On Eigenvalue Distribution of Random Matrices of Ihara Zeta Function of Large Random Graphs

O. Khorunzhiy

Université de Versailles Saint-Quentin-en-Yvelines
45 Avenue des Etats-Unis, 78035 Versailles, France

E-mail: oleksiy.khorunzhiy@uvsq.fr

We consider the ensemble of real symmetric random matrices $H^{(n,\rho)}$ obtained from the determinant form of the Ihara zeta function of random graphs that have n vertices with the edge probability ρ/n. We prove that the normalized eigenvalue counting function of $H^{(n,\rho)}$ converges weakly in average as $n, \rho \to \infty$ and $\rho = o(n^\alpha)$ for any $\alpha > 0$ to a shift of the Wigner semi-circle distribution. Our results support a conjecture that the large Erdős–Rényi random graphs satisfy in average the weak graph theory Riemann Hypothesis.

Key words: random graphs, random matrices, Ihara zeta function, eigenvalue distribution.

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1. Ihara Zeta Function of Graphs and Random Matrices

The Ihara zeta function (IZF) associated to a finite connected graph $\Gamma = (V, E)$ is defined at $u \in \mathbb{C}$, for $|u|$ sufficiently small, by

$$Z_\Gamma(u) = \prod_{[C]} \left(1 - u^{\nu(C)}\right)^{-1}, \tag{1.1}$$

where the product runs over the equivalence classes of primitive closed backtrackless tailless cycles $C = (\alpha_1, \alpha_2, \ldots, \alpha_l = \alpha_1)$ of positive length l in Γ, $\alpha_i \in V$, and $\nu(C) = l - 1$ is the number of edges in C [24]. Being introduced by Y. Ihara [13] in the algebraic context, the IZF represents now an intensively developing subject of combinatorial graph theory with applications in the number theory and the

spectral theory (see, e.g., [12, 24] and references therein); it has also been studied in various other aspects, in particular in relations with the heat kernels on graphs [3], quantum walks on graphs [22], certain theoretical physics models [27].

Ihara's theorem [13] proved first for $(q + 1)$-regular graphs Γ says that the IZF (1.1) is the reciprocal of a polynomial and that for sufficiently small $|u|$

$$Z_\Gamma(u)^{-1} = \left(1 - u^2\right)^{r-1} \quad \det\left(I + u^2(B - I) - uA\right), \qquad (1.2)$$

where $A = (a_{ij})_{i,j=1,\ldots,n}$ is the adjacency matrix of $\Gamma = \Gamma_n$, n is the number of vertices of Γ_n, $B = \mathrm{diag}\left(\sum_{j=1}^n a_{ij}\right)_{i=1,\ldots,n}$ and $r - 1 = \mathrm{Tr}(B - 2I)/2$. This statement was also proven for possibly irregular finite graphs (see [1, 23] for the combinatorial proofs of (1.2) and references related). The right-hand side of (1.2) represents an entire function; this means that $Z_\Gamma(u)$ has a meromorphic continuation to the whole complex u-plane. Note also that $r - 1$ can be expressed in terms of the Euler characteristic of the graph because $\mathrm{Tr}(B - 2I)/2 = |E| - n$, where $|E|$ is the total number of edges of Γ.

While Ihara's determinant formula (1.2) gives a powerful tool in the studies of the Ihara zeta function, the explicit form of $Z_\Gamma(u)$ can be computed for relatively narrow families of finite graphs. Regarding the case of infinite graphs, the definition of the Ihara zeta function represents an important problem that requires a number of additional restrictions and assumptions (see, in particular, [4, 10, 11, 17]). In most cases, the graphs under consideration have a bounded vertex degree (in particular, regular or essentially regular graphs).

We consider a complementary approach to the study of the IZF represented by a stochastic point of view, when the graphs are chosen at random from a set of all possible graphs on n vertices. This description "on the whole" naturally leads to the limiting transition of infinitely increasing dimension of the graphs, $n \to \infty$. Certain aspects of large random d-regular graphs were studied in [8]. The present note is related with the Ihara zeta function (1.1) of random graphs whose average vertex degree ρ infinitely increases in the limit $n \to \infty$.

Let us consider an ensemble of $n \times n$ real symmetric matrices $A^{(n,\rho)}$ whose entries are determined by a collection of jointly independent Bernoulli random variables $\mathcal{A}_n^{(\rho)} = \left\{a_{ij}^{(n,\rho)}, 1 \le i \le j \le n\right\}$ such that

$$\left(A^{(n,\rho)}\right)_{ij} = a_{ij}^{(n,\rho)} = \begin{cases} 1 - \delta_{ij}, & \text{with probability } \dfrac{\rho}{n}, \\ 0, & \text{with probability } 1 - \dfrac{\rho}{n}, \end{cases} \qquad (1.3)$$

where δ_{ij} is the Kronecker δ-symbol and $0 < \rho < n$, $\rho \in \mathbb{N}$. The family of adjacency matrices $\left\{A^{(n,\rho)}\right\}$ represents the ensemble of random graphs $\left\{\Gamma^{(n,\rho)}\right\}$ that can be referred to as the Erdős–Rényi random graphs [2]. With this correspondence in hands, one can determine the random Ihara zeta function $Z_{\Gamma^{(n,\rho)}}$ directly

by (1.2) and study it in the limit of infinite graph dimension, $n \to \infty$. In the present note, we consider the asymptotic regime of sparse random graphs when $1 \ll \rho \ll n^\alpha$ for any $\alpha > 0$. Let us note that in the frameworks of this definition of the IZF of random graphs, one can avoid the requirement for the graph to be connected.

Passing to the normalized logarithm of (1.2), we get the relation

$$
-\frac{1}{n} \log Z_{\Gamma^{(n,\rho)}}(u) = \frac{1}{2n} \operatorname{Tr}\left(B^{(n,\rho)} - 2I\right) \log\left(1 - u^2\right)
$$
$$
+ \frac{1}{n} \log \det \left(\left(1 - u^2\right) I + u^2 B^{(n,\rho)} - u A^{(n,\rho)}\right), \qquad (1.4)
$$

where

$$
\left(B^{(n,\rho)}\right)_{ij} = \delta_{ij} \sum_{l=1}^{n} a_{il}^{(n,\rho)}.
$$

Regarding the first term of the right-hand side of (1.4),

$$
\Theta^{(n,\rho)}(u) = \frac{1}{2n} \operatorname{Tr}\left(B^{(n,\rho)} - 2I\right) \log\left(1 - u^2\right),
$$

it is easy to compute its mathematical expectation $\mathbf{E}\,\Theta^{(n,\rho)}(u)$ with respect to the measure generated by the family $\mathcal{A}_n^{(\rho)}$ (1.3),

$$
\mathbf{E}\,\Theta^{(n,\rho)}(u) = \left(\frac{n-1}{2n}\rho - 1\right) \ln\left(1 - u^2\right) \to \left(\frac{\rho}{2} - 1\right) \ln\left(1 - u^2\right), \quad n \to \infty.
$$
$$
(1.5)
$$

The last expression shows that to obtain a finite value of $\mathbf{E}\,\Theta^{(n,\rho)}(u)$ in the limit $n, \rho \to \infty$, one has to rescale the parameter $u = u_\rho$,

$$
u_\rho^2 = \frac{v^2}{\rho}. \qquad (1.6)
$$

Then the last term of (1.4) takes the form

$$
\Xi^{(n,\rho)}(v) = \frac{1}{n} \log \det \left(\left(1 - \frac{v^2}{\rho}\right) I + H^{(n,\rho)}(v)\right), \qquad (1.7)
$$

where

$$
H^{(n,\rho)}(v) = \frac{v^2}{\rho} B^{(n,\rho)} - \frac{v}{\sqrt{\rho}} A^{(n,\rho)}. \qquad (1.8)
$$

The presence of the factor $\rho^{-1/2}$ in front of $A^{(n,\rho)}$ is fairly natural from the point of view of the spectral theory of large random matrices. The normalization of $B^{(n,\rho)}$ by v^2/ρ is less common and it arises because of condition (1.5). Therefore it would be natural to say that $\{H^{(n,\rho)}(v)\}$ is the random matrix ensemble

of the Ihara zeta function of random graphs. It is interesting to note that a similar rescaling of the spectral parameter u^2 (1.6) by the vertex degree $q + 1$ is needed when instead of $\{\Gamma^{(n,\rho)}\}$ the ensemble of $(q + 1)$-regular random graphs is considered in the limit of infinite q [18].

Let us note that in the case of $u = 1$, the last term in the right-hand side of (1.4) gives a discrete version of the Laplace operator $\Delta_\Gamma^{(n,\rho)} = B^{(n,\rho)} - A^{(n,\rho)}$ determined on the graph $\Gamma^{(n,\rho)}$. The spectral properties of $\Delta_\Gamma^{(n,\rho)}$ of large random graphs were studied in a number of works (see, e. g., [5, 15]). The eigenvalue distribution of a version of the graph's Laplacian given by $\rho^{-1/2}\Delta_\Gamma^{(n,\rho)}$ for finite and infinite values of $0 < \rho < n$ was studied in the limit $n \to \infty$ in [16]. Let us stress that this matrix $\rho^{-1/2}\Delta_\Gamma^{(n,\rho)}$ is again different from (1.8). The "zeta-function" normalization induced by (1.5) essentially modifies the properties of the ensemble with respect to the graph's Laplacian. In particular, in contrast to $\Delta_\Gamma^{(n,\rho)}$, the matrix $H^{(n,\rho)}(v)$ with given $v > 0$ (1.8) is not positive definite for large values of ρ, even for finite ones.

Summing up, we can say that the random matrix ensemble $H^{(n,\rho)}(v)$ (1.8) is the new one that up to our knowledge has not been studied. In the present note, we consider (1.8) with $v \in \mathbb{R}$ and study the eigenvalue distribution of real symmetric random matrices $H^{(n,\rho)}(v)$ in the limit

$$n, \rho \to \infty, \quad \rho = o(n^\alpha) \text{ for any } \alpha > 0, \tag{1.9}$$

that we denote by $(n, \rho)_\alpha \to \infty$. Our main proposition is that the normalized eigenvalue counting function of $H^{(n,\rho)}(v)$ converges weakly in average to a distribution given by a shift of the well-known Wigner semicircle law. This statement is proved in Section 2. In Section 3, we discuss our results in relation with the limiting values of the renormalized Ihara zeta function for the complex $v \in \mathbb{C}$.

2. Limiting Eigenvalue Distribution of $H^{(n,\rho)}(v)$

Let us write definition (1.8) in the form

$$H^{(n,\rho)}(v) = v^2 \widetilde{B}^{(n,\rho)} - v\widetilde{A}^{(n,\rho)}, \quad v \in \mathbb{R}. \tag{2.1}$$

Denoting the eigenvalues of $H^{(n,\rho)}(v)$ by $\lambda_1^{(n,\rho)}(v) \leq \cdots \leq \lambda_n^{(n,\rho)}(v)$, one introduces the normalized eigenvalue counting function

$$\sigma_v^{(n,\rho)}(\lambda) = \frac{1}{n}\#\left\{j : \lambda_j^{(n,\rho)}(v) \leq \lambda\right\}, \quad \lambda \in \mathbb{R}. \tag{2.2}$$

The moments of this measure satisfy relation

$$M_k^{(n,\rho)}(v) = \mathbf{E}\left(\frac{1}{n}\operatorname{Tr}\left(H^{(n,\rho)}(v)\right)^k\right) = \int_{-\infty}^{+\infty} \lambda^k d\overline{\sigma}_v^{(n,\rho)}(\lambda), \ k = 0, 1, 2, \ldots, \tag{2.3}$$

where $\overline{\sigma}_v^{(n,\rho)}$ represents the averaged eigenvalue counting function, $\overline{\sigma}_v^{(n,\rho)} = \mathbf{E}\,\sigma_v^{(n,\rho)}$. The main result of the present note is as follows.

Theorem 1. *For any given $k \in \mathbb{N}$, the averaged moment (2.3) converges in the limit (1.9),*

$$
\lim_{(n,\rho)_\alpha \to \infty} M_k^{(n,\rho)}(v) = \widetilde{m}_k(v) =
\begin{cases}
v^{4l+2} \sum_{p=0}^{l} \dfrac{1}{v^{2p}} \dbinom{2l+1}{2p} \mathrm{t}_p, & \text{if } k = 2l+1, \\[2ex]
v^{4l} \sum_{p=0}^{l} \dfrac{1}{v^{2p}} \dbinom{2l}{2p} \mathrm{t}_p, & \text{if } k = 2l,
\end{cases}
\tag{2.4}
$$

where $l = 0, 1, 2, \dots$, and

$$
\mathrm{t}_p = \frac{(2p)!}{p!(p+1)!}, \quad p = 0, 1, 2, \dots,
\tag{2.5}
$$

are the Catalan numbers.

Proof. To study the moment $M_k^{(n,\rho)}$, we consider the product

$$
L_k^{(n,\rho)}\left(\overline{P}, \overline{Q}\right) = \frac{1}{n} \sum_{i_0=1}^{n} \mathbf{E}\left(\widetilde{A}^{p_1} \widetilde{B}^{q_1} \cdots \widetilde{A}^{p_s} \widetilde{B}^{q_s}\right)_{i_0 i_0},
\tag{2.6}
$$

where $\sum_{i=1}^{s} p_i = P$, $\sum_{i=1}^{s} q_i = Q$, $P + Q = k$, and where we denoted $\overline{P} = (p_1, \dots, p_s)$ and $\overline{Q} = (q_1, \dots, q_s)$. In (2.6), we assume $p_2 \geq 1, \dots, p_s \geq 1$, $q_1 \geq 1, \dots, q_{s-1} \geq 1$ and $p_1 \geq 0, q_s \geq 0$. In what follows, we omit the bars over P and Q if no confusion can arise.

We study the limiting behavior of the variables $L_k^{(n,\rho)}\left(\overline{P}, \overline{Q}\right)$ with the help of the diagram technique close to that developed in [16]. We consider the product

$$
\begin{aligned}
&\left(\widetilde{A}^{p_1} \cdots \widetilde{B}^{q_s}\right)_{i_0 i_0} \\
&= \sum_{i_0, i_1, \dots i_{p_s}=1}^{n} \left(\widetilde{A}^{p_1}\right)_{i_0 i_{p_1}} \left(\widetilde{B}^{(q_1)}\right)_{i_{p_1} i_{p_1}} \cdots \left(\widetilde{A}^{p_s}\right)_{i_{p_1}+\cdots+p_{s-1}+1, i_0} \left(\widetilde{B}^{(q_s)}\right)_{i_0 i_0}
\end{aligned}
$$

as a sum over generalized trajectories $\left(\mathcal{I}_{p_1}^{(1)}, \mathcal{J}_{q_1}^{(1)}, \dots, \mathcal{I}_{p_s}^{(s)}, \mathcal{J}_{q_s}^{(s)}\right)$, where the closed trajectory of P steps is given by

$$
\mathcal{I}_P = \left(\mathcal{I}_{p_1}^{(1)}, \mathcal{I}_{p_2}^{(2)}, \dots, \mathcal{I}_{p_s}^{(s)}\right) = (i_0, i_1, \dots, i_{p_1}, i_{p_1+1}, \dots, i_{p_1+p_2}, \dots, i_{P-1}, i_0)
\tag{2.7}
$$

and $\mathcal{J}_{q_k}^{(k)} = \left(j_1^{(k)}, \dots, j_{q_k}^{(k)}\right)$, $k = 1, \dots, s$.

Regarding (2.7), we associate to i_0 a root vertex α and draw a new vertex β, γ, δ, ... each time when we see a value of i_l that is not equal to one of the values previously seen. We draw the blue edges that correspond to the steps of $\mathcal{I}_P$ and get a graphical representation of the trajectory $\mathcal{I}_P$ by a closed chain G_P with P blue edges. Clearly, G_P is a connected multi-graph with the root vertex α. We denote by β_1, ..., β_h the vertices of G_P that correspond to different values of variables i_0, i_{p_1}, $i_{p_1+p_2}$, ..., $i_{p_1+p_2+\cdots+p_{s-1}}$, $1 \leq h \leq P$.

The q_1-plet $\mathcal{J}_{q_1}^{(1)}$ can be represented by a set of q_1 oriented red edges (β_1, γ_l) with $1 \leq l \leq q_1$. We can put a flesh at the head vertex γ_l. If the value of $j_r^{(1)}$ does not coincide with any element of $\mathcal{I}_P$ (2.7), then we say that the corresponding vertex γ_r is the red one. In the opposite case we have $\gamma_r \in V(G_P)$. Then we construct, by the same procedure, a representation of the remaining parts $\mathcal{J}_{q_2}^{(2)}, \ldots, \mathcal{J}_{q_s}^{(s)}$ and get a multi-graph that we denote by $\mathcal{H}(\overline{P}, \overline{Q}) = G_{\overline{P}} \uplus F_{\overline{Q}}$. We say that $G_{\overline{P}}$ and $F_{\overline{Q}}$ represent the blue and the red sub-graphs of the diagram $\mathcal{H}\left(\overline{P}, \overline{Q}\right)$, respectively.

Let us denote by $\overline{G} = \overline{G}_{\overline{P}}$ and $\overline{F} = \overline{F}_{\overline{Q}}$ the simple graphs associated with $G = G_{\overline{P}}$ and $F = F_{\overline{Q}}$, respectively, and consider a part $\overline{F}'_{\overline{Q}}$ of the red sub-graph of $\overline{\mathcal{H}}\left(\overline{P}, \overline{Q}\right)$ such that there is no edge of $E\left(\overline{F}'_{\overline{Q}}\right)$ that coincides with the elements of $E\left(\overline{G}_{\overline{P}}\right)$. We denote by $V_r\left(\overline{F}'\right)$ the set of red vertices with fleshes of $\overline{F}'_{\overline{Q}}$ and write that $\overline{F}''_{\overline{Q}} = \overline{F}_{\overline{Q}} \setminus \overline{F}'_{\overline{Q}}$. It is clear that

$$\Pi_{A,B}(\mathcal{I}_P, \mathcal{J}_Q) = \left(\frac{\rho}{n}\right)^{\left|E(\overline{G})\right| + \left|E(\overline{F}')\right|},$$

where $\overline{F}' = \overline{F}'_{\overline{Q}}$. Also it is easy to see that

$$\left|\mathcal{C}(G_{\overline{P}} \uplus F_{\overline{Q}})\right| = n(n-1)\cdots\left(n - \left|V\left(\overline{G}\right)\right| - \left|V_r\left(\overline{F}h'\right)\right| + 1\right)$$

$$= n^{\left|V(\overline{G})\right| + \left|V_r\left(\overline{F}'\right)\right|}(1 + o(1))$$

as $n \to \infty$. Then

$$\frac{1}{n\rho^{P/2+Q}} \sum_{\{\mathcal{I}_P, \mathcal{J}_Q\} \in \mathcal{C}(G_{\overline{P}} \uplus F_{\overline{Q}})} \Pi_{A,B}(\mathcal{I}_P, \mathcal{J}_Q)$$

$$= \frac{\rho^{\left|E(\overline{G})\right| - P/2}}{n^{\left|E(\overline{G})\right| - \left|V(\overline{G})\right| + 1}} \cdot \frac{\rho^{\left|E(\overline{F}')\right| - \left|E(F')\right| - \left|E(F'')\right|}}{n^{\left|E(\overline{F}')\right| - \left|V_r(\overline{F}')\right|}}(1 + o(1)), \quad n \to \infty, \quad (2.8)$$

where $F'' = F''_{\overline{Q}}$.

By using (2.8), it is not hard to prove that the terms of (2.6), not vanishing in the limit $(n, \rho)_\alpha \to \infty$ (1.9), have the diagrams that satisfy the inequality

$$\left|E\left(\overline{G}\right)\right| - \left|V\left(\overline{G}\right)\right| + \left|E\left(\overline{F}'\right)\right| - \left|V_r\left(\overline{F}'\right)\right| + 1 \leq 0. \quad (2.9)$$

Indeed, if (2.9) is not satisfied, then the right-hand side of (2.8) gets a factor n^{-k}, $k \geq 1$ that compensates any power of ρ. The following two conditions are also necessary to have a non-zero limit: $\left| E(\overline{G}) \right| \geq P/2$ and

$$\left| E\left(\overline{F}'\right) \right| - \left| E\left(F'\right) \right| - \left| E\left(F''\right) \right| \geq 0. \tag{2.10}$$

Let us denote a diagram that verifies these three conditions by $\widetilde{\mathcal{H}}\left(\overline{P}, \overline{Q}\right) = \widetilde{G}_{\overline{P}} \uplus \widetilde{F}_{\overline{Q}}$. Due to the Euler relation for the planar embedding of connected graphs, the only equality is possible in (2.9), and this means that the simple graph $\widetilde{G} \uplus \widetilde{F}'$ is given by a tree. The tree is a plane rooted tree such that its blue sub-graph $\widetilde{G}$ is also a tree with $P/2 = p$ edges. Indeed, let us denote by (δ_1, ϵ_1) the first leaf of the tree $\widetilde{G}$. Then in the trajectory $\mathcal{I}_P$ (2.7) there is a couple of steps (i_{l-1}, i_l), (i_l, i_{l+1}) such that $i_{l-1} = i_{l+1}$. Removing this couple, we get the reduced trajectory $\mathcal{I}'_{p-2}$ such that its representation $\widetilde{G}$ is again a tree. Proceeding by recurrence, we see that P is a pair, $P = 2p$, and that $\left| E(\widetilde{G}) \right| \leq P/2$. Thus, $p = \left| E(\widetilde{G}) \right|$.

Let us note that given a graph $\widetilde{G}_{\overline{P}}$ that is a rooted tree $\mathcal{T}_p$, one can easily restore the original multi-graph $\Gamma_{\overline{P}}$ and the corresponding sequence of vertices $\mathcal{W}_{2p}$ by considering the chronological run over the tree $\mathcal{T}_p$. In this case, the walk $\mathcal{W}_{2p}$ is such that $\Gamma_{\overline{P}}$ is a multi-graph, where each couple of vertices $\{\gamma, \delta\}$ is joined by either zero edges or exactly two edges, i.e., in (γ, δ) and (δ, γ) directions.

Regarding the red sub-graph $F = F' \sqcup F''$ of $\widetilde{\mathcal{H}}\left(\overline{P}, \overline{Q}\right)$, one can easily see that $\left| E(\overline{F}') \right| - \left| E(F') \right| \in \{0, -1, -2, \dots\}$ and that $\left| E(F'') \right| \in \{0, 1, 2, \dots\}$. Then (2.10) is possible only when $\widetilde{F}''$ is empty and when $\overline{F}' = \widetilde{F}'$. The last relation means that the red part $\widetilde{F}' = \widetilde{F}$ has no multiple edges.

It is known that the number of rooted trees of p edges is given by the Catalan number t_p. The positions and numbers of red edges being determined by $\left(\overline{P}, \overline{Q}\right)$, we deduce from (2.8) that the following relation is true:

$$L_k^{(n,\rho)}\left(\overline{P}, \overline{Q}\right) = \mathrm{t}_p v^{2Q+p}(1 + o(1)), \quad (n, \rho)_\alpha \to \infty. \tag{2.11}$$

Returning to the moments (2.3) and regarding the trace

$$\frac{1}{n}\mathbf{E}\left(\operatorname{Tr} H_n^k\right) = \frac{1}{n}\sum_{i_0=1}^n \mathbf{E}\Big(\underbrace{H_n\, H_n \cdots H_n}_{k \text{ times}}\Big)_{i_0 i_0},$$

we have to choose $2p$ elements H_n of the last product that will be represented by $-\widetilde{A}$. This can be done in $\binom{k}{2p}$ ways, and this choice determines uniquely the s-plets $\overline{P}$, $\overline{Q}$. Combining this observation with (2.11), we get relation (2.4). Theorem 1 is proved. $\qquad\square$

It is known that the Catalan numbers t_k verify the recurrence

$$t_{k+1} = \sum_{j=0}^{k} t_{k-j} t_j, \qquad k \geq 0 \quad \text{and} \quad t_0 = 1, \tag{2.12}$$

and that the family of moments

$$v^{2p} t_p = \int_{\mathbb{R}} \lambda^{2p} d\mu_v(\lambda), \quad p = 0, 1, 2, \ldots$$

uniquely determines an even measure μ_v with the density

$$\frac{d\mu_v}{d\lambda} = \mu_v'(\lambda) = \frac{1}{2\pi v^2} \begin{cases} \sqrt{4v^2 - \lambda^2}, & \text{if } \lambda \in [-2v, 2v], \\ 0, & \text{otherwise,} \end{cases} \tag{2.13}$$

known in the spectral theory of random matrices as the semi-circle or the Wigner distribution [26]. It follows from (2.4) that the limiting moments $\widetilde{m}_k(v)$ can be represented as follows:

$$\widetilde{m}_k(v) = \int_{\mathbb{R}} \left(v^2 + \lambda \right)^k d\mu_v(\lambda), \quad k = 0, 1, 2, \ldots, \tag{2.14}$$

and therefore the corresponding measure $\widetilde{\sigma}_v$ such that $\widetilde{m}_k(v) = \int \lambda^k d\widetilde{\sigma}_v(\lambda)$ is given by a shift of the semi-circle distribution (2.13),

$$\widetilde{\sigma}_v'(\lambda) = \frac{1}{2\pi v^2} \sqrt{4v^2 - (\lambda - v^2)^2}, \quad \left| \lambda - v^2 \right| \leq 2|v|. \tag{2.15}$$

It follows from (2.15) that

$$\widetilde{m}_k(v) \leq \left(2v + v^2 \right)^k, \quad k \geq 0.$$

The family of moments $\{\widetilde{m}_k(v)\}$ satisfies the Carleman condition and therefore the measure $\widetilde{\sigma}_v$ is uniquely determined. Thus, Theorem 1 implies the weak convergence in average of measures $\sigma_v^{(n,\rho)}$ to $\widetilde{\sigma}_v$; this means that for any continuous bounded function $f : \mathbb{R} \mapsto \mathbb{R}$ the following is true:

$$\lim_{n,\rho \to \infty} \int_{\mathbb{R}} f(\lambda) \, d\overline{\sigma}_v^{(n,\rho)}(\lambda) = \int_{\mathbb{R}} f(\lambda) \, d\widetilde{\sigma}_v(\lambda). \tag{2.16}$$

In this connection, it should be noted that the generating function

$$f(\xi) = -\sum_{k=0}^{\infty} \frac{1}{\xi^{k+1}} v^{2k} t_k = \int_{-2v}^{2v} \frac{d\mu_v(\lambda)}{\lambda - \xi}$$

verifies the equation that can be easily deduced from (2.12),

$$f(\xi) = \frac{1}{-\xi - v^2 f(\xi)}. \tag{2.17}$$

Regarding the generation function $g(\xi)$ of $\widetilde{m}_k(v)$ and using (2.14), we get the equality

$$g(\xi) = -\sum_{k=0}^{\infty} \frac{1}{\xi^{k+1}} \widetilde{m}_k(v) = \int_{-\infty}^{\infty} \frac{d\sigma_v(\lambda)}{\lambda - \xi} = \int_{-\infty}^{\infty} \frac{d\mu_v(\lambda - v^2)}{\lambda - \xi} = f(\xi - v^2).$$

This means that $g(\xi)$ verifies the deformed version of (2.17),

$$g(\xi) = \frac{1}{v^2 - \xi - v^2 g(\xi)}. \tag{2.18}$$

Relation (2.18) shows that the numbers $\widetilde{m}_k(v), k \geq 0$ are determined by the recurrence (cf. (2.12))

$$\widetilde{m}_{k+1}(v) = v^2 \widetilde{m}_k(v) + v^2 \sum_{j=0}^{k-1} \widetilde{m}_{k-1-j}(v)\, \widetilde{m}_j(v), \quad k \geq 1 \tag{2.19}$$

with the initial conditions $\widetilde{m}_0(v) = 1$ and $\widetilde{m}_1(v) = v^2$. In the particular case of $v^2 = 1$, the first ten values of $\widetilde{m}_k(1), k \geq 0$ (2.19) are given by 1, 1, 2, 4, 9, 21, 51, 127, 323, 835. One can compute this also with the help of (2.4). These numbers are the Motzkin numbers [20].

Using the diagram technique developed above, one can get the following improvement of Theorem 1.

Theorem 2. *Given k, the following relation holds:*

$$\lim_{(n,\rho)_\alpha \to \infty} \rho \left(M_k^{(n,\rho)} - \widetilde{m}_k(v) \right) = R_k^{(1)}(v), \tag{2.20}$$

where

$$R_k^{(1)}(v) = v^{2k-2p} \mathfrak{t}_p \left(\sum_{p=0}^{\lfloor k/2 \rfloor} \binom{k}{2p} \frac{p(p-1)}{p+2} \right.$$
$$\left. + 4 \sum_{p=0}^{\lfloor (k-1)/2 \rfloor} \binom{k}{2p+1} p + \sum_{p=0}^{\lfloor (k-2)/2 \rfloor} \binom{k}{2p+2} \frac{4p+2}{p+2} \right). \tag{2.21}$$

Proof. Let us consider a diagram $\widehat{\mathcal{H}}\left(\overline{P},\overline{Q}\right)$ such that the corresponding sum over $\mathcal{C}\left(\widehat{\mathcal{H}}\left(\overline{P},\overline{Q}\right)\right)$ is the term of order $O\left(\rho^{-1}\right)$ of $M_k^{(n,\rho)}$ in the limit $n,\rho \to \infty$, $\rho = o(n)$. It follows from (2.8) that the diagram $\widehat{\mathcal{H}}\left(\overline{P},\overline{Q}\right)$ verifies condition (2.9) and therefore its blue part $\widehat{G}$ together with its red part $\widehat{F}'$ represents a plane rooted tree $\widehat{G} \uplus \widehat{F}' = \mathcal{T}_r$. In these relations, we denoted by $\widehat{G}$ and $\widehat{F}$ simple graphs obtained from the corresponding multi-graphs G and F. The red part $\widehat{F}'$ contains the red edges that do not coincide with the edges of $\widehat{G}$.

The next consequence of (2.8) is that the following condition is verified by $\widehat{\mathcal{H}}$,

$$\left|E(\widehat{G})\right| - P/2 + \left|E(\widehat{F}')\right| - \left|E(F')\right| - \left|E(F'')\right| = -1, \qquad (2.22)$$

where $F'' = F \setminus F'$. It is clear that (2.22) is possible in one of the three following situations:

- either $\left|E(\widehat{G})\right| - P/2 = -1$, $\left|E(\widehat{F}')\right| - \left|E(F')\right| = 0$ and $\left|E(F'')\right| = 0$,

- or $\left|E(\widehat{G})\right| - P/2 = 0$, $\left|E(\widehat{F}')\right| - \left|E(F')\right| = 0$ and $\left|E(F'')\right| = -1$,

- or $\left|E(\widehat{G})\right| - P/2 = 0$, $\left|E(\widehat{F}')\right| - \left|E(F')\right| = -1$ and $\left|E(F'')\right| = 0$.

In the first case, the chain of vertices of $\widehat{G}_P$ is such that the corresponding walk $\widehat{\mathcal{W}}_{2p}$ generates a multi-graph of the tree-type such that there exists one edge which is seen four times and the remaining $p-2$ edges are seen two times in there and back directions during this walk. The number of the walks is given by the formula

$$\#\left\{\widehat{\mathcal{W}}_{2p}\right\} = \frac{(2p)!}{(p-2)!(p+2)!} = \mathrm{t}_p\frac{p(p-1)}{(p+2)} \qquad (2.23)$$

(see [14] for the proof). Then the remaining $k-2p$ red edges are to be distributed over $2p+1$ instants of time. This gives the factor $\binom{k}{2p}$ in the right-hand side of (2.21).

The second case describes a graph such that the chain of vertices where the blue diagram $\widehat{G}_P$ is a rooted tree of $p = P/2$ edges seen two times and there exists one red edge of the form (β,γ) such that $\gamma \in V\left(\widehat{G}_P\right)$. It is not hard to see that to obtain the corresponding chain, we have to consider a tree $\mathcal{T}_p$, to choose an edge e from it, to join one red edge η' to one or another side of e, to choose the orientation of the flesh of e' and to distribute $k - 2p - 1$ red edges over $2p + 2$ instants of time. This gives the second term of the right-hand side of (2.21).

Finally, the third case determines the diagrams $\widehat{\mathcal{H}}$ such that $\widehat{G}_P$ is a tree of p edges and there exist two red edges that make a multi-edge and the remaining red edges are simple. Let us describe how to construct the corresponding diagrams

and chains of vertices (walks). We consider two red edges of the form $e' = (\beta, \gamma)$ and $e'' = (\beta, \gamma)$. Then, to the vertex β, we attach a tree $\mathcal{T}_a$ that has a edges and indicate the instants of time that are the starting and the ending points of the corresponding walk. This can be done in $2a + 1$ ways. Finally, we attach to β a tree $\mathcal{T}_b'$ of b edges, $b = p - a$, in the way that it is a part of the walk performed between the fist and the second passages of (β, γ) given by e' and e'', respectively. Now it remains to distribute $r - 2 - 2p$ red edges over $2p + 1 + 2$ instants of time. This gives the factor $\binom{k}{2p+2}$. Taking into account the elementary equality

$$\sum_{a,b \geq 0, a+b=p} (2a + 1)\mathrm{t}_a \mathrm{t}_b = (p + 1)\mathrm{t}_{p+1}, \tag{2.24}$$

we get the third term of the right-hand side of (2.21). Relation (2.24) can be proved with the help of the generating function $f(\xi)$ [14]. Also, one can observe that the right-hand side of (2.24) represents the number of Catalan trees of $p + 1$ edges with one marked edge; this gives the right-hand side of (2.24).

Theorem 2 is proved. $\qquad \square$

3. Applications to IZF

Variable (1.7) can be rewritten with the help of (2.2) in the form

$$\begin{aligned} \Xi^{(n,\rho)}(v) &= \frac{1}{n} \log \det \left(I_\rho + v^2 \widetilde{B}^{(n,\rho)} - v \widetilde{A}^{(n,\rho)} \right) \\ &= \int_{-\infty}^{\infty} \log (1_\rho + \lambda) \, d\sigma_v^{(n,\rho)}(\lambda), \end{aligned} \tag{3.1}$$

where we denote $I_\rho = I(1 - v^2/\rho)$ and $1_\rho = 1 - v^2/\rho$. Then the convergence of the IZF for a sequence of graphs can be reduced to the problem of the convergence of the corresponding spectral measures. This approach was first used in the studies of the IZF of infinite regular graphs in [11].

It is known that the normalized adjacency matrix $\widetilde{A}^{(n,\rho)} = \rho^{-1/2} A^{(n,\rho)}$ of the Erdős–Rényi random graphs has all eigenvalues, except the maximum one, concentrated with probability 1 in the limit $n, \rho \to \infty$ on the interval $[-2, 2]$, while this maximum eigenvalue is of order $\sqrt{\rho}$ [6, 9]. Regarding (3.1) for the negative values of v, one can therefore expect that the limit

$$\lim_{(n,\rho)_\alpha \to \infty} \Xi^{(n,\rho)}(v) = \Xi(v) \tag{3.2}$$

exists with probability 1 for all v such that $-1/2 < v < 0$. Moreover, observing that $\widetilde{B}^{(n,\rho)}$ is asymptotically close to the unit matrix in the limit (1.9), it would

be natural to assume that convergence (3.2) holds for $v \in (-1, 0)$. The same can be said about the convergence in average

$$\lim_{(n,\rho)_\alpha \to \infty} \frac{1}{n} \mathbf{E}\left(\log Z_{\Gamma^{(n,\rho)}}\left(\frac{v}{\sqrt{\rho}}\right)\right) = \frac{v^2}{2} - \Xi(v), \qquad (3.3)$$

where

$$\Xi(v) = \frac{1}{2\pi v^2} \int_{-2|v|+v^2}^{2|v|+v^2} \log(1 + \lambda)\sqrt{4v^2 - (\lambda - v^2)^2}\, d\lambda \qquad (3.4)$$

that can be true for all $v \in (-1, 1)$. While (3.3) is close to the weak convergence result $\overline{\sigma}_v^{(n,\rho)} \to \widetilde{\sigma}_v$ (2.16) established by Theorem 1 above, one cannot use it directly because the function $\log(1 + \lambda)$ is not bounded in the vicinity of -1. To justify (3.3), the detailed analysis of fine properties of eigenvalues of $\widetilde{H}^{(n,\rho)}$ is needed. This goes beyond the scope of the present note.

Expression (3.4) can be written in the form

$$\Xi(v) = \frac{2}{\pi} \int_{-1}^{1} \log\left(1 + v^2 + 2v\tau\right) \sqrt{1 - \tau^2}\, d\tau, \qquad (3.5)$$

where the last integral converges for any real v. Moreover, the limiting function $\Xi(v)$ is continuous for any $v \in \mathbb{R}$.

Regarding (3.5) with the complex values of v, it is easy to see that the right-hand side of (3.5) can be continued to a function holomorphic in any domain

$$C_\epsilon = \{v : v \in \mathbb{C}, |v| \leq 1 - \epsilon\}, \quad 0 < \epsilon < 1. \qquad (3.6)$$

On the other hand, for any $v' \in \mathbf{C}$, $|v'| = 1, v' \neq \pm 1$, there exists τ' such that $\log\left(1 + v^2 + 2v\tau\right)\sqrt{1 - \tau^2}$ has a non-integrable singularity at this point.

Thus, assuming that (3.2) and (3.3) hold and remembering the relation $u = v/\sqrt{\rho}$ (1.6), one can say that our result about the analyticity of $\Xi(v)$ for $v \in C_\epsilon$ leads one to a conjecture that the family of random graphs $\{\Gamma^{(n,\rho)}\}$ satisfies in the limit $(n, \rho)_\alpha \to \infty$ (1.9) a version of the weak graph theory Riemann Hypothesis. This latter says that the graph Γ satisfies a graph theory Riemann Hypothesis if its Ihara zeta function $Z_\Gamma(u)$ is pole free for all $|u| < 1/\sqrt{q}$, $u \in \mathbb{C}$, where $q + 1$ is the maximum degree of all the vertices of Γ [12, 25]. In our setting, the maximum degree normalization is naturally replaced by the averaged vertex degree ρ.

In the present note, we follow a stochastic approach to the studies of the Ihara zeta function of graphs. We assume the graph's edges to be present at random and consider the ensemble of such graphs in the limit of their infinite dimensions. Our reasoning is completely in the spirit of the spectral theory of large random matrices used for the first time in the spectral theory of heavy atomic nuclei [21, 26], see also [19]. In the frameworks of the stochastic approach,

the collective properties of complex systems remain valid while the difficulties are mostly related with special cases that are relatively rare. This can be regarded as a kind of simplified description that nevertheless reflects the principal features of the system under consideration.

It should be noted that even in the frameworks of the stochastic approach to the IZF of graphs, the problem of the limiting transition with respect to $n \to \infty$ still remains. The main difficulty in establishing the convergence of the normalized logarithm of the IZF (1.4) is that because of possible presence of negative eigenvalues of $H^{(n,\rho)}$, one can guarantee the existence of the function $\Xi^{(n,\rho)}(v)$ (1.7) for small values of $|v|$ only, and this smallness can converge to 0 as $n \to \infty$. However, the proportion of graphs that exhibit such an anomalously small area of convergence can be sufficiently weak. The fact that the integral of the right-hand side of (3.5) converges confirms this conjecture. We also see that due to (3.3), a kind of the averaged version of the graph theory Riemann Hypothesis can be formulated for the large random Erdős–Rényi graphs whose mean vertex degree infinitely increases.

Let us finally point out that the statements similar to our results could be obtained for the family of d-regular random graphs $\widehat{\Gamma}^{(n,d)}$. Regarding $\log Z_{\widehat{\Gamma}^{(n,d)}}(u)$ (1.4) with the spectral parameter $u = v/\sqrt{d-1}$, we get the following version of (3.1):

$$\widehat{\Xi}^{(n,d)}(v) = \frac{1}{n} \log \det \left(I(1 + v^2) - \frac{v}{\sqrt{d-1}} \widehat{A}^{(n,d)} \right), \qquad (3.7)$$

where $\widehat{A}^{(n,d)}$ is the adjacency matrix of $\widehat{\Gamma}^{(n,d)}$. With the help of the results of [18], one can show that the right-hand side of (3.7) converges as $n, d \to \infty$ for all $-1 < v < 0$ to the corresponding integral over the shifted semicircle distribution (2.15). Here again one would face a problem of the convergence of $\widehat{\Xi}^{(n,d)}(v)$ for all $v \in (-1, 1)$. To proceed, one would need to modify slightly the definition (3.6) and also to get information about the fine properties of the graph's spectrum, including the statements similar to the well-known Alon's second eigenvalue conjecture (see, e. g., [7]) as well as the estimates of the lowest eigenvalue of $\widehat{A}^{(n,d)}/\sqrt{d-1}$ in the limit $n, d \to \infty$.

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