ASYMPTOTICS FOR MINIMAL DISCRETE ENERGY ON THE SPHERE

A. B. J. KUIJLAARS AND E. B. SAFF

Abstract. We investigate the energy of arrangements of $N$ points on the surface of the unit sphere $S^d$ in $\mathbb{R}^{d+1}$ that interact through a power law potential $V = 1/|r|^s$, where $s > 0$ and $r$ is Euclidean distance. With $\mathcal{E}_d(s, N)$ denoting the minimal energy for such $N$-point arrangements we obtain bounds (valid for all $N$) for $\mathcal{E}_d(s, N)$ in the cases when $0 < s < d$ and $2 \leq d < s$. For $s = d$, we determine the precise asymptotic behavior of $\mathcal{E}_d(d, N)$ as $N \to \infty$.

As a corollary, lower bounds are given for the separation of any pair of points in an $N$-point minimal energy configuration, when $s \geq d \geq 2$.

For the unit sphere in $\mathbb{R}^3 (d = 2)$, we present two conjectures concerning the asymptotic expansion of $\mathcal{E}_2(s, N)$ that relate to the zeta function $\zeta_L(s)$ for a hexagonal lattice in the plane. We prove an asymptotic upper bound that supports the first of these conjectures. Of related interest, we derive an asymptotic formula for the partial sums of $\zeta_L(s)$ when $0 < s < 2$ (the divergent case).

1. Introduction and statement of results

Let $S^d = \{x \in \mathbb{R}^{d+1} \mid |x| = 1\}$ be the unit sphere in $\mathbb{R}^{d+1}$. We denote by $\sigma$ the normalized Lebesgue measure on $S^d$ (total mass one). The Euclidean distance between two points $x, y$ is denoted by $|x - y|$ and their inner product by $\langle x, y \rangle$.

For a given $s > 0$, the discrete $s$-energy associated with a finite subset $\omega_N = \{x_1, \ldots, x_N\}$ of points on $S^d$ is

$$E_d(s, \omega_N) := \sum_{1 \leq i < j \leq N} \frac{1}{|x_i - x_j|^s}. \quad (1.1)$$

We are interested in the minimal $s$-energy for $N$ points on the sphere

$$\mathcal{E}_d(s, N) := \inf_{\omega_N} E_d(s, \omega_N),$$

where the infimum is taken over all $N$-point subsets of $S^d$. Any configuration $\omega_N$ for which the infimum is attained is called an $s$-extremal configuration.

The determination of $s$-extremal configurations and the associated minimal $s$-energy is a problem which is of interest in physics, chemistry and computer science. The important special case $d = 2, s = 1$ corresponds to points on the sphere in

Received by the editors October 9, 1995.

1991 Mathematics Subject Classification. Primary 52A40; Secondary 31C20, 41A60.

The first author is supported by the Netherlands Foundation for Mathematics SMC with financial aid from the Netherlands Organization for the Advancement of Scientific Research (NWO). This research was done while visiting the University of South Florida, Tampa.

The research of the second author is supported, in part, by the U.S. National Science Foundation under grant DMS-9501130.

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three dimensional space interacting according to the Coulomb potential [2], [10], [11]. General values of \( s \) are considered in [2], [15]; for the case of logarithmic interactions, see [3], [20].

In this paper we consider the asymptotic behavior of the minimal \( s \)-energy \( \mathcal{E}_d(s, N) \) as \( N \) tends to infinity. The asymptotics were studied by G. Wagner [23], [24] for the case \( 0 < s < d \) (and also for \( s < 0 \), but we will not consider such values here). For \( 0 < s < d \), the energy integral

\[
I_{d,s}(\mu) := \int_{S^d} \int_{S^d} \frac{1}{|x - y|^s} d\mu(x)d\mu(y),
\]

taken for probability measures \( \mu \) on \( S^d \), is minimal for the normalized Lebesgue measure \( \sigma \). This follows from well-known results on the existence and uniqueness of a minimizing measure, see e.g. [14, Chapter II], and the rotational invariance. This leads easily to the main term of the asymptotics for \( \mathcal{E}_d(s, N) \):

\[
\mathcal{E}_d(s, N) = \frac{1}{2} V_d(s) N^2 + o(N^2) \quad (N \to \infty), \quad 0 < s < d,
\]

where

\[
(1.2) \quad V_d(s) := I_{d,s}(\sigma) = \frac{\Gamma((d + 1)/2)\Gamma(d - s)}{\Gamma((d - s + 1)/2)\Gamma(d - s/2)}
\]

Concerning the second term, Wagner [23] obtained the lower bounds

\[
\mathcal{E}_d(s, N) \geq \frac{1}{2} V_d(s) N^2 - C N^{1+s/d}, \quad d - 2 < s < d,
\]

\[
(1.3)
\]

\[
\mathcal{E}_d(s, N) \geq \frac{1}{2} V_d(s) N^2 - C N^{1+s/(2+s)}, \quad d \geq 3, \quad 0 < s \leq d - 2.
\]

(1.4)

The bound for the range \( 0 < s < d - 2 \) is probably not best possible. (Here and in the following, \( C \) denotes a positive constant that may depend on \( s \) and \( d \), but not on \( N \).)

Wagner [24] also derived an upper bound for the case \( d = 2 \):

\[
\mathcal{E}_2(s, N) \leq \frac{1}{2} V_2(s) N^2 - C N^{1+s/2}, \quad 0 < s < 2.
\]

(1.5)

Recently, E. A. Rakhmanov, E. B. Saff and Y. M. Zhou [17] gave an alternative proof of this upper bound. Their method is much simpler than Wagner’s and lends itself easily to generalization to higher dimensions. This is our first result.

**Theorem 1.** Let \( d \geq 2 \) and \( 0 < s < d \). There is a constant \( C > 0 \) such that

\[
(1.6) \quad \mathcal{E}_d(s, N) \leq \frac{1}{2} V_d(s) N^2 - C N^{1+s/d}.
\]

The combination of (1.3) and (1.6) leads to the correct order of \( \mathcal{E}_d(s, N) - \frac{1}{2} V_d(s) N^2 \) for the case \( d - 2 < s < d \).

The main results of this paper deal with the case \( s \geq d \). This case seems not to have been investigated before. In the limit, for \( N \) fixed and \( s \to \infty \), we arrive at the best packing problem on \( S^d \)—that is, the problem of maximizing the minimal distance among \( N \) points on the sphere. For \( d = 2 \), W. Habicht and B. L. van der Waerden [12], [22] proved that the maximal minimal distance among \( N \) points satisfies

\[
\left( \frac{8\pi}{\sqrt{3}} \right)^{1/2} N^{-1/2} + O(N^{-2/3}) \quad (N \to \infty).
\]

(1.7)

For results in higher dimensions, see [8].
For $s \geq d$, the energy integral $I_{d,s}(\mu)$ diverges for every measure $\mu$. This means that the nearest neighbor interactions are dominating, and they determine the order of the first term of the asymptotics for $E_d(s, N)$.

**Theorem 2.** Let $d \geq 2$ and $s > d$. There are constants $C_1, C_2 > 0$ such that
\[
C_1 N^{1+s/d} \leq E_d(s, N) \leq C_2 N^{1+s/d}, \quad s > d.
\]

The estimates (1.8) suggest that the limit
\[
\lim_{N \to \infty} N^{-1-s/d} E_d(s, N), \quad s > d,
\]
exists. As yet, we have not been able to prove this.

For the case $s = d$, the order of the first term of the asymptotics for $E_d(s, N)$ is $N^2 \log N$, and in this case we are able to determine the precise constant.

**Theorem 3.** Let $d \geq 2$. Then
\[
\lim_{N \to \infty} (N^2 \log N)^{-1} E_d(d, N) = \frac{1}{2d} \gamma_d,
\]
where
\[
\gamma_d := \frac{\Gamma((d + 1)/2)}{\Gamma(d/2) \Gamma(1/2)}.
\]

As a by-product, the proofs of Theorems 2 and 3 yield lower bounds for the separation of points in an $s$-extremal configuration.

**Corollary 4.** Let $s \geq d \geq 2$ and let $\omega_N = \{x_1, \ldots, x_N\}$ be a configuration of points on $S^d$ that minimizes the $s$-energy. Then there is a constant $C$, depending only on $s$ and $d$, such that for $i \neq j$,
\[
|x_i - x_j| \geq CN^{-1/d}, \quad s > d,
\]
and
\[
|x_i - x_j| \geq CN^{-1/d} (\log N)^{1/d}, \quad s = d.
\]

The order of the estimate (1.12) is best possible, but the order of the estimate (1.13) most likely is not. A separation result like (1.12) was proved by B.E.J. Dahlberg [9] for the case $s = d - 1$. For the case of logarithmic interactions and $d = 2$, see [18].

In Section 2 we consider the case $d = 2$ in more detail. We present heuristic evidence that the limit (1.9) exists, and we give a conjecture about the value (see Conjecture 1). Our Theorem 5 (see below) supports this conjecture. Furthermore, this conjecture is extended to the range $0 < s < 2$ to give a conjectured value of the constant with the second term in the asymptotics (see Conjecture 2).

The proofs of the theorems are in Sections 3–7.

2. Some conjectures for $d = 2$

Although we are unable to prove that the limit (1.9) exists, for the case $d = 2$ we shall present a partial result as well as a conjecture about the limit. We begin with some motivational discussion.

For $d = 2$, extensive numerical calculations have been performed by several investigators, especially for the important special case $s = 1$. It can be observed that configurations that minimize some $s$-energy have in some sense the same structure.
The Voronoi cell associated with a point \( x_i \) of a configuration \( \omega_N = \{x_1, \ldots, x_N\} \) is the set
\[
\{ x \in S^2 \mid |x - x_i| \leq |x - x_j| \text{ for all } j \}.
\]
In an \( s \)-extremal configuration with \( N \geq 12 \) the Voronoi cells appear to partition the sphere into 12 pentagons and \( N - 12 \) hexagons. These hexagons have approximately the same size and are nearly regular. This leads to the impression that the extremal configurations tend to imitate a regular planar hexagonal lattice. This imitation becomes better as the number of points increases. We are therefore led to a study of the planar hexagonal lattice.

Let \( L \) denote the hexagonal lattice in \( \mathbb{R}^2 \) normalized so that the minimal distance is 1. The Voronoi cell of a point in \( L \) is a hexagon with area \( \frac{1}{2} \sqrt{3} \). If we take \((0,0) \in L \) and \((1,0) \in L \), then a general point in \( L \) has the form \( m(1,0) + n(1/2, \sqrt{3}/2) \), \( m, n \in \mathbb{Z} \). We need the zeta function for \( L \):
\[
(2.1) \quad \zeta_L(s) := \sum_{0 \neq X \in L} |X|^{-s} = \sum_{(m,n) \in \mathbb{Z}^2 \setminus (0,0)} (m^2 + mn + n^2)^{-s/2}.
\]
This series converges for \( s > 2 \).

Let \( \omega_N^0 = \{x_1, \ldots, x_N\} \) be a configuration that minimizes the \( s \)-energy. Assuming that our observation is correct, the Voronoi cell of a typical point \( x_i \) would be a hexagon which is part of a hexagonal lattice scaled so that the minimal distance is \( \delta_N \), where \( \delta_N \) is such that \( \frac{1}{2} \sqrt{3} \delta_N^2 = 4\pi/N \); that is,
\[
\delta_N = \left( \frac{8\pi}{\sqrt{3}} \right)^{1/2} N^{-1/2}.
\]
Note that \( \delta_N \) is equal to the first term in (1.7). (Here we ignore the 12 pentagonal cells.)

For every \( R > 0 \), let \( n(R) \) be the number of points \( X \) in the lattice \( L \) with \( |X| \leq R \). For \( N \) large, the \( n(R) - 1 \) points closest to a typical point \( x_i \in \omega_N^0 \) will, heuristically speaking, constitute a part of a hexagonal lattice scaled by the factor \( \delta_N \). The contribution of these points to the sum \( \sum_{j \neq i} |x_i - x_j|^{-s} \) is
\[
(2.2) \quad (\delta_N)^{-s} \sum_{0 < |X| \leq R} |X|^{-s} = \left( \frac{\sqrt{3}}{8\pi} \right)^{s/2} N^{s/2} \sum_{0 < |X| \leq R} |X|^{-s}.
\]
Assuming that the extremal configuration is uniformly distributed with respect to \( d\sigma \), the \( n(R) - 1 \) points can be visualized as occupying a spherical cap \( C(x_i) \) around \( x_i \) with normalized area \( n(R)/N \). The remaining \( N - n(R) \) points are uniformly distributed over the rest of the sphere. We approximate their contribution to the sum by the integral
\[
(2.3) \quad (N - n(R)) \int_{S^2 \setminus C(x_i)} |x_i - y|^{-s} d\sigma(y) = \frac{2n(R)^{1-s/2}}{2^s(s-2)} N^{s/2} + o(N^{s/2}).
\]
Thus, combining (2.2) and (2.3), we are led to the approximation
\[
(2.4) \quad \sum_{j=1,j \neq i}^N |x_i - x_j|^{-s} \approx \left( \frac{\sqrt{3}}{8\pi} \right)^{s/2} \left[ \sum_{0 < |X| \leq R} |X|^{-s} + \left( \frac{2\pi}{\sqrt{3}} \right)^{s/2} \frac{2n(R)^{1-s/2}}{2^s(s-2)} \right] N^{s/2}.
\]
Now letting $R \to \infty$, we obtain, for $s > 2$,

$$\sum_{j=1, j \neq i}^{N} |x_i - x_j|^{-s} \approx \left( \frac{\sqrt{3}}{8\pi} \right)^{s/2} \zeta_L(s) N^{s/2}.$$ 

This suggests that the minimal discrete $s$-energy satisfies

$$E_2(s, N) \approx \frac{1}{2} \left( \frac{\sqrt{3}}{8\pi} \right)^{s/2} \zeta_L(s) N^{1+s/2},$$

and this leads to the following conjecture when $d = 2$.

**Conjecture 1.** For $s > 2$ the limit

$$\lim_{N \to \infty} N^{-1-s/2} E_2(s, N) = C_s$$

exists, and

$$C_s := \frac{1}{2} \left( \frac{\sqrt{3}}{8\pi} \right)^{s/2} \zeta_L(s).$$

Our final result supports this conjecture.

**Theorem 5.** If $s > 2$, then

$$\limsup_{N \to \infty} N^{-1-s/2} E_2(s, N) \leq C_s,$$

where $C_s$ is given by (2.5).

The function $\zeta_L(s)$ appears in number theory as the zeta function of the quadratic number field $\mathbb{Q}(\sqrt{-3})$. The integers in $\mathbb{Q}(\sqrt{-3})$ can be identified with the lattice points of the hexagonal lattice $L$. It is known [7, Ch. X, Sec. 7] that $\zeta_L(s)$ admits a factorization

$$\zeta_L(s) = 6\zeta(s/2)L_{-3}(s/2), \quad s > 2,$$

where $\zeta$ is the Riemann zeta function

$$\zeta(s) = 1 + \frac{1}{2^s} + \frac{1}{3^s} + \frac{1}{4^s} \cdots$$

and $L_{-3}$ is a Dirichlet $L$-function

$$L_{-3}(s) = 1 - \frac{1}{2^s} + \frac{1}{4^s} - \frac{1}{5^s} + \frac{1}{7^s} - \cdots.$$ 

This factorization provides a convenient way to evaluate $\zeta_L(s)$.

The considerations that led to Conjecture 1 can be extended to the range $0 < s < 2$. Recall from (1.3) and (1.5) that $E_2(s, N) - \frac{1}{2}V_2(s)N^2$ is of order $N^{1+s/2}$. For $s = 1$, conjectures on the value of the coefficient for the $N^{1+s/2}$-term were stated by Berezin [2], Glasser-Every [11] and Rakhmanov-Saff-Zhou [17]. We present an extended and more explicit version of these conjectures. For $0 < s < 2$, we get for the right-hand side of (2.3)

$$V_2(s)N - \frac{2m(R)^{1-s/2}}{2^s(2-s)} N^{s/2} + o(N^{s/2}).$$
Then

\[
(2.8) \quad \sum_{j=1, j \neq i}^{N} |x_i - x_j|^{-s} \approx V_2(s)N - \left( \frac{\sqrt{3}}{8\pi} \right)^{s/2} \left[ \sum_{0 < |X| \leq R} |X|^{-s} - \left( \frac{2\pi}{\sqrt{3}} \right)^{s/2} \frac{2}{2-s} n(R)^{1-s/2} \right] N^{s/2}.
\]

Letting \( R \to \infty \), we are led to believe that the limit

\[
(2.9) \quad \lim_{R \to \infty} \left[ \sum_{0 < |X| \leq R} |X|^{-s} - \left( \frac{2\pi}{\sqrt{3}} \right)^{s/2} \frac{2}{2-s} n(R)^{1-s/2} \right], \quad 0 < s < 2,
\]

exists. This is indeed the case, and, in fact, it can be proved that the limit is equal to \( 6\zeta(s/2) L_{-3}(s/2) \). Since we have not been able to find a reference for this result in the literature, we have included a proof in the appendix. Note that according to (2.7) the limit \( 6\zeta(s/2) L_{-3}(s/2) \) is equal to the analytic continuation of \( \zeta_L(s) \) to \( 0 < s < 2 \). See Borwein-Borwein-Shail-Zucker [5] for a similar phenomenon related to the square lattice.

Thus (2.8) leads to the following conjecture.

**Conjecture 2.** Let \( 0 < s < 2 \). Then

\[
\mathcal{E}_2(s, N) = \frac{1}{2} V_2(s)N^2 + C_s N^{1+s/2} + o(N^{1+s/2}),
\]

where

\[
(2.10) \quad C_s := 3 \left( \frac{\sqrt{3}}{8\pi} \right)^{s/2} \zeta(s/2) L_{-3}(s/2).
\]

Note that the number \( C_s \) in (2.10) is negative, since the Riemann zeta function has negative values between 0 and 1.

For \( s = 1 \), we find \( C_s = -0.5530 \cdots \), which is fairly close to the constant \(-0.5523\) which was found in [17] on the basis of extensive numerical computations. We intend to return to these issues in a later paper.

To illustrate our results and conjectures, we have made additional numerical computations. In all cases it can be observed that the convergence is very slow. Probably one needs accurate calculations with several thousand points to obtain precise values. This is way beyond present computer capacities.

The following table contains results of computing extremal energies with \( d = 2 \) and \( s = 2 \) and \( s = 4 \), respectively, for configurations up to \( N = 80 \) points. By Theorem 3 the limit \( \lim_N (N^2 \log N)^{-1} \mathcal{E}_2(2, N) \) exists and is equal to \( 1/8 \). The slow convergence is obvious from the table. For \( s = 4 \), Conjecture 1 says that the limit \( \lim_N N^{-3} \mathcal{E}_2(4, N) \) exists and that its value is \( \pi^2/512 = 0.01927 \cdots \). The last column indeed shows a tendency to converge, but again the convergence is slow.
We wish to thank Jeroen Voogd (University of Amsterdam) for performing the computer calculations.

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3. Preliminaries

Here we collect some well-known facts about the integration of functions on $S^d$.

As before, $\sigma$ denotes the normalized Lebesgue measure on $S^d$. We denote by $\langle x, y \rangle$ the inner product of $x, y \in \mathbb{R}^{d+1}$.

We note the following basic rule (see [16, p.20]):

$$\int_{S^d} f(\langle x, x_0 \rangle) d\sigma(x) = \gamma_d \int_{-1}^1 f(t)(1-t^2)^{d/2-1} dt,$$

where $\gamma_d$ is defined in (1.11). Here $x_0 \in S^d$ is some fixed point and $f : [-1, 1] \to \mathbb{R}$ is integrable with respect to the weight $(1-t^2)^{d/2-1}$.

A spherical cap with center $x_0 \in S^d$ and radius $r$ is

$$C(x_0, r) := \{ x \in S^d \mid |x-x_0| \leq r \} = \{ x \in S^d \mid \langle x, x_0 \rangle \geq 1-r^2/2 \}.$$

The normalized area of $C(x_0, r)$ can be computed from (3.1). We find that

$$\sigma(C(x_0, r)) = \gamma_d \int_{1-r^2/2}^1 (1-t^2)^{d/2-1} dt.$$

From this it is easy to obtain the asymptotic formula

$$\sigma(C(x_0, r)) = \frac{1}{d} \gamma_d r^d + O(r^{d+2}), \quad (r \to 0),$$

and also the estimate

$$\sigma(C(x_0, r)) \leq \frac{1}{d} \gamma_d r^d, \quad d \geq 2.$$
For $s \geq d$ the integral $\int_{S^d} |x-y|^{-s}d\sigma(y)$ diverges, but it converges if we delete a spherical cap around $x$. We have, from (3.1),

$$\int_{S^d \setminus C(x,r)} |x-y|^{-s}d\sigma(y) = \gamma_d 2^{-s/2} \int_{-1}^{1-r^2/2} (1-t)^{-s/2+d/2-1}(1+t)^{d/2-1}dt. \tag{3.5}$$

To obtain the asymptotic behavior for $r \to 0$, we may replace the factor $1 + t$ in the integrand of the right-hand side of (3.5) by $2$. This leads to

$$\int_{S^d \setminus C(x,r)} |x-y|^{-s}d\sigma(y) = \frac{1}{s-d} \gamma_d r^{-d-s} + o(r^{-d-s}) \quad (r \to 0), \quad s > d,$n

and

$$\int_{S^d \setminus C(x,r)} |x-y|^{-d}d\sigma(y) = \gamma_d [-\log r] + \mathcal{O}(1) \quad (r \to 0), \quad s = d. \tag{3.6}$$

We also need some basic facts from spherical harmonics; see [16]. Following [21] we denote the ultraspherical polynomials by $P_n^\lambda$, and we recall the Rodrigues formula

$$P_n^\lambda(t) = \frac{(-2)^n \Gamma(n + \lambda) \Gamma(n + 2\lambda)}{n! \Gamma(2n + 2\lambda)} (1 - t^2)^{-1/2-\lambda} \left( \frac{d}{dt} \right)^n (1 - t^2)^{n+\lambda-1/2}. \tag{3.8}$$

From the addition formula for spherical harmonics [16, p. 20], we get

$$P_n^{(d-1)/2}((x_1, x_2)) = \frac{2n + d - 1}{d - 1} \int_{S^d} P_n^{(d-1)/2}((x_1, y)) P_n^{(d-1)/2}((x_2, y)) d\sigma(y). \tag{3.9}$$

If $K$ is a continuous function on $[-1, 1]$ with ultraspherical expansion

$$K(t) = \sum_{n=0}^\infty a_n P_n^{(d-1)/2}(t),$$

then (3.9) gives us, for any configuration $\{x_1, \ldots, x_N\}$ of points on $S^d$,

$$\sum_{i=1}^N \sum_{j=1}^N K(\langle x_i, x_j \rangle) = \sum_{n=0}^\infty a_n \frac{2n + d - 1}{d - 1} \int_{S^d} \left( \sum_{i=1}^N P_n^{(d-1)/2}(\langle x_i, y \rangle) \right)^2 d\sigma(y).$$

In case the coefficients $a_1, a_2, \ldots$ are all non-negative, we deduce from this the inequality

$$\sum_{i=1}^N \sum_{j=1}^N K(\langle x_i, x_j \rangle) \geq a_0 N^2$$

and also

$$\sum_{i \neq j}^N K(\langle x_i, x_j \rangle) \geq a_0 N^2 - K(1)N. \tag{3.10}$$

Note that functions $K$ whose coefficients $a_n$ in the ultraspherical expansion are non-negative are sometimes called positive definite functions; see [19]. The estimate (3.10) for positive definite functions follows immediately from the results of I. J. Schoenberg [19].
4. Proof of Theorem 1

The proof is as in [17].

Proof. Let \( \mathcal{P}_N = \{D_1, \ldots, D_N\} \) be a partition of the sphere \( S^d \) into \( N \) parts such that \( \sigma(D_j) = 1/N \) and the diameter of \( D_j \) is \( \leq CN^{-1/d} \) for \( j = 1, 2, \ldots, N \). Here \( C \) is a constant that does not depend on \( N \). In [17] such a partition is called an area-regular partition of the sphere.

Area-regular partitions are not so easy to construct explicitly, and a rigorous proof would be quite tedious. In [17] this was done for the case \( d = 2 \). Area-regular partitions were also used by J. Beck and W. Chen [1, pp. 237-238] and J. Bourgain and J. Lindenstrauss [6].

Let \( \sigma^*_j \) be the restriction of the measure \( N\sigma \) to \( D_j \). Then each \( \sigma^*_j \) is a probability measure, and, integrating \( E_d(s, \{x_1, \ldots, x_N\}) \) with respect to the probability measure \( d\sigma^*_1(x_1)d\sigma^*_2(x_2) \cdots d\sigma^*_N(x_N) \), we get

\[
2E_d(s, N) \leq \int \cdots \int \sum_{i \neq j} |x_i - x_j|^{-s} d\sigma^*_1(x_1) \cdots d\sigma^*_N(x_N) 
\]

\[
= N^2 \int \int |x - y|^{-s} d\sigma(x)d\sigma(y) - \sum_{j=1}^N \int_{D_j} \int_{D_j} |x - y|^{-s} d\sigma^*_j(x)d\sigma^*_j(y) 
\]

\[
\leq V_d(s)N^2 - \sum_{j=1}^N (\text{diam } D_j)^{-s}. 
\]

Because the diameter of each \( D_j \) is at most \( CN^{-1/d} \), the estimate (1.6) follows. \( \square \)

5. Proof of Theorem 2

Proof of the lower bound. Let \( \omega_N = \{x_1, \ldots, x_N\} \) be any configuration of \( N \) points on \( S^d \). For each \( i \), we define

\[ r_i := \min_{j \neq i} |x_i - x_j|. \]

Then it is easy to see that the caps \( C(x_i, r_i/2) \) are disjoint. Using the fact that \( \sigma(C(x_i, r_i/2)) \geq Ar_i^d \) for some absolute constant \( A \) (cf. (3.3)), we get

\[
A \sum_{i=1}^N r_i^d \leq \sum_{i=1}^N \sigma(C(x_i, r_i/2)) \leq 1. 
\]

(5.1)

An easy argument based on Lagrange multipliers shows that (5.1) implies

\[
\sum_{i=1}^N r_i^{-s} \geq A^{s/d}N^{1+s/d}. 
\]

(5.2)

This gives \( E_d(s, \omega_N) \geq \frac{1}{2}A^{s/d}N^{1+s/d} \), and so \( E_d(s, N) \geq C_1N^{1+s/d} \), which is the desired lower bound. \( \square \)

Proof of the upper bound. Let \( \omega_N = \{x_1, \ldots, x_N\} \) be a configuration of \( N \) points on the unit sphere that minimizes the \( s \)-energy. For each \( i \) let \( D_i := S^d \setminus C(x_i, N^{-1/d}) \), and put \( D := \cap_{i=1}^N D_i \). From (3.4) it follows that

\[
\sigma(D) \geq 1 - \frac{1}{d} \gamma_d > 0. 
\]

(5.3)
Consider, for a given index $i$, the function
\begin{equation}
U_i(x) := \sum_{j \neq i} |x - x_j|^{-s}, \quad x \in S^d.
\end{equation}

Then we have
\begin{equation}
\int_D U_i(x) d\sigma(x) = \sum_{j \neq i} \int_D |x - x_j|^{-s} d\sigma(x) \leq \sum_{j \neq i} \int_D |x - x_j|^{-s} d\sigma(x) \leq CN^{s/d},
\end{equation}
where for the last inequality we used (3.6).

Since $\omega_N$ minimizes the $s$-energy, the function $U_i$ attains its minimum at the point $x_i$. Therefore
\begin{equation}
U_i(x_i) \leq \frac{1}{\sigma(D)} \int_D U_i(x) d\sigma(x).
\end{equation}

Then, combining (5.3), (5.5), (5.6), for every $i$ we obtain
\begin{equation}
U_i(x_i) \leq CN^{s/d}, \quad s > d.
\end{equation}

Since $\sum_i U_i(x_i) = 2E_d(s, N)$, the upper bound in (1.8) follows.

From the above proof we easily get the separation result (1.12).

**Proof of Corollary 4.** (1.12) From (5.4) and (5.7) in the previous proof, we get
\begin{equation}
|x_i - x_j|^{-s} \leq CN^{s/d}, \quad i \neq j.
\end{equation}

This gives (1.12).

### 6. Proof of Theorem 3

Let $d \geq 2$. We are going to prove the lower bound
\begin{equation}
\liminf_{N \to \infty} (N^2 \log N)^{-1} \mathcal{E}_d(d, N) \geq \frac{1}{2d} \gamma_d
\end{equation}
and the upper bound
\begin{equation}
\limsup_{N \to \infty} (N^2 \log N)^{-1} \mathcal{E}_d(d, N) \leq \frac{1}{2d} \gamma_d.
\end{equation}

To prove (6.1) we cannot use the method of Section 5. This method can be extended to give $\mathcal{E}_d(d, N) \geq CN^2 \log N$, but does not yield a precise estimate for the constant $C$. Instead we follow G. Wagner [23] in the use of spherical harmonics to prove lower bounds.

**Proof of (6.1).** Let $K(t) = (2 - 2t)^{-d/2}$, $K_\epsilon(t) = (2 - 2t + \epsilon)^{-d/2}$, and expand $K_\epsilon$ in a series with respect to the ultraspherical polynomials $P_n^{(d-1)/2}$:
\begin{equation}
K_\epsilon(t) = \sum_{n=0}^\infty a_n(\epsilon) P_n^{(d-1)/2}(t).
\end{equation}

The coefficients $a_n(\epsilon)$ are given by
\begin{equation}
a_n(\epsilon) = A_{n,d} \int_{-1}^1 (2 - 2t + \epsilon)^{-d/2} P_n^{(d-1)/2}(t) (1 - t^2)^{d/2 - 1} dt,
\end{equation}
where $A_{n,d}$ is a positive constant. Using the Rodrigues formula (3.8) for $P_n^{(d-1)/2}$ and integrating by parts $n$ times, we find that $a_n(\epsilon) > 0$ for every $n$. Therefore we
can apply (3.10) to $K_\epsilon$, and we get, for every configuration $\{x_1, \ldots, x_N\}$ of points on $S^d$,
\[
\sum_{i \neq j} K_\epsilon(\langle x_i, x_j \rangle) \geq a_0(\epsilon)N^2 - \epsilon^{-d/2}N.
\]
Since $K(t) \geq K_\epsilon(t)$ for $t \in [-1, 1]$, we find that
\[
(6.3) \quad \mathcal{E}_d(d, N) \geq \frac{1}{2}(a_0(\epsilon)N^2 - \epsilon^{-d/2}N).
\]
Now the coefficient $a_0(\epsilon)$ satisfies
\[
a_0(\epsilon) = \frac{\gamma_d}{d} \int_{-1}^{1} (2 - 2t + \epsilon)^{-d/2} (1 - t^2)^{d/2-1} dt
\]
(6.4)
\[
= \frac{1}{2} \gamma_d [- \log \epsilon] + O(1) \quad (\epsilon \to 0).
\]
Taking $\epsilon = N^{-2/d}$ and using (6.3), (6.4), we find that
\[
\mathcal{E}_d(d, N) \geq \frac{1}{2d} \gamma_d N^2 \log N + O(N^2) \quad (N \to \infty).
\]
This completes the proof of (6.1).

**Proof of (6.2).** We follow the proof of the upper bound in Section 5. Let $\omega_N = \{x_1, \ldots, x_N\}$ be a configuration that minimizes the $d$-energy. For $r > 0$ set
\[
D_i(r) := S^d \setminus C(x_i, rN^{-1/d}), \quad i = 1, \ldots, N, \quad D(r) := \bigcap_{i = 1}^{N} D_i(r).
\]
Then we have, from (3.4),
\[
(6.5) \quad \sigma(D(r)) \geq 1 - \frac{1}{d} \gamma_d r^d.
\]
We fix $r > 0$ and introduce, for every $i$, the function
\[
U_i(x) := \sum_{j \neq i} |x - x_j|^{-d}, \quad x \in S^d.
\]
Using (3.7), we obtain
\[
\int_{D(r)} U_i(x) d\sigma(x) \leq \sum_{j \neq i} \int_{D_j(r)} |x - x_j|^{-d} d\sigma(x)
\]
\[
= \gamma_d \left[ - \log(rN^{-1/d}) \right] + O(N) \quad (N \to \infty)
\]
\[
= \frac{1}{d} \gamma_d N \log N + O(N) \quad (N \to \infty).
\]
Since $\omega_N$ minimizes the $d$-energy, the function $U_i$ attains its minimum at the point $x_i$. Therefore
\[
(6.6) \quad U_i(x_i) \leq \frac{1}{\sigma(D(r))} \int_{D(r)} U_i(x) d\sigma(x) \leq \frac{1}{\sigma(D(r))} \frac{1}{d} \gamma_d N \log N + O(N),
\]
which leads to the estimate
\[
\mathcal{E}_d(d, \omega_N) = \frac{1}{2} \sum_{i = 1}^{N} U_i(x_i) \leq \frac{1}{\sigma(D(r))} \frac{1}{2d} \gamma_d N^2 \log N + O(N^2).
\]
Letting $r \to 0$ and using (6.5), we now obtain (6.2).
As in Section 5, the above proof also gives a separation result.

Proof of Corollary 4, (1.13). Immediate from (6.6). \qed

7. PROOF OF THEOREM 5

Proof. We start with a partition of the sphere

\[ P_m = \{D_1, \ldots, D_m\} \]

into \( m \) parts of equal area \( 4\pi/m \) which have small diameters. Such a partition exists with

\[ \operatorname{diam} D_k \leq C m^{-1/2}, \quad k = 1, \ldots, m. \]  

(7.1)

(It was shown in [17] that we can take \( C = 7 \).)

We fix \( m \) and such a partition \( P_m \). Let \( \epsilon > 0 \), and put

\[ D_k(\epsilon) = \{x \in D_k \mid \text{distance from } x \text{ to } \partial D_k \geq \epsilon\}, \quad k = 1, \ldots, m. \]

We assume \( \epsilon \) is so small that each \( D_k(\epsilon) \) is non-empty. Let \( y_k \) be any point in \( D_k(\epsilon) \), let \( T_k \) denote the tangent plane to the sphere at \( y_k \) and let \( \pi_k \) be the orthogonal projection from \( D_k \) onto \( T_k \). Then \( \pi_k \) decreases distances and areas. From (7.1) it follows that

\[ 4\pi/m = \text{area of } D_k \leq (1 + B/m) \cdot (\text{area of } \pi_k(D_k)), \quad k = 1, \ldots, m. \]  

The constant \( B \) is independent of \( k \) and \( m \).

Let \( N \) be a large number. We are going to produce \( N \) points on the sphere, and there will be approximately \( N/m \) points in each part \( D_k(\epsilon) \). For each \( k \), we take \( \delta_k \) so that

\[ \frac{1}{2} \sqrt{3} \delta_k^2 = \{\text{area of } \pi_k(D_k(\epsilon))\} \cdot \frac{m}{N}. \]  

(7.2)

Let \( L_\delta \) be the hexagonal lattice scaled so that minimal distances are equal to \( \delta_k \). We can move the center of this lattice so that there are at least \( N/m \) lattice points in \( \pi_k(D_k(\epsilon)) \). This follows from the definition of \( \delta_k \) in (7.3) and an argument due to Blichfeldt [4] (also used in [22]). Let \( \omega_N^k \) be the collection of the pre-images (under the mapping \( \pi_k \)) of the lattice points in \( \pi_k(D_k(\epsilon)) \), and put

\[ \omega_N := \bigcup_{k=1}^{m} \omega_N^k. \]

Then \( \omega_N \) has at least \( N \) points. We throw away some of the points to get exactly \( N \) points. The resulting set is also denoted by \( \omega_N \).

Now let us estimate \( E_2(s, \omega_N) \). Take \( x_i \in \omega_N \), say \( x_i \in \omega_N^k \). Then for \( x_j \in \omega_N^k \), \( x_j \neq x_i \), we have \(|x_i - x_j| \geq |\pi_k(x_i) - \pi_k(x_j)|\), and this gives

\[ \sum_{x_j \in \omega_N^k, x_j \neq x_i} |x_i - x_j|^{-s} \leq \sum_{x_j \in \omega_N^k, x_j \neq x_i} |\pi_k(x_i) - \pi_k(x_j)|^{-s} \leq \delta_k^{-s} \zeta_L(s). \]

The points from \( \omega_N \) which are not in \( \omega_N^k \) have distance at least \( \epsilon \) to \( x_i \). So their contribution to the sum \( \sum |x_i - x_j|^{-s} \) is at most \( \epsilon^{-s} N \). Then we have, for \( x_i \in \omega_N^k \),

\[ \sum_{x_j \in \omega_N, x_j \neq x_i} |x_i - x_j|^{-s} \leq \delta_k^{-s} \zeta_L(s) + \epsilon^{-s} N. \]  

(7.4)
Now if we put
\[ A(\epsilon) := \min_k \{ \text{area of } \pi_k(D_k(\epsilon)) \}, \]
then from (7.3) and (7.4) we get
\[ \sum_{x_j \in \omega_N, x_j \neq x_i} |x_i - x_j|^{-s} \leq \left( \frac{\sqrt{3}}{2} \frac{1}{mA(\epsilon)} \right)^{s/2} \zeta_L(s)N^{s/2} + \epsilon^{-s}N. \]
Hence
\[ E_2(s, N) \leq \frac{1}{2} \left( \frac{\sqrt{3}}{2} \frac{1}{mA(\epsilon)} \right)^{s/2} \zeta_L(s)N^{1+s/2} + \frac{1}{2} \epsilon^{-s}N^2, \]
and it follows that
\[ \limsup_N N^{-1-s/2}E_2(s, N) \leq \frac{1}{2} \left( \frac{\sqrt{3}}{2} \frac{1}{mA(\epsilon)} \right)^{s/2} \zeta_L(s). \]
This holds for every \( \epsilon > 0 \). If we let \( \epsilon \) tend to 0, then \( \pi_k(D_k(\epsilon)) \) tends to \( \pi_k(D_k) \), and using the estimate (7.2) we obtain
\[ \lim_{\epsilon \to 0} mA(\epsilon) \geq \frac{4\pi}{1 + B/m}. \]
Hence
\[ \limsup_N N^{-1-s/2}E_2(s, N) \leq \frac{1}{2} \left( \frac{\sqrt{3} (1 + B/m)}{4\pi} \right)^{s/2} \zeta_L(s). \]
Finally, letting \( m \) tend to \( \infty \), we get (2.6). This completes the proof of Theorem 4.

8. Appendix: asymptotics of lattice sums

In this appendix we prove that the limit (2.9) exists.

**Theorem 6.** For \( 0 < s < 2 \), we have
\[ \lim_{R \to \infty} \left[ \sum_{0 < |X| \leq R} |X|^{-s} - \left( \frac{2\pi}{\sqrt{3}} \right)^{s/2} \frac{2}{2-s} n(R)^{1-s/2} \right] = 6\zeta(s/2)L_{-3}(s/2). \]
Here the sum is over all non-zero points in the hexagonal lattice with modulus \( R \), and \( n(R) \) denotes the number of points with modulus \( R \) (including 0).

**Proof.** For a lattice point \( X \), let \( H_X \) denote the closed hexagonal Voronoi cell of \( X \). The area of \( H_X \) is \( \sqrt{3}/2 \). Observe that for complex \( s \) with \( \Re s = \sigma \), we have
\[ |X|^{-s} - \frac{2}{\sqrt{3}} \int_{H_X} |Y|^{-s}dY = \mathcal{O}(|X|^{-\sigma - 2}). \]
This follows from a Taylor expansion of \( |Y|^{-s} \) around \( X \) and the fact that the integral of the linear term vanishes because \( X \) is the center of \( H_X \). Therefore the series
\[ \psi(s) := \sum_{X \neq 0} \left\{ |X|^{-s} - \frac{2}{\sqrt{3}} \int_{H_X} |Y|^{-s}dY \right\} \]
converges for \( \Re s > 0 \) and represents an analytic function.
For $s > 2$ we have
\[
\psi(s) = \sum_{X \not= 0} |X|^{-s} - \frac{2}{\sqrt{3}} \int_{\mathbb{R}^2 \setminus H_0} |Y|^{-s} dY
\]
\[
= 6\zeta(s/2)L_{-3}(s/2) - \frac{4\pi}{\sqrt{3}} s - 2 \int_{D \setminus H_0} |Y|^{-s} dY,
\]
where $D$ is the unit disk. By analyticity this formula holds throughout $\Re s > 0$. Since
\[
\frac{2}{\sqrt{3}} \int_D |Y|^{-s} dY = \frac{4\pi}{\sqrt{3}} \frac{1}{2 - s}, \quad 0 < s < 2,
\]
it follows that
\[
\psi(s) = 6\zeta(s/2)L_{-3}(s/2) + \frac{2}{\sqrt{3}} \int_{H_0} |Y|^{-s} dY, \quad 0 < s < 2.
\]
Writing
\[
A(R) := \bigcup \{H_X \mid |X| \leq R\}
\]
and noting the definition of $\psi(s)$, we obtain from this
\[
\lim_{R \to \infty} \left[ \sum_{0 < |X| \leq R} |X|^{-s} - \frac{2}{\sqrt{3}} \int_{A(R)} |Y|^{-s} dY \right] = 6\zeta(s/2)L_{-3}(s/2).
\]

Next choose $\tilde{R}$ such that the area of the disk $D(\tilde{R})$ is equal to the area of $A(R)$. That is,
\[
\pi \tilde{R}^2 = \frac{\sqrt{3}}{2} n(R).
\]
Taking
\[
B_1(R) := D(\tilde{R}) \setminus A(R), \quad B_2(R) := A(R) \setminus D(\tilde{R}),
\]
we have
\[
\left| \int_{A(R)} |Y|^{-s} dY - \int_{D(\tilde{R})} |Y|^{-s} dY \right| = \int_{B_1(R)} |Y|^{-s} dY - \int_{B_2(R)} |Y|^{-s} dY.
\]
Since $B_1(R)$ is contained in the annulus $R - 1 < |Y| \leq \tilde{R}$ and $B_2(R)$ is contained in $\tilde{R} \leq |Y| < R + 1$, we find that
\[
\int_{B_1(R)} |Y|^{-s} dY \leq |B_1(R)| (R - 1)^{-s}, \quad \int_{B_2(R)} |Y|^{-s} dY \geq |B_2(R)| (R + 1)^{-s},
\]
where $|B_j(R)|$ is the area of $B_j(R)$, $j = 1, 2$. Since these areas are equal and of the order $O(R)$, we end up with
\[
\left| \int_{A(R)} |Y|^{-s} dY - \int_{D(\tilde{R})} |Y|^{-s} dY \right| = ((R - 1)^{-s} - (R + 1)^{-s}) O(R) = O(R^{-s}).
\]
Thus in the limit relation (8.2), \( A(R) \) can be replaced with \( D(\tilde{R}) \). The integral over \( D(\tilde{R}) \) can be evaluated explicitly, and by combining this with (8.3) we arrive at (8.1).

Since \( n(R) = \left( \frac{2\pi}{\sqrt{3}} \right) R^2 + \mathcal{O}(R^{2/3}) \) (see [13, II]), it also follows that

\[
\lim_{R \to \infty} \left[ \sum_{0 < |X| \leq R} |X|^{-s} - \frac{2\pi}{\sqrt{3}} \frac{2}{2-s} R^{2-s} \right] = 6\zeta(s/2)L_{-3}(s/2)
\]

in case \( 2/3 < s < 2 \).

References


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