = 8 \sum_{\substack{d \mid n, d > 0 \\ 4 \nmid d}} d \quad \text{and} \quad r_8(n) = 16 \sum_{\substack{d \mid n, d > 0}} (-1)^{n+d} d^3, \tag{6}$$

respectively.

In general it is true that

$$r_{2s}(n) = \delta_{2s}(n) + e_{2s}(n), \tag{7}$$

where  $\delta_{2s}(n)$  is a divisor function and  $e_{2s}(n)$  is a function of order substantially lower than that of  $\delta_{2s}(n)$ . If 2s = 2, 4, 6, 8, then  $e_{2s}(n) = 0$ , and (7) becomes Jacobi's formulas for  $r_{2s}(n)$ , including (6). On the other hand, if 2s > 8 then  $e_{2s}(n)$  is never 0. The function  $e_{2s}(n)$  is the coefficient of  $q^n$  in a suitable "cusp form". The difficulties of computing (7), and especially the non-dominate term  $e_{2s}(n)$ , increase rapidly with 2s. The modular function approach to (7) and the cusp form  $e_{2s}(n)$ is discussed in [59, pp. 241-244]. For 2s > 8 modular function methods such as those in [21, 23, 24, 36, 53, 58], or the more classical elliptic function approach of [7, 31, 32], are used to determine general formulas for  $\delta_{2s}(n)$  and  $e_{2s}(n)$  in (7). Explicit, exact examples of (7) have been worked out for  $2 \le 2s \le 32$ . Similarly, explicit formulas for  $r_s(n)$  have been found for (odd) s < 32. Alternate, elementary approaches to sums of squares formulas can be found in [39, 61, 64-67].

We next consider classical analogs of (4) and (5) corresponding to the s = 8 and 12 cases of (7).

Glaisher [15, pp. 210] utilized elliptic function methods, rather than modular functions, to prove

Theorem 1.2 (Glaisher).

$$\vartheta_3(0,-q)^{16} = 1 + \frac{32}{17} \sum_{y_1,m_1 \ge 1} (-1)^{m_1} m_1^7 q^{m_1 y_1}$$
 (8a)

$$-\frac{512}{17} q(q;q)_{\infty}^{8} (q^{2};q^{2})_{\infty}^{8}$$
(8b)

where we have

$$(q;q)_{\infty} := \prod_{r \ge 1} (1-q^r).$$
 (9)

Glaisher took the coefficient of  $q^n$  to obtain  $r_{16}(n)$ . The same formula appears in [59, Eqn. (7.4.32), pp. 242].

In order to find  $r_{24}(n)$ , Ramanujan [56, Entry 7, table VI], see also [59, Eqn. (7.4.37), pp. 243], first proved

**Theorem 1.3 (Ramanujan).** Let  $(q;q)_{\infty}$  be defined by (9). Then

$$\vartheta_3(0,-q)^{24} = 1 + \frac{16}{691} \sum_{\substack{y_1,m_1 \ge 1}} (-1)^{m_1} m_1^{11} q^{m_1 y_1}$$
(10a)

$$-\frac{33152}{691}q(q;q)_{\infty}^{24} - \frac{65536}{691}q^2(q^2;q^2)_{\infty}^{24}.$$
 (10b)

One of the main motivations for this paper was to generalize Theorem 1.1 to  $4n^2$  or 4n(n+1) squares, respectively, without using cusp forms such as (8b) and (10b), while still utilizing just sums of products of at most n Lambert series similar to either (4) or (5), respectively. This is done in Theorems 2.2 and 2.4 below. Here, we state the n = 2 cases, which determine different formulas for 16 and 24 squares. Theorem 1.4.

$$\vartheta_3(0,-q)^{16} = 1 - \frac{32}{3} \left( U_1 + U_3 + U_5 \right) + \frac{256}{3} \left( U_1 U_5 - U_3^2 \right),\tag{11}$$

where

$$U_s \equiv U_s(q) := \sum_{r=1}^{\infty} (-1)^{r-1} \frac{r^s q^r}{1+q^r} = \sum_{n=1}^{\infty} \left[ \sum_{d|n,d>0} (-1)^{d+n/d} d^s \right] q^n$$
(12)  
$$= \sum_{y_1,m_1 \ge 1} (-1)^{y_1+m_1} m_1^s q^{m_1 y_1}.$$

Analogous to Theorem 1.3, we have

Theorem 1.5.

$$\vartheta_3(0,-q)^{24} = 1 + \frac{16}{9} \left( 17G_3 + 8G_5 + 2G_7 \right) + \frac{512}{9} \left( G_3 G_7 - G_5^2 \right), \tag{13}$$

where

$$G_{s} \equiv G_{s}(q) := \sum_{r=1}^{\infty} (-1)^{r} \frac{r^{s} q^{r}}{1 - q^{r}} = \sum_{n=1}^{\infty} \left[ \sum_{d \mid n, d > 0} (-1)^{d} d^{s} \right] q^{n}$$
(14)  
$$= \sum_{y_{1}, m_{1} \ge 1} (-1)^{m_{1}} m_{1}^{s} q^{m_{1} y_{1}}.$$

An analysis of (10b) depends upon Ramanujan's [56] tau function  $\tau(n)$  defined by

$$q(q;q)_{\infty}^{24} := \sum_{n=1}^{\infty} \tau(n)q^n.$$
 (15)

For example,  $\tau(1) = 1$ ,  $\tau(2) = -24$ ,  $\tau(3) = 252$ ,  $\tau(4) = -1472$ ,  $\tau(5) = 4830$ ,  $\tau(6) = -6048$ , and  $\tau(7) = -16744$ . Ramanujan [56, Eqn. (103)] conjectured, and Mordell [52] proved that  $\tau(n)$  is multiplicative.

In the case where n is an odd integer [in particular an odd prime], equating (10a-b) and (13) yields two formulas for  $\tau(n)$  that are different from Dyson's [10] formula. We first obtain

**Theorem 1.6.** Let  $\tau(n)$  be defined by (15) and let n be odd. Then

$$259\tau(n) = \frac{1}{2^3 \cdot 3^2} \left[ 17 \cdot 691\sigma_3(n) + 8 \cdot 691\sigma_5(n) + 2 \cdot 691\sigma_7(n) - 9\sigma_{11}(n) \right]$$
(16)

$$- \frac{691 \cdot 2^2}{3^2} \sum_{m=1}^{n-1} \left[ \sigma_3^{\dagger}(m) \sigma_7^{\dagger}(n-m) - \sigma_5^{\dagger}(m) \sigma_5^{\dagger}(n-m) \right],$$

where

$$\sigma_r(n) := \sum_{d|n,d>0} d^r \qquad \text{and} \qquad \sigma_r^{\dagger}(n) := \sum_{d|n,d>0} (-1)^d d^r \tag{17}$$

*Remark.* We can use (16) to compute  $\tau(n)$  in  $\leq 6n \ln n$  steps when n is an odd integer. This may also be done in  $n^{2+\epsilon}$  steps by appealing to Euler's infiniteproduct-representation algorithm (EIPRA) [3, pp.104] applied to  $(q;q)_{\infty}^{24}$  in (15). A different simplification involving a power series formulation of (13) leads to

**Theorem 1.7.** Let  $\tau(n)$  be defined by (15) and let  $n \ge 3$  be odd. Then

$$259\tau(n) = \frac{1}{2^3} \sum_{d|n,d>0} (-1)^d d^{11} - \frac{691}{2^3 \cdot 3^2} \sum_{d|n,d>0} (-1)^d d^3 \left(17 + 8d^2 + 2d^4\right)$$
(18a)

$$- \frac{691 \cdot 2^2}{3^2} \sum_{\substack{m_1 > m_2 \ge 1 \\ m_1 + m_2 \le n \\ \gcd(m_1, m_2)|n}} (-1)^{m_1 + m_2} (m_1 m_2)^3 (m_1^2 - m_2^2)^2 \sum_{\substack{y_1, y_2 \ge 1 \\ m_1 y_1 + m_2 y_2 = n}} 1.$$
(18b)

Remark. The inner sum in (18b) counts the number of solutions  $(y_1, y_2)$  of the classical linear diophantine equation  $m_1y_1 + m_2y_2 = n$ . This relates (18a-b) to the combinatorics in sections 4.6 and 4.7 of [62].

In Section 2 we present infinite families of explicit exact formulas that include generalizations of Theorems 1.1, 1.4, and 1.5.

Our methods yield in [46-49] many additional infinite families of identities analogous to the  $\eta$ -function identities in Appendix I of Macdonald [37]. A special case of our analysis gives a proof in [47] of the two Kac-Wakimoto [30] conjectured identities involving representing a positive integer by sums of  $4n^2$  or 4n(n+1) triangular numbers, respectively. The n = 1 case gives the classical identities of Legendre [34]. See also [5, Eqns. (ii) and (iii), pp. 139].

Theorems 1.4 and 1.5 were originally obtained via multiple basic hypergeometric series [35, 40–43, 45, 50, 51] and Gustafson's [22]  $C_{\ell}$  nonterminating  $_{6}\phi_{5}$  summation theorem combined with Andrews' [2] basic hypergeometric series proof of Jacobi's 4 and 8 squares identities. We have in [48] applied symmetry and Schur function techniques to this original approach to prove the existence of similar infinite families of sums of squares identities for  $n^2$  or n(n+1) squares, respectively.

Our sums of more than 8 squares identities are not the same as the formulas of Mathews [39], Glaisher [13–16], Sierpinski [61], Uspensky [64–66], Bulygin [7, 8], Ramanujan [56], Mordell [53, 54], Hardy [23, 24], Bell [4], Estermann [11], Rankin [57, 58], Lomadze [36], Walton [69], Walfisz [68], Ananda-Rau [1], van der Pol [55], Krätzel [31, 32], Gundlach [21], and, Kac and Wakimoto [30].

# 2. The $4n^2$ and 4n(n + 1) squares identities

In order to state our identities we first need the Bernoulli numbers  $B_n$  defined by

$$\frac{t}{e^t - 1} := \sum_{n=0}^{\infty} B_n \frac{t^n}{n!}, \quad \text{for } |t| < 2\pi.$$
 (19)

We also use the notation  $I_n := \{1, 2, ..., n\}$ , ||S|| is the cardinality of the set S, and det(M) is the determinant of the  $n \times n$  matrix M.

The single Hankel determinant form of the  $4n^2$  squares identity is

**Theorem 2.1.** Let  $\vartheta_3(0,-q)$  be determined by (3), and let  $n = 1, 2, 3, \cdots$ . We then have

$$\vartheta_3(0,-q)^{4n^2} = \left\{ (-1)^n 2^{2n^2+n} \prod_{r=1}^{2n-1} (r!)^{-1} \right\} \cdot \det(g_{r+s-1})_{1 \le r,s \le n}, \tag{20}$$

with

$$g_i := U_{2i-1} - c_i, \tag{21}$$

where  $U_{2i-1}$  is determined by (12) and  $c_i$  is defined by

$$c_i := (-1)^{i-1} \frac{(2^{2i} - 1)}{4i} \cdot |B_{2i}|, \quad \text{for } i = 1, 2, 3, \cdots,$$
 (22)

with  $B_{2i}$  the Bernoulli numbers defined by (19).

The determinant sum form of the  $4n^2$  squares identity is

**Theorem 2.2.** Let  $n = 1, 2, 3, \dots$ . Then

$$\vartheta_3(0,-q)^{4n^2} = 1 + \sum_{p=1}^n (-1)^p 2^{2n^2 + n} \prod_{r=1}^{2n-1} (r!)^{-1} \sum_{\substack{\emptyset \subset S \subseteq I_n \\ \|S\| = p}} \det(M_{n,S}),$$
(23)

where  $\vartheta_3(0,-q)$  is determined by (3), and  $M_{n,S}$  is the  $n \times n$  matrix whose i-th row is

$$U_{2i-1}, U_{2(i+1)-1}, \cdots, U_{2(i+n-1)-1}, \text{ if } i \in S \text{ and } c_i, c_{i+1}, \cdots, c_{i+n-1}, \text{ if } i \notin S,$$
(24)

where  $U_{2i-1}$  is determined by (12), and  $c_i$  is defined by (22), with  $B_{2i}$  the Bernoulli numbers defined by (19).

The single Hankel determinant form of the 4n(n+1) squares identity is **Theorem 2.3.** Let  $\vartheta_3(0,-q)$  be determined by (3), and let  $n = 1, 2, 3, \cdots$ . We then have

$$\vartheta_3(0,-q)^{4n(n+1)} = \left\{ 2^{2n^2 + 3n} \prod_{r=1}^{2n} (r!)^{-1} \right\} \cdot \det(g_{r+s-1})_{1 \le r,s \le n}, \tag{25}$$

with

$$g_i := G_{2i+1} - a_i, \tag{26}$$

where  $G_{2i+1}$  and  $a_i := c_{i+1}$  are determined by (14) and (22), respectively.

The determinant sum form of the 4n(n+1) squares identity is

**Theorem 2.4.** Let  $n = 1, 2, 3, \dots$ . Then

$$\vartheta_{3}(0,-q)^{4n(n+1)} = 1 + \sum_{p=1}^{n} (-1)^{n-p} 2^{2n^{2}+3n} \prod_{r=1}^{2n} (r!)^{-1} \sum_{\substack{\emptyset \subset S \subseteq I_{n} \\ \|S\|=p}} \det(M_{n,S}), \quad (27)$$

where  $\vartheta_3(0,-q)$  is determined by (3), and  $M_{n,S}$  is the  $n \times n$  matrix whose i-th row is

$$G_{2i+1}, G_{2(i+1)+1}, \cdots, G_{2(i+n-1)+1}, \quad \text{if } i \in S \quad \text{and} \quad a_i, a_{i+1}, \cdots, a_{i+n-1}, \quad \text{if } i \notin S,$$
(28)

where  $G_{2i+1}$  and  $a_i := c_{i+1}$  are determined by (14) and (22), respectively.

After seeing an earlier version of this paper, Garvan [12] observed via modular forms that (23) could be written as (20), and suggested the same be done for (27). The paper [46] already contained Theorems 2.1 and 2.3, and many similar results. We give some of these here in Theorems 2.3, 2.5, and 2.7. Garvan also conjectured that the square of the series in (15) could be written as a 3 by 3 Hankel determinant of classical Eisenstein series. This and similar results were subsequently proven in section 9 of [46].

The analysis of the formulas for  $r_{4n^2}(N)$  and  $r_{4n(n+1)}(N)$  obtained by taking the coefficient of  $q^N$  in Theorems 2.2 and 2.4 is analogous to the formulas for  $r_{16}(n)$  and  $r_{24}(n)$  in [46]. The dominate terms for  $r_{4n^2}(N)$  and  $r_{4n(n+1)}(N)$  arise from the p = n terms in (23) and (27), respectively. The other terms are all of a strictly decreasing lower order of magnitude. That is, the terms for  $r_{4n^2}(N)$ and  $r_{4n(n+1)}(N)$  corresponding to the *p*-th terms in (23) and (27) have orders of magnitude  $N^{(4np-2p^2-1)}$  and  $N^{(4np-2p^2+2p-1)}$ , respectively. The dominate p = ncases are consistent with [20, Eqn. (9.20), pp. 122]. Note that this analysis does not apply to the n = 1 case of Theorem 2.2.

In order to state the next identity we need the Euler numbers  $E_n$  defined by

$$\frac{2e^t}{e^{2t}+1} := \sum_{n=0}^{\infty} E_n \frac{t^n}{n!}, \quad \text{for } |t| < \pi/2.$$
(29)

We next have the single Hankel determinant identity in

**Theorem 2.5.** Let  $\vartheta_3(0, -q)$  be determined by (3), and let  $n = 1, 2, 3, \cdots$ . We then have

$$\vartheta_3(0,q)^{2n(n-1)}\vartheta_3(0,-q)^{2n^2} = \left\{ (-1)^n 2^{2n} \prod_{r=1}^{n-1} (2r)!^{-2} \right\} \cdot \det(g_{r+s-1})_{1 \le r,s \le n}, \quad (30)$$

with

$$g_i := R_{2i-2} - b_i, (31)$$

where  $R_{2i-2}$  and  $b_i$  are defined by

$$R_{2i-2} \equiv R_{2i-2}(q) := \sum_{r=1}^{\infty} (-1)^{r+1} \frac{(2r-1)^{2i-2} q^{2r-1}}{1+q^{2r-1}}, \quad \text{for } i = 1, 2, 3, \cdots$$
 (32)

and

$$b_i := (-1)^{i-1} \frac{1}{4} \cdot |E_{2i-2}|, \quad \text{for } i = 1, 2, 3, \cdots,$$
(33)

with  $E_{2i-2}$  the Euler numbers defined by (29).

The corresponding determinant sum identity is

**Theorem 2.6.** Let  $n = 1, 2, 3, \dots$ . Then

$$\vartheta_{3}(0,q)^{2n(n-1)}\vartheta_{3}(0,-q)^{2n^{2}} = 1 + \sum_{p=1}^{n} (-1)^{p} 2^{2n} \prod_{r=1}^{n-1} (2r)!^{-2} \sum_{\substack{\emptyset \in S \subseteq I_{n} \\ \|S\| = p}} \det(M_{n,S}), \quad (34)$$

where  $\vartheta_3(0,-q)$  is determined by (3), and  $M_{n,S}$  is the  $n \times n$  matrix whose i-th row is

 $\begin{array}{ll} R_{2i-2}, R_{2(i+1)-2}, \cdots, R_{2(i+n-1)-2}, & \text{if } i \in S \quad \text{and} \quad b_i, b_{i+1}, \cdots, b_{i+n-1}, & \text{if } i \notin S, \\ & (35) \\ \text{where } R_{2i-2} \text{ and } b_i \text{ are defined by (32) and (33), respectively, with } E_{2i-2} \text{ the Euler} \end{array}$ 

The next identities involve the z = 0 case of the theta function  $\vartheta_2(z,q)$  in [70, pp. 464], defined by

$$\vartheta_2(0,q) := \sum_{j=-\infty}^{\infty} q^{(j+1/2)^2}.$$
(36)

We have

numbers defined by (29).

**Theorem 2.7.** Let  $\vartheta_2(0,q)$  be defined by (36), and let  $n = 1, 2, 3, \cdots$ . We then have

$$\vartheta_2(0,q)^{4n^2} = \left\{ 4^{n(n+1)} \prod_{r=1}^{2n-1} (r!)^{-1} \right\} \cdot \det(C_{2(r+s-1)-1})_{1 \le r, s \le n}, \tag{37}$$

and

$$\vartheta_2(0,q^{1/2})^{4n(n+1)} = \left\{ 2^{n(4n+5)} \prod_{r=1}^{2n} (r!)^{-1} \right\} \cdot \det(D_{2(r+s-1)+1})_{1 \le r,s \le n},$$
(38)

where  $C_{2i-1}$  and  $D_{2i+1}$  are defined by

$$C_{2i-1} \equiv C_{2i-1}(q) := \sum_{r=1}^{\infty} \frac{(2r-1)^{2i-1}q^{2r-1}}{1-q^{2(2r-1)}}, \quad \text{for } i = 1, 2, 3, \cdots, \quad (39)$$

and

$$D_{2i+1} \equiv D_{2i+1}(q) := \sum_{r=1}^{\infty} \frac{r^{2i+1}q^r}{1-q^{2r}}, \quad \text{for } i = 1, 2, 3, \cdots, \quad (40)$$

respectively.

Theorem 2.7 is the first step of our proof [47] of the Kac-Wakimoto conjectures. We next utilize Schur functions  $s_{\lambda}(x_1, \ldots, x_p)$  to rewrite Theorems 2.2, 2.4, and 2.6. Let  $\lambda = (\lambda_1, \lambda_2, \ldots, \lambda_r, \ldots)$  be a partition of nonnegative integers in decreasing order,  $\lambda_1 \geq \lambda_2 \geq \cdots \geq \lambda_r \cdots$ , such that only finitely many of the  $\lambda_i$  are nonzero. The length  $\ell(\lambda)$  is the number of nonzero parts of  $\lambda$ .

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Given a partition  $\lambda = (\lambda_1, \ldots, \lambda_p)$  of length  $\leq p$ ,

$$s_{\lambda}(x) \equiv s_{\lambda}(x_1, \dots, x_p) := \frac{\det(x_i^{\lambda_j + p - j})}{\det(x_i^{p - j})}$$
(41)

is the Schur function [38] corresponding to the partition  $\lambda$ . (Here, det $(a_{ij})$  denotes the determinant of a  $p \times p$  matrix with (i, j)-th entry  $a_{ij}$ ). The Schur function  $s_{\lambda}(x)$ is a symmetric polynomial in  $x_1, \ldots, x_p$  with nonnegative integer coefficients. We typically have  $1 \le p \le n$ .

We use Schur functions in (41) corresponding to the partitions  $\lambda$  and  $\nu$ , with

$$\lambda_r := \ell_{p-r+1} - \ell_1 + r - p \quad \text{and} \quad \nu_r := j_{p-r+1} - j_1 + r - p, \quad \text{for } r = 1, 2, \cdots, p, \ (42)$$

where the  $\ell_r$  and  $j_r$  are elements of the sets S and T, with

$$S := \{\ell_1 < \ell_2 < \dots < \ell_p\} \quad \text{and} \quad S^c := \{\ell_{p+1} < \dots < \ell_n\}, \quad (43)$$

$$T := \{j_1 < j_2 < \dots < j_p\} \quad \text{and} \quad T^c := \{j_{p+1} < \dots < j_n\}, \quad (44)$$

where  $S^c := I_n - S$  is the compliment of the set S. We also have

$$\Sigma(S) := \ell_1 + \ell_2 + \dots + \ell_p$$
 and  $\Sigma(T) := j_1 + j_2 + \dots + j_p.$  (45)

Keeping in mind (41)-(45), symmetry and skew-symmetry arguments, row and column operations, and the Laplace expansion formula [28, pp. 396-397] for a determinant, we now rewrite Theorem 2.2 as

**Theorem 2.8.** Let  $n = 1, 2, 3, \dots$ . Then

$$\vartheta_{3}(0,-q)^{4n^{2}} = 1 + \sum_{p=1}^{n} (-1)^{p} 2^{2n^{2}+n} \prod_{r=1}^{2n-1} (r!)^{-1} \sum_{\substack{y_{1},\dots,y_{p} \geq 1 \\ m_{1} > m_{2} > \dots > m_{p} \geq 1}} (-1)^{y_{1}+\dots+y_{p}} (46)$$

$$\cdot (-1)^{m_{1}+\dots+m_{p}} q^{m_{1}y_{1}+\dots+m_{p}y_{p}} \prod_{\substack{1 \leq r < s \leq p \\ 1 \leq r < s \leq p}} (m_{r}^{2}-m_{s}^{2})^{2}$$

$$\cdot (m_{1}m_{2}\cdots m_{p}) \sum_{\substack{\emptyset \subset S, T \subseteq I_{n} \\ \|S\|=\|T\| = p}} (-1)^{\Sigma(S)+\Sigma(T)} \cdot \det(D_{n-p,S^{c},T^{c}})$$

$$\cdot (m_{1}m_{2}\cdots m_{p})^{2\ell_{1}+2j_{1}-4} s_{\lambda}(m_{1}^{2},\dots,m_{p}^{2}) s_{\nu}(m_{1}^{2},\dots,m_{p}^{2}),$$

where  $\vartheta_3(0, -q)$  is determined by (3), the sets S, S<sup>c</sup>, T, T<sup>c</sup> are given by (43)-(44),  $\Sigma(S)$  and  $\Sigma(T)$  by (45), the  $(n-p) \times (n-p)$  matrix  $D_{n-p,S^c,T^c} := [c_{(\ell_{p+r}+j_{p+s}-1)}]_{1 \le r,s \le n-p}$ , where the  $c_i$  are determined by (22), with the  $B_{2i}$  in (19), and  $s_{\lambda}$  and  $s_{\nu}$  are the Schur functions in (41), with the partitions  $\lambda$  and  $\nu$  given by (42).

We next rewrite Theorem 2.4 as

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**Theorem 2.9.** Let  $n = 1, 2, 3, \dots$ . Then

$$\vartheta_{3}(0,-q)^{4n(n+1)} = 1 + \sum_{p=1}^{n} (-1)^{n-p} 2^{2n^{2}+3n} \prod_{r=1}^{2n} (r!)^{-1} \sum_{\substack{y_{1},\ldots,y_{p} \geq 1 \\ m_{1} > m_{2} > \cdots > m_{p} \geq 1}} (-1)^{m_{1}+\cdots+m_{p}}$$

$$\cdot q^{m_{1}y_{1}+\cdots+m_{p}y_{p}} (m_{1}m_{2}\cdots m_{p})^{3} \prod_{1 \leq r < s \leq p} (m_{r}^{2}-m_{s}^{2})^{2}$$

$$\cdot \sum_{\substack{\emptyset \in S, T \subseteq I_{n} \\ \|S\| = \|T\| = p}} (-1)^{\Sigma(S) + \Sigma(T)} \cdot \det(D_{n-p,S^{c},T^{c}})$$

$$\cdot (m_{1}m_{2}\cdots m_{p})^{2\ell_{1}+2j_{1}-4} s_{\lambda}(m_{1}^{2},\ldots,m_{p}^{2}) s_{\nu}(m_{1}^{2},\ldots,m_{p}^{2}),$$

where the same assumptions hold as in Theorem 2.8, except that the  $(n-p) \times (n-p)$  matrix  $D_{n-p,S^c,T^c} := [a_{(\ell_{p+r}+j_{p+s}-1)}]_{1 \le r,s \le n-p}$ , where the  $a_i := c_{i+1}$  are determined by (22).

We now rewrite Theorem 2.6 as

**Theorem 2.10.** Let  $n = 1, 2, 3, \dots$ . Then

$$\vartheta_{3}(0,q)^{2n(n-1)}\vartheta_{3}(0,-q)^{2n^{2}} = 1 + \sum_{p=1}^{n} 2^{2n} \prod_{r=1}^{n-1} (2r)!^{-2} \sum_{\substack{y_{1},\ldots,y_{p} \geq 1 \\ m_{1} > m_{2} > \cdots > m_{p} \geq 1(odd)}} (-1)^{\frac{1}{2}(p+m_{1}+\cdots+m_{p})} \qquad (48)$$
$$\cdot q^{m_{1}y_{1}+\cdots+m_{p}y_{p}} \prod_{1 \leq r < s \leq p} (m_{r}^{2}-m_{s}^{2})^{2}$$
$$\cdot \sum_{\substack{\emptyset \in S, T \subseteq I_{n} \\ \|S\| = \|T\| = p}} (-1)^{\Sigma(S) + \Sigma(T)} \cdot \det(D_{n-p,S^{c},T^{c}})$$
$$\cdot (m_{1}m_{2}\cdots m_{p})^{2\ell_{1}+2j_{1}-4}s_{\lambda}(m_{1}^{2},\ldots,m_{p}^{2})s_{\nu}(m_{1}^{2},\ldots,m_{p}^{2}),$$

where the same assumptions hold as in Theorem 2.6, except that the  $(n-p) \times (n-p)$  matrix

$$D_{n-p,S^{c},T^{c}} := \left[ b_{(\ell_{p+r}+j_{p+s}-1)} \right]_{1 \le r,s \le n-p},$$
(49)

where the  $b_i$  are determined by (33), with the  $E_{2i-2}$  in (29).

We close this section with some comments about the above theorems.

In order to prove Theorem 2.2 we first compare the Fourier and Taylor series expansions of the Jacobi elliptic function  $f_1(u, k) := \operatorname{sc}(u, k)\operatorname{dn}(u, k)$ , where k is the modulus. An analysis similar to that in [5, 6, 71] leads to the relation  $U_{2m-1}(-q) = c_m + d_m$ , for  $m = 1, 2, 3, \cdots$ , where  $U_{2m-1}(-q)$  and  $c_m$  are defined by (12) and (22), respectively, and  $d_m$  is given by  $d_m = ((-1)^m z^{2m}/2^{2m+1}) \cdot (sd/c)_m(k^2)$ , where  $z := {}_2F_1(1/2, 1/2; 1; k^2) = 2K(k)/\pi \equiv 2K/\pi$ , with  $K(k) \equiv K$  the complete elliptic integral of the first kind in [70, pp. 498] and  $(sd/c)_m(k^2)$  is the coefficient of  $u^{2m-1}/(2m-1)!$  in the Taylor series expansion of  $f_1(u, k)$  about u = 0.

An inclusion/exclusion argument then reduces the  $q \mapsto -q$  case of (23) to finding suitable product formulas for the  $n \times n$  Hankel determinants  $\det(d_{i+j-1})$  and  $\det(c_{i+j-1})$ . Row and column operations immediately imply that

$$\det(d_{i+j-1}) = (z^{2n^2}(-1)^n/2^{2n^2+n}) \det((sd/c)_{i+j-1}(k^2)).$$
(50)

From Theorem 7.9 of [6, pp.26] we have  $z = \vartheta_3(0,q)^2$ , where  $q = exp(-\pi K(\sqrt{1-k^2})/K(k))$ . Setting  $z = \vartheta_3(0,q)^2$  in (50) and then taking  $q \mapsto -q$  produces the  $\vartheta_3(0,-q)^{4n^2}$  in (23).

The proof of Theorem 2.2 is complete once we show that

$$\det((sd/c)_{i+j-1}(k^2)) = \prod_{r=1}^{2n-1} (r!) \quad \text{and} \quad \det(c_{i+j-1}) = 2^{-(2n^2+n)} \cdot \prod_{r=1}^{2n-1} (r!).$$
(51)

By a classical result of Heilermann [25, 26], more recently presented in [29, Theorem 7.14, pp. 244-246], Hankel determinants whose entries are the coefficients in a formal power series L can be expressed as a certain product of the "numerator" coefficients of the associated Jacobi continued fraction J corresponding to L, provided J exists. Modular transformations, followed by row and column operations, reduce the evaluation of det $((sd/c)_{i+j-1}(k^2))$  in (51) to applying Heilermann's formula to Rogers' [60] J-fraction expansion of the Laplace transform of sc(u, k)dn(u, k). The evaluation of det $(c_{i+j-1})$  can be done similarly, starting with sc(u, k) and the relation sc(u, 0) = tan(u).

The proof of Theorem 2.4 is similar to Theorem 2.2, except that we start with  $sc^{2}(u, k)dn^{2}(u, k)$ . For Theorem 2.6, we start with nc(u, k).

Our proofs of the Kac-Wakimoto conjectures do not require inclusion/exclusion, and the analysis involving Schur functions is simpler than in (46) and (47).

We have [46] written down the n = 3 cases of Theorems 2.8 and 2.9 which yield explicit formulas for 36 and 48 squares, respectively.

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