

CONSTRUCTIONS OF MODULAR FORMS BY MEANS OF TRANSFORMATION FORMULAS FOR THETA SERIES

By

Shigeaki TSUYUMINE

Let F be a positive integral symmetric matrix of degree m , and Z a variable on the Siegel space H_n of degree n . Let Φ be a spherical function of order ν with respect to F which is of the form

$$\Phi(G) = \begin{cases} 1 & (\nu=0) \\ |{}^tGF^{1/2}\eta|^\nu & (\nu>0) \end{cases} \quad \text{for } m \times n \text{ complex matrices } G$$

with an $m \times n$ matrix η such that ${}^t\eta\eta=0$ if $\nu>1$.

We define a theta series associated with F by setting

$$\theta_{F,U,V}(Z; \Phi) = \sum_G \Phi(G+V) \exp(\text{tr}(Z'{}^t(G+V)F(G+V)+2{}^t(G+V)U)),$$

where U, V are $m \times n$ real matrices, tr denotes the trace of a corresponding square matrix and G runs through all $m \times n$ integral matrices. We write simply $\theta_{F,U,V}(Z)$ for the theta series $\theta_{F,U,V}(Z; \Phi)$ when Φ is of order 0.

For congruence subgroups of $SL_2(\mathbf{Z})$ the transformation formulas for theta series of degree 1 associated with F are well known. For example, we can find transformation formulas for theta series of degree 1 in [7], [8], in which multipliers are explicitly determined. Transformation formulas for the theta series $\theta_{F,U,V}(Z; \Phi)$ of degree $n \geq 1$ are also established in [1] in the case where F is even and U, V are zero (the condition on U, V is not necessary if Φ is of order 0 [9]). Using these results we can get many examples of Siegel modular forms for congruence subgroups.

In this paper we determine a transformation formula for the theta series $\theta_{F,U,V}(Z; \Phi)$ associated with a positive integral symmetric matrix F and any real matrices U, V and using this, we get some examples of cusp forms for some congruence subgroups Γ' of $Sp_n(\mathbf{Z})$. Cusp forms of weight $n+1$ for Γ' induce differential forms of the first kind on the nonsingular model of the modular function field with respect to Γ' . Our result shows that the geometric genus of the nonsingular model of the modular function field with respect to Γ' is positive.

For example, this is the case where (i) $\Gamma' = \Gamma(4)$ if $n > 1$, (ii) $\Gamma' = \Gamma(2N^2)$ for $N > 1$ if $n \equiv 0 \pmod{2}$, (iii) $\Gamma' = Sp_n(\mathbf{Z})$ if $n = 24$ (cf. H. Maass [5]), (iv) $\Gamma' = \Gamma(N)$ for $N \geq 2$ if $n \equiv 0 \pmod{8}$, (v) $\Gamma' = \Gamma(2, 4)$ or $\Gamma(N^2)$ for $N > 1$ if $n \equiv 7 \pmod{8}$.

Notation.

We denote by \mathbf{Z}_+ , \mathbf{Z} , \mathbf{Q} , \mathbf{R} and \mathbf{C} , the set of all positive rational integers, the ring of rational integers, the rational number field, the real number field and the complex number field. Let K be a subset of \mathbf{C} . We denote by $M_{m,n}(K)$ the set of all $m \times n$ matrices with entries in K ; simply K^m denotes $M_{m,1}(K)$ and $SM_m(K)$ denotes the set of all symmetric matrices of degree m with entries in K . We denote by 1_n the identity matrix of degree n . For $X \in M_{m,m}(\mathbf{C})$ and $Y \in M_{m,n}(\mathbf{C})$, we set $X[Y] = {}^t YXY$.

We denote the modular group $Sp_n(\mathbf{Z})$ simply by Γ . Γ acts on the Siegel space H_n by the usual modular transformations

$$Z \longmapsto MZ = (AZ + B)(CZ + D)^{-1} \quad \text{for } M = \begin{pmatrix} AB \\ CD \end{pmatrix} \in \Gamma.$$

Let Γ' be a congruence subgroup of Γ , and χ a map of Γ' to $\mathbf{C}^* = \{c \in \mathbf{C} | c \neq 0\}$. A holomorphic function f on H_n is called a *modular form* of weight $k \left(\in \frac{1}{2} \mathbf{Z}_+ \right)$ for Γ' with a multiplier χ if f satisfies $f(MZ) = \chi(M) |CZ + D|^k f(Z)$ for any $M \in \Gamma'$. Here the factor of automorphy $|CZ + D|^{1/2}$ is always determined by the condition that $-\pi/2 < \arg(|\sqrt{-1}C + D|^{1/2}) \leq \pi/2$ and $|CZ + D|^k$ is determined by $|CZ + D|^k = (|CZ + D|^{1/2})^{2k}$. Such f is called a *cuspidal form* of weight k for Γ' with a multiplier χ if in the Fourier expansion

$$|CZ + D|^{-k} f(MZ) = \sum_S a(S) \varepsilon(\text{tr}(ZS)) \quad \text{for all } M \in \Gamma,$$

$a(S)$ vanishes for S with $|S| = 0$, where $\varepsilon(*) = \exp(\sqrt{-1}\pi*)$.

We introduce several congruence subgroups of Γ . Let Θ denote the *theta group* $\left\{ M = \begin{pmatrix} AB \\ CD \end{pmatrix} \in \Gamma | {}^t(AC)_d \equiv {}^t(BD)_d \equiv 0 \pmod{2} \right\}$ where for a square matrix (x_{ij}) of degree n , $(x_{ij})_d$ denotes (x_{11}, \dots, x_{nn}) . Let N be a positive integer. Then we set $\Gamma_0(N) = \{M \in \Gamma | C \equiv 0 \pmod{N}\}$, $\Gamma(N) = \{M \in \Gamma | A \equiv D \equiv 1_n \pmod{N}, B \equiv C \equiv 0 \pmod{N}\}$ and $\Theta_0(N) = \{M \in \Gamma_0(N) | {}^t(BD)_d \equiv 1/N {}^t(AC)_d \equiv (B^t A)_d \equiv 1/N (D^t C)_d \equiv 0 \pmod{2}\}$. For two positive integers N_1, N_2 we put $\Gamma_0(N_1, N_2) = \{M \in \Gamma | B \equiv 0 \pmod{N_1}, C \equiv 0 \pmod{N_2}\}$. For a positive even integer N we put $\Gamma(N, 2N) = \{M \in \Gamma(N) | {}^t(AC)_d \equiv {}^t(BD)_d \equiv 0 \pmod{2N}\}$, $\Theta_1(N) = \{M \in \Gamma_0(N) | 1/N {}^t(AC)_d \equiv 1/N (D^t C)_d \equiv 0 \pmod{2}\}$ and $\Theta_2(N) = \{M \in \Gamma_0(N) | {}^t(BD)_d \equiv (B^t A)_d \equiv 0 \pmod{2}\}$.

We denote by $(-)$ the *generalized Legendre symbol* to which we add the following significance; (i) $\left(\frac{0}{1}\right)=1$ and (ii) if a is an odd integer congruent to 1 mod 4 and b is a positive even integer, then $\left(\frac{a}{b}\right)=\left(\frac{b}{a}\right)$. (cf. [2])

1. Transformation formulas

For u, v, x and $y \in \mathbf{C}^n$ we define a theta series by setting

$$\vartheta_{u,v}(Z; x, y) = \sum_{g \equiv v \pmod{Z}} \varepsilon(Z[g+y] + 2^t g(x+u) + {}^t yx),$$

where the summation is taken over all $g \in \mathbf{C}^n$ such that $g - v \in \mathbf{Z}^n$. From Satz 8 in [10] we get easily the following

LEMMA 1. Let u, v, x and $y \in \mathbf{C}^n$, and $M = \begin{pmatrix} AB \\ CD \end{pmatrix} \in \Gamma$. Setting

$$u_M = {}^t Du + {}^t Bv + \frac{1}{2}({}^t BD)_\Delta, \quad v_M = {}^t Cu + {}^t Av + \frac{1}{2}({}^t AC)_\Delta \text{ and}$$

$$E(u, v, M) = \varepsilon(-{}^t(Cu + {}^t Av)({}^t Du + {}^t Bv + ({}^t BD)_\Delta) + {}^t vu),$$

we have

$$\begin{aligned} \vartheta_{u,v}(MZ; Ax - By, -Cx + Dy) \\ = \chi(M) E(u, v, M) |CZ + D|^{1/2} \vartheta_{u_M, v_M}(Z; x, y) \end{aligned}$$

where $\chi(M)$ is the 8-th root of 1 depending only on M .

Let F be a positive real symmetric matrix of degree $m > 0$. For U, V, X and $Y \in M_{m,n}(\mathbf{C})$, we set

$$\theta_{F,U,V}(Z; X, Y) = \sum_{G \equiv V \pmod{Z}} \varepsilon(\text{tr}(ZF[G+Y] + 2^t G(X+U) + {}^t YX),$$

where the summation is taken over all the matrices $G \in M_{m,n}(\mathbf{C})$ such that $G - V \in M_{m,n}(\mathbf{Z})$.

The idea of the proof of the next theorem is due to A.N. Andrianov and G.N. Maloletkin [1], whose idea is based on the interpretation of the theta series $\theta_{F,U,V}(Z; X, Y)$ of degree n associated with positive quadratic forms F of degree m as specializations of the standard theta series $\vartheta_{u,v}(Z; x, y)$ of degree mn .

For square matrices A and $B = (b_{ij})$ respectively of degree m and n , we define a tensor product by

$$A \otimes B = \begin{pmatrix} Bb_{11} \cdots \cdots Ab_{1n} \\ \cdots \cdots \cdots \cdots \cdots \\ Ab_{n1} \cdots \cdots Ab_{nn} \end{pmatrix}.$$

Let F be a positive real symmetric matrix of degree m . We define three maps which we shall denote by the same sign \sim , in the following way:

$$\sim : H_n \longrightarrow H_{mn} \text{ defined by } Z \longmapsto \tilde{Z} = F \otimes Z$$

$$\sim : Sp_n(\mathbf{R}) \longrightarrow Sp_{mn}(\mathbf{R}) \text{ defined by } M = \begin{pmatrix} AB \\ CD \end{pmatrix} \longmapsto \tilde{M} = \begin{pmatrix} \tilde{A}\tilde{B} \\ \tilde{C}\tilde{D} \end{pmatrix} = \begin{pmatrix} 1_m \otimes A & F \otimes B \\ F^{-1} \otimes C & 1_m \otimes D \end{pmatrix}$$

$$\sim : M_{m,n}(\mathbf{C}) \longrightarrow \mathbf{C}^{mn} \text{ defined by } X = (x_1, \dots, x_n) \longmapsto \tilde{X} = {}^t(x_1, \dots, x_n).$$

Then under the above notation we have $\tilde{M}\tilde{Z} = \widetilde{MZ}$, $|\tilde{C}\tilde{Z} + \tilde{D}| = |CZ + D|^m$, $\tilde{Z}[\tilde{G}] = \text{tr}(ZF[G])$, ${}^t\tilde{A}\tilde{X} = \widetilde{XA}$, ${}^t\tilde{B}\tilde{X} = \widetilde{FBX}$, ${}^t\tilde{G}\tilde{X} = \widetilde{F^{-1}XC}$, ${}^t\tilde{D}\tilde{X} = \widetilde{XD}$, $({}^t\tilde{B}\tilde{D})_\Delta = \widetilde{F_\Delta({}^tBD)_\Delta}$, $({}^t\tilde{A}\tilde{C})_\Delta = \widetilde{(F^{-1})_\Delta({}^tAC)_\Delta}$ and ${}^t\tilde{Y}\tilde{X} = \text{tr}({}^tYX)$. If both F and NF^{-1} ($N \in \mathbf{Z}_+$) are integral, then we have $\widetilde{\Gamma_0(N)} \subset Sp_n(\mathbf{Z})$. Moreover, if both F and NF^{-1} are even, then $\widetilde{\Gamma_0(N)}$ is contained in the theta group of degree mn .

We obtain $\theta_{F,U,V}(Z; X, Y) = \vartheta_{\tilde{U}, \tilde{V}}(\tilde{Z}; \tilde{X}, \tilde{Y})$, and hence by Lemma 1 we get the following

THEOREM 1. *Let F be a positive real symmetric matrix of degree $m > 0$. Let $M = \begin{pmatrix} AB \\ CD \end{pmatrix} \in Sp_n(\mathbf{R})$ with $\tilde{M} \in Sp_{mn}(\mathbf{Z})$. For $U, V \in M_{m,n}(\mathbf{C})$, set*

$$U_M = UD + FVB + \frac{1}{2} F_\Delta {}^t(BD)_\Delta, \quad V_M = F^{-1}UC + VA + \frac{1}{2} (F^{-1})_\Delta {}^t(AC)_\Delta \text{ and}$$

$$E_F(U, V, M) = \varepsilon(\text{tr}(-{}^t(F^{-1}UC + VA)(UD + FVB + F_\Delta {}^t(BD)_\Delta) + {}^tVU)).$$

Then we have

$$\begin{aligned} \theta_{F,U,V}(MZ; X^tA - FY^tB, -F^{-1}X^tC + Y^tD) \\ = \chi_F(M) E_F(U, V, M) |CZ + D|^{m/2} \theta_{F,U_M,V_M}(Z; X, Y) \end{aligned}$$

where $\chi_F(M) = \chi_F^{(n)}(M)$ is the 8-th root of 1 depending only on n, F and M .

Suppose that $m = \text{deg}(F)$ is $\geq n$. Let l be any integer such that $n \leq l \leq m$, and L any subset of $\{1, \dots, m\}$ with l elements. Put $L = \{j_1, \dots, j_l\}$ with $j_1 < \dots < j_l$. We denote by η_L the matrix in $M_{m,l}(\mathbf{Z})$ whose

- (i) j -th row = e_i if $j = j_i \in L$
- (ii) j -th row = 0 if $j \notin L$,

e_i being the i -th row of the identity matrix 1_l of degree l . Take a pair (η, ν) in $M_{l,n}(\mathbf{C}) \times \mathbf{Z}_+$ which satisfies both of the conditions that (i) ${}^t\eta\eta = 0$ if $\nu > 1$ and that (ii) $\nu = 1$ if $l = n$. For $G \in M_{m,n}(\mathbf{C})$ we set $\Phi(G) = |{}^tGF^{1/2}\eta_L\eta|^\nu$. We define a theta series with Φ by setting

$$\theta_{F,U,V}(Z; \Phi; X, Y) = \sum_{G \equiv V \pmod{Z}} \Phi(G) \varepsilon(\text{tr}(ZF[G+Y] + 2^t G(X+U) + {}^t YX)),$$

the summation being taken over all the matrices $G \in M_{m,n}(\mathbf{C})$ such that $G - V \in M_{m,n}(\mathbf{Z})$.

Let $\xi = (\xi_{ij})$ be an $l \times n$ variable matrix and $\partial = \left(\frac{\partial}{\partial \xi_{ij}} \right)$ the corresponding matrix of differential operators. We introduce the differential operator $\det^\nu({}^t \eta \partial)$. In Lemma 3 of [1], the following equation is proved. For $P \in SM_n(\mathbf{C})$ and $Q \in M_{l,n}(\mathbf{C})$ and for $c \in \mathbf{C}$, we have

$$\begin{aligned} & \det^\nu({}^t \eta \partial) (\text{tr}(P {}^t \xi \xi + 2 {}^t Q \xi) + c) \\ &= |2\sqrt{-1}\pi(P {}^t \xi + {}^t Q)\eta|^\nu \varepsilon(\text{tr}(P {}^t \xi \xi + 2 {}^t Q \xi) + c). \end{aligned}$$

THEOREM 2. *Suppose $n \leq m = \deg(F)$. Let l be any integer with $n \leq l \leq m$ and L a subset of $\{1, \dots, m\}$ with l elements. Let $\eta \in M_{l,n}(\mathbf{C})$ and put $\Phi(G) = |{}^t GF^{1/2} \eta_L \eta|^\nu$ ($\nu \in \mathbf{Z}_+$) for $G \in M_{m,n}(\mathbf{C})$. Then we have*

$$\begin{aligned} & \theta_{F,U,V}(MZ; \Phi; X {}^t A - F Y {}^t B, -F^{-1} X {}^t C + Y {}^t D) \\ &= \chi_F(M) E_F(U, V, M) |CZ + D|^{(m/2) + \nu} \theta_{F,U,M,V,M}(Z; \Phi; X, Y), \end{aligned}$$

in either case that (i) $\nu > 1$, $l > n$ and ${}^t \eta \eta = 0$, or that (ii) $\nu = 1$ and $l \geq n$, where $M = \begin{pmatrix} AB \\ CD \end{pmatrix}$ is as in Theorem 1 and X, Y are matrices in $M_{m,n}(\mathbf{C})$ such that ${}^t X F^{-1/2} \eta_L = {}^t Y F^{1/2} \eta_L = 0$.

Proof. Take an $m \times n$ matrix ξ' such that entries of its i -th rows ($i \in L$) are independent variables and its j -th rows ($j \notin L$) are 0. Then we have ${}^t X F^{-1/2} \xi' = {}^t Y F^{1/2} \xi' = 0$. Setting $\xi = {}^t \eta_L \xi'$ and substituting X for $F^{1/2} \xi' + X$ in the formula of Theorem 1, we obtain

$$\begin{aligned} & \sum_{G \equiv V \pmod{Z}} \varepsilon(\text{tr}(-(CZ+D)^{-1} C {}^t \xi \xi + 2(CZ+D)^{-1} G F^{1/2} \eta_L \xi + MZF[G - F^{-1} X {}^t C + Y {}^t D] \\ & \quad + 2 {}^t G(U + X {}^t A - F Y {}^t B) + {}^t (-F^{-1} X {}^t C + Y {}^t D)(X {}^t A - F Y {}^t B))) \\ &= \chi_F(M) E_F |CZ + D|^{m/2} \sum_{G \equiv V_M \pmod{Z}} \varepsilon(\text{tr}(2 {}^t G F^{1/2} \eta_L \xi + ZF[G+Y] + 2 {}^t G(U_M + X) + {}^t YX)). \end{aligned}$$

Applying the differential operator $\det^\nu({}^t \eta \partial)$ at $\xi = 0$, we get the desired result.

In the similar way as in the proof of Theorem 2, we get the following corollary.

Let $k \in \mathbf{Z}_+$. Let L_i ($1 \leq i \leq k$) be subsets of $\{1, \dots, m\}$ with $l_i (\geq n)$ elements such that $L_i \cap L_j = \emptyset$ if $i \neq j$. For $i = 1, \dots, k$ take pairs (η_i, ν_i) in $M_{l_i, n}(\mathbf{C}) \times \mathbf{Z}_+$ which satisfy both conditions that (i) ${}^t \eta_i \eta_i = 0$ if $\nu_i > 0$ and that (ii) $\nu_i = 1$ if $l_i = n$. For

$G \in M_{m,n}(\mathbf{C})$ we set $\Phi(G) = |{}^tGF^{1/2}\eta_{L_1}\eta_1|^{\nu_1} \cdots |{}^tGF^{1/2}\eta_{L_k}\eta_k|^{\nu_k}$. We define a theta series with Φ by

$$\theta_{F,U,V}(Z; \Phi; X, Y) = \sum_{G \equiv V \pmod{Z}} \Phi(G) \varepsilon(\text{tr}(ZF[G+Y] + 2{}^tG(X+U) + {}^tYX)),$$

for U, V, X and $Y \in M_{m,n}(\mathbf{C})$.

COROLLARY. Let L_i, η_i, ν_i ($1 \leq i \leq k$) and Φ be stated as above. Then we have

$$\begin{aligned} \theta_{F,U,V}(MZ; \Phi; X{}^tA - FY{}^tB, -F^{-1}X{}^tC + Y{}^tD) \\ = \chi_F(M) E_F(U, V, M) |CZ + D|^{(m/2) + \sum \nu_i} \theta_{F,U,V,M}(Z; \Phi; X, Y), \end{aligned}$$

where $M = \begin{pmatrix} AB \\ CD \end{pmatrix}$ is as in Theorem 1 and X, Y are matrices in $M_{m,n}(\mathbf{C})$ such that ${}^tXF^{-1/2}\eta_{L_i} = {}^tYF^{1/2}\eta_{L_i} = 0$ for $i=1, \dots, k$.

2. Computation of χ_F I

We shall compute χ_F (cf. Theorem 1) in the following four cases (up to ± 1 when $\deg(F)$ is odd). Let F be a positive integral symmetric matrix of degree $m > 0$. Let N be a positive integer such that NF^{-1} is integral.

- ① $M \in \Theta_0(N)$.
- ② F is even. $M \in \Gamma_0(2N)$, or $M \in \Theta_0(N)$, or $M \in \Theta_1(N)$ for an even N .
- ③ NF^{-1} is even. $M \in \Gamma_0(2, N)$, or $M \in \Theta_0(N)$, or $M \in \Theta_2(N)$ for an even N .
- ④ Both F and NF^{-1} are even. $M \in \Gamma_0(N)$.

First we must generalize Lemma 5 in [1]. We put

$$P_U = \begin{pmatrix} {}^tU^{-1} & \\ & U \end{pmatrix}, \quad Q_S = \begin{pmatrix} 1_n & S \\ 0 & 1_n \end{pmatrix}, \quad R_S = \begin{pmatrix} 1_n & 0 \\ S & 1_n \end{pmatrix}$$

with $U \in SL_n(\mathbf{Z})$ and $S \in SM_n(\mathbf{Z})$.

LEMMA 2. Let K be the group generated by the elements of $\Gamma_0(N_1, N_2)$ (resp. $\Theta_0(N)$, resp. $\Theta_1(N)$, resp. $\Theta_2(N)$) of the form P_U, Q_S and R_S . Then for any $M = \begin{pmatrix} AB \\ CD \end{pmatrix} \in \Gamma_0(N_1, N_2)$ (resp. $\Theta_0(N)$, $\Theta_1(N)$, $\Theta_2(N)$), there exist matrices M_1 and $M_2 \in K$ such that

$$M_1 M M_2 = \left(\begin{array}{cc|cc} a & & b & \\ & 1 & & \\ & & & \\ & & & \\ c & & d & \\ & & & \\ & & & \\ & & & \end{array} \right).$$

Moreover $|D| \equiv d \pmod{N_1 N_2}$ (resp. \pmod{N}).

Proof. We treat only the case of $\theta_0(N)$. Then K is generated by P_U, Q_S and R_T with $U \in SL_n(\mathbf{Z})$, even $S \in SM_n(\mathbf{Z})$ and $T \in SM_n(N\mathbf{Z})$ such that $\frac{1}{N}T$ is even.

We shall prove the assertion by induction on n . When $n=1$, the assertion is trivial. Let us suppose $n>1$. By the elementary divisor theorem there exist $U, V \in SL_n(\mathbf{Z})$ such that UDV is diagonal. Hence we may assume $D = \text{diag}(d_1, \dots, d_n)$.

Step I. We may assume $d_n=1$.

Putting $C=(c_{ij})$ we have $g.c.d(c_{n1}, \dots, c_{nn}, d_n)=1$. First we assume that d_n is an odd integer. There are even integers s_1, \dots, s_n such that $s_1c_{n1} + \dots + s_nc_{nn} = 2 g.c.d(c_{n1}, \dots, c_{nn})$. Let us put

$$S = \begin{pmatrix} & s_1 & & \\ & \vdots & & \\ 0 & & & 0 \\ s_1 \cdots s_{n-1} & & s_n & \\ & 0 & s_n & 0 \end{pmatrix}, \quad MQ_S = \begin{pmatrix} A' & B' \\ C' & D' \end{pmatrix} \text{ and } D' = (d'_{ij}).$$

Then we have $d'_{n,n-1} = 2 g.c.d(c_{n1}, \dots, c_{nn})$ and $d'_{nn} = d_n + c_{n,n-1}s_n$, and hence $g.c.d(d'_{n,n-1}, d'_{nn}) = 1$. Now again by the elementary divisor theorem we may assume that D' is of the form $D' = \text{diag}(d'_1, \dots, d'_n, 1)$. Secondly we assume that d_n is an even integer. Then for some i, c_{ni} is an odd integer. Take an integer j different from i with $1 \leq j \leq n$. There are integers $s_1, \dots, s_{j-1}, s_{j+1}, \dots, s_n$ and an even integer s_j such that $s_1c_{n1} + \dots + s_nc_{nn} = g.c.d(c_{n1}, \dots, c_{nn})$. Let us put

$$S = \begin{pmatrix} & s_1 & & \\ & \vdots & & \\ 0 & & & 0 \\ s_1 \cdots s_j \cdots s_n & & & \\ & 0 & & 0 \\ & \vdots & & \\ & s_n & & \end{pmatrix}, \quad MQ_S = \begin{pmatrix} A' & B' \\ C' & D' \end{pmatrix} \text{ and } D' = (d'_{ij}).$$

Then we have $d'_{nj} = g.c.d(c_{n1}, \dots, c_{nn})$, $d'_{nn} = d_n + c_{nj}s_n$ and hence $g.c.d(d'_{nj}, d'_{nn}) = 1$. Again by the elementary divisor theorem we may assume that D' is of the form $D' = \text{diag}(d'_1, \dots, d'_{n-1}, 1)$.

Step II. The assertion is true.

Let us put $Q_S MR_T = \begin{pmatrix} A' & B' \\ C' & D' \end{pmatrix}$. Then since $D = \text{diag}(d_1, \dots, d_{n-1}, 1)$, we can now select Q_S and R_T such that the last row of C and the last column of B are zero. The symplectic condition yields that A', B' and C' have the form

$$A' = \begin{pmatrix} A_1 & 0 \\ 0 & 1 \end{pmatrix}, \quad B' = \begin{pmatrix} B_1 & 0 \\ 0 & 0 \end{pmatrix}, \quad C' = \begin{pmatrix} C_1 & 0 \\ 0 & 0 \end{pmatrix}.$$

By the induction hypothesis this proves the lemma.

In the case of $\Gamma_0(N_1, N_2)$, $\Theta_1(N)$ and $\Theta_2(N)$ the similar proof is applicable.

Applying Theorem 1 to the case ①, ②, ③ and ④ with $U=V=X=Y=0$, we have

$$\theta_{F,0,0}(MZ) = \chi_F^{(n)}(M) |CZ + D|^{m/2} \theta_{F,0,0}(Z).$$

Hence $\chi_F^{(n)}$ is a character if m is even. Let us denote by $\chi_F^{(n)}/\{\pm 1\}$ the composition map of $\chi_F^{(n)}$ and the quotient map: $\mathbf{C}^* \longrightarrow \mathbf{C}^*/\{\pm 1\}$. $\chi_F^{(n)}/\{\pm 1\}$ is a homomorphism whether m is even or odd. As we shall see in the next section, $\chi_F^{(n)}$ (resp. $\chi_F^{(n)}/\{\pm 1\}$) is trivial on K (see Lemma 2 for the notation) if m is even (resp. odd).

Assume that $M = \begin{pmatrix} AB \\ CD \end{pmatrix}$ satisfies at least one of the four conditions ①, ②, ③ and ④, and $\begin{pmatrix} ab \\ cd \end{pmatrix}$ is the matrix in $SL_2(\mathbf{Z})$ corresponding to M in Lemma 2. Then using Siegel's Φ -operator we obtain

$$\chi_F^{(n)}(M) = \chi_F^{(1)} \left(\begin{pmatrix} ab \\ cd \end{pmatrix} \right) = \text{sgn}(d)^{m/2} \left(\frac{(-1)^{m/2} |F|}{d} \right) \text{ if } m \text{ is even,}$$

and

$$\chi_F^{(n)}(M) = \pm \varepsilon \left(\frac{d-1}{4} \right) \text{ if } m \text{ is odd.}$$

(see also Appendix).

Through easy calculation we get the following

THEOREM 3. *Let F be a positive integral symmetric matrix of degree m , and N a positive integer such that NF^{-1} is integral. Put $|F| = 2^s K$ with $\text{g.c.d}(2, K) = 1$.*

(1) *In any one of the following four cases, we have for any even positive integer m*

$$\chi_F^{(n)}(M) = \text{sgn}(|D|)^{m/2} \left(\frac{(-1)^{m/2} |F|}{\text{abs}(D)} \right).$$

① $8|N$ and $M \in \Theta_0(N)$, $4|N$ and $M \in \Theta_0(2N)$, $2|N$ and $M \in \Gamma_0(2, 2N)$, $2|s$ and $4|N$ and $M \in \Theta_0(N)$, $2|s$ and $2|N$ and $M \in \Theta_0(2N)$, or $2|s$ and $M \in \Gamma_0(2, 2N)$,

② (F is even.) $8|N$ and $M \in \Theta_1(N)$, $4|N$ and $M \in \Theta_0(2N)$, $2|s$ and $4|N$ and $M \in \Theta_1(N)$, $2|s$ and $2|N$ and $M \in \Theta_1(2N)$, or $M \in \Gamma_0(2N)$,

③ (NF^{-1} is even.) $8|N$ and $M \in \Theta_2(N)$, $2|s$ and $4|N$ and $M \in \Theta_2(N)$, or $M \in \Gamma_0(2, N)$

④ (Both F and NF^{-1} are even.) $M \in \Gamma_0(N)$ with $N > 1$.

In case ④ with $N=1$ we have $\chi_F^{(n)}(M) = 1$ for all M .

(2) *In any one of the following four cases, we have for any odd integer m*

$$\chi_F^{(n)}(M) = \pm \varepsilon \left(\frac{d-1}{4} \right).$$

- ① $4|N$ and $M \in \Theta_0(N)$, $2|N$ and $M \in \Theta_0(2N)$, or $M \in \Gamma_0(2, 2N)$,
- ② $4|N$ and $M \in \Theta_1(N)$, or $2|N$ and $M \in \Theta_1(2N)$,
- ③ $4|N$ and $M \in \Theta_2(N)$, or $2|N$ and $M \in \Gamma_0(2, N)$,
- ④ $M \in \Gamma_0(N)$.

REMARK. For even m the case ④ with $N=1$ is investigated in [11].

COROLLARY. Let F and N be as in Theorem 3. Then we have

$$\chi_F^{(n)}(M) = \text{sgn}(|D|)^{m/2} \left(\frac{(-1)^{m/2} |F|}{\text{abs}(D)} \right) \quad \text{if } m = \deg(F) \text{ is even,}$$

$$\chi_F^{(n)}(M) = \pm \varepsilon \left(\frac{|D|-1}{4} \right) \quad \text{if } m \text{ is odd,}$$

in the following four cases ① $M \in \Gamma_0(2, 2N)$, ② (F is even.) $M \in \Gamma_0(2N)$, ③ (NF^{-1} is even.) $M \in \Gamma_0(2, N)$ and ④ (Both F and NF^{-1} are even.) $M \in \Gamma_0(N)$.

3. Computation of χ_F II

LEMMA 3. (The inversion formula) Let F be a positive real symmetric matrix of degree m . Then for U, V, X and $Y \in M_{m,n}(\mathbf{C})$ we have

$$\theta_{F,U,V}(Z; X, Y) = |F|^{-n/2} |-\sqrt{-1}Z|^{-m/2} \theta_{F^{-1},V,U}(-Z^{-1}; Y, -X),$$

where $|-\sqrt{-1}Z|^{1/2}$ is determined to be positive for purely imaginary Z in H_n .

Proof. We have the inversion formula for the standard theta series

$$\vartheta_{u,v}(Z; x, y) = |-\sqrt{-1}Z|^{-1/2} \vartheta_{v,u}(-Z^{-1}; y, -x),$$

where $|-\sqrt{-1}Z|^{-1/2}$ is positive for purely imaginary $Z \in H_n$. From this we get the inversion formula for θ_F in the same argument as in the proof of Theorem 1.

COROLLARY. Let F be as in Lemma 3. Assume that there is a positive real number h such that hF is integral. Put $\mathbf{G} = M_{m,n}(\mathbf{Z})$. Then we have

$$\begin{aligned} & \theta_{F,U,V}(-Z^{-1}; X, Y) \\ &= |F|^{-n/2} |-\sqrt{-1}Z|^{m/2} \sum_{H: h^{-1}F^{-1}G/H} \theta_{h^2F, hFV, -h^{-1}F^{-1}U+H}(Z; hFY; -h^{-1}F^{-1}X), \end{aligned}$$

where $|-\sqrt{-1}Z|^{1/2}$ is positive for purely imaginary Z in H_n .

Hereafter we assume that F and $M = \begin{pmatrix} AB \\ CD \end{pmatrix}$ satisfy the condition ①, ②, ③ or ④ with $N > 1$. Let $H \in F^{-1}\mathbf{G}$. We have the following two formulas:

$$(*) \quad \left\{ \begin{array}{l} \theta_{F,0,H}(-Z^{-1}) = |F|^{-1/2} |-\sqrt{-1}Z|^{m/2} \sum_{K: F^{-1}G/K} \varepsilon(\text{tr}(2^t HFK)) \theta_{F,0,K}(Z), \end{array} \right.$$

$$\left\{ \theta_{F,0,H}(Z) = \sum_{K: (dF)^{-1}G/G, K^t D \equiv \text{mod } G} \theta_{dF,0,K} \left(\frac{1}{d} Z[D] \right) \right.$$

for $D \in M_{n,n}(\mathbf{Z})$ such that $|D| \neq 0$ and for $d \in \mathbf{Z}_+$ such that dD^{-1} is integral.

Let us put $M' = \begin{pmatrix} -B & A \\ -D & C \end{pmatrix} = M \begin{pmatrix} & 1 \\ -1 & \end{pmatrix} \in Sp_n(\mathbf{Z})$. Let d be a positive integer such that dD^{-1} is integral. Then we have

$$\theta_{F,0,0}(M'Z) = \sum_{G: G^t D^{-1}/G} \theta_{dF,0,G} \left(\frac{1}{d} M'Z[D] \right) \quad (\text{by the second formula of } (*))$$

$$= \sum_{G: G^t D^{-1}/G} \theta_{dF,0,G} \left(\frac{1}{d} {}^t B D - (dZ - dD^{-1}C)^{-1} \right)$$

$$= \sum_{G: G^t D^{-1}/G} \varepsilon(\text{tr}({}^t B D {}^t G F G)) \theta_{dF,0,G} (-(dZ - dD^{-1}C)^{-1})$$

$$= \sum_{G: G^t D^{-1}/G} \varepsilon(\text{tr}({}^t B D {}^t G F G) |dF|^{-n/2} - \sqrt{-1} (dZ - dD^{-1}C)^{m/2})$$

$$\times \sum_{K: (dF)^{-1}G/G} \varepsilon(\text{tr}(2d {}^t G F K)) \theta_{dF,0,K} (dZ - dD^{-1}C)$$

(by the first formula of (*))

$$= |dF|^{-n/2} - \sqrt{-1} (dZ - dD^{-1}C)^{m/2}$$

$$\times \sum_{G: G^t D^{-1}/G} \sum_{K: (dF)^{-1}G/G} \varepsilon(\text{tr}({}^t B D {}^t G F G + 2d {}^t G F K - d^2 D^{-1} C {}^t K F K)) \theta_{dF,0,K} (dZ)$$

Now

$$\sum_{G: G^t D^{-1}/G} \varepsilon(\text{tr}({}^t B D {}^t G F G + 2d {}^t G F K - d^2 D^{-1} C {}^t K F K))$$

$$= \sum_{G: G^t D^{-1}/G} \varepsilon(\text{tr}({}^t B D {}^t (G - dK D^{-1} C) F (G - dK D^{-1} C) + 2d {}^t A D {}^t G F K - d^2 A C {}^t K F K))$$

$$= \sum_{G: G^t D^{-1}/G} \varepsilon(\text{tr}({}^t B D {}^t G F K)).$$

Using the second formula of (*) for $D = d1_n$, we get

$$\theta_{F,0,0}(M'Z)$$

$$= |dF|^{-n/2} - \sqrt{-1} (dZ - dD^{-1}C)^{m/2} \sum_{G: G^t D^{-1}/G} (\text{tr}({}^t B D {}^t G F G)) \sum_{K: F^{-1}G/G} \theta_{F,0,K}(Z).$$

Substituting $-Z^{-1}$ for Z and using the first formula of (*), we get

$$\theta_{F,0,0}(MZ)$$

$$= |dF|^{-n/2} \sqrt{-1} dD^{-1} (CZ + D) Z^{-1} |dF|^{-n/2} \sum_{G: G^t D^{-1}/G} \varepsilon(\text{tr}({}^t B D {}^t G F G))$$

$$\times \sum_{K: F^{-1}G/G} |F|^{-n/2} - \sqrt{-1} Z |dF|^{-n/2} \sum_{L: F^{-1}G/G} \varepsilon(\text{tr}(2 {}^t L F K)) \theta_{F,0,L}(Z).$$

Observing that

$$\sum_{K: F^{-1}G/G} \varepsilon(\text{tr}(2^t LFK)) = \begin{cases} 0 & \text{if } L \not\equiv 0 \pmod{G} \\ |F|^n & \text{if } L \equiv 0 \pmod{G}, \end{cases}$$

we obtain

$$\begin{aligned} & \theta_{F,0,0}(MZ) \\ &= |-\sqrt{-1}Z|^{m/2} |\sqrt{-1}D^{-1}(CZ+D)Z^{-1}|^{m/2} \sum_{G: G^t D^{-1}/G} \varepsilon(\text{tr}({}^t B D^t G F G)) \theta_{F,0,0}(Z). \end{aligned}$$

The above computation is well known for $n=1$. (cf. [4], [7], [8] the section 2). Thus we obtain ;

LEMMA 4. *Let $|\sqrt{-1}X+1_n|^{1/2}$ be a function on $SM_n(\mathbf{R})$ which is the branch taking the value 1 at $X=0$. Suppose that F and $M = \begin{pmatrix} AB \\ CD \end{pmatrix}$ satisfy one of the four conditions ①, ②, ③ and ④ with $N>1$. Let us denote by $\varepsilon(C, D)$ the complex number given by*

$$\varepsilon(C, D) \text{abs}(D)^{-1/2} |\sqrt{-1}C+D|^{1/2} = |\sqrt{-1}D^{-1}C+1_n|^{1/2}.$$

Then we have

$$\chi_F^{(n)}(M) = \varepsilon(C, D)^m \text{abs}(D)^{-m/2} \sum_{G: G^t D^{-1}/G} \varepsilon(\text{tr}({}^t B D^t G F G)).$$

COROLLARY. *If M is in the form of P_U, Q_S or R_S (cf. §2), then we have*

$$\chi_F^{(n)}(M) = 1 \text{ if } m \text{ is even,}$$

$$\chi_F^{(n)}(M) = \pm 1 \text{ if } m \text{ is odd.}$$

4. Constructions of cusp forms

Let $k \in \frac{1}{2}\mathbf{Z}_+$ and let χ be a map of Γ' to \mathbf{C}^* . We denote by $[\Gamma', k, \chi]$ (resp. $[\Gamma', k]$) the space of cusp forms of weight k for Γ' with a multiplier χ (resp. a trivial multiplier).

We apply a differential operator $\det^\nu({}^t \gamma \partial)$ to the formula in Corollary to Lemma 3. Then we get

$$\begin{aligned} & \theta_{F,U,\nu}(-Z^{-1}; X, Y) \\ &= (\sqrt{-1})^{mn/2} h^{n\nu} |F|^{-n/2} |-Z|^{(m/2)+\nu} \\ & \quad \times \sum_{H: h^{-1}F^{-1}G/G} \theta_{h^2F, hFV, -h^{-1}F^{-1}U+H}(Z; \Phi; hFY, -h^{-1}F^{-1}X), \end{aligned}$$

where Φ and ν are as in Theorem 2. Any $M \in \Gamma$ can be written in the form of

a product of P_U, Q_S and $\begin{pmatrix} & 1_n \\ -1_n & \end{pmatrix}$ with $U \in GL_n(\mathbf{Z})$ and $S \in SM_n(\mathbf{Z})$ (cf. § 2 for the notation). Hence in the Fourier expansion

$$|CZ+D|^{-(m/2)-\nu} \theta_{F,U,V}(MZ; \Phi; X, Y) = \sum_{S \geq 0} a(S) \varepsilon(\text{tr}(ZS)) \quad \text{for all } M \in \Gamma,$$

the coefficient $a(S)$ vanishes for S with $|S|=0$, since $\Phi(G)$ vanishes if $\text{rank } ({}^tGFG) < n$. Thus $\theta_{F,U,V}(Z; \Phi)$ will be a cusp form so long as it is a modular form.

(1) Cusp forms of weight $\frac{n}{2}+1$

PROPOSITION 1. a) *We have*

$$\dim \left[\Gamma(2), \frac{n}{2}+1, \chi \right] > 0$$

with $\chi(M) = \chi_{1_n}(M) \varepsilon \left(\text{tr} \left(\frac{1}{2}B + \frac{1}{2}(D-1_n) - \frac{1}{4}C^tD - \frac{1}{4}B^tA \right) \right)$. Especially we have

$$\dim \left[\Gamma(4, 8), \frac{n}{2}+1, \chi_{1_n} \right] > 0.$$

b) *Let F be a positive even symmetric matrix and N a positive integer such that NF^{-1} is even. Then we have*

$$\dim \left[\Gamma(hN), \frac{n}{2}+1, \chi_{hF} \right] > 0 \quad \text{for } h \geq 3$$

and

$$\dim \left[\Gamma(2N), \frac{n}{2}+1, \chi \right] > 0$$

with $\chi(M) = \chi_F(M) \varepsilon \left(\text{tr} \left(\frac{1}{2}(D-1_n) - \frac{1}{4}F^{-1}C^tD - \frac{1}{4}FA^tB \right) \right)$.

c) *If N is divisible by a square of some odd prime, then we have*

$$\dim \left[\Gamma(N), \frac{n}{2}+1, \chi_F \right] > 0.$$

Proof. a) We apply Theorem 2 with $n=l=m$, $F=1_n$, $\Phi(G)=|G|$, $X=Y=0$, $U=V=\frac{1}{2}1_n$ and $M=\begin{pmatrix} AB \\ CD \end{pmatrix} \in \Gamma(2)$. Then we have

$$\theta_{1_n, (1/2)1_n, (1/2)1_n}(MZ; \Phi) = \chi(M) |CZ+D|^{(n/2)+1} \theta_{1_n, (1/2)1_n, (1/2)1_n}(Z; \Phi)$$

with $\chi(M) = \chi_{1_n}(M) \varepsilon \left(\text{tr} \left(\frac{1}{2}B + \frac{1}{2}(D-1_n) - \frac{1}{4}C^tD - \frac{1}{4}B^tA \right) \right)$. Hence

$\theta_{1_n, (1/2)1_n, (1/2)1_n}(Z; \Phi)$ is a cusp form for $\Gamma(2)$ with a multiplier χ .

Let us denote its Fourier expansion by $\sum_{S>0} a(S)\varepsilon(\text{tr}(ZS))$. $a(S)$ is given by $a(S)=\varepsilon\left(\frac{n}{2}\right)\sum_{G\equiv(1/2)1_n \pmod{Z}, tGG=S} \varepsilon(\text{tr}(G))|G|$. We must show that $\theta_{1_n, (1/2)1_n, (1/2)1_n}(Z; \Phi)$ is a non-zero function. To do this, it sufficies to show that there is $S>0$ such that $a(S)\neq 0$. The Fourier coefficient for $\frac{1}{4}1_n$ is

$$\begin{aligned} a\left(\frac{1}{4}1_n\right) &= \varepsilon\left(\frac{n}{2}\right)\sum_{G\equiv(1/2)1_n \pmod{Z}, tGG=(1/4)1_n} \varepsilon(\text{tr}(G))|G| \\ &= 2^{-n}\varepsilon\left(\frac{n}{2}\right)\sum_{G\equiv 1_n \pmod{2Z}, tGG=1_n} \varepsilon\left(\text{tr}\left(\frac{1}{2}G\right)\right)|G|. \end{aligned}$$

Since $G\equiv 1_n \pmod{2Z}$, we have $|G|=|(g_{ij})|\equiv g_{11}\cdots g_{nn} \pmod{4}$. If $n\equiv 0 \pmod{4}$, then we have $g_{11}\cdots g_{nn}=1$ or -1 according as $\text{tr}(G)\equiv 0$ or $2 \pmod{4}$; hence $\varepsilon\left(-\frac{n}{2}\right)a\left(\frac{1}{4}1_n\right) > 0$. Similarly we have $\varepsilon\left(-\frac{n}{2}\right)a\left(\frac{1}{4}1_n\right) < 0$ if $n\equiv 2 \pmod{4}$, $\sqrt{-1}\varepsilon\left(-\frac{n}{2}\right)a\left(\frac{1}{4}1_n\right) < 0$ if $n\equiv 1 \pmod{4}$ and $\sqrt{-1}\varepsilon\left(-\frac{n}{2}\right)a\left(\frac{1}{4}1_n\right) > 0$ if $n\equiv 3 \pmod{4}$.

b) Let F and N be as in the proposition. Let us put $\Phi(G)=|G|$. It is shown in [5] that for an integer $h\geq 3$, $\theta_{hF, 0, (1/h)1_n}(Z; \Phi)$ is a non-zero cusp form of weight $\frac{n}{2}+1$ for $\Gamma(hN)$ with a multiplier χ_{hF} . It remains to show that $\theta_{F, (1/2)1_n, (1/2)1_n}(Z; \Phi)$ is a non-zero cusp form for $\Gamma(2N)$ with a multiplier $\chi(M)=\chi_F(M)\varepsilon\left(\text{tr}\left(\frac{1}{2}(D-1_n-\frac{1}{4}F^{-1}C^tD-\frac{1}{4}A^tB)\right)\right)$. By Theorem 2 we have a formula for $M=\begin{pmatrix} AB \\ CD \end{pmatrix}\in\Gamma(2N)$.

$$\theta_{F, (1/2)1_n, (1/2)1_n}(MZ; \Phi)=\chi(M)|CZ+D|^{(n/2)+1}\theta_{F, (1/2)1_n, (1/2)1_n}(Z; \Phi).$$

If $\sum_{S>0} a(S)\varepsilon(\text{tr}(ZS))$ is its Fourier expansion, then we have

$$\begin{aligned} a\left(\frac{1}{4}F\right) &= \varepsilon\left(\frac{n}{2}\right)\sum_{G\equiv(1/2)1_n \pmod{Z}, tFG=(1/4)F} \varepsilon(\text{tr}(G))|G| \\ &= 2^{-n}\varepsilon\left(\frac{n}{2}\right)\sum_{G\equiv 1_n \pmod{2Z}, tFG=F} \varepsilon\left(\text{tr}\left(\frac{1}{2}G\right)\right)|G|. \end{aligned}$$

Using the same argument as in a), we get $a\left(\frac{1}{4}F\right)\neq 0$. Thus we get the desired result.

c) For an odd prime $h>1$ with $h^2|N$, it is easily checked that $\theta_{F, 0, (1/h)1_n}(Z; \Phi)$ is in $\left[\Gamma(N), \frac{n}{2}+1, \chi_F\right]$. If $a\left(\frac{1}{h^2}1_n\right)$ is the Fourier coefficient for $\frac{1}{h^2}1_n$, then we

have

$$\begin{aligned} \alpha\left(\frac{1}{h^2}1_n\right) &= \sum_{G \equiv (1/h)1_n \pmod{\mathbf{Z}}, {}^tGFG = (1/h^2)F} |G| \\ &= h^{-n} \sum_{G \equiv 1_n \pmod{h\mathbf{Z}}, {}^tGFG = F} |G| > 0. \end{aligned}$$

Hence $\theta_{F,0,(1/h)1_n}(\mathbf{Z}; \Phi)$ is a non-zero cusp form.

(2) Cusp forms of weight $\geq n$

Let F be a positive real symmetric matrix of degree $m > 0$. Let V be an $m \times n$ matrix with entries in \mathbf{Q} , and h the least common multiple of the denominators of the entries of V . Suppose that there exists a prime p with $p|h$ such that $\overline{hV} \in M_{m,n}(\mathbf{Z}/p\mathbf{Z})$ is of rank n , where \overline{hV} denotes the reduction of $hV \pmod{p}$. Then for all $G \in M_{m,n}(\mathbf{Q})$ with $G \equiv V \pmod{\mathbf{Z}}$, $F[G]$ is a nonsingular matrix; hence in the Fourier expansion $\theta_{F,U,V}(\mathbf{Z}) = \sum_{S \geq 0} \alpha(S) \varepsilon(\text{tr}(ZS))$ ($U \in M_{m,n}(\mathbf{R})$), $\alpha(S)$ vanishes for S with $|S|=0$.

(i) Let F be a positive even symmetric matrix of degree $m \geq 2n$. Let N be a positive integer such that NF^{-1} is even. For $U, V \in M_{m,n}(\mathbf{Q})$ and $M = \begin{pmatrix} AB \\ CD \end{pmatrix} \in \Gamma_0(N)$, we have $(U, FV) \begin{pmatrix} DC \\ BA \end{pmatrix} = (U_M, FV_M) \pmod{\mathbf{Z}}$. Let p be a prime with $(p, N) = 1$ (hence $(p, |F|) = 1$) and take $U, V \in M_{m,n}\left(\frac{1}{p}\mathbf{Z}\right)$ so that $\overline{p(U, FV)} \in M_{m,n}(\mathbf{Z}/p\mathbf{Z})$ is of rank $2n$. Then $\overline{p(U_M, V_M)}$ is also of rank $2n$ for all $M \in \Gamma_0(N)$. Using the notation in Corollary to Lemma 3, we have $(U, FV) \begin{pmatrix} & 1_n \\ -1_n & \end{pmatrix} \equiv (FV, F(-F^{-1}U + H)) \equiv (FV, -U) \pmod{\mathbf{Z}}$; hence $(U, FV) \begin{pmatrix} & 1_n \\ -1_n & \end{pmatrix}$ is also of rank $2n$. Since $\Gamma_0(N)$ and $\begin{pmatrix} & 1_n \\ -1_n & \end{pmatrix}$ generate Γ , in the Fourier expansion

$$|CZ + D|^{-m/2} \theta_{F,U,V}(MZ) = \sum_{S \geq 0} \alpha(S) \varepsilon(\text{tr}(ZS)) \quad \text{for all } M = \begin{pmatrix} AB \\ CD \end{pmatrix} \in \Gamma,$$

$\alpha(S)$ vanishes for S with $|S|=0$. For $M \in \Gamma(pN)$ we have $U_M \equiv U, V_M \equiv V \pmod{\mathbf{Z}}$ and hence $\theta_{F,U,V}(\mathbf{Z}) \in \left[\Gamma(pN), \frac{m}{2}, \chi \right]$ for some multiplier χ .

(ii) For $F=1_m$ we get $2(U, V) \begin{pmatrix} DC \\ BA \end{pmatrix} \equiv 2(U_M, V_M) \pmod{\mathbf{Z}}$ for $U, V \in M_{m,n}(\mathbf{R})$ and $M = \begin{pmatrix} AB \\ CD \end{pmatrix} \in \Gamma$. Hence for an odd prime p if we take $U, V \in M_{m,n}\left(\frac{1}{p}\mathbf{Z}\right)$ so

that $\overline{2p(U, V)} \in M_{m,n}(\mathbf{Z}/p\mathbf{Z})$ is of rank $2n$, then $\theta_{F,U,V}(\mathbf{Z})$ is in $\left[\Gamma(2p), \frac{m}{2}, \chi \right]$ for some χ .

(iii) Suppose $m \geq 2n+1$ and set $F=1_m$. Take $T \in M_{m,2n}\left(\frac{1}{2}\mathbf{Z}\right)$ so that $2\left(T + \frac{1}{2}\begin{pmatrix} 0 \\ {}^t u \end{pmatrix}\right) \in M_{m,2n}(\mathbf{Z}/2\mathbf{Z})$ is of rank $2n$ for any $u \in \mathbf{Z}^{2n}$. Then for any M in $GL_{2n}(\mathbf{Z})$, TM also has this property. Set

$$W = \begin{pmatrix} 1 & & -1 \\ & \ddots & \vdots \\ & & 1-1 \\ & & & 1 \end{pmatrix} \in M_{m,m}(\mathbf{Z}).$$

Then we have $W(U_M, V_M) = W(U, V) \begin{pmatrix} DC \\ BA \end{pmatrix} + \frac{1}{2} \begin{pmatrix} 0 \\ {}^t u \end{pmatrix}$ for $M = \begin{pmatrix} AB \\ CD \end{pmatrix} \in \Gamma$ and for some $u \in \mathbf{Z}^{2n}$. Thus if $W(U, V)$ has the property stated above, so does $W(U_M, V_M)$. Especially $\overline{2V_M} \in M_{m,n}(\mathbf{Z}/2\mathbf{Z})$ is of rank $2n$ for any $M \in \Gamma$. Hence we get $\theta_{F,U,V}(\mathbf{Z}) \in [\Gamma(2), m/2, \chi]$ for some χ .

Examples of non-zero cusp forms

(i)' Let F be a positive even symmetric matrix of degree $m \geq 2n$ which is of the form $F = \begin{pmatrix} F_1 & 0 \\ 0 & F_2 \end{pmatrix}$ with $\deg(F_1), \deg(F_2) \geq n$. Let N be a positive integer such that NF^{-1} is even and let p be a prime such that $(p, N) = 1$. It is easily checked that for

$$U = \begin{pmatrix} \frac{1}{p} & & \\ & 1_n & \\ & & 0 \end{pmatrix}, \quad V = \begin{pmatrix} 0 \\ \frac{1}{p} & & \\ & 1_n & \end{pmatrix} \in M_{m,n}\left(\frac{1}{p}\mathbf{Z}\right)$$

$\overline{p(U, FV)} \in M_{m,2n}(\mathbf{Z}/p\mathbf{Z})$ is of rank $2n$, and $\theta_{F,U,V}(\mathbf{Z})$ is in $[\Gamma(pN), m/2, \chi]$ with $\chi(M) = \varepsilon(\text{tr}(2^t V F V B - {}^t C^t U F^{-1} U D - {}^t A^t V F V B))$. $\theta_{F,U,V}(\mathbf{Z})$ is a non-zero function. In fact, we have $\theta_{F,U,V}(\mathbf{Z}) = \theta_{F_1, U', 0}(\mathbf{Z}) \theta_{F_2, 0, V'}(\mathbf{Z})$ with

$$U' = \begin{pmatrix} \frac{1}{p} & & \\ & 1_n & \\ & & 0 \end{pmatrix} \in M_{\deg(F_1), n}\left(\frac{1}{p}\mathbf{Z}\right), \quad V' = \begin{pmatrix} 0 \\ \frac{1}{p} & & \\ & 1_n & \end{pmatrix} \in M_{\deg(F_2), n}\left(\frac{1}{p}\mathbf{Z}\right).$$

Here $\theta_{F_2, 0, V'}(\mathbf{Z})$ is obviously non-zero and so is $\theta_{F_1, U', 0}(\mathbf{Z})$ (for example, use the inversion formula).

(ii)' Set $F=1_m$ with $m \geq 2n$. Let p be an odd prime, and U, V the same matrices as in (i)'. Then we have a non-zero cusp form $\theta_{1_m, U, V}(\mathbf{Z})$ of weight $m/2$ for $\Gamma(2p)$ with the multiplier $\chi(M) = \chi_{1_m}(M) \varepsilon\left(\text{tr}\left(\frac{2}{p^2} B - \frac{1}{p^2} C^t D - \frac{1}{p^2} A^t B\right)\right)$.

(iii)' Set $F=1_m$ with $m \geq 2n+1$ and let U, V be as above with $p=2$. Then $2W(U, V) + \begin{pmatrix} 0 \\ \iota u \end{pmatrix} \in M_{m, 2n}(\mathbf{Z}/2\mathbf{Z})$ is of rank $2n$ for any $u \in \mathbf{Z}^{2n}$. Hence we have a non-zero cusp form $\theta_{1_m, U, V}(Z) \in [\Gamma(2), m/2, \chi]$ with $\chi(M) = \chi_{1_m}(M) \varepsilon \left(\text{tr} \left(\frac{1}{2} B - \frac{1}{4} C^t D - \frac{1}{4} A^t B \right) \right)$.

(3) Cusp forms of weight $n+1$ with a trivial multiplier

THEOREM 4. a) We have

$$\dim[\Gamma(4), n+1] > 0 \text{ for } n > 1.$$

Let $F = \begin{pmatrix} F_1 \\ F_2 \end{pmatrix}$ be a positive even symmetric matrix of degree $2n+2$ with $\deg(F_1), \deg(F_2) > n$, and N a positive integer such that NF^{-1} is even. Then we have

$$\dim[\Gamma(h^2N), n+1] > 0 \text{ for an odd } h > 1$$

and

$$\dim[\Gamma(2N, 4N), n+1] > 0 \text{ if } N \text{ is odd.}$$

b) Let n be even. Then we have

$$\dim[\Gamma(2h^2), n+1] > 0 \text{ for an odd } h > 1.$$

Let F be a positive even symmetric matrix of degree n , and N a positive integer such that NF^{-1} is even. Then we have

$$\dim[\Gamma(hN), n+1] > 0 \text{ for } h \geq 2$$

and

$$\dim[\Gamma(N), n+1] > 0 \text{ if } N \text{ is divisible by a square of some odd integer } > 1.$$

For $n=24$ we have

$$\dim[\Gamma, 25] > 0.$$

Proof. a) Suppose $n > 1$. From (2)

$$(**) \quad \theta_{1_{2n+2}, U, V}(Z)$$

is a non-zero cusp form for $\Gamma(2)$ with the multiplier $\chi(M) = \chi_{1_{2n+2}}(M) \varepsilon (\text{tr}(2^t VVB - {}^t UUD^t C - {}^t VVB^t A))$ where we put

$$U = \frac{1}{2} \begin{pmatrix} 1 & & & 0 \\ & \ddots & & \\ & & \ddots & \\ 1 & \dots & \dots & 1 \\ & & & 0 \end{pmatrix}, \quad V = \frac{1}{2} \begin{pmatrix} & & & 0 \\ & 1 & & \\ & & \ddots & \\ 0 & & & \ddots & \\ & & & & \ddots & \\ 1 & \dots & \dots & & & 1 \end{pmatrix} \in M_{2n+2, n} \left(\frac{1}{2} \mathbf{Z} \right).$$

Since $\chi_{1_{2n+2}}(M)$ is trivial on $\Gamma(4)$ (cf. Corollary to Theorem 3) and since both 4^tUU and 4^tVV are even, χ is trivial on $\Gamma(4)$. Thus we get $\dim[\Gamma(4), n+1] > 0$ for $n > 1$.

The remaining cases have already investigated in (2).

b) Let n be an even integer. Throughout the proof $\Phi(G)$ denotes the determinant of G .

For an odd $h > 1$, we have $\theta_{1_n, 0, (1/h)1_n}(Z) \in [\Gamma(2h), n/2, \chi]$ and $\theta_{1_n, 0, (1/h)1_n}(Z; \Phi) \in [\Gamma(2h), n/2+1, \chi']$ with $\chi'(M) = \chi_{1_n}(M) \varepsilon(\text{tr}(1/h^2(21_n - A)^t B))$. Hence we have $\theta_{1_n, 0, (1/h)1_n}(Z) \theta_{1_n, 0, (1/h)1_n}(Z; \Phi) \in [\Gamma(2h), n+1, \chi]$ with $\chi(M) = \varepsilon(\text{tr}(1/h^2(21_n - A)^t B))$. Since χ is trivial on $\Gamma(2h^2)$, $\theta_{1_n, 0, (1/h)1_n}(Z) \theta_{1_n, 0, (1/h)1_n}(Z; \Phi)$ is a cusp form for $\Gamma(2h^2)$ with a trivial multiplier. It remains to show that both $\theta_{1_n, 0, (1/h)1_n}(Z)$ and $\theta_{1_n, 0, (1/h)1_n}(Z; \Phi)$ are non-zero functions. Obviously the former is non-zero, and it is easy to check that the latter is non-zero, using the same method as in the proof of Proposition 1 c).

Let F and N be as in the theorem. For $h \geq 3$, $\theta_{hF, 0, 0}(Z) \times \theta_{hF, 0, (1/h)1_n}(Z; \Phi)$ is a non-zero cusp form of weight $n+1$ for $\Gamma(hN)$ by Proposition 1 b). Hence we get $\dim[\Gamma(hN), n+1] > 0$ for $h \geq 3$.

If N is odd, then $\theta_{F, (1/2)1_n, (1/2)1_n}(Z)$ is non-zero modular form, since we have $\theta_{F, 0, (1/2)1_n}(MZ) = \chi_F(M) E_F(0, (1/2)1_n, M) \theta_{F, (N/2)1_n, (1/2)1_n}(Z) = \chi_F(M) E_F(0, (1/2)1_n, M) \theta_{F, (1/2)1_n, (1/2)1_n}(Z)$ for $M = \begin{pmatrix} 1_n & NF^{-1} \\ 0 & 1_n \end{pmatrix}$. Hence $\theta_{F, (1/2)1_n, (1/2)1_n}(Z) \theta_{F, (1/2)1_n, (1/2)1_n}(Z; \Phi)$ is a non-zero cusp form by Proposition 1 b). Hence we get $\dim[\Gamma(2N), n+1] > 0$ for an odd N . If N is even, then obviously $\dim[\Gamma(2N), n+1]$ is positive since $[\Gamma(4), n+1]$ is contained in $[\Gamma(2N), n+1]$.

If N is divisible by a square of some odd integer $h > 1$, then $\theta_{F, 0, 0}(Z) \theta_{F, 0, (1/2)1_n}(Z; \Phi)$ is a non-zero cusp form for $\Gamma(N)$ with a trivial multiplier by Proposition 1 c). Hence we have $\dim[\Gamma(N), n+1] > 0$.

For $n=24$ H. Maass has shown an existence of an even matrix of degree 24 with the determinant 1, for which $\theta_{F, 0, 0}(Z; \Phi)$ is a non-zero cusp form of weight 13 for Γ with a trivial multiplier. Hence $\theta_{F, 0, 0}(Z) \theta_{F, 0, 0}(Z; \Phi)$ is a non-zero cusp form of weight 25 for Γ with a trivial multiplier and we get $\dim[\Gamma, 25] > 0$.

REMARK 1. A cusp form of weight $n+1$ for $\Gamma(4)$ corresponds to a differential form of the first kind on the nonsingular model $\overline{H_n/\Gamma(4)}$ of the modular function field with respect to $\Gamma(4)$. Our result shows that the geometric genus of $\overline{H_n/\Gamma(4)}$ is positive if $n > 1$. On the other hand we know that for $n=1$, $\overline{H_1/\Gamma(4)}$ is a rational curve.

REMARK 2. When $n=2$, the cusp form (***) is just the example of a cusp

form of weight 3 found by S. Raghavan in [6]. In fact we get

$$(**) = \prod_i \mathcal{G}_{u_i, v_i}(Z, 0, 0)$$

where (u_i, v_i) varies over the set

$$\left\{ \begin{pmatrix} 0 & 1/2 \\ 0 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 \\ 0 & 1/2 \end{pmatrix}, \begin{pmatrix} 0 & 1/2 \\ 0 & 1/2 \end{pmatrix}, \begin{pmatrix} 1/2 & 0 \\ 0 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 \\ 1/2 & 0 \end{pmatrix}, \begin{pmatrix} 1/2 & 0 \\ 1/2 & 0 \end{pmatrix} \right\}.$$

(4) Examples of cusp forms of degree 2 and weight 3

Let F be a positive even symmetric matrix of degree $m \in 2\mathbf{Z}, > n$, and N a positive integer such that NF^{-1} is even. We have a transformation formula

$$(***) \quad \theta_{F, U, \nu}(Z; \Phi) = \varepsilon(\text{tr}(A^t B^t V F V + 2(D - 1_n)^t V U - C^t U F U)) |CZ + D|^{(m/2) + \nu} \theta_{F, U, \nu}(Z; \Phi)$$

for $M = \begin{pmatrix} AB \\ CD \end{pmatrix} \in \Gamma(N)$ and $U, V \in M_{m, n} \left(\frac{1}{N} \mathbf{Z} \right)$ with $NF^{-1}U \in M_{m, n}(\mathbf{Z})$, where Φ and ν are as in Theorem 2. Let us denote its Fourier expansion by $\sum_{S=0} a(S) \varepsilon(\text{tr}(ZS))$. Then $a(S)$ is given by

$$a(S) = \varepsilon(2 \text{tr}({}^t V U)) \sum_{G \in M_{m, n}(\mathbf{Z}), F[G+V]=S} \varepsilon(2 \text{tr}({}^t G U)) \Phi(G+V).$$

Using this formula, we give some examples of non-zero cusp forms of degree 2 and weight 3 for principal congruence subgroups with a trivial multiplier. It seems that we answer a question in [3] concerning “konkrete Beispiele von Spitzenformen”.

$\theta_{F, U, \nu}(Z; \Phi)$ becomes such a cusp form for $\Gamma(N)$ in the following cases. Let us set

$$G = \begin{pmatrix} g_1 & g_5 \\ g_2 & g_6 \\ g_3 & g_7 \\ g_4 & g_8 \end{pmatrix} \in M_{4, 2}(\mathbf{Z}), \quad G_1 = \begin{pmatrix} g_3 & g_7 \\ g_4 & g_8 \end{pmatrix}, \quad G_2 = \begin{pmatrix} g_1 & g_5 \\ g_4 & g_8 \end{pmatrix}, \quad G_3 = \begin{pmatrix} g_2 & g_6 \\ g_4 & g_8 \end{pmatrix}.$$

$$(i) \quad N=5; F = \begin{pmatrix} 2 & 1 & & \\ 1 & 2 & 1 & \\ & 1 & 2 & 1 \\ & & 1 & 2 \end{pmatrix}, \quad \Phi(G) = |G_2|, \quad U = \frac{1}{5} \begin{pmatrix} 1 & 4 \\ 2 & 3 \\ 3 & 2 \\ 4 & 1 \end{pmatrix}, \quad V = \frac{1}{5} \begin{pmatrix} 4 & -1 \\ -3 & 2 \\ 2 & -3 \\ -1 & 4 \end{pmatrix}$$

$$(ii) \quad N=13; F = \begin{pmatrix} 2 & 1 & & \\ 1 & 2 & 1 & \\ & 1 & 2 & 1 \\ & & 1 & 4 \end{pmatrix}, \quad \Phi(G) = |G_1|, \quad U = \frac{1}{13} \begin{pmatrix} 5 & 0 \\ 3 & 0 \\ 1 & 0 \\ 7 & 0 \end{pmatrix}, \quad V = \frac{1}{13} \begin{pmatrix} 4 & 1 \\ -8 & 2 \\ 12 & -3 \\ -3 & 4 \end{pmatrix}$$

$$(iii) \quad N=17; F = \begin{pmatrix} 2 & 1 & & \\ 1 & 2 & 1 & \\ & 1 & 4 & 1 \\ & & 1 & 2 \end{pmatrix}, \quad \Phi(G) = |G_1|, \quad U = \frac{1}{17} \begin{pmatrix} 0 & 4 \\ 0 & -2 \\ 0 & -3 \\ 0 & 5 \end{pmatrix}, \quad V = \frac{1}{17} \begin{pmatrix} 2 & -1 \\ -4 & 2 \\ 6 & -3 \\ 3 & 10 \end{pmatrix}$$

$$\begin{aligned}
 \text{(iv)} \quad N=29; F &= \begin{pmatrix} 2 & 1 & & \\ 1 & 2 & 1 & \\ & 1 & 6 & 1 \\ & & 1 & 2 \end{pmatrix}, \quad \Phi(G)=|G_1|, \quad U=\frac{1}{29} \begin{pmatrix} 0 & 6 \\ 0 & 7 \\ 0 & 11 \\ 0 & 7 \end{pmatrix}, \quad V=\frac{1}{29} \begin{pmatrix} 2 & -1 \\ -4 & 2 \\ 6 & -3 \\ -3 & 16 \end{pmatrix} \\
 \text{(v)} \quad N=4h-1 \ (h \geq 2); F &= \begin{pmatrix} 2 & 1 & & \\ 1 & 2h & & \\ & & 2 & 1 \\ & & 1 & 2h \end{pmatrix}, \quad \Phi(G)=|G_3|, \quad U=0, \quad V=\begin{pmatrix} -1 & 0 \\ 2 & 0 \\ 0 & -1 \\ 0 & 2 \end{pmatrix} \\
 \text{(vi)} \quad N=20h-7 \ (h \geq 2); F &= \begin{pmatrix} 4 & 1 & & \\ 1 & 2 & 1 & \\ & 1 & 2 & 1 \\ & & 1 & 2h \end{pmatrix}, \quad \Phi(G)=|G_2|, \quad U=0, \quad V=F^{-1} \begin{pmatrix} 1 & 0 \\ 0 & 0 \\ 0 & 0 \\ 0 & 1 \end{pmatrix} \\
 \text{(vii)} \quad N=20h-3 \ (h \geq 2); F &= \begin{pmatrix} 2 & 1 & & \\ 1 & 2 & 1 & \\ & 1 & 4 & 1 \\ & & 1 & 2h \end{pmatrix}, \quad \Phi(G)=|G_1|, \quad U=0, \quad V=F^{-1} \begin{pmatrix} 0 & 0 \\ 0 & 0 \\ 1 & 0 \\ 0 & 1 \end{pmatrix} \\
 \text{(viii)} \quad N=24h-11 \ (h \geq 2); F &= \begin{pmatrix} 2 & 1 & & \\ 1 & 2 & 1 & \\ & 1 & 2h & 1 \\ & & 1 & 4 \end{pmatrix}, \quad \Phi(G)=|G_1|, \quad U=0, \quad V=F^{-1} \begin{pmatrix} 0 & 0 \\ 0 & 0 \\ 1 & 0 \\ 0 & 1 \end{pmatrix} \\
 \text{(ix)} \quad N=24h-7 \ (h \geq 2); F &= \begin{pmatrix} 2 & 1 & & \\ 1 & 4 & 1 & \\ & 1 & 2 & 1 \\ & & 1 & 2h \end{pmatrix}, \quad \Phi(G)=|G_3|, \quad U=0, \quad V=F^{-1} \begin{pmatrix} 0 & 0 \\ 1 & 0 \\ 0 & 0 \\ 0 & 1 \end{pmatrix}
 \end{aligned}$$

REMARK. Let p be a prime integer with $3 < p < 100$. Then p is one of the following: 5, 13, 17, 29, $4h-1$, $20h-3$, $20h-7$, $24h-11$, $24h-7$ for some $h \geq 2$. Hence noting cusp forms which appear in the proof of Theorem 4, we can easily obtain a non-zero cusp forms of weight 3 for $\Gamma(N)$ with a trivial multiplier where N is any integer with $3 < N \leq 100$.

Now we shall prove the above $\theta_{F,U,V}(Z; \Phi)$ are non-zero cusp forms of weight 3 with a trivial multiplier. We treat only the cases (i) and (v). To the remaining cases almost the same argument is applicable.

Case (i). We get ${}^tV F V = \frac{1}{5} \begin{pmatrix} 4 & -1 \\ -1 & 4 \end{pmatrix}$, ${}^tV U = \frac{2}{5} \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$, $5F^{-1}U \in M_{4,2}(\mathbf{Z})$ and ${}^tU F U = \frac{1}{5} \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix}$. Then it is easy to check that $\theta_{F,U,V}(Z; \Phi)$ is a cusp form of weight 3 with a trivial multiplier, using the formula (***) . We must show that it is a non-zero function. Put $S_0 = \frac{1}{5} \begin{pmatrix} 4 & -1 \\ -1 & 4 \end{pmatrix}$. Then we have

$$\alpha(S_0) = \sum_G \varepsilon(2/5(g_1 + 2g_2 + 3g_3 + 4g_4 + 4g_5 + 3g_6 + 2g_7 + g_8)) |G_2 + S_0|,$$

where G runs over the set of all 4×2 integral matrices such that ${}^tG_2 + G_2 + {}^tG F G = 0$. The equation ${}^tG_2 + G_2 + {}^tG F G = 0$ has the following twenty integral solutions. Let us put $a_1 = {}^t(-1, 0, 0, 0)$, $a_2 = {}^t(-1, 1, 0, 0)$, $a_3 = {}^t(-1, 1, -1, 0)$, $a_4 = {}^t(-1, 1, -1, 1)$,

$b_1=a_3-a_4$, $b_2=a_2-a_4$, $b_3=a_1-a_4$, $b_4=-a_4$ and $0=^t(0, 0, 0, 0)$. Then all the integral solutions are

$$\begin{aligned} G=(0, 0), (0, b_1), (0, b_2), (0, b_3), (a_1, 0), (a_1, b_1), (a_1, b_2), (a_1, b_4), \\ (a_2, 0), (a_2, b_1), (a_2, b_3), (a_2, b_4), (a_3, 0), (a_3, b_2), (a_3, b_3), (a_3, b_4) \\ (a_4, b_1), (a_4, b_2), (a_4, b_3), (a_4, b_4). \end{aligned}$$

Then we have

$$a(S_0)=1+\varepsilon\left(\frac{3}{5}\right).$$

Thus $\theta_{F,U,V}(Z; \Phi)$ is a non-zero function.

Case (v). Obviously $\theta_{F,U,V}(Z; \Phi)$ is a cusp form of weight 3 for $\Gamma(N)$ with a trivial multiplier. We shall show that it is a non-zero function. Put $S_0=\frac{1}{N}\begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix}$.

Then we have

$$a(S_0)=\sum_G |G_3+S_0|,$$

where G runs over the set of all 4×2 integral matrices such that ${}^tG_3+G_3+{}^tGFG=0$. The integral solution of the equation ${}^tG_3+G_3+{}^tGFG=0$ is only $G=0$. Hence we have

$$a(S_0)=|S_0|=\frac{4}{N^2}.$$

Thus $\theta_{F,U,V}(Z; \Phi)$ is a non-zero function.

5. Appendix

Let F be a positive integral symmetric matrix of degree $m > 0$ and $M \in \Gamma$ satisfy one of the four conditions ①, ②, ③ and ④ in § 2. If $\begin{pmatrix} ab \\ cd \end{pmatrix} \in SL_2(\mathbf{Z})$ is the matrix corresponding to M in Lemma 2, then it satisfies one of the four conditions ①, ②, ③ and ④ below;

- ① $b \equiv 0 \pmod{2}$, $c \equiv 0 \pmod{2N}$,
- ② (F is even.) $b \equiv 0 \pmod{2}$, $c \equiv 0 \pmod{N}$,
- ③ (NF^{-1} is even.) $b \equiv 0 \pmod{2}$, $c \equiv 0 \pmod{N}$,
- ④ (Both F and NF^{-1} are even.) $c \equiv 0 \pmod{N}$.

In these cases $\chi_F\begin{pmatrix} ab \\ cd \end{pmatrix} = \varepsilon(c, d)^m |d| \sum_{G: d^{-1}Z^m/Z^m} \varepsilon(\text{tr}(bd^tGFG))$ can be computed as in [8].

Moreover the invariance of $\chi_F\begin{pmatrix} ab \\ cd \end{pmatrix}$ by $\begin{pmatrix} 1 & m \\ 0 & 1 \end{pmatrix}$ with $m \in \mathbf{Z}$ (resp. $m \in 2\mathbf{Z}$) for an even

F (resp. an integral F) gives some informations on F and N .

PROPOSITION. (i)

② Suppose that F is even and NF^{-1} is integral. If m is odd, then $4|N$, or $2|N$ and $|F|=2^{2r+1}K$ with $r \geq 0$ and an odd K . If m is even, then $4|N$, or $2|N$ and $|F|=2^{2r}K$ with $r > 0$ and an odd K , or $|F| \equiv m+1$ (4).

③ Suppose that F is integral and NF^{-1} is even. If m is odd, then $4|N$, or $2|N$ and $|F|=2^{2r}K$ with $r \geq 0$ and an odd K . If m is even, then $4|N$, or $2|N$ and $|F|=2^{2r}K$ with $r \geq 0$ and an odd K , or $|F| \equiv m+1$ (4).

④ Suppose that both F and NF^{-1} are even. If m is odd, then $8|N$, or $4|N$ and $|F|=2^{2r+1}K$ with $r \geq 0$ and an odd K . If m is even, then $8|N$, or $4|N$ and $|F|=2^{2r}K$ with $r > 0$ and an odd K , or $2|N$ and $|F|=2^{2r}K$ with $r > 0$ and $K \equiv m+1$ (4), or $|F| \equiv m+1$ (4).

It is known that $m \equiv 0$ (8) if $|F|=1$.

(ii) Suppose that $M = \begin{pmatrix} ab \\ cd \end{pmatrix}$ and F satisfy one of the four conditions ①, ②, ③ and ④ mentioned above. In case ④ with $N=1$, we have

$$\chi_F^{(n)}(M) = 1 \text{ for all } M \in SL_2(\mathbf{Z}).$$

In the remaining cases d is always non-zero. If m is odd, then we have

$$\chi_F^{(n)}(M) = \text{sgn}(c)^{m(\text{sgn}(d)-1)/2} \varepsilon \left(\frac{m(d-1)}{4} \right) \left(\frac{c}{d} \right)^m \left(\frac{|F|}{d} \right).$$

If m is even, then we have

$$\chi_F^{(n)}(M) = \text{sgn}(d)^{m/2} \left(\frac{(-1)^{m/2} |F|}{|d|} \right).$$

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