

1. Preparation

1.0 In this chapter, z , ζ , and q denote non-zero complex numbers, q being of modulus less than one.

\sum_n denotes a sum over all integers n and \sum'_n a sum over all non-zero integers n .

Define

$$(q)_\infty := (1-q)(1-q^2)(1-q^3)\dots$$

$$[z; q]_\infty := (1-z)(1-zq)(1-zq^2)\dots \times (1-z^{-1}q)(1-z^{-1}q^2)(1-z^{-1}q^3)\dots$$

Each of these infinite products is absolutely convergent, since $|q| < 1$, and $[z; q]_\infty$ is a function of z that is meromorphic away from zero (i.e. meromorphic in every region $0 < r \leq |z| \leq r'$). Note that

$$[z^{-1}; q]_\infty = -z^{-1}[z; q]_\infty = [zq; q]_\infty \quad 1.0.0$$

I shall make frequent use of the *Jacobi triple product identity*, which states

$$[z; q]_\infty (q)_\infty = \sum_n (-)^n z^n q^{n(n-1)/2}. \quad 1.0.1$$

There are numerous proofs of this illustrious identity. It was found by Jacobi **[Jac]** (though there is evidence that it was known to Gauss) in the course of his investigations into elliptic functions. Algebraic proofs have been given by Rademacher **[Rad, §100]**, Andrews **[And]** et al. and combinatorial proofs by Sylvester **[Syl]**, myself **[Lew]** et al.

Writing q^3 for q and q for z in 1.0.1 gives the *Pentagonal Number Theorem*, viz.

$$(q)_\infty = \sum_n (-1)^n q^{n(3n-1)/2} \quad 1.0.2$$

1.0.2 was found by Euler [Eul, §40], though it cannot be said that he gave a rigorous proof. A celebrated and most elegant combinatorial proof was given by Franklin [Fra], [And1, Thm 1.6], [H+W, §19.11].

Another identity I shall use is the *quintuple product identity*, which was stated by Gordon [Gor] in the form:

$$\prod_{n=1}^{\infty} (1-s^n)(1-s^n t)(1-s^{n-1}t^{-1})(1-s^{2n-1}t^2)(1-s^{2n-1}t^{-2}) \\ = \sum_n s^{(3n^2+n)/2} (t^{3n} - t^{-3n-1}), \quad |s| < 1, t \neq 0.$$

With the help of 1.0.1, this identity may be recast in the form

$$\frac{[z^2; q]_\infty}{[-z; q]_\infty} (q)_\infty = ([-z^3 q; q^3]_\infty - z [-z^{-3} q; q^3]_\infty) (q^3)_\infty \quad 1.0.3$$

In fact, Gordon was anticipated by Watson who, 32 years earlier, found an equivalent identity [Wat, pp 44-45]. Apparently [C+S], 1.0.3 may be traced to an elliptic sigma formula of Weierstrass. Following [A+SD, lemma 5], I shall show how 1.0.3 is a simple consequence of 1.1.5 below.

1.1 A few definitions. Say that complex numbers z and z' are *equivalent* (*q-equivalent* would be more precise) if $z' = zq^n$, for some integer n . Here, z , z' , q are as in §1.0. If f is a function meromorphic away from zero and $a \neq 0$,

let $\text{ord}(f; a)$ denote the order of f at a , i.e. that integer k such that

$$\lim_{z \rightarrow a} (z - a)^{-k} f(z)$$

is finite and not zero. If r is any positive real number, let

$$A_r := \{z : r|q| \leq |z| < r\},$$

i.e. the half-open annulus bounded by

$$C_r := \{z : |z| = r\}$$

and $C_{r|q|}$.

Suppose the function f (meromorphic away from zero) satisfies

$$f(zq) = Cz^n f(z) \tag{1.1.0}$$

for every $z \neq 0$, where $C \neq 0$ and (integer) n are constant. Then it is plain that,

if a and b are equivalent, $\text{ord}(f; a) = \text{ord}(f; b)$. So

$$N_f := \sum \text{ord}(f; x) = \sum_{y \in A_r} \text{ord}(f; y)$$

the first sum being over any complete set of inequivalent points x and, in the second sum, r is any positive real.

Lemma [A+SD]

Suppose f is a complex-valued function on \mathbb{C} , meromorphic away from zero, and satisfying 1.1.0. If f is not identically zero,

$$N_f = -n. \tag{1.1.1}$$

(So, f is either identically zero or has exactly n more inequivalent poles than inequivalent zeros)

Proof Choose r (as we may) so that f has neither poles nor zeros on C_r . Then

$$\begin{aligned} N_f &= \sum_{y \in A_r} \text{ord}(f; y) \\ &= \frac{1}{2\pi i} \int_{C_r} d(\log f(z)) - \frac{1}{2\pi i} \int_{C_{r|q|}} d(\log f(z)) \end{aligned}$$

(the circles being traversed in an anticlockwise manner)

$$\begin{aligned} &= \frac{1}{2\pi i} \int_{C_r} d(\log f(z)) - \frac{1}{2\pi i} \int_{C_r} d(\log f(zq)) \\ &= -\frac{n}{2\pi i} \int_{C_r} d(\log z) \end{aligned}$$

(by the hypothesis 1.1.0)

$$= -n.$$

□

As an example of the use of 1.1.1, I'll give a proof of *Winquist's identity* [Win]

This states:

$$\begin{aligned} &\prod_{n=1}^{\infty} (1 - q^n)^2 (1 - aq^{n-1})(1 - a^{-1}q^n)(1 - zq^{n-1})(1 - z^{-1}q^n) \\ &\quad \times (1 - azq^{n-1})(1 - a^{-1}z^{-1}q^n)(1 - a^{-1}zq^{n-1})(1 - az^{-1}q^n) \\ &= \sum_{i=0}^{\infty} \sum_j (-1)^{i+j} \{ (a^{-3i} - a^{3i+3})(z^{-3j} - z^{3j+1}) \\ &\quad - (a^{-3j+1} - a^{3j+2})(z^{-3i-1} - z^{3j+2}) \} q^{3i(1+1)/2 + j(3j+1)/2} \end{aligned} \quad 1.1.2$$

As Hirschorn [Hir] observed, we can use 1.0.1 to rewrite 1.1.2 as

$$\begin{aligned} [z; q]_{\infty} [a; q]_{\infty} [za; q]_{\infty} [za^{-1}; q]_{\infty} (q)_{\infty}^2 &= \{ [z^3; q^3]_{\infty} ([a^3q; q^3]_{\infty} - a[a^{-3}q; q^3]_{\infty}) \\ &\quad - za^{-1}[a^3; q^3]_{\infty} ([z^3q; q^3]_{\infty} - z[z^{-3}q; q^3]_{\infty}) \} (q^3)_{\infty}^2 \end{aligned} \quad 1.1.3$$

Let $f_L(z)$ and $f_R(z)$ denote the LHS and RHS of 1.1.3 and let $f = f_L - f_R$.

Then 1.0.0 shows that

$$f_L(zq) = -z^{-3}f_L(z), \quad f_R(zq) = -z^{-3}f_R(z)$$

and so f satisfies 1.1.0 with $C = -1$, $n = -3$. f plainly has no non-zero poles, so it is enough to show that f has four inequivalent zeros. Now

$$f_L(1) = 0 = f_R(1) \text{ and } f_L(a) = 0 = f_R(a)$$

and, if ω is one of the primitive third roots of 1,

$$\begin{aligned} f_L(\omega) &= -a^{-1}\omega[\omega; q]_{\infty}(q)_{\infty}[a; q]_{\infty}[\omega a; q]_{\infty}[\omega^2 a; q]_{\infty}(q)_{\infty} \\ &= -a^{-1}\omega(1-\omega)[a^3; q^3]_{\infty}(q^3)_{\infty}(q)_{\infty} \\ &= -a^{-1}\omega(1-\omega)[a^3; q^3]_{\infty}(q^3)_{\infty}[q; q^3]_{\infty}(q^3)_{\infty} \\ &= f_R(\omega). \end{aligned}$$

So f has four inequivalent zeros (unless a happens to be equivalent to a third root of 1, in which case it is easy to check that 1.1.3 holds).

Again suppose f is meromorphic away from zero, but now suppose f satisfies a stronger version of 1.1.0, viz.

$$f(zq) = q^{-1}f(z). \tag{1.1.4}$$

If a and b are equivalent points and f satisfies 1.1.4, it is easy to see that f has the same residues at a and at b : $\text{res}(f; a) = \text{res}(f; b)$. The following lemma is really a well-known result about elliptic functions in disguise.

Lemma

Suppose f is meromorphic away from zero and satisfies 1.1.4.

Then

$$\sum \text{res}(f; x) = 0, \quad 1.1.5$$

where the sum is over a complete set of inequivalent (non-zero) points x .

Proof Choose r so that f has no poles on C_r . Then

$$\begin{aligned} \sum \text{res}(f; x) &= \sum_{x \in A_r} \text{res}(f; x) \\ &= \frac{1}{2\pi i} \int_{C_r} f(z) dz - \frac{1}{2\pi i} \int_{C_r | q|} f(z) dz \\ &= 0, \end{aligned}$$

because of 1.1.4.

□

1.1.5 has the following elegant and useful

Corollary

Suppose that a_1, \dots, a_n and b_1, \dots, b_n are non-zero complex numbers, the b 's being pairwise inequivalent, that satisfy

$$a_1 a_2 \dots a_n = b_1 b_2 \dots b_n. \quad 1.1.6$$

Then

$$\sum_{r=1}^n \frac{[a_1 b_r^{-1}; q]_{\infty} [a_2 b_r^{-1}; q]_{\infty} \dots [a_n b_r^{-1}; q]_{\infty}}{[b_1 b_r^{-1}; q]_{\infty} [b_2 b_r^{-1}; q]_{\infty} \dots \hat{\phantom{[b_r b_r^{-1}; q]_{\infty}}} \dots [b_n b_r^{-1}; q]_{\infty}} = 0, \quad 1.1.7$$

where $\hat{\phantom{[b_r b_r^{-1}; q]_{\infty}}}$ means that the term $[b_r b_r^{-1}; q]_{\infty}$ is to be left out.

Proof Take

$$f(z) := \frac{[a_1 z; q]_{\infty} [a_2 z; q]_{\infty} \dots [a_n z; q]_{\infty}}{z [b_1 z; q]_{\infty} [b_2 z; q]_{\infty} \dots [b_n z; q]_{\infty}} (q)_{\infty}^2.$$

f is meromorphic away from zero and the hypothesis 1.1.6, with 1.0.0, ensures that f satisfies 1.1.4. The b^{-1} 's make up a complete set of inequivalent poles of f and the term displayed in 1.1.7 is $-\text{res}(f; b_r^{-1})$. 1.1.7 now follows from 1.1.5. \square

1.1.7 appears (in a slightly different form) as an exercise in the book by Whittaker and Watson [W+W, §20.53, ex. 3]. It is a generalisation of [A+SD, lemma 4].

The quintuple product identity 1.0.3 is a consequence of 1.1.7. Write q^3 for q in 1.1.7 and take $n = 3$ and $(a_1, a_2, a_3; b_1, b_2, b_3) = (z^2, z^{-2}q^{-1}, q; 1, -z^{-1}q^{-1}, -zq)$. After some regrouping, out drops 1.0.3.

1.2 Now for some applications of 1.1.1.

For $k = 1$ or 3 , define

$$T_k(z, \zeta, q) := \sum_n (-)^n \frac{\zeta^n q^{kn(n+1)/2}}{1 - zq^n},$$

$$T_k^*(\zeta, q) := \sum_n (-)^n \frac{\zeta^n q^{kn(n+1)/2}}{1 - q^n}.$$

Lemma

$$T_1(z\zeta, \zeta, q) = \frac{[\zeta^{-1}; q]_{\infty}}{[-1; q]_{\infty}} T_1(-z, -1, q) + \frac{[-z\zeta; q]_{\infty} [-\zeta^{-1}; q]_{\infty} (q)_{\infty}^2}{[z\zeta; q]_{\infty} [-z; q]_{\infty} [-1; q]_{\infty}} \quad 1.2.0$$

$$\zeta T_1(z\zeta, \zeta, q) + T_1(z\zeta^{-1}, \zeta^{-1}, q) = \frac{[z; q]_{\infty} [\zeta^2; q]_{\infty} (q)_{\infty}^2}{[z\zeta; q]_{\infty} [\zeta; q]_{\infty} [z\zeta^{-1}; q]_{\infty}} \quad 1.2.1$$

$$\begin{aligned} \zeta^3 T_3(z\zeta, \zeta^3, q) + T_3(z\zeta^{-1}, \zeta^{-3}, q) \\ = \zeta \frac{[\zeta^2; q]_{\infty}}{[\zeta; q]_{\infty}} T_3(z, 1, q) + \frac{[\zeta; q]_{\infty} [\zeta^2; q]_{\infty} (q)_{\infty}^2}{[z\zeta; q]_{\infty} [z; q]_{\infty} [z\zeta^{-1}; q]_{\infty}} \end{aligned} \quad 1.2.2$$

Proof Write 1.2.0 as

$$f_1(z) = f_2(z) + f_3(z).$$

Then

$$\begin{aligned} f_1(zq) - f_2(zq) + z(f_1(z) - f_2(z)) \\ = \sum (-)^n \frac{\zeta^n q^{n(n+1)/2}}{1 - z\zeta q^{n+1}} + z \sum (-)^n \frac{\zeta^n q^{n(n+1)/2}}{1 - z\zeta q^n} \\ - \frac{[\zeta^{-1}; q]_{\infty}}{[-1; q]_{\infty}} \left(\sum \frac{q^{n(n+1)/2}}{1 + zq^{n+1}} + z \sum \frac{q^{n(n+1)/2}}{1 + zq^{n+1}} \right) \\ = \sum (-)^{n-1} \zeta^{n-1} q^{n(n-1)/2} - \frac{[\zeta^{-1}; q]_{\infty}}{[-1; q]_{\infty}} \sum q^{n(n-1)/2} \\ = [\zeta^{-1}; q]_{\infty} (q)_{\infty} - \frac{[\zeta^{-1}; q]_{\infty}}{[-1; q]_{\infty}} [-1; q]_{\infty} (q)_{\infty}, \end{aligned}$$

by 1.0.1,

$$= 0.$$

Furthermore, 1.0.0 shows that $f_3(zq) = -f_3(z)$ and so $f := f_1 - f_2 - f_3$ satisfies 1.1.0 with $C = -1$ and $n = 1$. It follows from 1.1.1 that, to establish 1.2.0, it is enough to show that f is free of (non-zero) poles.

Now f has poles at $z = \zeta^{-1}$, $z = -1$ and at equivalent points. We have

$$\text{res}(f_1; -1) = 0, \text{res}(f_2; -1) = \frac{[\zeta^{-1}; q]_{\infty}}{[-1; q]_{\infty}}, \text{res}(f_3; -1) = -\frac{[\zeta^{-1}; q]_{\infty}}{[-1; q]_{\infty}}$$

and

$$\text{res}(f_1; \zeta^{-1}) = -\zeta^{-1}, \text{res}(f_2; \zeta^{-1}) = 0, \text{res}(f_3; -1) = -\zeta^{-1},$$

and so f is indeed free from poles and 1.2.0 is proved. \square

Now 1.2.0 gives

$$\begin{aligned} \zeta T_1(z\zeta, \zeta, q) + T_1(z\zeta^{-1}, \zeta^{-1}, q) \\ = \zeta \frac{[-z\zeta; q]_{\infty}[-\zeta^{-1}; q]_{\infty}(q)_{\infty}^2}{[z\zeta; q]_{\infty}[-z; q]_{\infty}[-1; q]_{\infty}} + \frac{[-z\zeta^{-1}; q]_{\infty}[-\zeta; q]_{\infty}(q)_{\infty}^2}{[z\zeta^{-1}; q]_{\infty}[-z; q]_{\infty}[-1; q]_{\infty}} \\ = \frac{[z; q]_{\infty}[\zeta^2; q]_{\infty}(q)_{\infty}^2}{[z\zeta; q]_{\infty}[\zeta; q]_{\infty}[z\zeta^{-1}; q]_{\infty}} \end{aligned}$$

by 1.1.6, with $n = 3$ and $(a_1, a_2, a_3; b_1, b_2, b_3) = (-z, z^{-1}, 1; \zeta^{-1}, \zeta, -1)$. This is 1.2.1

1.2.2 is [ASD, 5.1]. The proof given there is an enhanced version of the proof I've given of 1.2.0. \square

I pause here to show how 0.3.8 may be derived from 1.2.0. Setting $\zeta = 1$ in 1.2.0 gives

$$T_1(z, 1, q) = \sum_n (-)^n \frac{q^{n(n+1)/2}}{1 - zq^n} = \frac{(q)_\infty^2}{[z; q]_\infty} \quad 1.2.3$$

Now it is obvious from the definition of N_V that

$$\sum_{m,n} N_V(m, n) z^m q^n = \frac{(1-z)(q)_\infty}{[z; q]_\infty}$$

and, since $P(q)_\infty = 1$, 1.2.3 yields 0.3.8.

Define

$$g_M(z) = g_M(z, q) := -zT_1(z^2, z, q) - T_1^*(z^{-1}, q),$$

$$g_N(z) = g_N(z, q) := z \frac{[z^2; q]_\infty}{[z; q]_\infty} T_3(z, 1, q) - z^3 T_3(z^2, z^3, q) - T_3^*(z^{-3}, q).$$

$$h(z) = h(z, q) := \frac{[z; q]_\infty}{[-1; q]_\infty} T_1(-z, -1, q) - T_1^*(z^{-1}, q)$$

$$H(z) = H(z; q) := \frac{[z^2; q]_\infty^3 (q)_\infty^2}{[z; q]_\infty^3 [z^3; q]_\infty}$$

Note the following two properties of $H(z)$

$$H(zq) = H(z), \quad 1.2.4$$

$$H(z) + H(z^{-1}) = 0. \quad 1.2.5$$

Now the poles of

$$g_M(z), g_M(z^3), g_N(z), g_N(z^3), h(z), h(z^3), H(z), H(z^2) \text{ and } H(-z) \quad 1.2.6$$

are all simple and they all lie in

$$\prod := \{z : z^6 = q^n, n \in \mathbb{Z}\}.$$

Break \prod up into sets $\prod_1, \prod_2, \prod_3$ and \prod_6 , where

$$\prod_r := \{z : z^r = q^n, 0 < r \in \mathbb{Z}, n \in \mathbb{Z}, r \text{ minimal with this property}\}.$$

Then the residues of the functions 1.2.6 at $a \in \prod$ are as in the following table :

| residue at $a \in$ | \prod_1 | \prod_2 | \prod_3 | \prod_6 |
|-----------------------|-----------|-----------|-----------|-----------|
| $g_M(z)$ | $a/2$ | $-a/2$ | 0 | 0 |
| $g_M(z^3)$ | $a/6$ | $-a/6$ | $a/6$ | $-a/6$ |
| $g_N(z)$ | $-3a/2$ | $-a/2$ | 0 | 0 |
| $g_N(z^3)$ | $-a/2$ | $-a/6$ | $-a/2$ | $-a/6$ |
| $h(z)$ | 0 | $a/3$ | 0 | $a/3$ |
| $H(z)$ | $-8a/3$ | 0 | $a/3$ | 0 |
| $H(-z)$ | 0 | $8a/3$ | 0 | $-a/3$ |
| $H(z^2)$ | $-4a/3$ | $-4a/3$ | $a/6$ | $a/6$ |

1.2.7

Lemma

$$g_M(z) - g_M(zq) = -1, \quad 1.2.8$$

$$g_M(z) + g_M(z^{-1}) = 0, \quad 1.2.9$$

$$3g_M(z) - g_M(z^3) = H(z^2) - H(z), \quad 1.2.10$$

$$g_N(z) - g_N(zq) = -3, \quad 1.2.11$$

$$g_N(z) + g_N(z^{-1}) = -2, \quad 1.2.12$$

$$3g_N(z) - g_N(z^3) = H(z^2) + H(z) - 2, \quad 1.2.13$$

$$h(z) - h(zq) = -1, \quad 1.2.14$$

$$h(z) + h(z^{-1}) = 0, \quad 1.2.15$$

$$2h(z) - h(z^2) = \frac{[z; q]_{\infty}^2 [z^2; q]_{\infty} (q)_{\infty}^2}{[-z; q]_{\infty}^2 [-z^2; q]_{\infty}^2 [-1; q]_{\infty}} \quad 1.2.16$$

$$3h(z) - h(z^3) = H(-z). \quad 1.2.17$$

Proof Of these ten identities, 1.2.8, 1.2.9, 1.2.11, 1.2.12, 1.2.14 and 1.2.15 are a matter of elementary manipulations. (1.2.11 and 1.2.12 are, respectively, 5.11 and 5.12 in [A+SD]). If we denote by $f(z)$ the difference between the left and right hand sides of 1.2.10 (or 1.2.13 or 1.2.17), 1.2.8 (or 1.2.11 or 1.2.14) together with 1.2.4 shows that

$$f(zq) = f(z).$$

Now examination of the table 1.2.7 shows that each of these three functions f has no (non-zero) poles. Furthermore, 1.2.9 (or 1.2.12 or 1.2.15) with 1.2.5 shows that, in each case,

$$f(z) + f(z^{-1}) = 0$$

and so $f(1) = 0$. Now 1.2.10, 1.2.13 and 1.2.17 follow from 1.1.1.

The final identity, 1.2.16 may be proved in much the same way. ◻

1.2.10, 1.2.13 and 1.2.17 suggest that

$$g_N(z) = h(-z^2) + h(-z) - 1 \text{ and } g_M(z) = h(-z^2) - h(-z).$$

These are both true; as I do not need these facts I leave their proofs as easy exercises for the reader.

1.3 For integers r, m and (odd) k , set

$$S_k(r, m) := \sum_n (-1)^n \frac{q^{n(kn+1)/2 + m}}{1 - q^{mn}}$$

By reversing the order of summation, we find that

$$S_k(m-1-r, m) = -S_k(r, m). \quad 1.3.0$$

Furthermore,

$$\begin{aligned} S_k(r, m) - S_k(r+m, m) &= \sum_n (-)^n q^{n(kn+1)/2+m} \\ &= [q^{r+(k+1)/2}; q]_{\infty} (q^k)_{\infty} - 1. \end{aligned} \quad 1.3.1$$

by 1.0.1. In fact, the only case I need of 1.3.1 is that with $k = 3$, $m = 8$ and $r = 2$, i.e.

$$S_3(2, 8) = S_3(10, 8) - q^{-1}P - 1. \quad 1.3.2$$

Define numbers $N_k(m, n)$ by

$$\sum_{m,n} N_k(m, n) z^m q^n = (1-z)P \sum_n (-)^n \frac{q^{n(kn+1)/2}}{1 - zq^n} \quad 1.3.3$$

and let $N_k(r, m, n) = \sum_t N_k(r+tm, n)$. So, as I noted at 0.2.4 and 0.3.8, $N_3 = N$ and $N_1 = N_V = M$. Set $\omega := \exp(2\pi i/m)$. Then 1.3.3 gives

$$\begin{aligned} \sum_n N_k(r, m, n) q^n &= \frac{1}{m} \sum_{s=0}^{m-1} \omega^{-sr} \sum_{u,n} N_k(u, n) \omega^{su} q^n \\ &= \frac{1}{m} \sum_{s=0}^{m-1} \omega^{-sr} (1 - \omega^s) P \sum_n (-)^n \frac{q^{n(kn+1)/2}}{1 - \omega^s q^n} + \frac{1}{m} P \sum_{s=0}^{m-1} \omega^{-sr} \\ &= P \sum_n (-)^n q^{n(kn+1)/2} \sum_{s=0}^{m-1} \frac{\omega^{-sr} - \omega^{-s(r-1)}}{1 - \omega^s q^n} \quad (+ P, \text{ when } r = 0) \\ &= P(S_k(0, m) - S_k(m-1, m) + 1) \\ &= P(2S_k(0, m) + 1), \text{ when } r = 0, \text{ and} \\ &= P(S_k(r, m) - S_k(r-1, m)), \text{ when } 1 \leq r < m, \end{aligned} \quad 1.3.4$$

since it is easy to see that

$$\sum_{s=0}^{m-1} \omega^{-sr} (1 - \omega^s x)^{-1} = x^r (1 - x^m)^{-1}, \text{ for } 0 \leq r < m.$$

From now on, I'll write S_M for S_1 and S_N for S_3 .

1.4 Suppose $X = x_0 + x_1 q + x_2 q^2 + \dots$ is a power series in the variable q .

For positive integer m , define power series $X_r^{(m)}$ ($0 \leq r < m$) by

$$X_r^{(m)} := x_r q^r + x_{r+m} q^{r+m} + x_{r+2m} q^{r+2m} \dots$$

I call these $X_r^{(m)}$ the $(m-)$ components of X .

I shall need to know suitable expressions for $P_r^{(m)}$ for $m = 2, 3$ and 4 . Now

Euler [Eul] remarked that

$$P := \sum_n p(n) q^n = (q)_\infty^{-1}.$$

Sorting the RHS of 1.0.2 into even and odd powers of q , we find with the help of 1.0.1 and 1.0.3 that

$$(q)_\infty = (q^{16})_\infty [q^2; q^8]_\infty ([-q^6; q^{16}]_\infty - [-q^2; q^{16}]_\infty q) \quad 1.4.0$$

Since

$$(q)_\infty (-q)_\infty = (q^2)_\infty^2 [q^2; q^8]_\infty,$$

we have from 1.4.0

$$\begin{aligned} P &= (q)_\infty^{-1} = (-q)_\infty (q^2)_\infty^{-2} [q^2; q^8]_\infty^{-1} \\ &= (q^{16})_\infty (q^2)_\infty^{-2} ([-q^6; q^{16}]_\infty + [-q^2; q^{16}]_\infty q). \end{aligned} \quad 1.4.1$$

∴

$$p_0^{(2)} = \frac{(q^{16})}{(q^2)_\infty^2} [-q^6; q^{16}]_\infty \quad \text{and} \quad p_1^{(2)} = \frac{(q^{16})}{(q^2)_\infty^2} [-q^2; q^{16}]_\infty q \quad 1.4.2$$

In like manner, we have

$$(q)_\infty = (q^{27})_\infty ([q^{12}; q^{27}] - [q^6; q^{27}]_\infty q - [q^3; q^{27}]_\infty q^2) \quad 1.4.3$$

With $\omega = \exp(2\pi i/3)$, we have

$$(q)_\infty (\omega q)_\infty (\omega^2 q)_\infty = (q^3)_\infty^3 [q^3; q^9]_\infty$$

and so

$$P = (\omega q)_\infty (\omega^2 q)_\infty (q^3)_\infty^{-3} [q^3; q^9]_\infty^{-1}$$

from which, by way of 1.4.3, we find that

$$\begin{aligned} p_0^{(3)} &= \frac{(q^{27})^2 (q^9)_\infty}{(q^3)_\infty^4} ([q^{12}; q^{27}]_\infty^2 - [q^6; q^{27}]_\infty [q^3; q^{27}]_\infty q^3) \\ p_1^{(3)} &= \frac{(q^{27})^2 (q^9)_\infty}{(q^3)_\infty^4} ([q^3; q^{27}]_\infty^2 q^3 + [q^{12}; q^{27}]_\infty [q^6; q^{27}]_\infty q) \\ p_2^{(3)} &= \frac{(q^{27})^2 (q^9)_\infty}{(q^3)_\infty^4} ([q^6; q^{27}]_\infty^2 + [q^3; q^{27}]_\infty [q^{12}; q^{27}]_\infty) q^2 \end{aligned} \quad 1.4.4$$

1.4.2 and 1.4.4 were found by Kolberg [Kol]. The derivations I've given here are essentially the same as his.

Now to find similar expressions for the $P_r^{(4)}$. 1.0.1 gives

$$[-q^6; q^{16}]_\infty (q^{16})_\infty = ([-q^{28}; q^{64}]_\infty + [-q^4; q^{64}]_\infty q^6) (q^{64})_\infty$$

and

$$[-q^2; q^{16}]_{\infty} (q^{16})_{\infty} = ([-q^{20}; q^{64}]_{\infty} + [-q^{12}; q^{64}]_{\infty} q^2) (q^{64})_{\infty}.$$

Substituting these expressions into 1.4.1 gives

$$P = (q^{32})_{\infty}^2 (q^4)_{\infty}^{-4} ([-q^{12}; q^{32}]_{\infty} + [-q^4; q^{32}]_{\infty} q^2)^2 \\ \times ([-q^{28}; q^{64}]_{\infty} + [-q^{20}; q^{64}]_{\infty} q + [-q^4; q^{64}]_{\infty} q^6 + [-q^{28}; q^{64}]_{\infty} q^3) (q^{64})_{\infty}$$

and we have

$$\begin{aligned} p_0^{(4)} &= [-q^{28}; q^{64}]_{\infty} K + [-q^4; q^{64}]_{\infty} L q^8, \\ p_1^{(4)} &= ([-q^{20}; q^{64}]_{\infty} K + [-q^{12}; q^{64}]_{\infty} L q^4) q, \\ p_2^{(4)} &= ([-q^4; q^{64}]_{\infty} K q^4 + [-q^{28}; q^{64}]_{\infty} L) q^2, \\ p_3^{(4)} &= ([-q^{12}; q^{64}]_{\infty} K + [-q^{20}; q^{64}]_{\infty} L) q^3, \end{aligned} \quad 1.4.5$$

where

$$\begin{aligned} K &:= (q^{64})_{\infty} (q^{32})_{\infty}^2 (q^4)_{\infty}^{-4} ([-q^{12}; q^{32}]_{\infty}^2 + [-q^4; q^{32}]_{\infty}^2 q^8) \\ &= (q^{64})_{\infty} (q^{32})_{\infty}^2 (q^{16})_{\infty} (q^4)_{\infty}^{-5} [q^{16}; q^{64}]_{\infty}^4 \quad (\text{by 1.1.6}) \end{aligned} \quad 1.4.6$$

and

$$L := 2(q^{64})_{\infty} (q^{32})_{\infty}^2 (q^4)_{\infty}^{-4} [-q^4; q^{16}]_{\infty}. \quad 1.4.7$$

I note here three identities, each a consequence of 1.0.1.

$$(q)_{\infty} = (q^{64})_{\infty} \sum_{k=-1}^2 (-)^k q^{k(3k+1)/2} \frac{[q^{56-16k}; q^{64}]_{\infty}}{[-q^{28-8k}; q^{64}]_{\infty}}$$

(??)
1.4.8
(some try like this
is true)

This may be proved by writing $n = 8m + r$ in 1.0.2 and using 1.0.1 and 1.0.3.

The second of these identities is

$$\begin{aligned} &([q^{12-3u}; q^{27}]_{\infty} - q^{1-u} [q^{21-3u}; q^{27}]_{\infty} - q^{2+u} [q^{3-3u}; q^{27}]_{\infty}) (q^{27})_{\infty} \\ &= [q^{u+2}; q^3]_{\infty} (q^3)_{\infty} = \alpha_u(q)_{\infty} \end{aligned}$$

where, writing $u = 3m + s$ with $s = 0, 1$ or -1 ,

$$\alpha_u = \begin{cases} (-)^m q^{m(1-s)-3m(m+1)/2}, & \text{if } s = 0 \text{ or } -1 \\ 0, & \text{if } s = 1. \end{cases} \quad 1.4.9$$

The last of these three identities is

$$\begin{aligned} & ([-q^{22-4u}; q^{48}]_\infty - q^{u+2}[-q^{10-4u}; q^{48}]_\infty + q^{2u+7}[-q^{-2-4u}; q^{48}]_\infty \\ & \quad + q^{3u+15}[-q^{-14-4u}; q^{48}]_\infty)(q^{48})_\infty \\ & = [q^{u+2}; q^3]_\infty (q^3)_\infty = \alpha_u(q)_\infty \end{aligned} \quad 1.4.10$$

with α_u as in 1.4.9.

1.5 Set

$$N_m(r) := \sum N(r, m, n) q^n \quad \text{and} \quad M_m(r) := \sum M(r, m, n) q^n.$$

In this section, I find usable expressions for the $N_g(r)$ and the $M_g(r)$, in particular expressions in which their 4-components are apparent.

We have

$$S_N(3u+1, 8) = \sum_n' (-)^n \frac{q^{(3n+1)/2 + (3u+1)n}}{1 - q^{8n}}$$

which, on writing $n = 8m + r$, becomes

$$= \sum_{r \bmod 8} (-)^r q^{3r(r+2u+1)/2} \sum_m \frac{q^{3(8r+8u-28)m} q^{64.3m(m+1)/2}}{1 - q^{8r} q^{64m}}$$

(with \sum_m for \sum_m when $r \equiv 0 \pmod{8}$)

$$\begin{aligned}
 &= \sum_{\substack{r=0 \\ r \neq u}}^{3-u} (-)^r q^{3r(r+2u+1)/2} \left(T_3(q^{8r}, -q^{3(8r+8u-28)}, q^{64}) \right. \\
 &\quad \left. - q^{3(28-8r-8u)} T_3(q^{56-8r-16u}, -q^{3(28-8r-8u)}, q^{64}) \right) \\
 &+ T_3^*(-q^{3(8u-28)}, q^{64}) - q^{3(28-8u)} T_3(q^{2(28-8u)}, -q^{3(28-8u)}, q^{64})
 \end{aligned}$$

1.5.0

For $m \not\equiv \pm n \pmod{16}$, set

$$A_M(m, n) = A_M(m, n; q) := \frac{[-q^{4m}; q^{64}]_{\infty} [q^{8n}; q^{64}]_{\infty} (q^{64})_{\infty}^2}{[q^{4(m-n)}; q^{64}]_{\infty} [-q^{4n}; q^{64}]_{\infty} [q^{4(m+n)}; q^{64}]_{\infty}}$$

and

$$A_N(m, n) = A_N(m, n; q) := \frac{[-q^{4n}; q^{64}]_{\infty} [q^{8m}; q^{64}]_{\infty} (q^{64})_{\infty}^2}{[q^{4(m-n)}; q^{64}]_{\infty} [-q^{4m}; q^{64}]_{\infty} [q^{4(m+n)}; q^{64}]_{\infty}}$$

and set

$$U(m) = U(m; q) := (q^{64})_{\infty}^{-1} T_3(-q^{4m}, 1, q^{64}) \text{ and}$$

$$g_*(m) = g_*(m; q) := g_*(-q^{4m}, q^{64}), \text{ for } * = M \text{ or } N.$$

Then, with the help of 1.4.8 and 1.2.0, 1.5.0 becomes

$$\begin{aligned}
 S_N(3u+1, 8) &= (-)^{u+1} (q)_{\infty} q^{-3u(u+1)/2 + 21} U(7-2u) - g_N(7-2u) \\
 &+ (-)^u q^{-3u(u+1)/2} \sum_{\substack{r=0 \\ r \neq u}}^3 (-)^r q^{3r(r+1)/2} A_N(7-2u, 7-2r)
 \end{aligned}$$

1.5.1

In like manner, we find that

$$S_M(u, 8) = -g_M(7 - 2u) + (-)^u q^{-u(u+1)/2} \sum_{\substack{r=0 \\ r \neq u}}^3 (-)^r q^{r(r+1)/2} A_M(7 - 2u, 7 - 2r) \quad 1.5.2$$

Suppose m is odd (or at least $\not\equiv 0 \pmod{8}$) and set

$$X_N(m) = X_N(m; q) := H(q^{8m}; q^{64}) + H(-q^{4m}; q^{64})$$

$$\text{and } X_M(m) = X_M(m; q) := H(q^{8m}; q^{64}) - H(-q^{4m}; q^{64})$$

so that 1.2.13 and 1.2.3 read

$$3g_M(m) - g_M(3m) = X_M(m), \quad 1.5.3$$

$$3g_N(m) - g_N(3m) = X_N(m) - 2. \quad 1.5.4$$

Repeated applications of 1.5.3 now give

$$81g_N(m) - g_N(81m) = \sum_{i=0}^3 3^i X_N(3^{3-i}m) - 80, \quad 1.5.5$$

while repeated applications of 1.2.1 give

$$g_N(m) - g_N(81m) = -15m \quad 1.5.6$$

and, from 1.5.5 and 1.5.6, we have

$$80g_N(m) = \sum_{i=0}^3 3^i X_N(3^{3-i}m) + 15m - 80. \quad 1.5.7$$

In the same way, 1.5.2 and 1.2.11 give

$$80g_M(m) = \sum_{i=0}^3 3^i X_M(3^{3-i}m) + 5m. \quad 1.5.8$$

I have so far defined $A_N(m, n)$ and $A_M(m, n)$ only for $m \not\equiv \pm n \pmod{16}$. I now extend these definitions to the case $m = n$, defining

$$A_M(m, m) := m/16 - g_M(m) = -\frac{1}{80} \sum_{i=0}^3 3^i X_M(3^{3-i}m) \quad \text{and}$$

$$A_N(m, m) := 3m/16 - 1 - g_N(m) = -\frac{1}{80} \sum_{i=0}^3 3^i X_N(3^{3-i}m).$$

With these definitions, 1.5.7 and 1.5.8 show that 1.5.2 and 1.5.1 may be written as

$$S_M(u, 8) = u/8 - 7/16 + (-)^u q^{-u(u+1)/2} \sum_{r=0}^3 (-)^r q^{r(r+1)/2} A_M(7-2u, 7-2r) \quad 1.5.9$$

and

$$S_N(3u+1, 8) = 3u/8 - 5/16 + (-)^{u+1} (q)_\infty q^{-3u(u+1)/2 + 21} U(7-2u) + (-)^u q^{-3u(u+1)/2} \sum_{r=0}^3 (-)^r q^{3r(r+1)/2} A_N(7-2u, 7-2r) \quad 1.5.10$$

From 1.3.4, 1.3.0 and 1.3.1 we have

$$N_8(0) = P(2S_N(0, 8) + 1) = P(-2S_N(7, 8) + 1),$$

$$N_8(1) = P(S_N(1, 8) - S_N(0, 8)) = P(S_N(1, 8) + S_N(7, 8)),$$

$$N_8(2) = P(S_N(2, 8) - S_N(1, 8)) = P(S_N(10, 8) - S_N(1, 8) - 1) - q^{-1},$$

$$N_8(3) = P(S_N(3, 8) - S_N(2, 8)) = -P(S_N(4, 8) + S_N(10, 8) - 1) + q^{-1},$$

$$N_8(4) = P(S_N(4, 8) - S_N(3, 8)) = 2PS_N(4, 8),$$

and so 1.5.10 gives

$$N_8(0) = P/8 + 2q^{12}U(3) - 2P \sum_{r=0}^3 (-)^r q^{3r(r+1)/2 - 9} A_N(3, 7-2r),$$

$$N_8(1) = P/8 - q^{21}U(7) - q^{12}U(3)$$

$$+ P \sum_{r=0}^3 (-)^r q^{3r(r+1)/2} (A_N(7, 7-2r) + q^{-9} A_N(3, 7-2r)),$$

$$\begin{aligned}
N_8(2) &= P/8 + q^{21}U(7) + q^3U(1) - q^{-1} \\
&\quad - P \sum_{r=0}^3 (-)^r q^{3r(r+1)/2} (q^{-18}A_N(1, 7-2r) + A_N(7, 7-2r)), \\
N_8(3) &= P/8 - q^{18}U(5) - q^3U(1) + q^{-1} \\
&\quad + P \sum_{r=0}^3 (-)^r q^{3r(r+1)/2} (q^{-3}A_N(5, 7-2r) + q^{-18}A_N(1, 7-2r)). \\
N_8(4) &= P/8 + 2q^{18}U(5) - 2P \sum_{r=0}^3 (-)^r q^{3r(r+1)/2 - 3} A_N(5, 7-2r). \quad 1.5.11
\end{aligned}$$

Likewise, 1.3.4 and 1.5.9 give

$$\begin{aligned}
M_8(0) &= P/8 + P \sum_{r=0}^3 (-)^r q^{r(r+1)/2} A_M(7, 7-2r) \\
M_8(1) &= P/8 - P \sum_{r=0}^3 (-)^r q^{r(r+1)/2} (q^{-1}A_M(5, 7-2r) + A_M(7, 7-2r)) \\
M_8(2) &= P/8 + P \sum_{r=0}^3 (-)^r q^{r(r+1)/2} (q^{-3}A_M(3, 7-2r) + q^{-1}A_M(5, 7-2r)) \\
M_8(3) &= P/8 - P \sum_{r=0}^3 (-)^r q^{r(r+1)/2} (q^{-6}A_M(1, 7-2r) + q^{-3}A_M(3, 7-2r)) \\
M_8(4) &= P/8 + 2P \sum_{r=0}^3 (-)^r q^{r(r+1)/2 - 6} A_M(1, 7-2r). \quad 1.5.12
\end{aligned}$$

Note that, from 1.5.11 and 1.5.12,

$$N_8(0) + 2N_8(1) + 2N_8(2) + 2N_8(3) + N_8(4) = P$$

and

$$M_8(0) + 2M_8(1) + 2M_8(2) + 2M_8(3) + M_8(4) = P$$

which is as it should be.

1.6 In this section, I find expressions along the lines of 1.5.11 for the $N_g(r)$.

We have

$$\begin{aligned} S_N(u, 9) &= \sum_n' (-)^n \frac{q^{n(3n+1)/2 + un}}{1 - q^{9n}} \\ &= \sum_{r=-1}^1 (-)^r q^{r(3r+1)/2 + ur} \sum_m (-)^m \frac{q^{(9r+3u-12)m} q^{27m(m+1)/2}}{1 - q^{9r} q^{27m}} \end{aligned}$$

(with \sum_m' for \sum_m when $r = 0$)

$$\begin{aligned} &= T_1^*(q^{3u-12}, q^{27}) - q^{1-u} T_1(q^{-9}, q^{3u-21}, q^{27}) \\ &\quad - q^{2+u} T_1(q^9, q^{3u-3}, q^{27}) \end{aligned} \quad 1.6.0$$

Set

$$B(m, n) = B(m, n; q) := \frac{[-q^{-9n}; q^{27}]_{\infty} [-q^{3m-9n}; q^{27}]_{\infty} (q^{27})_{\infty}}{[q^{-9n}; q^{27}]_{\infty} [-q^{3m}; q^{27}]_{\infty} [-1; q^{27}]_{\infty}}$$

for n not a multiple of 3, and

$$V(m) = V(m; q) := [-1; q^{27}]_{\infty}^{-1} (q^{27})_{\infty}^{-1} T_1(-q^{3m}, -1, q^{27}),$$

$$Y(m) = Y(m; q) := H(-q^{3m}; q^{27}),$$

$$h(m) = h(m; q) = h(q^{3m}; q^{27})$$

With these definitions and the help of 1.2.4, 1.6.0 becomes

$$\begin{aligned} S_N(u, 9) &= ([q^{12-3u}; q^{27}]_{\infty} - q^{1-u} [q^{21-3u}; q^{27}]_{\infty} \\ &\quad - q^{2+u} [q^{3-3u}; q^{27}]_{\infty}) (q^{27})_{\infty} V(4-u) \\ &\quad - h(4-u) + q^{1-u} B(4-u, -1) + q^{2+u} B(4-u, 1). \end{aligned} \quad 1.6.1$$

Now 1.2.16 shows that $h(0) = 0$ and then 1.2.15 shows that $h(27k) = k$ (for integer k). 1.2.18 and 1.2.16 now show that

$$9h(4-u) = 3Y(4-u) + Y(12-3u) + 4-u. \quad 1.6.2$$

Now, when n is a multiple of 3, set

$$B(m, n) := -\frac{1}{3} Y(m) - \frac{1}{9} Y(3m).$$

Then, with the help of 1.4.9 and 1.6.2, 1.6.1 becomes

$$S_N(u, 9) = \frac{u-4}{9} + \alpha_u(q)_\infty V(4-u) + \sum_{n=-1}^1 q^{n(3n+1)/2 + un} B(4-u, n) \quad 1.6.3$$

So we have

$$N_9(0) = P/9 + 2V(4) + 2P \sum_{n=-1}^1 q^{n(3n+1)/2} B(4, n),$$

$$N_9(4) = P/9 + q^{-2}V(1) - P \sum_{n=-1}^1 q^{n(3n+1)/2 + 3n} B(1, n),$$

and, for $k = 1, 2$ and 3 ,

$$\begin{aligned} N_9(k) = & P/9 + \alpha_k V(4-k) - \alpha_{k-1} V(5-k) \\ & + P \sum_{n=-1}^1 q^{n(3n+1)/2 + (k-1)n} (q^n B(4-k, n) - B(5-k, n)) \end{aligned}$$

I do not give similar expressions for the $M_9(r)$ because, at the time of writing, I have not been able to work them out. In any case, I do not need them for the proof of theorem E. The difficulty lies in the appearance of functions $T_{1/3}(\dots)$ in the expressions for $S_M(u, 9)$ analogous to 1.5.0 and 1.6.0 and I have not been able to find transformation rules along the lines of 1.2.0 and 1.2.4 for such functions. Maybe there are similar transformation rules or maybe there are ways round this problem.

1.7 In the final section of this chapter, I find expressions for the $N_{12}(r)$. I do not do the same for the $M_{12}(r)$ for the reasons given at the end of the previous section.

For n not zero mod 4, set

$$C(m, n) = C(m, n; q) := \frac{[-q^{12n}; q^{48}]_{\infty} [q^{2m-12n}; q^{48}]_{\infty} (q^{48})_{\infty}^2}{[q^{12n}; q^{48}]_{\infty} [q^{2m}; q^{48}]_{\infty} [-1; q^{48}]_{\infty}}$$

and set

$$W(m) = W(m; q) := [-1; q^{48}]_{\infty}^{-1} (q^{27})_{\infty}^{-1} T_1(-q^{2m}, -1, q^{48}),$$

$$Z(m) = Z(m; q) := \frac{[q^{4m}; q^{48}]_{\infty}^3 (q^{48})_{\infty}^2}{[q^{2m}; q^{48}]_{\infty}^3 [q^{6m}; q^{48}]_{\infty}},$$

$$h'(m) := h(-q^{2m}; q^{48}).$$

We have

$$\begin{aligned} S_N(u, 12) &= T^*(-q^{4u-22}, q^{48}) - q^{u+2} T_1(q^{12}, -q^{4u-10}, q^{48}) \\ &\quad + q^{2u+7} T_1(q^{24}, -q^{4u+2}, q^{48}) - q^{3u+15} T_1(q^{36}, -q^{4u+14}, q^{48}) \\ &= ([-q^{22-4u}; q^{48}]_{\infty} - q^{u+2} [-q^{10-4u}; q^{48}]_{\infty} + q^{2u+7} [-q^{-2-4u}; q^{48}]_{\infty} \\ &\quad - q^{3u+15} [-q^{-14-4u}; q^{48}]_{\infty}) (q^{48})_{\infty} W(11-2u) \\ &\quad - h'(11-2u) + \sum_{n=1}^3 (-1)^n q^{n(3n+1)/2 + un} C(11-2u, n) \end{aligned} \tag{1.7.0}$$

Suppose m is odd (or at least not a multiple of 4). Then 1.2.18 gives

$$3h'(m) - h'(3m) = Z(m),$$

$$3h'(3m) - h'(9m) = Z(3m),$$

$$3h'(9m) - h'(27m) = Z(9m)$$

1.7.1

and 1.2.15 gives

$$h'(27m) = h'(3m) + m. \quad 1.7.2$$

1.7.1 and 1.7.2 show that

$$24h'(m) = 8Z(m) + 3Z(3m) + Z(9m) + m \quad 1.7.3$$

and 1.7.3 gives

$$h'(11 - 2u) = 11/24 - u/12 - C(11 - 2u, 0) \quad 1.7.4$$

where

$$C(m, 0) := -\frac{1}{24} (8Z(m) + 3Z(3m) + Z(9m)).$$

Now 1.7.0, 1.7.4 and 1.4.10 show that

$$\begin{aligned} S_N(u, 12) = & u/12 - 11/24 + \alpha_u(q)_{\infty} W(11 - u) \\ & + \sum_{n=0}^3 (-)^n q^{n(3n+1)/2 + un} C(11 - 2u, n) \end{aligned} \quad 1.7.5$$

and 1.7.5 with 1.3.4 gives

$$N_{12}(0) = P/12 + 2W(11) + 2P \sum (-)^n q^{n(3n+1)/2} C(11, n)$$

and

$$\begin{aligned} N_{12}(k) = & P/12 + \alpha_k W(11 - k) - \alpha_{k-1} W(12 - k) \\ & + P \sum_{n=0}^3 (-)^n q^{n(3n+1)/2 + (k-1)n} (q^n C(11 - 2k, n) - C(13 - 2k, n)) \end{aligned} \quad 1.7.6$$

for $1 \leq k \leq 6$.