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If f is an arithmetic function, let $T(f) = \{(a, b) \mid f(ab) = f(a)f(b)\}$. If S is a set of pairs of positive integers, let $f \in M(S)$ if $T(f) \supseteq S$. In this paper we determine all sets S such that $M(S)$ is a group under Dirichlet convolution.

1. Introduction. An *arithmetic function* f is a complex-valued function whose domain is the set $N = \{1, 2, 3, \cdots\}$. The *multiplicative set* belonging to f is the set $T(f) = \{(a, b) \mid f(ab) = f(a)f(b)\}$. If S is any nonempty subset of $N \times N$, then we say that $f \in M(S)$ if $f \neq 0$ and $T(f) \supseteqq S$. We shall let $\mathscr{R}$ denote the set $\{(a, b) \mid GCD(a, b) = 1\}$. Furthermore, for convenience we shall assume that all of our sets $S \subseteqq N \times N$ are *symmetric* $\cdots$ $(a, b) \in S$ if and only if $(b, a) \in S$.

It is well-known (see [1]) that $M(\mathscr{R})$, the set of all *multiplicative* functions, forms an Abelian group under the *Dirichlet convolution*

$$[f^*g]\,(n) = \sum_{d \mid n} f(d)g(n/d)\ .$$

In this paper we intend to characterize completely all those sets S such that $M(S)$ is a group under*. It is not hard to show that all of our results carry through for the generalized convolution defined by Goldsmith [2]. We shall work with* for simplicity.

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2. The multiplicative closure of a set. It is convenient for us to introduce a closure operation on subsets of $N \times N$. Properties of this operation which are not necessary for this paper will be discussed by the author elsewhere.

If $S \subseteqq N \times N$, then the transformation

$$(a_1, a_2, \cdots, a_n) \longleftrightarrow (b_1, b_2, \cdots, b_n, b_{n+1})$$

is said to be an *S-step* if

(i) $\qquad a_j = b_j \qquad$ for $j = 1, 2, \cdots, n-1$

(ii) $\qquad a_n = b_n b_{n+1}$

and

(iii) $\qquad (b_n, b_{n+1}) \in S\ ,$

where all n-tuples for $n \geqq 3$ are to be considered as *unordered*. It should be emphasized that an S-step is a transformation which can go either from $(a_1, a_2, \cdots, a_n)$ to $(b_1, b_2, \cdots, b_n, b_{n+1})$, or from $(b_1, b_2, \cdots, b_n, b_{n+1})$ to $(a_1, a_2, \cdots, a_n)$. An *S-chain* is any sequence of S-steps. We say that a pair (a, b) is in S^*, the *multiplicative closure* of S, if there exists a finite S-chain leading from the 1-tuple (ab) to the pair (a, b). A set S is *closed* if $S = S^*$.

THEOREM 2.1. (i) *$S \subseteqq S^*$, and $A \subseteqq B$ implies $A^* \subseteqq B^*$;*
(ii) *$S^{**} = S^*$;*
(iii) *$T(f)$ is closed for all functions f.*

Proof. (i) Notice that $(a_1a_2) \rightarrow (a_1, a_2)$ *is an* S-chain if $(a, b) \in S$. To see that (ii) holds, let $(a_1, \cdots, a_n) \leftrightarrow (b_1, \cdots, b_n, b_{n+1})$ be an S^*-step where $a_i = b_i$ for $i = 1, 2, \cdots, n-1$, $b_nb_{n+1} = a_n$ and $(b_n, b_{n+1}) \in S^*$. Then there exists a finite S-chain:

$$(b_nb_{n+1}) \longrightarrow (c_1, c_2) \longrightarrow \cdots \longrightarrow (d_1, d_2, d_3) \longrightarrow (b_n, b_{n+1}) .$$

Notice that the following is a finite S-chain:

$$\begin{aligned}(a_1, \cdots, a_n) &\longrightarrow (a_1, \cdots, a_{n-1}, c_1, c_2) \\ &= (b_1, b_2, \cdots, b_{n-1}, c_1, c_2) \\ &\longrightarrow \cdots \\ &\longrightarrow (b_1, \cdots, b_{n-1}, d_1, d_2, d_3) \\ &\longrightarrow (b_1, \cdots, b_{n-1}, b_n, b_{n+1}) .\end{aligned}$$

Hence any finite S^*-chain can be represented as a finite S-chain and (ii) follows.

To prove (iii), if $(nm) \rightarrow (n_1, n_2) \rightarrow \cdots \rightarrow (b_1, b_2, m) \rightarrow (n, m)$ is a $T(f)$-chain, then

$$\begin{aligned}f(nm) &= f(n_1)f(n_2) \\ &= \cdots \\ &= f(b_1)f(b_2)f(m) \\ &= f(n)f(m) ,\end{aligned}$$

so that $(n, m) \in T(f)^*$ implies that $(n, m) \in T(f)$.

If φ is Euler's totient function, then it is not hard to see that $T(\varphi) = \mathscr{R}$. Hence we can conclude from 2.1 that the set $\mathscr{R}$ is closed.

A set S is *divisible* if $(a, b) \in S$ implies that $(d, d') \in S$ whenever $d \mid a$ and $d' \mid b$. Notice that $\mathscr{R}$ is a divisible set.

THEOREM 2.2. *If S is a divisible subset of $\mathscr{R}$, then S^* is also* *a divisible subset of* $\mathscr{R}$.

Proof. The fact that $S^* \subseteqq \mathscr{R}$ is immediate because $\mathscr{R}$ is closed. If $(a, b) \in S^*$ and $p^\alpha \| a$ and $q^\beta \| b$ where p and q are primes, then $(p^\alpha, q^\beta) \in S$. If not, then $(p^\alpha x, q^\beta y) \notin S$ by the divisibility of S so that if $(ab) \to (u, v) \to \cdots \to (a, b)$ is an S-chain then one and only one "co-ordinate" of each-tuple involved must be divisible by $p^\alpha q^\beta$. But this is a contradiction because $p^\alpha | a$ and $q^\beta | b$. Therefore $(p^i, q^i) \in S$ for all $i \leqq \alpha, j \leqq \beta$, by the divisibility of S.

Assume that $d | a$, $d' | b$, and $(\delta, \delta') \in S^*$ for all $\delta | d$, $\delta' | d'$, and $(\delta, \delta') \neq (d, d')$. Since $(a, b) \in S^*$ let $(ab) \to (u, v)$ be a first S-step where $(u, v) \in S$, $u = d_1 d_1' d_1''$, $v = d_2 d_2' d_2''$, $d_1 d_2 = d$, and $d_1' d_2' = d'$. By the divisibility of S we have $(d_1 d_1', d_2 d_2') \in S$, $(d_1, d_2) \in S$, and $(d_1', d_2') \in S$. By the choice of (d, d') we have (d_1, d_1') and $(d_2, d_2') \in S^*$. Hence the following S-chain obtains:

$$\begin{aligned}(dd') = (d_1 d_1' d_2 d_2') &\longrightarrow (d_1 d_1', d_2 d_2') \\ &\longrightarrow (d_1, d_1', d_2 d_2') \\ &\longrightarrow (d_1, d_1', d_2, d_2') \\ &\longrightarrow (d_1 d_2, d_2 d_2') \\ &\longrightarrow (d, d')\end{aligned}$$

so that $(d, d') \in S^*$.

3. **The main results.** A set S is said to have *property P* if $f^* g \in M(S)$ whenever f and g are in $M(S)$. The main theorem of this paper is the following characterization.

THEOREM 3.1. *A set S has property P if, and only if S^* is a divisible subset of $\mathscr{R}$. In particular, all divisible subsets of $\mathscr{R}$ have property P.*

The proof of Theorem 3.1 will follow from a sequence of lemmas. A set S has property P' if $f^*1 \in M(S)$ whenever $f \in M(S)$ where 1 is the function with constant value 1.

LEMMA 3.2. *If S has property P, then S has property P'.*

LEMMA 3.3. *If S has property P', then $S \subseteqq \mathscr{R}$.*

Proof. 1^*1 is the number of divisors function τ, and it is easy to see that $T(\tau) = \mathscr{R}$. Therefore $\tau \in M(S)$ implies $\mathscr{R} = T(\tau) \supseteqq S$.

LEMMA 3.4. *If S has property P', then $(1, 1) \in S$.*

Proof. If $(1, 1) \notin S$, define $f(1) = 2$, $f(n) = 0$ for all $n > 1$. Then $f \in M(S)$ but $f^*1 \notin M(S)$.

LEMMA 3.5. *Let S be closed and have property P'. If $(a, b) \in S$, then $(1, d) \in S$ for all $d \mid a$ and $(1, d') \in S$ for all $d' \mid b$.*

Proof. Assume $(1, d) \notin S$ for $d \mid a$ and d is the smallest divisor of a with this property. We may assume that $(\delta, \delta') \notin S$ where $\delta\delta' = d$ and $\delta \neq 1 \neq \delta'$, because, by the minimality of d, the following S-chain obtains:

$$(d) \longrightarrow (\delta, \delta') \longrightarrow (1, \delta, \delta') \longrightarrow (1, d) .$$

Since S is closed, $(1, d) \in S$.

Define f via $f(1) = 0$, $f(d) = 1$, $f(x) = 0$ otherwise. It is easy to see that $f \in M(S)$ by the previous remarks, but

$$[f^*1](ab) \neq [f^*1](a) \cdot [f^*1](b) ,$$

a contradiction.

Let k be fixed and let g be defined via $g(1) = 1$, $g(k) = 1$, and $g(m) = 0$ otherwise. It is easy to check that $T(g)$ contains all coprime pairs except those of the form $(d, k/d)$ where $d \neq 1$ or k.

LEMMA 3.6. *If S is closed and has property P', then S must be divisible.*

Proof. Suppose that the set

$$\{(a, b) \in S \mid (d, d') \notin S \text{ for some } d \mid a,\ d' \mid b,\ d \neq 1 \neq d'\}$$

is nonempty, and let (a, b) be an element of this set which is minimal with respect to the product $ab = n$. Also pick an appropriate (d, d') to be minimal with respect to its product $dd' = k$.

(1) If $\delta \mid d$ and $\delta' \mid d'$ and $\delta\delta' < dd'$, then $\delta \mid a$, $\delta' \mid b$, and so $(\delta, \delta') \in S$.

(2) If $(d_1, d_1') \in S$ where $d_1d_1' = k$, $d_1 \neq 1 \neq d_1'$, then $(\delta, \delta') \in S$ for all $\delta \mid d_1$ and $\delta' \mid d_1'$ by the minimality of $ab = n$.

We may assume, however, that $(d_1, d_1^1) \notin S$ whenever

$$d_1d_1' = k,\ d_1 \neq 1 \neq d_1' .$$

For if $(d_1, d_1') \in S$, let $d_1 = d_2d_2'$ and $d_1' = d_3d_3'$ where $d_2d_3 = d$ and $d_2'd_3' = d'$. Then the following chain obtains:

$$\begin{aligned}(dd') &\longrightarrow (d_1, d_1') \longrightarrow (d_2, d_2', d_1') \longrightarrow (d_2, d_2', d_3, d_3') \\ &\longrightarrow (d_2d_3, d_2'd_3') = (d, d') .\end{aligned}$$

Since S is a closed set, it follows from this that $(d, d') \in S$, which is contrary to our assumption.

It follows that $g \in M(S)$ where g is the function defined above. It is not hard to see that $[g^*1](ab) \geqq 2$ but $[g^*1](a) = 1 = [g^*1](b)$, a contradiction.

THEOREM 3.7. *Let S be a closed set. Then the following statements are equivalent.*

(i) *S has property P,*

(ii) *S has property P',*

and

(iii) *$S \subseteqq \mathscr{R}$ and S is divisible.*

Proof. We have shown $(1) \Rightarrow (2) \Rightarrow (3)$. Let $f, g \in M(S)$ and $(a, b) \in S$. Then

$$\begin{aligned} [f^*g](ab) &= \sum_{d|a, d'|b} f(dd')g(a/d\, b/d') \\ &= \sum_{d|a, d'|b} f(d)f(d')g(a/d)g(b/d') \\ &= \sum_{d|a} f(d)g(a/d) \sum_{d'|b} f(d')g(b/d') \\ &= [f^*g](a) \cdot [f^*g](b)\,. \end{aligned}$$

Proof of Theorem 3.1. If $f \in M(S)$, then $f \in M(S^*)$. Hence, if S has property P, then S^* has property P. Therefore S has property P if and only if S^* is a divisible subset of $\mathscr{R}$. In particular all divisible subsets of $\mathscr{R}$ have property P. It should be noted, however, that there exist examples of sets $S \subseteqq \mathscr{R}$ which are *not* divisible but whose closures are divisible.

The function E which has value 1 at 1 and 0 elsewhere is the identity under Dirichlet convolution. Therefore it is easy to see that a function f has an inverse $\hat{f}$ if and only if $\hat{f}(1) \neq 0$, in which case, $\hat{f}(1) = 1/f(1)$, and $\hat{f}(n) = (-1/f(1))(\sum_{d|n, d\neq n} \hat{f}(d)f(n/d))$.

THEOREM 3.8. *Let $S \subseteqq N \times N$. Then $M(S)$ is a group if and only if $S \subseteqq \mathscr{R}$, $\{(1, n)\}_{n=1}^{\infty} \subseteqq S$, and S^* is a divisible set.*

Proof. All that remains to show is that given $S \subseteqq \mathscr{R}$, $\{(1, n)\}_{n=1}^{\infty} \subseteqq S$, and S^* divisible, then $f \in M(S)$ implies that $\hat{f} \in M(S)$. First, $f(1) = 1$ so that $\hat{f}$ exists and $\hat{f}(n) = \hat{f}(1)\hat{f}(n)$. Let $(a, b) \in S$ and assume that $(d, d') \in T(\hat{f})$ for all $d \mid a$, $d' \mid b$ and $dd' < ab$. Then

$$
\begin{aligned}
-\hat{f}(ab) &= \sum_{\substack{d|a,d'|b \\ dd' \neq ab}} \hat{f}(dd')f(ab/dd') \\
&= \sum \hat{f}(d)\hat{f}(d')f(a/d)f(b/d') \\
&= \sum_{d|a,d\neq a} \hat{f}(d)f(a/d) \cdot \sum_{d'|b,d'\neq b} \hat{f}(d')f(b/d') \\
&\quad + \sum_{d|a,d\neq a} \hat{f}(d)f(a/d)\hat{f}(b) + \sum_{d'|b,d'\neq b} \hat{f}(d')f(b/d')\hat{f}(a) \\
&= (-\hat{f}(a)\hat{f}(b)) + \hat{f}(b)(-\hat{f}(a)) + \hat{f}(a)(-\hat{f}(b)) \\
&= -\hat{f}(a)\hat{f}(b) .
\end{aligned}
$$

This completes the proof.

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