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# ON THE NUMBER OF LATTICE POINTS IN $x^t + y^t = n^{t/2}$

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**Introduction.** Suppose that  $t$  is independent of  $n$ ,  $n > 1$ ;  $t = (2M)/(2N+1)$ ;  $M = 1, 2, 3, \dots$ ;  $N = 0, 1, 2, \dots$ ;  $M \geq N+1$ , so that  $t > 1$ . Let  $L_t(n^{t/2})$  be the number of lattice points,  $(x, y)$ , satisfying  $x^t + y^t \leq n^{t/2}$ . Our main objective is the proof of the relation

$$(1.1) \quad S(n) = t/2 \int_0^n L_t(w^{t/2}) w^{t/2-1} dw \\ = c_1 n^2 - c_2 / \pi n^{(2t-1)/(2t)} \sum_{\alpha=1}^{\infty} \alpha^{-2-1/t} \cos(2\pi\sqrt{n}\alpha - \pi/(2t)) \\ - \frac{2t}{\pi^2 \sqrt{t-1}} n^{3/4} \sum_{\alpha=1}^{\infty} \sum_{\beta=1}^{\infty} \frac{\cos(2\pi H\sqrt{n} - \pi/4)}{(\alpha\beta)^{(t-2)/(2t-2)} H^{(3t-1)/(2t-2)}} + O(\sqrt{n})$$

with  $t > 1$ ,  $c_1 = \frac{2\Gamma^2(1/t)}{(t+2)\Gamma(2/t)}$ ,  $c_2 = \frac{2^{(2t-1)/t} t^{1/t} \Gamma(1/t)}{\pi^{(t+1)/t}}$ ,

$H = (\alpha^{t/(t-1)} + \beta^{t/(t-1)})^{(t-1)/t}$ . The case  $t = 2$  is known in connection with the classical problem of the lattice points in a circle [4, pp. 221, 235].

By choosing  $t$  as specified above the analysis is less bulky than it would be if we considered the slightly more general problem of  $L_T(n^{T/2})$  corresponding to the curve  $|x|^T + |y|^T = n^{T/2}$  with real  $T > 0$ . Expressions and estimates for  $L_T(n^{T/2})$  have been obtained by Bachmann [1, pp. 447–450], Cauer [2], and van der Corput [3]. In particular van der Corput [3] found that

$$(1.2) \quad L_T(n^{T/2}) = c'_1 n - 8T^{(1-T)/Tn} n^{(T-1)/(2T)} \int_0^\infty g_1(\sqrt{n} - x) x^{(1-T)/T} dx \\ + O(n^{1/3}), T > 3; \\ = c'_1 n - 8 \sum_{j=1}^{\infty} (-1)^{j+1} \binom{1/T}{j} \zeta(-jT) n^{(1-jT)/2} \\ + O(n^{1/3}), 0 < T \leq 3, T \neq 1;$$

where

$$c'_1 = \frac{2\Gamma^2(1/T)}{T\Gamma(2/T)},$$

$g_1(x) = x - [x] - 1/2$ ,  $[x]$  is the integral part of  $x$ ,  $\zeta(s)$  is the Riemann zeta function and  $\binom{a}{b}$  is the binomial coefficient. From (1.2) it follows that

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$$(1.3) \quad L_T(n^{T/2}) = c_1 n + O(n^{(T-1)/(2T)}), \quad L_T(n^{T/2}) = c_1 n + \Omega(n^{(T-1)/(2T)}), \quad T > 3.$$

These results in (1.3) and analogous results can be obtained from (1.1) also. Our methods fail to establish the analogue of (1.1) for  $0 < t < 1$ .

**2. First auxiliary result.** We first obtain the result

$$(2.1) \quad S(n) = n^2 \sum_{\alpha=-\infty}^{\infty} \sum_{\beta=-\infty}^{\infty} \iint_{x^t+y^t \leq 1} (1-x^t-y^t) \cos 2\pi\sqrt{n}(\alpha x + \beta y) dx dy, \quad t > 1.$$

In § 4 we prove that the double series is absolutely convergent.

We have [4, p. 205]

$$(2.2) \quad \begin{aligned} \int_0^W L_t(w) dw &= \int_0^W \sum_{j^t+k^t \leq w} \sum_{\alpha} dw = \sum_{j^t+k^t \leq w} \int_{j^t+k^t}^W dw \\ &= \sum_{j^t+k^t \leq w} (W - j^t - k^t) = \sum_{-W^{1/t} \leq j \leq W^{1/t}} \sum_{-(W-j^t)^{1/t} \leq k \leq (W-j^t)^{1/t}} (W - j^t - k^t). \end{aligned}$$

To this we apply the Poisson summation formula [4, p. 204] to obtain

$$(2.3) \quad \begin{aligned} \int_0^W L_t(w) dw &= \sum_{\alpha=-\infty}^{\infty} \int_{-W^{1/t}}^{W^{1/t}} \cos 2\pi\alpha x \sum_{-(W-x^t)^{1/t} \leq k \leq (W-x^t)^{1/t}} (W - x^t - k^t) dx \\ &= \sum_{\alpha=-\infty}^{\infty} \int_{-W^{1/t}}^{W^{1/t}} \cos 2\pi\alpha x \sum_{\beta=-\infty}^{\infty} \int_{-(W-x^t)^{1/t}}^{(W-x^t)^{1/t}} \cos 2\pi\beta y \cdot (W - x^t - y^t) dy dx. \end{aligned}$$

Integrating by parts and applying the second mean value theorem for integrals, we have, for the inner integral,

$$\frac{t}{\pi\beta} \int_0^{(W-x^t)^{1/t}} \sin 2\pi\beta y \cdot y^{t-1} dy = \frac{t(W-x^t)^{(t-1)/t}}{\pi\beta} \int_{\xi}^{(W-x^t)^{1/t}} \sin 2\pi\beta y dy,$$

where  $0 \leq \xi < (W-x^t)^{1/t}$ , so that the sum over  $\beta$  is uniformly convergent in  $x$ . Hence we can interchange the order of operations in  $\int dx \sum_{\beta}$  in (2.3) to obtain

$$(2.4) \quad \int_0^W L_t(w) dw = \sum_{\alpha=-\infty}^{\infty} \sum_{\beta=-\infty}^{\infty} \iint_{x^t+y^t \leq W} \cos 2\pi\alpha x \cos 2\pi\beta y \cdot (W - x^t - y^t) dx dy.$$

By symmetry we can replace  $\cos 2\pi\alpha x \cos 2\pi\beta y$  by  $\cos 2\pi(\alpha x + \beta y)$ . If also we set  $w = z^{t/2}$ ,  $x = W^{1/t}r$ ,  $y = W^{1/t}s$ ,  $W = n^{t/2}$ , we reduce (2.4) to

$$(2.5) \quad t/2 \int_0^n L_t(z^{t/2}) z^{t/2-1} dz = n^{t/2+1} \sum_{\alpha=-\infty}^{\infty} \sum_{\beta=-\infty}^{\infty} \iint_{r^t+s^t \leq 1} (1-r^t-s^t) \cos 2\pi\sqrt{n}(\alpha r\beta s) dr ds$$

and then (2.1) follows upon multiplication of each side by  $n^{(2-t)/t}$ .

**3. Second auxiliary result.** For  $t > 1$ , we shall obtain from (2.1) the identity

$$(3.1) \quad S(n) = T_1 + T_2 + T_3 + T_4 + T_5$$

where

$$T_1 = c_1 n^2, \quad c_1 = \frac{2\Gamma^2(1/t)}{(t+2)\Gamma(2/t)};$$

$$T_2 = c_2 n^{5/4-1/(2t)} \sum_{\alpha=1}^{\infty} \alpha^{-3/2-1/t} J_{3/2+1/t}(2\pi\sqrt{n}\alpha),$$

where

$$c_2 = \frac{2^{(2t-1)/t} t^{1/t} \Gamma(1/t)}{\pi^{(t+1)/t}},$$

and  $J_r(x)$  is the ordinary Bessel function of order  $r$ ;

$$T_3 = c_3 n^2 \sum_{\alpha=1}^{\infty} \int_0^1 f(x, t) \cos 2\pi\sqrt{n}\alpha x dx, \quad c_3 = \frac{16t}{t+1},$$

$$\text{and } f(x, t) = (1-x^t)^{(t+1)/t} - (t/2)^{(t+1)/t} (1-x^2)^{(t+1)/t};$$

$$T_4 = -\frac{2t}{\pi\sqrt{t-1}} n \sum_{\alpha=1}^{\infty} \sum_{\beta=1}^{\infty} \frac{J_0(2\pi H\sqrt{n})}{(\alpha\beta)^{(t-2)/(2t-2)} H^{t/(t-1)}}, \quad H = (\alpha^{t/(t-1)} + \beta^{t/(t-1)})^{(t-1)/t};$$

$$T_5 = \frac{2t}{\pi^2} n \sum_{\alpha=1}^{\infty} \sum_{\beta=1}^{\infty} \frac{1}{\alpha\beta} \int_{-\infty}^{\infty} G(u, \alpha, \beta) \cos 2\pi H\sqrt{n} v(u, \alpha, \beta) \cdot v'(u, \alpha, \beta) du,$$

where

$$v(u, \alpha, \beta) = H^{-1} A_0^{-1/t}(u), \quad A_i(u) = (-1)^i \alpha^{-t} (P\alpha - u)^{t-i} + \beta^{-t} (Q\beta + u)^{t-i},$$

$$P = \frac{\alpha^{1/(t-1)}}{\alpha^{t/(t-1)} + \beta^{t/(t-1)}}, \quad Q = \frac{\beta^{1/(t-1)}}{\alpha^{t/(t-1)} + \beta^{t/(t-1)}},$$

$$G(u, \alpha, \beta) = \frac{A_{-1}(u)A_i(u) - A_0^2(u)}{v'(u, \alpha, \beta)A_0^2(u)} - a_{-1}(\alpha, \beta) \operatorname{sgn} u [1 - v^2(u, \alpha, \beta)]^{-1/2},$$

$$a_{-1}(\alpha, \beta) = \frac{(\alpha\beta)^{t/(2t-2)}}{\sqrt{t-1}(\alpha^{t/(t-1)} + \beta^{t/(t-1)})}.$$

In the proof of (3.1) we make use of the following result on Bessel functions [5, p. 366],

$$(3.2) \quad \int_0^1 (1-x^2)^{m-1/2} \cos Kx dx = \sqrt{\pi} 2^{m-1} K^{-m} \Gamma(m+1/2) J_m(K) \quad m > -1/2.$$

First, it is convenient to break up the double sum in (2.1) as follows,

$$(3.3) \quad S(n) = \sum_{\alpha=0}^{\infty} \sum_{\beta=0}^{\infty} + \sum_{\substack{\alpha=-\infty \\ \alpha \neq 0}}^{\infty} \sum_{\beta=0}^{\infty} + \sum_{\alpha=0}^{\infty} \sum_{\substack{\beta=-\infty \\ \beta \neq 0}}^{\infty} \\ + \sum_{\alpha=1}^{\infty} \sum_{\beta=1}^{\infty} + \sum_{\alpha=-\infty}^{-1} \sum_{\beta=-\infty}^{-1} + \sum_{\alpha=-\infty}^{-1} \sum_{\beta=1}^{\infty} + \sum_{\alpha=1}^{\infty} \sum_{\beta=-\infty}^{-1}.$$

By symmetry this can be written as

$$(3.4) \quad S(n) = n^2 \iint_{x^t+y^t \leq 1} (1 - x^t - y^t) dx dy \\ + 4n^2 \sum_{\alpha=1}^{\infty} \iint_{x^t+y^t \leq 1} (1 - x^t - y^t) \cos 2\pi\sqrt{n}\alpha x dx dy \\ + 4n^2 \sum_{\alpha=1}^{\infty} \sum_{\beta=1}^{\infty} \iint_{x^t+y^t \leq 1} (1 - x^t - y^t) \cos 2\pi\sqrt{n}(\alpha x + \beta y) dx dy \\ = S_1 + S_2 + S_3.$$

$S_1$  can be evaluated in terms of gamma functions to obtain

$$(3.5) \quad S_1 = \frac{2I^2(1/t)}{(t+2)\Gamma(2/t)} n^2 = c_1 n^2.$$

Let  $I_2$  denote the integral in  $S_2$ . Then

$$(3.6) \quad I_2 = 4 \int_0^1 \cos 2\pi\sqrt{n}\alpha x dx \int_0^{(1-x^t)^{1/t}} (1 - x^t - y^t) dy \\ = \frac{4t}{t+1} \int_0^1 (1 - x^t)^{(t+1)/t} \cos 2\pi\sqrt{n}\alpha x dx \\ = \frac{4t}{t+1} \left(\frac{t}{2}\right)^{(t+1)/t} \int_0^1 (1 - x^2)^{(t+1)/t} \cos 2\pi\sqrt{n}\alpha x dx \\ + \frac{c_3}{4} \int_0^1 f(x, t) \cos 2\pi\sqrt{n}\alpha x dx$$

by the definition of  $f(x, t)$  in (3.1). Applying (3.2) to (3.6) we have

$$(3.7) \quad S_2 = 4n^2 \sum_{\alpha=1}^{\infty} I_2 = T_2 + T_3.$$

Let  $I_3$  denote the integral in  $S_3$ . Then by symmetry

$$(3.8) \quad I_3 = 2 \iint_{\substack{x^t+y^t \leq 1 \\ \alpha x + \beta y \geq 0}} (1 - x^t - y^t) \cos 2\pi\sqrt{n}(\alpha x - \beta y) dx dy.$$

The transformation

$$(3.9) \quad x = Hv(P - u/\alpha), \quad y = Hv(Q + u/\beta)$$

transforms  $x^t + y^t = 1$  into

$$(3.10) \quad v = H^{-1}A_0^{-1/t}(u)$$

where  $H$ ,  $P$ ,  $Q$ , and  $A_i(u)$  are defined in (3.1). The transformation (3.9) is one to one for  $\alpha x + \beta y \geq 0$  and the absolute value of the Jacobian is

$$(3.11) \quad J\left(\frac{x, y}{v, u}\right) = \frac{H^2 v}{\alpha \beta}.$$

The graph of (3.10) resembles that of  $v = 1/(1 + u^2)$  except that the curve is not symmetric to the  $v$  axis unless  $t = 2$ . The curve has a relative maximum at  $(0, 1)$ .

Applying (3.9) to (3.8) we transform  $x^t + y^t \leq 1$  and  $\alpha x + \beta y \geq 0$  into  $v \leq H^{-1}A_0^{-1/t}(u)$  and  $v \geq 0$  respectively, so that (3.8) becomes

$$(3.12) \quad I_3 = \frac{2H^2}{\alpha \beta} \int_{-\infty}^{\infty} du \int_0^{v(u)} [1 - H^t v^t A_0(u)] v \cos 2\pi H \sqrt{n} v dv.$$

Upon integration by parts with respect to  $v$ , the integrated terms vanish and we obtain

$$(3.13) \quad \begin{aligned} I_3 &= - \frac{H}{\pi \sqrt{n} \alpha \beta} \int_{-\infty}^{\infty} du \int_0^{v(u)} [1 - (t+1)H^t v^t A_0(u)] \sin 2\pi H \sqrt{n} v dv \\ &= - \frac{H}{\pi \sqrt{n} \alpha \beta} \int_0^1 \sin 2\pi H \sqrt{n} v dv \int_{u_-(v)}^{u_+(v)} [1 - (t+1)H^t v^t A_0(u)] du \end{aligned}$$

where  $u_+(v)$  and  $u_-(v)$  refer to the first and second quadrant branches of (3.10) respectively. Since

$$(3.14) \quad \begin{aligned} A_i(u) &= (-1)^i \alpha^{-i} (P\alpha - u)^{t-i} + \beta^{-i} (Q\beta + u)^{t-i}, \\ \frac{d}{du} A_i(u) &= (t-i) A_{i+1}(u), \end{aligned}$$

we can write (3.13) as

$$(3.15) \quad \begin{aligned} I_3 &= - \frac{H}{\pi \sqrt{n} \alpha \beta} \int_0^1 [u_+(v) - H^t v^t A_{-1}(u_+(v))] \sin 2\pi H \sqrt{n} v dv \\ &\quad - \frac{H}{\pi \sqrt{n} \alpha \beta} \int_0^1 [-u_-(v) + H^t v^t A_{-1}(u_-(v))] \sin 2\pi H \sqrt{n} v dv. \end{aligned}$$

By the change of variable (3.10) this can be written as

$$(3.16) \quad I_3 = \frac{H}{\pi \sqrt{n} \alpha \beta} \int_{-\infty}^{\infty} \left[ u - \frac{A_{-1}(u)}{A_0(u)} \right] \sin 2\pi H \sqrt{n} v(u) \cdot v'(u) du.$$

From (3.14) we obtain

$$(3.17) \quad u - \frac{A_{-1}(u)}{A_0(u)} = \frac{P\alpha^{-t} - Q\beta^{-t}}{\alpha^{-t} + \beta^{-t}} + O\left(\frac{1}{u}\right)$$

for large  $u$ , so that upon integrating by parts again we obtain

$$(3.18) \quad I_3 = \frac{t}{2\pi^2 n \alpha \beta} \int_{-\infty}^{\infty} F(u) \cos 2\pi H \sqrt{n} v(u) \cdot v'(u) du$$

where

$$(3.19) \quad F(u) = F(u, \alpha, \beta) = \frac{A_{-1}(u) A_1(u) - A_0^2(u)}{v'(u) A_0^2(u)} .$$

The function  $a_{-1} \operatorname{sgn} u [1 - v^2(u)]^{-1/2}$  is an asymptotic equivalent of  $F(u)$  in the neighborhood of  $(0, 1)$ , even though  $v(0) = 1$  and  $v'(0) = 0$ , if  $a_{-1} = a_{-1}(\alpha, \beta)$  is determined from

$$\begin{aligned} (3.20) \quad a_{-1} &= \lim_{u \rightarrow 0+} F(u) \sqrt{1 - v^2(u)} = \lim_{u \rightarrow 0+} \frac{\sqrt{1 - v^2}}{-v'} \\ &= \lim_{u \rightarrow 0+} \frac{vv' (1 - v^2)^{-1/2}}{v''} = \frac{1}{v''(0)} \lim_{u \rightarrow 0+} \frac{v'}{\sqrt{1 - v^2}} \\ &= \frac{-1}{v''(0)a_{-1}} = \frac{1}{\sqrt{|v''(0)|}} . \end{aligned}$$

From (3.10) and (3.14) we obtain

$$(3.21) \quad v''(u) = -H^{-1} A_0^{-(1+2t)/t}(u) [-(t+1)A_1^2(u) + (t-1)A_0(u)A_2(u)]$$

from which  $a_{-1}$ , as given in (3.1), can be determined.

We now write (3.18) as

$$\begin{aligned} (3.22) \quad I_3 &= \frac{ta_{-1}}{2\pi^2 n \alpha \beta} \int_{-\infty}^{\infty} \operatorname{sgn} u [1 - v^2(u)]^{-1/2} \cos 2\pi H \sqrt{n} v(u) \cdot v'(u) du \\ &\quad + \frac{t}{2\pi^2 n \alpha \beta} \int_{-\infty}^{\infty} [F(u) - a_{-1} \operatorname{sgn} u [1 - v^2(u)]^{-1/2}] \cos 2\pi H \sqrt{n} v(u) \cdot v'(u) du \\ &= -\frac{ta_{-1}}{\pi^2 n \alpha \beta} \int_0^1 (1 - v^2)^{-1/2} \cos 2\pi H \sqrt{n} v dv \\ &\quad + \frac{t}{2\pi^2 n \alpha \beta} \int_{-\infty}^{\infty} G(u) \cos 2\pi H \sqrt{n} v(u) \cdot v'(u) du \end{aligned}$$

where  $G(u) = G(u, \alpha, \beta)$  is defined in (3.1). Applying (3.2) to (3.22) we obtain

$$(3.23) \quad S_3 = 4n^2 \sum_{\alpha=1}^{\infty} \sum_{\beta=1}^{\infty} I_3 = T_4 + T_5 .$$

Collecting the results of (3.4), (3.5), (3.7), and (3.23), we have (3.1).

**4. Convergence investigations.** We next prove that the double series in (2.1) is absolutely convergent. We write (3.18) as

$$(4.1) \quad I_3 = \frac{t}{2\pi^2 n \alpha \beta} \left( \int_{-\infty}^0 + \int_0^\sigma + \int_\sigma^{P\alpha} + \int_{P\alpha}^\infty \right)$$

$$= \frac{t}{2\pi^2 n \alpha \beta} (I_4 + I_5 + I_6 + I_7)$$

where  $0 < \sigma < P\alpha$ .

First we consider

$$(4.2) \quad I_7 = \int_{P\alpha}^\infty F(u) \cos 2\pi H\sqrt{n} v(u) \cdot v'(u) du .$$

By (3.14) and (3.19) we have

$$(4.3) \quad F(u) = \frac{H(P\alpha - u)^{t-1} (Q\beta + u)^{t-1}}{(\alpha\beta)^t A_3^{1-t}(u) A_1(u)} = \frac{-H[\alpha^{-t}(u - P\alpha)^t + \beta^{-t}(u + Q\beta)^t]^{(1-t)/t}}{\alpha^t(u - P\alpha)^{1-t} + \beta^t(u + Q\beta)^{1-t}}$$

From (4.3) we find that

$$(4.4) \quad \begin{aligned} \frac{dF(u)}{du} &= \frac{(1-t)H}{(\alpha\beta)^t} \left( \frac{(u - P\alpha)^t}{\alpha^t} + \frac{(u + Q\beta)^t}{\beta^t} \right)^{(1-2t)/t} \\ &\times \left( \frac{-\beta^{2t}(u - P\alpha)^{2t-1} + \alpha^{2t}(u + Q\beta)^{2t-1}}{(u - P\alpha)^t(u + Q\beta)^t [\alpha^t(u - P\alpha)^{1-t} + \beta^t(u + Q\beta)^{1-t}]^2} \right) . \end{aligned}$$

From (4.3) and (4.4) we derive certain information about the graph of  $F(u)$ , namely,

$$(4.5) \quad \begin{aligned} F(u) &> 0, F'(u) < 0, 0 < u < P\alpha ; \\ F'(P\alpha) &= \infty, 1 < t < 2 ; F'(P\alpha) = 0, 2 < t ; \\ F(u) &< 0, P\alpha < u < \infty ; \\ F'(u) &= 0, u = u_1, P\alpha < u_1 < \infty, \beta > \alpha ; \\ F'(u) &< 0, P\alpha < u < \infty, \beta \leq \alpha . \end{aligned}$$

The point  $(u_1, v_1)$  is a relative minimum and from (4.3) and (4.4) we find that

$$(4.6) \quad \begin{aligned} u_1 &= \frac{Q\beta\alpha^{(2t)/(2t-1)} + P\alpha\beta^{(2t)/(2t-1)}}{\beta^{(2t)/(2t-1)} - \alpha^{(2t)/(2t-1)}}, \\ v_1 &= F(u_1) = -H(\alpha^{t/(2t-1)} + \beta^{t/(2t-1)})^{-(2t-1)/t} . \end{aligned}$$

Thus by (4.5) and the second mean value theorem for integrals we have, for  $\beta > \alpha$ , and  $P\alpha \leq \xi_1 < u_1 < \xi_2 \leq \infty$ ,

$$(4.7) \quad I_7 = \int_{P\alpha}^{u_1} + \int_{u_1}^\infty = F(u_1) \int_{\xi_1}^{u_1} + F(u_1) \int_{u_1}^{\xi_2}$$

$$\begin{aligned}
&= F(u_1) \int_{\xi_1}^{\xi_2} \cos 2\pi H \sqrt{n} v(u) \cdot v'(u) du \\
&= O\{F(u_1)H^{-1}n^{-1/2}\} = O\{(\alpha^{t/(2t-1)} + \beta^{t/(2t-1)})^{-(2t-1)/t} n^{-1/2}\} \\
&= O\{(n\alpha\beta)^{-1/2}\}
\end{aligned}$$

by the inequality  $x^2 + y^2 \geq 2xy$ ,  $x > 0$ ,  $y > 0$ . Similarly, for  $\beta \leq \alpha$ , and  $P\alpha \leq \xi_3 < \infty$ , we have

$$\begin{aligned}
(4.8) \quad I_7 &= \int_{P\alpha}^{\infty} = F(\infty) \int_{\xi_3}^{\infty} \cos 2\pi H \sqrt{n} v(u) \cdot v'(u) du \\
&= O\{F(\infty)H^{-1}n^{-1/2}\} = \{(\alpha^{-t} + \beta^{-t})^{(1-t)/t} (\alpha^t + \beta^t)^{-1} n^{-1/2}\} \\
&= O\{(\alpha\beta)^{t-1} (\alpha^t + \beta^t)^{-(2t-1)/t} n^{-1/2}\} = O\{(n\alpha\beta)^{-1/2}\}.
\end{aligned}$$

We next consider  $I_5$  in (4.1). By (4.3) we can write

$$(4.9) \quad I_5 = \int_0^{\sigma} F_1(u) \cos 2\pi H \sqrt{n} v(u) du$$

where

$$\begin{aligned}
(4.10) \quad -F_1(u) &= \frac{(pq)^{t-1}}{(\alpha\beta)^t A_0^2(u)}, \quad p = P\alpha - u, q = Q\beta + u, \\
&= \frac{A_0^{-2/t}(u)}{\alpha\beta} \cdot \frac{[(pq)/(\alpha\beta)]^{t-1}}{[(p/\alpha)^t + (q/\beta)^t]^{2(t-1)/t}} < \frac{A_0^{-2/t}(u)}{\alpha\beta} \cdot \frac{1}{2^{2(t-1)/t}} \\
&< \frac{A_0^{-2/t}(0)}{\alpha\beta 2^{2(t-1)/t}} = O\left(\frac{H^2}{\alpha\beta}\right).
\end{aligned}$$

Therefore

$$(4.11) \quad I_5 = O\left(\frac{H^2}{\alpha\beta} \int_0^{\sigma} du\right) = O\left(\frac{H^2\sigma}{\alpha\beta}\right).$$

Turning next to  $I_6$  in (4.1), we note that by the first line of (4.5) we can use the second mean value theorem to write, for some  $\xi_4$  satisfying  $\sigma < \xi_4 \leq P\alpha$ ,

$$(4.12) \quad I_6 = F(\sigma) \int_{\sigma}^{\xi_4} \cos 2\pi H \sqrt{n} v(u) \cdot v'(u) du = O\left(\frac{F(\sigma)}{H \sqrt{n}}\right).$$

To examine the question of the order of  $F(u)$  in  $0 < u < P\alpha$  we use (4.3) with,  $p = P\alpha - u$ ,  $q = Q\beta + u$ , and write

$$\begin{aligned}
(4.13) \quad F(u) &= \frac{H}{(\alpha\beta)^{1/2}} \cdot \frac{[(pq)/(\alpha\beta)]^{(t-1)/2}}{[(p/\alpha)^t + (q/\beta)^t]^{(t-1)t}} \cdot \\
&\quad \cdot \frac{1}{-(\beta/\alpha)^{t/2}(p/q)^{(t-1)/2} + (\alpha/\beta)^{t/2}(q/p)^{(t-1)/2}} \\
&\leq \frac{H}{(\alpha\beta)^{1/2}} \cdot \frac{1}{2^{(t-1)/2}} \cdot \frac{1}{F_2(u)}.
\end{aligned}$$

Since  $F_2(0) = 0$  and

$$(4.14) \quad F_3(u) = \frac{dF_2(u)}{du} = t - 1 \left[ \left( \frac{\beta}{\alpha} \right)^{t/2} \left( \frac{p}{q} \right)^{(t-3)/2} \frac{1}{q^2} + \left( \frac{\alpha}{\beta} \right)^{t/2} \left( \frac{q}{p} \right)^{(t-3)/2} \frac{1}{p^2} \right],$$

we have, by the mean value theorem,

$$(4.15) \quad F(u) \leq \frac{H\lambda}{(\alpha\beta)^{1/2}} \cdot \frac{(t-1)/2}{F_3(u_3)u}, \quad \lambda = \frac{2^{(5-t)/2}}{t-1}, \quad 0 < u < P\alpha, \quad 0 < u_3 < P\alpha.$$

Setting  $p_3 = P\alpha - u_3$ ,  $q_3 = Q\beta + u_3$ , we obtain

$$\begin{aligned} (4.16) \quad F(u) &\leq \frac{H\lambda}{(\alpha\beta)^{1/2}} \cdot \frac{p_3 q_3}{[(\beta/\alpha)^{t/2}(p_3/q_3)^{(t-1)/2} + (\alpha/\beta)^{t/2}(q_3/p_3)^{(t-1)/2}]u} \\ &\leq \frac{H\lambda}{(\alpha\beta)^{1/2}} \cdot \frac{p_3 q_3}{[(\beta/\alpha)^{t/2} + (\alpha/\beta)^{t/2}]u} \leq \frac{H\lambda}{(\alpha\beta)^{1/2}} \cdot \frac{4}{[(\beta/\alpha)^{t/2} + (\alpha/\beta)^{t/2}]u} \\ &= O\left\{\frac{H(\alpha\beta)^{(t-1)/2}}{(\alpha^t + \beta^t)u}\right\}. \end{aligned}$$

Hence combining (4.11), (4.12), and (4.16), we obtain

$$(4.17) \quad I_5 + I_6 = O\left(\frac{H^2\sigma}{\alpha\beta}\right) + O\left(\frac{(\alpha\beta)^{(t-1)/2}}{(\alpha^t + \beta^t)\sigma n^{1/2}}\right) = O\left(\frac{H(\alpha\beta)^{(t-3)/4}n^{-1/4}}{(\alpha^t + \beta^t)^{1/2}}\right).$$

In the further analysis of  $I_5 + I_6$  we use the inequalities,

$$(4.18) \quad 1 + x^m < (1 + x)^m, \quad 0 < x < 1, \quad m > 1,$$

$$(4.19) \quad (x + 1)^m < 2^{m-1}(x^m + 1), \quad x > 1, \quad m > 1.$$

In (4.17) suppose  $1 < t \leq 2$ . Since  $H = (\alpha^{t/(t-1)} + \beta^{t/(t-1)})^{(t-1)/t}$  and  $t/(t-1) > t$ , we have by (4.18),  $H < (\alpha^t + \beta^t)^{1/t}$ , and therefore, for  $1 < t \leq 2$ , we have

$$(4.20) \quad \frac{H(\alpha\beta)^{(t-3)/4}}{(\alpha^t + \beta^t)^{1/2}} < \frac{(\alpha^t + \beta^t)^{(2-t)/(2t)}}{(\alpha\beta)^{(3-t)/4}} < \frac{(\alpha + \beta)^{(2-t)/2}}{(\alpha\beta)^{(t-1)/4}(\alpha\beta)^{(2-t)/2}} < \frac{2^{(2-t)/2}}{(\alpha\beta)^{(t-1)/4}}.$$

Hence from (4.17) and (4.20) we have, for  $1 < t \leq 2$ ,

$$(4.21) \quad I_5 + I_6 = O\{(\alpha\beta)^{-(t-1)/4}n^{-1/4}\}.$$

If  $t > 2$  is (4.17), then  $t > t/(t-1)$  and so by (4.19) we have

$$\begin{aligned} (4.22) \quad \frac{H(\alpha\beta)^{(t-3)/4}}{(\alpha^t + \beta^t)^{1/2}} &= \frac{(\alpha^{t/(t-1)} + \beta^{t/(t-1)})^{(t-1)/t}}{(\alpha^t + \beta^t)^{1/t}} \cdot \frac{(\alpha\beta)^{(t-3)/4}}{(\alpha^t + \beta^t)^{(t-2)/(2t)}} \\ &< 2^{(t-2)/t} \cdot \frac{(\alpha\beta)^{(t-3)/4}}{(\alpha^t + \beta^t)^{(t-2)/(2t)}} \\ &< \frac{2^{(t-2)/t}(\alpha\beta)^{(t-3)/4}}{2^{(t-2)/(2t)}(\alpha\beta)^{(t-2)/4}} = \frac{2^{(t-2)/(2t)}}{(\alpha\beta)^{1/4}}. \end{aligned}$$

Hence from (4.17) and (4.22) we have, for  $t > 2$ ,

$$(4.23) \quad I_5 + I_6 = O\{(n\alpha\beta)^{-1/4}\}.$$

By (3.10)  $v(-u, \alpha, \beta) = v(u, \alpha, \beta)$  so that an estimate for  $I_5 + I_6 + I_7$  holds also for  $I_4$  in (4.1). By this fact, and the results of (4.7), (4.8), (4.21), and (4.23), it now follows that for  $S_3$ , defined by (3.4), (3.23), and (4.1), we have,

$$(4.24) \quad S_3 = \frac{2tn}{\pi^2} \sum_{\alpha=1}^{\infty} \sum_{\beta=1}^{\infty} \frac{1}{\alpha\beta} \int_{-\infty}^{\infty} F(u) \cos 2\pi H\sqrt{n}v(u) \cdot v'(u) du \\ = O(n^{3/4}), \quad t > 1,$$

the double series being absolutely convergent.

Integrating by parts and applying the second mean value theorem, we have, from (3.6), for  $x_1 = [(t-1)/t]^{1/t}$ ,

$$(4.25) \quad S_2 = \frac{16t}{t+1} n^2 \sum_{\alpha=1}^{\infty} \int_0^1 (1-x^t)^{(t+1)/t} \cos 2\pi\sqrt{n}\alpha x dx \\ = \frac{8t}{\pi} n^{3/2} \sum_{\alpha=1}^{\infty} \frac{1}{\alpha} \int_0^1 (1-x^t)^{1/t} x^{t-1} \sin 2\pi\sqrt{n}\alpha x dx \\ = \frac{8t}{\pi} n^{3/2} \sum_{\alpha=1}^{\infty} \frac{1}{\alpha} \left\{ \int_0^{x_1} + \int_{x_1}^1 \right\} \\ = \frac{8t}{\pi} n^{3/2} \sum_{\alpha=1}^{\infty} \frac{1}{\alpha} \left\{ (1-x_1^t)^{1/t} x_1^{t-1} \int_{\xi_6}^{x_1} \sin 2\pi\sqrt{n}\alpha x dx \right. \\ \left. + (1-x_1^t)^{1/t} x_1^{t-1} \int_{x_1}^{\xi_6} \sin 2\pi\sqrt{n}\alpha x dx \right\} \\ = \frac{8t}{\pi} n^{3/2} \sum_{\alpha=1}^{\infty} O\left(\frac{1}{\sqrt{n}\alpha^2}\right) = O(n), \quad t > 1,$$

the series being absolutely convergent. The absolute convergence of the double series in (2.1) now follows from the results leading to (4.24) and (4.25).

**5. Proof of (1.1).** Finally we deduce (1.1) from (3.1). We make use of the asymptotic expansion for the general Bessel function, namely [5, p. 368],

$$(5.1) \quad J_m(K) = \sqrt{\frac{2}{\pi K}} \cos \left( K - \frac{m\pi}{2} - \frac{\pi}{4} \right) + O(K^{-3/2}),$$

for large  $K$  and  $m$  independent of  $K$ .

By (5.1) and the absolute convergence of the sum we have

$$(5.2) \quad T_2 = c_2 n^{5/4-1/(2t)} \sum_{\alpha=1}^{\infty} \alpha^{-3/2-1/t} \left\{ \frac{\cos [2\pi\sqrt{n}\alpha - \pi(1+1/(2t))]}{(\pi^2\sqrt{n}\alpha)^{1/2}} \right. \\ \left. + O(n^{-3/4}\alpha^{-3/2}) \right\} \\ = - \frac{c_2}{\pi} n^{1-1/(2t)} \sum_{\alpha=1}^{\infty} \alpha^{-2-1/t} \cos (2\pi\sqrt{n}\alpha - \pi/(2t)) + O(n^{1/2-1/(2t)}) .$$

In  $T_3 f''(0, t) = 0$  and  $f^{(k)}(1, t) = 0$ ,  $k = 0, 1, 2$ . Hence if we integrate by parts twice the integrated terms vanish and we have left

$$(5.3) \quad T_3 = - \frac{4t}{\pi^2(t+1)} n \sum_{\alpha=1}^{\infty} \frac{1}{\alpha^2} \int_0^1 f''(x, t) \cos 2\pi\sqrt{n}\alpha x dx .$$

$f''(x, t)$  is continuous in  $0 \leq x \leq 1$  and independent of  $n$  and  $\alpha$  and so it has a finite number, independent of  $n$  and  $\alpha$ , of relative and absolute extrema whose values are also independent of  $n$  and  $\alpha$ . Hence dividing the interval of integration into pieces in which  $f''(x, t)$  is monotonic, we obtain by the second mean value theorem, for appropriate  $\xi_j, \xi'_j, \xi'_{j+1}$  in the interval from 0 to 1, the  $\xi$ 's depending on  $n$  and  $\alpha$ , the result,

$$(5.4) \quad T_3 = - \frac{4t}{\pi^2(t+1)} n^{3/4} \sum_{\alpha=1}^{\infty} \frac{1}{\alpha^2} \sum_j f''(\xi_j, t) \int_{\xi_j}^{\xi_{j+1}} \cos 2\pi\sqrt{n}\alpha x dx = O(\sqrt{n}) .$$

Applying (5.1) to  $T_4$  we obtain

$$T_4 = - \frac{2t}{\pi^2\sqrt{t-1}} n^{3/4} \sum_{\alpha=1}^{\infty} \sum_{\beta=1}^{\infty} \frac{\cos (2\pi H\sqrt{n} - \pi/4)}{(\alpha\beta)^{(t-2)/(2t-2)} H^{(3t-1)/(2t-2)}} \\ - \frac{2tn}{\pi\sqrt{t-1}} \sum_{\alpha=1}^{\infty} \sum_{\beta=1}^{\infty} \frac{O\{(\alpha^{t/(t-1)} + \beta^{t/(t-1)})^{-(3t-3)/(2t)} n^{-3/4}\}}{(\alpha\beta)^{(t-1)/(2t-2)} (\alpha^{t/(t-1)} + \beta^{t/(t-1)})} .$$

Since

$$(\alpha^{t/(t-1)} + \beta^{t/(t-1)})^{-(5t-3)/(2t)} \leq 2^{-(5t-3)/(2t)} (\alpha\beta)^{-(5t-3)/(4t-4)} ,$$

the double series are absolutely convergent so that

$$(5.5) \quad T_4 = - \frac{2t}{\pi^2\sqrt{t-1}} n^{3/4} \sum_{\alpha=1}^{\infty} \sum_{\beta=1}^{\infty} \frac{\cos (2\pi H\sqrt{n} - \pi/4)}{(\alpha\beta)^{(t-2)/(2t-2)} H^{(3t-1)/(2t-2)}} + O(n^{1/4}) .$$

Next we consider  $T_5$ . We have shown that  $-T_4$  and  $S_3$  are absolutely convergent double series for  $t > 1$  and hence so is their term by term sum which is identical with  $T_5$ . We break up the interval of integration in  $T_5$  into a finite number, independent of  $n, \alpha, \beta$ , of subintervals in which  $G(u, \alpha, \beta)$  is monotonic and write

$$(5.6) \quad T_5 = \frac{2tn}{\pi^2} \sum_{\alpha=1}^{\infty} \sum_{\beta=1}^{\infty} \frac{1}{\alpha\beta} \sum_j^{\infty} \int_{\xi_j}^{\xi_{j+1}} G(u, \alpha, \beta) \cos 2\pi H\sqrt{n} v(u) \cdot v'(u) du .$$

Now  $G(u, \alpha, \beta)$  is continuous in each  $\xi_j \leq u \leq \xi_{j+1}$ . The only doubt arises, at  $u = 0$  where  $v'(u) = (1 - v^2)^{1/2} = 0$ , and at  $u = \infty$  where  $v'(u) = 0$ . But, using the definitions in (3.1) and evaluating an indeterminate form, we obtain

$$(5.7) \quad G(0+, \alpha, \beta) = \frac{-HA_{-1}(0)}{A_0^{1-1/t}(0)} - \lim_{u \rightarrow 0+} \left( \frac{1}{v'(u)} + \frac{a_{-1}}{\sqrt{1 - v^2(u)}} \right) \\ = \frac{-HA_{-1}(0)}{A_0^{1-1/t}(0)} + O\left(\frac{\alpha^{t/(t-1)} - \beta^{t/(t-1)}}{\alpha^{t/(t-1)} + \beta^{t/(t-1)}}\right)$$

which is bounded. On the other hand, by (4.3),

$$(5.8) \quad G(\infty, \alpha, \beta) = -H(\alpha\beta)^{t-1}(\alpha^t + \beta^t)^{(1-2t)/t} - a_{-1},$$

which is also bounded.

Applying the second mean value theorem to (5.6) we obtain

$$(5.9) \quad T_5 = \frac{2tn}{\pi^2} \sum_{\alpha=1}^{\infty} \sum_{\beta=1}^{\infty} \frac{1}{\alpha\beta} \sum_j G(\zeta'_j, \alpha, \beta) \int_{\xi_j}^{\xi_{j+1}} \cos 2\pi H\sqrt{n} v(u) \cdot v'(u) du$$

for appropriate  $\zeta'_j, \zeta_j, \zeta_{j+1}$  in the interval from  $\xi_j$  to  $\xi_{j+1}$ . Further we have

$$(5.10) \quad T_5 = \frac{2tn}{\pi^2} \sum_{\alpha=1}^{\infty} \sum_{\beta=1}^{\infty} \frac{1}{\alpha\beta} \sum_j G(\zeta'_j, \alpha, \beta) \frac{O(1)}{H\sqrt{n}} \\ = \frac{2t\sqrt{n}}{\pi^2} \sum_{\alpha=1}^{\infty} \sum_{\beta=1}^{\infty} \frac{1}{\alpha\beta H} \sum_j G(\zeta'_j, \alpha, \beta) O(1) \\ = O(\sqrt{n})$$

by the absolute convergence of the double series.

The relation (1.1) now follows from (3.1), (3.5), (5.2), (5.4), (5.5), and (5.10).

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