

ON DIVISORS OF MODULAR FORMS

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In celebration of Don Zagier's 65th birthday.

ABSTRACT. The *denominator formula* for the Monster Lie algebra is the product expansion for the modular function $J(z) - J(\tau)$ given in terms of the Hecke system of $\mathrm{SL}_2(\mathbb{Z})$ -modular functions $j_n(\tau)$. It is prominent in Zagier's seminal paper on traces of singular moduli, and in the Duncan-Frenkel work on Moonshine. The formula is equivalent to the description of the generating function for the $j_n(z)$ as a weight 2 modular form with a pole at z . Although these results rely on the fact that $X_0(1)$ has genus 0, here we obtain a generalization, framed in terms of polar harmonic Maass forms, for all of the $X_0(N)$ modular curves. We use these functions to study divisors of modular forms.

1. INTRODUCTION AND STATEMENT OF RESULTS

As usual, let $J(\tau)$ be the $\mathrm{SL}_2(\mathbb{Z})$ Hauptmodul defined by

$$J(\tau) = \sum_{n=-1}^{\infty} c(n)e^{2\pi in\tau} := \frac{E_4(\tau)^3}{\Delta(\tau)} - 744 = e^{-2\pi i\tau} + 196884e^{2\pi i\tau} + \dots,$$

where $E_k(\tau) := 1 - \frac{2k}{B_k} \sum_{n=1}^{\infty} \sigma_{k-1}(n)e^{2\pi in\tau}$ is the weight $k \in 2\mathbb{N}$ Eisenstein series, $\sigma_\ell(n) := \sum_{d|n} d^\ell$, B_k is the k th Bernoulli number, and $\Delta(\tau) := (E_4(\tau)^3 - E_6(\tau)^2)/1728$. By Moonshine (for example, see [14]), $J(\tau)$ is the McKay-Thompson series for the identity (i.e., its coefficients are the graded dimensions of the Monster module V^\natural). Moonshine also offers the striking infinite product

$$J(z) - J(\tau) = e^{-2\pi iz} \prod_{m>0, n \in \mathbb{Z}} (1 - e^{2\pi imz} e^{2\pi in\tau})^{c(mn)},$$

the *denominator formula* for the Monster Lie algebra. Here we let $\tau, z \in \mathbb{H}$. This formula is equivalent to the following identity of Asai, Kaneko, and Ninomiya (see Theorem 3 of [2])

$$(1.1) \quad H_z(\tau) := \sum_{n=0}^{\infty} j_n(z)e^{2\pi in\tau} = \frac{E_4(\tau)^2 E_6(\tau)}{\Delta(\tau)} \frac{1}{J(\tau) - J(z)} = -\frac{1}{2\pi i} \frac{J'(\tau)}{J(\tau) - J(z)}.$$

The functions $j_n(\tau)$ form a Hecke system. Namely, if we let $j_0(\tau) := 1$ and $j_1(\tau) := J(\tau)$, then the others are obtained by applying the normalized Hecke operator $T(n)$

$$(1.2) \quad j_n(\tau) := j_1(\tau) | T(n).$$

Remark. The functions $H_z(\tau)$ and $j_n(\tau)$ played central roles in Zagier's [20] seminal paper on traces of singular moduli and the Duncan-Frenkel work [13] on the Moonshine Tower. Carnahan [10] has obtained similar denominator formulas for completely replicable modular functions.

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If $z \in \mathbb{H}$, then $H_z(\tau)$ is a weight 2 meromorphic modular form on $\mathrm{SL}_2(\mathbb{Z})$ with a single pole (modulo $\mathrm{SL}_2(\mathbb{Z})$) at the point z . Using these functions, the *divisor modular form* of a normalized weight k meromorphic modular form $f(\tau)$ on $\mathrm{SL}_2(\mathbb{Z})$ was defined in [9] as¹

$$(1.3) \quad f^{\mathrm{div}}(\tau) := \sum_{z \in \mathrm{SL}_2(\mathbb{Z}) \backslash \mathbb{H}} e_z \mathrm{ord}_z(f) H_z(\tau),$$

where $e_z := 2/\#\mathrm{Stab}_z(\mathrm{SL}_2(\mathbb{Z}))$. With $\Theta := \frac{1}{2\pi i} \frac{d}{d\tau}$, Theorem 1 of [9] asserts that

$$(1.4) \quad f^{\mathrm{div}}(\tau) = -\frac{\Theta(f(\tau))}{f(\tau)} + \frac{kE_2(\tau)}{12}.$$

Although these results rely on the fact that $X_0(1)$ has genus 0, there is a natural extension for congruence subgroups. This extension requires polar harmonic Maass forms, which are harmonic Maass forms with poles in the upper half-plane (see [5] for details). Here we consider the modular curves $X_0(N)$. For $n \in \mathbb{N}$, we define a Hecke system of $\Gamma_0(N)$ harmonic Maass functions $j_{N,n}(\tau)$ in Section 3 which generalize the $j_n(\tau)$.

In Section 2 we construct weight 2 polar harmonic Maass forms $H_{N,z}^*(\tau)$ which generalize the $H_z(\tau)$. We have two cases for the $H_{N,z}^*(\tau)$, according to whether $z \in \mathbb{H}$ or z is a cusp, which we consider separately. The following theorem summarizes the essential properties of these functions when $z \in \mathbb{H}$.

Theorem 1.1. *If $z \in \mathbb{H}$, then $H_{N,z}^*(\tau)$ is a weight 2 polar harmonic Maass form on $\Gamma_0(N)$ which vanishes at all cusps and has a single simple pole at z . Moreover, the following are true:*

(1) *If $z \in \mathbb{H}$ and $\mathrm{Im}(\tau) > \max\{\mathrm{Im}(z), \frac{1}{\mathrm{Im}(z)}\}$, then we have that*

$$H_{N,z}^*(\tau) = \frac{3}{\pi [\mathrm{SL}_2(\mathbb{Z}) : \Gamma_0(N)] \mathrm{Im}(\tau)} + \sum_{n=1}^{\infty} j_{N,n}(z) e^{2\pi i n \tau}.$$

(2) *For $\mathrm{gcd}(N, n) = 1$, we have $j_{N,n}(\tau) = j_{N,1}(\tau) \mid T(n)$.*

(3) *For $n \mid N$, we have $j_{N,n}(\tau) = j_{\frac{N}{n},1}(n\tau)$.*

(4) *As $n \rightarrow \infty$, we have*

$$(1.5) \quad j_{N,n}(\tau) = \sum_{\substack{\lambda \in \Lambda_\tau \\ \lambda \leq n}} \sum_{(c,d) \in S_\lambda} e\left(-\frac{n}{\lambda} r_\tau(c,d)\right) e^{\frac{2\pi n \mathrm{Im}(\tau)}{\lambda}} + O_\tau(n)$$

for some real numbers $r_\tau(c,d)$ (see (3.2)), Λ_τ a lattice in \mathbb{R} (see (3.3)), and S_λ the set of solutions to $Q_\tau(c,d) = \lambda$ for a certain positive-definite binary quadratic form Q_τ (see (3.4)).

Five Remarks.

(1) In Theorem 1.1 (1), the inequality on $\mathrm{Im}(\tau)$ is required for convergence.

(2) For $N = 1$, we have that $H_{1,z}^*(\tau) = H_z(\tau) - E_2^*(\tau)$, where $E_2^*(\tau) := -\frac{3}{\pi \mathrm{Im}(\tau)} + E_2(\tau)$ is the usual weight 2 nonholomorphic Eisenstein series, and we have that $j_{1,n}(\tau) = j_n(\tau) + 24\sigma_1(n)$.

(3) The sums (1.5) were introduced by Hardy and Ramanujan [15] (see also [3, 4]) to study the Fourier coefficients of $1/E_6$. Their formulas have been generalized [7, 8] to negative weight meromorphic modular forms. Theorem 1.1 (4) extends these results to weight 0 where the series are not absolutely convergent.

¹Note that this summation does not include the cusp $i\infty$.

(4) Theorem 1.1 (4) gives asymptotics for $j_{N,n}(z)$ in the n -aspect. If $\text{Im}(z) \geq \text{Im}(Mz)$ for all $M \in \Gamma_0(N)$, then

$$(1.6) \quad j_{N,n}(z) = e^{-2\pi inz} + \sum_{\substack{c \geq 1 \\ N|c}} \sum_{\substack{d \in \mathbb{Z} \\ \gcd(c,d)=1 \\ |cz+d|^2=1}} e\left(n \frac{d-a}{c}\right) e^{2\pi in\bar{z}} + O_z(n)$$

as $n \rightarrow \infty$.

The second case we consider are those $H_{N,\rho}^*(\tau)$ where ρ is a cusp of $X_0(N)$. These functions are compatible with the $H_{N,z}^*(\tau)$ considered in Theorem 1.1. More precisely, since $z \mapsto H_{N,z}^*(\tau)$ is continuous (even harmonic) and $\Gamma_0(N)$ -invariant, it follows that

$$(1.7) \quad H_{N,\rho}^*(\tau) := \lim_{z \rightarrow \rho} H_{N,z}^*(\tau)$$

is well-defined and only depends on the equivalence class of ρ . The next result summarizes these functions' properties. We use the Kloosterman sums $K_{i\infty,\rho}(0, -n; c)$ of (2.4) and the weight 2 harmonic Eisenstein series $E_{2,N,\rho}^*(\tau)$ for $\Gamma_0(N)$ defined in Section 2. These have constant term 1 at ρ and vanish at all other cusps.

Theorem 1.2. *We have that $H_{N,\rho}^*(\tau) = -E_{2,N,\rho}^*(\tau)$. Moreover, the following are true:*

(1) *We have*

$$H_{N,\rho}^*(\tau) = \frac{3}{\pi [\text{SL}_2(\mathbb{Z}) : \Gamma_0(N)] \text{Im}(\tau)} - \delta_{\rho,\infty} + \sum_{n=1}^{\infty} j_{N,n}(\rho) e^{2\pi in\tau}, \quad \text{with}$$

$$j_{N,n}(\rho) := \lim_{\tau \rightarrow \rho} j_{N,n}(\tau) = \frac{4\pi^2 n}{\ell_\rho} \sum_{\substack{c \geq 1 \\ N|c}} \frac{K_{i\infty,\rho}(0, -n; c)}{c^2},$$

where ℓ_ρ denotes the cusp width of ρ and $\delta_{\rho,\infty} := 1$ if $\rho = i\infty$ and 0 otherwise.

(2) *For $\gcd(N, n) = 1$, we have $j_{N,n}(\rho) = \lim_{\tau \rightarrow \rho} j_{N,1}(\tau) \mid T(n)$.*

(3) *For $n \mid N$, we have $j_{N,n}(\rho) = \lim_{\tau \rightarrow \rho} j_{\frac{N}{n},1}(n\tau)$.*

Two Remarks.

(1) Recall that the Fourier expansion in Theorem 1.1 (1) is not valid as $z \rightarrow i\infty$.

(2) The $j_{N,n}(\rho)$ are divisor sums, which we leave to the interested reader to verify. From a generalization of the Weil bound (3.9) one can obtain $j_{N,n}(\rho) = O(n^{\frac{3}{2}})$.

We turn to the task of extending (1.4) to generic $\Gamma_0(N)$. Suppose that f is a weight k meromorphic modular form on $\Gamma_0(N)$. In analogy with (1.3), we define the *divisor polar harmonic Maass form*

$$(1.8) \quad f^{\text{div}}(\tau) := \sum_{z \in X_0(N)} e_{N,z} \text{ord}_z(f) H_{N,z}^*(\tau),$$

where $e_{N,z} := 2/\#\text{Stab}_z(\Gamma_0(N))$ and $e_{N,\rho} := 1$ when ρ is a cusp. Generalizing (1.4), we show the following.

Theorem 1.3. *If $S_2(\Gamma_0(N))$ denotes the space of weight 2 cusp forms on $\Gamma_0(N)$, then*

$$f^{\text{div}}(\tau) \equiv \frac{k}{4\pi \text{Im}(\tau)} - \frac{\Theta(f(\tau))}{f(\tau)} \pmod{S_2(\Gamma_0(N))}.$$

Three Remarks.

(1) The coefficient of $1/\text{Im}(\tau)$ in $H_{N,z}^*(\tau)$ is independent of z . By the valence formula, summing over every element of $X_0(N)$ in the definition of $f^{\text{div}}(\tau)$ multiplies this constant by $\frac{k}{12} [\text{SL}_2(\mathbb{Z}) : \Gamma_0(N)]$, giving the nonholomorphic correction term on the right-hand side of Theorem 1.3.

(2) At first glance, definitions (1.3) and (1.8) might appear different for $N = 1$. Indeed, $H_{1,z}^*(\tau) = H_z(\tau) - E_2^*(\tau)$, and the sum in (1.8) includes the cusp $i\infty$ whereas (1.3) omits it. The quasimodular Eisenstein series $E_2(\tau)$ in (1.4) and the valence formula guarantee that they coincide.

(3) The formula in Theorem 1.3 has already been obtained by Choi using a regularized inner product due to Petersson, but without relating the Fourier coefficients of f^{div} to the polar harmonic Maass forms $H_{N,z}^*$ (see Theorem 1.4 of [11]).

Theorem 1.3 can be used to numerically compute divisors of meromorphic modular forms $f(\tau)$, which, in general, is a difficult task (for example, see [12]). The series $-\frac{\Theta(f(\tau))}{f(\tau)}$ is the logarithmic derivative of $f(\tau)$, and this fact converts the points $z \in \mathbb{H}$ in the divisor of $f(\tau)$ into simple poles. These can be identified by the asymptotic properties of the coefficients of $H_{N,z}^*(\tau)$ given in Theorem 1.1. This follows from Theorem 1.3 and the fact that coefficients of cusp forms satisfy Deligne's bound. In the case of the modular functions $j(\tau) - \alpha$, where $\alpha \in \mathbb{C}$, this has been carried out recently by Alwaise [1]. The method is based on the following immediate corollary to Theorems 1.1–1.3.

Corollary 1.4. *Suppose that $f(\tau)$ is a meromorphic modular form of weight k on $\Gamma_0(N)$ whose divisor is not supported at cusps. Let y_1 be the largest imaginary part of any points in the divisor of $f(\tau)$ lying in \mathbb{H} . Then if $-\frac{\Theta(f(\tau))}{f(\tau)} =: \sum_{n \gg -\infty} a(n)q^n$ ($q = e^{2\pi i\tau}$), we have that*

$$y_1 = \limsup_{n \rightarrow \infty} \frac{\log |a(n)|}{2\pi n}.$$

Two Remarks.

(1) We require \limsup in Corollary 1.4 because the $a(n)$ can vanish on arithmetic progressions.

(2) It would be interesting to develop a practical algorithm for numerically computing modular form divisors. The idea would be to carefully peel away poles of $f^{\text{div}}(\tau)$ in descending order until one is left with a linear combination of functions $E_{N,\rho}^*(\tau)$.

Example 1. For the Eisenstein series $E_4(\tau)$, we have

$$-\frac{\Theta(E_4(\tau))}{E_4(\tau)} = -240q + 53280q^2 - 12288960q^3 + 2835808320q^4 - 654403831200q^5 + \dots$$

The sequence $\{b(n)\}_{n \geq 1} = \{\log |a(n)|/(2\pi n)\}_{n \geq 1}$ converges rapidly. Indeed, $b(2) = 0.866066794\dots$, and $b(10) = 0.866025404\dots$ matches the first 16 digits of the limiting value. The divisor of $E_4(\tau)$ is supported on a zero at $\omega := (-1 + \sqrt{-3})/2$. By (1.6), since ω lies on the unit circle (implying that the second term on the right-hand side of (1.6) appears) for large n , $a(n)$ should very nearly be $\frac{1}{3}(e^{-2\pi i n \omega} + 2e^{2\pi i n \bar{\omega}}) = e^{-2\pi i n \omega}$, which is very easily seen numerically.

Example 2. We consider $f(\tau) := E_4(2\tau) + \frac{\eta^{16}(2\tau)}{\eta^8(\tau)}$, where $\eta(\tau)$ is Dedekind's eta-function. By the valence formula for $\Gamma_0(2)$, it has a single zero, say z_0 , in $X_0(2)$. We find that

$$-\frac{\Theta(f(\tau))}{f(\tau)} = -q - 495q^2 + 659q^3 + 113233q^4 - 261211q^5 + \dots$$

After the first 3000 terms the sequence $\log |a(n)|/(2\pi n)$ stabilizes and offers $\text{Im}(z_0) \approx 0.4357$. As $f(\tau)$ has real coefficients and there is only one zero, $-\bar{z}_0$ must be $\Gamma_0(2)$ -equivalent to z_0 . We choose

the fundamental domain

$$\left\{ z \in \mathbb{H}: -\frac{1}{2} \leq \operatorname{Re}(z) \leq \frac{1}{2} \text{ and } \forall M \in \Gamma_0(2): \left(\operatorname{Im}(Mz) \geq \operatorname{Im}(z) \text{ and } \operatorname{Im}(Mz) > \operatorname{Im}(z) \text{ if } \operatorname{Re}(z) < 0 \right) \right\}.$$

Thus, either $\operatorname{Re}(z) \in \{0, \frac{1}{2}\}$, or z lies on the arc $|2z - 1| = 1$. The first two cases are easily excluded by the sign patterns of $a(n)$, and the zero on the arc is easily approximated as $z_0 \approx 0.2547 + 0.4357i$.

This paper is organized as follows. In Section 2 we construct the weight 2 polar harmonic Maass forms $H_{N,z}^*(\tau)$. In Section 3 we relate their Fourier coefficients to the values of the weight 0 weak Maass forms at $\tau = z$, proving Theorems 1.1, 1.2, and 1.3.

2. WEIGHT 2 POLAR HARMONIC MAASS FORMS

2.1. **The $H_{N,z}^*(\tau)$ when $z \in \mathbb{H}$.** Define for $z, \tau \in \mathbb{H}$ and $s \in \mathbb{C}$ with $\operatorname{Re}(s) > 0$

$$(2.1) \quad P_{N,s}(\tau, z) := \sum_{M \in \Gamma_0(N)} \frac{\varphi_s(M\tau, z)}{j(M, \tau)^2 |j(M, \tau)|^{2s}}$$

with $j\left(\begin{pmatrix} a & b \\ c & d \end{pmatrix}, \tau\right) := c\tau + d$ and

$$\varphi_s(\tau, z) := (\operatorname{Im}(z))^{1+s} (\tau - z)^{-1} (\tau - \bar{z})^{-1} |\tau - \bar{z}|^{-2s}.$$

These functions were introduced and investigated in the z -variable in [6], where it was shown that these are *polar harmonic Maass forms*. These functions are allowed to have poles in the upper half plane instead of only at the cusps. In this paper, we are interested in properties of $P_{N,s}(\tau, z)$ as functions of τ . A direct calculation shows that for $L \in \Gamma_0(N)$

$$P_{N,s}(L\tau, z) = j(L, \tau)^2 |j(L, \tau)|^{2s} P_{N,s}(\tau, z).$$

In [6] it was shown, by a lengthy calculation, that the function $P_{N,s}(\tau, z)$ has an analytic continuation to $s = 0$, which we denote by $\operatorname{Im}(z)\Psi_{2,N}(\tau, z)$. Let $\mathcal{H}_k(\Gamma_0(N))$ be the space of weight k polar harmonic Maass forms with respect to $\Gamma_0(N)$. Lemma 4.4 of [6] then states that $z \mapsto \operatorname{Im}(z)\Psi_{2,N}(\tau, z) \in \mathcal{H}_0(\Gamma_0(N))$. In the τ variable, these functions are also polar harmonic Maass forms, as the next proposition shows. For this, for $w \in \mathbb{C}$, let $e(w) := e^{2\pi iw}$, and

$$K(m, n; c) := \sum_{\substack{a, d \pmod{c} \\ ad \equiv 1 \pmod{c}}} e\left(\frac{md + na}{c}\right).$$

Moreover, I_k and J_k denote the usual I - and J -Bessel functions. The following proposition can be obtained by a careful inspection of the proof of Theorem 3.1 of [6].

Proposition 2.1. *We have that $\tau \mapsto \operatorname{Im}(z)\Psi_{2,N}(\tau, z) \in \mathcal{H}_2(\Gamma_0(N))$. For $\operatorname{Im}(\tau) > \max\{\operatorname{Im}(z), \frac{1}{\operatorname{Im}(z)}\}$, its Fourier expansion (in τ) has the form*

$$\begin{aligned} \operatorname{Im}(z)\Psi_{2,N}(\tau, z) &= -\frac{6}{[\operatorname{SL}_2(\mathbb{Z}) : \Gamma_0(N)] \operatorname{Im}(\tau)} - 2\pi \sum_{m \geq 1} (e^{-2\pi imz} - e^{-2\pi im\bar{z}}) e^{2\pi im\tau} \\ &\quad - 4\pi^2 \sum_{m \geq 1} \sum_{\substack{n, c \geq 1 \\ N|c}} \sqrt{\frac{m}{n}} \frac{K(m, -n; c)}{c} I_1\left(\frac{4\pi\sqrt{mn}}{c}\right) e^{2\pi inz} e^{2\pi im\tau} \\ &\quad - 4\pi^2 \sum_{m \geq 1} \sum_{\substack{n, c \geq 1 \\ N|c}} \sqrt{\frac{m}{n}} \frac{K(m, n; c)}{c} J_1\left(\frac{4\pi\sqrt{mn}}{c}\right) e^{-2\pi in\bar{z}} e^{2\pi im\tau} - 8\pi^3 \sum_{m \geq 1} m \sum_{\substack{c \geq 1 \\ N|c}} \frac{K(m, 0; c)}{c^2} e^{2\pi im\tau}. \end{aligned}$$

We then set

$$(2.2) \quad H_{N,z}^*(\tau) := -\frac{\operatorname{Im}(z)}{2\pi} \Psi_{2,N}(\tau, z).$$

Remark. We have, as $\tau \rightarrow z$,

$$(2.3) \quad H_{N,z}^*(\tau) = \frac{1}{2\pi i e_{N,z}} \frac{1}{\tau - z} + O(1)$$

with $e_{N,z}$ as defined after (1.8).

2.2. The $H_{N,z}^*(\tau)$ for cusps. We require the Fourier expansion of the functions $H_{N,\rho}^*(\tau)$ defined in (1.7). For any cusp ρ of $\Gamma_0(N)$, denote by ℓ_ρ the cusp width and let M_ρ be a matrix in $\operatorname{SL}_2(\mathbb{Z})$ with $\rho = M_\rho i\infty$. For two cusps $\mathfrak{a}, \mathfrak{b}$ of $\Gamma_0(N)$, the generalized Kloosterman sums are

$$(2.4) \quad K_{\mathfrak{a},\mathfrak{b}}(m, n; c) := \sum_{\begin{smallmatrix} (a \ b \\ c \ d) \in \Gamma_\infty^{\mathfrak{a}} \backslash M_\mathfrak{a}^{-1} \Gamma_0(N) M_\mathfrak{b} / \Gamma_\infty^{\mathfrak{b}} \end{smallmatrix}} e\left(\frac{md}{\ell_\mathfrak{b}c} + \frac{na}{\ell_\mathfrak{a}c}\right)$$

with $\Gamma_\infty := \{\pm \begin{pmatrix} 1 & n \\ 0 & 1 \end{pmatrix} : n \in \mathbb{Z}\}$. Note that we have $K_{i\infty, i\infty}(m, n; c) = K(m, n; c)$.

Lemma 2.2 (Lemma 5.4 of [6]). *We have*

$$H_{N,\rho}^*(\tau) = \frac{3}{\pi [\operatorname{SL}_2(\mathbb{Z}) : \Gamma_0(N)] \operatorname{Im}(\tau)} - \delta_{\rho,\infty} + \frac{4\pi^2}{\ell_\rho} \sum_{n \geq 1} n \sum_{c \geq 1} \frac{K_{\rho, i\infty}(n, 0; c)}{c^2} e^{2\pi i n \tau}.$$

The Fourier expansions in Lemma 2.2 yield a relation with the harmonic weight 2 Eisenstein series $E_{2,N,\rho}^*(\tau)$ for $\Gamma_0(N)$. For $\operatorname{Re}(s) > 0$, define

$$(2.5) \quad E_{2,N,\rho,s}^*(\tau) := \sum_{M \in \Gamma_\rho \backslash \Gamma_0(N)} j(M_\rho M, \tau)^{-2} |j(M_\rho M, \tau)|^{-2s}.$$

Using the Hecke trick, it is well-known (cf. Satz 6 of [16]) that $E_{2,N,\rho,s}^*(\tau)$ has an analytic continuation to $s = 0$, denoted by $E_{2,N,\rho}^*(\tau)$. Applying equations (5.3) and (5.4) in Theorem 1 of [19] with $v = 1$, $A_j = M_\rho$, $\Gamma = \Gamma_0(N)$, and $\mu = 0$ to obtain the Fourier expansion of $E_{2,N,\rho}^*$, we see that

$$(2.6) \quad H_{N,\rho}^*(\tau) = -E_{2,N,\rho}^*(\tau).$$

3. THE $j_{N,n}(z)$ AND THE PROOFS OF THEOREMS 1.1 AND 1.2

3.1. The functions $j_{N,n}(z)$. The functions $j_{N,n}(z)$ are constructed as analytic continuations of Niebur's Poincaré series [18]. To be more precise, set for $n \in \mathbb{N}$ and $\operatorname{Re}(s) > 1$

$$F_{N,-n,s}(z) := \sum_{M \in \Gamma_\infty \backslash \Gamma_0(N)} e(-n \operatorname{Re}(Mz)) \operatorname{Im}(Mz)^{\frac{1}{2}} I_{s-\frac{1}{2}}(2\pi n \operatorname{Im}(Mz)).$$

These functions are *weak Maass forms* of weight 0; instead of being annihilated by Δ_0 , they have eigenvalue $s(1-s)$. To obtain an analytic continuation to $s = 1$, one computes the Fourier expansion of $F_{N,-n,s}(z)$ and uses

$$\lim_{s \rightarrow 1} y^{\frac{1}{2}} I_{s-\frac{1}{2}}(2\pi ny) = y^{\frac{1}{2}} I_{\frac{1}{2}}(2\pi ny) = \frac{1}{\pi \sqrt{n}} \sinh(2\pi ny) = \frac{e^{2\pi ny} - e^{-2\pi ny}}{2\pi \sqrt{n}}.$$

Proposition 3.1 (Theorem 1 of [18]). *The function $F_{N,-n,s}(z)$ has an analytic continuation $F_{N,-n}(z)$ to $s = 1$, and $F_{N,-n}(z) \in \mathcal{H}_0(\Gamma_0(N))$. It has the Fourier expansion*

$$F_{N,-n}(z) = \frac{e^{-2\pi i n z} - e^{-2\pi i n \bar{z}}}{2\pi \sqrt{n}} + c_N(n, 0) + \sum_{m \geq 1} (c_N(n, m) e^{2\pi i m z} + c_N(n, -m) e^{-2\pi i m \bar{z}}),$$

where the coefficients are given by

$$c_N(n, m) := \sum_{\substack{c \geq 1 \\ N|c}} \frac{K(m, -n; c)}{c} \times \begin{cases} \frac{1}{\sqrt{m}} I_1 \left(\frac{4\pi\sqrt{mn}}{c} \right) & \text{if } m > 0, \\ \frac{2\pi\sqrt{n}}{c} & \text{if } m = 0, \\ \frac{1}{\sqrt{|m|}} J_1 \left(\frac{4\pi\sqrt{|m|n}}{c} \right) & \text{if } m < 0. \end{cases}$$

We then define the functions $j_{N,n}(z)$ by

$$(3.1) \quad j_{N,n}(z) := 2\pi\sqrt{n}F_{N,-n}(z).$$

For $N = 1$, we recover the $j_n(z)$ from the introduction up to the constant $2\pi\sqrt{n}c_1(n, 0) = 24\sigma_1(n)$.

3.2. Proofs of Theorems 1.1 and 1.2. In order to formally state Theorem 1.1 (4), for an arbitrary solution $a, b \in \mathbb{Z}$ to $ad - bc = 1$, we define

$$(3.2) \quad r_z(c, d) := ac|z|^2 + (ad + bc) \operatorname{Re}(z) + bd,$$

$$(3.3) \quad \Lambda_z := \{ \alpha^2|z|^2 + \beta \operatorname{Re}(z) + \gamma^2 > 0 : \alpha, \beta, \gamma \in \mathbb{Z} \},$$

$$Q_z(c, d) := c^2|z|^2 + 2cd \operatorname{Re}(z) + d^2,$$

$$(3.4) \quad S_\lambda := \{ (c, d) \in N\mathbb{Z} \times \mathbb{Z} : c \geq 0, \gcd(c, d) = 1, \text{ and } Q_z(c, d) = \lambda \}.$$

Note that although $r_z(c, d)$ is not uniquely determined, $e(-nr_z(c, d)/Q_z(c, d))$ is well-defined.

Proof of Theorem 1.1. (1) For $n \in \mathbb{N}$, inspecting the expansions in Propositions 2.1 and 3.1 yields that $2\pi\sqrt{n}F_{N,-n}(z)$ is the coefficient of $e^{2\pi in\tau}$ in $-\operatorname{Im}(z)\Psi_{2,N}(\tau, z)/(2\pi)$, yielding the claim.

(2) Since $\gcd(N, n) = 1$, $T(n)$ commutes with the action of $\Gamma_0(N)$, and so it suffices to show that (by analytic continuation) $f_n(z) = f_1(z) | T(n)$, where

$$f_n(z) = f_{n,s}(z) := e(-n \operatorname{Re}(z)) (n \operatorname{Im}(z))^{\frac{1}{2}} I_{s-\frac{1}{2}}(2\pi n \operatorname{Im}(z)).$$

Let f be a nonholomorphic modular form of weight 0 with Fourier expansion

$$f(z) = \sum_{m \in \mathbb{Z}} a(\operatorname{Im}(z), m) e^{2\pi imz}.$$

Then for $\gcd(n, N) = 1$, the action of $T(n)$ on f is given by

$$(3.5) \quad f(z) | T(n) = n \sum_{m \in \mathbb{Z}} \sum_{d | \gcd(m, n)} \frac{a\left(\frac{d^2}{n} \operatorname{Im}(z), \frac{mn}{d^2}\right)}{d} e^{2\pi imz}.$$

Write $f_n(z) = f_n^*(\operatorname{Im}(z))e^{-2\pi inz}$ with $f_n^*(y) := (ny)^{\frac{1}{2}} I_{s-\frac{1}{2}}(2\pi ny)e^{-2\pi ny}$. The m th coefficient in (3.5) vanishes unless $m = -n$. Moreover, only $d = n$ contributes, giving

$$f_1(z) | T(n) = f_n^*(n \operatorname{Im}(z)) e^{-2\pi inz} = (n \operatorname{Im}(z))^{\frac{1}{2}} I_{s-\frac{1}{2}}(2\pi n \operatorname{Im}(z)) e^{-2\pi in \operatorname{Re}(z)} = f_n(z).$$

(3) For $n | N$, we rewrite

$$\sum_{M \in \Gamma_\infty \backslash \Gamma_0(N)} f_n(Mz) = \sum_{M \in \Gamma_\infty \backslash \Gamma_0(N)} f_1(nMz).$$

Now, with $M = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in \Gamma_0(N)$, we have $nMz = \frac{anz+bn}{cz+d}$ and $\begin{pmatrix} a & bn \\ c & d \end{pmatrix}$ runs through $\Gamma_\infty \backslash \Gamma_0\left(\frac{N}{n}\right)$ if M runs through $\Gamma_\infty \backslash \Gamma_0(N)$, implying the claim for $n | N$.

(4) We first rewrite the claimed asymptotic formula in terms of the corresponding points Mz with $M = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in \Gamma_\infty \backslash \Gamma_0(N)$. Directly plugging in and simplifying yields $r_z(c, d)/Q_z(c, d) = \operatorname{Re}(Mz)$ and $\operatorname{Im}(z)/Q_z(c, d) = \operatorname{Im}(Mz)$, so the claim in Theorem 1.1 (4) is equivalent to

$$(3.6) \quad j_{N,n}(z) = \sum_{\substack{M \in \Gamma_\infty \backslash \Gamma_0(N) \\ n \operatorname{Im}(Mz) \geq \operatorname{Im}(z)}} e^{-2\pi i n Mz} + O_z(n).$$

In order to show (3.6), we only expand the Fourier expansion for large c . That is to say, we write

$$(3.7) \quad \begin{aligned} j_{N,n}(z) &= 2 \sum_{\substack{1 \leq c \leq \frac{\sqrt{n}}{\operatorname{Im}(z)} \\ N|c}} \sum_{\substack{d \in \mathbb{Z} \\ \gcd(c,d)=1}} e(-n \operatorname{Re}(Mz)) \sinh(2\pi n \operatorname{Im}(Mz)) \\ &+ 2\pi\sqrt{n} \sum_{\substack{c > \frac{\sqrt{n}}{\operatorname{Im}(z)} \\ N|c}} \sum_{m \geq 1} \frac{K(m, -n; c)}{\sqrt{mc}} I_1\left(\frac{4\pi\sqrt{mn}}{c}\right) e^{2\pi i m z} + 4\pi^2 n \sum_{\substack{c > \frac{\sqrt{n}}{\operatorname{Im}(z)} \\ N|c}} \frac{K(0, -n; c)}{c^2} \\ &+ 2\pi\sqrt{n} \sum_{\substack{c > \frac{\sqrt{n}}{\operatorname{Im}(z)} \\ N|c}} \sum_{m \geq 1} \frac{K(-m, -n; c)}{\sqrt{mc}} J_1\left(\frac{4\pi\sqrt{mn}}{c}\right) e^{-2\pi i m \bar{z}}. \end{aligned}$$

In order to obtain (3.6), we split the main terms with $n \operatorname{Im}(Mz) \geq \operatorname{Im}(z)$ off and rewrite

$$(3.8) \quad 2 \sinh(2\pi n \operatorname{Im}(Mz)) = e^{2\pi n \operatorname{Im}(Mz)} - e^{-2\pi n \operatorname{Im}(Mz)}.$$

The second term above is obviously bounded. Since

$$\operatorname{Im}(z) \leq n \operatorname{Im}(Mz) = \frac{n \operatorname{Im}(z)}{c^2 \operatorname{Im}(z)^2 + (d + c \operatorname{Re}(z))^2}$$

implies that $c \leq \sqrt{n}/\operatorname{Im}(z) \ll_z \sqrt{n}$ and $|d| \leq |c \operatorname{Re}(z)| + \sqrt{n \operatorname{Im}(z)} \ll_z \sqrt{n}$, the contribution to the error from the sum of the second terms in (3.8) yields an error of at most $O_z(n)$.

For the second, third, and fourth sums in (3.7), we use the Weil bound for Kloosterman sums

$$(3.9) \quad |K(m, -n; c)| \leq \sqrt{\gcd(m, n, c)} \sigma_0(c) \sqrt{c} \ll \begin{cases} \sqrt{n} c^{\frac{1}{2} + \varepsilon} & \text{if } m = 0, \\ \sqrt{|m|} c^{\frac{1}{2} + \varepsilon} & \text{if } m \neq 0. \end{cases}$$

For the third sum in (3.7), this gives

$$(3.10) \quad 2\pi\sqrt{n} \sum_{\substack{c > \frac{\sqrt{n}}{\operatorname{Im}(z)} \\ N|c}} \frac{K(0, -n; c)}{c^2} \ll n \sum_{\substack{c > \frac{\sqrt{n}}{\operatorname{Im}(z)} \\ N|c}} c^{-\frac{3}{2} + \varepsilon} \ll_z n^{\frac{3}{4} + \varepsilon}.$$

Next note that for $x \geq 0$ we have $|J_1(x)| \leq I_1(x)$ by their series expansions. Since $x \mapsto \frac{I_1(x)}{x}$ is monotonically increasing and grows at most exponentially, the contribution from the second and

fourth terms in (3.7) may be bounded by, using (3.9),

$$\begin{aligned}
(3.11) \quad & \ll \sum_{\substack{c > \frac{\sqrt{n}}{\text{Im}(z)} \\ N|c}} \sum_{m \geq 1} \frac{|K(\pm m, -n; c)|}{\sqrt{mc}} I_1 \left(\frac{4\pi\sqrt{mn}}{c} \right) e^{-2\pi m \text{Im}(z)} \\
& \ll \sqrt{n} \sum_{\substack{c > \frac{\sqrt{n}}{\text{Im}(z)} \\ N|c}} \sum_{m \geq 1} \frac{|K(\pm m, -n; c)|}{c^2} \frac{I_1(4\pi \text{Im}(z)\sqrt{m})}{4\pi \text{Im}(z)\sqrt{m}} e^{-2\pi m \text{Im}(z)} \\
& \ll \sqrt{n} \sum_{m \geq 1} I_1(4\pi \text{Im}(z)\sqrt{m}) e^{-2\pi m \text{Im}(z)} \ll \sqrt{n}.
\end{aligned}$$

It remains to bound the terms in the first sum in (3.7) with $|cz + d|^2 > n$. Since each term gives a constant contribution, the terms with $|d| < \sqrt{n} + |c \text{Re}(z)|$ give an error term of at most $O_z(n)$.

We finally assume that $|d| \geq \sqrt{n} + |c \text{Re}(z)|$. Since $x \mapsto \frac{\sinh(x)}{x}$ is monotonically increasing and $|cz + d|^2 > n$, the remaining terms contribute

$$\begin{aligned}
& \left| \sum_{\substack{c \leq \frac{\sqrt{n}}{\text{Im}(z)} \\ N|c}} \sum_{\substack{|d| \geq \sqrt{n} + |c \text{Re}(z)| \\ \gcd(c,d)=1}} e(-n \text{Re}(Mz)) \sinh(2\pi n \text{Im}(Mz)) \right| \leq \sum_{c \leq \frac{\sqrt{n}}{\text{Im}(z)}} \sum_{|d| \geq \sqrt{n} + |cx|} \sinh \left(\frac{2\pi n \text{Im}(z)}{|cz + d|^2} \right) \\
& \leq \sum_{c \leq \frac{\sqrt{n}}{\text{Im}(z)}} \sum_{|d| \geq \sqrt{n}} \sinh \left(\frac{2\pi n \text{Im}(z)}{d^2} \right) \leq 2\pi\sqrt{n} \sum_{d \geq \sqrt{n}} \frac{n \sinh(2\pi \text{Im}(z))}{d^2 2\pi \text{Im}(z)} = O_z(n),
\end{aligned}$$

This implies that the terms in the first sum in (3.7) with $|cz + d|^2 > n$ contribute $O_z(n)$. \square

Remark.

By replacing $c > \sqrt{n}/\text{Im}(z)$ with $c > C$ in (3.10) and (3.11), one finds that the terms decay like $C^{-\frac{1}{2}+\varepsilon}$ times a power of n . For $c \leq C$, the expansions in Proposition 3.1 decay exponentially in m .

Proof of Theorem 1.2. (1) Let K_s denote the usual K -Bessel function. Expanding $F_{N,-n,s}(z)$ at the cusp ρ as in Section 3.4 of [17], we obtain

$$\begin{aligned}
F_{N,-n,s}(M_\rho z) &= \frac{c_{\rho,s}(n,0)}{2s-1} (\text{Im}(z))^{1-s} + \sum_{m \in \mathbb{Z} \setminus \{0\}} c_{\rho,s}(n,m) e^{2\pi i m \frac{\text{Re}(z)}{\ell_\rho}} (\text{Im}(z))^{\frac{1}{2}} K_{s-\frac{1}{2}} \left(\frac{2\pi|m|\text{Im}(z)}{\ell_\rho} \right), \\
\text{with } c_{\rho,s}(n,m) &:= \sum_{c \geq 1} K_{i\infty,\rho}(m, -n; c) \times \begin{cases} \frac{2}{c\sqrt{\ell_\rho}} I_{2s-1} \left(\frac{4\pi\sqrt{mn}}{\ell_\rho c} \right) & \text{if } m > 0, \\ \frac{2\pi^s n^{s-\frac{1}{2}}}{\ell_\rho^s c^{2s} \Gamma(s)} & \text{if } m = 0, \\ \frac{2}{c\sqrt{\ell_\rho}} J_{2s-1} \left(\frac{4\pi\sqrt{|m|n}}{\ell_\rho c} \right) & \text{if } m < 0, \end{cases}
\end{aligned}$$

The right-hand side is analytic at $s = 1$, which gives the expansion of $F_{N,-n}(z)$ at ρ . Plugging in $K_{\frac{1}{2}}(y) = \sqrt{\frac{\pi}{2y}} e^{-y}$ and taking the limit $z \rightarrow i\infty$, we obtain

$$(3.12) \quad j_{N,n}(\rho) = 2\pi\sqrt{n} \lim_{s \rightarrow 1^+} c_{\rho,s}(n,0) = \frac{4\pi^2 n}{\ell_\rho} \sum_{c \geq 1} \frac{K_{i\infty,\rho}(0, -n; c)}{c^2}.$$

We have $K_{i\infty,\rho}(0, -n; c) = K_{\rho,i\infty}(n, 0; c)$, since $M = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ runs through $\Gamma_0(N)M_\rho/\Gamma_\infty^{\ell_\rho}$ iff $-M^{-1} = \begin{pmatrix} -d & b \\ c & -a \end{pmatrix}$ runs through $\Gamma_\infty^{\ell_\rho} \backslash M_\rho^{-1}\Gamma_0(N)$ in (2.4). Hence (2.6) yields the claim.

Parts (2) and (3) follow by taking limits $\tau \rightarrow \rho$ in Theorem 1.1 (2) and (3), respectively. Using the growth in n of $j_{N,n}(\rho)$ from (3.12), these limits may be taken termwise. \square

Proof of Theorem 1.3. We show that the difference of both sides has no poles in \mathbb{H} and decays towards the cusps. We start by considering the points in \mathbb{H} . One easily computes that the residue of $-\frac{\Theta(f(\tau))}{f(\tau)}$ at $\tau = z$ equals $\frac{1}{2\pi i} \text{ord}_z(f)$. Using (2.3) gives that the principal part at z agrees. At a cusp ρ one similarly sees that $\frac{\Theta(f(\tau))}{f(\tau)}$ has no pole and its constant term equals $\text{ord}_\rho(f)$. Using that the constant term of $H_{N,z}^*(\tau)$ at ρ is -1 then gives the claim. \square

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