An Application of Matrices Over Finite Fields to Algebraic Number Theory

By Frank Gerth III

Abstract. This paper utilizes properties of matrices over finite fields to obtain information about the rank of the p-class group of certain algebraic number fields.

1. Introduction. Let \( K \) be a Galois extension of the field of rational numbers \( \mathbb{Q} \) of degree \( p \), where \( p \) is a prime number. Let \( A \) denote the p-class group of \( K \), i.e., the Sylow p-subgroup of the ideal class group of \( K \). (For \( p = 2 \), we shall be using the Sylow 2-subgroup of the strict (or narrow) ideal class group of \( K \).) Let \( \nu \) denote the rank of \( A \); i.e., \( \nu = \dim_{\mathbb{F}_p}(A/pA) \), where \( \mathbb{F}_p \) is the finite field with \( p \) elements. Let \( t \) denote the number of primes that ramify in \( K/\mathbb{Q} \). It is a classical result that \( \nu = t - 1 \) if \( p = 2 \) (see [1, p. 247]), and in general \( t - 1 \leq \nu \leq (p - 1)(t - 1) \). (See [5, Satz 30].) When \( t = 1 \), we get \( \nu = 0 \) for all \( p \). For fixed \( p \geq 3 \) and \( t \geq 2 \), we shall show that \( \nu \) is usually equal to \( t - 1 \) and that in a probabilistic sense the expected value of \( \nu \), denoted \( E(\nu) \), satisfies \( t - 1 < E(\nu) < t \). The techniques we use are similar to some of the techniques used by Rédei in [6] to specify the 4-rank of \( A \) in the quadratic case. In Section 2 we shall develop some results we need about matrices over finite fields, and in Section 3 we shall apply the results in Section 2 to obtain information about \( \nu \).

2. Ranks of Matrices Over Finite Fields. Let \( M \) be an \( m \times n \) matrix with entries in the finite field \( \mathbb{F}_p \), where \( m \leq n \) and \( p \) is a prime number. Next let \( N_r \) be the number of these \( m \times n \) matrices \( M \) over \( \mathbb{F}_p \) with rank \( M = r \), where \( 0 \leq r \leq m \).

Proposition 2.1.

\[
N_r = \left( \prod_{j=1}^{r} \left( p^n - p^{i_j - 1} \right) \right) \sum_{\text{each } i_j \geq 0} \left( \prod_{s=1}^{r} p^{i_s} \right).
\]

(For \( r = 0 \), we interpret this as \( N_0 = 1 \).)

Proof. Let \( M \) be an \( m \times n \) matrix over \( \mathbb{F}_p \) with rank \( M = r \). Let \( r_i \) be the rank of the first \( i \) rows of \( M \), \( 1 \leq i \leq m \). Then \( r_1 \leq r_2 \leq \cdots \leq r_m = r \). Thus to each \( M \) with rank \( M = r \), we have associated an ordered \( m \)-tuple \((r_1, r_2, \ldots, r_m)\). To determine \( N_r \), it suffices to determine all possible \( m \)-tuples \((r_1, \ldots, r_m)\) and the number of \( M \) associated with each \( m \)-tuple. Let \( r_{k_1} \) be the first term in \((r_1, \ldots, r_m)\) with \( r_{k_1} = s \) for
1 \leq s \leq r. Let \( i_0 = k_1 - 1, i_s = k_{s-1} - k_s - 1 \) for \( 1 \leq s \leq r - 1 \), and \( i_r = m - k_r \).

Then \( r_i = \cdots = r_{i_0} = 0 \) (if \( k_1 > 1 \)), and for \( s = 1, \ldots, r \), we have \( r_{k_s} = r_{k_s+1} = \cdots = r_{k_s+i_s} = s \). We note that each \( i_s \geq 0 \) and

\[
(2.1) \quad i_0 + i_1 + \cdots + i_r = m - r.
\]

Also the \((r + 1)\)-tuple \((i_0, i_1, \ldots, i_r)\) determines the \( r \)-tuple \((k_1, \ldots, k_r)\), which determines the \( m \)-tuple \((r_1, \ldots, r_m)\). Now how many matrices \( M \) are associated with a given \((r_1, \ldots, r_m)\), or equivalently, with a given \((i_0, i_1, \ldots, i_r)\)? For rows \( 1, \ldots, i_0 \), there is only one possibility, namely rows with all entries equal to 0. For row \( k_1 \) there are \( p^n - 1 \) possibilities (only the row with all entries equal to 0 is excluded). Each of rows \( k_1 + 1, \ldots, k_1 + i_1 \) must be contained in the space spanned by row \( k_1 \), and hence there are \( p \) possibilities for each such row. In general there are \( p^n - p^{i-1} \) possibilities for row \( k_s \) (i.e., any row vector not in the \((s-1)\)-dimensional space spanned by rows \( 1, \ldots, k_s - 1 \)) and \( p^i \) possibilities for each of rows \( k_s + 1, \ldots, k_s + i_s \) (i.e., any row vector contained in the space spanned by rows \( 1, \ldots, k_s \)). Thus, for a given \((r + 1)\)-tuple \((i_0, i_1, \ldots, i_r)\), the number of possible matrices \( M \) is

\[
\frac{1}{p^t} (p^n - 1) p^n \cdots \left( p^n - p^{i-1} \right) \left( p^i \right)^t \cdots \left( p^n - p^{r-1} \right) (p^r)^r.
\]

Now allowing for all \((i_0, i_1, \ldots, i_r)\) satisfying Eq. (2.1) with each \( i_s \geq 0 \), we get

\[
N_r = \sum_{i_0 + i_1 + \cdots + i_r = m - r} \left[ \prod_{s=1}^{r} \frac{(p^n - p^{i-1}) p^{i_s}}{} \right]
\]

\[
= \left[ \prod_{j=1}^{r} \frac{(p^n - p^{j-1})}{p^n} \right] \sum_{i_1 + \cdots + i_r = m - r} \left( \prod_{s=1}^{r} p^{i_s} \right).
\]

Remark. Proposition 2.1 can be generalized to an arbitrary finite field with \( p^k \) elements by replacing \( p \) by \( p^k \).

We shall now restrict our attention to \((t - 1) \times t\) matrices \( M \) over \( \mathbb{F}_p \), where \( p \geq 3 \) and \( t \geq 2 \) are fixed. Since there are \( p^t(t-1) \) such matrices, the probability (which we denote by \( R_{t,r} \)) that a randomly chosen \((t - 1) \times t\) matrix \( M \) over \( \mathbb{F}_p \) has rank \( M = r \) is given by

\[
R_{t,r} = \frac{N_r}{p^{t(t-1)}} = \left[ \prod_{j=1}^{t-1} \left( 1 - \frac{1}{p^{t+1-j}} \right) \right] \cdot \frac{1}{p^{t(t-1)-r}} \cdot \sum_{i_1 + \cdots + i_{t-1} = t - 1 - r} \left( \prod_{s=1}^{t-1} p^{i_s} \right).
\]

In subsequent calculations it will be convenient to let \( e = t - 1 - r \) and \( B_{t,e} = R_{t,r} \) (thus for example, \( e = 0 \) when \( r = t - 1 \), and \( B_{t,0} = R_{t,t-1} \)). Then

\[
(2.2) \quad B_{t,e} = \left[ \prod_{j=1}^{t-1} \left( 1 - \frac{1}{p^{t+1-j}} \right) \right] \cdot \frac{1}{p^{t(t-1)}} \sum_{i_1 + \cdots + i_{t-1} = e} \left( \prod_{s=1}^{t-1} p^{i_s} \right).
\]

For \( t \geq 2 \) and \( 0 \leq e \leq t - 1 \), we note that the probability \( B_{t,e} \) satisfies \( 0 < B_{t,e} < 1 \).

Lemma 2.2.

\[
\sum_{e=0}^{t} e B_{t,e} \leq \sum_{e=0}^{t} e (p - 2) B_{t,e} < 1.
\]
Proof. The first inequality is clear since we are assuming \( p \geq 3 \). We now let

\[
W_{t,e} = \sum_{i_1 + \cdots + i_{t-1} = e, \text{each } i_j \geq 0} \left( \prod_{s=1}^{t-1-e} p^{i_s} \right).
\]

(For \( e = t - 1 \), we interpret this as \( W_{t,t-1} = 1 \).) For \( t > e \geq 1 \), we have

\[
W_{t,e} \leq (1 + p + \cdots + p^{t-1-e}) W_{t-1,e-1}
\]

\[
\leq (1 + p + \cdots + p^{t-1-e}) W_{t,e-1} = \frac{p^{t-e} - 1}{p - 1} \cdot W_{t,e-1}.
\]

Using Eq. (2.2), we then get

\[
B_{t,e} \leq B_{t,e-1} \left( 1 - \frac{1}{p^{e+1}} \right)^{-1} \cdot \frac{p^{t-e} - 1}{p - 1} \cdot \frac{p^{t-e} - 1}{p^{e} - p^{t-e-1}}
\]

\[
= B_{t,e-1} \cdot \frac{1}{p - 1} \cdot \frac{1 - (p^{t-e})^{-1}}{p^{e} - p^{t-e-1}} < \left( \frac{1}{p - 1} \right)^2 B_{t,e-1}.
\]

Then by induction we get

\[
B_{t,e} < \left( \frac{1}{p - 1} \right)^{2e} B_{t,0} < \left( \frac{1}{p - 1} \right)^{2e} \quad \text{for } t > e \geq 1.
\]

Finally

\[
\sum_{e=0}^{t-1} e(p - 2) B_{t,e} < \sum_{e=0}^{t-1} e(p - 2) \left( \frac{1}{p - 1} \right)^{2e} < \sum_{e=1}^{t-1} \frac{e}{(p - 1)^e} \cdot \frac{1}{(p - 1)^{t-1}}
\]

\[
\leq \sum_{e=1}^{\infty} \frac{1}{2e-1} < \sum_{e=1}^{\infty} \frac{1}{2e} = 1.
\]

Remark. If \( X \) is a random variable which assumes the value \( e \) \((0 \leq e \leq t - 1)\) with

\( \operatorname{Prob}(X = e) = B_{t,e} \), then the expected value \( E(X) = \sum_{e=0}^{t-1} e B_{t,e} < 1 \) according to

Lemma 2.2. It then follows that for an arbitrarily chosen \((t - 1) \times t\) matrix \( M \) over \( \mathbb{F}_p \), the expected rank is greater than \( t - 2 \).

Lemma 2.3. Let \( t \geq 2 \) be arbitrary. For \( p = 3 \), \( B_{t,0} > .840 \); for \( p = 5 \), \( B_{t,0} > .950 \);

for \( p = 7 \), \( B_{t,0} > .976 \); and for \( p \geq 11 \), \( B_{t,0} > .99 \).

Proof. For all \( p \geq 3 \), \( B_{t,0} = \prod_{j=1}^{t-1} (1 - 1/p^{t-1-j}) \) from Eq. (2.2). By letting \( k = t + 1 - j \), we get

\( B_{t,0} = \prod_{k=2}^{t} (1 - 1/p^k) \). Now for all \( t \geq 2 \),

\[
B_{t,0} > \prod_{k=2}^{\infty} \left( 1 - \frac{1}{p^k} \right) > 1 - \sum_{k=2}^{\infty} \frac{1}{p^k} = 1 - \left( \frac{1}{p^2} \right) \left( \frac{1}{1 - p^{-1}} \right) = 1 - \frac{1}{p^2 - p}.
\]

When \( p \geq 11 \), it is clear that \( B_{t,0} > .99 \). For the cases \( p = 3, 5, 7 \), the product

\( \prod_{k=2}^{\infty} (1 - 1/p^k) \) was evaluated numerically to three decimal places to give the above results.

Table 2.1 gives values for \( B_{t,e} \) when \( t = 2, 3, 4 \) and \( p = 3, 5, 7, 11 \).
Table 2.1. Values of $B_{t,e}$

<table>
<thead>
<tr>
<th>$p$</th>
<th>$t$</th>
<th>0</th>
<th>1</th>
<th>2</th>
<th>3</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>2</td>
<td>.8889</td>
<td>.1111</td>
<td>.00014</td>
<td>2 $\times$ 10^{-6}</td>
</tr>
<tr>
<td></td>
<td>3</td>
<td>.8560</td>
<td>.1427</td>
<td>.0020</td>
<td>6 $\times$ 10^{-7}</td>
</tr>
<tr>
<td></td>
<td>4</td>
<td>.8454</td>
<td>.1526</td>
<td>.0049</td>
<td>8 $\times$ 10^{-7}</td>
</tr>
<tr>
<td></td>
<td>7</td>
<td>.9796</td>
<td>.0204</td>
<td>.0152</td>
<td>6 $\times$ 10^{-7}</td>
</tr>
<tr>
<td></td>
<td>11</td>
<td>.9917</td>
<td>.0083</td>
<td>.0020</td>
<td>6 $\times$ 10^{-7}</td>
</tr>
</tbody>
</table>

Lemma 2.4. For all $t \geq 2$ and $p \geq 3$, $B_{t,0} + B_{t,1} > .99$.

Proof. Since $B_{t,0} > .99$ if $p \geq 11$, it suffices to consider $p = 3, 5, 7$. We claim that $B_{t+1,1} > B_{t,1}$ for all $p > 3$ and $t \geq 2$. To show this, we use Eq. (2.2) to get

$$B_{t+1,1} = B_{t,1} \left( 1 - \frac{1}{p^{t+1}} \right) \cdot \frac{1}{p} \cdot \frac{p^{t-1} + \ldots + p + 1}{p^{t-2} + \ldots + p + 1}$$

$$= B_{t,1} \left( \frac{p^{t+1} - 1}{p^{t+2}} \cdot \frac{p^{t-1} + \ldots + p + 1}{p^{t-2} + \ldots + p + 1} \right)$$

$$= B_{t,1} \frac{p^{2t} + p^{2t-1} + \ldots + p^{t+1} - p^{t-2} - \ldots - 1}{p^{2t} + p^{2t-1} + \ldots + p^{t+2}}$$

since $p^{t+1} - p^{t-1} - p^{t-2} - \ldots - 1 > 0$. We now apply Lemma 2.3 and the results from Table 2.1. If $p = 7$, then for $t \geq 2$, $B_{t,0} + B_{t,1} > .976 + B_{2,1} > .99$. If $p = 5$, then for $t \geq 4$, $B_{t,0} + B_{t,1} > .950 + B_{2,1} = .99$. If $p = 3$, then for $t \geq 4$, $B_{t,0} + B_{t,1} > .840 + B_{2,1} > .99$. Also from Table 2.1 we see that $B_{2,0} + B_{2,1} > .99$ and $B_{3,0} + B_{3,1} > .99$. Hence the proof of Lemma 2.4 is complete.

3. Ranks of $p$-Class Groups. We first let $K$ be a Galois extension of $\mathbb{Q}$ of degree 3, and we let $A$ be the 3-class group of $K$. We assume that exactly $t$ primes ramify in $K/\mathbb{Q}$, where $t \geq 2$, and we let $f_K$ denote the conductor of $K$. (Remark: The prime divisors of the conductor are the ramified primes.) Employing the techniques described in Chapters IV and VI of [4], we see that $v = \text{rank } A = 2(t - 1) - r$, where $r$ is the rank of a certain $t \times t$ matrix of Hilbert symbols, and we may think of this matrix as a $t \times t$ matrix over $\mathbb{F}_3$. Because of the product formula for Hilbert symbols, the last row of the matrix is completely determined by the preceding $(t - 1)$ rows; hence we are considering a certain $(t - 1) \times t$ matrix $M$ over $\mathbb{F}_3$ associated with $K$. From [2] and [3], we see that $M$ is equally likely to be any $(t - 1) \times t$ matrix over $\mathbb{F}_3$ in the following sense. Let $x$ be a large positive real
number, and let \( S_x = \{ K \mid \text{exactly } t \text{ primes ramify in } K/Q \text{ and the conductor } f_K \leq x \} \). Assume \( S_x \) has the counting measure, and let \( W_x \) be the function which assigns to each \( K \in S_x \) the associated matrix \( M \). If \( H \) is an arbitrary \((t-1) \times t\) matrix over \( F_3 \), let \( V_x(H) \) be the probability that \( W_x \) takes the value \( H \). Then \( V_x(H) \to 1/3^{(t-1)} \) as \( x \to \infty \). The fact that this limit probability is the same for all \( H \) is the reason we say that each possible choice for \( M \) is equally likely.

Now let \( N_r \) be the number of \((t-1) \times t\) matrices over \( F_3 \) that have rank \( = r \), where \( 0 \leq r \leq t-1 \). Let \( Y_x \) be the random variable which assigns to each \( K \in S_x \) the rank of the matrix \( M \) associated with \( K \). Then \( \text{Prob}(Y_x = r) \to N_r/3^{(t-1)} \) as \( x \to \infty \). Now recall that the 3-class group \( A \) of \( K \) has rank satisfying

\[
v = \text{rank } A = 2(t-1) - r = t-1 + (t-1-r) = t-1 + e,
\]

where we have set \( e = t-1-r \). Then the following proposition is a consequence of our results from Section 2.

**Proposition 3.1.** Let an integer \( t \geq 2 \) be fixed, and let \( x \) be a positive real number. Let \( S_x \) be the set of all cubic Galois extensions \( K \) of \( Q \) with exactly \( t \) ramified primes over \( Q \) and conductor \( f_K \leq x \). Assume \( S_x \) has counting measure. If \( Z_x \) is the random variable which assigns to each \( K \in S_x \) the rank of the 3-class group of \( K \), then \( \text{Prob}(Z_x = t-1 + e) \to B_{t,e} \) as \( x \to \infty \), where \( B_{t,e} \) is given by Eq. (2.2) with \( p = 3 \), and \( 0 \leq e \leq t-1 \). In particular

\[
\text{Prob}(Z_x = t-1) > .840 \quad \text{and} \quad \text{Prob}(Z_x = t-1 \text{ or } t) > .99
\]

for all sufficiently large \( x \).

**Remark.** For \( t = 2, 3, \) and \( 4 \), we can use Table 2.1 to get the limit probabilities for \( v = \text{rank } A = t-1 + e \). For example, when \( t = 2 \), \( \text{Prob}(Z_x = 1) \) is approximately .8889 for large \( x \).

**Remark.** When rank \( A = t-1 \), it is known that \( A \) is an elementary abelian 3-group (cf. [4]). Since \( \text{Prob}(Z_x = t-1) > .840 \), most cubic Galois extensions of \( Q \) with \( t \) ramified primes have elementary abelian 3-class groups with rank \( = t-1 \).

From Lemma 2.2, the fact that \( v = t-1 + e \), and the fact that \( B_{t,0} < 1 \) for \( t \geq 2 \), we get the following result.

**Proposition 3.2.** With assumptions as in Proposition 3.1, \( t-1 < E(Z_x) < t \) for all sufficiently large \( x \), where \( E(Z_x) \) is the expected value of \( Z_x \).

For these cubic Galois extensions we can also obtain the following result.

**Proposition 3.3.** Let assumptions be as in Proposition 3.1. Let \( L_{t,e,x} \) be the number of elements \( K \) in the set \( S_x \) whose 3-class group has rank \( = t-1 + e \), where \( 0 \leq e \leq t-1 \). Then

\[
L_{t,e,x} \sim B_{t,e} \cdot \frac{1}{2} \cdot \frac{x(\log \log x)^{t-1}}{(t-1)! \log x}.
\]

(Here \( F(x) \sim G(x) \) means \( F(x)/G(x) \to 1 \) as \( x \to \infty \).)

**Proof.** The factor

\[
\frac{1}{2} \cdot \frac{x(\log \log x)^{t-1}}{(t-1)! \log x}
\]
is an asymptotic estimate for the number of elements in $S_x$ (see [3] for details), and the factor $B_{t,e}$ is introduced because we are counting only the elements $K$ of $S_x$ that have 3-class group with rank $= t - 1 + e$.

We are now ready to consider primes $p \geq 5$. We suppose that $K$ is a Galois extension of $\mathbb{Q}$ of degree $p$; $A$ is the $p$-class group of $K$; $t$ is the number of primes that ramify in $K/\mathbb{Q}$ (and we are assuming $t \geq 2$); $f_K$ is the conductor of $K$. Then employing the techniques from [4], we see that $v = \text{rank } A$ satisfies $t - 1 + e \leq v \leq t - 1 + e(p - 2)$, where $e = t - 1 - r$ and $r$ is the rank of a certain $(t - 1) \times t$ matrix over $\mathbb{F}_p$. Thus for $p > 5$ we have the inequalities $t - 1 + e \leq v \leq t - 1 + e(p - 2)$ instead of the equality $v = t - 1 + e$. However when $e = 0$, we do have the equality $v = t - 1$, and from our calculations in Section 2, we know that the cases $e = 0$ has the highest probability. Using our results from Section 2, we can obtain the following result.

**Proposition 3.4.** Let $p \geq 5$ be a prime number. Let an integer $t \geq 2$ be fixed, and let $x$ be a positive real number. Let $S_x$ be the set of all Galois extensions $K$ of $\mathbb{Q}$ of degree $p$ with exactly $t$ ramified primes over $\mathbb{Q}$ and conductor $f_K \leq x$. Assume $S_x$ has counting measure. If $Z_x$ is the random variable which assigns to each $K \in S_x$ the rank of the $p$-class group $A$ of $K$, then $	ext{Prob}(Z_x = t - 1) \to B_{t,0}$ as $x \to \infty$, where $B_{t,0}$ is given by Eq. (2.2). In particular, for all sufficiently large $x$, $	ext{Prob}(Z_x = t - 1) > .950$ (resp., .976; resp., .99) when $p = 5$ (resp., $p = 7$; resp., $p \geq 11$). Furthermore $t - 1 < E(Z_x) < t$ for all sufficiently large $x$, where $E(Z_x)$ is the expected value of $Z_x$. Finally if $L_{t,x}$ is the number of elements $K$ in $S_x$ whose $p$-class group has rank $= t - 1$, then

$$L_{t,x} \sim B_{t,0} \cdot \frac{1}{p - 1} \cdot \frac{x(\log \log x)^{t-1}}{(t-1)! \log x}.$$

**Remark.** When rank $A = t - 1$, it is known that $A$ is an elementary abelian $p$-group (cf. [4]). Thus most Galois extensions of $\mathbb{Q}$ of degree $p$ with $t$ ramified primes have elementary abelian $p$-class groups with rank $= t - 1$.

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2. F. Gerth, "Consequences of $l$-th power reciprocity." (To appear.)