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## To cite this version:

Damien Gayet, Jean-Yves Welschinger. Betti numbers of random nodal sets of elliptic pseudo-differential operators. Asian Journal of Mathematics, 2017, 21 (5), pp.811-840. 10.4310/AJM.2017.v21.n5.a2 . hal-00999485

## HAL Id: hal-00999485

## https://hal.science/hal-00999485

Submitted on 3 Jun 2014

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# Betti numbers of random nodal sets of elliptic pseudo-differential operators 

Damien Gayet Jean-Yves Welschinger

June 3, 2014


#### Abstract

Given an elliptic self-adjoint pseudo-differential operator $P$ bounded from below, acting on the sections of a Riemannian line bundle over a smooth closed manifold $M$ equipped with some Lebesgue measure, we estimate from above, as $L$ grows to infinity, the Betti numbers of the vanishing locus of a random section taken in the direct sum of the eigenspaces of $P$ with eigenvalues below $L$. These upper estimates follow from some equidistribution of the critical points of the restriction of a fixed Morse function to this vanishing locus. We then consider the examples of the Laplace-Beltrami and the Dirichlet-to-Neumann operators associated to some Riemannian metric on $M$.


Keywords: Pseudo-differential operator, random nodal sets, random matrix.
Mathematics subject classification 2010: Primary 34L20, 58J40 ; Secondary 60D05, 60B20.

## Introduction

Let $M$ be a smooth closed manifold of positive dimension $n$, by which we mean a smooth compact $n$-dimensional manifold without boundary. Let $|d y|$ be a Lebesgue measure on $M$, that is locally the absolute value of some volume form. Let $E$ be a real line bundle over $M$ equipped with some Riemannian metric $h_{E}$. The space $\Gamma(M, E)$ of smooth global sections of $E$ inherits from $|d y|$ and $h_{E}$ the $L^{2}$-scalar product

$$
\begin{equation*}
(s, t) \in \Gamma(M, E)^{2} \mapsto\langle s, t\rangle=\int_{M} h_{E}(s(y), t(y))|d y| \in \mathbb{R} \tag{0.1}
\end{equation*}
$$

Let then $P: \Gamma(M, E) \rightarrow \Gamma(M, E)$ be an elliptic pseudo-differential operator of order $m>0$ which is self-adjoint with respect to (0.1) and bounded from below, see $\S$ A.2. For every $L \in \mathbb{R}$, we denote by

$$
\begin{equation*}
U_{L}=\bigoplus_{\lambda \leq L} \operatorname{ker}(P-\lambda I d) \tag{0.2}
\end{equation*}
$$

and by $N_{L}$ its dimension. It is equipped with the restriction $\langle,\rangle_{L}$ of (0.1) and thus with the associated Gaussian measure $\mu_{L}$ whose density with respect to the Lebesgue measure $|d s|$ of $U_{L}$ reads at every $s \in U_{L}$,

$$
d \mu_{L}(s)=\frac{1}{\sqrt{\pi}^{N_{L}}} e^{-\langle s, s\rangle}|d s|
$$

What is the expected topology of the vanishing locus $s^{-1}(0) \subset M$ of a section $s$ taken at random in $\left(U_{L}, \mu_{L}\right)$ ? A famous theorem of Courant 4 bounds from above the number of connected components of $s^{-1}(0)$ whatever $s$ is, when $P$ is the Laplace-Beltrami operator associated to a Riemannian metric on $M$. In the latter case, the expected value for this number of connected components for the round two-sphere has been estimated by F . Nazarov and M. Sodin [18], a work partially extended in several directions (see [17, [19], [23], 21] ). We studied a similar question in real algebraic geometry, where $M$ is replaced by a real projective manifold $X$ and $U_{L}$ by the space $\mathbb{R} H^{0}\left(X, E \otimes L^{d}\right)$ of real holomorphic sections of the tensor product of some holomorphic vector bundle $E$ with some ample real line bundle $L$ over $X$ (see [11, [8], [10], [9). We there could estimate from above and below the expected value of each Betti number of $s^{-1}(0)$. Our aim now is, likewise, to estimate from above the mathematical expectations of all Betti numbers of $s^{-1}(0)$ for a random section $s \in U_{L}$, as $L$ grows to infinity, see Corollary 0.2. This turns out to involve asymptotic estimates of the derivatives of the Schwartz kernel associated to the orthogonal projection onto $U_{L}$ which we establish in Appendix A.3, see Theorem 2.3, The asymptotic value of this kernel has been computed by L. Hörmander in [13], after Carleman [3] and Gärding [7] and for some derivatives, it is given by Safarov and Vassiliev in [20], but we could not find a general result for all derivatives in the literature.

Let us now formulate our main result. When $n \geq 2$, we choose a Morse function $p: M \rightarrow \mathbb{R}$ and set

$$
\Delta_{L}=\left\{s \in U_{L} \mid s \text { does not vanish transversally or } p_{\mid s^{-1}(0)} \text { is not Morse }\right\} .
$$

Then, for every $s \in U_{L} \backslash \Delta_{L}$ and every $i \in\{0, \cdots, n-1\}$, we introduce the empirical measure

$$
\nu_{i}(s)=\sum_{x \in \operatorname{Crit} t_{i}\left(p_{\mid s}-1(0)\right) \backslash \operatorname{Crit}(p)} \delta_{x},
$$

where $\operatorname{Crit}(p)$ denotes the critical locus of $p, \operatorname{Crit}_{i}\left(p_{\mid s^{-1}(0)}\right)$ the set of critical points of index $i$ of $p_{\mid s^{-1}(0)}$ and $\delta_{x}$ the Dirac measure at $x$. When $n=1$, we set

$$
\nu_{0}(s)=\sum_{x \in s^{-1}(0)} \delta_{x} .
$$

The mathematical expectation of $\nu_{i}$ is defined as

$$
\mathbb{E}\left(\nu_{i}\right)=\int_{U_{L} \backslash \Delta_{L}} \nu_{i}(s) d \mu_{L}(s) .
$$

Recall that the pseudo-differential operator $P$ has a (homogenized) principal symbol $\sigma_{P}: T^{*} M \rightarrow \mathbb{R}$ which is homogeneous of degree $m$, see Definition A.6, and we set

$$
\begin{equation*}
K=\left\{\xi \in T^{*} M \mid \sigma_{P}(\xi) \leq 1\right\} . \tag{0.3}
\end{equation*}
$$

The volume of $K$ for the Lebesgue measure $|d \xi|$ induced on the fibres of $T^{*} M$ by $|d y|$ is encoded by the function

$$
\begin{equation*}
c_{0}: x \in M \mapsto \frac{1}{(2 \pi)^{n}} \int_{K \cap T_{x}^{*} M}|d \xi| \in \mathbb{R}_{+} . \tag{0.4}
\end{equation*}
$$

It turns out that $K$ together with $|d \xi|$ induce a Riemannian metric on $M$, namely

$$
\begin{equation*}
g_{P}:(u, v) \in T_{x} M \mapsto \frac{1}{(2 \pi)^{n}} \int_{K \cap T_{x}^{*} M} \xi(u) \xi(v)|d \xi| \tag{0.5}
\end{equation*}
$$

and we denote by $\mid$ dvol $_{P} \mid$ the associated Lebesgue measure of $M$.
Theorem 0.1 Let $M$ be a smooth closed manifold of dimension $n$ equipped with a Morse function $p$ and a Lebesgue measure $|d y|$. Let $\left(E, h_{E}\right)$ be a Riemannian real line bundle over $M$ and $P: \Gamma(M, E) \rightarrow \Gamma(M, E)$ be an elliptic self-ajdoint pseudo-differential operator of order $m>0$ which is bounded from below. Then, for every $i \in\{0, \cdots, n-1\}$,

$$
\begin{equation*}
\frac{1}{L^{\frac{n}{m}}} \mathbb{E}\left(\nu_{i}\right) \underset{L \rightarrow \infty}{\rightarrow} \frac{1}{\sqrt{\pi}^{n+1} \sqrt{c_{0}}} \mathbb{E}(i, \text { ker } d p)\left|d v o l_{P}\right| . \tag{0.6}
\end{equation*}
$$

The convergence given by (0.6) is the weak convergence on the whole $M$. Also, in Theorem 0.1. $\mathbb{E}(i$, ker $d p)$ denotes, for every point $x \in M$, the expected determinant of random symmetric operators of signature $(i, n-1-i)$ on $\operatorname{ker} d_{\mid x} p$ when $n>1$, see (0.8), while it equals 1 when $n=1$. Namely, $P$ together with $|d y|$ induce a Riemannian metric $\langle,\rangle_{P}$ on the space $\operatorname{Sym}^{2}(T M)$ of symmetric bilinear forms on $T^{*} M$, which reads for every $\left(b_{1}, b_{2}\right) \in \operatorname{Sym}^{2}(T M)^{2}$,

$$
\begin{equation*}
\left\langle b_{1}, b_{2}\right\rangle_{P}=\frac{1}{(2 \pi)^{n}}\left(\int_{K} b_{1}(\xi) b_{2}(\xi)|d \xi|-\frac{1}{\int_{K}|d \xi|} \iint_{K^{2}} b_{1}(\xi) b_{2}\left(\xi^{\prime}\right)|d \xi|\left|d \xi^{\prime}\right|\right) \tag{0.7}
\end{equation*}
$$

where in the right-hand side of (0.7) the quadratic forms associated to $b_{1}$ and $b_{2}$ are also denoted by $b_{1}$ and $b_{2}$, by abuse of notation. The first term in the right-hand side of (0.7) already defines a natural Riemannian metric on $\operatorname{Sym}^{2}(T M)$, see 42.2 , but the one playing a rôle in Theorem 0.1 is indeed (0.7), where the second term induces some correlations similar to the ones already observed by L. Nicolaescu in [19]. By duality and restriction to $(\operatorname{ker} d p)^{*}$, (0.7) induces a Riemannian metric on $\operatorname{Sym}^{2}\left((\operatorname{ker} d p)^{*}\right)$ see 22.3 .1 , with Gaussian measure $\mu_{P}$. Let $\operatorname{Sym}_{i}^{2}\left((\operatorname{ker} d p)^{*}\right)$ be the open cone of non-degenerated symmetric bilinear forms of index $i$ on $\operatorname{ker} d p$. We set

$$
\begin{equation*}
\mathbb{E}(i, \operatorname{ker} d p)=\int_{S_{S y m_{i}^{2}\left((\operatorname{ker} d p)^{*}\right)}|\operatorname{det} \beta| d \mu_{P}(\beta),, ~, ~} \tag{0.8}
\end{equation*}
$$

where $\operatorname{det} \beta$ is computed with respect to the metric $g_{P}$ restricted to ker $d p$ and given by (0.5).

From Theorem 0.1 we thus know that the critical points of index $i$ of $p_{\mid s^{-1}(0)}$ equidistribute in the manifold $M$ with respect to $g_{P}$, with a density involving random symmetric
endomorphisms of ker $d p \subset T M$. Let us mention two consequences of Theorem 0.1. First, for every $s \in U_{L} \backslash \Delta_{L}$, we denote by $m_{i}(s)$ the $i$-th Morse number of $s^{-1}(0)$, that is

$$
m_{i}(s)=\inf _{f \text { Morse on } s^{-1}(0)} \# \operatorname{Crit}_{i}(f)
$$

and set

$$
\begin{equation*}
\mathbb{E}\left(m_{i}\right)=\int_{U_{L} \backslash \Delta_{L}} m_{i}(s) d \mu_{L}(s) . \tag{0.9}
\end{equation*}
$$

From Morse theory we know that these Morse numbers bound from above all $i$-th Betti numbers $b_{i}$ of $s^{-1}(0)$, whatever the coefficient rings are.

Corollary 0.2 Under the hypotheses of Theorem 0.1, when $n \geq 2$,

$$
\left.\limsup _{L \rightarrow \infty} \frac{1}{L^{\frac{n}{m}}} \mathbb{E}\left(m_{i}\right) \leq \frac{1}{\sqrt{\pi}^{n+1}} \inf _{p \text { Morse function on } M} \int_{M} \frac{1}{\sqrt{c_{0}}} \mathbb{E}(i, \text { ker } d p) \right\rvert\, \text { dvol } P_{P} \mid,
$$

while when $n=1$, we have the convergence

$$
\frac{1}{L^{\frac{1}{m}}} \mathbb{E}\left(b_{0}\right) \underset{L \rightarrow \infty}{\rightarrow} \frac{1}{\pi} \int_{M} \frac{1}{\sqrt{c_{0}}}\left|d v o l_{P}\right| .
$$

Theorem 0.1 also specializes to the case of the Laplace-Beltrami operator $\Delta_{g}$ associated to some Riemannian metric $g$ on $M$. In this case, we denote by $\left|d v o l_{g}\right|$ the Lebesgue measure associated to $g$ and by $\operatorname{Vol}_{g}(M)$ its total volume $\int_{M}\left|d v o l_{g}\right|$.

Corollary 0.3 Let $(M, g)$ be a closed Riemannian manifold of positive dimension $n$ equipped with a Morse function $p: M \rightarrow \mathbb{R}$. Then, when $n \geq 2$, for every $i \in\{0, \cdots, n-1\}$,

$$
\left.\frac{1}{\sqrt{L}^{n}} \mathbb{E}\left(\nu_{i}\right) \underset{L \rightarrow \infty}{\rightarrow} \frac{\mathbb{E}(i, n-1-i)}{\sqrt{\pi}^{n+1} \sqrt{(n+2)(n+4)^{n-1}}} \right\rvert\, \text { dvol }_{g} \mid,
$$

where the convergence is weak on M. In particular,

$$
\limsup _{L \rightarrow \infty} \frac{1}{\sqrt{L}^{n}} \mathbb{E}\left(m_{i}\right) \leq \frac{\mathbb{E}(i, n-1-i)}{\sqrt{\pi}^{n+1} \sqrt{(n+2)(n+4)^{n-1}}} \operatorname{Vol}_{g}(M) .
$$

When $n=1, \left.\frac{1}{\sqrt{L}} \mathbb{E}\left(\nu_{0}\right) \underset{L \rightarrow \infty}{\rightarrow} \frac{1}{\pi \sqrt{3}} \right\rvert\,$ dvol $\mid$ so that $\frac{1}{\sqrt{L}} \mathbb{E}\left(b_{0}\right) \underset{L \rightarrow \infty}{\rightarrow} \frac{1}{\pi \sqrt{3}} \operatorname{Vol}_{g}(M)$.
The case $n=1$ in Corollary 0.3 turns out also to follow from the volume computations carried out by P. Bérard in [1. Note that in Corollary 0.3, $\mathbb{E}\left(\nu_{i}\right)$ is defined using $P=\Delta_{g}$ as a differential operator, so that $m=2$ with the notations of Theorem 0.1. Moreover,

$$
\begin{equation*}
\mathbb{E}(i, n-1-i)=\int_{\operatorname{Sym}(i, n-1-i, \mathbb{R})}|\operatorname{det} A| d \mu(A), \tag{0.10}
\end{equation*}
$$

where $\operatorname{Sym}(i, n-1-i, \mathbb{R})$ denotes the open cone of non degenerated symmetric matrices of index $i$, size $(n-1) \times(n-1)$ and real coefficients, while $\mu$ denotes the Gaussian measure on $\operatorname{Sym}(n-1, \mathbb{R})$ associated to the scalar product

$$
\begin{equation*}
(A, B) \in \operatorname{Sym}(n-1, \mathbb{R})^{2} \mapsto \frac{1}{2} \operatorname{Tr}(A B)+\frac{1}{6}(\operatorname{Tr} A)(\operatorname{Tr} B) \in \mathbb{R}, \tag{0.11}
\end{equation*}
$$

see 63.1. This measure differs from the standard GOE measure on $\operatorname{Sym}(n-1, \mathbb{R})$. When $M$ is a surface for example, Corollary 0.3 implies that for $i \in\{0,1\}$,

$$
\limsup _{L \rightarrow \infty} \frac{1}{L} \mathbb{E}\left(m_{i}\right) \leq \frac{1}{8 \pi^{2}} \operatorname{Vol}_{g}(M) .
$$

For large values of the dimension $n$, we observe some exponential decrease of the upper estimates given by Corollary 0.3 away from the mid-dimensional Betti numbers. This exponential decrease given by Proposition 0.4 is similar to the one given by Theorem 1.6 of [10].

Proposition 0.4 For every $\epsilon>0$, there exist $\delta>0$ and $C>0$ such that for every smooth closed Riemannian manifold $M$ of positive dimension $n$,

$$
\limsup _{L \rightarrow \infty} \frac{1}{N_{L}} \sum_{\left|\frac{i}{n}-\frac{1}{2}\right| \geq \epsilon} \mathbb{E}\left(m_{i}\right) \leq C \exp \left(-\delta n^{2}\right) .
$$

In particular,

$$
\limsup _{L \rightarrow \infty} \frac{1}{N_{L}} \mathbb{E}\left(b_{0}\right) \rightarrow_{n \rightarrow \infty} 0,
$$

which has to be compared with the Courant upper bound $b_{0} \leq N_{L}$, see [4. Again, in Proposition 0.4, $\mathbb{E}\left(m_{i}\right)$ is defined using $P=\Delta_{g}$ a s a differential operator.

As a second example, Theorem 0.1 specializes to the case of the Dirichlet-to-Neumann operator on the boundary $M$ of some compact Riemannian manifold $(W, g)$, see 43.2 . We then obtain

Corollary 0.5 Let $(W, g)$ be a smooth compact Riemannian manifold of positive dimension $n+1$ with boundary $M, \Lambda_{g}$ be the Dirichlet-to-Neumann operator on $M$, and $p$ : $M \rightarrow \mathbb{R}$ be a fixed Morse function. Then, when $n \geq 2$, for every $i \in\{0, \cdots, n-1\}$,

$$
\left.\frac{1}{L^{n}} \mathbb{E}\left(\nu_{i}\right) \underset{L \rightarrow \infty}{\rightarrow} \frac{\mathbb{E}(i, n-1-i)}{\sqrt{\pi}^{n+1} \sqrt{(n+2)(n+4)^{n-1}}} \right\rvert\, \text { dvol }_{g} \mid,
$$

where the convergence is weak on $M$ and $\left|d_{\text {vol }}^{g}\right|$ is the volume form on $M$ induced by $g$. In particular,

$$
\limsup _{L \rightarrow \infty} \frac{1}{L^{n}} \mathbb{E}\left(m_{i}\right) \leq \frac{\mathbb{E}(i, n-1-i)}{\sqrt{\pi}^{n+1} \sqrt{(n+2)(n+4)^{n-1}}} \operatorname{Vol}_{g}(M) .
$$

When $n=1, \left.\frac{1}{L} \mathbb{E}(\nu) \underset{L \rightarrow \infty}{\rightarrow} \frac{1}{\pi \sqrt{3}} \right\rvert\,$ dvol $\left.\right|_{g} \mid$ so that $\frac{1}{L} \mathbb{E}\left(b_{0}\right) \underset{L \rightarrow \infty}{\rightarrow} \frac{1}{\pi \sqrt{3}} V^{\prime} \operatorname{Vol}_{g}(M)$.
In the first section we study the general case of an ample finite dimensional subspace $U$ of $\Gamma(M, E)$ equipped with any scalar product, see Definition 1.1. We get estimates similar to the ones given by Theorem 0.1 and Corollary 0.2, in terms of the Schwartz kernel associated to $U$ and its derivatives, see $\$ 1.3$. The second section is devoted to the special case of $U=U_{L}$ for some elliptic self-adjoint pseudo-differential operator bounded from
below, see (0.2), and to the proofs of Theorem 0.1 and Corollary 0.2. The third section is devoted to examples, namely the case of the Laplace-Beltrami and Dirichlet-to-Neumann operators, where we prove Corollary 0.3. Proposition 0.4, and Corollary 0.5. In the last section we discuss some related problems which we plan to consider in a separated paper. We finally give in Appendix A several auxiliary results, in particular the proof of Theorem 2.3, which provides estimates of the derivatives of the Schwartz kernel associated to $U_{L}$.

Aknowledgements. The research leading to these results has received funding from the European Community's Seventh Framework Progamme ([FP7/2007-2013] [FP7/20072011]) under grant agreement $\mathrm{n}^{0}$ [258204]. We are grateful to Yves Colin de Verdière for suggesting the example given in 93.2 and to Antonio Lerario for pointing out the reference [19] to us.

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## 1 Morse numbers of the vanishing locus of random sections

Let $M$ be a smooth manifold of positive dimension $n, E \rightarrow M$ be a real line bundle and $p: M \rightarrow \mathbb{R}$ be a Morse function. We denote by $\mathcal{H}$ the singular foliation by level sets of $p$ and for every $x \in M \backslash \operatorname{Crit}(p)$ we set

$$
H_{x}=T_{x} \mathcal{H}=\operatorname{ker} d_{\mid x} p .
$$

### 1.1 Ample linear subspaces and incidence varieties

For every $l \geq 0$, we denote by $\mathcal{J}^{l}(E)$ the fibre bundle of $l$-jets of sections of $E$ and for every $m \geq l \geq 0$, we denote by $\pi^{m, l}: \mathcal{J}^{m}(E) \rightarrow \mathcal{J}^{l}(E)$ the tautological projections which restricts the $m$-jets to $l$-jets. The jet maps are denoted by

$$
j^{l}: s \in \Gamma(M, E) \mapsto j^{l}(s) \in \Gamma\left(M, \mathcal{J}^{l}(E)\right) .
$$

Recall that the kernel of $\pi^{l+1, l}$ is canonically isomorphic to the bundle $\operatorname{Sym}^{l+1}\left(T^{*} M\right) \otimes E$ of symmetric $(l+1)$-linear forms on $T M$ with values in $E$. In particular, any Riemannian metric on $\mathcal{J}^{l}(E)$ induces an isomorphism

$$
\mathcal{J}^{l}(E) \cong S^{l}\left(T^{*} M\right) \otimes E,
$$

where $S^{l}\left(T^{*} M\right)=\bigoplus_{k=0}^{l} \operatorname{Sym}^{k}\left(T^{*} M\right)$.
Let $U \subset \Gamma(M, E)$ be a linear subspace of positive dimension $N$ and $\underline{U}=M \times U$ be the associated rank $N$ trivial bundle over $M$. The maps $j^{l}$ define bundle morphisms

$$
j^{l}:(x, s) \in \underline{U} \mapsto\left(x, j^{l}(s)_{\mid x}\right) \in \mathcal{J}^{l}(E) .
$$

Definition 1.1 (compare Def. 2.1 of [19]) The vector subspace $U$ of $\Gamma(M, E)$ is said to be l-ample if and only if the morphism $j^{l}: \underline{U} \rightarrow \mathcal{J}^{l}(E)$ is onto. It is said to be ample if and only if it is 1-ample.

We also need a relative version of this ampleness property. For every $l \geq 0$, we denote by $\mathcal{J}^{l}\left(E_{\mid \mathcal{H}}\right) \rightarrow M \backslash \operatorname{Crit}(p)$ the fibre bundle of $l$-jets of restrictions of sections of $E$ to the leaves of $\mathcal{H}$. If $x \in M \backslash \operatorname{Crit}(p)$ and $\mathcal{H}_{x}=p^{-1}(p(x))$, then the fibre of $\mathcal{J}^{l}\left(E_{\mid \mathcal{H}}\right)$ over $x$ is the space of $l$-jets at $x$ of sections of the restriction $E_{\mid \mathcal{H}_{x}}$. These bundles are likewise equipped with projections

$$
\pi^{m, l}: \mathcal{J}^{m}\left(E_{\mid \mathcal{H}}\right) \rightarrow \mathcal{J}^{l}\left(E_{\mid \mathcal{H}}\right),
$$

$m \geq l \geq 0$ and with jet maps

$$
j_{\mathcal{H}}^{l}: s \in \Gamma(M, E) \mapsto j_{\mathcal{H}}^{l}(s) \in \Gamma\left(M \backslash \operatorname{Crit}(p), \mathcal{J}^{l}\left(E_{\mid \mathcal{H}}\right)\right) .
$$

These jet maps induce bundle morphisms

$$
\begin{equation*}
j_{\mathcal{H}}^{l}:(x, s) \in \underline{U}_{\mid M \backslash \operatorname{Crit}(p)} \mapsto\left(x, j_{\mathcal{H}}^{l}(s)_{\mid x}\right) \in \mathcal{J}^{l}\left(E_{\mid \mathcal{H}}\right) . \tag{1.1}
\end{equation*}
$$

Definition 1.2 The linear subspace $U$ of $\Gamma(M, E)$ is said to be relatively l-ample if and only if the bundle morphism $j_{\mathcal{H}}^{l}: \underline{U}_{\mid M \backslash \operatorname{Crit}(p)} \rightarrow \mathcal{J}^{l}\left(E_{\mid \mathcal{H}}\right)$ is onto. It is said to be relatively ample if and only if it is relatively 1 -ample. The kernel of $j_{\mathcal{H}}^{l}$ is then called the $l$-th incidence variety and denoted by $\mathcal{I}^{l}$.

The incidence varieties given by Definition 1.2 are equipped with projections

$$
\begin{aligned}
\pi_{M}: & (x, s) \in \mathcal{I}^{l} \\
\pi_{U}: & \mapsto x \in M \backslash \operatorname{Crit}(p) \text { and } \\
(x, s) \in \mathcal{I}^{l} & \mapsto s \in U,
\end{aligned}
$$

see A. 1 for further properties. We set

$$
\begin{align*}
& \Delta_{0}=\{s \in U \mid s \text { does not vanish transversally }\} \text { and if } n \geq 2, \\
& \Delta_{1}=\Delta_{0} \cup\left\{s \in U \backslash \Delta_{0} \mid p_{\mid s^{-1}(0)} \text { is not Morse. }\right\} \tag{1.2}
\end{align*}
$$

Then, for every $i \in\{0, \cdots, n-1\}$, we set

$$
\mathcal{I}_{i}^{1}=\left\{(x, s) \in(M \backslash \operatorname{Crit}(p)) \times\left(U \backslash \Delta_{1}\right) \mid s(x)=0 \text { and } x \in \operatorname{Crit}_{i}\left(p_{\mid s^{-1}(0)}\right)\right\},
$$

where $\operatorname{Crit}_{i}\left(p_{\mid s^{-1}(0)}\right)$ denotes the set of critical points of index $i$ of the restriction of $p$ to $s^{-1}(0)$. The disjoint union $\mathcal{I}_{0}^{1} \cup \cdots \cup \mathcal{I}_{n-1}^{1}$ provides a partition of $\mathcal{I}^{1} \backslash \pi_{U}^{-1}\left(\Delta_{1}\right)$, see Appendix A. 1.

These incidence varieties equip $\underline{U}_{\mid M \backslash \operatorname{Crit}(p)}$ with some filtration whose first graded maps read

$$
g r^{0}:\left(x, s_{0}\right) \in \underline{U} / \mathcal{I}^{0} \quad \mapsto \quad s_{0}(x) \in E
$$

and

$$
g r^{1}:\left(x, s_{0}, s_{1}\right) \in \underline{U} / \mathcal{I}^{0} \oplus \mathcal{I}^{0} / \mathcal{I}^{1} \quad \mapsto \quad\left(s_{0}(x), \nabla s_{1 \mid H_{x}}\right) \in E \oplus\left(H^{*} \otimes E\right)
$$

Finally, we set

$$
\begin{aligned}
H^{\circ} & =\left\{\lambda \in T^{*} M \mid \lambda_{\mid H}=0\right\} \text { and } \\
j:(x, s) \in \mathcal{I}^{1} & \mapsto\left(x, \nabla s, \nabla^{2} s_{\mid H_{x}}\right) \in\left(H^{\circ} \oplus \operatorname{Sym}^{2}\left(H^{*}\right)\right) \otimes E
\end{aligned}
$$

when $n \geq 2$, while we set

$$
j_{0}:(x, s) \in \mathcal{I}^{0} \quad \mapsto \quad(x, \nabla s) \in T^{*} M \otimes E
$$

when $n=1$. Note that $\operatorname{det}\left(g r^{1}\right)=\operatorname{det}\left(j_{\mathcal{H}}^{1}\right): \operatorname{det}\left(\underline{U} / \mathcal{I}^{1}\right) \rightarrow \operatorname{det}\left(H^{*}\right) \otimes(\operatorname{det} E)^{n}$ and that for every $(x, s) \in \mathcal{I}^{1}, j(x, s)$ induces the morphisms

$$
\begin{aligned}
j(x, s): T_{x} M / H_{x} \oplus H_{x} & \rightarrow E_{x} \oplus\left(H_{x}^{*} \otimes E_{x}\right) \text { and } \\
\operatorname{det}(j(x, s)): \operatorname{det}\left(T_{x} M\right) & \rightarrow \operatorname{det}\left(H^{*}\right) \otimes(\operatorname{det} E)^{n} .
\end{aligned}
$$

### 1.2 The induced Riemannian metrics

Lemma 1.3 Let $F, G$ be two finite dimensional real vector spaces and $A: F \rightarrow G$ be an onto linear map. Let $\langle,\rangle_{F}$ be a scalar product on $F$ and $\#: F^{*} \rightarrow F$ be the associated isomorphism. Then, the composition $\left(A \# A^{*}\right)^{-1}: G \rightarrow G^{*}$ defines a scalar product $\langle,\rangle_{G}$ on $G$. Moreover, if $\mu_{F}\left(\right.$ resp. $\left.\mu_{G}\right)$ denotes the Gaussian measure associated to $\langle,\rangle_{F}$ (resp. $\left.\langle,\rangle_{G}\right)$, then $\mu_{G}=A_{*} \mu_{F}$.

Let $|d f|$ (resp. $|d g|$ ) be the Lebesgue measure associated to $\langle,\rangle_{F}\left(\right.$ resp. $\left.\langle,\rangle_{G}\right)$. Then

$$
d \mu_{F}(f)=\frac{1}{\sqrt{\pi}^{\operatorname{dim} F}} e^{-\|f\|^{2}}|d f|
$$

and $d \mu_{G}(g)=\frac{1}{\sqrt{\pi}^{\operatorname{dim} G}} e^{-\|g\|^{2}}|d g|$, where $\|f\|^{2}=\langle f, f\rangle_{F}$ and $\|g\|^{2}=\langle g, g\rangle_{G}$.
Proof. Let $g_{1}^{*}, g_{2}^{*} \in G^{*}$. Then $\left\langle g_{1}^{*}, g_{2}^{*}\right\rangle_{G^{*}}=g_{2}^{*}\left(A \# A^{*}\left(g_{1}^{*}\right)\right)=A^{*}\left(g_{2}^{*}\right)\left(\# A^{*}\left(g_{1}^{*}\right)\right)=$ $\left\langle \# A^{*}\left(g_{2}^{*}\right), \# A^{*}\left(g_{1}^{*}\right)\right\rangle_{F}$. Since $A^{*}$ is injective, we deduce that $\langle,\rangle_{G^{*}}$ is a scalar product on $G^{*}$ and hence that $\langle,\rangle_{G}$ is a scalar product on $G$. Moreover, \# $A^{*}: G^{*} \rightarrow(\operatorname{ker} A)^{\perp}$ is an isometry, so that $A:(\operatorname{ker} A)^{\perp} \rightarrow G$ is an isometry. Since $\mu_{F}$ is a product measure, we deduce that $\mu_{G}=A_{*} \mu_{F}$.

Definition 1.4 Under the hypotheses of Lemma 1.3, $\langle,\rangle_{G}\left(\right.$ resp. $\left.\mu_{G}\right)$ is called the pushforward of $\langle,\rangle_{F}\left(\right.$ resp. $\left.\mu_{F}\right)$ under $A$.

Definition 1.5 Let $U \subset \Gamma(M, E)$ be an ample finite dimensional linear subspace, which is equipped with a scalar product 〈, , . The latter induces a Riemannian metric on the trivial bundle $\underline{U}$ which restricts to a metric on $\mathcal{I}^{l}, l \in \mathbb{N}$. We denote by $\mu_{\mathcal{I}^{l}}$ the associated Gaussian measure and by

- $g^{1}$ the push-forward on $E \oplus\left(H^{*} \otimes E\right)$ of $\langle$,$\rangle under g r^{1}$,
- $h^{l}$ the push-forward on $\mathcal{J}^{l}\left(E_{\mid \mathcal{H}}\right)$ of $\langle$,$\rangle under j_{\mathcal{H}}^{l}$ and
- $h$ the push-forward on $\operatorname{Im}(j) \subset\left(H^{\circ} \oplus \operatorname{Sym}^{2}\left(H^{*}\right)\right) \otimes E$ of $\langle$,$\rangle under j$,
see 1.1 and Lemma 1.3 .
When $n=1$, we denote by
- $g^{0}$ the push-forward on $E$ of $\langle$,$\rangle under g r^{0}$,
- $h_{0}$ the push-forward on $\operatorname{Im}\left(j_{0}\right) \subset T^{*} M \otimes E$ of $\langle$,$\rangle under j_{0}$.

Definition 1.6 The Schwartz kernel of $(U,\langle\rangle$,$) is the section e$ of $\underline{U} \otimes E$ satisfying for every $s \in U$ and $x \in M, s(x)=\left\langle e_{x}, s\right\rangle$.

Note that if $\left(s_{1}, \cdots, s_{N}\right)$ denotes an orthonormal basis of $U$, then for every $x \in M$, $e_{x}=\sum_{i=1}^{N} s_{i}(x) s_{i}$. The metrics $g^{1}, h^{l}$ and $h$ given by Definition 1.5 can be computed in terms of the Schwartz kernel $e$, as follows from Lemma 1.7 and 1.8, compare [5, [19]

Lemma 1.7 Let $E$ be a real line bundle over a smooth manifold $M$ equipped with a Morse function. Let $U$ be a finite dimensional linear subspace of $\Gamma(M, E)$ which is relatively $l$ ample for $l \in \mathbb{N}^{*}$ and equipped with a scalar product. Let e be its Schwartz kernel. Then, the metrics $h^{l}$ and $g^{1}$ are given by the restriction to the diagonal of $\left(j_{\mathcal{H}}^{l} j_{\mathcal{H}}^{l} e\right)^{-1}$ and $\left(g r^{1} g r^{1} e\right)^{-1}$. Note that $e$ is a section of $E \boxtimes E$ over $M \times M$, so that $j_{\mathcal{H}}^{l} j_{\mathcal{H}}^{l} e$ (resp. $g r^{1} g r^{1} e$ ), which applies $j_{\mathcal{H}}^{l}\left(\right.$ resp. $\left.g r^{1}\right)$ on each variable of $e$, is a section of $\mathcal{J}^{l}\left(E_{\mid \mathcal{H}}\right)^{\boxtimes 2}$ (resp. $\left.\left(E \oplus\left(H^{*} \otimes E\right)\right)^{\boxtimes 2}\right)$. Its restriction to the diagonal thus defines a symmetric bilinear form on $\mathcal{J}^{l}\left(E_{\mid \mathcal{H}}\right)^{*}$ (resp. $\left.\left(E \oplus\left(H^{*} \otimes E\right)\right)^{*}\right)$.

Proof. Let $\theta^{*} \in \mathcal{J}^{l}\left(E_{\mid \mathcal{H}}\right)^{*}$ and $s \in U$. Then, $s=\langle e, s\rangle$ and $\left(j_{\mathcal{H}}^{l *} \theta^{*}\right)(s)=\left\langle\theta^{*}\left(j_{\mathcal{H}}^{l} e\right), s\right\rangle$. Consequently, $\#\left(j_{\mathcal{H}}^{l}\right)^{*} \theta^{*}=\theta^{*}\left(j_{\mathcal{H}}^{l} e\right)$ and $j_{\mathcal{H}}^{l} \#\left(j_{\mathcal{H}}^{l}\right)^{*}=j_{\mathcal{H}}^{l} j_{\mathcal{H}}^{l} e$. Likewise, $g r^{1} \# g r^{1 *}=g r^{1} g r^{1} e$.

Lemma 1.8 (Compare appendix $A$ of [19]) Let $A: F \rightarrow G$ be a linear map between two real finite dimensional vector spaces. Let $K_{F}$ (resp. $K_{G}$ ) be a subspace of $F$ (resp. $G$ ) such that $A\left(K_{F}\right) \subset K_{G}$ and $a: K_{F} \rightarrow K_{G}$ be the restriction of $A$. Let $\langle,\rangle_{F}$ be a scalar product on $F$ and let $K_{F}$ be equipped with its restriction. Let $L_{G}$ be a complement subspace of $K_{G}$ in $G$ and $b: K_{F}^{\perp} \rightarrow K_{G}$ (resp. $c: K_{F}^{\perp} \rightarrow L_{G}$ ) be such that

$$
A=\left[\begin{array}{ll}
a & b \\
0 & c
\end{array}\right]: K_{F} \oplus K_{F}^{\perp} \rightarrow K_{G} \oplus L_{G} .
$$

Then,

$$
A \# A^{*}=\left[\begin{array}{cc}
a \# a^{*}+b \# b^{*} & b \# c^{*} \\
c \# b^{*} & c \# c^{*}
\end{array}\right] .
$$

Remark 1.9 Since $a \# a^{*}=\left(a \# a^{*}+b \# b^{*}\right)-b \# c^{*}\left(c \# c^{*}\right)^{-1} c \# b^{*}$, we deduce from Lemma 1.8 that the scalar product $\left(a \# a^{*}\right)^{-1}$ can be computed from $\left(A \# A^{*}\right)^{-1}$. Applying Lemma 1.8 to

$$
\left\{\begin{array}{l}
F=\underline{U}, \\
G=\mathcal{J}^{1}(E) \times_{M} \mathcal{J}^{2}(E, \mathcal{H}), \\
K_{F}=\mathcal{I}^{1} \text { and } \\
K_{G}=\operatorname{Im}(j) \subset\left(H^{\circ} \oplus \operatorname{Sym}^{2}\left(H^{*}\right)\right) \otimes E
\end{array}\right.
$$

we deduce that the metric $h$ can be computed in terms of the Schwartz kernel e of $U$ and the jet maps $j^{1}$ and $j_{\mathcal{H}}^{2}$.

### 1.3 Distribution of critical points

### 1.3.1 The main result

Let $U \subset \Gamma(M, E)$ be a relatively $l$-ample linear subspace of finite dimension $N$, see Definition 1.2. We equip $U$ with a scalar product $\langle$,$\rangle and denote by \mu_{U}$ the associated Gaussian measure, so that at every point $s \in U$ its density against the Lebesgue measure $|d s|$ on $U$ equals $\frac{1}{\sqrt{\pi}^{N}} e^{-\langle s, s\rangle}$. Then, for every $i \in\{0, \cdots n-1\}$ and every $s \in U \backslash \Delta_{1}$, where $\Delta_{1}$ is given by (1.2) we set

$$
\begin{aligned}
\nu_{i}(s) & =\sum_{x \in \operatorname{Crit}_{i}\left(p_{\mid s}-1(0)\right) \backslash \operatorname{Crit}(p)} \delta_{x} \\
\mathbb{E}\left(\nu_{i}\right) & =\int_{U \backslash \Delta_{1}} \nu_{i}(s) d \mu_{U}(s)
\end{aligned}
$$

when $n \geq 2$, while when $n=1$, we set

$$
\begin{aligned}
\nu_{0}(s) & =\sum_{x \in s^{-1}(0)} \delta_{x} \\
\mathbb{E}\left(\nu_{0}\right) & =\int_{s \in U \backslash \Delta_{0}} \nu_{0}(s) d \mu_{U}(s)
\end{aligned}
$$

Note that we have no control a priori on the number of critical points of the restriction of $p$ to $s^{-1}(0)$, so that $\mathbb{E}\left(\nu_{i}\right)$ may not be well defined.

Theorem 1.10 Let $E$ be a real line bundle over a smooth n-dimensional manifold $M$ equipped with a Morse function. Let $U \subset \Gamma(M, E)$ be a finite dimensional relatively ample linear subspace equipped with a scalar product. Then, when $n \geq 2$, for every $i \in\{0, \cdots, n-$ $1\}$,

$$
\begin{equation*}
\mathbb{E}\left(\nu_{i}\right)=\frac{1}{\sqrt{\pi}^{n}} \iint_{\left(H^{\circ} \oplus \operatorname{Sym}_{i}^{2}\left(H^{*}\right)\right) \otimes E}\left|(\alpha, \beta)^{*} d v o l_{g^{1}}\right| j_{*} d \mu_{\mathcal{I}^{1}}(\alpha, \beta) \tag{1.3}
\end{equation*}
$$

Moreover, this measure has no atom and its density with respect to any Lebesgue measure lies in $C^{\infty}(M \backslash C r i t(p))$. If in addition at every point $x \in C r i t(p)$ the jet map $j^{1}: U \rightarrow$ $\mathcal{J}^{1}(E)_{\mid x}$ is onto, then this density lies in $L_{\text {loc }}^{1}(M)$, so that $\mathbb{E}\left(\nu_{i}\right)$ defines a measure on the whole $M$. When $n=1$,

$$
\mathbb{E}\left(\nu_{0}\right)=\frac{1}{\sqrt{\pi}} \int_{T^{*} M \otimes E}\left|\alpha^{*} d v o l_{g^{0}}\right| j_{0_{*}} d \mu_{\mathcal{I}^{0}}(\alpha)
$$

Theorem 1.10 describes the expected distribution of critical points of the restriction $p_{\mid s^{-1}(0)}$. Every pair $(\alpha, \beta) \in\left(H^{\circ} \oplus \operatorname{Sym}^{2}\left(H^{*}\right)\right) \otimes E$ defines a morphism

$$
(\alpha, \beta):(T M / H) \oplus H \rightarrow E \oplus\left(H^{*} \otimes E\right)
$$

while the bundle $E \oplus\left(H^{*} \otimes E\right)$ is equipped with the metric $g^{1}$ and its associated volume form $d_{v o l}^{g^{1}}{ }$, see Definition 1.5. It follows that $(T M / H) \oplus H$ inherits the $n$-form $(\alpha, \beta)^{*} d v o l_{g^{1}}$.

The latter induces a $n$-form on $T M$, also denoted by $(\alpha, \beta)^{*} d v o l_{g^{1}}$, since $\operatorname{det}(T M)$ is canonically isomorphic to $\operatorname{det}((T M / H) \oplus H)$. Finally, we have denoted by $\operatorname{Sym}_{i}^{2}\left(H^{*}\right)$ the open cone of non-degenerated symmetric bilinear forms of index $i$ on $H$. Recall that the index of a symmetric bilinear form is the maximal dimension of a subspace on which the form restricts to a negative definite one. Note that the form $(\alpha, \beta)^{*} d v o l_{g^{1}}$ depends polynomially on $(\alpha, \beta)$, so that it is integrable with respect to the Gaussian measure $j_{*} \mu_{\mathcal{I}^{1}}$. Note finally that from Lemma 1.7 and Remark 1.9 both $g^{1}$ and $j_{*} d \mu_{\mathcal{I}^{1}}$ can be computed in terms of the Schwartz kernel of $(U,\langle\rangle$,$) , see Definition 1.6,$

Proof. By definition, $\mathbb{E}\left(\nu_{i}\right)=\left(\pi_{M \mid \mathcal{I}_{i}^{1}}\right)_{*} \pi_{U}^{*} d \mu_{U}$ since the measure of $\Delta_{1}$ vanishes by Lemma A.1. From the coarea formula, see Theorem 3.2.3 of [6] or Theorem 1 of [22], we get

$$
\left.\left(\pi_{M \mid \mathcal{I}_{i}^{1}}\right)_{*} \pi_{U}^{*} d \mu_{U}=\frac{1}{\sqrt{\pi}^{n}} \int_{\mathcal{I}_{i}^{1}} \right\rvert\, d v o l_{\left(\left(d \pi_{M} \circ d \pi_{U}^{-1}\right) \#\left(d \pi_{M} \circ d \pi_{U}^{-1}\right)^{*}\right)^{-1} \mid d \mu_{\mathcal{I}^{1}},},
$$

Note indeed that $\mathcal{I}^{1}$ has codimension $n$ in $\underline{U}$, so that the normalization in $d \mu_{\mathcal{I}_{i}^{1}}$ and $d \mu_{U}$ differs by a factor $1 / \sqrt{\pi}^{n}$. For every $(x, s) \in \mathcal{I}^{1}$,

$$
T_{(x, s)} \mathcal{I}^{1}=\left\{(\dot{x}, \dot{s}) \in T_{(x, s)} \underline{U} \mid j_{\mathcal{H}}^{1}(\dot{s})+\nabla_{\dot{x}}^{\mathcal{J}}\left(j_{\mathcal{H}}^{1}(s)\right)=0\right\},
$$

see (A.2), so that $d_{\mid(x, s)} \pi_{M} \circ d_{\mid(x, s)} \pi_{U}^{-1}=-\left(\nabla^{\mathcal{J}}\left(j_{\mathcal{H}}^{1}(s)\right)\right)^{-1} \circ j_{\mathcal{H}}^{1}$. The operator $\nabla^{\mathcal{J}}\left(j_{\mathcal{H}}^{1}(s)\right)$ is invertible since $s \in U_{L} \backslash \Delta_{1}$, see Remark A.2. It follows that the determinant of the morphism $\underline{U} / \mathcal{I}^{1} \rightarrow T M$ induced by $d_{\mid(x, s)} \pi_{M} \circ d_{\mid(x, s)} \pi_{U}^{-1}$ coincides with the one of

$$
-j(s)^{-1} \circ g r^{1}: \underline{U} / \mathcal{I}^{0} \oplus \mathcal{I}^{0} / \mathcal{I}^{1} \rightarrow T M / H \oplus H
$$

via the canonical isomorphisms $\operatorname{det}\left(\underline{U} / \mathcal{I}^{1}\right) \cong \operatorname{det}\left(\underline{U} / \mathcal{I}^{0} \oplus \mathcal{I}^{0} / \mathcal{I}^{1}\right)$ and $\operatorname{det}(T M) \cong \operatorname{det}(T M / H \oplus$ $H)$. We deduce that

$$
\operatorname{dvol}_{\left(\left(d \pi_{M} \circ d \pi_{U}^{-1}\right) \#\left(d \pi_{M} \circ d \pi_{U}^{-1}\right)^{*}\right)^{-1}}=\operatorname{dvol}_{\left(\left(j(s)^{-1} \circ g r^{1}\right) \#\left(j(s)^{-1} \circ g r^{1}\right)^{*}\right)^{-1}}=j(s)^{*} d v o l_{g^{1}} .
$$

Using the substitution $(\alpha, \beta)=j(s)$, we conclude that

$$
\mathbb{E}\left(\nu_{i}\right)=\frac{1}{\sqrt{\pi}^{n}} \int_{\left(H^{\circ} \oplus S y m_{i}^{2}\left(H^{*}\right)\right) \otimes E}\left|(\alpha, \beta)^{*} \operatorname{dvol}_{g^{1}}\right| j_{*} \mu_{\mathcal{I}^{1}}(\alpha, \beta) .
$$

Note that $g^{1}$ is a smooth metric on $E \oplus\left(H^{*} \otimes E\right)$ since $\mu_{\mathcal{I}^{1}}$ is a smooth family of Gaussian measures on $\mathcal{I}^{1}$ and $j$ a smooth morphism. We deduce that $\mathbb{E}\left(\nu_{i}\right)$ has no atom and that its density with respect to any Lebesgue measure on $M$ belongs to $C^{\infty}(M \backslash \operatorname{Crit}(p))$.

Now, let us assume in addition that at every critical point $x$ of $p$, the jet map $j^{1}: U \rightarrow$ $\mathcal{J}^{1}(E)_{\mid x}$ is onto and let us prove that this density then also belongs to $L_{l o c}^{1}(M)$, so that $\mathbb{E}\left(\nu_{i}\right)$ extends to a measure without atom on the whole $M$. We denote by $\pi: P\left(T^{*} M\right) \rightarrow M$ the projectivization of the cotangent bundle and by $\tau \subset \pi^{*}\left(T^{*} M\right)$ the tautological line
bundle over $P\left(T^{*} M\right)$. From the inclusion $\tau \otimes \pi^{*} E \rightarrow \pi^{*}\left(T^{*} M \otimes E\right)$ we deduce the short exact sequence

$$
0 \rightarrow \tau \otimes \pi^{*} E \rightarrow \pi^{*} \mathcal{J}^{1}(E) \rightarrow \pi^{*} \mathcal{J}^{1}(E) / \tau \otimes \pi^{*} E \rightarrow 0
$$

With a slight abuse of notation, we denote by $H \subset \pi^{*}(T M)$ the codimension one subbundle given by the kernels of the elements of $\tau \backslash\{0\}$ and by $\mathcal{J}^{1}(E, H)$ the quotient bundle $\pi^{*} \mathcal{J}^{1}(E) / \tau \otimes \pi^{*}(E)$. Let $V$ be a compact neighbourhood of $\operatorname{Crit}(p)$ such that the restriction of the morphism $j^{1}: \underline{U}_{\mid V} \rightarrow \mathcal{J}^{1}(E)_{\mid V}$ is onto. We deduce a morphism $j^{1}: \pi^{*} \underline{U} \rightarrow$ $\pi^{*} \mathcal{J}^{1}(E)$ over $P\left(T^{*} M\right)_{\mid V}$ which is onto and by composition with the onto map $\pi^{*} \mathcal{J}^{1}(E) \rightarrow$ $\mathcal{J}^{1}(E, H)$, an onto morphism $\pi^{*} \underline{U} \rightarrow \mathcal{J}^{1}(E, H)$. We denote, with an abuse of notation, by $\mathcal{I}$ the kernel of the latter and by $g^{1}$ the metric that this morphism induces by push-forward on $\mathcal{J}^{1}(E, H)$ over $P\left(T^{*} M\right)_{\mid V}$, see Lemma 1.3, Now, let $\nabla$ be a torsion-free connection on $M$ and let $\nabla^{E}$ be a connection on $E$. They define a bundle morphism

$$
\mathcal{J}: s \in \mathcal{I} \mapsto\left(\nabla s_{\mid H}, \nabla\left(\nabla^{E} s\right)_{\mid H^{2}}\right) \in\left(\tau \oplus \operatorname{Sym}^{2}\left(H^{*}\right)\right) \otimes \pi^{*} E .
$$

We then set

$$
\Omega=\frac{1}{\pi^{n}} \int_{\mathcal{I}} \mathcal{J}(s)^{*}\left|d v o l_{g^{1}}\right| d \mu_{\mathcal{I}}(s)=\frac{1}{\pi^{n}} \int_{\tau \otimes \pi^{*} E} \int_{\operatorname{Sym}^{2}\left(H^{*}\right) \otimes \pi^{*} E}(\alpha, \beta)^{*}\left|d v o l_{g^{1}}\right|\left(\mathcal{J}_{*} d \mu_{\mathcal{I}}\right)(\alpha, \beta),
$$

where $\mu_{\mathcal{I}}$ denotes the fiberwise Gaussian measure associated to the restriction of the metric of $\pi^{*} \underline{U}$ to $\mathcal{I}$. Consequently, $\Omega$ provides a section of the fibre bundle $\pi^{*} \operatorname{det}\left(T^{*} M\right)$ over the compact $P\left(T^{*} M\right)_{\mid V}$. Let $\omega$ be a volume form on $V$. It trivializes $\operatorname{det}\left(T^{*} M\right)$ over $V$ and $\pi^{*} \operatorname{det}\left(T^{*} M\right)$ over $P\left(T^{*} M\right)_{\mid V}$. We deduce that there exists a positive constant $c>0$ such that $|\Omega| \leq c|\omega|$ over $P\left(T^{*} M\right)_{\mid V}$. However, from Lemma A.3, the jet map $j$ on $\mathcal{I}^{1}$ factors as $j=T \circ \mathcal{J}$, where $T$ denotes the trigonal endomorphism of $\left(H^{\circ} \oplus \operatorname{Sym}^{2}\left(H^{*}\right)\right) \otimes E$ defined by

$$
(\alpha, \beta) \mapsto\left(\alpha, \beta-\left(\frac{1}{d p} \nabla(d p)_{\mid H^{2}}\right) \alpha\right)
$$

and where $\mathcal{I}^{1}$ is identified with the pull-back $[d p]^{*} \mathcal{I}$ by the section $[d p]$ of $P\left(T^{*} M\right)_{\mid M \backslash \operatorname{Crit}(p)}$ defined by the differential of $p$. Finally,

$$
\begin{aligned}
\mathbb{E}\left(\nu_{i}\right) & \left.=\frac{1}{\pi^{n}} \iint_{\left(H^{\circ} \oplus S y m_{i}^{2}\left(H^{*}\right)\right) \otimes \pi^{*} E} \right\rvert\, T^{*}(\alpha, \beta)^{*} \text { dvol }_{g^{1}} \mid \mathcal{J}_{*} d \mu_{\mathcal{I}^{1}} \\
& \leq \frac{C|\omega|}{\pi^{n}} \iint_{\left(H^{\circ} \oplus S y m_{i}^{2}\left(H^{*}\right)\right) \otimes \pi^{*} E}|\operatorname{det} T(\alpha, \beta)| \mathcal{J}_{*} d \mu_{\mathcal{I}^{1}} .
\end{aligned}
$$

Since the differential $d p$ vanishes transversally on $\operatorname{Crit}(p)$, the function $\operatorname{det} T(\alpha, \beta)$ is polynomial in $\alpha, \beta$ and his coefficients are smooth functions on $M \backslash \operatorname{Crit}(p)$ with poles of order at most $n-1$ at $M \backslash \operatorname{Crit}(p)$. After integration against the Gaussian measure $\mathcal{J}_{*} d \mu_{\mathcal{I}^{1}}$, we deduce that the function

$$
\int_{H^{\circ} \otimes E} \int_{S y m_{i}^{2}\left(H^{*}\right) \otimes \pi^{*} E}|\operatorname{det} T(\alpha, \beta)| \mathcal{J}_{*} d \mu_{\mathcal{I}^{1}}
$$

is smooth over $M \backslash \operatorname{Crit}(p)$ with poles of order at most $n-1$ on $\operatorname{Crit}(p)$ (compare Remark 3.3.3 of $[9)$. Since $\operatorname{dim} M=n$, we deduce that this function belongs to $L_{\text {loc }}^{1}(M)$, so that $\mathbb{E}\left(\nu_{i}\right)$ extends to a measure without atom over the whole $M$.

In the case $n=1$,

$$
T_{(x, s)} \mathcal{I}^{0}=\left\{(\dot{x}, \dot{s}) \in T_{(x, s)} \underline{U} \mid \dot{s}(x)+\nabla_{\dot{x}} s_{\mid x}=0\right\},
$$

so that $d_{\mid(x, s)} \pi_{M} \circ d_{\mid(x, s)} \pi_{U}^{-1}=-\left(j_{0}(s)\right)^{-1} \circ g r^{0}$. We deduce that

$$
\operatorname{dvol}_{\left(\left(d \pi_{M} \circ d \pi_{U}^{-1}\right) \#\left(d \pi_{M} \circ d \pi_{U}^{-1}\right)^{*}\right)^{-1}}=\operatorname{dvol}_{\left(\left(j_{0}(s)^{-1} \circ g r^{0}\right) \#\left(j_{0}(s)^{-1} \circ g r^{0}\right)^{*}\right)^{-1}}=j_{0}(s)^{*} d v o l_{g^{0}} .
$$

Using the substitution $\alpha=j_{0}(s)$, we conclude that $\mathbb{E}(\nu)=\frac{1}{\sqrt{\pi}} \int_{T^{*} M \otimes E}\left|\alpha^{*} d v o l_{g^{0}}\right| j_{0_{*}} \mu_{\mathcal{I}^{0}}(\alpha)$.

### 1.3.2 Mean Morse numbers

Under the hypotheses of Theorem 1.10, assume in addition that $M$ is compact without boundary. Then, for every $s \in U \backslash \Delta_{1}, s^{-1}(0)$ is a smooth compact hypersurface of $M$ and for every $i \in\{0, \cdots, n-1\}$, we set

$$
\mathbb{E}\left(m_{i}\right)=\int_{U \backslash \Delta_{1}} m_{i}(s) d \mu_{U}(s),
$$

see (0.9).
Corollary 1.11 Under the hypotheses of Theorem 1.10, we assume in addition that $M$ is closed. Then, for every $i \in\{0, \cdots, n-1\}$ and every volume form $\omega$ on $M$,

$$
\mathbb{E}\left(m_{i}\right) \leq \frac{1}{\sqrt{\pi}^{n}} \int_{M} \iint_{\left(H^{\circ} \oplus S y m_{i}^{2}\left(H^{*}\right)\right) \otimes E}\left|(\alpha, \beta)^{*} d v o l_{g^{1}}\right| j_{*} d \mu_{\mathcal{I}^{1}}(\alpha, \beta) .
$$

Proof. Corollary 1.11 is a consequence of Theorem 1.10 after integration of the constant function 1.

### 1.3.3 An asymptotic result

Let now $\left(U_{L}\right)_{L \in \mathbb{R}_{+}^{*}}$ be a family of finite dimensional linear subspaces of $\Gamma(M, E)$ which are ample for $L$ large enough. We want to estimate the asymptotic of the measure $\mathbb{E}\left(\nu_{i}\right)$ computed by Theorem 1.10 as $L$ grows to infinity. In order to do so, we need to assume that the family $\left(U_{L}\right)_{L \in \mathbb{R}_{+}^{*}}$ is tamed in some sense and from Remark 1.9, we know that it is sufficient to tame the Schwartz kernel $\left(e_{L}\right)_{L \in \mathbb{R}_{+}^{*}}$, see Definition [1.6] However, we found it convenient to tame directly the induced metrics given by Definition [1.5, see Definition 1.14

Definition 1.12 Let $p, q$ be two positive integers. A one-parameter $(p, q)$-group of endomorphisms of jet bundles is a one-parameter group $\left(a_{L}\right)_{L \in \mathbb{R}_{+}^{*}}$ of diagonalizable endomorphisms on the jet bundles $\mathcal{J}^{l}(E), l \in \mathbb{N}$ such that

1. For every $0 \leq l \leq m$, the projection $\pi^{m, l}: \mathcal{J}^{m}(E) \rightarrow \mathcal{J}^{l}(E)$ is $a_{L}$-equivariant.
2. For every $l \in \mathbb{N}$, the restriction of $a_{L}$ to $\operatorname{ker} \pi^{l+1, l}=\operatorname{Sym}^{l+1}\left(T M^{*}\right) \otimes E$ is a homothetic transformation of ratio $L^{-p-(l+1) q}$.

Any such one-parameter $(p, q)$-group of endomorphisms is obtained in the following way. We choose, for every $l \in \mathbb{N}$, a complement subspace $K_{l+1}$ to ker $\pi^{l+1, l}$ in $\mathcal{J}^{l+1}(E)$ and then we require that $a_{L}$ preserves $K_{l+1}$ for every $l \in \mathbb{N}, L \in \mathbb{R}_{+}^{*}$. The two conditions of Definition 1.12 then determine $\left(a_{L}\right)_{L \in \mathbb{R}_{+}^{*}}$ in a unique way. Note that any metric on $\mathcal{J}^{l+1}(E)$ provides such a complement $K_{l+1}$ to ker $\pi^{l+1, l}$, namely its orthogonal complement and induces then an isomorphism $\mathcal{J}^{l+1}(E) \cong S^{l+1}\left(T^{*} M \otimes E\right)$.

Lemma 1.13 Let $E$ be a real fibre bundle over a smooth manifold $M . \operatorname{Let}\left(a_{L}\right)_{L \in \mathbb{R}_{+}^{*}}$ and $\left(b_{L}\right)_{L \in \mathbb{R}_{+}^{*}}$ be two one-parameter $(p, q)$-groups of jet bundle endomorphisms, $p, q>0$. Then, for every $l \in \mathbb{N}$, the composition

$$
a_{L} \circ b_{L}^{-1}: \mathcal{J}^{l}(E) \rightarrow \mathcal{J}^{l}(E)
$$

converges to the identity as $L$ grows to $\infty$.

Proof. We proceed by induction on $l \in \mathbb{N}$. When $l=0, a_{L}$ and $b_{L}$ are homothetic transformations of ratio $L^{-p}$ on $\mathcal{J}^{0}(E)$, so that $a_{L} \circ b_{L}^{-1}$ equals the identity for every $L \in \mathbb{R}_{+}^{*}$. Let us now assume that Lemma 1.13 holds true up to $l \in \mathbb{N}$ and prove it for $l+1$. The endomorphisms $a_{L}$ and $b_{L}$ are diagonalizable and hence leave invariant some complement subspaces $K_{L}^{a}$ and $K_{L}^{b}$ of $\operatorname{ker} \pi^{l+1, l}$ in $\mathcal{J}^{l+1}(E)$. These complement subspaces do not depend on $L \in \mathbb{R}_{+}^{*}$ since $a_{L}$ and $a_{L^{\prime}}$ (resp. $b_{L}$ and $b_{L^{\prime}}$ ) commute for all $L, L^{\prime} \in \mathbb{R}_{+}^{*}$. We deduce that in a diagonalization basis of $a_{L}$, where the eigenvalues are ordered in the decreasing way, $L^{-p}, L^{-p-q}, L^{-p-2 q}, \cdots, L^{-p-(l+1) q}$, there exists a lower unipotent endomorphism $T$ such that $b_{L}=T \circ a_{L} \circ T^{-1}$. It follows that $a_{L} \circ b_{L}^{-1}=\left(a_{L} \circ T \circ a_{L}^{-1}\right) \circ T^{-1}$ is a product of unipotent endomorphisms ( $a_{L} \circ T \circ a_{L}^{-1}$ ) and $T^{-1}$. The coefficients of $a_{L} \circ T \circ a_{L}^{-1}$ converge outside the diagonal to 0 and the same holds for those of the product $a_{L} \circ T \circ a_{L}^{-1} \circ T^{-1}$.
Note that every one-parameter $(p, q)$-group of endomorphisms $\left(a_{L}\right)_{L \in \mathbb{R}_{+}^{*}}$ of jet bundle $\mathcal{J}^{l}(E), l \in \mathbb{N}$, induces a one-parameter group of endomorphisms of the bundle $\mathcal{J}^{l}\left(E_{\mid \mathcal{H}}\right)$ denoted by $\left(a_{L}\right)_{L \in \mathbb{R}_{+}^{*}}$ too.

Now, let $\left(U_{L}\right)_{L \in \mathbb{R}_{+}^{*}}$ be a family of finite dimensional subspaces of $\Gamma(M, E)$ which are asymptotically ample, meaning ample for $L$ large enough. We equip them with scalar products $\langle,\rangle_{L \in \mathbb{R}_{+}^{*}}$ For $L$ large enough the latter induces after push-forward by $g r^{0}$ and $g r^{1}$ respectively, a sequence of Riemannian metrics $g_{L}^{0}, g_{L}^{1}$ on $E$ and $E \oplus\left(H^{*} \otimes E\right)$ respectively, see Definition 1.5. It also induces the sequence of push-forwarded measures $j_{0 *} \mu_{\mathcal{I}^{0}}$ and $j_{*} \mu_{\mathcal{I}_{i}^{1}}$ on $\left(H^{\circ} \oplus \operatorname{Sym}^{2}(H)\right) \otimes E$.

Definition 1.14 The family $\left(U_{L},\langle,\rangle_{L}\right)_{L \in \mathbb{R}_{+}^{*}}$ is said to be $(p, q)$-tamed if and only if there exists a one-parameter $(p, q)$-group of endomorphisms $\left(a_{L}\right)_{L \in \mathbb{R}_{+}^{*}}$ of jet bundles such that

- When $n \geq 2,\left(a_{L}\right)^{-1 *} g_{L}^{1}$ converges to a metric $g_{\infty}$ on $E \oplus\left(H^{*} \otimes E\right)$ and for every $i \in\{0, \cdots, n-1\},\left(a_{L}\right)_{*} j_{*} \mu_{\mathcal{I}_{i}^{1}}$ converges to a measure $\mu_{\infty}^{i}$.
- When $n=1,\left(a_{L}^{*}\right)^{-1} g_{L}^{0}$ converges to a metric $g_{\infty}$ on $E$ and $\left(a_{L}\right)_{*} j_{0 *} \mu_{\mathcal{I}^{0}}$ converges to a measure $\mu_{\infty}$.

Corollary 1.15 Let $E$ be a real line bundle over a smooth manifold equipped with a Morse function. Let $\left(U_{L},\langle,\rangle_{L}\right)_{L \in \mathbb{R}_{+}^{*}}$ be a family of asymptotically ample finite dimensional linear subspaces of $\Gamma(M, E)$, which are $(p, q)$-tamed for some $p, q>0$. Then, for every $i \in$ $\{0, \cdots, n-1\}$,

$$
\frac{1}{L^{q n}} \mathbb{E}\left(\nu_{i}\right) \underset{L \rightarrow \infty}{\rightarrow} \frac{1}{\sqrt{\pi}^{n}} \iint_{\left(H^{\circ} \oplus \operatorname{Sym}_{i}^{2}(H)\right) \otimes E}\left|(\alpha, \beta)^{*} d \operatorname{dol}_{g_{\infty}}\right| d \mu_{\infty}^{i}(\alpha, \beta)
$$

weakly on $M$ when $n \geq 2$. When $n=1, \frac{1}{L^{\mathbb{E}}} \mathbb{E}(\nu) \underset{L \rightarrow \infty}{\rightarrow} \frac{1}{\sqrt{\pi}} \int_{T^{*} M \otimes E}\left|\alpha^{*} d v o l_{g_{\infty}}\right| d \mu_{\infty}(\alpha)$.
Proof. From Theorem 1.10, for every $L \in \mathbb{R}_{+}^{*}$,

$$
\mathbb{E}\left(\nu_{i}\right)=\frac{1}{\sqrt{\pi^{n}}} \iint_{\left(H^{\circ} \oplus \operatorname{Sym}_{i}^{2}(H)\right) \otimes E}\left|(\alpha, \beta)^{*} d \operatorname{vol}_{g^{1}}\right| j_{*} \mu_{\mathcal{I}_{i}^{1}}(\alpha, \beta) .
$$

Let $\left(a_{L}\right)_{L \in \mathbb{R}_{+}^{*}}$ be the one-parameter $(p, q)$-group of endomorphisms of jet bundles such that $\left(a_{L}^{-1}\right)^{*} g_{L}^{1}$ converges to $g_{\infty}$ as $L$ grows to infinity and $\left(a_{L}\right)_{*} j_{*} \mu_{\mathcal{I}_{i}^{1}}$ converges to $\mu_{\infty}^{i}$. Then,

$$
d \text { vol }_{a_{L}^{-1 *} g_{L}^{1}}=a_{L}^{-1 *} d v o l_{g_{L}^{1}}=L^{p+(n-1)(p+q)} \text { dvol }_{g_{L}^{1}},
$$

so that $d v o l_{a_{L}^{-1 *} g_{L}^{1}} \underset{L \rightarrow \infty}{\sim} L^{-p-(n-1)(p+q)} d v o l_{g_{\infty}}$. We perform the substitution $a_{L} \alpha=\tilde{\alpha}$ and $a_{L} \beta=\tilde{\beta}$, so that
$\mathbb{E}\left(\nu_{i}\right) \underset{L \rightarrow \infty}{\sim} L^{-p-(n-1)(p+q)} L^{p+q+(n-1)(p+2 q)} \frac{1}{\sqrt{\pi}} \iint_{\left(H^{\circ} \oplus S y m_{i}^{2}(H)\right) \otimes E}\left|(\tilde{\alpha}, \tilde{\beta})^{*} d v o l_{g_{\infty}}\right| d \mu_{\infty}^{i}(\tilde{\alpha}, \tilde{\beta})$
since $\left(a_{L} \circ j\right)_{*} \mu_{\mathcal{I}_{i}^{1}} \xrightarrow[L \rightarrow \infty]{ } \mu_{\infty}^{i}$. The proof in the case $n=1$ is similar.

## 2 Random eigensections of a self-adjoint elliptic operator

The aim of this section is to prove Theorem 0.1 and Corollary 0.2, see 2.3.2 We first recall in $\sqrt[2.1]{ }$ the asymptotic estimates of the derivatives of the spectral function along the diagonal, which are needed to get these results from Remark 1.9, A proof of these estimates is given in Appendix A. 3 while several basic definitions on pseudo-differential operators are recalled in Appendix A.2.

### 2.1 Asymptotic derivatives of the spectral function along the diagonal

Under the hypotheses of Theorem 0.1, we assume $P$ to be positive, see Remark A. 9 and for every $L \in \mathbb{R}_{+}^{*}$, we denote by $e_{L} \in \Gamma(M \times M, E \boxtimes E)$ the spectral function of $U_{L}$, so that

$$
\forall s \in U_{L}, \forall x \in M, s(x)=\int_{M} h_{E}\left(e_{L}(x, y), s(y)\right)|d y|,
$$

compare Definition 1.6. In particular, if $\left(s_{1}, \cdots, s_{N_{L}}\right)$ denotes an orthonormal basis of $U_{L}$, then for every $x, y \in M, e_{L}(x, y)=\sum_{i=1}^{N_{L}} s_{i}(x) s_{i}(y)$. The metric $h_{E}$ induces an isomorphism between the restriction of $E \boxtimes E$ to the diagonal of $M \times M$ and the trivial line bundle over $M$ and under this isomorphism, for every $x \in M, e_{L}(x, x)=\sum_{i=1}^{N_{L}} h_{E}\left(s_{i}(x), s_{i}(x)\right)>0$. The dimension $N_{L}$ of $U_{L}$ then reads $N_{L}=\int_{M} e_{L}(y, y)|d y|$. The asymptotic behaviour of the spectral function $e_{L}$ along the diagonal is given by Theorem [2.1] due to Carleman [3] when $m=2$ and to Gårding [7] in general.

Theorem 2.1 ([3], [7]) Let $P$ be an elliptic pseudo-differential operator of order $m>0$, which is self-adjoint and bounded from below, acting on a real Riemannian line bundle over a smooth closed manifold $(M,|d y|)$ of positive dimension $n$. Let $\sigma_{P}$ be the principal symbol of $P$ and $e_{L}$ be its spectral function, $L \in \mathbb{R}_{+}$. Then, for every $x \in M$,

$$
e_{L}(x, x) \underset{L \rightarrow \infty}{\sim} \frac{1}{(2 \pi)^{n}} \int_{K_{L}}|d \xi|,
$$

where $|d \xi|$ denotes the measure on $T_{x}^{*} M$ induced by $|d y|$ and

$$
\begin{equation*}
K_{L}=\left\{\xi \in T^{*} M \mid \sigma_{P}(\xi) \leq L\right\} . \tag{2.1}
\end{equation*}
$$

Note that $K_{1}=K$, see (0.3). In particular, the asymptotic given by Theorem 2.1] neither depends on the Riemannian metric of $E$, nor on the global geometry of $M$, it only depends on the measure $|d y|$ of $M$ at $x$ and on the symbol of $P$.

Remark 2.2 Recall that Theorem 2.1 recovers Weyl's theorem, which computes the dimension

$$
\frac{1}{L^{\frac{n}{m}}} N_{L} \underset{L \rightarrow \infty}{\rightarrow} \int_{M} c_{0}(y)|d y|
$$

see (0.4). For example, when $P$ stands for the Laplace-Beltrami operator associated to some Riemannian metric on $M$, this formula reads

$$
\frac{1}{\sqrt{L}^{n}} N_{L} \underset{L \rightarrow \infty}{\rightarrow} \frac{1}{(2 \pi)^{n}} \operatorname{Vol}\left(\mathbb{B}_{n}\right) \operatorname{Vol} l_{g} M,
$$

where $\operatorname{Vol}\left(\mathbb{B}_{n}\right)$ denotes the volume of the unit ball in $\mathbb{R}^{n}$, see 3 3.1.
In order to apply the results of $\mathbb{1}$, we have to know in addition the asymptotic of the partial derivatives of the spectral function $e_{L}$ along the diagonal. This is the object of Theorem 2.3.

Theorem 2.3 Under the hypotheses of Theorem [2.1, let $Q_{1}$ and $Q_{2}$ be two differential operators on $E$ with principal symbols $\sigma_{Q_{1}}$ and $\sigma_{Q_{2}}$, of order $\left|\sigma_{Q_{1}}\right|$ and $\left|\sigma_{Q_{2}}\right|$, acting on the first and second variables of $e_{L}$ respectively. Then, for every $x \in M$,

$$
\begin{equation*}
Q_{1} Q_{2} e_{L \mid(x, x)}=\frac{1}{(2 \pi)^{n}} \int_{K_{L}} \sigma_{Q_{1}}(i \xi) \overline{\sigma_{Q_{2}}(i \xi)}|d \xi|+O\left(L^{\frac{n+\left|\sigma_{Q_{1}}\right|+\left|\sigma_{Q_{2}}\right|-1}{m}}\right), \tag{2.2}
\end{equation*}
$$

see (2.1).
Theorem [2.3 is proved by L. Hörmander in [13] when $Q_{1}$ and $Q_{2}$ are trivial, providing the order of the error term in Theorem [2.1. It is written in [20] when $Q_{1}$ and $Q_{2}$ are of the same order, see Theorem 1.8.5 of [20], but we did not find a reference for the general case, which we need here. In the particular case where $P$ is the Laplace-Beltrami operator, Theorem 2.3 is proved in [2], see also [19]. We give in Appendix $\mathbf{A . 3}$ a proof of Theorem 2.3 which follows closely [13]. Note that when $\left|\sigma_{Q_{1}}\right|$ and $\left|\sigma_{Q_{2}}\right|$ are not of the same parity, the main term of the right-hand side of (2.2) vanishes since for every $\xi \in T^{*} M, \sigma_{P}(-\xi)=\sigma_{P}(\xi)$ while the principal symbols $\sigma_{Q_{1}}$ and $\sigma_{Q_{2}}$ are homogeneous. When $\left|\sigma_{Q_{1}}\right|=\left|\sigma_{Q_{2}}\right| \bmod (2)$, (2.2) reads

$$
Q_{1} Q_{2} e_{L \mid(x, x)} \underset{L \rightarrow \infty}{\sim} \frac{1}{(2 \pi)^{n}}(-1)^{\frac{\left|\sigma Q_{Q_{1}}\right|-\left|\sigma_{Q_{2}}\right|}{2}} \int_{K_{L}} \sigma_{Q_{1}}(\xi) \overline{\sigma_{Q_{2}}(\xi)}|d \xi| .
$$

### 2.2 Metrics on symmetric tensor algebras

Let $V$ be a real vector space and $V^{*}$ be its dual. For every $k \in \mathbb{N}$, we denote by $\operatorname{Sym}^{k}(V)$ the space of symmetric $k$-linear forms on $V^{*}$. For every $q \in \operatorname{Sym}^{k}(V)$ and every $\xi \in V^{*}$, we set $q(\xi)=q(\xi, \cdots, \xi)$ and $q(i \xi)=i^{k} q(\xi)$. For every $l \in \mathbb{N}$, we set

$$
\begin{aligned}
S^{l}(V) & =\bigoplus_{0 \leq k \leq l} \operatorname{Sym}^{k}(V) \\
S_{+}^{l}(V) & =\left\{q \in S^{l}(V) \mid q(\xi)=q(-\xi)\right\} \\
S_{-}^{l}(V) & =\left\{q \in S^{l}(V) \mid q(\xi)=-q(-\xi)\right\} .
\end{aligned}
$$

Lemma 2.4 Let $V$ be a real vector space and $l \in \mathbb{N}$. Let $K \subset V^{*}$ and $\mu$ be a positive finite measure on $K$ such that

1. -id preserves $K$ and $\mu$
2. The support of $\mu$ is not included in any degree $l$ algebraic hypersurface of $V$.

Then, the bilinear form

$$
\begin{aligned}
\kappa^{l}: S^{l}(V) \times S^{l}(V) & \rightarrow \mathbb{C} \\
\left(q_{1}, q_{2}\right) & \mapsto \frac{1}{\mu(K)} \int_{K} q_{1}(i \xi) \overline{q_{2}(i \xi)} d \mu(\xi) \in \mathbb{C}
\end{aligned}
$$

associated to $(K, \mu)$ only takes real values and defines a scalar product on $S^{l}(V)$. Moreover, $S_{+}^{l}(V)$ and $S_{-}^{l}(V)$ are orthogonal to each other with respect to $\kappa^{l}$.

Proof. The form $\kappa^{l}$ is bilinear and the change of variables $\xi \in K \mapsto-\xi \in K$ yields that $S_{+}^{l}(V)$ and $S_{-}^{l}(V)$ are orthogonal to each other. Moreover, the restrictions of $\kappa^{l}$ to $S_{+}^{l}(V)$ and $S_{-}^{l}(V)$ are real and symmetric, so that $\kappa^{l}$ itself is symmetric and takes only real values. Lastly, if $q=\sum_{j=0}^{\lfloor l / 2\rfloor} q_{j} \in S_{+}^{l}(V)$, where for every $j \in\{0, \cdots,\lfloor l / 2\rfloor\}, q_{j} \in \operatorname{Sym}^{2 j}\left(V^{l}\right)$, then

$$
\kappa^{l}(q, q)=\frac{1}{\mu(K)} \int_{K}\left(\sum_{j=0}^{\lfloor l / 2\rfloor}(-1)^{j} q_{j}(\xi)\right)^{2} d \mu(\xi),
$$

so that the restriction of $\kappa^{l}$ to $S_{+}^{l}(V)$ is non negative and the second hypothesis implies that it is positive definite. The same conclusion holds for the restriction of $\kappa^{l}$ to $S_{-}^{l}(V)$, hence the result.

Remark 2.5 1. Under the hypotheses of Lemma 2.4, the restriction of $\kappa^{1}$ to $\operatorname{Sym}^{1}(V)=$ $V$ defines a scalar product on $V$.
2. If the measure $\mu$ can be chosen to be the absolute value of an alternated $\operatorname{dim} V$-linear form on $V$, then the scalar products $\kappa^{l}$ given by Lemma 2.4 do not depend on the choice of this form and only depend on $K$. This is the case when $K$ is bounded and has a non-empty interior.

### 2.3 Proof of Theorem 0.1 and Corollary 0.2

### 2.3.1 Induced metric on the symmetric tensor bundle

Since $P$ is real and self-adjoint, the set $K_{L}=\left\{\xi \in T^{*} M \mid \sigma_{P}(\xi) \leq L\right\}$ is invariant under $-I d$ and induces thus a Riemannian metric on $M$ and even on all symmetric tensor powers $S^{l}(T M), l \in \mathbb{N}$, see Lemma 2.4 and Remark 2.5.

Definition 2.6 For every $L \in \mathbb{R}_{+}^{*}$ and $l \in \mathbb{N}$, we denote by $\kappa_{L}^{l}$ the Riemannian metrics induced by $K_{L}$ on $S^{l}(T M)$, see Lemma 2.4.

Together with the metric $h_{E}, \kappa_{L}^{l}$ induces a metric on $S^{l}(T M) \otimes E^{*}$ and by duality a metric on $S^{l}\left(T^{*} M\right) \otimes E$, still denoted by $\kappa_{L}^{l}$.

Proposition 2.7 Under the hypotheses of Theorem 2.1, for every $l \in \mathbb{N}$ and every large enough $L \in \mathbb{R}_{+}^{*},\left(U_{L},\langle,\rangle_{L}\right)$ is l-ample and $\left(\frac{n}{2 m}, \frac{1}{m}\right)$-tamed. Moreover, the push-forward of $\langle,\rangle_{L}$ under $j^{l}: \underline{U}_{L} \rightarrow \mathcal{J}^{l}(E)$ satisfies

$$
j_{*}^{l}\langle,\rangle_{L} \underset{L \rightarrow \infty}{\sim} L^{\frac{n}{m}} c_{0} \kappa_{L}^{l}
$$

see $\$ 1.3 .3$.
Proof. From Lemma 1.7, the push-forward $h_{L}$ of $\langle,\rangle_{L}$ under $j^{l}$ induces on $\mathcal{J}^{l}(E)^{*}$ the metric $j^{l} j^{l} e_{L}$. Let us fix a torsion-free connection $\nabla$ on $T M$ and a connection $\nabla^{E}$ on
$E$. They induce a decomposition $\mathcal{J}^{l}(E) \cong S^{l}\left(T^{*} M\right) \otimes E$ which equips $\mathcal{J}^{l}(E)^{*}$ with the metric $\kappa_{L}^{l}$. From Theorem 2.3 follows that the metrics $h_{L}^{1}$ and $L^{\frac{n}{m}} c_{0} \kappa_{L}^{l}$ are equivalent as $L$ grows to infinity. In particular the asymptotic value of the induced metric $L^{\frac{n}{m}} c_{0} \kappa_{L}^{l}$ on $\mathcal{J}^{l}(E)^{*}$ does not depend on the chosen decomposition $\mathcal{J}^{l}(E) \cong S^{l}\left(T^{*} M\right) \otimes E$, see Lemma 1.13. Now, $\kappa_{L}^{l}$ is $(p, q)$-tamed with $p=n /(2 m)$ and $q=1 / m$. Indeed, the one-parameter $(p, q)$-group of fibre bundles endomorphisms

$$
\begin{aligned}
a_{L}: \bigoplus_{k=0}^{l} \operatorname{Sym}^{k}\left(T^{*} M\right) \otimes E & \rightarrow \bigoplus_{k=0}^{l} \operatorname{Sym}^{k}\left(T^{*} M\right) \otimes E \\
\left(q_{k}\right)_{k \in\{0, \cdots, l\}} & \mapsto\left(L^{-\frac{n}{2 m}-\frac{k}{m}} q_{k}\right)_{k \in\{0, \cdots, l\}}
\end{aligned}
$$

is such that $L^{n / m} a_{L}^{-1 *} \kappa_{L}^{l}$ converges to the metric associated to $(K, d \xi)$ given by Lemma 2.4.

Corollary 2.8 Under the hypotheses of Theorem 0.1, the push-forward of $\langle,\rangle_{L}$ under $j$ gets equivalent, as $L$ grows to infinity and when $n \geq 2$, to

$$
\begin{aligned}
\left(\left(H^{\perp} \times \operatorname{Sym}^{2}\left(H^{*}\right)\right) \otimes E^{*}\right)^{2} \rightarrow & \mathbb{R} \\
\left(\left(a_{1}, b_{1}\right),\left(a_{2}, b_{2}\right)\right) \mapsto & \frac{1}{(2 \pi)^{n}}\left(\int_{K_{L}} h_{E}\left(a_{1}(\xi), a_{2}(\xi)\right)+h_{E}\left(b_{1}(\xi), b_{2}(\xi)\right)|d \xi|-\cdots\right. \\
& \left.\cdots \frac{1}{\int_{K_{L}}|d \xi|} \iint_{K_{L}^{2}} h_{E}\left(b_{1}(\xi), b_{2}\left(\xi^{\prime}\right)\right)\left|d \xi \| d \xi^{\prime}\right|\right)
\end{aligned}
$$

When $n=1$, the push-forward of $\langle,\rangle_{L}$ under $j_{0}$ gets equivalent, as $L$ grows to infinity, to $\left(a_{1}, a_{2}\right) \in\left(T^{*} M \otimes E^{*}\right)^{2} \mapsto \frac{1}{2 \pi} \int_{K_{L}} h_{E}\left(a_{1}(\xi), a_{2}(\xi)\right)|d \xi|$.

In Corollary 2.8, $H^{\perp}$ denotes the orthogonal of $H$ with respect to the Riemannian metric of $M$ associated to $K_{L}$, given by Definition 2.6. The distribution $H$ is defined in $\S 1$ and $j$ in 1.1

Proof. From Proposition 2.7, the metric $j^{2} \#\left(j^{2}\right)^{*}$ of $\mathcal{J}^{2}(E)^{*}$ gets equivalent to $L^{\frac{n}{m}} c_{0} \kappa_{L}^{2}$ as $L$ grows to infinity. By restriction to the fibre product $\left(\mathcal{J}^{1}(E) \times \mathcal{J}^{1}\left(E_{\mid \mathcal{H}}\right) \mathcal{J}^{2}\left(E_{\mid \mathcal{H}}\right)\right)^{*}$, we deduce that the metric induced on this space gets equivalent to

$$
\begin{aligned}
\left(\left(\mathbb{R} \oplus T M \oplus \operatorname{Sym}^{2}(H)\right) \otimes E^{*}\right)^{2} \rightarrow & \mathbb{R} \\
\left(\left(c_{1}, a_{1}, b_{1}\right),\left(c_{2}, a_{2}, b_{2}\right)\right) \mapsto & \frac{1}{(2 \pi)^{n}} \int_{K_{L}} h_{E}\left(c_{1}, c_{2}\right)(\xi)-h_{E}\left(c_{1}, b_{2}\right)(\xi)-\cdots \\
& \cdots h_{E}\left(b_{1}, c_{2}\right)(\xi)+h_{E}\left(b_{1}, b_{2}\right)(\xi)+h_{E}\left(a_{1}, a_{2}\right)(\xi)|d \xi|
\end{aligned}
$$

We apply then Lemma 1.8 and Remark 1.9 to $F=\underline{U}_{L}, G=\left(\mathcal{J}^{1}(E) \times{ }_{\mathcal{J}^{1}\left(E_{\mid \mathcal{H}}\right)} \mathcal{J}^{2}\left(E_{\mid \mathcal{H}}\right)\right)^{*}$, $K_{F}=\mathcal{I}^{1}$ and $K_{G}=\left(H^{\perp} \oplus \operatorname{Sym}^{2}(H)\right) \otimes E^{*}$, where the middle term $T M$ splits as $H \oplus H^{\perp}$. We deduce that the factors $H^{\perp} \otimes E^{*}$ and $\operatorname{Sym}^{2}(H) \otimes E^{*}$ get asymptotically orthogonal,
that the metric induced on $H^{\perp} \otimes E^{*}$ is asymptotically equivalent to $\frac{\mu\left(K_{L}\right)}{(2 \pi)^{n}}$ times the one induced by $K_{L}$ and finally that the one induced on $\operatorname{Sym}^{2}(H) \otimes E^{*}$ is equivalent to

$$
\left(b_{1}, b_{2}\right) \mapsto \frac{1}{(2 \pi)^{n}}\left(\int_{K_{L}} h_{E}\left(b_{1}, b_{2}\right)(\xi)|d \xi|-\frac{1}{\int_{K_{L}}|d \xi|} \iint_{K_{L} \times K_{L}} h_{E}\left(b_{1}(\xi), b_{2}\left(\xi^{\prime}\right)\right)|d \xi|\left|d \xi^{\prime}\right|\right)
$$

Indeed, with the notations of Lemma 1.8, $L_{G}=(\mathbb{R} \oplus H) \otimes E^{*}$ gets a metric $c \# c^{*}$ for which the factors $\mathbb{R} \otimes E^{*}$ and $H \otimes E^{*}$ are asymptotically orthogonal to each other and the metric on $\mathbb{R} \otimes E^{*}$ is $\frac{1}{(2 \pi)^{n}} \mu\left(K_{L}\right) h_{E}$. Moreover, the correlation $b \# c^{*}$ only involves the factors $\mathbb{R} \otimes E^{*}$ and $S_{y m}^{2}(H) \otimes E^{*}$ and reads

$$
\left(c_{1}, b_{2}\right) \in E^{*} \oplus\left(\operatorname{Sym}^{2}(H) \otimes E^{*}\right) \mapsto-\frac{1}{(2 \pi)^{n}} \int_{K_{L}} h_{E}\left(c_{1}, b_{2}\right)(\xi)|d \xi|
$$

Finally $a \# a^{*}+b \# b^{*}$ is a metric on $\left(H^{\perp} \oplus S y m^{2}(H)\right) \otimes E^{*}$ for which both factors are asymptotically orthogonal, the metric induced on $H^{\perp} \otimes E^{*}$ is asymptotically equivalent to $\frac{\mu\left(K_{L}\right)}{(2 \pi)^{n}}$ times the one induced by $K_{L}$, and the one induced on $\operatorname{Sym}^{2}(H) \otimes E^{*}$ is

$$
\left(b_{1}, b_{2}\right) \in \operatorname{Sym}^{2}(H) \otimes E^{*} \mapsto \frac{1}{(2 \pi)^{n}} \int_{K_{L}} h_{E}\left(b_{1}, b_{2}\right)(\xi)|d \xi|
$$

We deduce now that the correlation term $b \# c^{*}\left(c \# c^{*}\right)^{-1} c \# b^{*}$ just reads

$$
\frac{1}{(2 \pi)^{n} \int_{K_{L}}|d \xi|} \iint_{K_{L} \times K_{L}} h_{E}\left(b_{1}(\xi), b_{2}\left(\xi^{\prime}\right)\right)|d \xi|\left|d \xi^{\prime}\right| .
$$

Hence the result.

### 2.3.2 Proof of Theorem 0.1 and Corollary 0.2

We know from Proposition 2.7 that $U_{L}=\bigoplus_{\lambda \leq L} \operatorname{ker}(P-\lambda I d)$ equipped with the $L^{2}$-scalar product $\langle,\rangle_{L}$ gets ample for $L$ large enough and $\left(\frac{n}{2 m}, \frac{1}{m}\right)$-tamed, see Definition 1.14. From Corollary 1.15, we deduce that $\frac{1}{L^{\frac{n}{m}}} \mathbb{E}\left(\nu_{i}\right)$ weakly converges on the whole $M$ to the measure

$$
\begin{equation*}
\frac{1}{\sqrt{\pi}^{n}} \iint_{\left(H^{\perp} \times \operatorname{Sym}_{i}^{2}\left(H^{*}\right)\right) \otimes E}\left|(\alpha, \beta)^{*} d v o l_{g_{\infty}}\right| d \mu_{\infty}^{i}(\alpha, \beta), \tag{2.3}
\end{equation*}
$$

where the metric $g_{\infty}$ and the measure $\mu_{\infty}^{i}$ are given by Definition 1.14, From Proposition 2.7 and Corollary 2.8, the factors $E$ and $H^{*} \otimes E$ are orthogonal to each other with respect to $g_{\infty}$, and $g_{\infty}$ restricts to $c_{0} h_{E}$ on $E$ and to the metric $g_{P} \otimes h_{E}$ on $H^{*} \otimes E$, see (0.5). Likewise, from Corollary 2.8 the measure $\mu_{\infty}^{i}$ is a product of the measure on $H^{\circ} \otimes E$ induced by $g_{P}$ and $h_{E}$, and the measure on $\operatorname{Sym}_{i}^{2}(H) \otimes E$ induced by (0.7) and $h_{E}$. We deduce that $d$ vol $g_{g_{\infty}}=\frac{1}{\sqrt{c_{0}}}$ dvol $_{h_{E}}$ and that (2.3) becomes

$$
\frac{1}{\sqrt{\pi}^{n} \sqrt{c_{0}}} \mathbb{E}(i, \text { ker } d p)\left(\int_{H^{\perp} \otimes E}|\alpha| d \mu_{P}(\alpha)\right)\left|d \operatorname{vol}_{P}\right| .
$$

We conclude thanks to the equality

$$
\int_{H^{\perp} \otimes E}|\alpha| d \mu_{P}(\alpha)=\int_{\mathbb{R}}|a| e^{-a^{2}} \frac{d a}{\sqrt{\pi}}=\frac{1}{\sqrt{\pi}} .
$$

When $n=1, \frac{1}{L^{\frac{1}{m}}} \mathbb{E}(\nu)$ weakly converges to the measure

$$
\begin{aligned}
\left.\frac{1}{\sqrt{\pi}} \int_{T^{*} M \otimes E} \right\rvert\, \alpha^{*} \text { dvol }_{g_{\infty}^{0}} \mid d \mu_{\infty}(\alpha) & =\frac{1}{\sqrt{\pi} \sqrt{c}} \int_{T^{*} M \otimes E}|\alpha| d \mu_{K}(\alpha)\left|d v o l_{P}\right| \\
& \left.=\frac{1}{\pi \sqrt{c_{0}}} \right\rvert\, d \text { dvo }_{P} \mid . \square
\end{aligned}
$$

Proof of Corollary 0.2, It is a consequence of Theorem 0.1 after integration of the constant function 1, compare Corollary 1.11

## 3 Examples

We investigate in this third section two examples, the Laplace-Beltrami operator in 83.1 , where we prove Corollary 0.3 and Proposition 0.4, and the Dirichlet-to-Neumann operator in 93.2 , where we prove Corollary 0.5 ,

### 3.1 The Laplace-Beltrami operator

### 3.1.1 Proof of Corollary 0.3

The principal symbol of the Laplace-Beltrami operator $\Delta_{g}$ reads $\sigma_{\Delta_{g}}: \xi \in T^{*} M \mapsto$ $g(\xi, \xi) \in \mathbb{R}$, so that the compact $K$ defined by (0.3) reads

$$
K=\left\{\xi \in T^{*} M \mid g(\xi, \xi) \leq 1\right\}
$$

The Riemannian metric $g_{\Delta_{g}}$ induced on $M$ by the pair ( $K,|d \xi|$ ) reads at every point $x \in M,(u, v) \in T_{x} M^{2} \mapsto \frac{1}{(2 \pi)^{n}} \int_{K} \xi(u) \xi(v)|d \xi|$ by (0.5), so that

$$
\begin{equation*}
g_{\Delta g}=c_{1} g \tag{3.1}
\end{equation*}
$$

and

$$
\begin{equation*}
\left|d v o l_{\Delta_{g}}\right|={\sqrt{c_{1}}}^{n}|d \xi|, \tag{3.2}
\end{equation*}
$$

where

$$
\begin{equation*}
c_{1}=\frac{1}{(2 \pi)^{n}} \int_{K} \xi_{1}^{2}|d \xi| . \tag{3.3}
\end{equation*}
$$

Let us choose an orthonormal basis $\left(\partial / \partial_{x_{1}}, \cdots, \partial / \partial_{x_{n}}\right)$ of $T_{x} M$ such that $\left(\partial / \partial_{x_{1}}, \cdots, \partial / \partial_{x_{n-1}}\right)$ spans $H_{x}$ and let us denote by $\left(\xi_{1}, \cdots, \xi_{n}\right)$ its dual basis. They induce isomorphisms $\operatorname{Sym}^{2}(H) \cong \operatorname{Sym}(n-1, \mathbb{R})$ and $\operatorname{Sym}^{2}(H)^{*} \cong \operatorname{Sym}(n-1, \mathbb{R})^{*}$. From Corollary 2.8, when $n>2$ the metric induced by $(K,|d \xi|)$ on $\operatorname{Sym}(n-1, \mathbb{R})^{*}$ then reads

$$
\forall(A, B)=\left(\left(a_{i j}\right)_{1 \leq i, j \leq n-1},\left(b_{i j}\right)_{1 \leq i, j \leq n-1}\right) \in\left(\operatorname{Sym}^{*}(n-1, \mathbb{R})\right)^{2},
$$

$$
\langle A, B\rangle_{\Delta_{g}}=\frac{1}{(2 \pi)^{n}}\left(\int_{K} A(\xi) B(\xi)|d \xi|-\frac{1}{\int_{K}|d \xi|} \int_{K} A(\xi)|d \xi| \int_{K} B(\xi)|d \xi|\right)
$$

where

$$
\int_{K} A(\xi) B(\xi)|d \xi|=\int_{K}\left(\sum_{i=1}^{n-1} a_{i i} \xi_{i}^{2}+2 \sum_{1 \leq i<j \leq n-1} a_{i j} \xi_{i} \xi_{j}\right)\left(\sum_{i=1}^{n-1} b_{i i} \xi_{i}^{2}+2 \sum_{1 \leq i<j \leq n-1} b_{i j} \xi_{i} \xi_{j}\right)|d \xi|
$$

and

$$
\begin{aligned}
\int_{K} A(\xi)|d \xi| \int_{K} B(\xi)|d \xi|= & \int_{K}\left(\sum_{i=1}^{n-1} a_{i i} \xi_{i}^{2}+2 \sum_{1 \leq i<j \leq n-1} a_{i j} \xi_{i} \xi_{j}\right)|d \xi| \cdots \\
& \cdots \int_{K}\left(\sum_{i=1}^{n-1} b_{i i} \xi_{i}^{2}+2 \sum_{1 \leq i<j \leq n-1} b_{i j} \xi_{i} \xi_{j}\right)|d \xi|
\end{aligned}
$$

so that

$$
\begin{aligned}
\langle A, B\rangle_{K} & =\left(c_{4}-\frac{c_{1}^{2}}{c_{0}}\right) \sum_{i=1}^{n-1} a_{i i} b_{i i}+\left(c_{2}-\frac{c_{1}^{2}}{c_{0}}\right) \sum_{1 \leq i \neq j \leq n-1} a_{i i} b_{j j}+4 c_{2} \sum_{1 \leq i<j \leq n-1} a_{i j} b_{i j} \\
& =2 c_{2} \operatorname{Tr}(A B)+\left(c_{2}-\frac{c_{1}^{2}}{c_{0}}\right)(\operatorname{Tr} A)(\operatorname{Tr} B)
\end{aligned}
$$

where

$$
\begin{aligned}
c_{4} & =\frac{1}{(2 \pi)^{n}} \int_{K} \xi_{1}^{4}|d \xi| \\
c_{2} & =\frac{1}{(2 \pi)^{n}} \int_{K} \xi_{1}^{2} \xi_{2}^{2}|d \xi| \text { and } \\
c_{0} & =\frac{1}{(2 \pi)^{n}} \int_{K}|d \xi|
\end{aligned}
$$

This indeed follows from the relation $c_{4}=3 c_{2}$, see [2], [19] and from the fact that $\int_{K} \xi_{1}^{k} \xi_{2}^{l}|d \xi|=0$ whenever $k$ or $l$ is odd. Note that

$$
\begin{align*}
c_{2} & =\frac{c_{0}}{(n+4)(n+2)} \\
c_{1} & =\frac{c_{0}}{n+2} \text { and }  \tag{3.4}\\
c_{2}-\frac{c_{1}^{2}}{c_{0}} & =\frac{-2 c_{2}}{n+2}
\end{align*}
$$

see [2] and [19]. Hence, the scalar product induced by $(K,|d \xi|)$ on $\operatorname{Sym}(n-1, \mathbb{R})^{*}$ is given, with the notations of the appendix B of [19], by the symmetric endomorphism $2 c_{2} Q(a, b, c)$ with $a=\frac{n+1}{n+2}, b=\frac{-1}{n+2}$ and $c=1$. As a consequence, the induced scalar product on $\operatorname{Sym}(n-1, \mathbb{R})$ is given by the symmetric endomorphism $\frac{1}{2 c_{2}} Q\left(a^{\prime}, b^{\prime}, c^{\prime}\right)$ with $a^{\prime}=\frac{4}{3}, b^{\prime}=\frac{1}{3}$ and $c^{\prime}=1$, see $[19]$. Hence, for every $(A, B) \in \operatorname{Sym}(n-1, \mathbb{R})^{2}$,

$$
\langle A, B\rangle_{\Delta_{g}}=\frac{1}{2 c_{2}}\left(\operatorname{Tr}(A B)+\frac{1}{3}(\operatorname{Tr} A)(\operatorname{Tr} B)\right)
$$

Finally,

$$
\begin{aligned}
\mathbb{E}(i, \operatorname{ker} d p) & =\int_{\operatorname{Sym}^{2}(H)}|\operatorname{det} \beta| d \mu_{\Delta_{g}}(\beta) \\
& =\frac{1}{c_{1}^{n-1}} \int_{\operatorname{Sym}(i, n-1-i, \mathbb{R})}|\operatorname{det} B| e^{-\frac{1}{2 c_{2}}\left(\operatorname{Tr}\left(B^{2}\right)+\frac{1}{3}(\operatorname{Tr} B)^{2}\right)} d \mu_{\Delta_{g}}(B) \\
& =\frac{{\sqrt{c_{2}}}^{n-1}}{c_{1}^{n-1}} \mathbb{E}(i, n-1-i)
\end{aligned}
$$

see (0.10), since from (3.1), $|\operatorname{det} B|=c_{1}^{n-1}|\operatorname{det} \beta|$ under the substitution $B=\beta$. We deduce from Theorem 0.1 and (3.2) the weak convergence on $M$

$$
\frac{1}{\sqrt{L}^{n}} \mathbb{E}\left(\nu_{i}\right) \underset{L \rightarrow \infty}{\rightarrow} \frac{1}{\sqrt{\pi}^{n+1} \sqrt{c_{0}}} \frac{{\sqrt{c_{2}}}^{n-1}}{c_{1}^{n-1}} \mathbb{E}(i, n-1-i) \sqrt{c_{1}^{n}}\left|d \operatorname{vol}_{g}\right|
$$

The result follows now from (3.4) and Corollary 0.2. The proof goes along the same lines when $1 \leq n \leq 2$ and the result remains true in these cases.

Example 3.1 When $n=2, \mathbb{E}(0,1)=\mathbb{E}(1,0)=\int_{0}^{+\infty} a e^{-\frac{2}{3} a^{2}} d \mu(a)=\frac{\sqrt{3}}{2 \sqrt{2} \sqrt{\pi}}$, so that from Corollary 0.3. for every $j \in\{0,1\}$,

$$
\begin{align*}
\frac{1}{L} \mathbb{E}\left(\nu_{j}\right) & \underset{L \rightarrow \infty}{ } \frac{1}{8 \pi^{2}}\left|\operatorname{dvol}_{g}\right|  \tag{3.5}\\
\text { and } \limsup _{L \rightarrow \infty} \frac{1}{L} \mathbb{E}\left(m_{j}\right) & \leq \frac{1}{8 \pi^{2}} \operatorname{Vol}_{g}(M) \tag{3.6}
\end{align*}
$$

### 3.1.2 Proof of Proposition 0.4

By Corollary 0.3 and Weyl's Theorem, see Remark 2.2, it is enough to prove that there exist $C>0$ and $\delta>0$ such that

$$
\forall n \in \mathbb{N}, \quad \sum_{\left|\frac{i}{n}-\frac{1}{2}\right| \geq \epsilon} \mathbb{E}(i, n-i) \leq C \exp \left(-\delta n^{2}\right)
$$

since $\log \operatorname{Vol}\left(\mathbb{B}^{n}\right) \sim_{n \rightarrow \infty}-\frac{n}{2} \log n$. Now, if $d \mu_{G O E}$ denotes the Gaussian probability measure on $\operatorname{Sym}(n, \mathbb{R})$ associated to the scalar product $\langle A, B\rangle=\operatorname{Tr}(A B)$, then the Gaussian probability measure $\mu$ associated to (0.11) satisfies the bound $\mu \leq c_{n} \mu_{G O E}$ with $c_{n}=O(n)$. Indeed, $\frac{1}{2} \operatorname{Tr} A^{2}+\frac{1}{6}(\operatorname{Tr} A)^{2} \geq \frac{1}{2} \operatorname{Tr} A^{2}$, whereas the ratio between the determinants of these scalar product is a $O(n)$, see (B.6) in [19]. Now, Theorem 1.6 of [8] provides the result.

### 3.2 The Dirichlet-to-Neumann operator

Let $(W, g)$ be a smooth compact Riemannian manifold with boundary and $\Delta_{g}$ be its Laplace-Beltrami operator. Let us denote by $M$ the boundary of $W$ and for every smooth function $f: M \rightarrow \mathbb{R}$, we denote by $u \in C^{\infty}(M, \mathbb{R})$ the solution of the Dirichlet problem

$$
\left\{\begin{array}{l}
\Delta_{g} u=0 \\
u_{\mid M}=f
\end{array}\right.
$$

We then denote by $\partial_{n} u: M \rightarrow \mathbb{R}$ the outward normal derivative of $u$ along $M$. Then, the Dirichlet-to-Neuman operator $\Lambda_{g}$ reads

$$
\begin{aligned}
\Lambda_{g}: C^{\infty}(M, \mathbb{R}) & \rightarrow C^{\infty}(M, \mathbb{R}) \\
f & \mapsto \partial_{n} u
\end{aligned}
$$

Theorem 3.2 ([16]) Let $(W, g)$ be a smooth compact Riemannian manifold with boundary $M$. The Dirichlet-to-Neumann operator $\Lambda_{g}$ is an elliptic pseudo-differential operator of order one on $M$. Its principal symbol equals $\xi \in T^{*} M \mapsto\|\xi\|_{g}$.

Proof of Corollary 0.5. The compact $K_{\Lambda}$ defined by (0.3) coincides with $K_{\Delta_{g}}$, where $K_{\Delta_{g}}$ is the compact associated to the Laplace-Beltrami operator on $M$ induced by the restriction of $g$ to $M$. The proof of Corollary 0.5 thus goes along the same lines as the one of Corollary 0.3,

## 4 Some related problems

Let us mention several related problems which we plan to discuss in a separate paper. First, we may consider, as our probability space, the span of eigensections with eigenvalues belonging to a window $[a(L) L, L]$ instead of $[0, L]$, where $a$ is some function of $L$, compare [17], 21]. That is, we may set

$$
U_{L}^{a}=\bigoplus_{\lambda \in[a(L) L, L]} \operatorname{ker}(P-\lambda I d) .
$$

When $\lim _{L \rightarrow \infty} a(L)=\gamma \in[0,1]$, Theorem 0.1 still holds true, with the following modifications: $K$ given by (0.3) should be replaced by the annulus $K^{\gamma}=\left\{\xi \in T_{x}^{*} M \mid \gamma \leq \sigma_{P}(\xi) \leq 1\right\}$ and when $\gamma=1$, we should assume that $L^{-\frac{1}{m}}=o(1-a(L))$ and replace $|d \xi|$ by some Lebesgue measure on the sphere $K^{1}$. In the latter case for example, when $P$ stands for the Laplace-Beltrami operator associated to some Riemannian metric $g$ on the closed $n$-dimensional manifold $M$, we get the weak convergence

$$
\left.\frac{1}{\sqrt{L}^{n}} \mathbb{E}\left(\nu_{i}\right) \underset{l \rightarrow \infty}{\rightarrow} \frac{1}{\sqrt{\pi}^{n+1}} \frac{1}{\sqrt{n(n+2)^{n-1}}} \mathbb{E}_{S}(i, n-1-i) \right\rvert\, \text { dvol }_{g} \mid,
$$

where $\mathbb{E}_{S}(i, n-1-i)=\int_{S y m(i, n-1-i), \mathbb{R}}|\operatorname{det} A| d \mu_{S}(A)$, and $\mu_{S}$ is the Gaussian measure on $\operatorname{Sym}(n-1, \mathbb{R})$ associated to the scalar product

$$
\begin{equation*}
(A, B) \in \operatorname{Sym}(n-1, \mathbb{R})^{2} \mapsto \frac{1}{2} \operatorname{Tr}(A B)+\frac{1}{2}(\operatorname{Tr} A)(\operatorname{Tr} B) \in \mathbb{R} \tag{4.1}
\end{equation*}
$$

Finally, a manifold of special interest is the round unit sphere, where we may consider the space of pure harmonics $U_{L}^{1}=\operatorname{ker}(P-L I d)$ as a probability space, compare [18, [17]. Recall that the spectrum of the Laplace-Beltrami operator on the round unit $n$-dimensional sphere is the set $\{l(l+n-1) \mid l \in \mathbb{N}\}$ and that the eigenspace associated to the eigenvalue $\lambda_{l}=l(l+n-1)$ has dimension $\binom{n+l}{n}-\binom{n+l-2}{n}$. This case of pure spherical harmonics is unfortunately not a special case of the previous one, because $\gamma=1$ but $L^{-1 / m}$ cannot be a $o(1-a(L))$. However, the result remains valid and we also get the weak convergence

$$
\left.\frac{1}{\sqrt{L}} \mathbb{E}\left(\nu_{i}\right) \underset{l \rightarrow \infty}{\rightarrow} \frac{\mathbb{E}_{S}(i, n-1-i)}{\sqrt{\pi}^{n+1} \sqrt{n(n+2)^{n-1}}} \right\rvert\, \text { dvol }_{g} \mid
$$

on the whole $M$. In the case $n=2$, this provides the upper estimate

$$
\begin{equation*}
\limsup _{l \rightarrow \infty} \frac{1}{L} \mathbb{E}\left(b_{0}\right) \leq \frac{1}{\pi \sqrt{2}}, \tag{4.2}
\end{equation*}
$$

for the expected number $b_{0}$ of connected component of pure spherical harmonics, compare relation (2.41) of [19].

## A Appendix

## A. 1 The incidence varieties

We recall that for every subspace $U$ of $\Gamma(M, E)$,

$$
\begin{aligned}
& \Delta_{0}=\{s \in U \mid s \text { does not vanish transversally }\} \text { and } \\
& \Delta_{1}=\Delta_{0} \cup\left\{s \in U \backslash \Delta_{0} \mid p_{\mid s^{-1}(0)} \text { is not Morse, }\right\}
\end{aligned}
$$

see 1.1 (1.2).
Lemma A. 1 (compare Proposition 2.8 of [10]) Let E be a real line bundle over a smooth manifold $M$ equipped with a Morse function $p: M \rightarrow \mathbb{R}$ and let $U$ be a relatively $l$-ample linear subspace of $\Gamma(M, E), l \in\{0,1\}$. Then, $\mathcal{I}^{l}$ is a submanifold of $\underline{U}_{\mid M \backslash \operatorname{Crit}(p)}=$ $(M \backslash \operatorname{Crit}(p)) \times U$ of codimension $\operatorname{rank}\left(\mathcal{J}^{l}\left(E_{\mid \mathcal{H}}\right)\right)$. Moreover, $\Delta_{0}$ coincides with the critical locus of $\pi_{U}: \mathcal{I}^{0} \rightarrow U$, whereas $\Delta_{1} \backslash \Delta_{0}$ coincides with the critical locus of the restriction $\pi_{U \mid\left(\mathcal{I}^{1} \backslash \pi_{U}^{-1}\left(\Delta_{0}\right)\right)}: \mathcal{I}^{1} \backslash \pi_{U}^{-1}\left(\Delta_{0}\right) \rightarrow U$.
From Lemma $A .1$ and Sard's Lemma, when $U$ is relatively $l$-ample, $l \in\{0,1\}, \Delta_{l}$ has measure zero.

Proof. Let us first assume that $l=0$ and let $(x, s) \in \mathcal{I}^{0}$. We fix some connection $\nabla^{E}$ on $E$. Then, the differential of $j^{0}$ at $(x, s)$ reads

$$
\begin{array}{r}
d_{\mid(x, s) j^{0}}: T_{(x, s)} \underline{U} \rightarrow T_{(x, 0)} E \\
(\dot{x}, \dot{s}) \mapsto\left(\dot{x}, \dot{s}(x)+\nabla_{\dot{x}}^{E} s\right) .
\end{array}
$$

Since $j^{0}$ is onto, $d_{\mid(x, s)} j^{0}$ is onto as well and it follows from the implicit function theorem that $\mathcal{I}^{0}$ is a codimension one submanifold of $\underline{U}_{\mid M \backslash \operatorname{Crit}(p)}$ with tangent space

$$
\begin{equation*}
T_{(x, s)} \mathcal{I}^{0}=\left\{(\dot{x}, \dot{s}) \in T_{(x, s)} \underline{U} \mid \dot{s}(x)+\nabla_{\dot{x}}^{E} s=0\right\} . \tag{A.1}
\end{equation*}
$$

Moreover, the differential $d_{\mid(x, s)} \pi_{U}:(\dot{x}, \dot{s}) \in T_{(x, s)} \mathcal{I}^{0} \mapsto \dot{s} \in T_{s} U=U$ is onto if and only if $\nabla^{E} s$ is, since $j^{0}$ is onto. Hence, $\Delta_{0}$ coincides with the locus of the singular values of $\pi_{U}: \mathcal{I}^{0} \rightarrow U$.

Now, assume that $l=1$ and let $(x, s) \in \mathcal{I}^{1}$. The differential of $j_{\mathcal{H}}^{1}$ at $(x, s)$ reads

$$
\begin{aligned}
d_{\mid(x, s)} j_{\mathcal{H}}^{1}: T_{(x, s)} \underline{U} & \rightarrow T_{(x, 0)} \mathcal{J}^{1}\left(E_{\mid \mathcal{H}}\right) \\
(\dot{x}, \dot{s}) & \mapsto\left(\dot{x}, j_{\mathcal{H}}^{1}(\dot{s})+\nabla_{\dot{x}}^{\mathcal{J}}\left(j_{\mathcal{H}}^{1}(s)\right)\right),
\end{aligned}
$$

where $\nabla^{\mathcal{J}}$ denotes a connection on the bundle $\mathcal{J}^{1}\left(E_{\mid \mathcal{H}}\right)$. Since $j_{\mathcal{H}}^{1}$ is onto, $d_{\mid(x, s)} j_{\mathcal{H}}^{1}$ is onto as well and it follows from the implicit function theorem that $\mathcal{I}^{1}$ is a submanifold of $\underline{U}_{\mid M \backslash C \operatorname{rit}(p)}$ of codimension $\operatorname{rank}\left(\mathcal{J}^{1}\left(E_{\mid \mathcal{H}}\right)\right)=n$, with tangent space

$$
\begin{equation*}
T_{(x, s)} \mathcal{I}^{1}=\left\{(\dot{x}, \dot{s}) \in T_{(x, s)} \underline{U} \mid j_{\mathcal{H}}^{1}(\dot{s})+\nabla_{\dot{x}}^{\mathcal{J}}\left(j_{\mathcal{H}}^{1}(s)\right)=0\right\} . \tag{A.2}
\end{equation*}
$$

Let us assume that $s \notin \Delta_{0}$ and let $(\dot{x}, \dot{s}) \in \operatorname{ker} d_{\mid(x, s)} \pi_{U}$. Then $\dot{s}=0$, which implies that $\nabla_{\dot{x}}^{E} s=0$, so that $\dot{x} \in \operatorname{ker} \nabla s_{\mid x}=H_{x}$. Then, $0=\nabla_{\dot{x}}^{\mathcal{H}}\left(j_{\mathcal{H}}^{1}(s)\right)=j_{\mathcal{H}}^{2}(\dot{x}, \cdot)$, so that $\dot{x} \in \operatorname{ker} j_{\mathcal{H}}^{2}(s)$. We deduce that the kernel of $d_{\mid(x, s)} \pi_{U}$ is reduced to $\{0\}$ if and only if $j_{\mathcal{H}}^{2}$ is non-degenerate. From Lemma A.3, $j_{\mathcal{H}}^{2}(s)$ is non-degenerate if and only if $s \notin \Delta_{1}$.

Remark A. 2 It follows from the proof of Lemma A. 1 that for every $s \in \mathcal{I}^{1} \backslash \Delta_{1}$, the operator $\nabla^{\mathcal{J}}\left(j_{\mathcal{H}}^{1}(s)\right)$ which appears in (A.Z) is invertible.

Lemma A. 3 (compare Lemma 2.9 of [10]) Let $E$ be a real fibre bundle over a smooth manifold $M$ equipped with a Morse function $p: M \rightarrow \mathbb{R}$. Let $s$ be a section of $E$ which vanishes transversally and $x \in M \backslash \operatorname{Crit}(p)$ be a critical point of $p_{\mid s^{-1}(0)}$. Let $\lambda \in E_{x}^{*}$ such that $\lambda \circ \nabla^{E} s_{\mid x}=d_{\mid x} p$. Then,

$$
\lambda \circ \nabla^{p}\left(\nabla^{E} s_{\mid \mathcal{H}_{x}}\right)_{\mid x}=\lambda \circ \nabla\left(\nabla^{E} s_{\mid x}-\nabla(d p)=-\nabla^{s}\left(d p_{\mid s^{-1}(0)}\right) .\right.
$$

In Lemma A.3, $\nabla^{E}, \nabla^{p}, \nabla^{s}$ and $\nabla$ denote connections on, respectively, the fibre bundles $E, H, T\left(s^{-1}(0)\right)$ and $T M$. These connections induce connections on, respectively, $H^{*} \otimes E$, $T^{*}\left(s^{-1}(0)\right) \otimes E$ and $T^{*} M \otimes E$, denoted in the same way by $\nabla^{p}, \nabla^{s}$ and $\nabla$. Note that $\nabla^{E} s$, $\nabla^{p}\left(\nabla^{E} s_{\mid \mathcal{H}}\right)$ and $\nabla^{s}\left(d p_{\mid s^{-1}(0)}\right)_{\mid x}$ do not depend on the choices of $\nabla^{E}, \nabla^{p}, \nabla^{s}$, whereas $\nabla\left(\nabla^{E} s\right)$ and $\nabla d p$ depend on the choice of $\nabla$.

Proof. Let $v, w$ be two vector fields on $s^{-1}(0)$ defined in the neighbourhood of $x$. Then,

$$
0=\nabla_{v}^{E}\left(\nabla_{w}^{E} s\right)_{\mid x}=\nabla\left(\nabla^{E} s\right)(v, w)+\nabla_{\nabla_{v w} s}^{E}
$$

and likewise $\nabla^{s}(d p)_{\mid x}(v, w)=d_{\mid x}(d p(w))(v)=\nabla(d p)(v, w)+d_{\mid x} p\left(\nabla_{v} w\right)$. We deduce the relation $\nabla_{\mid x}\left(d p_{\mid s^{-1}(0)}\right)(v, w)=\nabla(d p)_{\mid x}(v, w)-\lambda \circ \nabla\left(\nabla^{E} s\right)(v, w)$. Likewise, if $v^{\prime}$ and $w^{\prime}$ are two vector fields of $\mathcal{H}_{x}$ defined in the neighbourhood of $x$, we have

$$
0=d_{\mid x}\left(d p\left(w^{\prime}\right)\right)\left(v^{\prime}\right)=\nabla(d p)\left(v^{\prime}, w^{\prime}\right)+d p\left(\nabla_{v^{\prime}} w^{\prime}\right)
$$

and $\nabla^{p}\left(\nabla^{E} s\right)\left(v^{\prime}, w^{\prime}\right)=\nabla_{v^{\prime}}^{E}\left(\nabla_{w^{\prime}}^{E} s\right)=\nabla\left(\nabla^{E} s\right)\left(v^{\prime}, w^{\prime}\right)+\nabla_{\nabla_{v^{\prime}} w^{\prime}}^{E}$. Finally,

$$
\lambda \circ \nabla^{p}\left(\nabla^{E} s\right)_{\mid x}=\lambda \circ \nabla\left(\nabla^{E} s\right)_{\mid x}-\nabla(d p)_{\mid x}=-\nabla^{s}\left(d p_{\mid s^{-1}(0)}\right) .
$$

## A. 2 Pseudo-differential operators

Let $M$ be a smooth manifold of positive dimension $n$ and $E$ be a real line bundle over $M$. We denote by $\Gamma(M, E)$ the space of smooth global sections of $E$.

Definition A. 4 (compare Definition 18.1.32 of [15]) A linear operator $P: \Gamma(M, E) \rightarrow$ $\Gamma(M, E)$ is called pseudo-differential of order $m \in \mathbb{R}$ if and only if there exist an atlas $\left(U_{i}\right)_{i \in I}$ of $M$ and local trivializations $\Phi_{i}: E_{\mid U_{i}} \rightarrow V_{i} \times \mathbb{R}$, where $V_{i}$ denotes a bounded open subset of $\mathbb{R}^{n}$, such that

1. $\forall i \in I$, there exist smooth kernels $k_{i} \in \Gamma\left(M \times M, E^{*} \boxtimes E\right)$ such that for every $s_{i} \in \Gamma(M, E)$ with support in $U_{i}$ and every $x \in M \backslash U_{i}$,

$$
P\left(s_{i}\right)(x)=\int_{M} k_{i}(x, y) s_{i}(y)|d y|,
$$

where $|d y|$ denotes a Lebesgue measure on $M$.
2. $\forall i \in I$, there exist smooth symbols $p_{i}: V_{i} \times \mathbb{R}^{n} \cong T^{*} M_{\mid U_{i}} \rightarrow \mathbb{C}$ such that for every $s_{i} \in \Gamma(M, E)$ with support in $U_{i}$ and every $x \in V_{i}$,

$$
\Phi_{i}\left(P\left(s_{i}\right)\right)(x)=\iint_{V_{i} \times \mathbb{R}^{n}} p_{i}(x, \xi) e^{i\langle x-y, \xi\rangle} \Phi_{i}\left(s_{i}\right)(y) d \xi d y,
$$

where dyd si the standard Lebesgue measure on $V_{i} \times \mathbb{R}^{n}$.
3. For every compact subset $K_{i} \subset V_{i}$ and every $\alpha, \beta \in \mathbb{N}^{n}$, there exist positive constants $c_{K_{i}, \alpha, \beta}$ such that

$$
\forall(x, \xi) \in K_{i} \times \mathbb{R}^{n},\left|\frac{\partial}{\partial x^{\beta}} \frac{\partial}{\partial \xi^{\alpha}} p_{i}(x, \xi)\right| \leq c_{K_{i}, \alpha, \beta}(1+|\xi|)^{m-|\alpha|} .
$$

Now, let $h_{E}$ be a Riemannian metric on $E$ and $|d y|$ be a Lebesgue measure on $M$, which we assume to be compact and without boundary. Then, $\Gamma(M, E)$ inherits the $L^{2}$-scalar product (0.1).

Definition A. 5 The adjoint of the pseudo-differential operator $P$ is the operator ${ }^{t} P$ satisfying for every $s, t \in \Gamma(M, E),\langle P(s), t\rangle=\left\langle s,{ }^{t} P(t)\right\rangle$. When ${ }^{t} P=P$, the operator is said to be self-adjoint.

Definition A. 6 (see [12], [13], [14]) A self-adjoint pseudo-differential operator of order $m \in \mathbb{R}$ given by Definitions A.4, A.5 is said to be elliptic if and only if for every $i \in I$ and every $(x, \xi) \in T^{*} M_{\mid U_{i}}$ such that $\xi \neq 0$, the limit

$$
\sigma_{P}(x, \xi)=\lim _{t \rightarrow+\infty} \frac{1}{t^{m}} p_{i}(x, t \xi)
$$

exists and is positive. This limit then does not depend on the choice of $i \in I$ and defines a positive homogeneous function $\sigma_{p}: T^{*} M \rightarrow \mathbb{R}$ of order $m$ and class $C^{\infty}$.

The function $\sigma_{P}$ given by Definition A.6 will be called the homogenized principal symbol of $P$. It is symmetric in the sense that for every $(x, \xi) \in T^{*} M, \sigma_{P}(x,-\xi)=\sigma_{P}(x, \xi)$.

Example A. 7 Recall that if in a local trivialization of $E$ the differential operator $Q$ of order $m$ reads $f \in C_{c}^{\infty}\left(\mathbb{R}^{n}, \mathbb{R}\right) \mapsto \tilde{Q}\left(\partial / \partial x_{1}, \cdots, \partial / \partial x_{n}\right)(f) \in C_{c}^{\infty}\left(\mathbb{R}^{n}, \mathbb{R}\right)$, where $\tilde{Q} \in$ $C^{\infty}\left(\mathbb{R}^{n}\right)\left[X_{1}, \cdots, X_{n}\right]$, and if $\tilde{Q}_{m}$ is the homogeneous part of order $m$ of $\tilde{Q}$, then the principal symbol of $Q$ is the homogeneous function of order $m \sigma_{Q}:\left(\mathbb{R}^{n}\right)^{*} \rightarrow \mathbb{C}$ satisfying $\sigma_{Q}\left(\xi_{1} d x_{1}+\cdots+\xi_{n} d x_{n}\right)=\tilde{Q}_{m}\left(i \xi_{1}, \cdots, i \xi_{n}\right)$.

Definition A. 8 An elliptic self-adjoint pseudo-differential operator $P$ on $\Gamma(M, E)$ is said to be bounded from below if and only if there exists a constant $c \in \mathbb{R}$ such that for every $s \in \Gamma(M, E),\langle P(s), s\rangle \geq c\langle s, s\rangle$. It is said to be positive when $c>0$.

Remark A. 9 The transformation $P \rightarrow P-$ cId turns any elliptic self-adjoint pseudodifferential operator bounded from below into a positive one. Since our results are not sensitive to this transformation, they hold for any operator bounded from below even if we sometimes assume it to be positive for simplicity. Recall finally that these operators have discrete spectrum with finite dimensional eigenspaces.

## A. 3 Proof of Theorem 2.3

Set $L=\lambda^{m}$ and $\tilde{e}_{\lambda}=e_{L}$. The strategy followed by Hörmander is the following. The derivative of $\tilde{e}_{\lambda}$ with respect to $\lambda$ is a distribution whose support is the set of eigenvalues of $P$. Its Fourier transform with respect to $\lambda$ is the kernel of the hyperbolic equation $\partial_{t} u+i P^{1 / m}=0$, where $P^{1 / m}$ stands for the operator with the same eigenfunctions as $P$ and whose eigenvalues are the $m$-th root of the corresponding ones of $P$. Hörmander proves that in a neighbourhood $V$ of the diagonal of $M \times M$ and for small values of the time $t$, this kernel takes the form of a Fourier integral operator, modulo an operator with smooth kernel. Consequently, if $\rho: \mathbb{R} \rightarrow \mathbb{R}$ is a non negative function in the Schwartz space such that its Fourier transform $\hat{\rho}$ satisfies $\hat{\rho}(0)=1$ and $\operatorname{Supp}(\hat{\rho}) \subset[-\epsilon, \epsilon]$, then for every $x, y \in V$,

$$
\int_{-\infty}^{+\infty} \rho(\lambda-\mu) \partial_{\mu} \tilde{e}_{\mu}(x, y) d \mu-\int_{T_{y}^{*} M} R\left(x, \lambda-p_{\mid y}^{\prime}\left(\xi^{\prime}\right), y, \xi\right) e^{i \psi(x, y, \xi)} d \xi
$$

is a rapidly decreasing function as $\lambda \rightarrow+\infty$, where

- $\psi(x, y, \xi)=\langle x-y, \xi\rangle+O\left(|x-y|^{2}|\xi|\right)$ when $x \rightarrow y$, for a scalar product $\langle$,$\rangle in a$ chart of $M$ that contains $x$ and $y$.
- $p^{\prime}(\xi)=\sigma_{P}(\xi)^{1 / m}+O(1)$
- $R(x, \lambda, y, \xi)=\frac{1}{2 \pi} \int_{\mathbb{R}} \hat{\rho}(t) q(x, t, y, \xi) e^{i t \lambda} d t$ with $q(x, 0, y, \xi)=\left(\frac{1}{2 \pi}\right)^{n}+O(1 /|\xi|)$, see Lemma 4.1 of [13].

This function $R$ is rapidly decreasing as $\lambda$ grows to infinity. After differentiation we deduce likewise that

$$
\begin{equation*}
\int_{-\infty}^{+\infty} \rho(\lambda-\mu) \partial_{\mu} Q_{1} Q_{2} \tilde{e}_{\mu}(x, y) d \mu-\int_{T_{y}^{*} M} Q_{1} Q_{2}\left(R\left(x, \lambda-p_{\mid y}^{\prime}(\xi), y, \xi\right) e^{i \psi(x, y, \xi)}\right) d \xi \tag{A.3}
\end{equation*}
$$

is a rapidly decreasing function as $\lambda$ grows to infinity.
Lemma A. 10 (Compare Lemma 4.3 of [13]) Under the hypotheses of Theorem [2.3, there exists a constant $c>0$ such that for every $(x, y)$ in a neighbourhood $V$ of the diagonal of $M \times M$, for every $\lambda \geq 0$ and every $0 \leq \mu \leq 1$,

$$
\left\|Q_{1} Q_{2} \tilde{e}_{\lambda+\mu}(x, y)-Q_{1} Q_{2} \tilde{e}_{\lambda}(x, y)\right\|_{h_{E}} \leq C(1+|\lambda|)^{n-1+\left|\sigma_{Q_{1}}\right|+\left|\sigma_{Q_{2}}\right|} .
$$

Proof. Let us assume first that $Q_{1}=Q_{2}$ and $x=y$. We proceed as in the proof of Lemma 4.3 of [13]. The function

$$
\partial_{\mu} Q_{1} Q_{1} \tilde{e}_{\mu}(x, x)=\sum_{k} \delta_{\lambda_{k}} h_{E}\left(Q_{1} s_{k}(x), Q_{1} s_{k}(x)\right)
$$

is positive, where $s_{k}$ is an eigenfunction with eigenvalue $\lambda_{k}^{m}$. We deduce the existence of a constant $C_{1}>0$ such that

$$
\left\|Q_{1} Q_{1} \tilde{e}_{\lambda+\mu}(x, y)-Q_{1} Q_{1} \tilde{e}_{\lambda}(x, y)\right\|_{h_{E}} \leq C_{1} \int_{\mathbb{R}} \rho(\lambda-\mu) \partial_{\mu} Q_{1} Q_{1} \tilde{e}_{\mu}(x, x) d \mu
$$

From (A.3), it is enough to bound from above the integral

$$
\int_{T_{x}^{*} M} Q_{1} Q_{1}\left(R\left(x, \lambda-p^{\prime}(\xi), y, \xi\right) e^{i \psi(x, y, \xi)}\right) d \xi
$$

From the ellipticity of $P$ we deduce the existence of $C_{2}>0$ such that

$$
\forall \xi \in T_{x}^{*} M,\left|Q_{1} Q_{1} \psi(x, y, \xi)\right|_{\mid(x, x)}=\left|\sigma_{Q_{1}}(\xi)\right|^{2} \leq C_{2}\left(1+p^{\prime}(\xi)\right)^{2\left|\sigma_{Q_{1}}\right|} .
$$

Following [13, p 210], we deduce that

$$
\begin{aligned}
\left|\int_{T_{x}^{*} M} Q_{1} Q_{1 \mid(x, x)}\left(R\left(x, \lambda-p^{\prime}(\xi), y, \xi\right)\right) e^{i \psi(x, y, \xi)} d \xi\right| & \leq C_{3} \int_{\mathbb{R}}\left(1+|\lambda-\sigma|^{-N}\right)(1+|\sigma|)^{2\left|\sigma_{Q_{1}}\right|} d m(y, \sigma) \\
& \leq O\left(\lambda^{-\infty}\right)+C_{4}(1+|\lambda|)^{n-1+2 \mid \sigma_{Q_{1} \mid}},
\end{aligned}
$$

where $C_{3}, C_{4}$ are positive constants, $N$ denotes a large enough integer and

$$
m(x, \sigma)=\int_{\left\{\xi \in T_{x}^{*} M \mid \sigma_{P}(\xi) \leq \sigma\right\}} d \xi
$$

We deduce the result when $Q_{1}=Q_{2}$ and $x=y$, then likewise when $(x, y)$ lies in a neighbourhood $V$ of the diagonal, see Lemma 3.1 of [13]. The general case is now a consequence of the Cauchy-Schwarz inequality and there exists a positive constant $c$ such that
$\forall x, y \in N, \forall \lambda>0, \forall \mu \in[0,1]$,

$$
\begin{aligned}
\left\|Q_{1} Q_{2} \tilde{e}_{\lambda+\mu}(x, y)-Q_{1} Q_{2} \tilde{e}_{\lambda}(x, y)\right\|_{h_{E}}= & \left\|\sum_{k \mid \lambda \leq \lambda_{k} \leq \lambda+\mu} Q_{1}\left(s_{k}(x)\right) Q_{2}\left(s_{k}(y)\right)\right\| \\
\leq & \left(\sum_{k \mid \lambda \leq \lambda_{k} \leq \lambda+\mu}\left\|Q_{1}\left(s_{k}(x)\right)\right\|^{2}\right)^{1 / 2} \cdots \\
& \cdots\left(\sum_{k \mid \lambda \leq \lambda_{k} \leq \lambda+\mu}\left\|Q_{2}\left(s_{k}(y)\right)\right\|^{2}\right)^{1 / 2} \\
\leq & \left(\left\|Q_{1} Q_{1 \mid(x, x)} \tilde{e}_{\lambda+\mu}-Q_{1} Q_{1 \mid(x, x)} \tilde{e}_{\lambda}\right\|^{2}\right)^{1 / 2} \cdots \\
& \cdots\left(\left\|Q_{2} Q_{2 \mid(y, y)} \tilde{e}_{\lambda+\mu}-Q_{2} Q_{2 \mid(y, y)} \tilde{e}_{\lambda}\right\|^{2}\right)^{1 / 2} \\
\leq & C(1+|\lambda|)^{n-1+\left|\sigma_{Q_{1}}\right|+\left|\sigma_{Q_{2}}\right| .}
\end{aligned}
$$

Proof of Theorem [2.3. We proceed as in [13, p. 211. We deduce from Lemma A. 10 that $\forall x, y \in U, \forall \lambda \geq 0, \forall \mu \geq 0$,

$$
\left\|Q_{1} Q_{2} \tilde{e}_{\lambda+\mu}(x, y)-Q_{1} Q_{2} \tilde{e}_{\lambda}(x, y)\right\|_{h_{E}} \leq C(1+\lambda+\mu)^{n-1+\left|\sigma_{Q_{1}}\right|+\left|\sigma_{Q_{2}}\right|}(1+\mu) .
$$

Thus, there exists $C^{\prime}>0$ such that

$$
\left\|\int_{\mathbb{R}} \rho(\lambda-\mu) Q_{1} Q_{2} \tilde{e}_{\mu}(x, y) d \mu-Q_{1} Q_{2} \tilde{e}_{\lambda}(x, y)\right\|_{h_{E}} \leq C^{\prime}(1+\lambda)^{n-1+\left|\sigma_{Q_{1}}\right|+\left|\sigma_{Q_{2}}\right|}
$$

However, by integration of (A.10) over the interval ] $-\infty, \lambda$ ], we deduce the existence of $C^{\prime \prime}>0$ such that

$$
\left\|Q_{1} Q_{2} \tilde{e}_{\lambda+\mu}(x, y)-\int_{T_{y}^{*} M} \int_{-\infty}^{\lambda} Q_{1} Q_{2}\left(R\left(x, \sigma-p_{\mid y}^{\prime}, y, \xi\right) e^{i \psi(x, y, \xi)}\right) d \xi d \sigma\right\|_{h_{E}} \leq C^{\prime \prime}
$$

Moreover, by definition of $\psi$ and $R, \int_{T_{y}^{*} M} \int_{-\infty}^{\lambda} Q_{1} Q_{2}\left(R\left(x, \sigma-p_{\mid y}^{\prime}(\xi), y, \xi\right) e^{i \psi(x, y, \xi)}\right) d \xi d \sigma$ equals

$$
\begin{array}{r}
\frac{1}{(2 \pi)^{n}} \int_{\left\{\xi \in T_{y}^{*} M \mid p^{\prime}(\xi) \leq \lambda\right\}}(1+O(1 /|\xi|)) Q_{1} Q_{2} e^{i \psi(x, y, \xi)} d \xi+\cdots \\
\quad \cdots \int_{T_{y}^{*} M} Q_{1} Q_{2}\left(R_{1}\left(x, \lambda-p_{\mid y}^{\prime}(\xi), y, \xi\right) e^{i \psi(x, y, \xi)}\right) d \xi
\end{array}
$$

where

$$
R_{1}=\left\{\begin{array}{cc}
\int_{-\infty}^{\tau} R(x, \sigma, y, \xi) d \sigma & \text { if } \tau \leq 0 \\
\int_{-\infty}^{\tau} R(x, \sigma, y, \xi) d \sigma-q(x, 0, y, \xi) & \text { if } \tau>0
\end{array}\right.
$$

is a function which decreases faster than any polynomial, see [13, p. 211]. Thus, there exists a constant $C^{\prime \prime \prime}>0$ such that

$$
\begin{aligned}
& \| \int_{\left.\left.T_{y}^{*} M \times\right]-\infty, \lambda\right]} Q_{1} Q_{2}\left(R\left(x, \sigma-p_{\mid y}^{\prime}(\xi), y, \xi\right) e^{i \psi(x, y, \xi)}\right) d \xi d \sigma-\cdots \\
& \cdots \frac{1}{(2 \pi)^{n}} \int_{\left.\xi \in T_{y}^{*} M \mid p^{\prime}(\xi) \leq \lambda\right\}} \sigma_{Q_{1}}(\xi) \overline{\sigma_{Q_{2}}(\xi)} d \xi \|
\end{aligned}
$$

From the triangle inequality, we finally deduce that there exists $C^{\prime \prime \prime \prime}>0$ such that for every $(x, y) \in V$,

$$
\left\|Q_{1} Q_{2} e_{L}(x, y)-\frac{1}{(2 \pi)^{n}} \int_{\left\{\xi \in T_{y}^{*} M \mid \sigma_{P}(\xi) \leq L\right\}} \sigma_{Q_{1}}(\xi) \overline{\sigma_{Q_{2}}(\xi)} d \xi\right\| \leq C^{\prime \prime \prime \prime}(1+\lambda)^{n-1+\left|\sigma_{Q_{1}}\right|+\left|\sigma_{Q_{2}}\right|}
$$

Hence the result.

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