

Randomness in \mathbb{C}^2 and Pluripotential Theory

- 1 Zeros of univariate random polynomials $p : \mathbb{C} \rightarrow \mathbb{C}$ and potential theory; recent results of Bloom-Dauvergne
- 2 Random polynomials $p : \mathbb{C}^2 \rightarrow \mathbb{C}$ and random polynomial mappings $\mathbf{F} = (p, q) : \mathbb{C}^2 \rightarrow \mathbb{C}^2$ and pluripotential theory; recent results of Bayraktar
- 3 Generalizations/modifications and open questions

Kac-Hammersley polynomials

Consider *random polynomials* $p_n(z) = \sum_{j=0}^n a_j z^j$ where the coefficients a_0, \dots, a_n are **i.i.d. complex Gaussian random variables** with $\mathbf{E}(a_j) = \mathbf{E}(a_j a_k) = 0$ and $\mathbf{E}(a_j \bar{a}_k) = \delta_{jk}$. Thus we get a probability measure $Prob_n$ on \mathcal{P}_n , the polynomials of degree at most n , identified with \mathbb{C}^{n+1} , where, for $G \subset \mathbb{C}^{n+1}$,

$$Prob_n(G) = \frac{1}{\pi^{n+1}} \int_G e^{-\sum_{j=0}^n |a_j|^2} dm(a_0) \cdots dm(a_n)$$

where $dm =$ Lebesgue measure on \mathbb{C} .

Asymptotic expectation

Write $p_n(z) = a_n \prod_{j=1}^n (z - \zeta_j)$ and call $\tilde{Z}_{p_n} := \frac{1}{n} \sum_{j=1}^n \delta_{\zeta_j}$ the *normalized zero measure* of p_n . Note

$$\tilde{Z}_{p_n} = \Delta \frac{1}{n} \log |p_n|$$

where (ignore 2π) $\Delta \log |z| = \delta_0$.

What can we say about asymptotics of $\mathbf{E}(\tilde{Z}_{p_n})$ as $n \rightarrow \infty$?

Here, $\mathbf{E}(\tilde{Z}_{p_n})$ is a measure defined, for $\psi \in C_c(\mathbb{C})$, as

$$(\mathbf{E}(\tilde{Z}_{p_n}), \psi)_{\mathbb{C}} := \int_{\mathbb{C}^{n+1}} (\tilde{Z}_{p_n}, \psi)_{\mathbb{C}} d\text{Prob}_n(\mathbf{a}^{(n)})$$

where $\mathbf{a}^{(n)} = (a_0, \dots, a_n)$ and $(\tilde{Z}_{p_n}, \psi)_{\mathbb{C}} = \frac{1}{n} \sum_{j=1}^n \psi(\zeta_j)$.

Key idea: Reproducing kernel and monomials

Note that $\{z^j\}_{j=0,\dots,n} := \{b_j(z)\}_{j=0,\dots,n}$ form an orthonormal basis for \mathcal{P}_n in $L^2(\mu_{S^1})$ where $\mu_{S^1} = \frac{1}{2\pi} d\theta$ on $S^1 = \{z : |z| = 1\}$.

Proposition. $\lim_{n \rightarrow \infty} \mathbf{E}(\tilde{Z}_{p_n}) = \mu_{S^1}$.

$$S_n(z, w) := \sum_{j=0}^n b_j(z) \overline{b_j(w)} = \sum_{j=0}^n z^j \bar{w}^j$$

is the reproducing kernel for point evaluation at z on \mathcal{P}_n . On the diagonal $w = z$, we have $S_n(e^{i\theta}, e^{i\theta}) = n + 1$ and

$$K_n(z) := S_n(z, z) = \sum_{j=0}^n |z|^{2j} = \frac{1 - |z|^{2n+2}}{1 - |z|^2} \quad \text{Thus:}$$

$$\frac{1}{2n} \log K_n(z) = \frac{1}{2n} \log \frac{1 - |z|^{2n+2}}{1 - |z|^2} \rightarrow \log^+ |z| = \max[0, \log |z|]$$

locally uniformly on \mathbb{C} . Note that $\Delta \log^+ |z| = \mu_{S^1}$; thus

$$\Delta \left(\frac{1}{2n} \log K_n(z) \right) \rightarrow \mu_{S^1}.$$

Write $|p_n(z)| = \left| \sum_{j=0}^n a_j b_j(z) \right| =: \left| \langle \mathbf{a}^{(n)}, \mathbf{b}^{(n)}(z) \rangle_{\mathbb{C}^{n+1}} \right|$

$$= K_n(z)^{1/2} \left| \langle \mathbf{a}^{(n)}, \mathbf{u}^{(n)}(z) \rangle_{\mathbb{C}^{n+1}} \right|$$

where

$$\mathbf{u}^{(n)}(z) := \frac{\mathbf{b}^{(n)}(z)}{\|\mathbf{b}^{(n)}(z)\|} = \frac{\mathbf{b}^{(n)}(z)}{K_n(z)^{1/2}}.$$

Use $|p_n(z)| = K_n(z)^{1/2} | \langle \mathbf{a}^{(n)}, \mathbf{u}^{(n)}(\mathbf{z}) \rangle_{\mathbb{C}^{n+1}} |$:

For $\psi \in C_c(\mathbb{C})$ (recall $\tilde{Z}_{p_n} = \Delta \frac{1}{n} \log |p_n|$)

$$\begin{aligned} (\mathbf{E}(\tilde{Z}_{p_n}), \psi)_{\mathbb{C}} &= \int_{\mathbb{C}^{n+1}} \left(\Delta \frac{1}{n} \log |p_n(z)|, \psi(z) \right)_{\mathbb{C}} d\text{Prob}_n(\mathbf{a}^{(n)}) \\ &= \int_{\mathbb{C}^{n+1}} \left(\Delta \frac{1}{2n} \log K_n(z), \psi(z) \right)_{\mathbb{C}} d\text{Prob}_n(\mathbf{a}^{(n)}) \\ &+ \int_{\mathbb{C}^{n+1}} \left(\Delta \frac{1}{n} \log | \langle \mathbf{a}^{(n)}, \mathbf{u}^{(n)}(\mathbf{z}) \rangle_{\mathbb{C}^{n+1}} |, \psi(z) \right)_{\mathbb{C}} d\text{Prob}_n(\mathbf{a}^{(n)}). \end{aligned}$$

The first term (deterministic) goes to $\int_{S^1} \psi d\mu_{S^1}$ as $n \rightarrow \infty$ and the second term can be rewritten:

$$\int_{\mathbb{C}^{n+1}} \left(\frac{1}{n} \log | \langle \mathbf{a}^{(n)}, \mathbf{u}^{(n)}(\mathbf{z}) \rangle_{\mathbb{C}^{n+1}} |, \Delta \psi(z) \right)_{\mathbb{C}} d\text{Prob}_n(\mathbf{a}^{(n)})$$

$$= \int_{\mathbb{C}} \Delta\psi(z) \left[\frac{1}{n} \int_{\mathbb{C}^{n+1}} \log | \langle \mathbf{a}^{(n)}, \mathbf{u}^{(n)}(z) \rangle_{\mathbb{C}^{n+1}} | d\text{Prob}_n(\mathbf{a}^{(n)}) \right] dm(z)$$

(Fubini). By unitary invariance of $d\text{Prob}_n(\mathbf{a}^{(n)})$,

$$I_n(\mathbf{u}^{(n)}(z)) := \int_{\mathbb{C}^{n+1}} \log | \langle \mathbf{a}^{(n)}, \mathbf{u}^{(n)}(z) \rangle_{\mathbb{C}^{n+1}} | d\text{Prob}_n(\mathbf{a}^{(n)})$$

$$= \int_{\mathbb{C}^{n+1}} \frac{1}{\pi^{n+1}} \log | \langle \mathbf{a}^{(n)}, \mathbf{u}^{(n)}(z) \rangle_{\mathbb{C}^{n+1}} | e^{-\sum_{j=0}^n |a_j|^2} dm(a_0) \cdots dm(a_n)$$

$$= \frac{1}{\pi} \int_{\mathbb{C}} \log |a_0| e^{-|a_0|^2} dm(a_0) = \mathbf{E}(\log |a_0|) \text{ (let } \mathbf{u}^{(n)}(z) \rightarrow (1, 0, \dots, 0)\text{)}$$

is a constant for unit vectors $\mathbf{u}^{(n)}(z)$, independent of n (and z).

Thus the second term in $(\mathbf{E}(\tilde{Z}_{\rho_n}), \psi)_{\mathbb{C}}$ is $0(1/n)$ and

$$\lim_{n \rightarrow \infty} \mathbf{E}(\tilde{Z}_{\rho_n}) = \mu_{S^1}.$$

Remarks

- 1 Clearly “wiggle room” for improvement: more general random coefficients than normalized complex Gaussian
- 2 Generalizations to random polynomials $\sum_{j=0}^n a_j b_j(z)$
- 3 “Harder” probabilistic results involve analyzing

$$K_n(z) = S_n(z, z) = \sum_{j=0}^n |b_j(z)|^2$$

and off-diagonal asymptotics of $S_n(z, w)$

- 4 Sequences vs. arrays of i.i.d. random variables

$$\sum_{j=0}^n a_j b_j(z) \text{ vs. } \sum_{j=0}^n a_j^{(n)} b_j(z).$$

- 5 Weighted case: $\sum_{j=0}^n a_j^{(n)} b_j^{(n)}(z)$

General univariate setting: Extremal functions

For $K \subset \mathbb{C}$ compact, we define

$$\begin{aligned} V_K(z) &:= \sup\{u(z) : u \in L(\mathbb{C}), u \leq 0 \text{ on } K\} \\ &= \sup\left\{\frac{1}{\deg(p)} \log |p(z)| : p \in \cup_n \mathcal{P}_n, \|p\|_K \leq 1\right\} \end{aligned}$$

where $L(\mathbb{C}) = \{u \in SH(\mathbb{C}) : u(z) - \log |z| = o(1), |z| \rightarrow \infty\}$. For $K = S^1$, $V_{S^1}(z) = \log^+ |z|$. If V_K is continuous, defining

$\phi_n(z) := \sup\{|p(z)| : p \in \mathcal{P}_n, \|p\|_K \leq 1\}$, we have

$$\frac{1}{n} \log \phi_n(z) \rightarrow V_K(z) \text{ locally uniformly on } \mathbb{C}.$$

Let $\mu_K := \Delta V_K$.

General univariate setting: Potential theory

Let $p_{\mu_K}(z) := \int_K \log \frac{1}{|z-\zeta|} d\mu_K(\zeta)$ so $\Delta p_{\mu_K} = -\mu_K$ and

$$I(\mu_K) = \int_K p_{\mu_K}(z) d\mu_K(z) = \inf_{\mu \in \mathcal{M}(K)} I(\mu)$$

where $I(\mu) = \int_K \int_K \log \frac{1}{|z-\zeta|} d\mu(z) d\mu(\zeta)$. Then

$$V_K(z) = I(\mu_K) - p_{\mu_K}(z) \text{ so } \Delta V_K = \mu_K.$$

We can recover V_K and μ_K via L^2 -methods. Note if τ is a measure on K such that

$$\|p\|_K \leq M_n \|p\|_{L^2(\tau)} \text{ for all } p \in \mathcal{P}_n,$$

then (exercise!) the best constant is given by

$$M_n = \max_{z \in K} K_n(z)^{1/2} = \max_{z \in K} \left(\sum_{j=0}^n |b_j(z)|^2 \right)^{1/2}$$

where $\{b_j\}_{j=0}^n$ form an orthonormal basis for \mathcal{P}_n in $L^2(\tau)$.

Relate K_n, ϕ_n : $\frac{1}{n+1} \leq \frac{K_n(z)}{\phi_n(z)^2} \leq M_n^2(n+1)$

The right-hand inequality is from $\|p\|_K \leq M_n \|p\|_{L^2(\tau)}$; the left-hand inequality uses the reproducing property of $S_n(z, w)$. If (K, τ) is (BM) i.e., $M_n^{1/n} \rightarrow 1$, this shows

$$\frac{1}{2n} \log K_n(z) \asymp \frac{1}{n} \log \phi_n(z) \asymp V_K(z).$$

Indeed:

If V_K is continuous, then (BM) for (K, τ) is *equivalent* to

$$\lim_{n \rightarrow \infty} \frac{1}{2n} \log K_n(z) = V_K(z) \text{ locally uniformly on } \mathbb{C}.$$

Hence

$$\Delta \frac{1}{2n} \log K_n(z) \rightarrow \mu_K.$$

Thus, what we have *really* proved is the following:

Theorem

Let τ be a (BM) measure on a compact set K with V_K continuous. Consider random polynomials of the form $p_n(z) = \sum_{j=0}^n a_j b_j(z)$ where $\{b_j(z)\}_{j=0, \dots, n}$ form an orthonormal basis for \mathcal{P}_n in $L^2(\tau)$ and a_0, \dots, a_n are i.i.d. complex Gaussian random variables with $\mathbf{E}(a_j) = \mathbf{E}(a_j a_k) = 0$ and $\mathbf{E}(a_j \bar{a}_k) = \delta_{jk}$. Then

$$\lim_{n \rightarrow \infty} \mathbf{E}(\tilde{Z}_{p_n}) = \mu_K.$$

Note *any* (BM) measure yields the same limit measure μ_K (this is a type of “universality”). “Same” result in weighted case ($b_j^{(n)}$ change with n); limit $\mu_{K,Q}$. Conclusion: limit depends on *basis*.

Further questions on random polynomials

The method above was used (and generalized) by Bloom, Shiffman, Zelditch (and others).

We briefly address the following questions:

- 1 What can we say about generic convergence of the (random) sequence of subharmonic functions $\{\frac{1}{n} \log |p_n|\}$?
- 2 Can we allow more general coefficients than i.i.d. complex Gaussian?

We write \mathcal{P} for the space of sequences of random polynomials; note if we consider random polynomials $p_n \in \mathcal{P}_n$ as

$$p_n(z) = \sum_{j=0}^n a_j^{(n)} b_j(z), \quad a_j^{(n)} \text{ i.i.d.}$$

then

$$\mathcal{P} := \otimes_{n=1}^{\infty} (\mathcal{P}_n, \text{Prob}_n) = \otimes_{n=1}^{\infty} (\mathbb{C}^{n+1}, \text{Prob}_n).$$

Also (relevant for weighted case) can have $b_j^{(n)}(z)$.

The following is due to Ibragimov/Zaporozhets (2013):

Theorem

For random Kac polynomials of the form $p_n(z) = \sum_{j=0}^n a_j z^j$ with a_j i.i.d., $\mathbf{E}(\log(1 + |a_j|)) < \infty$ is a necessary and sufficient condition for

$$\tilde{Z}_{p_n} = \Delta\left(\frac{1}{n} \log |p_n|\right) \rightarrow \frac{1}{2\pi} d\theta \text{ almost surely in } \mathcal{P}.$$

Kabluchko/Zaporozhets (2014) considered p. s. of random analytic functions of the form $G_n(z) = \sum_{j=0}^n a_j f_{n,j} z^j$ with deterministic coefficients $\{f_{n,j}\}$ satisfying certain hypotheses to get [conv. in prob.](#) to a target measure. We discuss recent generalizations by Tom BLOOM and Duncan DAUVERGNE (2018).

Let a_j be i.i.d. complex random variables defined on a probability space $(\Omega, \mathcal{F}, \mathbf{P})$. For $\epsilon > 0$, $n \in \mathbb{Z}^+$, let

$$\Omega_{n,\epsilon} := \{\omega \in \Omega : |a_j(\omega)| \leq e^{\epsilon n}, j = 0, \dots, n\}.$$

$$\mathbf{E}(\log(1 + |a_j|)) < \infty \iff \forall \epsilon, \sum_{n=0}^{\infty} \mathbf{P}(\Omega_{n,\epsilon}^c) < \infty.$$

$$\mathbf{P}(|a_j| > e^{|z|}) = o(1/|z|) \Rightarrow \forall \epsilon, \lim_{n \rightarrow \infty} \mathbf{P}(\Omega_{n,\epsilon}^c) = 0.$$

When does $\tilde{Z}_{p_n} \rightarrow \mu_K$ a.s.? In probability? This latter means for any open set U in the space of prob. measures on \mathbb{C} with $\mu_K \in U$, we have $\mathbf{P}(\tilde{Z}_{p_n} \in U) \rightarrow 0$ as $n \rightarrow \infty$.

Bloom-Dauvergne conv. in prob. result

Let τ be a (BM) measure on a compact set K with V_K ctn.
Consider random polynomials of the form $p_n(z) = \sum_{j=0}^n a_j b_j(z)$
where $\{b_j\}_{j=0, \dots, n}$ form an orthonormal basis for \mathcal{P}_n in $L^2(\tau)$.

Theorem

For random polynomials of the form $p_n(z) = \sum_{j=0}^n a_j b_j(z)$, if
 $\mathbf{P}(|a_j| > e^{|z|}) = o(1/|z|)$ then

$$\tilde{Z}_{p_n} = \Delta\left(\frac{1}{n} \log |p_n|\right) \rightarrow \mu_K \text{ in probability.}$$

Moreover, for Kac polynomials $\sum_{j=0}^n a_j z^j$, the condition
 $\mathbf{P}(|a_j| > e^{|z|}) = o(1/|z|)$ is necessary and sufficient for
 $\tilde{Z}_{p_n} \rightarrow \mu_{S^1} = \frac{1}{2\pi} d\theta$ in probability.

Bloom-Dauvergne a.s. result

Let $\{f_{n,j}\}$ be deterministic coefficients satisfying certain hypotheses and

$$V(z) := \lim_{n \rightarrow \infty} \frac{1}{n} \log \left(\sum_{j=0}^n |f_{n,j}| |z|^j \right) \text{ loc. unif.}$$

Theorem

For random polynomials of the form $p_n(z) = \sum_{j=0}^n a_j f_{n,j} z^j$, if $\mathbf{E}(\log(1 + |a_j|)) < \infty$ then a.s.

$$\tilde{Z}_{p_n} = \Delta \left(\frac{1}{n} \log |p_n| \right) \rightarrow \Delta V.$$

Note $f_{n,j} \equiv 1$, $\forall j, n$ give Kac poly.'s (and $V(z) = \log^+ |z|$).

Sufficiency for $\tilde{Z}_{p_n} \rightarrow \mu_K$ a.s., in probability

Sufficiency for $\tilde{Z}_{p_n} \rightarrow \mu_K$ a.s.:

- 1 a.s. $\{|p_n|\}$ (or $\{\log |p_n|\}$) locally bounded above
- 2 a.s., $\limsup_{n \rightarrow \infty} \frac{1}{n} \log |p_n(z)| \leq V_K(z)$, all z
- 3 for each z_j in a countable dense set $\{z_j\}$,
 $\lim_{n \rightarrow \infty} \frac{1}{n} \log |p_n(z_j)| = V_K(z_j)$ a.s.

Sufficiency for $\tilde{Z}_{p_n} \rightarrow \mu_K$ in probability:

- 1 For any subsequence $Y \subset \mathbb{Z}^+$ there is a further subsequence Y_0 such that, a.s., $\{|p_n|\}_{n \in Y_0}$ is locally bounded above and
 $\limsup_{n \in Y_0} \frac{1}{n} \log |p_n(z)| \leq V_K(z)$, all z
- 2 for each z_j in a countable dense set $\{z_j\}$,
 $\lim_{n \rightarrow \infty} \frac{1}{n} \log |p_n(z_j)| = V_K(z_j)$ in probability

Condition $\mathbf{E}(\log(1 + |a_j|)) < \infty$ gives UPPER BOUND on full sequence (for a.s.) while Condition $\mathbf{P}(|a_j| > e^{|z|}) = o(1/|z|)$ gives UPPER BOUND on subsequence (for conv. in prob.)

Lower bound on $\{\frac{1}{n} \log |p_n|\}$

Need lower bound to show $\lim_{n \rightarrow \infty} \frac{1}{n} \log |p_n(z_j)| = V_K(z_j)$ on countable dense set a.s. or in probability. This is the hard part; we just make a remark.

- 1 For conv. in prob.: Use Kolmogorov-Rogozin inequality on concentration function of sum $\mathbf{X}_1 + \cdots + \mathbf{X}_n$ of random variables to get conv. in prob. of $\frac{1}{n} \log |p_n| \rightarrow V_K$ at all but a countable set of points. Here, for \mathbf{X} r.v.,

$$Q(\mathbf{X}; r) := \sup\{z \in \mathbb{C} : \mathbf{P}(\mathbf{X} \in B(z, r))\}$$

is concentration fcn. of \mathbf{X} . (Idea to use Kolmogorov-Rogozin inequality due to Ibragimov/Zaporozhets).

- 2 For a.s. result: Use version of “small ball probability” result of Nguyen-Vu for complex-valued random variables.

Remark on modes of convergence and on to \mathbb{C}^2

Let τ be a (BM) measure on $K \subset \mathbb{C}$ with V_K ctn. Consider random polynomials of the form $p_n(z) = \sum_{j=0}^n a_j^{(n)} b_j^{(n)}(z)$ where $\{b_j^{(n)}(z)\}_{j=0, \dots, n}$ form o.n. basis for \mathcal{P}_n in $L^2(\tau)$. Let $\{a_j^{(n)}\}$ i.i.d. such that (e.g., std. complex Gaussian) **a.s. in \mathcal{P}**

$$\left(\limsup_{n \rightarrow \infty} \frac{1}{n} \log |p_n(z)| \right)^* = V_K(z)$$

pointwise for all $z \in \mathbb{C}$ ($u^*(z) := \limsup_{\zeta \rightarrow z} u(\zeta)$). Then

- 1 $\frac{1}{n} \log |p_n| \rightarrow V_K$ in $L^1_{loc}(\mathbb{C})$ a.s. \mathcal{P} ; hence
- 2 $\tilde{Z}_{p_n} = \Delta\left(\frac{1}{n} \log |p_n|\right) \rightarrow \mu_K = \Delta V_K$ a.s. \mathcal{P} (Δ linear operator).

Let's work in \mathbb{C}^2 with variables $z = (z_1, z_2)$. For a polynomial

$$p(z) = \sum_{j+k=0}^n a_{jk} z_1^j z_2^k \in \mathcal{P}_n,$$

the zero set $Z_p = \{z \in \mathbb{C}^2 : p(z) = 0\}$ is a one-dimensional (complex) analytic (algebraic) variety – **unbounded**.

Given *two* polynomials $p_1(z)$ and $p_2(z)$ in \mathcal{P}_n , consider

- ① the polynomial mapping $\mathbf{F}(z) := (p_1(z), p_2(z)) : \mathbb{C}^2 \rightarrow \mathbb{C}^2$ and
- ② the common zeros of p_1 and p_2 :

$$Z_{\mathbf{F}} := \{z \in \mathbb{C}^2 : p_1(z) = p_2(z) = 0\}.$$

By Bertini/Bezout, generically $Z_{\mathbf{F}}$ consists of n^2 points.

Example: If $p_1(z) = z_1^n - 1$ and $p_2(z) = z_2^n - 1$, then

$$Z_{\mathbf{F}} = \{(e^{2\pi ij/n}, e^{2\pi ik/n}) : j, k = 0, \dots, n-1\}.$$

We study (normalized versions of) Z_p and/or Z_F . Consider

$$\frac{1}{n} \log |p| \text{ and/or } \frac{1}{n} \log \|\mathbf{F}\|$$

where $\|\mathbf{F}\|^2 = |p_1|^2 + |p_2|^2$. For u a real or complex-valued function on a domain D in \mathbb{C}^2 , we write the 1-form

$$du = \sum_{j=1}^2 \frac{\partial u}{\partial z_j} dz_j + \sum_{j=1}^2 \frac{\partial u}{\partial \bar{z}_j} d\bar{z}_j =: \partial u + \bar{\partial} u$$

as the sum of a form ∂u of bidegree $(1, 0)$ and a form $\bar{\partial} u$ of bidegree $(0, 1)$ where

$$\frac{\partial u}{\partial z_j} = \frac{1}{2} \left(\frac{\partial u}{\partial x_j} - i \frac{\partial u}{\partial y_j} \right); \quad \frac{\partial u}{\partial \bar{z}_j} = \frac{1}{2} \left(\frac{\partial u}{\partial x_j} + i \frac{\partial u}{\partial y_j} \right);$$

and we have

$$dz_j = dx_j + i dy_j; \quad d\bar{z}_j = dx_j - i dy_j.$$

For a complex-valued $f \in C^1(D)$, we say f is holomorphic in D if $\bar{\partial} f = 0$ in D ($\iff f$ is separately holomorphic in z_1 and z_2).

We also define

$$d^c u := i(\bar{\partial}u - \partial u).$$

Note that if $u \in C^2(D)$, the **linear operator**

$$dd^c u = 2i\partial\bar{\partial}u = 2i \sum_{j,k=1}^2 \frac{\partial^2 u}{\partial z_j \partial \bar{z}_k} dz_j \wedge d\bar{z}_k$$

((1,1)-form) so that the coefficients of the 2-form $dd^c u$ give the entries of the 2×2 *complex Hessian matrix*

$$H(u) := \left[\frac{\partial^2 u}{\partial z_j \partial \bar{z}_k} \right]_{j,k=1}^2,$$

of u . Elementary linear algebra shows that the **nonlinear operator**

$$(dd^c u)^2 := dd^c u \wedge dd^c u = c_2 \det H(u) dV$$

where $dV = \left(\frac{1}{2i}\right)^2 dz_1 \wedge d\bar{z}_1 \wedge dz_2 \wedge d\bar{z}_2$ is the volume form on \mathbb{C}^2 and c_2 is a dimensional constant.

Pluripotential theory in \mathbb{C}^2

A function $u : D \rightarrow [-\infty, +\infty)$ defined on a domain $D \subset \mathbb{C}^2$ is *plurisubharmonic* (psh) in D if

- 1 u is uppersemicontinuous on D and
- 2 $u|_{D \cap l}$ is subharmonic (shm) on components of $D \cap l$ for each complex line (one-dimensional (complex) affine space) l .

For $u \in C^2(D)$, u is psh in D if and only if $H(u) = [\frac{\partial^2 u}{\partial z_j \partial \bar{z}_k}]_{j,k=1}^2$ is positive semi-definite; thus $(dd^c u)^2$ is a positive measure. If f is holomorphic in D , $u = \log |f|$ is psh in D . In particular, $\log |p|$ is psh in \mathbb{C}^2 for any polynomial p . For $p_n \in \mathcal{P}_n$,

$$\tilde{Z}_{p_n} := dd^c \left(\frac{1}{n} \log |p_n| \right) \text{ (can't take } dd^c(\cdot)^2 \text{!!)}$$

is the *normalized zero current* of p_n ((1, 1)-form with dist. coeff.).

Example: If $p_n(z) = z_1^n$, then \tilde{Z}_{p_n} is the *current of integration* on the variety $\{z \in \mathbb{C}^2 : z_1 = 0\}$. Note this is *unbounded*.

For a polynomial mapping $\mathbf{F}(z) := (p_1(z), p_2(z)) : \mathbb{C}^2 \rightarrow \mathbb{C}^2$ with $p_1, p_2 \in \mathcal{P}_n$, the zero set

$$Z_{\mathbf{F}} := \{z \in \mathbb{C}^2 : p_1(z) = p_2(z) = 0\}$$

generically consists of n^2 distinct points and “generically” one can define the *normalized zero current* for \mathbf{F} as

$$\begin{aligned}\tilde{Z}_{\mathbf{F}} &:= dd^c\left(\frac{1}{n} \log |p_1|\right) \wedge dd^c\left(\frac{1}{n} \log |p_2|\right) \\ &= \left(dd^c \frac{1}{n} \log \|\mathbf{F}_n\|\right)^2 = \left(dd^c \frac{1}{2n} \log[|p_1|^2 + |p_2|^2]\right)^2.\end{aligned}$$

Example: If $p_1(z) = z_1^n - 1$ and $p_2(z) = z_2^n - 1$, then

$$\tilde{Z}_{\mathbf{F}} = \frac{1}{n^2} \sum_{j,k=0}^{n-1} \delta_{(e^{2\pi ij/n}, e^{2\pi ik/n})}.$$

Follows from $(dd^c[\frac{1}{2} \log(|z_1|^2 + |z_2|^2)])^2 = \delta_{(0,0)}$.

Generalization of V_K

The definition of V_K and BM measure are the “same” as in \mathbb{C} , e.g., for $K \subset \mathbb{C}^2$ nonpluripolar,

$$\begin{aligned} V_K(z) &:= \sup\{u(z) : u \in L(\mathbb{C}^2), u \leq 0 \text{ on } K\} \\ &= \sup\left\{\frac{1}{\deg(p)} \log |p(z)| : p \in \cup_n \mathcal{P}_n, \|p\|_K \leq 1\right\} \end{aligned}$$

where $L(\mathbb{C}^2) = \{u \in PSH(\mathbb{C}^2) : u(z) - \log |z| = o(1), |z| \rightarrow \infty\}$.
Let τ be a BM measure on K ; let $\{b_{jk}^{(n)}\}$ be an orthonormal basis for $L^2(\tau)$ and consider random polynomials

$$p(z) = \sum_{j+k=0}^n a_{jk}^{(n)} b_{jk}^{(n)}(z) \in \mathcal{P}_n$$

where $a_{jk}^{(n)}$ are i.i.d. complex random variables. Let $m_n = \dim \mathcal{P}_n = \binom{n+2}{2}$ and

$$\mathcal{P} := \otimes_{n=1}^{\infty} (\mathbb{C}^{m_n}, \text{Prob}_{m_n}), \quad \mathcal{F} := \otimes_{n=1}^{\infty} ((\mathbb{C}^{m_n})^2, (\text{Prob}_{m_n})^2).$$

Almost sure convergence

Theorem

For $a_{jk}^{(n)}$ i.i.d. complex random variables with “tail hyp.” consider sequences of random polynomials $\{p_n\} \in \mathcal{P}$ and sequences of random polynomial mappings $\mathbf{F}_n = (p_n^{(1)}, p_n^{(2)}) \in \mathcal{F}$. Then a.s. we have both (i.e., in \mathcal{P} or in \mathcal{F})

$$\lim_{n \rightarrow \infty} \frac{1}{n} \log |p_n| = V_K \text{ ptwse. \& in } L_{loc}^1(\mathbb{C}^2) \text{ and}$$

$$\lim_{n \rightarrow \infty} \frac{1}{n} \log \|\mathbf{F}_n\| = V_K \text{ ptwse. \& in } L_{loc}^1(\mathbb{C}^2) \text{ hence}$$

$$\begin{aligned} & \lim_{n \rightarrow \infty} dd^c \left(\frac{1}{n} \log \|\mathbf{F}_n\| \right) \\ &= \lim_{n \rightarrow \infty} dd^c \left(\frac{1}{n} \log |p_n| \right) = dd^c V_K \end{aligned}$$

as positive currents (recall dd^c is a *linear* operator).

Theorem

Let $K \subset \mathbb{C}^2$ with V_K continuous. For sequences of random polynomials $\{p_n = \sum_{j+k=0}^n a_{jk} b_{jk}(z)\}$ where a_{jk} i.i.d. with $\mathbf{P}(|a_{jk}| > e^{|z|}) = o(1/|z|^2)$, $\{b_{jk}\}$ o.n. for $L^2(\tau)$ (τ BM),

$$\frac{1}{n} \log |p_n| \rightarrow V_K \text{ in prob. in } L^1_{loc}(\mathbb{C}^2) \text{ and}$$

$$dd^c \left(\frac{1}{n} \log |p_n| \right) \rightarrow dd^c V_K \text{ in prob..}$$

They also prove a result on a.s. convergence for the 2-d Kac ensemble (here $b_{jk}(z) = z_1^j z_2^k$) under the hypothesis

$$\mathbf{E}(\log(1 + |a_{jk}|))^2 < \infty.$$

$dd^c V_K$ vs. $\mu_K := (dd^c V_K)^2$

For K not pluripolar, $dd^c V_K$ generically has unbounded support;

$$\mu_K := (dd^c V_K)^2$$

is the \mathbb{C}^2 -analogue of the equilibrium measure and is supported in K . We have an asymptotic expectation result with tail hyp. on $a_{jk}^{(n)}$ using the “probabilistic Poincare-Lelong formula”:

$$\begin{aligned} \mathbf{E}(\tilde{Z}_{\mathbf{F}_n}) &:= \mathbf{E}\left(\frac{1}{n} dd^c \log |p_n^{(1)}| \wedge \frac{1}{n} dd^c \log |p_n^{(2)}|\right) \\ &= \mathbf{E}\left(\frac{1}{n} dd^c \log |p_n^{(1)}|\right) \wedge \mathbf{E}\left(\frac{1}{n} dd^c \log |p_n^{(2)}|\right); \end{aligned}$$

i.e., when $n \rightarrow \infty$, $\mathbf{F}_n = (p_n^{(1)}, p_n^{(2)})$,

$$\mathbf{E}(\tilde{Z}_{\mathbf{F}_n}) = \mathbf{E}(\tilde{Z}_{p_n^{(1)}}) \wedge \mathbf{E}(\tilde{Z}_{p_n^{(2)}}) \rightarrow (dd^c V_K(z))^2.$$

The fact that $\tilde{Z}_{\mathbf{F}_n} \rightarrow (dd^c V_K)^2$ as positive measures *a.s. in \mathcal{F}* is a deeper result of T. Bayraktar (IUMJ, 2016).

Random polynomial mappings in \mathbb{C}^2 : Modification

For $K \subset \mathbb{C}^2$ compact, we know

$$V_K(z_1, z_2) = \sup\left\{\frac{1}{\deg(p)} \log |p(z_1, z_2)| : \|p\|_K \leq 1\right\}$$

$$= \sup\left\{\frac{1}{2\deg(P)} \log[|p_1(z_1, z_2)|^2 + |p_2(z_1, z_2)|^2] : \|p_i\|_K \leq 1, i = 1, 2\right\}$$

where $\deg(p_1) = \deg(p_2) =: \deg(P)$ ($P := (p_1, p_2)$).

Definition

For $K_1, K_2 \subset \mathbb{C}^2$ compact with V_{K_1}, V_{K_2} ctn.,

$$U_{K_1, K_2}(z_1, z_2) := \sup\left\{\frac{1}{2\deg(P)} \log[|p_1(z_1, z_2)|^2 + |p_2(z_1, z_2)|^2] : \|p_i\|_{K_i} \leq 1\right\}.$$

We have $U_{K_1, K_2} = \max[V_{K_1}, V_{K_2}]$ in all of \mathbb{C}^2 .

Let $\{p_\nu^{(n)}\}_{|\nu|\leq n}$ be an o.n. basis of \mathcal{P}_n in $L^2(\mu_1)$ where μ_1 is a BM measure on K_1 and let $\{q_\nu^{(n)}\}_{|\nu|\leq n}$ be an o.n. basis of \mathcal{P}_n in $L^2(\mu_2)$ where μ_2 is a BM measure on K_2 . Consider random polynomial mappings of degree at most n of the form

$$\mathbf{H}_n(z) := (H_n^{(1)}(z), H_n^{(2)}(z)) \text{ where}$$

$$H_n^{(1)}(z) = \sum_{|\nu|\leq n} a_\nu^{(n)} p_\nu^{(n)}(z), \quad H_n^{(2)}(z) = \sum_{|\nu|\leq n} b_\nu^{(n)} q_\nu^{(n)}(z)$$

and $a_\nu^{(n)}, b_\nu^{(n)}$ are i.i.d. complex random variables with a distribution satisfying mild tail probability requirements. Identify this more general \mathcal{F} with $\otimes_{n=1}^\infty ((\mathbb{C}^{m_n})^2, (Prob_{m_n})^2)$.

Theorem

Almost surely in \mathcal{F} we have

$$\begin{aligned} & \left(\limsup_{n \rightarrow \infty} \frac{1}{2n} \log[|H_n^{(1)}(z)|^2 + |H_n^{(2)}(z)|^2] \right)^* \\ & = \max[V_{K_1}(z), V_{K_2}(z)] \end{aligned}$$

pointwise for all $(z) \in \mathbb{C}^2$ and a.s.

$$\frac{1}{2n} \log[|H_n^{(1)}(z)|^2 + |H_n^{(2)}(z)|^2] \rightarrow \max[V_{K_1}(z), V_{K_2}(z)]$$

in $L^1_{loc}(\mathbb{C}^2)$. Hence (*dd^c linear operator*) a.s.

$$\begin{aligned} & dd^c \left(\frac{1}{2n} \log[|H_n^{(1)}(z)|^2 + |H_n^{(2)}(z)|^2] \right) \\ & \rightarrow dd^c (\max[V_{K_1}(z), V_{K_2}(z)]) \end{aligned}$$

as positive currents (same result in weighted case).

However, from Bayraktar's results, we have a.s. in \mathcal{F}

$$(dd^c \frac{1}{2n} \log[|H_n^{(1)}|^2 + |H_n^{(2)}|^2])^2 \rightarrow dd^c V_{K_1} \wedge dd^c V_{K_2}. \quad (1)$$

Indeed, it is relatively straightforward to deduce

$$\mathbf{E}((dd^c \frac{1}{2n} \log[|H_n^{(1)}|^2 + |H_n^{(2)}|^2])^2) \rightarrow dd^c V_{K_1} \wedge dd^c V_{K_2}$$

$$\text{from } \mathbf{E}(dd^c \frac{1}{n} \log |H_n^{(j)}|) \rightarrow dd^c V_{K_j}, \quad j = 1, 2$$

and the probabilistic Poincaré-Lelong formula. The previous theorem “suggests” this limit might instead be

$$(dd^c \max[V_{K_1}, V_{K_2}])^2.$$

- ① $L^1_{loc}(\mathbb{C}^2)$ convergence is not sufficient to conclude Monge-Ampère convergence!
- ② No Monge-Ampère convergence theorems for non-locally bounded fcn's.

These currents (here, pos. measures) are generally much different:

$$(dd^c \max[u, v])^2 = dd^c \max[u, v] \wedge dd^c(u + v) - dd^c u \wedge dd^c v.$$

In general, both $\text{supp}(dd^c u \wedge dd^c v)$ and $\text{supp}(dd^c \max[u, v])^2$ are unbounded – and difficult to compute.

Thus: Once $K_1 \neq K_2$, positive probability some “zeros” go to infinity!

Remark. $K \rightarrow K_1, K_2$ changes o.n. basis, i.e., different for $H_n^{(1)}$ and $H_n^{(2)}$.

Hard to calculate $dd^c V_{K_1} \wedge dd^c V_{K_2}$.

Example: Two balls

For $u(z_1, z_2) := \frac{1}{2} \log^+(|z_1|^2 + |z_2|^2)$ and $v(z_1, z_2) := \frac{1}{2} \log^+(|z_1 - a|^2 + |z_2|^2)$ in \mathbb{C}^2 , two extremal functions for unit balls about $(0, 0)$ and $(a, 0)$, outside of the union of these balls the density of $dd^c u \wedge dd^c v$ is (modulo a constant)

$$\frac{|a|^2 |z_2|^2}{(|z_1|^2 + |z_2|^2)^2 (|z_1 - a|^2 + |z_2|^2)^2}$$

while $dd^c u \wedge dd^c v = 0$ on the interior of the union. In particular:

- 1 this density is positive everywhere outside of the union of the balls (off $z_2 = 0$);
- 2 this density goes to 0 everywhere outside of the union of the balls as $a \rightarrow 0$; and
- 3 the integral of this density outside of the union of the balls goes to 0 as $a \rightarrow 0$ (because of 2. and the fact this “total mass” is uniformly bounded (by one, say) for all a).

Another modification: P -extremal functions

Given a convex body $P \subset (\mathbb{R}^+)^2$, for $n = 1, 2, \dots$ define

$$\text{Poly}(nP) := \left\{ \sum_{J \in nP \cap (\mathbb{Z}^+)^2} c_J z^J = \sum_{(j_1, j_2) \in nP \cap (\mathbb{Z}^+)^2} c_{j_1 j_2} z_1^{j_1} z_2^{j_2} : c_J \in \mathbb{C} \right\}.$$

Example: $P_q := \{(x_1, x_2) \in (\mathbb{R}^+)^2 : (x_1^q + x_2^q)^{1/q} \leq 1\}$.

For $K \subset \mathbb{C}^2$ compact, define the P -extremal function

$$\begin{aligned} V_{P,K}(z) &= \sup\{u(z) : u \in L_P(\mathbb{C}^2), u \leq 0 \text{ on } K\} \\ &= \lim_{n \rightarrow \infty} \left[\sup\left\{ \frac{1}{n} \log |p_n(z)| : p_n \in \text{Poly}(nP), \|p_n\|_K \leq 1 \right\} \right] \end{aligned}$$

where $L_P(\mathbb{C}^2) = \{u \in \text{PSH}(\mathbb{C}) : u(z) - H_P(z) = o(1), |z| \rightarrow \infty\}$,

$$H_P(z) := \sup_{J \in P} \log |z^J| := \sup_{J \in P} \log [|z_1|^{j_1} |z_2|^{j_2}]$$

(logarithmic indicator function). For $K = T$, the unit torus,

$$V_{P,T}(z) = H_P(z) = \max_{J \in P} \log |z^J|.$$

Random $Poly(nP)$ polynomials in \mathbb{C}^2

Let μ be a BM measure for $K \subset \mathbb{C}^2$, $\{p_\alpha\}$ an o.n. basis for $Poly(nP)$ in $L^2(\mu)$. Consider random $Poly(nP)$ polynomials $P_n(z) = \sum_{\alpha \in nP} a_\alpha^{(n)} p_\alpha(z)$ (where $a_\alpha^{(n)}$ are i.i.d. complex-valued random variables) and random polynomial mappings $\mathbf{F}_n(z) = (P_n(z), Q_n(z))$. We get a probability measure $Prob_n$ on \mathcal{F}_n , the random polynomial mappings with $P_n, Q_n \in Poly(nP)$. Identify \mathcal{F}_n with $\mathbb{C}^{d_n} \times \mathbb{C}^{d_n}$ where $d_n = \dim Poly(nP)$. Given $\mathbf{F}_n \in \mathcal{F}_n$, let

$$\tilde{Z}_{\mathbf{F}_n} := (dd^c \frac{1}{n} \log \|\mathbf{F}_n\|)^2 = (dd^c [\frac{1}{2n} \log(|P_n|^2 + |Q_n|^2)])^2.$$

For generic \mathbf{F}_n , $\tilde{Z}_{\mathbf{F}_n}$ is, **up to a constant**, the normalized zero measure on the (finite) zero set $\{P_n = Q_n = 0\}$.

Bayraktar (MMJ, 2017), to explain S-Z 2004, proved that

$$\lim_{n \rightarrow \infty} \mathbf{E}(\tilde{\mathbf{Z}}_{\mathbf{F}_n}) = (dd^c V_{P,K})^2.$$

as measures. Forming the product probability space of sequences of random polynomial mappings

$$\mathcal{P} := \otimes_{n=1}^{\infty} (\mathcal{F}_n, \text{Prob}_n) = \otimes_{n=1}^{\infty} (\mathbb{C}^{d_n} \times \mathbb{C}^{d_n}, \text{Prob}_n),$$

almost surely (a.s.) in \mathcal{P} (mild tail hyp.) we have

$$\frac{1}{n} \log \|\mathbf{F}_n\| = \frac{1}{2n} \log(|P_n|^2 + |Q_n|^2) \rightarrow V_{P,K}(z)$$

pointwise in \mathbb{C}^2 and in $L^1_{loc}(\mathbb{C}^2)$. Moreover, a.s. in \mathcal{P} we have

$$(dd^c \frac{1}{n} \log \|\mathbf{F}_n\|)^2 = (dd^c [\frac{1}{2n} \log(|P_n|^2 + |Q_n|^2)])^2 \rightarrow (dd^c V_{P,K})^2.$$

as measures. Call $\mu_{P,K} := (dd^c V_{P,K})^2$.

Example: The torus T and P_q

Let $T = S^1 \times S^1 = \{(z_1, z_2) : |z_1| = |z_2| = 1\}$. We know that

$$V_{P,T}(z_1, z_2) = H_P(\log^+ |z_1|, \log^+ |z_2|).$$

Let P_q be the portion of the l_q -ball in $(\mathbb{R}^+)^2$ (so *Poly*(nP_q) spaces vary with q). For any $1 \leq q \leq \infty$, we have

$$V_{P_q,T}(z_1, z_2) = [(\log^+ |z_1|)^{q'} + (\log^+ |z_2|)^{q'}]^{1/q'},$$

$1/q + 1/q' = 1$. By invariance under $(z_1, z_2) \rightarrow (e^{i\theta_1} z_1, e^{i\theta_2} z_2)$, $\mu_{P_q,T}$ is a multiple of Haar measure on T : $\mu_{P_q,T}(T) = 2\text{Vol}(P_q)$.

Corollary

With $K = T$, for $P = P_q$, $\mathbf{E}(\tilde{Z}_{F_n}) \rightarrow \mu_{P_q,T}$ with analogous statements for the a.s. results (normalized monomial basis).

Thus only total mass of target measure changes.

Example: $B_2 := \{(z_1, z_2) : |z_1|^2 + |z_2|^2 \leq 1\}$ and P_q

Here, $V_{P_1, B_2} = V_{B_2} = \frac{1}{2} \log^+(|z_1|^2 + |z_2|^2)$ and μ_{P_1, B_2} is normalized surface area measure on ∂B_2 . On the other hand:

Theorem

For V_{P_∞, B_2} , we have μ_{P_∞, B_2} is a multiple of Haar measure on the torus $\{|z_1| = |z_2| = 1/\sqrt{2}\}$.

Corollary

With $K = B_2$, for

- 1 $P = P_1 = \Sigma$, $\mathbf{E}(\tilde{Z}_{F_n}) \rightarrow \mu_{P_1, B_2}$, normalized surface area measure on ∂B_2 ; while for
- 2 $P = P_\infty$, $\mathbf{E}(\tilde{Z}_{F_n}) \rightarrow \mu_{P_\infty, B_2}$, a multiple of Haar measure on the torus $\{|z_1| = |z_2| = 1/\sqrt{2}\}$

with analogous statements for the a.s. results.

Question: As q varies from $q = 1$ to $q = \infty$, μ_{P_q, B_2} varies from normalized surface area measure on ∂B_2 (3-d support) to a multiple of Haar measure on the torus $\{|z_1| = |z_2| = 1/\sqrt{2}\}$ (2-d support). Thus there *must* be a “discontinuity” of

$$S_q := \text{supp}(\mu_{P_q, B_2})$$

for some q . Does this happen at $q = \infty$ or does S_q shrink gradually from $q = 1$ to $q = \infty$?

Remark. $K, P \rightarrow K, P'$ modifies $\text{Poly}(nP) \rightarrow \text{Poly}(nP')$; e.g., $\text{Poly}(nP_q)$ spaces vary with q . Here $\text{supp}(\mu_{P, K}), \text{supp}(\mu_{P', K})$ stay in K . Similar for weighted extremal fcn. if modify weight.

Problem 1: Compute more examples of $dd^c V_{K_1} \wedge dd^c V_{K_2}$.

Problem 2: Compute more examples of $\mu_{P, K} := (dd^c V_{P, K})^2$.