Localized eigenfunctions in Seba billiards

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Localized eigenfunctions in Šeba billiards

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We describe some new families of quasimodes for the Laplacian perturbed by the addition of a potential formally described by a Dirac delta function. As an application, we find, under some additional hypotheses on the spectrum, subsequences of eigenfunctions of Šeba billiards that localize around a pair of unperturbed eigenfunctions. © 2010 American Institute of Physics. [doi:10.1063/1.3393884]

I. INTRODUCTION

One of the unsolved questions in the analysis of quantum eigenfunctions concerns possible limiting distributions as the eigenvalue tends to infinity. For eigenfunctions of the Laplace operator on certain surfaces with arithmetical properties, it has been proven1,2 that there is only one possible limit; all sequences of eigenfunctions become uniformly distributed. On the other hand, Hassell3 proved the existence of chaotic billiard domains in \( \mathbb{R}^2 \) for which zero-density subsequences of eigenfunctions fail to equidistribute in the limit.

We consider the Laplace operator plus potential supported at a single point. Such a potential has been variously referred to as delta-interaction potential, Fermi pseudopotential or zero-range potential in different parts of literature. Mathematically, this operator can be constructed using the tools of self-adjoint extension theory.

We will prove our results for the case where the underlying space is a compact two-dimensional manifold, for which the Laplace operator has eigenfunctions and eigenvalues denoted by \( \lambda_j \) and \( E_j \), respectively. We perturb this operator with a delta potential supported at point \( p \), which will remain fixed throughout, and suppressed from notations. This perturbation can be realized by a one-parameter family of self-adjoint operators \( H_\Theta \), indexed by an angle \( \Theta \) which controls the strength of the perturbation.

We fix a finite interval \( I \subseteq \mathbb{R} \) containing at least one \( E_j \), and define, for notational convenience,

\[
\zeta(s, \lambda) := \sum_{E_j \in I} \frac{|\Phi_j(p)|^2}{(E_j - \lambda)^2}.
\]

Let \( \sigma \in [0, 1] \). We define

\[
\psi(x) = \sum_{E_j \in I} \frac{\Phi_j(p)}{E_j - \mu} \Phi_j(x) + \sigma \sum_{E_j \in I} \left( E_j - \frac{\sin \Theta}{1 - \cos \Theta} \right) \frac{\Phi_j(p)}{1 + E_j^2} \Phi_j(x)
\]

for \( \mu \) a solution to

\[
\zeta(1, \mu) = \sigma \sum_{E_j \in I} \left( E_j - \frac{\sin \Theta}{1 - \cos \Theta} \right) \frac{|\Phi_j(p)|^2}{1 + E_j^2}.
\]

Our main results are as follows.

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**Theorem 1.1:** The pair \((\psi, \mu)\) is a quasimode for \(H_\Theta\) with discrepancy \(d\), where
\[
\frac{d^2}{(1 - \sigma)^2 \zeta(0, \mu) + \sigma^2 \sum_{E_j \notin I} \left(1 + E_j \mu + \frac{\sin \Theta}{1 - \cos \Theta} (E_j - \mu) \right)^2 |\phi_j(p)|^2}{(1 + E_j^2)^2}.
\]

Furthermore, if \(\psi_1, \psi_2\) are defined by (2) for \(\mu_1 \neq \mu_2\), two solutions of (3), then
\[
\langle \psi_1, \psi_2 \rangle = \sigma^2 \sum_{E_j \notin I} \left(1 + E_j \mu - \frac{\sin \Theta}{1 - \cos \Theta} \right)^2 |\phi_j(p)|^2 (1 + E_j^2)^2.
\]

The construction of families of quasimodes is a key step in Hassell’s proof, as well as the proofs of many recent results on the localization of quantum eigenfunctions. One reason for this is that quasimodes can often be used to approximate eigenfunctions. In general (see the introduction to Sec. III for precise statements), the smaller the discrepancy, the closer quasimodes are to true eigenfunctions. For this reason, it is important to know when the discrepancy can be made small. In this direction, we have the following corollary to Theorem 1.1.

**Corollary 1.2:** Let \(\sigma = 1\) and let \(I = [0, T]\), where \(T > E_1\). Then the discrepancy \(d\) of the quasimode \(\psi\) satisfies
\[
d \ll \frac{\mu}{\sqrt{T}}.
\]

Let \(\sigma = 0\) and \(I\) be any interval containing at least two \(E_j\). If \(\mu \in I\), then the discrepancy \(d\) of \(\psi\) satisfies
\[
d \leq \frac{1}{\sqrt{2}} \epsilon(I),
\]
where \(\epsilon(I)\) is the length of \(I\). If, additionally, \(I\) contains precisely two \(E_j\), then we have
\[
d \leq \frac{1}{2} \epsilon(I).
\]

In particular, the quasimodes with \(\sigma = 1\) and \(\mu\) held fixed or slowly growing, can be made arbitrarily precise by choosing \(T\) as large as desired.

We are interested in ascertaining when true eigenfunctions of \(H_\Theta\) have mass supported on our quasimodes. Without any assumptions on the spectrum of the Laplacian we can prove the following.

**Proposition 1.3:** For any consecutive eigenvalues \(E_a < E_b < E_c < E_d\) from the sequence \((E_j)_{j=1}^\infty\), let \(I = [E_a, E_b]\) and take \(\sigma = 0\). Choose \(\mu\) so that \(\mu \in I\). Then there is an eigenfunction \(\phi\) of \(H_\Theta\) with eigenvalue in the interval \((E_a, E_b)\) such that
\[
|\langle \phi, \psi \rangle| \geq \frac{\|\psi\|}{\sqrt{3}} \left(1 - \frac{(E_c - E_b)^2}{4 \min\{E_a - E_c, E_d - E_a\}^2} \right)^{1/2}.
\]

Proposition 1.3 is most interesting when the sequence of eigenfunctions \(\Phi_j\) do not equidistribute. [For example, if they are solutions to a partial differential equation (PDE), which is subject to separation of variables, see below.] Then, by considering an infinite subset of the spectrum \(\{E_j\}\) along which the right-hand side of (9) is bounded away from zero, Proposition 1.3 proves the existence of a sequence of eigenfunctions of \(H_\Theta\) which fail to equidistribute. Such a subset of \(\{E_j\}\) does exist since the mean level spacing is constant.

Clearly, the best that Proposition 1.3 can achieve is to prove that a sequence of quasimodes has an overlap of up to \(1/\sqrt{3}\) with a subsequence of true eigenfunctions. In order to prove that a sequence of quasimodes converges fully toward a sequence of eigenvalues of \(H_\Theta\), we need to make
some assumptions on the spectrum of the Laplacian. Sufficient conditions for this and a precise statement of the result (Theorem 4.4) are given in Sec. IV.

The history of the study of the spectral properties of differential operators perturbed by the addition of a delta scatterer goes back at least to Ref. 10, in which a one-dimensional lattice of delta interactions was used to model an electron moving in a crystal lattice. A comprehensive historical review is given in the appendix to Ref. 11.

Part of our interest in the subject comes from the Šeba billiard, which was introduced in Ref. 12. In this work, a hard-walled rectangular billiard with a potential supported at a single point was considered. In terms of classical dynamics, the motion is integrable since only a zero-measure set of trajectories meet the point at which the potential is supported. However, diffraction effects are introduced when one considers the quantum spectrum of the corresponding Schrödinger operator.

Šeba billiards have become important since the observation\cite{13,14} that the quantum spectral statistics belong to a new universality class, different from the classes from random matrix theory conjecturally associated with chaotic dynamical systems\cite{15,16} or the statistics of a Poisson process conjecturally associated with fully integrable dynamical systems.\cite{17} It is now known that the general integrable systems perturbed by the addition of such a localized scatterer also belong to the same universality class,\cite{18} as do quantum Neumann star graphs.\cite{19,20} Characteristic features of the spectral statistics of this universality class are an exponential decay of large level spacings, together with level repulsion.

Several analytical studies of these spectral statistics have been made.\cite{18,21–25} Typically, a key feature of these arguments is the assumption of Poissonian behavior for the eigenvalues of the billiard table without scatterer, a conjectured consequence of the integrable dynamics (the Berry–Tabor conjecture).\cite{17}

In the Sec. V of this article we apply Theorem 4.4 to the original Šeba billiard. Our final result is a proof that there exists a subsequence of eigenfunctions of the Šeba billiard that become localized on a pair of consecutive eigenfunctions of the unperturbed billiard if the spectrum of the unperturbed billiard satisfies an assumption, which is consistent with the Berry–Tabor conjecture.

This result is a rigorous derivation of a formal argument first proposed in Ref. 26 and mirrors a related result proved for quantum graphs with a star-shaped connectivity.\cite{27} This so-called quantum star graph can be considered as a singular perturbation of a disconnected set of one-dimensional bonds, each supporting a wave function. In Ref. 27 the existence of subsequences of eigenfunctions that become localized on a pair of bonds was proved. This is exactly analogous to the localization onto a pair of unperturbed billiard eigenfunctions in Theorem 4.4. In both Ref. 27 and Theorem 4.4 the main idea of the proof is to show localization in an eigenfunction with eigenvalue lying between two closely spaced eigenvalues of the unperturbed problem.

II. REALIZATION OF THE PERTURBED OPERATOR

Let $\mathcal{M}$ be a compact two-dimensional Riemannian manifold, possibly with piecewise-smooth boundary, and let $\triangle$ be a self-adjoint Laplacian on $\mathcal{M}$.

The realization of the operator formally defined by

$$H = -\Delta + c\delta(x - p),$$

where $p \in \mathcal{M}$ and $\delta$ is the Dirac delta function, using the theory of self-adjoint extensions is given in many places in literature. We refer the reader to Refs. 28 and 29 for details. Here we recapitulate only that which is necessary to fix notations. We denote by $\|\cdot\|$ the norm and inner product of $L^2(\mathcal{M})$.

Since $\mathcal{M}$ is compact, $-\Delta$ has a complete basis of eigenfunctions $\Phi_j$, with the corresponding eigenvalues $E_j$, which we write in nondecreasing order.

We will remove from the list of eigenvalues any $E_j$ for which $\Phi_j(p) = 0$. Such eigenfunctions are not affected by a delta scatterer at $p$, and so it is convenient to exclude them from the spectrum. This further allows us to assume that the spectrum $\{E_j\}$ is simple, without losing generality.
To see this, consider an eigenspace of dimension \( r \geq 1 \) spanned by the eigenfunctions \( \{ \tilde{\phi}_1, \ldots, \tilde{\phi}_r \} \). Then the vectors \( (\tilde{\phi}_1(p), \ldots, \tilde{\phi}_r(p))^T \) and \( (R, 0, \ldots, 0)^T \) in \( C \), where

\[
|R|^2 = \sum_{i=1}^{r} |\tilde{\phi}_i(p)|^2
\]  

(11)

have identical norm. This means that we can find a unitary \( r \times r \) matrix mapping the first vector to the second. Multiplying \( U \) by the vector of eigenfunctions \( (\tilde{\phi}_1, \ldots, \tilde{\phi}_r)^T \) leads to a new basis for the eigenspace, in which all but the first eigenfunction vanishes at point \( p \), and the corresponding eigenvalue is counted with multiplicity one.

The resulting spectrum is therefore ordered so that

\[
E_1 < E_2 < E_3 \cdots.
\]  

(12)

We will frequently use Weyl’s law with the remainder estimate\(^3\)

\[
N(E) := \sum_{E_j \leq E} |\Phi_j(p)|^2 = \frac{E}{4\pi} + O(E^{1/2}),
\]  

(13)

where the implied constant\(^3\) may depend on the position of point \( p \in \mathcal{M} \).

Define

\[
g_{\pm i}(x) = \sum_{j=1}^{\infty} \frac{\Phi_j(x)\overline{\Phi_j(p)}}{E_j \mp i}.
\]  

(14)

Then \( g_{\pm i} \in L^2(\mathcal{M}) \) and, in fact, they are the Green’s functions for the resolvent of \( -\Delta \) at the imaginary energies \( \pm i \), satisfying

\[
\langle f, g_{\pm i} \rangle = (-\Delta \mp i)^{-1} f(p).
\]  

(15)

In particular,

\[
\langle \Phi_j, g_{\pm i} \rangle = ((-\Delta \mp i)^{-1} \Phi_j)(p) = \frac{\Phi_j(p)}{E_j \pm i},
\]  

(16)

which will be useful to know later.

Let

\[
\mathcal{D}_p := \{ f \in \text{Dom}(\Delta) : \langle f, \delta_p \rangle = 0 \},
\]  

(17)

and define the operator \( H_0 \) with domain \( \mathcal{D}_p \) by

\[
H_0 : f \mapsto -\Delta f.
\]  

(18)

\( H_0 \) is a symmetric, but not self-adjoint operator. In fact, its deficiency subspaces are spanned by \( g_{\pm i} \).

It follows from the von Neumann theory\(^3^2\) that

\[
\text{Dom}(H_0^\dagger) = \mathcal{D}_p \oplus \text{span}\{g_i, g_{-i}\}.
\]  

(19)

Since the deficiency indices are equal, \( H_0 \) possesses self-adjoint extensions, constructed as follows.

First of all, note that we can write for \( \psi \in \text{Dom}(H_0^\dagger) \),

\[
\psi = \tilde{\psi} + a_+(\psi)g_i + a_-(\psi)g_{-i},
\]  

(20)

where \( \tilde{\psi} \in \mathcal{D}_p \) and \( a_\pm(\psi) \in C \). In fact, we have
\[ H_0\psi = H_0\psi + ia_+ (\psi) g_1 - ia_- (\psi) g_{-1}. \]  

(21)

Since the deficiency indices of \( H_0 \) are both equal to 1, there is a one-parameter family of self-adjoint extensions \( H_\theta \), \( 0 < \theta \leq 2\pi \), with

\[ \text{Dom}(H_\theta) = \{ \psi \in \text{Dom}(H_0^*): a_-(\psi) = -e^{i\theta} a_+(\psi) \}. \]  

(22)

We take the self-adjoint operator \( H_\theta \) to be the realization of the formal operator (10).

### III. QUASIMODES

#### A. Definitions and basic properties

Let \( H \) be a self-adjoint operator in a Hilbert space, without continuous spectrum.

**Definition 3.1:** A quasimode of \( H \) with discrepancy \( d \) is a pair \( (\psi, \mu) \in \text{Dom}(H) \times \mathbb{R} \) such that

\[ \| (H - \mu) \psi \| \leq d \| \psi \|. \]  

(23)

We are interested in the situation when the quasieigenvalue \( \mu \) and quasieigenfunction \( \psi \) approximate true eigenvalues \( \lambda_j \) and eigenfunctions \( \phi_j \) of \( H \). In this direction, the following classical results apply (see, e.g., Refs. 9 and 33).

For a quasimode with discrepancy \( d \), the interval \([\mu - d, \mu + d]\) contains at least one eigenvalue of \( H \).

If we consider instead, the interval \([\mu - M, \mu + M]\), where \( M > 0 \), then

\[ \sum_{\lambda, \delta \in [\mu - M, \mu + M]} |\langle \psi, \phi_j \rangle|^2 \leq \frac{d^2}{M^2} \| \psi \|^2. \]  

(24)

In particular, if \( \psi \) is normalized, and the interval \([\mu - M, \mu + M]\) contains only a single eigenvalue with eigenfunction \( \phi \), then there is a phase \( \chi \in [0, 2\pi) \) such that

\[ \| \phi - e^{i\chi} \phi \| \leq \frac{2d}{M}. \]  

(25)

These results will be the main tools by which we relate the quasimodes constructed in Sec. II B to the eigenfunctions and eigenvalues of \( H_\theta \).

#### B. Quasimodes of delta perturbations

Let \( I \subset \mathbb{R} \) be a finite interval containing at least one point \( E_j \) of the spectrum of \(-\Delta\). Let \( \sigma \in [0, 1] \). We will associate to the interval \( I \) a family of quasimodes parametrized by \( \sigma \).

We first define

\[ \psi_{\sigma, I, z} := \sum_{E_j \in I} \Phi_j(p) \Phi_j + \frac{\sigma}{1 - e^{i\theta}} \mathcal{P}_S (g_1 - e^{i\theta} g_{-1}), \]  

(26)

where \( \mathcal{P}_S \) is the spectral projection operator onto the set \( S \),

\[ \mathcal{P}_S f := \sum_{E_j \in S} \langle f, \Phi_j \rangle \Phi_j, \]  

(27)

and \( F \) is the complement to \( I \). We have the following.

**Lemma 3.2:** For \( z \neq E_j \) for any \( E_j \in I \), the function \( \psi_{\sigma, I, z} \) satisfies

\[ \| \psi_{\sigma, I, z} \|^2 = \xi_j(2, z) + \sigma^2 \sum_{E_j \in I} \left( E_j - \frac{\sin \theta}{1 - \cos \theta} \right)^2 |\Phi_j(p)|^2 \left( 1 + E_j^2 \right)^2, \]  

(28)

with the second term being bounded by a constant independent of \( I, z \) and \( \sigma \in [0, 1] \).
Proof: We have

\[ \| \psi_{\sigma,l} \|_2^2 = \sum_{E_j \in \mathcal{I}} \frac{|\Phi_j(p)|^2}{(E_j - z)^2} + \frac{\sigma^2}{1 - e^{i\Theta}} \| P_{\Phi_j}(g_1 - e^{i\Theta}g_{-1}) \|^2. \] (29)

By (16) we get

\[ \langle \Phi_j, g_1 - e^{i\Theta}g_{-1} \rangle = \left( \frac{1}{E_j + i} - \frac{e^{-i\Theta}}{E_j - i} \right) \Phi_j(p) \]
\[ = \frac{E_j (1 - e^{-i\Theta}) - i(1 + e^{-i\Theta})}{1 + E_j^2} \Phi_j(p) \]
\[ = (1 - e^{-i\Theta}) \left( \frac{E_j}{1 + E_j^2} - \sin \Theta \frac{1}{1 - \cos \Theta} \right) \Phi_j(p) \] (30)

using

\[ \frac{1 + e^{i\Theta}}{1 - e^{i\Theta}} = \frac{-\sin \Theta}{1 - \cos \Theta}. \] (31)

By Parseval’s identity,

\[ \frac{1}{|1 - e^{i\Theta}|^2} \| P_{\Phi_j}(g_1 - e^{i\Theta}g_{-1}) \|^2 = \sum_{E_j \in \mathcal{I}} \left( E_j - \sin \Theta \right)^2 \left( 1 + E_j^2 \right)^2 \| \Phi_j(p) \|^2. \] (32)

Finally, to show that the right-hand side of (32) is finite and does not depend on \( I \), we observe that it is bounded by

\[ \sum_{j=1}^{\infty} \left( E_j - \sin \Theta \right)^2 \| \Phi_j(p) \|^2 \leq \int_0^\infty \left( \frac{1}{1 + t^2} \right)^2 \| \Phi_j(p) \|^2 \, dN(t), \] (33)

writing the sum as a Riemann–Stieltjes integral. The spectral counting function \( N(t) \) was defined in (13). Integrating by parts, we get

\[ \sum_{E_j \in \mathcal{I}} \left( E_j - \sin \Theta \right)^2 \| \Phi_j(p) \|^2 \leq - \int_0^\infty \frac{d}{dt} \left( \frac{1}{1 + t^2} \right)^2 \| \Phi_j(p) \|^2 \, dN(t) \, dr. \] (34)

Since \( N(t) \ll t \) by Weyl’s law, we see that the integral in (34) is a finite constant. \( \square \)

Let \( \mu = \mu(\sigma, I) \) be a solution to

\[ \sum_{E_j \in \mathcal{I}} \frac{|\Phi_j(p)|^2}{E_j - \mu} = \frac{\sigma}{1 - e^{i\Theta}} P_{\Phi_j}(g_1 - e^{i\Theta}g_{-1})(p). \] (35)

Then the pair \( (\psi_{\sigma,l}, \mu) \) is a quasimode for \( H_{\Phi_j} \), where \( \psi_{\sigma,l} := \psi_{\sigma,l, \mu} \). This follows from the following proposition.

**Proposition 3.3:** The function \( \psi_{\sigma,l} \) belongs to \( \text{Dom}(H_{\Phi_j}) \) and satisfies

\[ \| (H_{\Phi_j} - \mu) \psi_{\sigma,l} \|_2^2 = (1 - \sigma^2) \xi_{\sigma}(0, \mu) + \sigma^2 \sum_{E_j \in \mathcal{I}} \left( 1 + E_j \mu + \frac{\sin \Theta}{1 - \cos \Theta} (E_j - \mu) \right) \| \Phi_j(p) \|^2 \left( 1 + E_j^2 \right)^2. \] (36)

Proof: First of all, let us prove that \( \psi_{\sigma,l} \in \text{Dom}(H_{\Phi_j}) \).

We can write
Since the summations in (35) are over the same set, they may be combined as

\[ \psi_{\sigma,l} = \sum_{E_j \in \mathcal{I}} \Phi_j(p) - \frac{\sigma}{1 - e^{i\Theta}} \mathcal{P}_l(g_i - e^{i\Theta} g_{-\infty}) + \frac{\sigma}{1 - e^{i\Theta}} (g_i - e^{i\Theta} g_{-\infty}). \]  

(37)

Using (30) we can express this as

\[ \psi_{\sigma,l} = \hat{\psi}_{\sigma,l} + \frac{\sigma}{1 - e^{i\Theta}} (g_i - e^{i\Theta} g_{-\infty}), \]  

(38)

where

\[ \hat{\psi}_{\sigma,l}(x) = \sum_{E_j \in \mathcal{I}} \left( \frac{1}{E_j - \mu} - \frac{\sigma E_j}{1 + E_j^2} + \frac{\sigma \sin \Theta}{1 - \cos \Theta} \frac{1}{1 + E_j^2} \right) \Phi_j(p) \Phi_j(x). \]  

(39)

Now observe that due to the definition (35) of \( \hat{\psi}_{\sigma,l}(p) \), so \( \hat{\psi}_{\sigma,l} \in \mathcal{D}_p \). Thus (38) justifies the assertion \( \psi_{\sigma,l} \in \text{Dom}(H_\Theta) \).

Since \( H_\Theta^* \) is an extension of \( H_\Theta \), we have

\[ (H_\Theta - \mu) \psi_{\sigma,l} = (H_\Theta - \mu) \hat{\psi}_{\sigma,l} + \frac{\sigma}{1 - e^{i\Theta}} ((i - \mu) g_i + e^{i\Theta} (i + \mu) g_{-\infty}). \]  

(40)

Now,

\[ (H_\Theta - \mu) \hat{\psi}_{\sigma,l} = \sum_{E_j \in \mathcal{I}} \left( 1 - \frac{\sigma E_j (E_j - \mu)}{1 + E_j^2} + \frac{\sigma \sin \Theta \ E_j - \mu}{1 - \cos \Theta} \frac{1}{1 + E_j^2} \right) \Phi_j(p) \Phi_j. \]  

(41)

Using (16) we find

\[ \langle \Phi_j, (i - \mu) g_i + e^{i\Theta} (i + \mu) g_{-\infty} \rangle = \left( - \frac{i + \mu}{E_j + i} \Phi_j(p) + e^{-i\Theta} \frac{-i + \mu}{E_j - i} \Phi_j(p) \right) \right. \]

\[ = \frac{1 - e^{-i\Theta}}{1 + E_j^2} \left( (1 + E_j \mu) \frac{\sin \Theta}{1 - \cos \Theta} (E_j - \mu) \right) \Phi_j(p), \]  

(42)

again using (31). This leads to

\[ \frac{\sigma}{1 - e^{i\Theta}} (H_\Theta - \mu) (g_i - e^{i\Theta} g_{-\infty}) = - \sigma \sum_{j=1}^{\infty} \left( 1 + E_j \mu + \frac{\sin \Theta}{1 - \cos \Theta} (E_j - \mu) \right) \frac{\Phi_j(p)}{1 + E_j^2} \Phi_j, \]  

(43)

and combining this with (41), we get

\[ (H_\Theta - \mu) \psi_{\sigma,l} = (1 - \sigma) \sum_{E_j \in \mathcal{I}} \Phi_j(p) \Phi_j - \sigma \sum_{E_j \in \mathcal{I}} \left( 1 + E_j \mu + \frac{\sin \Theta}{1 - \cos \Theta} (E_j - \mu) \right) \frac{\Phi_j(p)}{1 + E_j^2} \Phi_j. \]  

(44)

Since the summations in (44) are over disjoint sets, it is easy to calculate the norm

\[ \| (H_\Theta - \mu) \psi_{\sigma,l} \|^2 = (1 - \sigma)^2 \sum_{E_j \in \mathcal{I}} |\Phi_j(p)|^2 + \sigma^2 \sum_{E_j \in \mathcal{I}} \left( 1 + E_j \mu + \frac{\sin \Theta}{1 - \cos \Theta} (E_j - \mu) \right)^2 \frac{|\Phi_j(p)|^2}{(1 + E_j^2)^2}. \]  

(45)
1. Proof of Theorem 1.1

The first part of the theorem follows from Lemma 3.2 and Proposition 3.3 and the definition of a quasimode.

For the second part, let \( \mu_1 \neq \mu_2 \) be two solutions of (35). We have

\[
\langle \psi_{\sigma,I,\mu_1}, \psi_{\sigma,I,\mu_2} \rangle = \sum_{E_j \in I} \frac{\Phi(p)}{E_j - \mu_1} \Phi(p) + \frac{\sigma^2}{|1 - e^{i \Theta}|^2} \| P_x (g_1 e^{i \Theta} g_2) \| ^2
\]

\[
= \sum_{E_j \in I} \frac{|\Phi(p)|^2}{(E_j - \mu_1)(E_j - \mu_2)} + \sigma^2 \sum_{E_j \notin I} \left( \frac{1}{E_j - \mu_1} - \frac{1}{E_j - \mu_2} \right)^2 |\Phi(p)|^2
\]

(46)

using (32). By elementary algebra,

\[
\frac{1}{(E_j - \mu_1)(E_j - \mu_2)} = \frac{1}{\mu_1 - \mu_2} \left( \frac{1}{E_j - \mu_1} - \frac{1}{E_j - \mu_2} \right),
\]

(47)

so, since by (35),

\[
\sum_{E_j \in I} \frac{|\Phi(p)|^2}{E_j - \mu_1} = \sum_{E_j \in I} \frac{|\Phi(p)|^2}{E_j - \mu_2},
\]

(48)

we get

\[
\sum_{E_j \notin I} \frac{|\Phi(p)|^2}{(E_j - \mu_1)(E_j - \mu_2)} = 0.
\]

(49)

\[ \square \]

2. Controlling the discrepancy of quasimodes

By tuning the parameter \( \sigma \) and choosing the interval \( I \) accordingly, we can find fixed quasimodes with particular properties. In Sec. III B 1 we have seen that sets of quasimodes with \( \sigma = 0 \) are orthogonal. We are particularly interested in when the discrepancy is small. In this subsection we prove Corollary 1.2 that quasimodes with \( \sigma = 1 \) can be made arbitrarily precise and that quasimodes with \( \sigma = 0 \) also have a simple bound for the discrepancy.

Proof of Corollary 1.2: Choosing \( I = [0, T] \) for \( T > E_1 \) with \( \sigma = 1 \) gives, by Theorem 1.1, that the discrepancy of \( \psi_{1,I} \) satisfies

\[
d^2 \| \psi_{1,I} \|^2 = \sum_{E_j \in T} \left( \frac{\sin \Theta}{1 - \cos \Theta} (E_j - \mu) \right)^2 |\Phi(p)|^2 \left( \frac{1}{1 + E_j^2} \right)^2.
\]

(50)

By Lemma 3.2 we see that the norm of \( \psi_{1,I} \) is bounded away from 0 by a constant so that the asymptotics for \( d \) are given by the term on the right-hand side of (50). Using Weyl's law, we can estimate

\[
\sum_{E_j \in T} \left( 1 + E_j \mu + \frac{\sin \Theta}{1 - \cos \Theta} (E_j - \mu) \right)^2 |\Phi(p)|^2 \left( \frac{1}{1 + E_j^2} \right)^2 \ll \frac{\mu^2}{T},
\]

(51)

which can be made arbitrarily small by increasing \( T \).

For the second part with \( \sigma = 0 \), we have

\[
d^2 \| \psi_{0,I} \|^2 = \sum_{E_j \in I} |\Phi(p)|^2.
\]

(52)

We observe that splitting the sum in (35) leads to
Denote by $E_+$ and $E_-$ the largest and smallest points of the spectrum $(E_j)_{j=1}^\infty$ lying in the interval $I$. Then

\begin{equation}
\sum_{E_j \in I, E_j > \mu} \frac{\Phi_j(p)^2}{E_j - \mu} \leq (E_+ - \mu) \sum_{E_j \in I, E_j > \mu} \frac{\Phi_j(p)^2}{E_j - \mu},
\end{equation}

and

\begin{equation}
\sum_{E_j \in I, E_j < \mu} \frac{\Phi_j(p)^2}{\mu - E_j} \leq (\mu - E_-) \sum_{E_j \in I, E_j < \mu} \frac{\Phi_j(p)^2}{\mu - E_j}.
\end{equation}

Adding these inequalities and using (53), we get

\begin{equation}
\sum_{E_j \in I} \Phi_j(p)^2 \leq (E_+ - E_-) \sum_{E_j \in I, E_j > \mu} \frac{\Phi_j(p)^2}{E_j - \mu} = (E_+ - E_-) \sum_{E_j \in I, E_j < \mu} \frac{\Phi_j(p)^2}{\mu - E_j}.
\end{equation}

Since $E_+ - E_- \leq \ell(I)$, we get

\begin{equation}
2d^2 \|\psi_{0,I}\|^2 \leq \ell(I) \sum_{E_j \in I} \frac{\Phi_j(p)^2}{|E_j - \mu|}.
\end{equation}

Finally,

\begin{equation}
\ell(I) \sum_{E_j \in I} \frac{\Phi_j(p)^2}{|E_j - \mu|} \leq \ell(I)^2 \sum_{E_j \in I} \frac{\Phi_j(p)^2}{(E_j - \mu)^2} \leq \ell(I)^2 \|\psi_{0,I}\|^2,
\end{equation}

noting that $|E_j - \mu| \leq \ell(I)$ for $\mu \in I$.

We now consider the case with $\sigma=0$, and $I$ containing only the two levels $E_j, E_{j+1}$. We can solve (35) directly to get

\begin{equation}
\mu = \frac{\Phi_{j+1}(p)^2 E_j + \Phi_j(p)^2 E_{j+1}}{|\Phi_{j+1}(p)|^2 + |\Phi_j(p)|^2}.
\end{equation}

Substituting this value of $\mu$ into the definition of $\psi_{0,I}$, we get

\begin{equation}
\psi_{0,I} = \frac{\Phi_j(p)}{E_j - \mu} \Phi_j + \frac{\Phi_{j+1}(p)}{E_{j+1} - \mu} \Phi_{j+1}
\end{equation}

\begin{equation}
= \frac{|\Phi_{j+1}(p)|^2 + |\Phi_j(p)|^2}{E_{j+1} - E_j} \left( - \frac{1}{\Phi_j(p)} \Phi_j + \frac{1}{\Phi_{j+1}(p)} \Phi_{j+1} \right).
\end{equation}

So,
\[ \| \psi_{0,l} \|^2 = d^2 \| \psi_{0,l} \|^2 \frac{|\Phi_{j+p}(p)|^2 + |\Phi_j(p)|^2}{(E_{j+p}-E_j)^2} \left( \frac{1}{|\Phi_j(p)|^2} + \frac{1}{|\Phi_{j+p}(p)|^2} \right) \]  
\[ \geq 4d^2 \| \psi_{0,l} \|^2 \left\{ \sum_{j=1}^{\infty} \frac{1}{E_j - \lambda - 1 + E_j^2} \right\} |\Phi_j(p)|^2 = \frac{\sin \Theta}{1 - \cos \Theta} \sum_{j=1}^{\infty} \frac{|\Phi_j(p)|^2}{1 + E_j} \]  
(62)

using the fact that

\[ |\Phi_{j+p}(p)|^2 + |\Phi_j(p)|^2 \left( \frac{1}{|\Phi_j(p)|^2} + \frac{1}{|\Phi_{j+p}(p)|^2} \right) = 2 + \left| \frac{\Phi_{j+p}(p)}{\Phi_j(p)} \right|^2 + \left| \frac{\Phi_j(p)}{\Phi_{j+p}(p)} \right|^2 \geq 4. \]  
(64)

The existence of arbitrarily precise quasimodes can be used to give a new proof of the often-used representation for eigenvalues and eigenfunctions of rank-1 perturbations (see, e.g., Refs. 18, 24, 28, and 34).

**Theorem 3.4:** The solutions \( \lambda \) to the equation

\[ \sum_{j=1}^{\infty} \frac{1}{E_j - \lambda - 1 + E_j^2} |\Phi_j(p)|^2 = \frac{\sin \Theta}{1 - \cos \Theta} \sum_{j=1}^{\infty} \frac{|\Phi_j(p)|^2}{1 + E_j}, \]  
(65)

are eigenvalues of \( H_\Theta \) with the corresponding eigenfunctions given by

\[ \phi(x) = \sum_{j=1}^{\infty} \frac{\Phi_j(p)}{E_j - \lambda} \Phi_j(x). \]  
(66)

Note that the left-hand side of (65) converges pointwise and (66) converges in \( L^2(\mathcal{M}) \).

By analyzing the resolvent, it is possible to extend Theorem 3.4 to get the following (Theorem 2 Ref. 28).

**Theorem 3.5:** Apart from the solutions to (65), there are no other points of the spectrum of \( H_\Theta \) in any of the intervals \( (E_d, E_{d+1}) \).

### IV. Localization Results

In this section, we will consider the extent to which eigenfunctions of \( H_\Theta \) can be approximated by quasimodes. In particular, we will focus on the quasimodes with \( \sigma = 0 \). First we shall prove Proposition 1.3, which is straightforward. Then we shall show that strengthening the assumptions made on the spectrum of \( \Delta \) leads to a proof of full convergence.

**Proof of Proposition 1.3:** The length of the interval \( I \) is \( \ell(I) = E_c - E_b \). Let \( M = \min \{ E_d - \mu, \mu - E_d \} \geq \min \{ E_d - E_c, E_b - E_d \} \). By applying (24) with this \( M \), we get

\[ \sum_{\lambda_j \in [E_d, E_d]} |\langle \psi_{0,l}, \phi_j \rangle|^2 \geq d^2 \| \psi_{0,l} \|^2 \left( 1 - \frac{\ell(I)^2}{4 \min \{ E_d - E_c, E_b - E_d \}^2} \right). \]  
(67)

From Theorem 3.5, there are only three eigenvalues of \( H_\Theta \) in the interval \( [E_d, E_d] \). It therefore follows that for at least one of these three eigenfunctions its inner-product squared with \( \psi_{0,l} \) is at least \( \frac{1}{4} \) of the right-hand side of (67).

We now consider how to improve Proposition 1.3 at the expense of making further assumptions about the spectrum of \( -\Delta \). For simplicity, we will focus henceforth on the choice of parameter \( \Theta = \pi \).

In Fig. 1, a cartoon of part of the spectrum of \( H_\pi \) and \( -\Delta \) is displayed. Highlighted are four consecutive eigenvalues of \( -\Delta \), labeled \( E_a, E_b, E_c, \) and \( E_d \), chosen so that \( E_c - E_b \leq \varepsilon \). (The positions of all points depend on \( \varepsilon \).)

Between \( E_b \) and \( E_c \) is an eigenvalue \( \lambda \) of \( H_\pi \).
We find a quasimode \( \psi_{0,l} \) associated with the interval \( I = [E_b, E_c] \) with quasieigenvalue \( \mu \) approximating \( \lambda \). By Corollary 1.2 the discrepancy of this quasimode is no greater than \( \varepsilon/2 \). Between \( E_c \) and \( E_d \) is another eigenvalue \( \lambda^* \) of \( H_n \). In order to be able to apply (25), we need to be sure that \( \lambda^* \) is not too close to \( E_c \). An argument to show that this is the case is given below.

The eigenvalue between \( E_a \) and \( E_b \) can be handled with a similar method.

We shall make the following assumption on the spectral sequence of \( \Delta \).

\textbf{Assumption 4.1:} For some \( 0 < q < 1/2 \) and \( 1 < p < 2(1-q) \), there exists a sequence \( (e_n)_{n=1}^\infty \), \( e_n \neq 0 \), such that for each \( n \) there are four consecutive eigenvalues, \( E_a(n) \leq E_b(n) \leq E_c(n) \leq E_d(n) \leq e_n^q \), satisfying

\begin{align*}
E_c - E_b &\ll e_n, \\
E_d - E_c &\gg e_n^q, \\
E_b - E_a &\gg e_n^q,
\end{align*}

as \( n \to \infty \).

Assumption 4.1 asserts that the positions of eigenvalues of \( -\Delta \) occur with the spacings as described above, and furthermore, that this does not happen too high up in the spectrum. This upper bound is necessary as a consequence of the nonuniform convergence in \( \lambda \) of the series in (65). In Appendix B we show that Assumption 4.1 is satisfied almost surely if the sequence \( (\lambda_j) \) comes from a Poisson process. In this sense, Assumption 4.1 is consistent with the Berry–Tabor conjecture if \( -\Delta \) is the Hamiltonian corresponding to an integrable dynamical system.

We shall also assume a lower bound for the absolute values of the eigenfunctions \( \Phi_j \) at point \( p \).

\textbf{Assumption 4.2:} There exists a constant \( c_0 > 0 \) independent of \( j \) such that

\begin{equation}
|\Phi_j(p)| \geq c_0.
\end{equation}

\textbf{Remark 4.3:} In fact, we require only that Assumption 4.2 holds for (possibly a subsequence of) the sequence of pairs \( \Phi_b(p) \) and \( \Phi_c(p) \) for eigenfunctions associated with the sequences of energy levels \( E_b \) and \( E_c \) defined in Assumption 4.1.

We recall that the spectral sequence is defined in such a way that \( \Phi_j(p) \neq 0 \) for all \( j \). Thus, Assumption 4.2 disqualifies subsequences of eigenfunctions converging to 0 at point \( p \).

This assumption reflects the fact that if \( |\Phi_j(p)| \) becomes small, two eigenvalues of \( H_n \) will approach \( E_p \). Then we would only be able to prove that the quasieigenfunction approximates a certain linear combination of these eigenfunctions of \( -\Delta \) rather than an actual eigenfunction. Assumption 4.2 can be relaxed slightly (see Remark 4.5 below).

\textbf{Theorem 4.4:} Assume that the spectrum of \( -\Delta \) satisfies Assumptions 4.1 and 4.2. Then the sequence of quasimodes \( \psi_{0,l} \) associated with the sequence of intervals \( I = [E_b, E_c] \) and \( \mu \in I \), with \( E_a, \ldots, E_d \) as described in Assumption 4.1, after normalization, converge in \( L^2 \) to a subsequence of true eigenfunctions of \( H_n \).

Let us fix a point \( n \) of the sequence \( (\varepsilon_n) \) with \( \varepsilon_n = \varepsilon \) and \( I \) fixed as described in the statement of Theorem 4.4.
Proof of Theorem 4.4: In order to use (25) we will employ partial summation, to estimate the position of eigenvalues of $H_\pi$. If $g$ is a smooth function, then

$$\sum_{X \leq E_j \leq Y} g(E_j)|\Phi_j(p)|^2 = g(Y)N(Y) - g(X)N(X) - \int_X^Y g'(t)N(t)dt,$$  \hspace{1cm} (70)

where $N(t)$ has been defined in (13). Equation (70) may be proved by Riemann–Stieltjes integration. Let $\lambda^*$ be the solution of (65) lying between $E_c$ and $E_d$. Let

$$g(t) = \frac{1}{t - \lambda^*} = \frac{1 + t\lambda^*}{(t - \lambda^*)(1 + t^2)},$$  \hspace{1cm} (71)

and observe that $g(t) > 0$ if $t > \lambda^*$ and $g(t) < 0$ if $t < \lambda^*$. By (65) we have

$$0 = \sum_{j=1}^{\infty} g(E_j)|\Phi_j(p)|^2 = g(E_c)|\Phi_c(p)|^2 + \sum_{E_j \geq E_d} g(E_j)|\Phi_j(p)|^2.$$  \hspace{1cm} (72)

Now, by (70),

$$\sum_{E_j \geq E_d} g(E_j)|\Phi_j(p)|^2 = -g(E_d)N(E_d) - \int_0^\infty g'(t)N(t)dt$$

$$= \frac{1}{4\pi} \int_{E_d}^{\infty} g(t)dt + O\left(\frac{g(E_d)E_d^{1/2}}{E_d} + \int_{E_d}^{\infty} |g'(t)|t^{1/2}dt\right),$$  \hspace{1cm} (73)

using (13).

Since

$$g'(t) = \frac{-1}{(t - \lambda^*)^2} + \frac{1 + t^2}{(1 + t^2)^2},$$  \hspace{1cm} (74)

we get

$$\int_{E_d}^{\infty} |g'(t)|t^{1/2}dt \sim \int_{E_d}^{\infty} \frac{t^{1/2}}{(t - \lambda^*)^2}dt$$

$$\leq \left(\frac{E_d}{E_d - \lambda^*}\right)^{1/2} \int_{E_d}^{\infty} \frac{1}{(t - \lambda^*)^{3/2}}dt$$

$$\leq \left(\frac{E_d}{E_d - \lambda^*}\right)^{1/2} \frac{1}{(E_d - \lambda^*)^{1/2}}$$

$$= \frac{E_d^{1/2}}{E_d - \lambda^*}.$$  \hspace{1cm} (75)

We can also calculate

$$\int_{E_d}^{\infty} g(t)dt = \int_{E_d}^{\infty} \frac{1}{t - \lambda^*} - \frac{t}{1 + t^2}dt = -\ln\left(\frac{E_d - \lambda^*}{\sqrt{1 + E_d}}\right).$$  \hspace{1cm} (76)

So we have

$$\sum_{E_j \geq E_d} g(E_j)|\Phi_j(p)|^2 = -\frac{1}{4\pi} \ln\left(\frac{E_d - \lambda^*}{\sqrt{1 + E_d}}\right) + O\left(\frac{E_d^{1/2}}{E_d - \lambda^*}\right),$$  \hspace{1cm} (77)

in which the dominant term on the right-hand side is actually the error term. We have, from (72),
If either $n \neq 0,2,$ and by Theorem 3.5, we deduce that there is an interval of size

$$|\Phi_c(p)|^2 \ll \frac{e^{-\rho^2}}{E_c - \lambda^*} \leq \frac{e^{-\rho^2}}{\epsilon^q - (\lambda^* - E_c)}.$$  

(79)

implying the lower bound

$$\lambda^* - E_c \gg \epsilon^{q/2+q}.$$  

(80)

To see this, observe that if $\lambda^* = O(\epsilon^{q/2+q})$, then we would have from (79),

$$|\Phi_c(p)|^2 \ll \frac{e^{-\rho^2}}{E_c - \lambda^*} \ll \epsilon^{-\rho^2-q},$$  

(81)

a contradiction.

By the same method, we can establish the same bound for the solution to (65) between $E_a$ and $E_b$, and by Theorem 3.5, we deduce that there is an interval of size $M \approx \epsilon^{q+r+2\rho}$ about $\mu$ such that $[\mu - M, \mu + M]$ contains only one eigenvalue of $H_\varpi$. Since $q + \rho / 2 < 1$ and since the discrepancy of $\psi_{0,j}$ is $O(\epsilon)$, Eq. (25) allows us to conclude that the normalized quasimode differs from the true eigenfunction associated with $\mu$ by an amount which converges to 0 as $\epsilon \to 0.$

**Remark 4.5:** From the proof of Theorem 4.4, we see that we can relax Assumption 4.2 to demanding only that $|\Phi_j(p)| \gg \epsilon^{q/2}$ with $0 < r < 1 - q - \rho / 2$. However, in a generic situation this is unlikely to be achieved. In Appendix A we show that for a badly approximable position of point $p$ in a rectangle, the best possible bound is

$$|\Phi_j(p)| \ll \frac{1}{E_j},$$  

(82)

which is not sufficiently slow.

V. APPLICATION TO RECTANGULAR ŠEBA BILLIARDS

In this section, we will apply Theorem 4.4 to the original Šeba billiard. We consider a rectangular billiard $\Omega = (0,2a) \times (0,2b) \subseteq \mathbb{R}^2$ and point $p = (a,b)$ at the center of the billiard. However, we remark that we could position $p$ at any point with coordinates that are rational multiples of the side lengths without significant changes to the forthcoming analysis.

The eigenvalues of $-\Delta$, the Laplacian with Dirichlet boundary conditions, are given by

$$E_{n,m} = \frac{\pi^2}{4} \left( \frac{n^2}{a^2} + \frac{m^2}{b^2} \right),$$  

(83)

where $n, m \in \mathbb{N}$, and the corresponding eigenfunctions are

$$\Phi_{n,m}(x,y) = \frac{1}{\sqrt{ab}} \sin \left( \frac{n \pi x}{2a} \right) \sin \left( \frac{m \pi y}{2b} \right).$$  

(84)

If either $n$ or $m$ are even, then the symmetry of the problem forces $\Phi_{n,m}(p) = 0$. So for these values of $n$ and $m$, $\Phi_{n,m} \in D_p$, and are automatically eigenfunctions of the extended operator $H_\varpi$. We exclude these eigenvalues from the spectrum, as discussed in Sec. II.

Instead, we concentrate on the more interesting subsequence where $n$ and $m$ are both odd, e.g., $n = 2s + 1$ and $m = 2t + 1$ with $s,t = 0,1,2,\ldots$. Then we have
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\[ \tilde{\Phi}_{n,m}(np_x, mp_y) = \frac{\pi \sqrt{ab}}{2nm} (\delta_n(2p_xa + \pi) - \delta_n(2p_xa - \pi)) (\delta_m(2p_yb - \pi) - \delta_m(2p_yb + \pi)), \]

where \( \delta_n \) is the smoothed-delta function

\[ \delta_n(t) := \frac{1 - e^{-int}}{\pi it}. \]

The function \( \delta_n(t) \) converges weakly to \( \delta(t) \) as \( n \to \infty \). Furthermore, it satisfies

\[ |\delta_n(t)|^2 \sim \frac{2n}{\pi} \delta(t) \quad \text{as} \quad n \to \infty. \]

Hence,

\[ nm|\tilde{\Phi}_{n,m}(np_x, mp_y)|^2 \sim ab(\delta(2p_xa - \pi) + \delta(2p_xa + \pi))(\delta(2p_yb - \pi) + \delta(2p_yb + \pi)) \]

as \( n,m \to \infty \). The momentum eigenfunction localizes around the four points

\[ (p_x, p_y) = \left( \pm \frac{n\pi}{2a}, \pm \frac{m\pi}{2b} \right), \]

which satisfy \( p_x^2 + p_y^2 = E_{n,m} \). Since \( \psi_n \) is a superposition of \( \Phi_{j_n} \) and \( \Phi_{j_n+1} \), the states in the subsequence \( \delta_{j_n} \) become localized around eight points, which all lie on the circle with radius \( \sqrt{E_j} \), very much in contrast to the expected equidistribution (90) for ergodic systems. Numerical simulations illustrating this behavior have been presented in Ref. 26. This localization is, in some sense, analogous to the scarring phenomenon which occurs in some chaotic systems. Since these states are not associated with an unstable periodic orbit, they do not fall into the very precise definition of a scar given in Ref. 41. Rather they are localizing around ghosts of departed tori of the unperturbed integrable system. Nevertheless, they cannot be explained simply by using torus quantization, and so they provide a further example of the already rich behaviors in systems with intermediate statistics.

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**APPENDIX A: NONCONSTANT UNPERTURBED EIGENFUNCTIONS AT THE POSITION OF THE SCATTERER**

In order to consider what can happen when the value of the unperturbed eigenfunctions at the position of the scatterer can vary, let us consider the rectangular billiard \( \Omega \), with sides of length \( a \) and \( b \), and Dirichlet boundary conditions.

The energy levels are given by
\[ E = E_{n,m} = \pi^2 \left( \frac{n^2}{a^2} + \frac{m^2}{b^2} \right) \] (A1)

for \( n, m \geq 1 \) integers.

**Lemma A.1:**

\[ \frac{1}{nm^2} \geq \frac{4\pi^4}{a^2 b^2 E^2}. \] (A2)

**Proof:** We have

\[ 0 \leq \pi^4 \left( \frac{n^2}{a^2} - \frac{m^2}{b^2} \right)^2 = \frac{n^4}{a^4} - \frac{2n^2m^2}{a^2b^2} \pi^4 + \frac{m^4}{b^4} \]

\[ = E^2 - 4\frac{n^2m^2}{a^2b^2} \pi^4, \] (A3)

and then rearrange to get the required estimate. \( \square \)

The eigenfunctions themselves are proportional to

\[ \sin \left( \frac{n\pi x}{a} \right) \sin \left( \frac{m\pi y}{b} \right). \] (A4)

Let us choose the point \( p = (x_p, y_p) \in \Omega \) so that \( x_p/a \) and \( y_p/b \) are badly approximable in the sense that

\[ \left| \frac{x_p}{a} - \frac{r}{n} \right| \geq \frac{C}{n} \quad \forall \, n, \, r \in \mathbb{Z} \] (A5)

(this is the best we can hope to do if we want to bound the eigenfunctions away from 0). Then

\[ \frac{x_p}{a} = r + \vartheta(n), \] (A6)

where \( \vartheta \) can depend on \( x_p \) and \( r \) and satisfies

\[ |\vartheta(n)| \gg \frac{1}{n} \] (A7)

uniformly. Furthermore, this bound is achieved if \( r/n \) is a continued fraction approximant to \( x_p/a \). We get

\[ \sin^2 \left( \frac{n\pi x_p}{a} \right) \gg \frac{1}{n^2}. \] (A8)

With a similar bound for the contribution of the \( y \)-coordinate, we find that the best bound we can obtain is

\[ |\Phi_{n,m}(p)|^2 \gg \frac{1}{nm^2} \gg \frac{1}{E^2} \] (A9)

and this bound is sharp.

**APPENDIX B: ASSUMPTION 4.1 FOR THE EVENT TIMES OF A POISSON PROCESS**

The purpose of this appendix is to prove the following result. Let \( 0 < q < 1/2 \) and \( 1 < \rho < 2(1-q) \) be fixed throughout.

**Proposition B.1:** Let \( P = (E_j)_{j=1}^\infty \) be the sequence of event times for a Poisson process with
parameter 1. There is, almost surely, a sequence \( \{e_n\}_{n=1}^\infty \), \( e_n \downarrow 0 \) such that for each \( n \) there are four consecutive members of \( P \), \( E_a < E_b < E_c < E_d < e_n^s \), satisfying

\[
E_c - E_b < e_n,
\]
\[
E_d - E_c > e_n^g,
\]
\[
E_b - E_a > e_n^g.
\] (B1)

Thus, Assumption 4.1 is almost surely satisfied for a Poisson process.

As a model for a Poisson process, we will let \( \xi_1, \xi_2, \ldots \) be a sequence of independent exponentially distributed random variables with parameter 1. Then, defining

\[
E_1 = \xi_1,
\]
\[
E_2 = \xi_1 + \xi_2,
\]
\[\vdots\] (B2)

The sequence \( P = \{E_j\}_{j=1}^\infty \) so-formed is a Poisson process.

**Proposition B.2:** Let \( \varepsilon > 0 \). The probability that there are four consecutive members of \( P \), \( E_a < E_b < E_c < E_d < \varepsilon^p \) satisfying

\[
E_c - E_b < \varepsilon,
\]
\[
E_d - E_c > \varepsilon^g,
\]
\[
E_b - E_a > \varepsilon^g
\] (B3)

is \( 1 - O(\varepsilon^p) \).

The notation \( O(\varepsilon^p) \) refers to a quantity which goes to zero faster than any power of \( \varepsilon \). One can say that the event described in Proposition B.2 occurs with overwhelming probability.

Let us fix \( 1 < \rho' < \rho \) and choose \( N = 3M - \varepsilon^{-\rho'} \), where \( M \in \mathbb{N} \). Let us define the events \( S_j \), \( j = 0, \ldots, M - 1 \), by

\[
S_j = \{ \xi_{3j+1} > \varepsilon^p, \xi_{3j+2} < \varepsilon, \xi_{3j+3} > \varepsilon^g \}.\] (B4)

**Lemma B.3:** The events \( S_j \), \( j = 0, \ldots, M - 1 \) are independent, and the probability that at least one of them occurs is \( 1 - O(\varepsilon^p) \).

**Proof:** The independence of the events \( S_j \) clearly follows because they are defined on independent random variables. We first calculate the probability of one of them. By independence of \( \xi_1, \xi_2, \xi_3 \),

\[
P(S_0) = P(\xi_2 < \varepsilon)P(\xi_1 > \varepsilon^g)P(\xi_3 > \varepsilon^g)
\]

\[
= \left( \int_0^\varepsilon e^{-x} \, dx \right) \left( \int_{\varepsilon^g}^\infty e^{-x} \, dx \right)^2
\]

\[
= (1 - e^{-\varepsilon})(e^{-\varepsilon^g})^2
\]

\[
= \varepsilon + O(\varepsilon e^{1+\rho}).\] (B5)

Then, by independence of the \( S_j \)'s,
Using \( \exp(-x^2) \) gives the required estimate.

For \( \varepsilon \) sufficiently small, this yields

\[
1 - p_1 \leq \exp\left(-\frac{1}{6}e^{-(\rho'-1)}\right) = O(\varepsilon^\infty).
\]  

The probability that the upper bound of \( \varepsilon^{-\rho} \) is met is given in the following lemma.

**Lemma B.4:** The probability that \( E_N < e^{-\rho} \) is \( 1 - O(\varepsilon^\infty) \).

**Proof:** Let \( \alpha > 0 \). The probability density for \( E_N \) is \( \Gamma(N)^{-1}x^{N-1}e^{-x} \). So

\[
p_2 := \prod_{i=N}^{\infty} = 1 - \frac{1}{\Gamma(N)} \int_{N+\alpha}^{\infty} x^{N-1}e^{-x}dx
\]

expanding the binomial. Using \( 1/\Gamma(N-j) \leq N/j/\Gamma(N) \) we can estimate

\[
\sum_{j=0}^{N-1} \frac{1}{\Gamma(N-j)N^{(1+\alpha)}(N-j)} \leq \frac{1}{\Gamma(N)} \sum_{j=0}^{N-1} \frac{1}{N^{(1+\alpha)}} \ll \frac{1}{\Gamma(N)},
\]

where the implied constant could depend on \( \alpha \). This leads to

\[
1 - p_2 \gg \frac{\exp(-N^{1+\alpha}N^{(1+\alpha)(N-1)})}{\Gamma(N)}
\]

\[
\sim \frac{\exp(-N^{1+\alpha}+N)\alpha^{N(N-1)}}{\sqrt{2\pi N^{N-1}}}
\]

\[
\ll \frac{1}{N^\infty},
\]

where Stirling’s formula has been used. This last line is \( O(\varepsilon^\infty) \) since \( N^{-1} \sim e^{\rho'} \). Finally, setting

\[
\alpha = \frac{\rho}{\rho'} - 1 > 0
\]

gives the required estimate. \( \square \)

**Proof of Proposition B.2:** We are interested in the events corresponding to Lemmas B.3 and B.4 happening simultaneously. By the inclusion-exclusion principle, the probability that this happens is at least

\[
p_1 + p_2 - 1 = 1 - O(\varepsilon^\infty).
\]

**Proof of Proposition B.1:** Let \( E_n, n \in \mathbb{N} \) be the event that there are found four consecutive members of \( P, E_a < E_b < E_c < E_d < n^p \) satisfying

\[
E_a - E_b < \frac{1}{n},
\]
\[ E_n - E_m > \frac{1}{n^8}. \]  

By Proposition B.2, \( P(\mathcal{C}_n) \gg 1/n^2 \). Hence, by the Borel–Cantelli lemma, the probability that infinitely many \( \mathcal{C}_n \) occur is zero. Equivalently, only finitely many \( \mathcal{C}_n \) occur, almost surely. So, almost surely, there is an infinite subsequence of \( n \in \mathbb{N} \) such that \( \mathcal{E}_n \) occurs. \( \square \)