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SPECTRA OF PRODUCT GRAPHS AND PERMANENTS OF MATRICES OVER FINITE RINGS

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We study the spectra of product graphs over the finite cyclic ring \mathbb{Z}_m . Using this spectra, we show that if \mathscr{C} is a sufficiently large subset of \mathbb{Z}_m^k then the set of permanents of $k \times k$ matrices with rows in \mathscr{C} contains all nonunits of \mathbb{Z}_m .

1. Introduction

Let \mathbb{F}_q be a finite field of q elements where q is an odd prime power. The prime base field \mathbb{F}_p of \mathbb{F}_q may then be naturally identified with \mathbb{Z}_p . Let M be an $k \times k$ matrix. Two basic parameters of M are its determinant

$$\operatorname{Det}(M) := \sum_{\sigma \in S_k} \operatorname{sgn}(\sigma) \prod_{i=1}^k a_{i\sigma(i)},$$

and its permanent

$$\operatorname{Per}(M) := \sum_{\sigma \in S_k} \prod_{i=1}^k a_{i\sigma(i)}.$$

The distribution of the determinants of matrices with entries in a finite field \mathbb{F}_q has been studied by various researchers. Suppose that the ground field \mathbb{F}_q is fixed and $M = M_k$ is a random $k \times k$ matrix with entries chosen independently from \mathbb{F}_q . If the entries are chosen uniformly from \mathbb{F}_q , then it is well known that

(1-1)
$$\Pr(M_k \text{ is nonsingular}) \to \prod_{i \ge 1} (1 - q^{-i}) \text{ as } k \to \infty.$$

It is interesting that (1-1) is quite robust. Specifically, J. Kahn and J. Komlós [2001] proved a strong necessary and sufficient condition for (1-1).

Theorem 1.1 [Kahn and Komlós 2001]. Let M_k be a random $k \times k$ matrix with entries chosen according to some fixed nondegenerate probability distribution μ on

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 \mathbb{F}_q . Then (1-1) holds if and only if the support of μ is not contained in any proper affine subfield of \mathbb{F}_q .

An extension of the uniform limit to random matrices with μ depending on k was considered by Kovalenko, Levitskaya, and Savchuk [1986]. They proved the standard limit (1-1) under the condition that the entries m_{ij} of M are independent and $\Pr(m_{ij} = \alpha) > (\log k + \alpha(1))/n$ for all $\alpha \in \mathbb{F}_q$. The behavior of the nullity of M_k for $1 - \mu(0)$ close to $\log k/k$ and $\mu(\alpha) = (1 - \mu(0))/(q - 1)$ for $\alpha \neq 0$ was also studied by Blömer, Karp, and Welzl [1997].

Another direction is to fix the dimension k of matrices and view the size of the finite field as an asymptotic parameter. Note that the implied constants in the symbols O, o, \leq , and \ll may depend on the integer parameter k. We recall that the notations U = O(V) and $U \leq V$ are equivalent to the assertion that the inequality $|U| \leq c|V|$ holds for some constant c > 0. The notations U = o(V)and $U \ll V$ are equivalent to the assertion that for any $\epsilon > 0$, the inequality $|U| \leq \epsilon |V|$ holds when the variables of U and V are sufficiently large. For an integer k and a subset $\mathscr{E} \subseteq \mathbb{F}_q^k$, let $M_k(\mathscr{E})$ denote the set of $k \times k$ matrices with rows in \mathscr{E} . For any $t \in \mathbb{F}_q$, let $D_k(\mathscr{E}; t)$ be the number of $k \times k$ matrices in $M_k(\mathscr{E})$ having determinant t. Ahmadi and Shparlinski [2007] studied some natural classes of matrices over finite fields \mathbb{F}_p of p elements with components in a given subinterval $[-H, H] \subseteq [-(p-1)/2, (p-1)/2]$. They showed that

(1-2)
$$D_k([-H, H]^k; t) = (1+o(1))\frac{(2H+1)^{k^2}}{p},$$

if $t \in \mathbb{F}_p^*$ and $H \gtrsim p^{3/4+\varepsilon}$ for any constant $\varepsilon > 0$. In the case k = 2, the lower bound of the size of the interval can be improved to $H \gtrsim p^{1/2}$.

Using the geometry incidence machinery developed in [Covert et al. 2010], and some properties of nonsingular matrices, the author [Vinh 2009] obtained the following result for higher-dimensional cases ($k \ge 4$):

$$D_k(\mathcal{A}^k; t) = (1 + o(1)) \frac{|\mathcal{A}|^{k^2}}{q},$$

if $t \in \mathbb{F}_q^*$ and $\mathcal{A} \subseteq \mathbb{F}_q$ of cardinality $|\mathcal{A}| \gg q^{k/(2k-1)}$. Covert et al. [2010] studied this problem in a more general setting. A subset $\mathscr{C} \subseteq \mathbb{F}_q^k$ is called a product-like set if $|\mathcal{H}_l \cap \mathscr{C}| \lesssim |\mathscr{C}|^{l/k}$ for any *l*-dimensional subspace $\mathcal{H}_l \subset \mathbb{F}_q^k$. Covert et al. showed that

$$D_3(\mathscr{C}; t) = (1 + o(1)) \frac{|\mathscr{C}|^3}{q},$$

if $t \in \mathbb{F}_q^*$ and $\mathscr{C} \subset \mathbb{F}_q^3$ is a product-like set of cardinality $|\mathscr{C}| \gg q^{15/8}$. In the singular case, the author [Vinh 2012b] showed that for any subset $\mathscr{C} \subseteq \mathbb{F}_q^k$ with $|\mathscr{C}| \gg q^{k-1+2/k}$ then the number of singular matrices whose rows are in \mathscr{C} is close to

the expected number $(1+o(1))|\mathscr{C}|^k/q$. In the general case, the author [Vinh 2013a] showed that if \mathscr{C} is a subset of the *k*-dimensional vector space over a finite field \mathbb{F}_q $(k \ge 3)$ of cardinality $|\mathscr{C}| \ge (k-1)q^{k-1}$, then the set of volumes of *k*-dimensional parallelepipeds determined by \mathscr{C} covers \mathbb{F}_q . This bound is sharp up to a factor of (k-1) as taking \mathscr{C} to be a (k-1)-hyperplane through the origin shows.

On the other hand, little is known about the permanent. The only known uniform limit similar to (1-1) for the permanent is due to Lyapkov and Sevast'yanov [Lyapkov and Sevast'yanov 1996]. They proved that the permanent of a random $k \times l$ matrix M_{kl} with elements from \mathbb{F}_p and independent rows has the limit distribution of the form

$$\lim_{k \to \infty} \Pr(\Pr(M_{kl}) = \lambda) = \rho_l \delta_{\lambda 0} + (1 - \rho_l) / p, \quad \lambda \in \mathbb{F}_p$$

where $\delta_{\lambda 0}$ is Kronecker's symbol. In [Vinh 2012a], the author studied the distribution of the permanent when the dimension of matrices is fixed. We are interested in the set of all permanents, $P_k(\mathscr{E}) = \{ \text{Per}(M) : M \in M_k(\mathscr{E}) \}$. Using Fourier analytic methods, the author [Vinh 2012a] proved the following result.

Theorem 1.2 [Vinh 2012a]. Suppose that q is an odd prime power and gcd(q, k) = 1. If $\mathscr{C} \cap (\mathbb{F}_q^*)^k \neq \emptyset$, and $|\mathscr{C}| \gtrsim q^{(k+1/2)}$, then $\mathbb{F}_q^* \subseteq P_k(\mathscr{C})$.

Note that if $|\mathscr{C}| > nq^{n-1}$ then $\mathscr{C} \cap (\mathbb{F}_q^*)^k \neq \emptyset$. Hence we have an immediate corollary of Theorem 1.2.

Corollary 1.3 [Vinh 2012a]. Suppose that q is an odd prime power and gcd(q, n)=1.

- (a) If $\mathscr{C} \subset \mathbb{F}_q^n$ of cardinality $|\mathscr{C}| > nq^{n-1}$, then $\mathbb{F}_q^* \subseteq P_n(\mathscr{C})$.
- (b) If $\mathcal{A} \subset \mathbb{F}_q$ of cardinality $|\mathcal{A}| \gg q^{1/2+1/(2n)}$, then $\mathbb{F}_q^* \subseteq P_n(\mathcal{A}^n)$.

The bound in the first part of Corollary 1.3 is tight up to a factor of *n*. For example, $|\{x \in \mathbb{F}_q^n : x_1 = 0\}| = q^{n-1}$ and $P_n(\{x \in \mathbb{F}_q^n : x_1 = 0\}) = 0$. However, we conjecture that the bound in the second part of Corollary 1.3 can be further improved to $|\mathcal{A}| \gg q^{1/2+\epsilon}$ (for any $\epsilon > 0$) when *n* is sufficiently large.

Let *m* be a large nonprime integer and \mathbb{Z}_m be the ring of residues modulo *m*. Let $\gamma(m)$ be the smallest prime divisor of *m*, $\omega(m)$ the number of prime divisors of *m*, and $\tau(m)$ the number of divisors of *m*. We identify \mathbb{Z}_m with $\{0, 1, \ldots, m-1\}$. Define the set of units and the set of nonunits in \mathbb{Z}_m by \mathbb{Z}_m^{\times} and \mathbb{Z}_m^0 , respectively. The finite Euclidean space \mathbb{Z}_m^k consists of column vectors \mathbf{x} , with *j*-th entries $x_j \in \mathbb{Z}_m$. The main purpose of this paper is to extend Theorem 1.2 to the setting of finite cyclic rings \mathbb{Z}_m . One reason for considering this situation is that if one is interested in answering similar questions in the setting of rational points, one can ask questions for such sets and see how they compare to the answers in \mathbb{R}^k . By scale invariance of these questions, the problem for a subset \mathscr{E} of \mathbb{Q}^k would be the same as for subsets

of \mathbb{Z}_m^k . More precisely, we have the following analog of Theorem 1.2 over the finite cyclic rings.

Theorem 1.4. Suppose that *m* is a large integer and gcd(m, k) = 1. If $\mathscr{C} \cap (\mathbb{Z}_m^{\times})^k \neq \emptyset$, and

$$|\mathscr{E}| \gtrsim \frac{\tau(m)m^k}{\gamma(m)^{(k-1)/2}},$$

then $\mathbb{Z}_m^{\times} \subseteq P_k(\mathscr{E})$.

Notice that if $|\mathscr{E}| > k(m - \phi(m))m^{k-1}$ then $\mathscr{E} \cap (\mathbb{Z}_m^{\times})^k \neq \emptyset$. Hence, we have an immediate corollary of Theorem 1.4.

Corollary 1.5. Suppose that *m* is a large integer and gcd(m, k) = 1.

(a) Suppose that

$$(m-\phi(m))\gamma(m)^{(k-1)/2}\gtrsim \tau(m)m$$

and

$$|\mathscr{E}| \gtrsim (m - \phi(m))m^{k-1}$$

then $\mathbb{Z}_m^{\times} \subseteq P_k(\mathscr{C})$.

(b) Suppose that $\mathcal{A} \subset \mathbb{Z}_m$ of cardinality

$$|\mathcal{A}| \gtrsim \frac{\tau(m)m}{\gamma(m)^{(k-1/2k)}},$$

then $\mathbb{Z}_m^{\times} \subseteq P_k(\mathcal{A}^k)$.

Note that the bound in Corollary 1.5 is sharp. For example, if $\mathscr{C} = \mathbb{Z}_m^0 \times \mathbb{Z}_m^{k-1}$ then $P_k(\mathscr{C}) \subset \mathbb{Z}_m^0$. Theorem 1.4 and Corollary 1.5 are most effective when *m* has only a few prime divisors. For example, if $m = p^r$, we have the following result.

Theorem 1.6. Suppose that p^r is a large prime power and gcd(p,k) = 1. If $\mathscr{C} \cap (\mathbb{Z}_{p^r}^{\times})^k \neq \emptyset$, and

 $|\mathscr{C}| \gtrsim (r+1) p^{rk - (k-1/2)},$

then $\mathbb{Z}_{p^r}^{\times} \subseteq P_k(\mathscr{E})$.

In particular, suppose that $k \ge 3$, $p \gg r$, and $|\mathscr{C}| \gtrsim p^{kr-1}$, then $\mathbb{Z}_{p^r}^{\times} \subset P_k(\mathscr{C})$. The lower bound of $|\mathscr{C}|$ in this case is sharp, as taking \mathscr{C} to be the set $\mathbb{Z}_{p^r}^0 \times \mathbb{Z}_{p^r}^{k-1}$ shows.

Note that, the bounds in Corollary 1.5 and Theorem 1.6 are sharp in general cases. When $\mathscr{C} = \mathscr{A}^n$ is a product set, we conjecture that these bounds can be further improved when *n* is sufficiently large.

For any $t \in \mathbb{F}_q$ and $\mathscr{C} \subset \mathbb{F}_q^k$, let $P_k(\mathscr{C}; t)$ be the number of $k \times k$ matrices with rows in \mathscr{C} having permanent t. In [Vinh 2012a], the author studied the distribution of $P_n(\mathscr{C}; t)$ when $\mathscr{C} = \mathscr{A}^k$ for a large subset $\mathscr{A} \subset \mathbb{F}_q$. It would be of interest to extend these results to the setting of finite rings.

2. Product graphs over rings

For a graph G, let $\lambda_1 \ge \lambda_2 \ge \cdots \ge \lambda_n$ be the eigenvalues of its adjacency matrix. The quantity $\lambda(G) = \max\{\lambda_2, -\lambda_n\}$ is called the second eigenvalue of G. A graph G = (V, E) is called an (n, d, λ) -graph if it is *d*-regular, has *n* vertices, and the second eigenvalue of G is at most λ . It is well known (see [Ahmadi and Shparlinski 2007, Chapter 9] for more details) that if λ is much smaller than the degree d, then G has certain random-like properties. For two (not necessarily) disjoint subsets of vertices $U, W \subset V$, let e(U, W) be the number of ordered pairs (u, w) such that $u \in U, w \in W$, and (u, w) is an edge of G. For a vertex v of G, let N(v) denote the set of vertices of G adjacent to v and let d(v) denote its degree. Similarly, for a subset U of the vertex set, let $N_U(v) = N(v) \cap U$ and $d_U(v) = |N_U(v)|$. We first recall the following well-known fact.

Theorem 2.1 [Ahmadi and Shparlinski 2007, Corollary 9.2.5]. Let G = (V, E) be an (n, d, λ) -graph. For any two sets $B, C \subset V$, we have

$$\left|e(B,C) - \frac{d|B||C|}{n}\right| \le \lambda \sqrt{|B||C|}.$$

For any $\lambda \in \mathbb{Z}_m$, the product graph $B_m(k, \lambda)$ is defined as follows. The vertex set of the product graph $B_m(k, \lambda)$ is the set $V(B_m(k, \lambda)) = \mathbb{Z}_m^k \setminus (\mathbb{Z}_m^0)^k$. Two vertices aand $b \in V(B_m(k, \lambda))$ are connected by an edge, $(a, b) \in E(B_m(k, \lambda))$, if and only if $a \cdot b = \lambda$. When $\lambda = 0$, the graph is a variant of the Erdős–Rényi graph, which has several interesting applications. We will study this case in a separate paper. We now study the product graph when $\lambda \in \mathbb{Z}_m^{\times}$.

Theorem 2.2 [Vinh 2013b]. For any $k \ge 2$ and $\lambda \in \mathbb{Z}_m^{\times}$, the product graph $B_m(k, \lambda)$ is an

$$\left(m^{k}-(m-\phi(m))^{k},m^{k-1},\frac{\tau(m)m^{k-1}}{\gamma(m)^{(k-1)/2}}\right)$$
-graph.

Proof. This proof follows from the proof of [Vinh 2013b, Theorem 3.1]. We include its proof here for completeness. It follows from the definition of the product graph $B_m(k, \lambda)$ that $B_m(k, \lambda)$ is a graph of order $m^k - (m - \phi(m))^k$. The valency of the graph is also easy to compute. Given a vertex $\mathbf{x} \in V(B_m(k, \lambda))$, there exists an index $x_i \in \mathbb{Z}_m^{\times}$. We can assume that $x_1 \in \mathbb{Z}_m^{\times}$. We can choose $y_2, \ldots, y_k \in \mathbb{Z}_m$ arbitrarily, then y_1 is determined uniquely such that $\mathbf{x} \cdot \mathbf{y} = \lambda$. Hence, $B_m(k, \lambda)$ is a regular graph of valency m^{d-1} . It remains to estimate the eigenvalues of this multigraph (that is, graph with loops). For any $\mathbf{a} \neq \mathbf{b} \in \mathbb{Z}_m^k \setminus (\mathbb{Z}_m^0)^k$, we count the number of solutions of the following system:

(2-1)
$$\boldsymbol{a} \cdot \boldsymbol{x} \equiv \boldsymbol{b} \cdot \boldsymbol{x} \equiv \lambda \mod m, \quad \boldsymbol{x} \in \mathbb{Z}_m^k \setminus (\mathbb{Z}_m^0)^k.$$

There exist uniquely n|m and $\boldsymbol{b}_1 \in (\mathbb{Z}_{m/n})^k \setminus (\mathbb{Z}_{m/n}^0)^k$ such that $\boldsymbol{b} = \boldsymbol{a} + n\boldsymbol{b}_1$. The system (2-1) becomes

(2-2)
$$\boldsymbol{a} \cdot \boldsymbol{x} \equiv \lambda \mod m, \quad n\boldsymbol{b}_1 \cdot \boldsymbol{x} \equiv 0 \mod m, \quad \boldsymbol{x} \in (\mathbb{Z}_{m/n})^k \setminus (\mathbb{Z}_{m/n}^0)^k$$

Let $a_n \in (\mathbb{Z}_{m/n})^k \setminus (\mathbb{Z}_{m/n}^0)^k \equiv a \mod m/n$, $x_n \in (\mathbb{Z}_{m/n})^k \setminus (\mathbb{Z}_{m/n}^0)^k \equiv x \mod m/n$, and $\lambda_n \equiv \lambda \mod m/n$. To solve (2-2), we first solve the following system:

(2-3)
$$\boldsymbol{a}_n \cdot \boldsymbol{x}_n \equiv \lambda_n \mod m/n, \ \boldsymbol{b}_1 \cdot \boldsymbol{x}_n \equiv 0 \mod m/n, \ \boldsymbol{x}_n \in (\mathbb{Z}_{m/n})^k \setminus (\mathbb{Z}_{m/n}^0)^k$$

The system (2-3) has no solution when $a_n \equiv t b_1 \mod p$ for some prime p|(m/n)and $t \in \mathbb{Z}_m^{\times}$, and $(m/n)^{k-2}$ solutions otherwise. For each solution x_n of (2-3), putting back into the system

(2-4)
$$a \cdot x \equiv \lambda \mod m, \quad x \equiv x_n \mod m/n,$$

gives us n^{k-1} solutions of the system (2-2). Hence, the system (2-2) has $m^{k-2}n$ solutions when $a_n \neq tb_1 \mod p$ and no solution otherwise. Let A be the adjacency matrix of $B_m(k, \lambda)$. It follows that

(2-5)
$$A^2 = m^{k-2}J + (m^{k-1} - m^{k-2})I - m^{k-2} \sum_{\substack{n \mid m \\ 1 \le n < m}} E_n + \sum_{\substack{n \mid m \\ 1 < n < m}} (m^{k-2}n - m^{k-2})F_n,$$

where J is the all-ones matrix; I is the identity matrix; E_n is the adjacency matrix of the graph $B_{E,n}$, where for any two vertices $a, b \in V(B_m(k, \lambda))$, (a, b) is an edge of $B_{E,n}$ if and only if $\boldsymbol{b} = \boldsymbol{a} + n\boldsymbol{b}_1$, $\boldsymbol{b}_1 \in (\mathbb{Z}_{m/n})^k \setminus (\mathbb{Z}_{m/n}^0)^k$ and $\boldsymbol{a}_n \equiv t\boldsymbol{b}_1 \mod p$ for some prime p|(m/n); and F_n is the adjacency matrix of the graph $B_{F,n}$, where for any two vertices $\boldsymbol{a}, \boldsymbol{b} \in V(B_m(k, \lambda))$, $(\boldsymbol{a}, \boldsymbol{b})$ is an edge of $B_{F,n}$ if and only if $\boldsymbol{b} = \boldsymbol{a} + n\boldsymbol{b}_1, \, \boldsymbol{b}_1 \in (\mathbb{Z}_{m/n})^k \setminus (\mathbb{Z}_{m/n}^0)^k$, and $\boldsymbol{a}_n \neq t\boldsymbol{b}_1 \mod p$ for any prime p|(m/n).

Therefore, $B_{E,n}$ is a regular graph of valency at most

$$\sum_{p\mid (m/n), \ p\in\mathcal{P}} (p-1) \left(\frac{m}{np}\right)^k < \omega(m)(m/n)^k \gamma(m)^{1-k}.$$

Hence all eigenvalues of E_n are at most $\omega(m)(m/n)^k \gamma(m)^{1-k}$. Besides, it is clear that all eigenvalues of F_n are at most $(m/n)^k$. Since $B_m(k, \lambda)$ is a m^{k-1} -regular graph, m^{k-1} is an eigenvalue of A with the all-one eigenvector 1. The graph $B_m(k, \lambda)$ is connected, therefore the eigenvalue m^{k-1} has multiplicity one. Since the graph $B_m(k, \lambda)$ contains (many) triangles, it is not bipartite. Hence, for any other eigenvalue θ , $|\theta| < m^{k-1}$. Let v_{θ} denote the corresponding eigenvector of θ . Note that $\boldsymbol{v}_{\theta} \in \mathbf{1}^{\perp}$, so $J \boldsymbol{v}_{\theta} = 0$. It follows from (2-5) that

$$(\theta^2 - m^{k-1} + m^{k-2})\boldsymbol{v}_{\theta} = \left(m^{k-2} \sum_{\substack{n|m\\1 \le n < m}} E_n - \sum_{\substack{n|m\\1 < n < m}} (m^{k-2}n - m^{k-2})F_n\right)\boldsymbol{v}_{\theta}.$$

Hence, \boldsymbol{v}_{θ} is also an eigenvalue of

$$m^{k-2} \sum_{\substack{n|m\\1 \le n < m}} E_n - \sum_{\substack{n|m\\1 < n < m}} (m^{k-2}n - m^{k-2}) F_n.$$

Since the absolute values of the eigenvalues of a sum of matrices are bounded by the sums of the largest absolute values of eigenvalues of the summands, we have

$$\begin{aligned} \theta^{2} &\leq m^{k-1} - m^{k-2} + m^{k-2} \sum_{\substack{n|m\\1 \leq n < m}} \omega(m)(m/n)^{k} \gamma(m)^{1-k} + \sum_{\substack{n|m\\1 < n < m}} (m^{k-2}n - m^{k-2})(m/n)^{k} \\ &< m^{k-1} + \omega(m)(\tau(m) - 1)m^{2k-2} \gamma(m)^{1-k} + \sum_{\substack{n|m\\1 < n < m}} m^{2k-2}n^{1-k} \\ &< (\omega(m) + 1)(\tau(m) - 1)m^{2k-2} \gamma(m)^{1-k} \leq \tau(m)^{2}m^{2k-2} \gamma(m)^{1-k}. \end{aligned}$$
The lemma follows.

The lemma follows.

The following lemma is an immediate corollary of Theorems 2.1 and 2.2.

Lemma 2.3. For any $\mathscr{E}, \mathscr{F} \subset \mathbb{Z}_m^k \setminus (\mathbb{Z}_m^0)^k$ and $\lambda \in \mathbb{Z}_m^{\times}$, let

$$e_{\lambda}(\mathscr{C}, F) = |\{(\boldsymbol{x}, \boldsymbol{y}) \in \mathscr{C} \times \mathscr{F} : \boldsymbol{x} \cdot \boldsymbol{y} = \lambda\}|.$$

Then

$$e_{\lambda}(\mathscr{E},\mathscr{F}) = \frac{(1+o(1))|\mathscr{E}||\mathscr{F}|}{m} + O\left(\frac{\tau(m)m^{k-1}}{\gamma(m)^{(k-1)/2}}\sqrt{|\mathscr{E}||\mathscr{F}|}\right).$$

See also [Covert et al. 2012, Theorem 1.3.2] for another proof using character sums over finite rings of Lemma 2.3 in the case of $m = p^r$.

3. Proof of Theorem 1.4

Fix an $\boldsymbol{a} = (a_1, \ldots, a_n) \in \mathscr{C} \cap (\mathbb{Z}_m^{\times})^k$. For any $\boldsymbol{x} = (x_1, \ldots, x_k)$, and $\boldsymbol{y} = (y_1, \ldots, y_k)$ $\in \mathcal{E}$, let M(a; x, y) denote the matrix whose rows are x, y, and (k-2) a's. Let **1** := (1,..., 1), x/a := ($x_1/a_1, ..., x_k/a_k$), and y/a := ($y_1/a_1, ..., y_k/a_k$); we have

$$\operatorname{Per}(M(\boldsymbol{a};\boldsymbol{x},\boldsymbol{y})) = \prod_{i=1}^{k} a_i \operatorname{Per}(M(\boldsymbol{1};\boldsymbol{x}/\boldsymbol{a},\boldsymbol{y}/\boldsymbol{a})) = \left(\prod_{i=1}^{k} a_i\right) \sum_{i=1}^{k} \frac{x_i}{a_i} \sum_{j \neq i} \frac{y_j}{a_j}.$$

Set

(3-1)
$$\mathscr{E}_1 := \{ (x_i/a_i)_{i=1}^k : (x_1, \dots, x_k) \in \mathscr{E} \},$$

(3-2)
$$\mathscr{C}_2 := \left\{ \left(\sum_{j \neq i} y_i / a_i \right)_{i=1}^k : (y_1, \dots, y_k) \in \mathscr{C} \right\}.$$

It is clear that $|\mathscr{C}_1| = |\mathscr{C}_2| = |\mathscr{C}|$ (as gcd(k, m) = 1). For any $\lambda \in \mathbb{Z}_m^{\times}$, it follows

from Lemma 2.3 that

(3-3)
$$e_{\lambda}(\mathscr{E}_{1}, \mathscr{E}_{2}) = \frac{(1+o(1))|\mathscr{E}_{1}||\mathscr{E}_{2}|}{m} + O\left(\frac{\tau(m)m^{k-1}}{\gamma(m)^{(k-1)/2}}\sqrt{|\mathscr{E}_{1}||\mathscr{E}_{2}|}\right)$$
$$= \frac{(1+o(1))|\mathscr{E}|^{2}}{m} + O\left(\frac{\tau(m)m^{k-1}}{\gamma(m)^{(k-1)/2}}|\mathscr{E}|\right).$$

Since

$$|\mathscr{E}| \gtrsim \frac{\tau(m)m^k}{\gamma(m)^{(k-1)/2}},$$

(3-3) implies that

$$\mathbb{Z}_m^{\times} \subset \{ \operatorname{Per}(M(\boldsymbol{a}; \boldsymbol{x}, \boldsymbol{y})) : \boldsymbol{x}, \, \boldsymbol{y} \in \mathscr{C} \} \subset P_k(\mathscr{C}),$$

completing the proof of Theorem 1.4.

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