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# On the nodal patterns of the 2D isotropic quantum harmonic oscillator

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## Abstract

For the spherical Laplacian on the sphere and for the Dirichlet Laplacian in the square, Antonie Stern claimed in her PhD thesis (1924) the existence of an infinite sequence of eigenvalues whose corresponding eigenspaces contain an eigenfunction with exactly two nodal domains. These results were given complete proofs respectively by Hans Lewy in 1977, and the authors in 2014 (see also Gauthier-Shalom-Przybytkowski (2006)). In this paper, we obtain similar results for the two dimensional isotropic quantum harmonic oscillator. In the opposite direction, we construct an infinite sequence of regular eigenfunctions with “many” nodal domains. We finally provide bounds for the length of the nodal set of an eigenfunction with energy  $\lambda$  in the classically permitted region  $\{|x| < \sqrt{\lambda}\}$ .

Keywords: Quantum harmonic oscillator, Nodal lines, Nodal domains, Courant theorem.  
MSC 2010: 35B05, 35Q40, 35P99, 58J50, 81Q05.

## 1 Introduction and main results

Consider the eigenvalue problem for the Laplace-Beltrami operator  $-\Delta_g$  on a compact connected Riemannian manifold  $(M, g)$ , with Dirichlet boundary condition in case  $M$  has a boundary  $\partial M$ . Denote by  $M_0$  the interior of  $M$ ,  $M_0 := M \setminus \partial M$ .

Given an eigenfunction  $u$  of  $-\Delta_g$ , denote by

$$N(u) := \overline{\{x \in M_0 \mid u(x) = 0\}} \tag{1.1}$$

the *nodal set* of  $u$ , and by

$$\mu(u) := \# \{ \text{connected components of } M_0 \setminus N(u) \} \quad (1.2)$$

the number of *nodal domains* of  $u$  (the connected components of the complement of  $N(u)$ ).

Arrange the eigenvalues in non-decreasing order, with multiplicities,

$$\lambda_1(M, g) < \lambda_2(M, g) \leq \lambda_3(M, g) \leq \dots$$

Courant's theorem [8] states that if  $-\Delta_g u = \lambda_k(M, g)u$ , then  $\mu(u) \leq k$ . The example of the square  $[0, \pi] \times [0, \pi]$  shows that Courant's bound is in general not achieved.

We shall say that  $\lambda_k(M, g)$  is *Courant-sharp* if there exists an eigenfunction  $u$ , such that  $-\Delta_g u = \lambda_k(M, g)u$  and  $\mu(u) = k$ . On the other-hand, if  $-\Delta u = \lambda_k(M, g)u$  for some  $k \geq 2$ , then  $\mu(u) \geq 2$ .

It is therefore a natural question to investigate upper/lower bounds for the number of nodal domains, depending on the geometry of  $(M, g)$ .

The first results in this direction were stated by Antonie Stern in her PhD thesis [29] written under the supervision of R. Courant.

**Theorem 1.1** [A. Stern, [29]]

1. For the square  $[0, \pi] \times [0, \pi]$  with Dirichlet boundary condition, there is a sequence of eigenfunctions  $u_r$  such that

$$-\Delta u = (1 + 4r^2)u, \text{ and } \mu(u) = 2.$$

2. For the sphere  $\mathbb{S}^2$ , there exists a sequence of eigenfunctions  $u_\ell, \ell \geq 1$  such that

$$-\Delta_{\mathbb{S}^2} u = \ell(\ell + 1)u, \text{ and } \mu(u) = 2 \text{ or } 3,$$

depending whether  $\ell$  is odd or even.

Stern's arguments are not fully satisfactory. In 1977, H. Lewy [19] gave a complete independent proof for the case of the sphere, without any reference to [29] (see also [4]). More recently, the authors [2] gave a complete proof for the case of the square with Dirichlet boundary conditions (see also Gauthier-Shalom-Przybytkowski [12]).

The original motivation of this paper was to investigate the possibility to extend Stern's results for the square to the case of the two-dimensional isotropic quantum harmonic oscillator  $\widehat{H} := -\Delta + |x|^2$  acting on  $L^2(\mathbb{R}^2, \mathbb{R})$  (we will say "harmonic oscillator" for short). After the publication of the first version of this paper [3], T. Hoffmann-Ostenhof informed us of the unpublished master degree thesis of J. Leydold [20].

An orthogonal basis of eigenfunctions of the harmonic oscillator  $\widehat{H}$  is given by

$$\phi_{m,n}(x, y) = H_m(x)H_n(y) \exp\left(-\frac{x^2 + y^2}{2}\right), \quad (1.3)$$

for  $(m, n) \in \mathbb{N}^2$ , where  $H_n(x)$  denotes the Hermite polynomial of degree  $n$ .

The eigenfunction  $\phi_{m,n}$  corresponds to the eigenvalue  $2(m + n + 1)$ ,

$$\widehat{H}\phi_{m,n} = 2(m + n + 1)\phi_{m,n}. \quad (1.4)$$

Here we use the definitions and notation of Szegő [30, §5.5].

It follows that the eigenspace  $\mathcal{E}_n$  associated with the eigenvalue  $\widehat{\lambda}(n) = 2(n + 1)$  has dimension  $(n + 1)$ , and is generated by the eigenfunctions  $\phi_{n,0}, \phi_{n-1,1}, \dots, \phi_{0,n}$ .

We summarize Leydold's main results in the following theorem.

**Theorem 1.2** [J. Leydold, [20]]

1. For  $n \geq 2$ , and for any nonzero  $u \in \mathcal{E}_n$ ,

$$\mu(u) \leq \mu_n^L := \frac{n^2}{2} + 2. \quad (1.5)$$

2. The lower bound on the number of nodal domains is given by

$$\min \{ \mu(u) \mid u \in \mathcal{E}_n, u \neq 0 \} = \begin{cases} 1 & \text{if } n = 0, \\ 3 & \text{if } n \equiv 0 \pmod{4}, n \geq 4, \\ 2 & \text{if } n \not\equiv 0 \pmod{4}. \end{cases} \quad (1.6)$$

Leydold's proof that there exist eigenfunctions of the harmonic oscillator satisfying (1.6) is quite involved. In this paper, we give a simple proof that for any odd integer  $n$  there exists a one-parameter family of eigenfunctions with exactly two nodal domains in  $\mathcal{E}_n$ . More precisely, for  $\theta \in [0, \pi[$ , we consider the following curve in  $\mathcal{E}_n$ ,

$$\Phi_n^\theta := \cos \theta \phi_{n,0} + \sin \theta \phi_{0,n}, \quad (1.7)$$

$$\Phi_n^\theta(x, y) = (\cos \theta H_n(x) + \sin \theta H_n(y)) \exp\left(-\frac{x^2 + y^2}{2}\right).$$

We prove the following theorems (Sections 4 and 5).

**Theorem 1.3** Assume that  $n$  is odd. Then, there exists an open interval  $I_{\frac{\pi}{4}}$  containing  $\frac{\pi}{4}$ , and an open interval  $I_{\frac{3\pi}{4}}$ , containing  $\frac{3\pi}{4}$ , such that for

$$\theta \in I_{\frac{\pi}{4}} \cup I_{\frac{3\pi}{4}} \setminus \left\{ \frac{\pi}{4}, \frac{3\pi}{4} \right\},$$

the nodal set  $N(\Phi_n^\theta)$  is a connected simple regular curve, and the eigenfunction  $\Phi_n^\theta$  has two nodal domains in  $\mathbb{R}^2$ .

**Theorem 1.4** Assume that  $n$  is odd. Then, there exists  $\theta_c > 0$  such that, for  $0 < \theta < \theta_c$ , the nodal set  $N(\Phi_n^\theta)$  is a connected simple regular curve, and the eigenfunction  $\Phi_n^\theta$  has two nodal domains in  $\mathbb{R}^2$ .

In the opposite direction, we investigate eigenfunctions with “many” nodal domains. Assume for simplicity that  $n = 4k$  so that, in the eigenspace  $\mathcal{E}_{4k}$ , we have the eigenfunction  $\phi_{2k,2k}$  which has  $(2k+1)^2$  nodal domains. This number has the same order of magnitude as the number  $\mu_{4k}^L = 8k^2 + 2$  which is the upper bound provided by (1.5) for the number of nodal domains of a function in  $\mathcal{E}_{4k}$ . A natural question is whether one can find *regular* eigenfunctions  $u \in \mathcal{E}_{4k}$  such that  $\mu(u)$  has the same order of magnitude as  $\mu_{4k}^L$ . We study this question in Section 6.

Finally, in Section 7, we investigate the length of the nodal set  $N(u)$  inside the ball  $B(0, \sqrt{\lambda})$  for an eigenfunction  $u$  of the harmonic oscillator with energy  $\lambda$ , and more generally for some class of Schrödinger operators.

We conclude this introduction by some remarks.

**Remark 1.** When  $n \geq 3$ , the estimate (1.5) is better than Courant’s bound which is  $\mu_n^C := \frac{n^2}{2} + \frac{n}{2} + 1$ . The idea of the proof is to apply Courant’s method separately to odd and to even eigenfunctions (with respect to the map  $x \mapsto -x$ ). A consequence of (1.5) is that the only Courant-sharp eigenvalues of the harmonic oscillator are the first, second and fourth eigenvalues. The same ideas work for the sphere as well [20, 21]. For the analysis of Courant-sharp eigenvalues of the square with Dirichlet boundary conditions, see [23, 2].

**Remark 2.** Pleijel’s theorem [23] gives a quantitative improvement of Courant’s theorem in the case of the Dirichlet Laplacian in a bounded open set of  $\mathbb{R}^2$ . When trying to implement the strategy of Pleijel for the harmonic oscillator, we get into trouble because of the absence of a reasonable Faber-Krahn inequality. P. Charron [7] has obtained the following theorem

**Theorem 1.5** *If  $(\lambda_n, u_n)$  is an infinite sequence of eigenpairs of  $\widehat{H}$ , then*

$$\limsup \frac{\mu(u_n)}{n} \leq \frac{4}{j_{0,1}^2}, \quad (1.8)$$

where  $j_{0,1}$  is the first positive zero of the Bessel function of order 0.

This is in some sense surprising that the statement is exactly the same as in the case of the Dirichlet realization of the Laplacian in a bounded open set in  $\mathbb{R}^2$ . The proof does actually not use the isotropy of the harmonic potential, can be extended to the  $n$ -dimensional case, but strongly uses the explicit knowledge of the eigenfunctions.

**Remark 3.** A connected question is to analyze the zero set when  $\theta$  is a random variable. We refer to [13] for results in this direction. The above questions are related to the question of spectral minimal partitions [14]. In the case of the harmonic oscillator similar questions appear in the analysis of the properties of ultracold atoms (see for example [26]).

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## 2 A reminder on Hermite polynomials

We use the definition, normalization, and notations of Szegő's book [30]. With these choices,  $H_n$  has the following properties, [30, § 5.5 and Theorem 6.32].

1.  $H_n$  satisfies the differential equation

$$y''(t) - 2t y'(t) + 2n y(t) = 0.$$

2.  $H_n(t)$  is a polynomial of degree  $n$  which is even (*resp.* odd) for  $n$  even (*resp.* odd).

3.  $H_n(t) = 2t H_{n-1}(t) - 2(n-1) H_{n-2}(t)$ ,  $n \geq 2$ ,  $H_0(t) = 1$ ,  $H_1(t) = 2t$ .

4.  $H_n$  has  $n$  simple zeros  $t_{n,1} < t_{n,2} < \dots < t_{n,n}$ .

- 5.

$$H_n(t) = 2t H_{n-1}(t) - H'_{n-1}(t).$$

- 6.

$$H'_n(t) = 2n H_{n-1}(t). \tag{2.1}$$

7. The coefficient of  $t^n$  in  $H_n$  is  $2^n$ .

- 8.

$$\int_{-\infty}^{+\infty} e^{-t^2} |H_n(t)|^2 dt = \pi^{\frac{1}{2}} 2^n n!.$$

9. The first zero  $t_{n,1}$  of  $H_n$  satisfies

$$t_{n,1} = (2n+1)^{\frac{1}{2}} - 6^{-\frac{1}{2}} (2n+1)^{-\frac{1}{6}} (i_1 + \epsilon_n), \tag{2.2}$$

where  $i_1$  is the first positive real zero of the Airy function, and  $\lim_{n \rightarrow +\infty} \epsilon_n = 0$ .

The following result (Theorem 7.6.1 in Szegő's book [30]) will also be useful.

**Lemma 2.1** *The successive relative maxima of  $|H_n(t)|$  form an increasing sequence for  $t \geq 0$ .*

**Proof.**

It is enough to observe that the function

$$\Theta_n(t) := 2n H_n(t)^2 + H'_n(t)^2$$

satisfies

$$\Theta'_n(t) = 4t (H'_n(t))^2.$$

□

### 3 Stern-like constructions for the harmonic oscillator in the case $n$ -odd

#### 3.1 The case of the square

Consider the square  $[0, \pi]^2$ , with Dirichlet boundary conditions, and the following families of eigenfunctions associated with the eigenvalues  $\hat{\lambda}(1, 2r) := 1 + 4r^2$ , where  $r$  is a positive integer, and  $\theta \in [0, \pi/4]$ ,

$$(x, y) \mapsto \cos \theta \sin x \sin(2ry) + \sin \theta \sin(2rx) \sin y .$$

According to [29], for any given  $r$ , the typical evolution of the nodal sets when  $\theta$  varies is similar to the case  $r = 4$  shown in Figure 1 [2, Figure 6.9]. Generally speaking, the nodal sets deform continuously, except for finitely many values of  $\theta$ , for which crossings appear or disappear.

We would like to get similar results for the isotropic quantum harmonic oscillator.

#### 3.2 Symmetries

Recall the notation,

$$\Phi_n^\theta(x, y) :=: \Phi_n(x, y, \theta) := \cos \theta \phi_{n,0}(x, y) + \sin \theta \phi_{0,n}(x, y) . \quad (3.1)$$

More simply,

$$\Phi_n^\theta(x, y) = \exp\left(-\frac{x^2 + y^2}{2}\right) (\cos \theta H_n(x) + \sin \theta H_n(y)) .$$

Since  $\Phi_n^{\theta+\pi} = -\Phi_n^\theta$ , it suffices to vary the parameter  $\theta$  in the interval  $[0, \pi[$ .

Since  $n$  is odd, we have the following symmetries.

$$\begin{cases} \Phi_n^\theta(-x, y) &= \Phi_n^{\pi-\theta}(x, y) , \\ \Phi_n^\theta(x, -y) &= -\Phi_n^{\pi-\theta}(x, y) , \\ \Phi_n^\theta(y, x) &= \Phi_n^{\frac{\pi}{2}-\theta}(x, y) . \end{cases} \quad (3.2)$$

When  $n$  is odd, it therefore suffices to vary the parameter  $\theta$  in the interval  $[0, \frac{\pi}{4}]$ . The case  $\theta = 0$  is particular, so that we shall mainly consider  $\theta \in ]0, \frac{\pi}{4}]$ .

#### 3.3 Critical zeros

A *critical zero* of  $\Phi_n^\theta$  is a point  $(x, y) \in \mathbb{R}^2$  such that both  $\Phi_n^\theta$  and its differential  $d\Phi_n^\theta$  vanish at  $(x, y)$ . The critical zeros of  $\Phi_n^\theta$  satisfy the following equations.

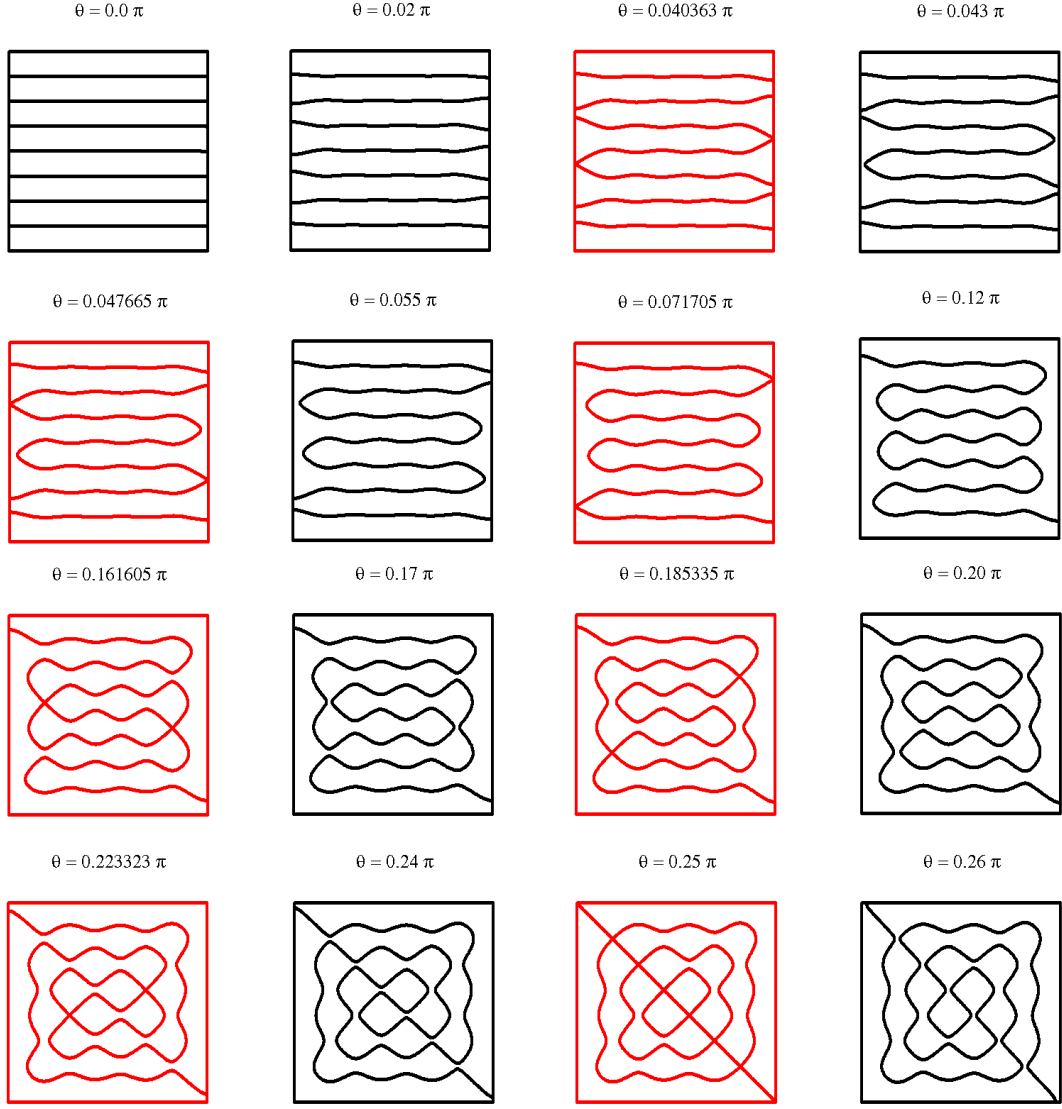


Figure 1: Nodal sets for the Dirichlet eigenvalue  $\hat{\lambda}(1, 8)$  of the square.

$$\begin{cases} \cos \theta H_n(x) + \sin \theta H_n(y) & = 0, \\ \cos \theta H'_n(x) & = 0, \\ \sin \theta H'_n(y) & = 0. \end{cases} \quad (3.3)$$

Equivalently, using the properties of the Hermite polynomials, a point  $(x, y)$  is a critical zero of  $\Phi_n^\theta$  if and only if

$$\begin{cases} \cos \theta H_n(x) + \sin \theta H_n(y) & = 0, \\ \cos \theta H_{n-1}(x) & = 0, \\ \sin \theta H_{n-1}(y) & = 0. \end{cases} \quad (3.4)$$



The only *possible* critical zeros of the eigenfunction  $\Phi_n^\theta$  are the points  $(t_{n-1,i}, t_{n-1,j})$  for  $1 \leq i, j \leq (n-1)$ , where the coordinates are the zeros of the Hermite polynomial  $H_{n-1}$ . The point  $(t_{n-1,i}, t_{n-1,j})$  is a critical zero of  $\Phi_n^\theta$  if and only if  $\theta = \theta(i, j)$ , where  $\theta(i, j) \in ]0, \pi[$  is uniquely determined by the equation,

$$\cos(\theta(i, j)) H_n(t_{n-1,i}) + \sin(\theta(i, j)) H_n(t_{n-1,j}) = 0. \quad (3.5)$$

Here we have used the fact that  $H_n$  and  $H'_n$  have no common zeros. We have proved the following lemma.

**Lemma 3.1** *For  $\theta \in [0, \pi[$ , the eigenfunction  $\Phi_n^\theta$  has no critical zero, unless  $\theta$  is one of the  $\theta(i, j)$  defined by equation (3.5). In particular  $\Phi_n^\theta$  has no critical zero, except for finitely many values of the parameter  $\theta \in [0, \pi[$ . Let  $\theta_0 = \theta(i_0, j_0)$ , be defined by (3.5) for some pair  $(t_{n-1,i_0}, t_{n-1,j_0})$ . Then, the function  $\Phi_n^{\theta_0}$  has finitely many critical zeros, namely the points  $(t_{n-1,i}, t_{n-1,j})$  which satisfy*

$$\cos \theta_0 H_n(t_{n-1,i}) + \sin \theta_0 H_n(t_{n-1,j}) = 0, \quad (3.6)$$

among them the point  $(t_{n-1,i_0}, t_{n-1,j_0})$ .

### Remarks.

From the general properties of nodal lines [2, Properties 5.2], we derive the following facts.

1. When  $\theta \notin \{\theta(i, j) \mid 1 \leq i, j \leq n-1\}$ , the nodal set of the eigenfunction  $\Phi_n^\theta$ , denoted by  $N(\Phi_n^\theta)$ , is a smooth 1-dimensional submanifold of  $\mathbb{R}^2$ .
2. When  $\theta \in \{\theta(i, j) \mid 1 \leq i, j \leq n-1\}$ , the nodal set  $N(\Phi_n^\theta)$  has finitely<sup>1</sup> many singularities which are double crossings. Indeed, the Hessian of the function  $\Phi_n^\theta$  at a *critical zero*  $(t_{n-1,i}, t_{n-1,j})$  is given by

$$\text{Hess}_{(t_{n-1,i}, t_{n-1,j})} \Phi_n^\theta = \exp\left(-\frac{t_{n-1,i}^2 + t_{n-1,j}^2}{2}\right) \begin{pmatrix} \cos \theta H_n''(t_{n-1,i}) & 0 \\ 0 & \sin \theta H_n''(t_{n-1,j}) \end{pmatrix},$$

and the assertion follows from the fact that  $H_{n-1}$  has simple zeros.

## 3.4 General properties of the nodal set $N(\Phi_n^\theta)$

Denote by  $\mathcal{L}$  the finite lattice

$$\mathcal{L} := \{(t_{n,i}, t_{n,j}) \mid 1 \leq i, j \leq n\} \subset \mathbb{R}^2, \quad (3.7)$$

consisting of points whose coordinates are the zeros of the Hermite polynomial  $H_n$ . Since we can assume that  $\theta \in ]0, \frac{\pi}{4}]$ , we have the following inclusions for the nodal sets  $N(\Phi_n^\theta)$ ,

$$\mathcal{L} \subset N(\Phi_n^\theta) \subset \mathcal{L} \cup \{(x, y) \in \mathbb{R}^2 \mid H_n(x) H_n(y) < 0\}. \quad (3.8)$$

---

<sup>1</sup>This result is actually general for any eigenfunction of the harmonic oscillator, as stated in [20], on the basis of Euler's formula and Courant's theorem.

**Remarks.** Assume that  $\theta \in ]0, \frac{\pi}{4}]$ .

(i) The nodal set  $N(\Phi_n^\theta)$  does not meet the vertical lines  $\{x = t_{n,i}\}$ , or the horizontal lines  $\{y = t_{n,i}\}$  away from the set  $\mathcal{L}$ .

(ii) The lattice point  $(t_{n,i}, t_{n,j})$  is not a critical zero of  $\Phi_n^\theta$  (because  $H_n$  and  $H'_n$  have no common zero). As a matter of fact, near a lattice point, the nodal set  $N(\Phi_n^\theta)$  is a single arc through the lattice point, with a tangent which is neither horizontal, nor vertical.

Figure 2 shows the evolution of the nodal set of  $\Phi_n^\theta$ , for  $n = 7$ , when  $\theta$  varies in the interval  $]0, \frac{\pi}{4}]$ . The values of  $\theta$  with two digits are regular values (i.e. correspond to an eigenfunction without critical zeros), the values of  $\theta$  with at least three digits are critical values (i.e. correspond to an eigenfunction with critical zeros). The form of the nodal set is stable between two consecutive critical values of the parameter  $\theta$ . In the figures, the thick curves represent the nodal sets  $N(\Phi_7^\theta)$ , the thin lines correspond to the zeros of  $H_7$ , and the grey lines to the zeros of  $H'_7$ , i.e. to the zeros of  $H_6$ .

We now describe the nodal set  $N(\Phi_n^\theta)$  outside a large enough square which contains the lattice  $\mathcal{L}$ . For this purpose, we give the following two *barrier lemmas*.

**Lemma 3.2** *Assume that  $\theta \in ]0, \frac{\pi}{4}]$ . For  $n$  odd, define  $t_{n-1,0}$  to be the unique point in  $] - \infty, t_{n,1}[$  such that  $H_n(t_{n-1,0}) = -H_n(t_{n-1,1})$ . Then,*

1.  $\forall t \leq t_{n,1}$ , the function  $y \mapsto \Phi_n^\theta(t, y)$  has exactly one zero in the interval  $[t_{n,n}, +\infty[$ ;
2.  $\forall t < t_{n-1,0}$ , the function  $y \mapsto \Phi_n^\theta(t, y)$  has exactly one zero in the interval  $] - \infty, +\infty[$ .

**Proof.**

Let  $v(y) := \exp(\frac{t^2+y^2}{2}) \Phi_n^\theta(t, y)$ . In  $]t_{n,n}, +\infty[$ ,  $v'(y)$  is positive, and  $v(t_{n,n}) \leq 0$ . The first assertion follows. The local extrema of  $v$  occur at the points  $t_{n-1,j}$ , for  $1 \leq j \leq (n-1)$ . The second assertion follows from the definition of  $t_{n-1,0}$ , and from the inequalities,

$$\begin{aligned} \cos \theta H_n(t) + \sin \theta H_n(t_{n-1,j}) &\leq \frac{1}{\sqrt{2}} \left( H_n(t) + |H_n|(t_{n-1,j}) \right) \\ &< -\frac{1}{\sqrt{2}} \left( H_n(t_{n-1,1}) - |H_n|(t_{n-1,j}) \right) \leq 0, \end{aligned}$$

for  $t < t_{n-1,0}$ , where we have used Lemma 2.1. □

**Remark.** Using the symmetry with respect to the vertical line  $\{x = 0\}$ , one has similar statements for  $t \geq t_{n,n}$  and for  $t > -t_{n-1,0}$ .

**Lemma 3.3** *Let  $\theta \in ]0, \frac{\pi}{4}]$ . Define  $t_{n-1,n}^\theta \in ]t_{n,n}, \infty[$  to be the unique point such that  $\tan \theta H_n(t_{n-1,n}^\theta) = H_n(t_{n-1,1})$ . Then,*

1.  $\forall t \geq t_{n,n}$ , the function  $x \mapsto \Phi_n^\theta(x, t)$  has exactly one zero in the interval  $] - \infty, t_{n,1}[$ ;
2.  $\forall t > t_{n-1,n}^\theta$ , the function  $x \mapsto \Phi_n^\theta(x, t)$  has exactly one zero in the interval  $] - \infty, \infty[$ .
3. For  $\theta_2 > \theta_1$ , we have  $t_{n-1,n}^{\theta_2} < t_{n-1,n}^{\theta_1}$ .

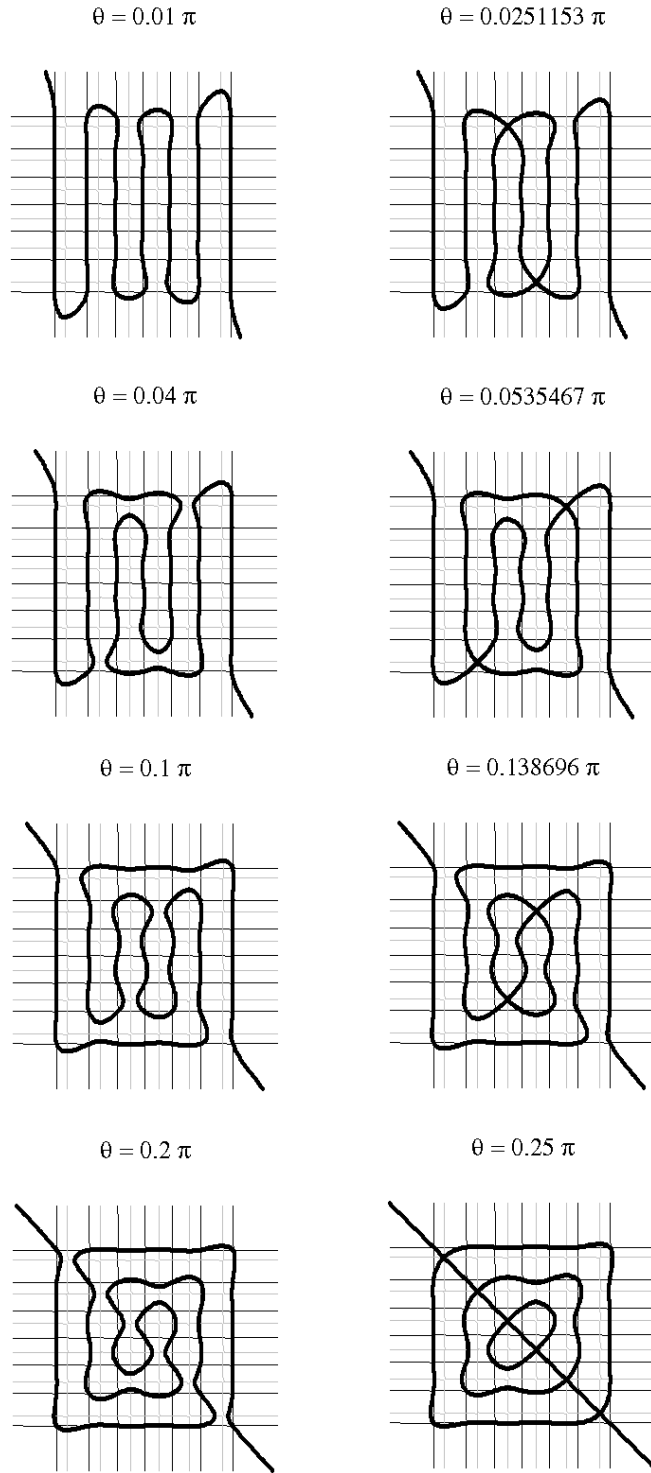


Figure 2: Evolution of the nodal set  $N(\Phi_n^\theta)$ , for  $n = 7$  and  $\theta \in ]0, \frac{\pi}{4}]$ .

**Proof.** Let  $h(x) := \exp(\frac{x^2+t^2}{2}) \Phi_n^\theta(x, t)$ . In the interval  $] -\infty, t_{n,1}]$ , the derivative  $h'(x)$  is positive,  $h(t_{n,1}) > 0$ , and  $\lim_{x \rightarrow -\infty} h(x) = -\infty$ , since  $n$  is odd. The first assertion

follows. The local extrema of  $h$  are achieved at the points  $t_{n-1,j}$ . Using Lemma 2.1, for  $t \geq t_{n-1,n}^\theta$ , we have the inequalities,

$$\begin{aligned} H_n(t_{n-1,j}) + \tan \theta H_n(t) &\geq \tan \theta H_n(t_{n-1,n}^\theta) - |H_n(t_{n-1,j})| \\ &= H_n(t_{n-1,1}) - |H_n(t_{n-1,j})| \geq 0. \end{aligned}$$

□

**Remark.** Using the symmetry with respect to the horizontal line  $\{y = 0\}$ , one has similar statements for  $t \leq t_{n,1}$  and for  $t < -t_{n-1,n}^\theta$ .

As a consequence of the above lemmas, we have the following description of the nodal set far enough from  $(0, 0)$ .

**Proposition 3.4** *Let  $\theta \in ]0, \frac{\pi}{4}]$ . In the set  $\mathbb{R}^2 \setminus ]-t_{n-1,n}^\theta, t_{n-1,n}^\theta[ \times ]t_{n-1,0}, |t_{n-1,0}||$ , the nodal set  $N(\Phi_n^\theta)$  consists of two regular arcs. The first arc is a graph  $y(x)$  over the interval  $] -\infty, t_{n,1}]$ , starting from the point  $(t_{n,1}, t_{n,n})$  and escaping to infinity with,*

$$\lim_{x \rightarrow -\infty} \frac{y(x)}{x} = -\sqrt[n]{\cot \theta}.$$

*The second arc is the image of the first one under the symmetry with respect to  $(0, 0)$  in  $\mathbb{R}^2$ .*

### 3.5 Local nodal patterns

As in the case of the square, we study the possible local nodal patterns taking into account the fact that the nodal set contains the lattice points  $\mathcal{L}$ , can only visit the connected components of the set  $\{H_n(x) H_n(y) < 0\}$ , and consists of a simple arc at the lattice points. The following figure summarized the possible nodal patterns in the interior of the square [2, Figure 6.4],

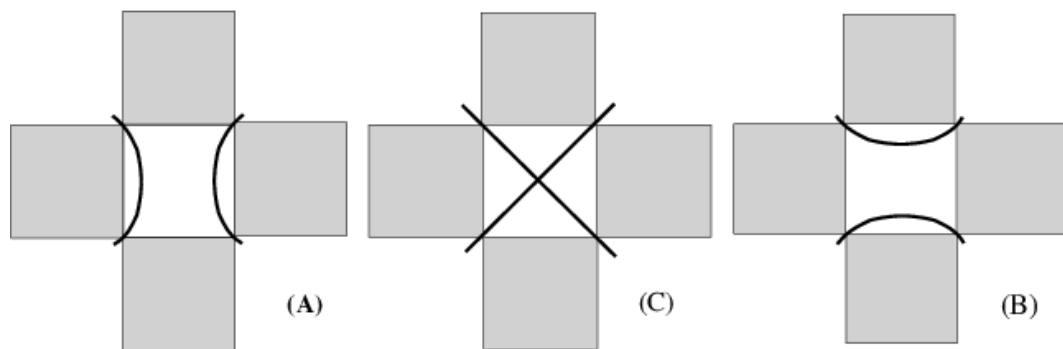


Figure 3: Local nodal patterns for Dirichlet eigenfunctions of the square.

Except for nodal arcs which escape to infinity, the local nodal patterns for the quantum harmonic oscillator are similar (note that in the present case, the connected components of the set  $\{H_n(x) H_n(y) < 0\}$  are rectangles, no longer equal squares).

Case (C) occurs near a critical zero. Following the same ideas as in the case of the square, in order to decide between cases (A) and (B), we use the barrier lemmas, Lemma 3.2 or 3.3, the vertical lines  $\{x = t_{n-1,j}\}$ , or the horizontal lines  $\{y = t_{n-1,j}\}$ .

## 4 Proof of Theorem 1.3

Note that

$$\phi_{n,0}(x, y) - \phi_{0,n}(x, y) = -\sqrt{2} \Phi_n^{\frac{3\pi}{4}}(x, y) = -\sqrt{2} \Phi_n^{\frac{\pi}{4}}(x, -y).$$

Hence it is the same to work with  $\theta = \frac{\pi}{4}$  and the anti-diagonal, or to work with  $\theta = \frac{3\pi}{4}$  and the diagonal. From now on, we work near  $\frac{3\pi}{4}$ .

### 4.1 The nodal set of $\Phi_n^{\frac{3\pi}{4}}$

**Proposition 4.1** *Let  $\{t_{n-1,i}, 1 \leq i \leq n-1\}$  denote the zeroes of  $H_{n-1}$ . For  $n$  odd, the nodal set of  $\phi_{n,0} - \phi_{0,n}$  consists of the diagonal  $x = y$ , and of  $\frac{n-1}{2}$  disjoint simple closed curves crossing the diagonal at the  $(n-1)$  points  $(t_{n-1,i}, t_{n-1,i})$ , and the antidiagonal at the  $(n-1)$  points  $(t_{n,i}, -t_{n,i})$ .*

To prove Proposition 4.1, we first observe that it is enough to analyze the zero set of

$$(x, y) \mapsto \Psi_n(x, y) := H_n(x) - H_n(y).$$

#### 4.1.1 Critical zeros

The only possible critical zeros of  $\Psi_n$  are determined by

$$H'_n(x) = 0, H'_n(y) = 0.$$

Hence, they consist of the  $(n-1)^2$  points  $(t_{n-1,i}, t_{n-1,j})$ , for  $1 \leq i, j \leq (n-1)$ , where  $t_{n-1,i}$  is the  $i$ -th zero of the polynomial  $H_{n-1}$ .

The zero set of  $\Psi_n$  contains the diagonal  $\{x = y\}$ . Since  $n$  is odd, there are only  $n$  points belonging to the zero set on the anti-diagonal  $\{x + y = 0\}$ .

On the diagonal, there are  $(n-1)$  critical points. We claim that there are no critical zeros outside the diagonal. Indeed, let  $(t_{n-1,i}, t_{n-1,j})$  be a critical zero. Then,  $H_n(t_{n-1,i}) = H_n(t_{n-1,j})$ . Using Lemma 2.1 and the parity properties of Hermite polynomials, we see that  $|H_n(t_{n-1,i})| = |H_n(t_{n-1,j})|$  occurs if and only if  $t_{n-1,i} = \pm t_{n-1,j}$ . Since  $n$  is odd, we can conclude that  $H_n(t_{n-1,i}) = H_n(t_{n-1,j})$  occurs if and only if  $t_{n-1,i} = t_{n-1,j}$ .

#### 4.1.2 Existence of disjoint simple closed curves in the nodal set of $\Phi_n^{\frac{3\pi}{4}}$

The second part in the proof of the proposition follows closely the proof in the case of the square (see Section 5 in [2]). Essentially, the Chebyshev polynomials are replaced

by the Hermite polynomials. Note however that the checkerboard is no more with equal squares, and that the square  $[0, \pi]^2$  has to be replaced in the argument by the rectangle  $[t_{n-1,0}, -t_{n-1,0}] \times [-t_{n-1,n}^\theta, t_{n-1,n}^\theta]$ , for some  $\theta \in ]0, \frac{3\pi}{4}[$ , see Lemmas 3.2 and 3.3.

The checkerboard argument holds, see (3.8).

The separation lemmas of our previous paper [2] must be substituted by Lemmas 3.2 and 3.3, and similar statements with the lines  $\{x = t_{n-1,j}\}$  and  $\{y = t_{n-1,j}\}$ , for  $1 \leq j \leq (n-1)$ .

One needs to control what is going on at infinity. As a matter of fact, outside a specific rectangle centered at the origin, the zero set is the diagonal  $\{x = y\}$ , see Proposition 3.4.

Hence in this way (like for the square), we obtain that the nodal set of  $\Psi_n$  consists of the diagonal and  $\frac{n-1}{2}$  disjoint simple closed curves turning around the origin. The set  $\mathcal{L}$  is contained in the union of these closed curves.

#### 4.1.3 No other closed curve in the nodal set of $\Phi_n^{\frac{3\pi}{4}}$

It remains to show that there are no other closed curves which do not cross the diagonal. The “energy” considerations of our previous papers work in the following way.

Assume there is a connected component of the nodal set which does not meet the lattice  $\mathcal{L}$ . Using Proposition 3.4, we see that this component must be contained in some large coordinate square centered at  $(0, 0)$ , call it  $C$ . Since the nodal set cannot meet the vertical or horizontal lines defined by the zeros of  $H_n$ , we would have a nodal domain  $\omega$  contained in  $C$ , hence in one of the bounded connected components of  $\{H_n(x)H_n(y) < 0\}$ , and hence also in some infinite rectangle  $R$  between two consecutive zeros of  $H_n$ . We can compute the energy for  $\omega$  by applying Green’s formula in  $\omega$ . We can compute the energy of the infinite rectangle  $R$  by applying Green’s formula first in a finite rectangle, and then taking the limit (using the decaying exponential factor). We have that the first Dirichlet eigenvalues  $\lambda_1$  satisfy  $\lambda_1(\omega) = \lambda_1(R) = 2(n+1)$ . On the other hand, taking some  $\omega_1$  such that  $\omega \subset \omega_1 \subset R$ , with strict inclusions, we have  $\lambda_1(\omega) > \lambda_1(\omega_1) \geq \lambda_1(R)$ , a contradiction.

A simple alternative argument is the following. We look at the line  $y = \alpha x$  for some  $\alpha \neq 1$ . The intersection of the zero set with this line corresponds to the zeroes of the polynomial  $x \mapsto H_n(x) - H_n(\alpha x)$  which has at most  $n$  zeroes. But in our previous construction, we get at least  $n$  zeroes. So the presence of extra curves would lead to a contradiction for some  $\alpha$ . This argument solves the problem at infinity as well.  $\square$

## 4.2 Perturbation argument

Figure 4 shows the desingularization of the nodal set  $N(\Phi_n^{\frac{3\pi}{4}})$ , from below and from above. The picture is the same as in the case of the square (see Figure 1), all the critical points disappear at the same time and in the same manner, i.e. all the double crossings open up horizontally or vertically depending whether  $\theta$  is less than or bigger than  $\frac{3\pi}{4}$ .

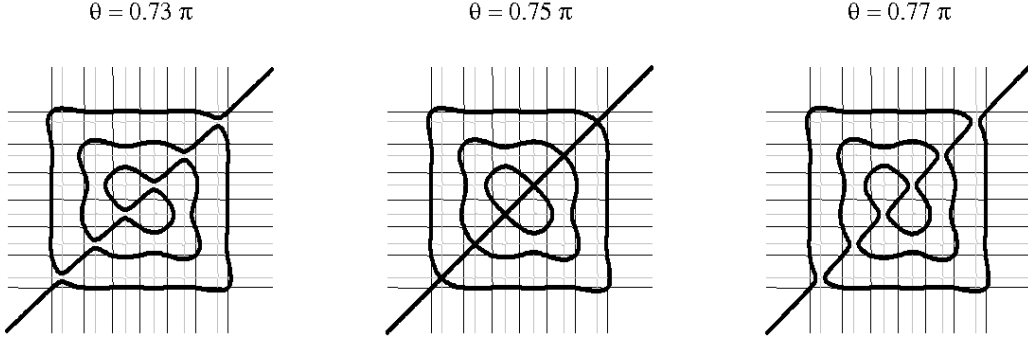


Figure 4: The nodal set of  $N(\Phi_n^\theta)$  near  $\frac{3\pi}{4}$ .

As in the case of the square, in order to show that the nodal set can be desingularized under small perturbation, we look at the signs of the eigenfunction  $\Phi_n^{\frac{3\pi}{4}}$  near the critical zeros. We use the cases [i] and [ii] which appear in Figure 5 below (see also [2, Figure 6.7]).

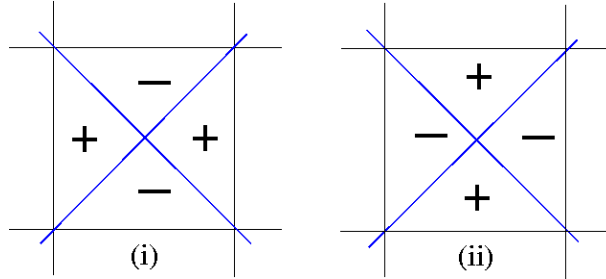


Figure 5: Signs near the critical zeros.

The sign configuration for  $\phi_{n,0}(x, y) - \phi_{0,n}(x, y)$  near the critical zero  $(t_{n-1,i}, t_{n-1,i})$  is given by Figure 5

$$\begin{cases} \text{case [i], if } i \text{ is even,} \\ \text{case [ii], if } i \text{ is odd.} \end{cases}$$

Looking at the intersection of the nodal set with the vertical line  $\{y = t_{n-1,i}\}$ , we have that

$$(-1)^i (H_n(t) - H_n(t_{n-1,i})) \geq 0, \text{ for } t \in ]t_{n,i}, t_{n,i+1}[.$$

For positive  $\epsilon$  small, we write

$$(-1)^i (H_n(t) - (1 + \epsilon)H_n(t_{n-1,i})) = (-1)^i (H_n(t) - H_n(t_{n-1,i})) + \epsilon(-1)^{i+1} H_n(t_{n-1,i}),$$

so that

$$(-1)^i (H_n(t) - (1 + \epsilon)H_n(t_{n-1,i})) \geq 0, \text{ for } t \in ]t_{n,i}, t_{n,i+1}[.$$

A similar statement can be written for horizontal line  $\{x = t_{n-1,i}\}$  and  $-\epsilon$ , with  $\epsilon > 0$ , small enough. These inequalities describe how the crossings all open up at the same time, and in the same manner, vertically (case I) or horizontally (case II), see Figure 6, as in the case of the square [2, Figure 6.8].

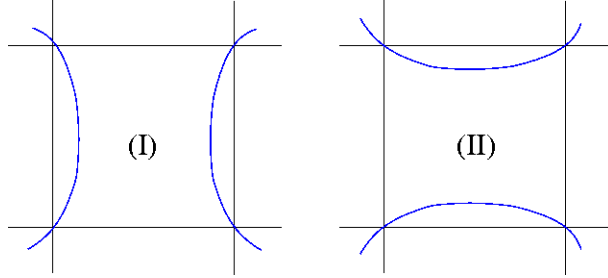


Figure 6: Desingularization at a critical zero.

We can then conclude as in the case of the square, using the local nodal patterns, Section 3.5.

**Remark.** Because the local nodal patterns can only change when  $\theta$  passes through one of the values  $\theta(i, j)$  defined in (3.5), the above arguments work for  $\theta \in J \setminus \{\frac{3\pi}{4}\}$ , for any interval  $J$  containing  $\frac{3\pi}{4}$  and no other value  $\theta(i, j)$ .

## 5 Proof of Theorem 1.4

**Proposition 5.1** *The conclusion of Theorem 1.4 holds with*

$$\theta_c := \inf \{ \theta(i, j) \mid 1 \leq i, j \leq n-1 \} , \quad (5.1)$$

where  $\theta(i, j)$  is defined by (3.5).

**Proof.** The proof consists in the following steps. For simplicity, we call  $N$  the nodal set  $N(\Phi_n^\theta)$ .

- Step 1. By Proposition 3.4, the structure of the nodal set  $N$  is known outside a large coordinate rectangle centered at  $(0, 0)$  whose sides are defined by the ad hoc numbers in Lemmas 3.2 and 3.3. Notice that the sides of the rectangle serve as barriers for the arguments using the local nodal patterns as in our paper for the square.
- Step 2. For  $1 \leq j \leq n-1$ , the line  $\{x = t_{n-1,j}\}$  intersects the set  $N$  at exactly one point  $(t_{n-1,j}, y_j)$ , with  $y_j > t_{n,n}$  when  $j$  is odd, *resp.* with  $y_j < t_{n,1}$  when  $j$  is even. The proof is given below, and is similar to the proofs of Lemmas 3.2 or 3.3.
- Step 3. Any connected component of  $N$  has at least one point in common with the set  $\mathcal{L}$ . This follows from the argument with  $y = \alpha x$  or from the energy argument (see Subsection 4.1.3).



- Step 4. Follow the nodal set from the point  $(t_{n,1}, t_{n,n})$  to the point  $(t_{n,n}, t_{n,1})$ , using the analysis of the local nodal patterns as in the case of the square.

*Proof of Step 2.* For  $1 \leq j \leq (n-1)$ , define the function  $v_j$  by

$$v_j(y) := \cos \theta H_n(t_{n-1,j}) + \sin \theta H_n(y).$$

The local extrema of  $v_j$  are achieved at the points  $t_{n-1,i}$ , for  $1 \leq i \leq (n-1)$ , and we have

$$v_j(t_{n-1,i}) = \cos \theta H_n(t_{n-1,j}) + \sin \theta H_n(t_{n-1,i}),$$

which can be rewritten, using (3.5), as

$$v_j(t_{n-1,i}) = \frac{H_n(t_{n-1,j})}{\sin \theta(j,i)} \sin(\theta(j,i) - \theta).$$

The first term in the right-hand side has the sign of  $(-1)^{j+1}$  and the second term is positive provided that  $0 < \theta < \theta_c$ . Under this last assumption, we have

$$(-1)^{j+1} v_j(t_{n-1,i}) > 0, \quad \forall i, \quad 1 \leq i \leq (n-1). \quad (5.2)$$

The assertion follows. □

## 6 Eigenfunctions with many nodal domains

In the case of the sphere, Leydold [21] conjectured that in a given eigenspace the product eigenfunctions are those with the biggest number of nodal domains. By deforming such product eigenfunctions, Eremenko, Jakobson and Nadirashvili have shown that for any  $\ell$ , there exist spherical harmonics of degree  $\ell$ , whose nodal sets consist of  $O(\frac{\ell^2}{4})$  disjoint regular closed curves, see [11, Theorem 2.1] for a precise statement.

In this section, we construct eigenfunctions with regular nodal sets and many nodal domains. We work in polar coordinates. An orthogonal basis of  $\mathcal{E}_\ell$  is given by the functions  $\Omega_{\ell,n}^\pm$ ,

$$\Omega_{\ell,n}^\pm(r, \varphi) = \exp\left(-\frac{r^2}{2}\right) r^{\ell-2n} L_n^{(\ell-2n)}(r^2) \exp(\pm i(\ell-2n)\varphi), \quad (6.1)$$

with  $0 \leq n \leq \lfloor \frac{\ell}{2} \rfloor$ , see [20, Section 2.1]. In this formula  $L_n^{(\alpha)}$  is the generalized Laguerre polynomial of degree  $n$  and parameter  $\alpha$ , see [30, Chapter 5]. Recall that the Laguerre polynomial  $L_n$  is the polynomial  $L_n^{(0)}$ .

**Assumption 6.1** *From now on, we assume that  $\ell = 4k$ , with  $k$  even.*

Since  $\ell$  is even, we have a rotation invariant eigenfunction  $\exp(-\frac{r^2}{2}) L_{2k}(r^2)$  which has  $(2k + 1)$  nodal domains. We also look at the eigenfunctions  $\omega_{\ell,n}$ ,

$$\omega_{\ell,n}(r, \varphi) = \exp(-\frac{r^2}{2}) r^{\ell-2n} L_n^{(\ell-2n)}(r^2) \sin((\ell - 2n)\varphi), \quad (6.2)$$

with  $0 \leq n < \lfloor \frac{\ell}{2} \rfloor$ .

The number of nodal domains of these eigenfunctions is given by  $\mu(\omega_{\ell,n}) = 2(n+1)(\ell-2n)$ , because the corresponding generalized Laguerre polynomial of degree  $n$  has  $n$  simple positive roots. When  $\ell = 4k$ , the largest of these numbers is

$$\mu_\ell := 4k(k + 1), \quad (6.3)$$

and this is achieved for  $n = k$ .

When  $k$  tends to infinity, we have  $\mu_\ell \sim \frac{\ell^2}{4}$ , the same order of magnitude as Leydold's upper bound  $\mu_\ell^L \sim \frac{\ell^2}{2}$ .

We want to construct eigenfunctions  $u \in \mathcal{E}_\ell$  with regular nodal sets, and ‘‘many’’ nodal domains (or equivalently, nodal components), more precisely with  $\mu(u) \sim c\ell^2$  for some positive  $c$ .

The construction consists of the following steps.

1. Choose  $A \in \mathcal{E}_\ell$  such that  $\mu(A) = \mu_\ell$ .
2. Choose  $B \in \mathcal{E}_\ell$  such that for  $a$  small enough, the perturbed eigenfunction  $F_a := A + aB$  has no critical zero except the origin, and a nodal set with many components. Fix such an  $a$ .
3. Choose  $C \in \mathcal{E}_\ell$  such that for  $b$  small enough (and  $a$  fixed),  $G_{a,b} := A + aB + bC$  has no critical zero.

From now on, we fix some  $\epsilon$ ,  $0 < \epsilon < 1$ . We assume that  $a$  is positive (to be chosen small enough later on), and that  $b$  is non zero (to be chosen small enough, either positive or negative later on).

In the remaining part of this section, we skip the exponential factor in the eigenfunctions since it is irrelevant to study the nodal sets.

Under Assumption 6.1, define

$$A(r, \varphi) := r^{2k} L_k^{(2k)}(r^2) \sin(2k\varphi), \quad B(r, \varphi) := r^{4k} \sin(4k\varphi - \epsilon\pi), \quad C(r, \varphi) := L_{2k}(r^2). \quad (6.4)$$

We consider the deformations  $F_a = A + aB$  and  $G_{a,b} = A + aB + bC$ . Both functions are invariant under the rotation of angle  $\frac{\pi}{k}$ , so that we can restrict to  $\varphi \in [0, \frac{\pi}{k}]$ .

For later purposes, we introduce the angles  $\varphi_j = \frac{j\pi}{k}$ , for  $0 \leq j \leq 4k - 1$ , and  $\psi_m = \frac{(m+\epsilon)\pi}{4k}$ , for  $0 \leq m \leq 8k - 1$ . We denote by  $t_i, 1 \leq i \leq k$  the zeros of  $L_k^{(2k)}$ , listed in increasing order. They are simple and positive, so that the numbers  $r_i = \sqrt{t_i}$  are well defined. We denote by  $\dot{L}_k^{(2k)}$  the derivative of the polynomial  $L_k^{(2k)}$ . It has  $(k - 1)$  simple zeros,  $t'_i, 1 \leq i \leq k - 1$ , such that  $t_i < t'_i < t_{i+1}$ . We define  $r'_i := \sqrt{t'_i}$ .

## 6.1 Critical zeros

Clearly, the origin is a critical zero of the eigenfunction  $F_a = A + aB$ , while  $G_{a,b} = A + aB + bC$  does not vanish at the origin.

Away from the origin, the critical zeros of  $F_a$  are given by the system

$$\begin{aligned} F_a(r, \varphi) &= 0, \\ \partial_r F_a(r, \varphi) &= 0, \\ \partial_\varphi F_a(r, \varphi) &= 0. \end{aligned} \tag{6.5}$$

The first and second conditions imply that a critical zero  $(r, \varphi)$  satisfies

$$\sin(2k\varphi) \sin(4k\varphi - \epsilon\pi) \left( kL_k^{(2k)}(r^2) - r^2 \dot{L}_k^{(2k)}(r^2) \right) = 0, \tag{6.6}$$

where  $\dot{L}$  is the derivative of the polynomial  $L$ .

The first and third conditions imply that a critical zero  $(r, \varphi)$  satisfies

$$2 \sin(2k\varphi) \cos(4k\varphi - \epsilon\pi) - \cos(2k\varphi) \sin(4k\varphi - \epsilon\pi) = 0. \tag{6.7}$$

It is easy to deduce from (6.5) that when  $(r, \varphi)$  is a critical zero,  $\sin(2k\varphi) \sin(4k\varphi - \epsilon\pi) \neq 0$ . It follows that, away from the origin, a critical zero  $(r, \varphi)$  of  $F_a$  satisfies the system

$$\begin{aligned} kL_k^{(2k)}(r^2) - r^2 \dot{L}_k^{(2k)}(r^2) &= 0, \\ 2 \sin(2k\varphi) \cos(4k\varphi - \epsilon\pi) - \cos(2k\varphi) \sin(4k\varphi - \epsilon\pi) &= 0. \end{aligned} \tag{6.8}$$

The first equation has precisely  $(k - 1)$  positive simple zeros  $r_{c,i}$ , one in each interval  $]r_i, r'_i[$ , for  $1 \leq i \leq (k - 1)$ . An easy analysis of the second shows that it has  $4k$  simple zeros  $\varphi_{c,j}$ , one in each interval  $]\varphi_j, \psi_{2j+1}[$ , for  $0 \leq j \leq 4k - 1$ .

**Property 6.2** *The only possible critical zeros of the function  $F_a$ , away from the origin, are the points  $(r_{c,i}, \varphi_{c,j})$ , for  $1 \leq i \leq k - 1$  and  $0 \leq j \leq 4k - 1$ , with corresponding finitely many values of  $a$  given by (6.5). In particular, there exist some  $a_0 > 0$  such that for  $0 < a < a_0$ , the eigenfunction  $F_a$  has no critical zero away from the origin.*

The function  $G_{a,b}$  does not vanish at the origin (provided that  $b \neq 0$ ). Its critical zeros are given by the system

$$\begin{aligned} G(r, \varphi) &= 0, \\ \partial_r G(r, \varphi) &= 0, \\ \partial_\varphi G(r, \varphi) &= 0. \end{aligned} \tag{6.9}$$

We look at the situation for  $r$  large. Write

$$\begin{aligned} L_k^{(2k)}(t) &= \frac{(-1)^k}{k!} t^k + P_k(t), \\ L_{2k}(t) &= \frac{1}{(2k)!} t^{2k} + Q_k(t), \end{aligned} \tag{6.10}$$

where  $P_k$  and  $Q_k$  are polynomials with degree  $(k-1)$  and  $(2k-1)$  respectively.

The first and second equations in (6.9) are equivalent to the first and second equations of the system

$$\begin{aligned} 0 &= \frac{(-1)^k}{k!} \sin(2k\varphi) + a \sin(4k\varphi - \epsilon\pi) + \frac{b}{(2k)!} + O\left(\frac{1}{r^2}\right), \\ 0 &= \frac{(-1)^k}{k!} \cos(2k\varphi) + 2a \cos(4k\varphi - \epsilon\pi) + O\left(\frac{1}{r^2}\right), \end{aligned} \tag{6.11}$$

where the  $O\left(\frac{1}{r^2}\right)$  are uniform in  $\varphi$  and  $a, b$  (provided they are initially bounded).

**Property 6.3** *There exist positive numbers  $a_1 \leq a_0, b_1, R_1$ , such that for  $0 < a < a_1, 0 < |b| < b_1$ , and  $r > R_1$ , the function  $G_{a,b}(r, \varphi)$  has no critical zero. It follows that for fixed  $0 < a < a_1$ , and  $b$  small enough (depending on  $a$ ), the function  $G_{a,b}$  has no critical zero in  $\mathbb{R}^2$ .*

**Proof.** Let  $\alpha := \frac{(-1)^k}{k!} \sin(2k\varphi) + a \sin(4k\varphi - \epsilon\pi)$ ,  $\beta := \frac{b}{(2k)!}$  and  $\gamma := \frac{(-1)^k}{k!} \cos(2k\varphi) + 2a \cos(4k\varphi - \epsilon\pi)$ . Compute  $(\alpha + \beta)^2 + \gamma^2$ . For  $0 < a < \frac{1}{2k!}$ , one has

$$(\alpha + \beta)^2 + \gamma^2 \leq \frac{1}{(2k!)^2} - \frac{4a}{k!} - \frac{4|b|}{k!(2k)!}.$$

The first assertion follows. The second assertion follows from the first one and from Property 6.2.  $\square$

## 6.2 The checkerboard

Since  $a$  is positive, the nodal set of  $F_a$  satisfies

$$\mathcal{L} \subset N(F_a) \subset \mathcal{L} \cup \{AB < 0\}, \tag{6.12}$$

where  $\mathcal{L}$  is the finite set  $N(A) \cap N(B)$ , more precisely,

$$\mathcal{L} = \{(r_i, \psi_m) \mid 1 \leq i \leq k, 0 \leq m \leq 8k-1\}. \tag{6.13}$$

Let  $p_{i,m}$  denote the point with polar coordinates  $(r_i, \psi_m)$ . It is easy to check that the points  $p_{i,m}$  are regular points of the nodal set  $N(F_a)$ . More precisely the nodal set  $N(F_a)$  at these points is a regular arc transversal to the lines  $\{\varphi = \psi_m\}$  and  $\{r = r_i\}$ . Note also that the nodal set  $N(F_a)$  can only cross the nodal sets  $N(A)$  or  $N(B)$  at the points in  $\mathcal{L}$ .

The connected components of the set  $\{AB \neq 0\}$  form a ‘‘polar checkerboard’’ whose white boxes are the connected components in which  $AB < 0$ . The global aspect of the checkerboard depends on the parity of  $k$ . Recall that our assumption is that  $\ell = 4k$ , with

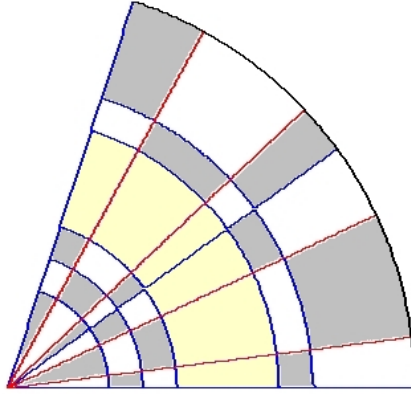


Figure 7:  $\ell = 4k$ ,  $k$  even.

$k$  even. The checkerboard is illustrated in the following picture (in which we have used the invariance under the rotation of angle  $\frac{\pi}{k}$ ). Note that the yellow zone represents the zone in which the coloring white/grey has not been indicated. The red lines correspond to the angles  $\psi_m$ , with  $m = 0, 1, 2, 3$ . The blue lines to the angles  $\varphi_j$ , with  $j = 0, 1, 2$ . The blue arcs of circle correspond to the values  $r_i$ , with  $i = 1, 2, 3$  and then  $i = k - 1, k$ . The intersection points of the red lines with the blue arcs are the point in  $\mathcal{L}$ , in the sector  $0 \leq \varphi \leq \varphi_2$ . The outer arc of circle (in black) represents the horizon.

### 6.3 Behaviour at infinity

We now look at the behaviour at infinity of the functions  $F_a$  and  $G_{a,b}$ . We restrict our attention to the sector  $\{0 \leq \varphi \leq \varphi_2\}$ .

Recall that  $k$  is even.

For  $r > r_k$ , the nodal set  $N(F_a)$  can only visit the white sectors  $\mathcal{S}_0 := \{\varphi_0 < \varphi < \psi_0\}$ ,  $\mathcal{S}_1 := \{\psi_1 < \varphi < \varphi_1\}$ , and  $\mathcal{S}_2 := \{\psi_2 < \varphi < \psi_3\}$ , issuing respectively from the points  $p_{k,0}, p_{k,1}$  or  $p_{k,2}, p_{k,3}$ .

As above, we can write

$$F_a(r, \varphi) = r^{4k}g(\varphi) + \sin(2k\varphi)P_k(r^2), \quad (6.14)$$

with

$$g(\varphi) = \frac{1}{k!} \sin(2k\varphi) + a \sin(4k\varphi - \epsilon\pi),$$

where we have used the fact that  $k$  is even.

- **Analysis in  $\mathcal{S}_0$ .** We have  $0 < \varphi < \frac{\epsilon\pi}{4k}$ . Note that  $g(0)g(\frac{\epsilon\pi}{4k}) < 0$ . On the other-hand,

$g'(\varphi)$  satisfies

$$g'(\varphi) \geq 2k \left\{ \frac{1}{k!} \cos\left(\frac{\epsilon\pi}{2}\right) - 2a \right\}.$$

It follows that provided that  $0 < a < \frac{1}{2k!} \cos\left(\frac{\epsilon\pi}{2}\right)$ , the function  $g$  has exactly one zero  $\theta_0$  in the interval  $]0, \frac{\epsilon\pi}{4k}[$ .

It follows that for  $r$  big enough, the equation  $F_a(r, \varphi) = 0$  has exactly one zero  $\phi(r)$  in the interval  $]0, \frac{\epsilon\pi}{4k}[$ , and this zero tends to  $\theta_0$  when  $r$  tends to infinity. Looking at (6.14) again, we see that  $\phi(r) = \theta_0 + O\left(\frac{1}{r^2}\right)$ . It follows that the nodal set in the sector  $\mathcal{S}_0$  is a line issuing from  $p_{k,0}$  and tending to infinity with the asymptote  $\phi = \theta_0$ .

• **Analysis in  $\mathcal{S}_1$ .** The analysis is similar to the analysis in  $\mathcal{S}_0$ .

• **Analysis in  $\mathcal{S}_2$ .** In this case, we have that  $\frac{(2+\epsilon)\pi}{4k} < \varphi < \frac{(2+\epsilon)\pi}{4k}$ . It follows that  $-\sin(2k\varphi) \geq \min\{\sin\left(\frac{\epsilon\pi}{2}\right), \cos\left(\frac{\epsilon\pi}{2}\right)\} > 0$ . It follows that if  $0 < a < \frac{1}{k!} \min\{\sin\left(\frac{\epsilon\pi}{2}\right), \cos\left(\frac{\epsilon\pi}{2}\right)\}$ ,  $F_a(r, \varphi)$  tends to negative infinity when  $r$  tends to infinity, uniformly in  $\varphi \in ]\psi_2, \psi_3[$ . It follows that the nodal set of  $N(F_a)$  is bounded in the sector  $\mathcal{S}_2$ .

## 6.4 The nodal set $N(F_a)$

**Proposition 6.4** *For  $\ell = 4k$ ,  $k$  even, and  $a$  positive small enough, the nodal set of  $F_a$  consists of three sets of “ovals”*

1. a cluster of  $2k$  closed (singular) curves, with a common singular point at the origin,
2.  $2k$  curves going to infinity, tangentially to lines  $\varphi = \vartheta_{a,j}$  (in the case of the sphere, they would correspond to a cluster of closed curves at the south pole),
3.  $2k(k-1)$  disjoint simple closed curves (which correspond to the white cases at finite distance of Stern’s checkerboard for  $A$  and  $B$ ).

**Proof.**

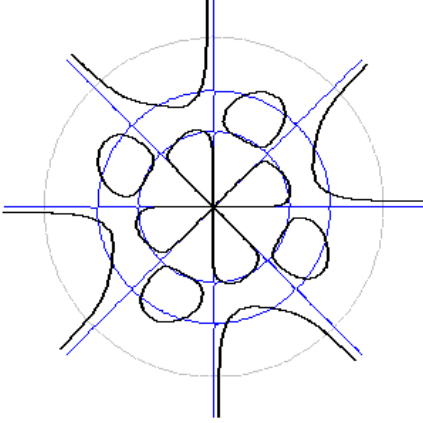
Since  $B$  vanishes at higher order than  $A$  at the origin, the behaviour of the nodal set of  $F_a$  is well determined at the origin. More precisely, the nodal set of  $F_a$  at the origin consists of  $4k$  semi-arcs, issuing from the origin tangentially to the lines  $\varphi = j\pi/2k$ , for  $0 \leq j \leq 4k-1$ . At infinity, the behaviour of the nodal set of  $F_a$  is determined for  $a$  small enough in Subsection 6.3. An analysis à la Stern, then shows that for  $a$  small enough there is a cluster of ovals in the intermediate region  $\{r_2 < r < r_{k-1}\}$ .  $\square$

Fixing so  $a$  small enough so that the preceding proposition holds, in order to obtain a regular nodal set, it suffices to perturb  $F_a$  into  $G_{a,b}$ , with  $b$  small enough, choosing its sign so that the nodal set  $F_a$  is desingularized at the origin, creating  $2k$  ovals.

Figure 8 displays the cases  $\ell = 8$  (i.e.  $k = 2$ ).

Finally, we have constructed an eigenfunction  $G_{a,b}$  with  $2k(k+1)$  nodal component so that  $\mu(G_{a,b}) \sim 2k^2 = \frac{\ell^2}{8}$ .

Perturbation 1:  $(L, N) = (8, 2)$ ;  $a = 0.05$ .



Perturbation 2:  $(L, N) = (8, 2)$ ;  $(a, b) = (0.05, -0.25)$ .

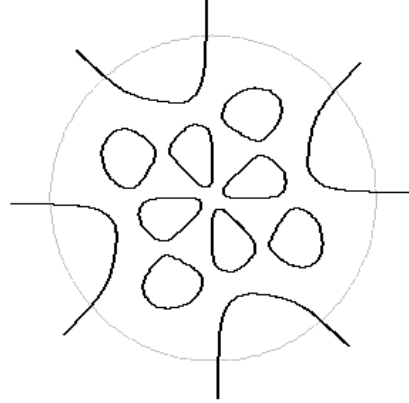


Figure 8: Ovals for  $\ell = 8$ .

## 7 On bounds for the length of the nodal set

### 7.1 The case of the harmonic oscillator

**Proposition 7.1** *Let  $\delta \in ]0, 1[$  be given. Then, there exists a positive constant  $C_\delta$  such that for  $\lambda$  large enough, and for any nonzero eigenfunction of the isotropic 2D quantum harmonic oscillator,*

$$H := -\Delta + |x|^2, \quad Hu = \lambda u, \quad (7.1)$$

*the length of  $N(u) \cap B(\sqrt{\delta\lambda})$  is at least  $C_\delta \lambda^{\frac{3}{2}}$ , or more adequately,*

$$\text{length of } N(u) \cap B(\sqrt{\delta\lambda}) \geq C_\delta \lambda^{\frac{1}{2}} A(\{x \in \mathbb{R}^2 \mid |x|^2 < \lambda\}),$$

*where  $A(\Omega)$  is the area of  $\Omega$ .*

**Proof.** We give a proof in a more general framework, assuming that

$$H_V := -\Delta + V(x), \quad H_V u = \lambda u, \quad (7.2)$$

for some suitable non-negative potential  $V$  such that the operator has discrete spectrum (see [18, Chapter 8]). More precisely, we assume:

**Assumption 7.2** *The potential  $V$  is positive, continuous and tends to infinity at infinity.*

Introduce the sets

$$B_V(\lambda) := \{x \in \mathbb{R}^2 \mid V(x) < \lambda\}, \quad (7.3)$$

and, for  $r > 0$ ,

$$B_V^{(-r)}(\lambda) := \{x \in \mathbb{R}^2 \mid B(x, r) \subset B_V(\lambda)\}, \quad (7.4)$$

where  $B(x, r)$  is the open ball with center  $x$  and radius  $r$ .

**Lemma 7.3** *Choose some radius  $0 < \rho \leq 1$ , and let*

$$\rho_\delta := \frac{j_{0,1}}{\sqrt{1-\delta}}. \quad (7.5)$$

*Then, for  $\lambda > \left(\frac{\rho_\delta}{\rho}\right)^2$ , and for any  $x \in B_V^{(-\rho)}(\delta\lambda)$ , the ball  $B(x, \frac{\rho_\delta}{\sqrt{\lambda}})$  intersects the nodal set  $N(u)$  of the function  $u$ .*

*Proof of Lemma 7.3.* Let  $r := \frac{\rho_\delta}{\sqrt{\lambda}}$ . If the ball  $B(x, r)$  did not intersect  $N(u)$ , then it would be contained in a nodal domain  $D$  of the eigenfunction  $u$ . Denoting by  $\sigma_1(\Omega)$  the least Dirichlet eigenvalue of the operator  $H_V$  in the domain  $\Omega$ , by monotonicity, we could write

$$\lambda = \sigma_1(D) \leq \sigma_1(B(x, r)).$$

Since  $x \in B_V^{(-\rho)}(\delta\lambda)$  and  $\lambda > \left(\frac{\rho_\delta}{\rho}\right)^2$ , the ball  $B(x, r)$  is contained in  $B_V(\delta\lambda)$ , and we can bound  $V$  from above by  $\delta\lambda$  in this ball. It follows that  $\sigma_1(B(x, r)) < \frac{j_{0,1}^2}{r^2} + \delta\lambda$ . This leads to a contradiction with the definition of  $\rho_\delta$ .  $\square$

Consider the set  $\mathcal{F}$  of finite subsets  $\{x_1, \dots, x_n\}$  of  $\mathbb{R}^2$  with the following properties,

$$\begin{cases} x_i \in N(u) \cap B_V^{(-\rho)}(\delta\lambda), & 1 \leq i \leq n, \\ B(x_i, \frac{\rho_\delta}{\sqrt{\lambda}}), & 1 \leq i \leq n, \text{ pairwise disjoint.} \end{cases} \quad (7.6)$$

For  $\lambda$  large enough, the set  $\mathcal{F}$  is not empty, and can be ordered by inclusion. It admits a maximal element  $\{x_1, \dots, x_N\}$ , where  $N$  depends on  $\delta, \rho, \lambda$  and  $u$ .

**Lemma 7.4** *The balls  $B(x_i, \frac{3\rho_\delta}{\sqrt{\lambda}})$ ,  $1 \leq i \leq N$ , cover the set  $B_V^{(-2\rho)}(\delta\lambda)$ .*

*Proof of Lemma 7.4.* Assume the claim is not true, i.e. that there exists some  $y \in B_V^{(-2\rho)}(\delta\lambda)$  such that  $|y - x_i| > \frac{3\rho_\delta}{\sqrt{\lambda}}$  for all  $i \in \{1, \dots, N\}$ . Since  $y \in B_V^{(-\rho)}(\delta\lambda)$ , by Lemma 7.3, there exists some  $x \in N(u) \cap B(y, \frac{\rho_\delta}{\sqrt{\lambda}})$ , and we have  $x \in B_V^{(-\rho)}(\delta\lambda)$ . Furthermore, for all  $i \in \{1, \dots, N\}$ , we have  $|x - x_i| \geq \frac{2\rho_\delta}{\sqrt{\lambda}}$ . The set  $\{x, x_1, x_2, \dots, x_N\}$  would belong to  $\mathcal{F}$ , contradicting the maximality of  $\{x_1, x_2, \dots, x_N\}$ .  $\square$

Lemma 7.4 gives a lower bound on the number  $N$ ,

$$N \geq \frac{\lambda}{9\pi^2\rho_\delta^2} A\left(B_V^{(-2\rho)}(\delta\lambda)\right), \quad (7.7)$$

where  $A(\Omega)$  denotes the area of the set  $\Omega$ .

**Lemma 7.5** *For any  $\alpha < j_{0,1}$ , the ball  $B(x, \frac{\alpha}{\sqrt{\lambda}})$  does not contain any closed connected component of the nodal set  $N(u)$ .*



*Proof of Lemma 7.5.* Indeed, any closed connected component of  $N(u)$  contained in  $B(x, \frac{\alpha}{\sqrt{\lambda}})$  would bound some nodal domain  $D$  of  $u$ , contained in  $B(x, \frac{\alpha}{\sqrt{\lambda}})$ , and we would have

$$\lambda = \sigma_1(D) \geq \sigma_1 \left( B(x, \frac{\alpha}{\sqrt{\lambda}}) \right) \geq \frac{j_{0,1}^2}{\alpha^2} \lambda,$$

contradicting the assumption on  $\alpha$ .  $\square$

Take the maximal set  $\{x_1, \dots, x_N\} \subset N(u) \cap B_V^{(-\rho)}(\delta\lambda)$  constructed above. The balls  $B(x_i, \frac{\rho\delta}{\sqrt{\lambda}})$  are pairwise disjoint, and so are the balls  $B(x_i, \frac{\alpha}{\sqrt{\lambda}})$  for any  $0 < \alpha < j_{0,1}$ . There are at least two nodal arcs issuing from a point  $x_i$ , and they must exit  $B(x_i, \frac{\alpha}{\sqrt{\lambda}})$ , otherwise we could find a closed connected component of  $N(u)$  inside this ball, contradicting Lemma 7.5. The length of  $N(u) \cap B(x_i, \frac{\alpha}{\sqrt{\lambda}})$  is at least  $\frac{2\alpha}{\sqrt{\lambda}}$ . Finally, the length of  $N(u) \cap B_V(\delta\lambda)$  is at least  $N \frac{2\alpha}{\sqrt{\lambda}}$  which is bigger than

$$\frac{2\alpha}{9\pi^2\rho_\delta^2} \sqrt{\lambda} A \left( B_V^{(-2\rho)}(\delta\lambda) \right).$$

Since this is true for any  $\alpha < j_{0,1}$ . We have proved the following result.

**Proposition 7.6** *Fix  $\delta \in ]0, 1[$  and  $\rho \in ]0, 1[$ . For  $\lambda$  large enough, and for any nonzero eigenfunction  $u$  of  $H_V$ ,  $H_V u = \lambda u$ , the length of  $N(u) \cap B_V(\delta\lambda)$  is at least*

$$\frac{2(1-\delta)}{9\pi^2 j_{0,1}} \sqrt{\lambda} A \left( B_V^{(-2\rho)}(\delta\lambda) \right). \quad (7.8)$$

### Proof of Proposition 7.1.

We apply the preceding proposition with  $V(x) = |x|^{2k}$  and  $\rho = 1$ . Then,  $B_V(\lambda) = B(\lambda^{\frac{1}{2k}})$  and  $B_V^{(-r)}(\lambda) = B(\lambda^{\frac{1}{2k}} - r)$ . In this case, the length of the nodal set is bounded by some constant times  $\lambda^{\frac{1}{2} + \frac{1}{k}} \approx \lambda^{\frac{1}{2}} A(B_V(\delta\lambda))$ . When  $k = 1$ , we obtain Proposition 7.1, and the above proof sheds some light on the exponent  $\frac{3}{2}$ .  $\square$

## 7.2 More general potentials

We reinterpret Proposition 7.6 for more general potentials  $V(x)$ , under natural assumptions which appear in the determination of the Weyl's asymptotics of  $H_V$  (see [25], [17]). After renormalization, we assume:

**Assumption 7.7**  *$V$  is of class  $C^1$ ,  $V \geq 1$ , and there exist some positive constants  $\rho_0$  and  $C_1$  such that for all  $x \in \mathbb{R}^2$ ,*

$$|\nabla V(x)| \leq C_1 V(x)^{1-\rho_0}. \quad (7.9)$$

Note that under this assumption there exist positive constants  $r_0$  and  $C_0$  such that

$$x, y \text{ satisfy } |x - y| \leq r_0 \Rightarrow V(x) \leq C_0 V(y). \quad (7.10)$$

The proof is easy. We first write

$$V(x) \leq V(y) + |x - y| \sup_{z \in [x, y]} |\nabla V(z)|.$$

Applying (7.9) (here we only use  $\rho_0 \geq 0$ ), we get

$$V(x) \leq V(y) + C_1 |x - y| \sup_{z \in [x, y]} V(z).$$

We now take  $x \in B(y, r)$  for some  $r > 0$  and get

$$\sup_{x \in B(y, r)} V(x) \leq V(y) + C_1 r \sup_{x \in B(y, r)} V(x),$$

which we can rewrite, if  $C_1 r < 1$ , in the form

$$V(y) \leq \sup_{x \in B(y, r)} V(x) \leq V(y)(1 - C_1 r)^{-1}.$$

This is more precise than (7.10) because we get  $C_0(r_0) = (1 - C_1 r_0)^{-1}$ , which tends to 1 as  $r_0 \rightarrow 0$ .

We assume

**Assumption 7.8** *For any  $\delta \in ]0, 1[$ , there exists some positive constants  $A_\delta$  and  $\lambda_\delta$  such that*

$$1 < A(B_V(\lambda))/A(B_V(\delta\lambda)) \leq A_\delta, \forall \lambda \geq \lambda_\delta. \quad (7.11)$$

**Proposition 7.9** *Fix  $\delta \in (0, 1)$ , and assume that  $V$  satisfies the previous assumptions. Then, there exists a positive constant  $C_\delta$  (depending only on the constants appearing in the assumptions on  $V$ ) and  $\lambda_\delta$  such that for any eigenpair  $(u, \lambda)$  of  $H_V$  with  $\lambda \geq \lambda_\delta$ , the length of  $N(u) \cap B_V(\delta\lambda)$  is larger than  $C_\delta \lambda^{\frac{1}{2}} A(B_V(\lambda))$ .*

**Proof.**

Using (7.11), it is enough to prove the existence of  $r_1$  such that, for  $0 < r < r_1$ , there exists  $C_2(r)$  and  $M(r)$  s.t.

$$B_V(\mu - C_2 \mu^{1-\rho_0}) \subset B_V^{-r}(\mu), \forall \mu > M(r).$$

But, if  $x \in B_V(\mu - C_2 \mu^{1-\rho_0})$ , and  $y \in B(x, r)$ , we have

$$V(y) \leq V(x) + C_1 C_0(r)^{1-\rho_0} r V(x)^{1-\rho_0} \leq \mu - C_2 \mu^{1-\rho_0} + C_1 C_0(r)^{1-\rho_0} r \mu^{1-\rho_0}.$$

Taking  $C_2(r) = C_1 C_0(r)^{1-\rho_0} r$  and  $M(r) \geq (C_2(r) + 1)^{\frac{1}{\rho_0}}$  gives the result.  $\square$

**Remarks.**

1. The method of proof of Proposition 7.6, which is reminiscent of the proof by Brüning [6] (see also [5]) is typically 2-dimensional.

2. The same method could be applied to a Schrödinger operator on a complete non-compact Riemannian surface, provided one has some control on the first eigenvalue of small balls, *etc.*
3. If we assume that there exist positive constants  $m_0 \leq m_1$  and  $C_3$  such that for any  $x \in \mathbb{R}^2$ ,

$$\frac{1}{C_3} \langle x \rangle^{m_0} \leq V(x) \leq C_3 \langle x \rangle^{m_1}, \quad (7.12)$$

where  $\langle x \rangle := \sqrt{1 + |x|^2}$ , then  $A(B_V(\lambda))$  has a controlled growth at  $\infty$ .

4. If  $m_0 = m_1$  in (7.12), then (7.11) is satisfied. The control of  $A_\delta$  as  $\delta \rightarrow +1$  can be obtained under additional assumptions.

### 7.3 The semi-classical approach of Long Jin

In [22], Long Jin analyzes the same question in the semi-classical context for a Schrödinger operator

$$H_{W,h} := -h^2 \Delta_g + W(x),$$

where  $\Delta_g$  is the Laplace-Beltrami operator on the compact connected analytic Riemannian surface  $(M, g)$ , with  $W$  analytic. In this context, he shows that if  $(u_h, \lambda_h)$  is an  $h$ -family of eigenpairs of  $H_{W,h}$  such that  $\lambda_h \rightarrow E$ , then the length of the zero set of  $u_h$  inside the classical region  $W^{-1}(]-\infty, E])$  is of order  $h^{-1}$ .

Although not explicitly done in [22], the same result is also true in the case of  $M = \mathbb{R}^2$  under the condition that  $\liminf W(x) > E \geq \inf W$ , keeping the assumption that  $W$  is analytic. Let us show how we can reduce the case  $M = \mathbb{R}^2$  to the compact situation.

**Proposition 7.10** *Let us assume that  $W$  is continuous and that there exists  $E_1$  such that  $W^{-1}(]-\infty, E_1])$  is compact. Then the bottom of the essential spectrum of  $H_{W,h}$  is bigger than  $E_1$ . Furthermore, if  $(\lambda_h, u_h)$  is a family ( $h \in ]0, h_0]$ ) of eigenpairs of  $H_{W,h}$  such that  $\lim_{h \rightarrow 0} \lambda_h = E_0$  with  $E_0 < E_1$  and  $\|u_h\| = 1$ , then given  $K$  a compact neighborhood of  $W^{-1}(]-\infty, E_0])$ , there exists  $\epsilon_K > 0$  such that*

$$\|u_h\|_{L^2(K)} = 1 + \mathcal{O}(\exp(-\epsilon_K/h)),$$

as  $h \rightarrow 0$ .

This proposition is a consequence of Agmon estimates (see Helffer-Sjöstrand [16] or Helffer-Robert [15] for a weaker result with a remainder in  $\mathcal{O}_K(h^\infty)$ ) measuring the decay of the eigenfunctions in the classically forbidden region. This can also be found in a weaker form in the recent book of M. Zworski [31] (Chapter 7), which also contains a presentation of semi-classical Carleman estimates.

Observing that in the proof of Long Jin the compact manifold  $M$  can be replaced by any compact neighborhood of  $W^{-1}(]-\infty, E_0])$ , we obtain:

**Proposition 7.11** *Let us assume in addition that  $W$  is analytic in some compact neighborhood of  $W^{-1}(]-\infty, E_0])$ , then the length of the zero set of  $u_h$  inside the classical region  $W^{-1}(]-\infty, E_0])$  is of order  $h^{-1}$ . More precisely, there exist  $C > 0$  and  $h_0 > 0$  such that for all  $h \in ]0, h_0]$  we have*

$$\frac{1}{C}h^{-1} \leq \text{length} (N(u_h) \cap W^{-1}(]-\infty, E_0])) \leq Ch^{-1}. \quad (7.13)$$

**Remark 7.12** *As observed in [22] (Remark 1.3), the results of [13] suggest that the behavior of the nodal sets in the classically forbidden region could be very different from the one in the classically allowed region.*

We can by scaling recover Proposition 7.1, and more generally treat the eigenpairs of  $-\Delta_x + |x|^{2k}$ . Indeed, assume that  $(-\Delta_x + |x|^{2k})u(x) = \lambda u(x)$ . Write  $x = \rho y$ . Then,  $(-\rho^{-2}\Delta_y + \rho^{2k}|y|^{2k} - \lambda)u(\rho y) = 0$ . If we choose  $\rho^{2k} = \lambda$ ,  $h = \rho^{-k-1} = \lambda^{-\frac{k+1}{2k}}$  and let  $v_h(y) = h^{\frac{1}{2(k+1)}}u(h^{\frac{1}{k+1}}y)$ , then,  $(-h^2\Delta_y + |y|^{2k} - 1)v_h(y) = 0$ . Applying (7.13) to the family  $v_h$  and rescaling back to the variable  $x$ , we find that

$$\frac{1}{C}\lambda^{\frac{k+2}{2k}} \leq \text{length} (N(u) \cap \{x \in \mathbb{R}^2 \mid |x|^{2k} < \lambda\}) \leq C\lambda^{\frac{k+2}{2k}}. \quad (7.14)$$

With this extension of Long Jin's statement, when  $V = |x|^{2k}$ , we also obtain an upper bound of the length of  $N(u)$  in  $B_V(\lambda)$ . Note that when  $k \rightarrow +\infty$ , the problem tends to the Dirichlet problem in a ball of size 1. We then recover that the length of  $N(u)$  is of order  $\sqrt{\lambda}$ .

The above method can also give results in the non-homogeneous case, at least when (7.12) is satisfied with  $m_0 = m_1$ . We can indeed prove the following generalization.

**Proposition 7.13**

*Let us assume that there exist  $m \geq 1$ ,  $\epsilon_0 > 0$  and  $C > 0$  such that  $V$  is holomorphic in*

$$\mathcal{D} := \{z = (z_1, z_2) \in \mathbb{C}^2, |\Im z| \leq \epsilon_0 < \Re z >\}$$

*and satisfies*

$$|V(z)| \leq C < \Re z >^m, \forall z \in \mathcal{D}. \quad (7.15)$$

*Suppose in addition that we have the ellipticity condition*

$$\frac{1}{C'} < x >^m \leq V(x), \forall x \in \mathbb{R}^2. \quad (7.16)$$

*Then, for any  $\epsilon > 0$ , the length  $N(u) \cap (B_V(\lambda) \setminus B_V(\epsilon\lambda))$  for an eigenpair  $(u, \lambda)$  of  $H_V$ , is of the order of  $\lambda^{\frac{1}{2} + \frac{2}{m}}$  as  $\lambda \rightarrow +\infty$ . Moreover, one can take  $\epsilon = 0$  when  $V$  is a polynomial.*

**Proof**

The lower bound was already obtained by a more general direct approach in Proposition 7.9. One can indeed verify using Cauchy estimates that (7.15) and (7.16) imply (7.9) and (7.12), with  $\rho_0 = 1/2m$ . Under the previous assumptions, we consider

$$W_\lambda(y) = \lambda^{-1}V(\lambda^{\frac{1}{m}}y), v_\lambda(y) = \lambda^{\frac{1}{4m}}u(\lambda^{\frac{1}{m}}y).$$

We observe that with

$$h = \lambda^{-\frac{1}{2} - \frac{1}{m}}, \quad (7.17)$$

the pair  $(v_\lambda, 1)$  is an eigenpair for the semi-classical Schrödinger operator  $-h^2\Delta_y + W_\lambda(y)$ :

$$(-h^2\Delta + W_\lambda)v_\lambda = v_\lambda.$$

It remains to see if we can extend the result of Long Jin to this situation. We essentially follow his proof, whose basic idea goes back to Donnelly-Feffermann [10]. The difference being that  $W_\lambda$  depends on  $h$  through (7.17).

The inspection of the proof<sup>2</sup> shows that there are three points to control.

### Analyticity

What we need is to have for any  $y_0$  in  $\mathbb{R}^2 \setminus \{0\}$  a complex neighborhood  $\mathcal{V}$  of  $y_0$ ,  $h_0 > 0$  and  $C$  such that, for any  $h \in ]0, h_0]$ ,  $v_\lambda$  admits an holomorphic extension in  $\mathcal{V}$  with

$$\sup_{\mathcal{V}} |v_\lambda| \leq C \exp\left(\frac{C}{h}\right) \|v_\lambda\|_{L^\infty(\mathbb{R}^2)}. \quad (7.18)$$

This can be done by using the FBI transform, controlling the uniformity when  $W$  is replaced by  $W_\lambda$ . But this is exactly what is given by Assumption (7.15). Notice that this is not true in general for  $y_0 = 0$ . We cannot in general find a  $\lambda$ -independent neighborhood of 0 in  $\mathbb{C}^2$  where  $W_\lambda$  is defined and bounded.

Note here that  $\|v_\lambda\|_{L^\infty(\mathbb{R}^2)}$  is by standard semiclassical analysis  $\mathcal{O}(h^{-N})$  for some  $N$ .

When  $V$  is in addition a polynomial:

$$V(x) = \sum_{j=0}^m P_j(x)$$

where  $P_j$  is an homogeneous polynomial of degree  $j$ , we get

$$W_\lambda(y) = P_m(y) + \sum_{\ell=1}^m \lambda^{-\frac{\ell}{m}} P_{m-\ell}(y),$$

and we can verify the uniform analyticity property for any  $y_0$ .

### Uniform confining

As we have mentioned before, Long Jin's paper was established in the case of a compact manifold (in this case and for Laplacians, it is worth to mention the papers of Sogge-Zelditch [27, 28]) but it can be extended to the case of  $\mathbb{R}^2$  under the condition that the potential is confining, the length being computed in a compact containing the classically permitted region. This is the case with  $W_\lambda$ . Note that if  $W_\lambda(y) \leq C_1$ , then we get

$$\lambda^{-1}V(\lambda^{\frac{1}{m}}y) \leq C_1,$$

which implies by the ellipticity condition  $\frac{1}{C'}\lambda^{-1}|\lambda^{\frac{1}{m}}|^m|y|^m \leq C_1$ , that is

$$|y| \leq (C'C_1)^{\frac{1}{m}}.$$

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<sup>2</sup>We refer here to the proof of (2.20) in [22].

### Uniform doubling property

Here instead of following Long Jin's proof, it is easier to refer to the results of Bakri-Casteras [1], which give an explicit control in term of the  $C^1$  norm of  $W_\lambda$ . As before, we have to use our confining assumption in order to establish our result in any bounded domain  $\Omega$  in  $\mathbb{R}^2$  containing uniformly the classically permitted area  $W_\lambda^{-1}(]-\infty, +1])$ . This last assumption permits indeed to control the  $L^2$ -norm of  $v_\lambda$  from below in  $\Omega$ . We actually need the two following estimates (we assume (7.17)):

Given  $\Omega$  like above, for any  $R > 0$ , there exists  $C_R$  such that, for any  $(x, R)$  such that  $B(x, R) \subset \Omega$ ,

$$\|v_\lambda\|_{L^2(B(x,R))} \geq \exp\left(-\frac{C_R}{h}\right). \quad (7.19)$$

Given  $\Omega$  like above, there exists  $C$  such that, for any  $(x, r)$  such that  $B(x, 2r) \subset \Omega$ ,

$$\|v_\lambda\|_{L^2(B(x,2r))} \leq \exp\left(\frac{C}{h}\right) \|v_\lambda\|_{L^2(B(x,r))}. \quad (7.20)$$

Here we have applied Theorem 3.2 and Proposition 3.3 in [1] with electric potential  $h^{-2}(W_\lambda - 1)$ . These two statements involve the square root of the  $C^1$  norm of the electric potential in  $\overline{\Omega}$ , which is  $\mathcal{O}(h^{-1})$  in our case.

### End of the proof

Hence, considering an annulus  $A(\epsilon_0, R_0)$  we get following Long Jin that the length of the nodal set of  $v_\lambda$  in this annulus is indeed of order  $\mathcal{O}(h^{-1})$  and after rescaling we get the proposition for the eigenpair  $(u, \lambda)$ . In the polynomial case, we get the same result but in the ball  $B(0, R_0)$ .  $\square$

**Remark 7.14** *Long Jin's results hold in dimension  $n$ , not only in dimension 2. The above extensions work in any dimension as well, replacing the length by the  $(n - 1)$ -Hausdorff measure.*

**Remark 7.15** *As observed in [22], the results in [13] suggest that the behavior of nodal sets in the classically forbidden region could be very different from the one in the classically allowed region.*

**Remark 7.16** *Under the assumptions of Proposition 7.13, one gets from Theorem 1.1 in [1] that the order of a critical point of the zero set of an eigenfunction of  $H_V$  associated with  $\lambda$  in the classically permitted region is at most of order  $\lambda^{\frac{1}{2} + \frac{1}{m}}$ . Let us emphasize that here no assumption of analyticity for  $V$  is used. On the other hand, note that using Courant's theorem and Euler's and Weyl's formulas, one can prove that the number of critical points in the classically allowed region is at most of order  $\lambda^{1 + \frac{2}{m}}$ . When  $m = 2$ , we can verify from the results in Section 6 that this upper bound cannot be improved in general.*

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