## IDENTITIES FROM THE HOLOMORPHIC PROJECTION OF MODULAR FORMS<sup>1</sup>

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## 1. Introduction.

Set  $\mathfrak{H} = \{z = x + iy \in \mathbb{C} : y > 0\}$  and let  $\Gamma$  be the modular group

$$PSL_2(\mathbb{Z}) = \left\{ \begin{pmatrix} a & b \\ c & d \end{pmatrix} : a, b, c, d \in \mathbb{Z}, ad - bc = 1 \right\} / \pm 1.$$

The complex vector space of modular forms for  $\Gamma$  of weight 2k, denoted  $\mathcal{M}_{2k}(\Gamma) = \mathcal{M}_{2k}$ , consists of functions  $f : \mathfrak{H} \to \mathbb{C}$  that satisfy

$$f(\begin{pmatrix} a & b \\ c & d \end{pmatrix}z) = f(\frac{az+b}{cz+d}) = (cz+d)^{2k}f(z)$$
(1.1)

for each  $\binom{a \ b}{c \ d} \in \Gamma$  and are holomorphic on  $\mathfrak{H}$ . We also require them to be holomorphic at infinity. In other words f has the Fourier expansion  $f(z) = \sum_{n=0}^{\infty} a_n e^{2\pi i n z}$ . If  $a_0 = 0$  then f(z) has exponential decay as  $y \to \infty$ . We term the space of such forms  $S_{2k}$ , the cusp forms. The spaces  $\mathcal{M}_{2k}$ ,  $\mathcal{S}_{2k}$  with  $k \in \mathbb{N}$  are finite dimensional with

$$\dim \mathcal{M}_{2k} = \left[\frac{2k}{12}\right] + 1 \text{ (or } \left[\frac{2k}{12}\right] \text{ if } 2k \equiv 2 \mod 12),$$
$$\dim \mathcal{S}_{2k} = \dim \mathcal{M}_{2k} - 1 \text{ (or } 0 \text{ if } 2k \leq 10).$$

For example an element of  $\mathcal{M}_{2k}$  is the Eisenstein series

$$E_{2k}(z) = 1 - \frac{4k}{B_{2k}} \sum_{m=1}^{\infty} \sigma_{2k-1}(m) q^m$$
(1.2)

where  $k \ge 2$ ,  $B_k$  is the *k*th Bernoulli number,  $(B_2 = \frac{1}{6}, B_4 = \frac{-1}{30}, B_6 = \frac{1}{42}, B_8 = \frac{-1}{30}, \dots)$ ,  $q = e^{2\pi i z}$  and the divisor sum  $\sigma_k(n) = \sum_{d|n} d^k$ .

If  $f \in \mathcal{M}_k$  and  $g \in \mathcal{M}_l$  then  $fg \in \mathcal{M}_{k+l}$  so we get the well known result  $E_4(z)E_4(z) = cE_8(z)$  since dim $\mathcal{M}_8 = 1$ . Comparing Fourier expansions we obtain the identity

$$\sigma_3(n) + 120 \sum_{i=1}^{n-1} \sigma_3(i) \sigma_3(n-i) = \sigma_7(n)$$
(1.3)

for all  $n \ge 1$ . What kinds of identities of this type are possible in more general settings?

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## **2.** The space $C^{\infty}(\Gamma \setminus \mathfrak{H}, 2k)$ .

This is the space of smooth functions  $\Phi$  that transform as follows

$$\Phi(\begin{pmatrix} a & b \\ c & d \end{pmatrix}z) = \left(\frac{cz+d}{|cz+d|}\right)^{2k} \Phi(z).$$
(2.1)

For example if  $f \in \mathcal{M}_{2k}$  then  $y^k f(z) \in C^{\infty}(\Gamma \setminus \mathfrak{H}, 2k)$ . For elements  $\Phi_1, \Phi_2 \in C^{\infty}(\Gamma \setminus \mathfrak{H}, 2k)$  that do not grow large too quickly we have the inner product

$$\langle \Phi_1, \Phi_2 \rangle = \int_{\Gamma \setminus \mathfrak{H}} \Phi_1(z) \overline{\Phi_2(z)} \, d\mu z,$$
 (2.2)

where  $d\mu z = \frac{dxdy}{y^2}$ . Also available are the Maass raising and lowering operators  $R_{2k} = 2iy\frac{d}{dz} + k$  and  $L_{2k} = -2iy \frac{d}{d\overline{z}} - k$  where

$$\begin{aligned} R_{2k} : & C^{\infty}(\Gamma \backslash \mathfrak{H}, 2k) \to C^{\infty}(\Gamma \backslash \mathfrak{H}, 2k+2), \\ & L_{2k} : & C^{\infty}(\Gamma \backslash \mathfrak{H}, 2k) \to C^{\infty}(\Gamma \backslash \mathfrak{H}, 2k-2). \end{aligned}$$

Finally we may also define the weight 2k hyperbolic Laplacian  $\Delta_{2k} = -y^2(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}) + 2iky\frac{\partial}{\partial x}$ . It is related to the raising and lowering operators as follows,

$$\Delta_{2k} = -L_{2k+2}R_{2k} - k(1+k), \qquad (2.3)$$

$$= -R_{2k-2}L_{2k} + k(1-k). (2.4)$$

See [Bu] chapter 2 for more details.

#### 3. Holomorphic projection.

To construct identities we need to project our results into the finite dimensional space  $\mathcal{M}_{2k}$ . Define the Poincare series

$$P_m(z,2k) = \sum_{\substack{(a \ b \ c \ d}) \in \Gamma_\infty \setminus \Gamma} (cz+d)^{-2k} e^{2\pi i m \frac{az+b}{cz+d}}$$
(3.1)

for  $k \ge 2$  and  $\Gamma_{\infty} = \{\gamma \in \Gamma : \gamma \infty = \infty\}$ . It is a cusp form in  $\mathcal{S}_{2k}$  for  $m \ge 1$  and for any other  $f \in \mathcal{S}_{2k}$  we have

$$\langle y^k f(z), y^k P_m(z, 2k) \rangle = a_m \frac{(2k-2)!}{(4\pi m)^{2k-1}}$$

with  $a_m$  the mth Fourier coefficient of f(z). We may use this feature of the Poincare series to define a projection map  $\pi_{hol}: C^{\infty}(\Gamma \backslash \mathfrak{H}, 2k) \to \mathcal{M}_{2k}.$ 

**Lemma 3.1.** For  $\Phi \in C^{\infty}(\Gamma \setminus \mathfrak{H}, 2k)$  satisfying  $\frac{1}{y^k} \Phi(z) = c_0 + O(y^{-\varepsilon})$  as  $y \to \infty$  with  $k \ge 2$  and  $\varepsilon > 0$  set

$$\pi_{hol}(\Phi(z)) = c_0 + \sum_{m=1}^{\infty} \langle \Phi(z), y^k P_m(z, 2k) \rangle \frac{(4\pi m)^{2k-1}}{(2k-2)!} q^m$$

Then  $\pi_{hol}(\Phi(z)) \in \mathcal{M}_{2k}$  and  $\langle y^k f(z), \Phi \rangle = \langle y^k f(z), y^k \pi_{hol} \Phi \rangle$  for every  $f \in \mathcal{S}_{2k}$ .

Note that if g(z) is already an element of  $\mathcal{M}_{2k}$  then  $\pi_{hol}(y^k g(z)) = g(z)$  and in that sense it is a projection. This idea originated in [St]. See [Za1] for a proof of the above lemma.

So we are led to the following question. What kinds of identities are possible using

- (i) Multiplication :  $M_{2k}(\Gamma) \times M_{2l}(\Gamma) \to M_{2k+2l}(\Gamma)$ ,
- (ii)  $R_{2k}: C^{\infty}(\Gamma \backslash \mathfrak{H}, 2k) \to C^{\infty}(\Gamma \backslash \mathfrak{H}, 2k+2),$ (iii)  $L_{2k}: C^{\infty}(\Gamma \backslash \mathfrak{H}, 2k) \to C^{\infty}(\Gamma \backslash \mathfrak{H}, 2k-2)$  and
- (iv)  $\pi_{hol}: C^{\infty}(\Gamma \setminus \mathfrak{H}, 2k) \to M_{2k}(\Gamma)$ ?

#### 4. Repeatedly raising and lowering holomorphic modular forms.

To see what happens when we repeatedly apply the Maass raising operator it is useful to re-express things in terms of the simpler operator  $D_R = 2iy^2 \frac{d}{dz}$ . We obtain

$$R_{2(k+n-1)}R_{2(k+n-2)}\dots R_{2k} = \sum_{j=0}^{n} \binom{n}{j} \frac{(j+k-1)!}{(k-1)!} y^{j-n} D_R^{n-j}$$
(4.1)

for k > 0 and  $R_{2(n-1)} \dots R_0 = y^{-n} D_R^n$ .

Similarly for the lowering operator we have

$$L_{2(k-n+1)}L_{2(k-n+2)}\dots L_{2k} = (-1)^n \sum_{j=0}^n \binom{n}{j} \frac{k!}{(k-j)!} y^{j-n} D_L^{n-j}$$
(4.2)

for  $k \ge n+1$  and  $D_L = 2iy^2 \frac{d}{d\overline{z}}$ . Formulas (4.1) and (4.2) may be verified by induction. For convenience, when it is clear that we are dealing with an element of  $C^{\infty}(\Gamma \setminus \mathfrak{H}, 2k)$ , we shall write  $\mathbb{R}^n$  instead of  $R_{2(k+n-1)}R_{2(k+n-2)}\ldots R_{2k}$  and  $\mathbb{L}^n$  for  $L_{2(k-n+1)}L_{2(k-n+2)}\ldots L_{2k}$ .

# 4.1. Lowering modular forms.

For  $f(z) = \sum_{m=0}^{\infty} a_m q^m \in \mathcal{M}_{2k}$  we compute  $L^n y^k f(z)$ . Actually the answer is rather easy because

$$L_{2k}y^k f(z) = (-2iy\frac{d}{d\overline{z}} - k)y^k f(z)$$
  
=  $-2iy(\frac{d}{d\overline{z}}y^k)f(z) - 2iy^{k+1}\frac{d}{d\overline{z}}f(z) - ky^k f(z) = 0.$ 

Therefore  $L^n y^k f(z) = 0$  for any n > 0. On the level of the Fourier coefficients we have the following.

$$L^{n}y^{k}f(z) = \sum_{m=0}^{\infty} a_{m} \left( (-1)^{n} \sum_{j=0}^{n} \binom{n}{j} \frac{k!}{(k-j)!} y^{j-n} D_{L}^{n-j}(y^{k}q^{m}) \right)$$
$$= \sum_{m=0}^{\infty} a_{m}q^{m} \left( (-1)^{n} \sum_{j=0}^{n} \binom{n}{j} \frac{k!}{(k-j)!} y^{j-n} y^{k+n-j} (-1)^{n-j} \frac{(k+n-j-1)!}{(k-1)!} \right)$$

since  $D_L^n(y^kq^m) = y^{k+n}(-1)^n \frac{(k+n-1)!}{(k-1)!}q^m$ . On simplifying we see that we must have the identity

$$\sum_{j=0}^{n} (-1)^{j} \binom{n}{j} (k-j+1)_{n-1} = 0,$$
(4.3)

for  $n \ge 1$  where we define

$$(a)_m = \frac{\Gamma(a+m)}{\Gamma(a)} = \begin{cases} 1 & \text{if } m = 0, \\ (a)(a+1)\dots(a+m-1) & \text{if } m > 0. \end{cases}$$
(4.4)

We can prove this more directly. One method is to consider  $\frac{d^m}{dx^m}(1+x)^n x^r$  at x = -1. This may be evaluated in two ways. First use the binomial expansion of  $(1+x)^n$  to get

$$\sum_{i=0}^{n} \binom{n}{i} (r-m+i+1)_m (-1)^{i+r-m}$$

Secondly use Leibniz' formula to show that

$$\frac{d^m}{dx^m}(1+x)^n x^r = \sum_{i=0}^m \binom{m}{i}(n-i+1)_i(1+x)^{n-i}(r-m+i+1)_{m-i}x^{r-m+i}$$

At x = -1 the only non-zero term is when i = n (provided  $m \ge n$ ) and so we obtain

$$\sum_{i=0}^{n} (-1)^{i} \binom{n}{i} (r-m+i+1)_{m} = \begin{cases} (-1)^{n} \frac{m!}{(m-n)!} (r-m+n+1)_{m-n} & m \ge n, \\ 0 & m < n. \end{cases}$$
(4.5)

Replace i by n - i and set m = n - 1, k = r + 1 to see (4.3).

## 4.2. Raising modular forms.

As in the previous example apply (4.1) and the formula

$$D_R^n(y^k q^m) = y^{k+n} \sum_{l=0}^n (-1)^l \binom{n}{l} \frac{(k+n-1)!}{(k+l-1)!} y^l (4\pi m)^l q^m,$$
(4.6)

to get

$$R^{n}y^{k}f(z) = \sum_{m=1}^{\infty} a_{m}q^{m} \sum_{l=0}^{n} M_{l}(n,k)(4\pi m)^{l}y^{k+l},$$

for  $f(z) = \sum_{m=1}^{\infty} a_m q^m$  with

$$M_{l}(n,k) = (-1)^{l} \frac{n!}{l!} \sum_{j=0}^{n-l} {j+k-1 \choose j} {k+n-j-1 \choose k+l-1}$$

Now for  $p, l \ge 0$  we have the identity

$$\sum_{j=0}^{m} \binom{p+j}{p} \binom{p+l+m-j}{p+l} = \binom{2p+l+m+1}{2p+l+1}.$$
(4.7)

To see this note that  $\sum_{j=0}^{\infty} {p+j \choose p} x^j = \frac{1}{(1-x)^{p+1}}$  for |x| < 1. Consequently

$$\sum_{i=0}^{\infty} \binom{p+i}{p} x^i \sum_{j=0}^{\infty} \binom{p+l+j}{p+l} x^j = \frac{1}{(1-x)^{p+1+p+l+1}} = \sum_{j=0}^{\infty} \binom{2p+l+1+j}{2p+l+1} x^j$$

and comparing the coefficients of  $x^m$  on the above line yields (4.7). Thus  $M_l(n,k) = (-1)^l \frac{n!}{l!} \begin{pmatrix} 2k-1+n\\ 2k-1+l \end{pmatrix}$  and

$$R^{n}y^{k}f(z) = \sum_{m=1}^{\infty} a_{m}q^{m} \sum_{l=0}^{n} \frac{n!}{l!} \binom{2k-1+n}{2k-1+l} (-4\pi m)^{l}y^{k+l}.$$
(4.8)

If  $f(z) = \sum_{m=0}^{\infty} a_m q^m \in \mathcal{M}_{2k}$  then the above formula remains true with a small alteration. Define

$$E(m,l) = \begin{cases} m^{l} & \text{if } m > 0 \text{ or } l > 0\\ 1 & \text{if } m = 0 \text{ and } l = 0. \end{cases}$$
(4.9)

Then

$$R^{n}y^{k}f(z) = \sum_{m=0}^{\infty} a_{m}q^{m}\sum_{l=0}^{n} (-4\pi)^{l} \frac{n!}{l!} \left(\frac{2k-1+n}{2k-1+l}\right) E(m,l)y^{k+l}.$$
(4.10)

To work out the holomorphic projection of  $R^n y^k f(z)$  and similar functions we use the next result. Lemma 4.1. For  $\Phi \in C^{\infty}(\Gamma \setminus \mathfrak{H}, 2k)$  with

$$\Phi(z) = \sum_{m=0}^{\infty} u_m(y)q^m, \quad u_m(y) = \sum_{i=0}^{r_m} v_m(i)y^{l_m(i)}$$

and  $l_0(i) \leq k$  then  $\pi_{hol}\Phi(z) = \sum_{m=0}^{\infty} c_m q^m$  where  $c_0$  is the constant part of  $\frac{1}{y^k}u_0(y)$  and for  $m \geq 1$ 

$$c_m = \sum_{i=0}^{r_m} v_m(i) \frac{\Gamma(l_m(i) + k - 1)}{(2k - 2)!} (4\pi m)^{k - l_m(i)}.$$

**Proof.** To compute the  $c_m$  we evaluate  $\langle \Phi, y^k P_m \rangle$  by unfolding it.

$$\begin{split} \langle \Phi(z), y^k P_m(z, 2k) \rangle &= \int_{\Gamma \setminus \mathfrak{H}} \Phi(z) y^k \overline{P_m(z, 2k)} \, d\mu z \\ &= \int_{\Gamma \setminus \mathfrak{H}} \Phi(z) y^k \sum_{\substack{\left(\begin{smallmatrix} a & b \\ c & d \end{smallmatrix}\right) \in \Gamma_\infty \setminus \Gamma}} \overline{(cz+d)^{-2k}} e^{\overline{2\pi i m \gamma z}} \, d\mu z \\ &= \int_{\Gamma \setminus \mathfrak{H}} \sum_{\substack{\left(\begin{smallmatrix} a & b \\ c & d \end{smallmatrix}\right) \in \Gamma_\infty \setminus \Gamma}} \Phi(\gamma z) \mathrm{Im}(\gamma z)^k \overline{(cz+d)^{-2k}} e^{\overline{2\pi i m \gamma z}} \, d\mu z \\ &= \int_0^\infty \int_0^1 \Phi(z) y^k e^{-2\pi i m \overline{z}} \frac{dx dy}{y^2} \\ &= \int_0^\infty u_m(y) y^{k-2} e^{-4\pi m y} \, dy \\ &= \sum_{i=0}^{r_m} v_m(i) \Gamma(l_m(i) + k - 1) (-4\pi m)^{-l_m(i) - k + 1}. \end{split}$$

The result follows by applying lemma 3.1.  $\blacklozenge$ 

Set  $\Phi(z) = R^n y^k f(z)$  for  $f(z) = \sum_{m=1}^{\infty} a_m q^m \in S_{2k}$ . Then  $\Phi \in C^{\infty}(\Gamma, 2(n+k))$  and we have by (4.8) that  $\Phi(z) = \sum_{m=1}^{\infty} u_m(y)q^m$  with  $u_m(y) = \sum_{i=0}^{r_m} v_m(i)y^{l_m(i)}$  where  $r_m = n$ ,  $v_m(i) = a_m \frac{n!}{i!} \begin{pmatrix} 2k - 1 + n \\ 2k - 1 + i \end{pmatrix} (-4\pi m)^i$  and  $l_m(i) = k + i$ . Thus  $\pi_{hol}(R^n y^k f(z)) = \pi_{hol}(\Phi(z)) = \sum_{m=1}^{\infty} c_m q^m$  with

$$c_m = a_m (4\pi m)^n \sum_{i=0}^n (-1)^i \frac{n!}{i!} \binom{2k-1+n}{2k-1+i} \frac{(2k+n+i-2)!}{(2k+2n-2)!}.$$
(4.11)

As with the previous example we must have  $\pi_{hol}(R^n y^k f(z)) = 0$ . This time the reason is that

$$\langle R_{2k}\Phi(z), y^k P_m(z, 2k+2) \rangle = \langle \Phi(z), -L_{2k+2}y^k P_m(z, 2k+2) \rangle$$

$$= \langle \Phi(z), 0 \rangle = 0.$$

$$(4.12)$$

This shows that  $\pi_{hol}$  composed with the raising operator is identically zero. (See [Bu] Prop. 2.1.3 for the above relation between  $R_{2k}$  and  $-L_{2k+2}$ .) Therefore each  $c_m = 0$  and we obtain the identity

$$\sum_{i=0}^{n} (-1)^{i} \binom{n}{i} (2k+i)_{n-1} = 0,$$

which may be verified for  $n \ge 1$  with (4.5).

## 5. Raising Maass forms.

A Maass form is an element  $\eta(z,s)$  of  $C^{\infty}(\Gamma \setminus \mathfrak{H}, 2k)$  that is an eigenfunction of the Laplacian  $\Delta_{2k}$  so that

$$\Delta_{2k}\eta = \lambda\eta = s(1-s)\eta. \tag{5.1}$$

Maass cusp forms have zero constant terms in their Fourier expansions and are non holomorphic analogs of the elements of  $S_{2k}$ . From (5.1) it may be shown that a Maass cusp form of weight 2k = 0 has Fourier expansion

$$\eta(z,s) = \sum_{m \neq 0} b_m \sqrt{|m|y} K_{s-1/2} (2\pi |m|y) e^{2\pi i m x}$$
(5.2)

where K is the K Bessel function and we are summing over all non zero integers. See [Bu], [Iw] for example. To find  $R^n \eta(z, s)$  we first need to compute  $D^n_R(y^{1/2}K_v(2\pi|m|y)e(mx))$  for v = s - 1/2. Use the fact that  $\frac{d}{dy}K_v(y) = -1/2(K_{v-1}(y) + K_{v+1}(y))$  to show that

$$D_R^n(y^{1/2}K_v(2\pi|m|y)e(mx)) = \sum_{i=0}^n \sum_{j=-i}^i \alpha_j^n(i)y^{1/2+n+i}K_{v+j}(2\pi|m|y)e(mx).$$

The numbers  $\alpha_j^n(i)$  depend on m and may be defined recursively. (Note that the superscript n is an index not an exponent.) For n = 0 we have  $\alpha_j^0(i) = 0$  unless i = j = 0 in which case  $\alpha_0^0(0) = 1$ . For  $n \ge 0$  and  $\delta = |m|m^{-1}$  we have

$$\alpha_j^{n+1}(i) = -\pi m \left( \delta \alpha_{j-1}^n (i-1) + 2\alpha_j^n (i-1) + \delta \alpha_{j+1}^n (i-1) \right) + (i+n+1/2)\alpha_j^n(i).$$

Setting  $\beta_j^n(i) = \frac{(-2)^n \delta^j}{(2\pi m)^i} \alpha_j^n(i)$  removes the *m* dependance and

$$\beta_j^{n+1}(i) = \beta_{j-1}^n(i-1) + 2\beta_j^n(i-1) + \beta_{j+1}^n(i-1) - (2i+2n+1)\beta_j^n(i)$$

To isolate the dependance on j set  $\beta_j^n(i) = (-1)^{n+i} \gamma_i^n {2i \choose j+i}$  to obtain the relation

$$\gamma_i^{n+1} = \gamma_{i-1}^n + (2i+2n+1)\gamma_i^n.$$
(5.3)

We may solve the recurrence (5.3) with the initial conditions  $\gamma_0^0 = 1$  and  $\gamma_i^0 = 0$  for  $i \neq 0$  to get

$$\gamma_i^n = \frac{(2n)!}{(n+i)!(2i)!2^{n-i}} \quad \text{for} \ n \ge 1, \ 0 \le i \le n.$$

Therefore

$$\alpha_j^n(i) = (-4\pi m)^i \frac{(2n)!\delta^j}{(i+j)!(i-j)!(n-i)!}$$
(5.4)

and

$$R^{n}\eta(z,s) = y^{-n}D_{R}^{n}\eta(z,s) = \sum_{m\neq 0} b_{m}\sqrt{|m|}y^{-n}D_{R}^{n}(K_{v}(2\pi|m|y)e(mx))$$
$$= \sum_{m\neq 0} b_{m}\sqrt{|m|}\sum_{i=0}^{n} \frac{(-4\pi m)^{i}}{(n-i)!}y^{i+\frac{1}{2}}\sum_{j=-i}^{i} \frac{(2n)!(|m|m^{-1})^{j}}{(i+j)!(i-j)!}K_{v+j}(2\pi|m|y)e(mx).$$
(5.5)

Incidentally, with (2.3) and (2.4) we can show that  $R^n \eta$  is an eigenfunction of  $\Delta_{2n}$  if and only if  $\eta$  is an eigenfunction of  $\Delta_0$ . This means that every Maass cusp form of weight 2n and eigenvalue  $1/4 - v^2$  has the Fourier expansion (5.5).

#### 6. Holomorphic projection of raised Maass forms.

As we have seen (4.12) forces  $\pi_{hol}(R^n\eta(z,s))$  to be zero. To see how the Fourier coefficients vanish we calculate  $\langle R^n\eta(z,s), y^n P_m(z,2n) \rangle$ . Use the fact that

$$\int_0^\infty x^{r-1} K_v(x) e^{-x} \, dx = 2^{-r} \pi^{1/2} \Gamma(r+1/2)^{-1} \Gamma(r+v) \Gamma(r-v), \tag{6.1}$$

for  $\operatorname{Re}(r) > |\operatorname{Re}(v)|$  to get  $\langle R^n \eta(z,s), y^n P_m(z,2n) \rangle$  equaling

$$\frac{b_m}{2} (4\pi m)^{1-n} \sum_{i=0}^n \frac{(-1)^i (2n)!}{(n-i)!} \sum_{j=-i}^i \frac{\Gamma(n+v+i+j-\frac{1}{2})\Gamma(n-v+i-j-\frac{1}{2})}{(i+j)!(i-j)!\Gamma(n+i)}.$$

Consequently  $\pi_{hol}(R^n\eta(z,s)) = \sum_{m=1}^{\infty} c_m q^m$  with  $c_m$  given by

$$\frac{b_m}{2} (4\pi m)^n \sum_{i=0}^n \frac{(-1)^i 2n(2n-1)}{(n+i-1)(n-i)!} \sum_{j=-i}^i \frac{\Gamma(n+v+i+j-\frac{1}{2})\Gamma(n-v+i-j-\frac{1}{2})}{(i+j)!(i-j)!}$$

To check that this is indeed zero we'll prove it by hand.

**Lemma 6.1.** For  $n \ge 1, v \in \mathbb{C}$ 

$$\sum_{i=0}^{n} \frac{(-1)^{i}}{(n+i-1)!(n-i)!} \sum_{j=-i}^{i} \frac{\Gamma(n+v+i+j-\frac{1}{2})\Gamma(n-v+i-j-\frac{1}{2})}{(i+j)!(i-j)!} = 0.$$

**Proof.** Note that  $(1+x)^s = \sum_{l=0}^{\infty} {s \choose l} x^l$  is valid for all -1 < x < 1 and  $s \in \mathbb{C}$  if we set  ${s \choose l} = \frac{\Gamma(s+1)}{\Gamma(s-l+1)\Gamma(l+1)}$  and use the usual conventions for defining  $x^s$ . With the formula  $\frac{\Gamma(l-s)}{l!} = \Gamma(-s)(-1)^l {s \choose l}$  for  $l \in \mathbb{N}$  we see that

$$\sum_{l=0}^{2i} \frac{\Gamma(n+s+l-1)\Gamma(n+2i-l-s)}{l!(2i-l)!} = \Gamma(n+s-1)\Gamma(n-s)\sum_{l=0}^{2i} \binom{-n-s+1}{l} \binom{-n+s}{2i-l}$$

Also, since  $\sum_{l=0}^{\infty} {\binom{-n-s+1}{l}x^l} = (1+x)^{-n-s+1}$  and  $\sum_{l=0}^{\infty} {\binom{-n+s}{l}x^l} = (1+x)^{-n+s}$  their product is  $(1+x)^{1-2n}$  implying that the coefficient of  $x^{2i}$  in the above is

$$\sum_{l=0}^{2i} \binom{-n-s+1}{l} \binom{-n+s}{2i-l} = \binom{1-2n}{2i} = \binom{2n+2i-2}{2i}.$$

Therefore, to finish the proof, it suffices to show that

$$S = \sum_{i=0}^{n} (-1)^{i} \binom{2n-1}{n-i} \binom{2n+2i-2}{2i} = 0.$$
 (6.2)

By adapting the identity following (4.7) we have that

$$\sum_{l=0}^{\infty} \binom{2n-2+2l}{2l} x^l = \frac{1}{2} \left( (1-\sqrt{x})^{-2n+1} + (1+\sqrt{x})^{-2n+1} \right).$$

Also  $\sum_{l=0}^{\infty} \binom{2n-1}{l} (-x)^l = (1-x)^{2n-1}$  so that S is the coefficient of  $x^n$  in the product

$$\frac{1}{2} \left( (1 - \sqrt{x})^{-2n+1} + (1 + \sqrt{x})^{-2n+1} \right) (1 - x)^{2n-1}$$
$$= \frac{1}{2} \left( (1 + \sqrt{x})^{2n-1} + (1 - \sqrt{x})^{2n-1} \right)$$
$$= \sum_{i=0}^{n-1} \binom{2n-1}{2i} x^i$$

Thus S = 0 completing the proof.  $\blacklozenge$ 

The identity (6.2) also appears as a special case of the identity on p37 of [Ri].

#### 7. Projecting products of raised modular forms.

In order to get a non zero projection we try the following. For  $f = \sum a_m q^m \in \mathcal{M}_{2k_1}, g = \sum b_m q^m \in \mathcal{M}_{2k_2}$ we examine

$$\pi_{hol}(R^{n_1}y^{k_1}f(z) \cdot R^{n_2}y^{k_2}g(z))$$

Clearly it is an element of  $\mathcal{M}_{2(K+N)}$  for  $K = \sum_{i} k_i$ ,  $N = \sum_{i} n_i$ . From (4.10) we derive

$$R^{n_1}y^{k_1}f(z) \cdot R^{n_2}y^{k_2}g(z) = \sum_{m=0}^{\infty} u_m(y)q^m$$

with

$$u_{m}(y) = \sum_{l_{1}=0}^{n_{1}} \sum_{l_{2}=0}^{n_{2}} (4\pi)^{L} (-1)^{L} \frac{n_{1}!n_{2}!}{l_{1}!l_{2}!} \binom{2k_{1}-1+n_{1}}{n_{1}-l_{1}} \binom{2k_{2}-1+n_{2}}{n_{2}-l_{2}} \times y^{K+L} \sum_{j=0}^{m} a_{j}b_{m-j}E(j,l_{1})E(m-j,l_{2})$$
(7.1)

where  $L = \sum_{i} l_i$ . (This convention for N, K and L will be in place from now on.) If we label the inner sum  $T_m^*(l_1, l_2; f, g)$  then

$$T_m^*(l_1, l_2; f, g) = T_m(l_1, l_2; f, g) + a_0 b_m E(0, l_1) E(m, l_2) + a_m b_0 E(m, l_1) E(0, l_2)$$
(7.2)

where

$$T_m(l_1, l_2; f, g) = \sum_{j=1}^{m-1} a_j b_{m-j} j^{l_1} (m-j)^{l_2}.$$
(7.3)

Finally, applying lemma 4.1, we have that  $\pi_{hol}(R^{n_1}y^{k_1}f(z)\cdot R^{n_2}y^{k_2}g(z)) = \sum_{m=0}^{\infty} c_m q^m$  with

$$c_m = (4\pi)^N \sum_{l_1=0}^{n_1} \sum_{l_2=0}^{n_2} (-1)^L \frac{n_1! n_2!}{l_1! l_2!} \binom{2k_1 - 1 + n_1}{n_1 - l_1} \binom{2k_2 - 1 + n_2}{n_2 - l_2} \times \frac{(2K + N + L - 2)!}{(2K + 2N - 2)!} m^{N-L} T_m^*(l_1, l_2; f, g),$$
(7.4)

for  $m \ge 1$  and  $c_0 = (-4\pi)^N a_0 b_0 E(0, n_1) E(0, n_2)$ . Hence  $c_0 = 0$  unless  $n_1 = n_2 = 0$  and in that case  $c_0 = a_0 b_0$ . So we see that the differential operator  $\mathcal{P}_{n_1,n_2}$  defined by

$$\mathcal{P}_{n_1,n_2}(f,g) = (4\pi)^{-N} \pi_{hol}(R^{n_1} y^{k_1} f(z) \cdot R^{n_2} y^{k_2} g(z))$$
(7.5)

gives a map  $\mathcal{P}_{n_1,n_2} : \mathcal{M}_{2k_1} \times \mathcal{M}_{2k_2} \to \mathcal{S}_{2(N+K)}$  for  $(n_1, n_2) \neq (0, 0)$ . For  $n_1 = n_2 = 0$  we have  $\mathcal{P}_{0,0}(f, g) = fg$ . Examples in section 9 show that this map is not identically zero.

## 8. Rankin-Cohen differential operators.

The map  $\mathcal{P}$  above is similar to a construction of Cohen in [Co]. For  $f \in \mathcal{M}_{2k_1}, g \in \mathcal{M}_{2k_2}$  he shows that

$$\mathcal{F}_{N}(f,g) = (2\pi i)^{-N} \sum_{i=0}^{N} (-1)^{i} \binom{2k_{1}-1+N}{N-i} \binom{2k_{2}-1+N}{i} \partial_{z}^{i} f \partial_{z}^{N-i} g$$
(8.1)

is an element of  $\mathcal{M}_{2(K+N)}$  where  $\partial_z^i$  means  $\frac{d^i}{dz^i}$ . How are  $\mathcal{F}$  and  $\mathcal{P}$  related? In fact it's not hard to show that  $\mathcal{F}_N$  is a certain average of the  $\mathcal{P}_{n_1,n_2}$ s.

**Proposition 8.1.** For every  $f \in \mathcal{M}_{2k_1}, g \in \mathcal{M}_{2k_2}$ 

$$(-1)^{N} \sum_{i=0}^{N} (-1)^{i} \binom{2k_{1}-1+N}{N-i} \binom{2k_{2}-1+N}{i} \mathcal{P}_{i,N-i}(f,g) = \mathcal{F}_{N}(f,g).$$
(8.2)

**Proof.** If N = 0 then the proposition is true. For  $N \ge 1$  we may write the left hand side of (8.2) as  $\sum_{m=1}^{\infty} d_m q^m$  with, after simplifying,

$$d_m = \sum_{i=0}^{N} (-1)^i \binom{2k_1 - 1 + N}{N - i} \binom{2k_2 - 1 + N}{i} T_m^*(i, N - i; f, g).$$

The Fourier coefficients of the right hand side are identical.

As with  $\mathcal{F}, \mathcal{P}$  may be expressed in terms of the derivatives of the modular forms.

**Proposition 8.2.** For every  $f \in \mathcal{M}_{2k_1}$ ,  $g \in \mathcal{M}_{2k_2}$ 

$$\mathcal{P}_{n_1,n_2}(f,g) = (2\pi i)^{-N} \sum_{l_1=0}^{n_1} \sum_{l_2=0}^{n_2} (-1)^L \frac{n_1! n_2!}{l_1! l_2!} \binom{2k_1 - 1 + n_1}{n_1 - l_1} \binom{2k_2 - 1 + n_2}{n_2 - l_2} \times \frac{(2K + N + L - 2)!}{(2K + 2N - 2)!} \partial_z^{N - l_1 - l_2} (\partial_z^{l_1} f \, \partial_z^{l_2} g).$$
(8.3)

### **Proof.** Compare Fourier coefficients.

Rankin in [Ran1], [Ran2] considers the general question of which polynomials in the derivatives of modular forms are again modular forms. His operator in [Ran3] includes  $\mathcal{F}$  as a special case. It is formulated as follows. Set  $r \ge 2$  and label r modular forms  $f_i \in \mathcal{M}_{2k_i}$  for  $1 \le i \le r$ . Also define

$$V(r, N) = \{(v_1, v_2, \dots, v_r) : v_i \in \mathbb{N}, \sum_i v_i = N\},\$$
$$U(r) = \{(u_1, u_2, \dots, u_r) : u_i \in \mathbb{C}, \sum_i u_i = 0\}$$

then, for a fixed  $u \in U(r)$ ,

$$(2\pi i)^{-N} \sum_{v \in V(r,N)} \frac{\partial^{v_1} f_1}{(2k_1 - 1 + v_1)! v_1!} \cdots \frac{\partial^{v_r} f_r}{(2k_r - 1 + v_r)! v_r!} u_1^{v_1} \dots u_r^{v_r}$$
(8.4)

which we'll denote by  $\mathcal{G}_N(f_1, f_2, \ldots, f_r)$  is an element of  $\mathcal{M}_{2(K+N)}$ . This operator may also be expressed as an average, this time of

$$\mathcal{P}_{n_1,\dots,n_r}(f_1,\dots,f_r) = (4\pi)^{-N} \pi_{hol}(R^{n_1}y^{k_1}f_1(z)\cdots R^{n_r}y^{k_r}f_r(z)).$$
(8.5)

**Proposition 8.3.** With the above notation  $\mathcal{G}_N(f_1, \cdots, f_r)$  equals

$$(-1)^{N} \sum_{v \in V(r,N)} \frac{u_{1}^{v_{1}}}{(2k_{1}-1+v_{1})!v_{1}!} \cdots \frac{u_{r}^{v_{r}}}{(2k_{r}-1+v_{r})!v_{r}!} \mathcal{P}_{v_{1},\ldots,v_{r}}(f_{1},\ldots,f_{r}).$$

**Proof.** Same as proposition 8.1.  $\blacklozenge$ 

For more information on Rankin-Cohen differential operators see [Za1], [Za2]. Similar operators for Siegel modular forms are constructed in [Eh-Ib].

## 9. Convolution sums involving the divisor function.

We give a straightforward application of this material to finding explicit formulas for the sums

$$S_m(n_1, n_2; r_1, r_2) = \sum_{j=1}^{m-1} j^{n_1} (m-j)^{n_2} \sigma_{r_1}(j) \sigma_{r_2}(m-j).$$
(9.1)

Glaisher [Gl], Ramanujan [Ram] (pp 136-162) and Lahiri [La] were the first to systematically evaluate  $S_m$  for small values of  $n_1, n_2, r_1, r_2$ . Ramanujan manipulated the expressions

$$P = 1 - 24 \sum_{m=1}^{\infty} \frac{mq^m}{1 - q^m}, \ Q = 1 + 240 \sum_{\substack{m=1\\9}}^{\infty} \frac{m^3 q^m}{1 - q^m}, \ R = 1 - 504 \sum_{m=1}^{\infty} \frac{m^5 q^m}{1 - q^m},$$
(9.2)

to obtain his identities and this work was extended in [La]. Ramanujan's series P, Q, R are none other than  $E_2, E_4, E_6$ , see [Be]. Also go to [H-O-S-W] in this volume for an interesting elementary method employing a generalization of Liouville's identity to find explicit formulas for  $S_m$  and other sums.

Set

$$G_{2k} = \frac{-B_{2k}}{4k} E_{2k} = \frac{-B_{2k}}{4k} + \sum_{m=1}^{\infty} \sigma_{2k-1}(m)q^m.$$
(9.3)

While  $G_{2k}$  is in  $\mathcal{M}_{2k}$  for  $k \geq 2$  the series  $G_2$  is not in the zero space  $\mathcal{M}_2$ . If we let  $G_2^*(z) = G_2(z) + (8\pi y)^{-1}$  then  $G_2^*$  does transform correctly under the action of  $\Gamma$  and it has weight 2. Although it is no longer holomorphic we do have  $yG_2^*(z) \in C^{\infty}(\Gamma \setminus \mathfrak{H}, 2)$ .

Set

$$S_m^*(l_1, l_2; r_1, r_2) = T_m^*(l_1, l_2; G_{r_1+1}, G_{r_2+1})$$
  
=  $S_m(l_1, l_2; r_1, r_2) - \frac{B_{r_1+1}}{2(r_1+1)} \sigma_{r_2}(m) E(0, l_1) E(m, l_2)$   
 $- \frac{B_{r_2+1}}{2(r_2+1)} \sigma_{r_1}(m) E(0, l_2) E(m, l_1).$  (9.4)

Thus the sum we are interested in, (9.1), arises naturally in the Fourier coefficients of  $\mathcal{P}_{l_1,l_2}(G_{r_1+1},G_{r_2+1})$ . Then it can be seen that (7.4) implies that the expressions  $S_m^*$  satisfy the relation

$$\sum_{l_1=0}^{n_1} \sum_{l_2=0}^{n_2} (-1)^L \frac{n_1! n_2!}{l_1! l_2!} \binom{r_1+n_1}{r_1+l_1} \binom{r_2+n_2}{r_2+l_2} \frac{(r_1+r_2+N+L)!}{(r_1+r_2+2N)!} m^{N-L} S_m^*(l_1,l_2;r_1,r_2)$$

$$= \alpha_m \quad \text{for } r_1, r_2 \ge 3 \text{ and odd}$$
(9.5a)

where  $\sum_{m=1}^{\infty} \alpha_m q^m$  is in  $S_{2N+2+r_1+r_2}$  if  $(n_1, n_2) \neq (0, 0)$ . If  $(n_1, n_2) = (0, 0)$  then  $\sum_{m=0}^{\infty} \alpha_m q^m$  is in  $\mathcal{M}_{2N+2+r_1+r_2}$  and  $\alpha_0 = B_{r_1+1}B_{r_2+1}(4(r_1+1)(r_2+1))^{-1}$ .

This means that we can express  $S_m^*(n_1, n_2; r_1, r_2)$  (and hence  $S_m(n_1, n_2; r_1, r_2)$  by (9.4)) in terms of the sums  $S_m^*(l_1, l_2; r_1, r_2)$  for  $0 \le l_1 < n_1$  and  $0 \le l_2 < n_2$  and the coefficients of a cusp form in  $S_{r_1+r_2+2+2N}$ . This cusp form may be identified by calculating its first few terms.

If  $r_1 = 1$  or  $r_2 = 1$  then the recurrence relation is slightly different to take into account the extra factor in the constant term of  $G_2^*$ . We have (each for  $m \ge 1$ )

$$S_{m}^{*}(0,0;1,1) = \frac{-m}{2}\sigma_{1}(m) + \frac{5}{12}\sigma_{3}(m),$$

$$\sum_{l_{1}=0}^{n_{1}}\sum_{l_{2}=0}^{n_{2}}(-1)^{L}\frac{n_{1}!n_{2}!}{l_{1}!l_{2}!}\binom{1+n_{1}}{1+l_{1}}\binom{1+n_{2}}{1+l_{2}}\frac{(2+N+L)!}{(2+2N)!}m^{N-L}S_{m}^{*}(l_{1},l_{2};1,1)$$

$$+\left((-1)^{n_{1}}+(-1)^{n_{2}}\right)\frac{\sigma_{1}(m)}{2}m^{N+1}\frac{N!(N+1)!}{(2N+2)!} = \beta_{m} \quad \text{for } (n_{1},n_{2}) \neq (0,0),$$

$$(9.5c)$$

$$\sum_{l_1=0}^{n_1} \sum_{l_2=0}^{n_2} (-1)^L \frac{n_1! n_2!}{l_1! l_2!} \binom{1+n_1}{1+l_1} \binom{r+n_2}{r+l_2} \frac{(1+r+N+L)!}{(1+r+2N)!} m^{N-L} S_m^*(l_1, l_2; 1, r)$$
$$+ (-1)^{n_2} \frac{\sigma_r(m)}{2} m^{N+1} \frac{N! (N+r)!}{(2N+r+1)!} = \gamma_m \quad \text{for } r \ge 3 \text{ odd},$$
(9.5d)

where  $\sum_{m=1}^{\infty} \beta_m q^m$  is in  $S_{2N+4}$ . Also  $\sum_{m=1}^{\infty} \gamma_m q^m$  is in  $S_{2N+r+3}$  if  $(n_1, n_2) \neq (0, 0)$ . If  $(n_1, n_2) = (0, 0)$  then  $\sum_{m=0}^{\infty} \gamma_m q^m$  is in  $\mathcal{M}_{r+3}$  and  $\gamma_0 = B_{r+1}(48(r+1))^{-1}$ .

Recall that  $S_m^*(n_1, n_2; r_1, r_2) = S_m(n_1, n_2; r_1, r_2)$  unless  $n_1 n_2 = 0$  and in that case  $S_m^*$  has the two extra terms given by (9.4). Note that (9.5b) appears in [Za1] where it is proved by finding  $\pi_{hol}((yG_2^*)^2)$ . The relations (9.5a), (9.5c) and (9.5d) generalize this idea to cover all the other cases.

#### 9.1 Examples.

To illustrate these ideas (and check the equations) we'll give some examples. For  $S_m^*(0,0;3,3)$  use relation (9.5*a*) with  $n_1 = n_2 = 0$  to see that  $S_m^*(0,0;3,3) = \alpha_m$  with  $\sum_{m=0}^{\infty} \alpha_m q^m$  in  $\mathcal{M}_8$  and  $\alpha_0 = B_4^2/64 = 1/(64 \cdot 900)$ . Thus  $\alpha_m = \sigma_7(m)/120$  and

$$S_m^*(0,0;3,3) = \frac{1}{120}\sigma_7(m).$$
(9.1.1)

When  $n_1 = 1$  and  $n_2 = 0$  (9.5*a*) implies that

$$\frac{m}{2}S_m^*(0,0;3,3) - S_m^*(1,0;3,3) = \alpha_m$$

with  $\sum_{m=1}^{\infty} \alpha_m q^m$  in  $\mathcal{S}_{10}$ . Consequently

$$S_m^*(1,0;3,3) = S_m^*(0,1;3,3) = \frac{m}{2} S_m^*(0,0;3,3) = \frac{1}{240} m \sigma_7(m).$$
(9.1.2)

When  $n_1 = 1$  and  $n_2 = 1$  (9.5*a*) implies that

$$\frac{8}{45}m^2 S_m^*(0,0;3,3) - \frac{4}{5}m S_m^*(1,0;3,3) + S_m^*(1,1;3,3) = \alpha_m$$

with  $\sum_{m=1}^{\infty} \alpha_m q^m$  in  $S_{12}$ . The one dimensional space  $S_{12}$  contains the discriminant function  $\sum_{m=1}^{\infty} \tau(m)q^m$ . Since  $\tau(1) = 1$  and  $S_1^*(1, 1; 3, 3) = 0$  we have  $\alpha_m = -\tau(m)/540$  and

$$S_m^*(1,1;3,3) = \frac{1}{540}(\tau(m) + m^2\sigma_7(m)).$$
(9.1.3)

From (9.1.1), (9.1.2) and (9.1.3) we get

$$S_m(0,0;3,3) = \frac{1}{120}(\sigma_7(m) - \sigma_3(m))$$
(9.1.4)

$$S_m(1,0;3,3) = S_m(0,1;3,3) = \frac{1}{240}m(\sigma_7(m) - \sigma_3(m)), \qquad (9.1.5)$$

$$S_m(1,1;3,3) = \frac{1}{540} (\tau(m) + m^2 \sigma_7(m)).$$
(9.1.6)

Continuing this procedure we obtain.

$$S_m(2,0;3,3) = \frac{1}{2160} (4\tau(m) + 5m^2 \sigma_7(m) - 9m^2 \sigma_3(m)), \qquad (9.1.7)$$

$$S_m(2,1;3,3) = \frac{1}{1080} (m^3 \sigma_7(m) - m\tau(m)), \qquad (9.1.8)$$

$$S_m(2,2;3,3) = \frac{1}{30888} (13m^4 \sigma_7(m) - 22m^2 \tau(m) + 9\tau(m) + 2160r(m)), \qquad (9.1.9)$$

where  $r(m) = \sum_{j=1}^{m-1} \sigma_3(m) \tau(m-j)$  comes from the cuspform  $G_4 \Delta \in S_{16}$ . With  $r_1 = r_2 = 1$  we have  $S_m^*(0, 0; 1, 1) = -m/2\sigma_1(m) + 5/12\sigma_3(m)$  by (9.5b). By (9.5c)

$$S_m^*(1,0;1,1) = \frac{m}{2} S_m^*(0,0;1,1) = \frac{1}{24} (-6m^2 \sigma_1(m) + 5m\sigma_3(m)).$$
(9.1.10)

Also

$$\frac{4}{30}m^2 S_m^*(0,0;1,1) - \frac{2}{3}m S_m^*(1,0;1,1) + S_m^*(1,1;1,1) - \frac{1}{60}m^3\sigma_1(m) = 0$$
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so that

$$S_m^*(1,1;1,1) = \frac{1}{12}(m^2\sigma_3(m) - m^3\sigma_1(m)).$$
(9.1.11)

Therefore

$$S_m(0,0;1,1) = \frac{1}{12}(\sigma_1(m) - 6m\sigma_1(m) + 5\sigma_3(m)), \qquad (9.1.12)$$

$$S_m(1,0;1,1) = \frac{1}{24} (m\sigma_1(m) - 6m^2\sigma_1(m) + 5m\sigma_3(m)), \qquad (9.1.13)$$

$$S_m(1,1;1,1) = \frac{1}{12}(m^2\sigma_3(m) - m^3\sigma_1(m)).$$
(9.1.14)

Finally we consider the case  $r_1 = 1, r_2 = 3$ . By (9.5d) we have  $S_m^*(0,0;1,3) + \frac{1}{8}\sigma_3(m)m = \gamma_m$  with  $\sum \gamma_m q^m$  in  $\mathcal{M}_6$  and  $\gamma_0 = -1/5760$ . Hence  $\gamma_m = 7\sigma_5(m)/80$  for  $m \ge 1$  and

$$S_m^*(0,0;1,3) = \frac{1}{80} (7\sigma_5(m) - 10m\sigma_3(m)).$$
(9.1.15)

Similarly

$$\frac{m}{3}S_m^*(0,0;1,3) - S_m^*(1,0;1,3) + \frac{1}{60}m^2\sigma_3(m) = \gamma_m$$

with  $\sum \gamma_m q^m$  in  $\mathcal{S}_8$ . This implies that

$$S_m^*(1,0;1,3) = \frac{1}{240} (7m\sigma_5(m) - 6m^2\sigma_3(m)).$$
(9.1.16)

We also have

$$S_m^*(0,1;1,3) = \frac{1}{120} (7m\sigma_5(m) - 3m^2\sigma_3(m)).$$
(9.1.17)

For the last calculation (9.5d) gives

$$\frac{m^2}{7}S_m^*(0,0;1,3) - \frac{m}{4}S_m^*(0,1;1,3) - \frac{m}{2}S_m^*(1,0;1,3) + S_m^*(1,1;1,3) - \frac{1}{336}m^3\sigma_3(m) = \gamma_m$$

with  $\sum \gamma_m q^m$  in  $\mathcal{S}_{10}$ . Thus, as before,  $\gamma_m = 0$  and

$$S_m^*(1,1;1,3) = \frac{1}{60} (m^2 \sigma_5(m) - m^3 \sigma_3(m)).$$
(9.1.18)

Equations (9.1.15), (9.1.16), (9.1.17) and (9.1.18) imply that

$$S_m(0,0;1,3) = \frac{1}{240} (21\sigma_5(m) - 30m\sigma_3(m) + 10\sigma_3(m) - \sigma_1(m)), \qquad (9.1.19)$$

$$S_m(1,0;1,3) = \frac{1}{240} (7m\sigma_5(m) - 6m\sigma_3(m) - m\sigma_1(m)), \qquad (9.1.20)$$

$$S_m(0,1;1,3) = \frac{1}{120} (7m\sigma_5(m) - 12m^2\sigma_3(m) + 5m\sigma_3(m)), \qquad (9.1.21)$$

$$S_m(1,1;1,3) = \frac{1}{60} (m^2 \sigma_5(m) - m^3 \sigma_3(m)).$$
(9.1.22)

The equations (9.1.4), (9.1.5), (9.1.12), (9.1.13), (9.1.14), (9.1.19), (9.1.20), (9.1.21) and (9.1.22) appear in [La] and [H-O-S-W].

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