

Pacific Journal of Mathematics

**AN ANALOGUE OF KOLMOGOROV'S INEQUALITY FOR A
CLASS OF ADDITIVE ARITHMETIC FUNCTIONS**

JOSEPH EUGENE COLLISON

AN ANALOGUE OF KOLMOGOROV'S INEQUALITY FOR A CLASS OF ADDITIVE ARITHMETIC FUNCTIONS

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Let f be a complex valued additive number theoretic function (i.e., $f(mn) = f(m) + f(n)$ if m and n are relatively prime). This paper shows that $\sum D^2(p^\alpha)p^{-\alpha} = O(D^2(n))$ or $\sum |f(p^\alpha)|p^{-\alpha} = O(D(n))$ (where the summations are over those $p^\alpha \leq n$, p^α being a prime raised to a power) is sufficient to guarantee that the following analogue of Kolmogorov's inequality holds:

$$\nu_n \left\{ \text{Max}_{k \leq n} |f_k(m) - A(k)| > tD(n) \right\} = O(t^{-2})$$

where, if $p^\alpha || m$ denotes the fact that p^α divides m but $p^{\alpha+1}$ does not (i.e., p^α exactly divides m), then

$$\begin{aligned} A(n) &= \sum_{p^\alpha \leq n} f(p^\alpha)p^{-\alpha}, \\ D^2(n) &= \sum_{p^\alpha \leq n} |f(p^\alpha)|^2 p^{-\alpha}, \\ f_k(m) &= \sum_{\substack{p^\alpha \leq k \\ p^\alpha || m}} f(p^\alpha), \end{aligned}$$

and

$$\nu_n(\mathcal{S}) = n^{-1} \sum_{\substack{m \leq n \\ m \in \mathcal{S}}} 1$$

for any set \mathcal{S} .

It is known that

$$\sum_{m \leq n} |f(m) - A(n)|^2 \leq c_0 n D^2(n)$$

holds for all additive functions for some absolute constant c_0 . This implies the analogue of Chebyshev's inequality. Hence it is of interest to determine whether the analogue of Kolmogorov's inequality also holds for all such functions. The author could not do this for all additive functions, but did find various sufficient conditions to guarantee the result. The two which were most general and verifiable for specific functions are stated in the opening paragraph.

The author proved his result in two stages. First he determined in Theorem 1 necessary and sufficient conditions for

$$\sum_{m \leq n} \text{Max}_{k \leq n} |f_k(m) - A(k)|^2 \leq cn D^2(n)$$

to hold (which implies the analogue of Kolmogorov's inequality).

The more manageable problem that resulted provided the basis for proving the result stated in the opening paragraph as well as an approach that might eventually help lead to the full solution of the problem.

1. Preliminaries. Let p^α and q^β represent primes raised to a power. Given an integer m , let $L(m)$ be the largest p^α such that $p^\alpha \parallel m$ and let $S(m)$ be the smallest such p^α . If $q^\beta \parallel m$ with $q^\beta > S(m)$, we shall denote by $r^\gamma(m, q^\beta)$ the largest exact prime-power divisor of m which is less than q^β .

The following well known facts are freely used in this article:

$$\sum_{p^\alpha \leq n} p^{-\alpha} \log p^\alpha = O(\log n)$$

and

$$\sum_{p^\alpha \leq n} p^{-\alpha} = \log \log n + B + O(\log^{-1} n)$$

where B is an absolute constant. The next lemma represents an extension of a known result of sieve methods.

LEMMA. Given $1.9 \leq b \leq c \leq n$, let $\mathcal{S} = \mathcal{S}(n, c, b)$ be the set of those m , $m \leq n$, such that $p^\alpha \parallel m$ implies either $p^\alpha \leq b$ or $p^\alpha \geq c$. Then there exists an absolute constant c_1 such that

$$(1.1) \quad \sum_{m \in \mathcal{S}} 1 \leq c_1 n (\log b) \log^{-1} c.$$

Proof. If for any $z \geq 2$ we let

$$\mathcal{U} = \{p: p < z \text{ and } p \leq b \text{ or } p \geq c\}$$

and $\mathcal{S}' = \{m: m \leq n \text{ and } p \nmid m \text{ if } b < p < \min(c, z)\}$, then it is known [1, p. 104] that

$$\sum_{m \in \mathcal{S}'} 1 \leq z^2 + n \log^{-1} z \prod_{p \in \mathcal{U}} (1 - p^{-1})^{-1}.$$

Since

$$\left| \prod_{p \leq x} (1 - p^{-1}) - e^{-\gamma} \log^{-1} x \right| < e^{-\gamma} \log^{-3} x$$

for $x > 1$ where γ is Euler's constant [3, p. 70], it follows that if we choose $z = n^{1/2} \log^{-1/2} n$ and assume $3 \leq b \leq c \leq z$, then

$$\sum_{m \in \mathcal{S}'} 1 \leq \frac{n}{\log n} + \frac{e^\gamma (1 + \log^{-2} 3)}{(2/3)(1 - \log^{-2} 3)^2} \frac{n \log b}{\log c} \leq 168n (\log b) \log^{-1} c.$$

For the cases where $1.9 \leq b < 3$ or $z < c \leq n$ or $z \leq b \leq c \leq n$, note that it follows from the last result that

$$\sum_{m \in \mathcal{S}'} 1 \leq \frac{168 n(\log b)(\log 3)(\log n)}{(\log 1.9)(\log z)(\log c)} \leq 910 \frac{n \log b}{\log c}.$$

Now if we let \mathcal{S}'' be the set of m , $m \leq n$, such that there exists a $p^\alpha || m$ for which $b < p < c$ and $p^\alpha \geq c$, then

$$\sum_{m \in \mathcal{S}} 1 \leq \sum_{m \in \mathcal{S}'} 1 + \sum_{m \in \mathcal{S}''} 1.$$

Since

$$\begin{aligned} \sum_{m \in \mathcal{S}''} 1 &\leq \sum_{b < p < c} \sum_{\log c / \log p \leq \alpha \leq \log n / \log p} \sum_{\substack{m \leq n \\ p^\alpha || m}} 1 \\ &\leq n \sum_{b < p < c} \sum_{\alpha \geq \log c / \log p} p^{-\alpha} \\ &\leq 2nc^{-1} \sum_{p < c} 1 \leq \frac{2n}{c} \left(\frac{1.26c}{\log c} \right) \frac{\log b}{\log 1.9} \\ &\leq 4n(\log b)\log^{-1}c \end{aligned}$$

we see that choosing $c_1 = 914$ yields (1.1). This completes the proof.

2. General necessary and sufficient conditions. The next theorem is of theoretical significance. However, since it is not easy to apply the results to specific functions it is not very practical.

THEOREM 1. *Given an additive complex valued arithmetic function f , necessary and sufficient conditions for*

$$(2.1) \quad \sum_{m \leq n} \text{Max}_{k \leq n} |f_k(m) - A(k)|^2 \leq c_2 n D^2(n)$$

to hold for some constant c_2 are:

$$(2.2) \quad \sum_{m \leq n} \text{Max}_{q^\beta || m} |f_{q^\beta}(m) - A(q^\beta)|^2 \leq c_3 n D^2(n)$$

and

$$(2.3) \quad \sum_{m \leq n} \text{Max}_{\substack{q^\beta || m \\ S(m) < q^\beta < L(m)}} \text{Max}_{r^\gamma(m, q^\beta) \leq k < q^\beta} |A(k) - A(r^\gamma)|^2 \leq c_3 n D^2(n)$$

for some constant c_3 . Similarly, necessary and sufficient conditions for

$$(2.4) \quad \nu_n \{ \text{Max}_{k \leq n} |f_k(m) - A(k)| > tD(n) \} \leq c_2 t^{-2},$$

the analogue of Kolmogorov's inequality, to hold for all real $t > 0$ and for some constant c_2 are:

$$(2.5) \quad \nu_n \{ \text{Max}_{q^\beta || m} |f_{q^\beta}(m) - A(q^\beta)| > tD(n) \} \leq c_3 t^{-2}$$

and

$$(2.6) \quad \nu_n \{ \text{Max}_{\substack{q^\beta | m \\ S(m) < q^\beta < L(m)}} \text{Max}_{r^\gamma(m, q^\beta) \leq k < q^\beta} |A(k) - A(r^\gamma)| > tD(n) \} \leq c_3 t^{-2}$$

for some constant c_3 . Note that (2.2) and (2.3) imply (2.5) and (2.6). Also, c_2 depends only on c_3 (which may depend on f).

Proof. Let $T = T(n, m) = \text{Max}_{k \leq n} |f_k(m) - A(k)|$. Then

$$T \leq \text{Max}(T_1, T_2, T_3) + T_4 + T_5$$

where

$$\begin{aligned} T_1 &= \text{Max}_{k < S(m)} |A(k)| \\ T_2 &= \text{Max}_{L(m) < k \leq n} |A(k) - A(L(m))| \\ T_3 &= \text{Max}_{r^\gamma(m, L(m)) < k \leq L(m)} |A(k) - A(r^\gamma)| \\ T_4 &= \text{Max}_{q^\beta | m} |f_{q^\beta}(m) - A(q^\beta)| \end{aligned}$$

and

$$T_5 = \text{Max}_{\substack{q^\beta | m \\ S(m) < q^\beta < L(m)}} \text{Max}_{r^\gamma(m, q^\beta) \leq k < q^\beta} |A(k) - A(r^\gamma)|.$$

Using Schwarz's inequality and the lemma we see that

$$\begin{aligned} \sum_{m \leq n} T_1^2 &\leq \sum_{m \leq n} D^2(S(m)) \sum_{p^\alpha < S(m)} p^{-\alpha} \\ &\leq D^2(n) \sum_{p^\alpha \leq n} p^{-\alpha} \sum_{m \in \mathcal{S}(n, p^\alpha, 1, 9)} 1 \\ &\leq c_1 n D^2(n) (\log 1.9) \sum_{p^\alpha \leq n} p^{-\alpha} \log^{-1} p^\alpha \\ &= O(n D^2(n)) \end{aligned}$$

and

$$\begin{aligned} \sum_{m \leq n} T_2^2 &\leq D^2(n) \sum_{m \leq n} \sum_{L(m) < p^\alpha \leq n} p^{-\alpha} \\ &\leq D^2(n) \sum_{p^\alpha \leq n} p^{-\alpha} \sum_{m \in \mathcal{S}(n, n, p^\alpha)} 1 \\ &\leq c_1 n D^2(n) (\log n)^{-1} \sum_{p^\alpha \leq n} p^{-\alpha} \log^2 p^\alpha \\ &= O(n D^2(n)). \end{aligned}$$

Also,

$$\begin{aligned} \sum_{m \leq n} T_3^2 &\leq D^2(n) \sum_{m \leq n} \sum_{r^\gamma(m, L(m)) < p^\alpha < L(m)} p^{-\alpha} \\ &\leq D^2(n) (S_1 + S_2 + S_3) \end{aligned}$$

where

$$S_1 = \sum_{n^{1/2} \leq p^\alpha < n} p^{-\alpha} \sum_{m \leq n} 1 = O(n)$$

and where (noting that there are no exact divisors of m larger than p^α once m is divided by $L(m)$ in the sum)

$$\begin{aligned}
 S_2 &= \sum_{p^\alpha < n^{1/2}} p^{-\alpha} \sum_{p^\alpha < q^\beta \leq n} p^{-\alpha} \sum_{m \in \mathcal{S}(nq^{-\beta}, nq^{-\beta}, p^\alpha)} 1 \\
 &\leq c_1 n \sum_{q^\beta \leq n} (q^\beta \log nq^{-\beta})^{-1} \sum_{p^\alpha \leq \text{Min}(q^\beta, nq^{-\beta})} p^{-\alpha} \log p^\alpha \\
 &= O(n) + O\left(n \sum_{q^\beta < n^{1/2}} (\log q^\beta)(q^\beta \log nq^{-\beta})^{-1}\right) \\
 &= O(n) + O\left[n \log^{-1} n \sum_{q^\beta < n^{1/2}} q^{-\beta} \log q^\beta\right] \\
 &= O(n)
 \end{aligned}$$

and

$$\begin{aligned}
 S_3 &= \sum_{p^\alpha < n^{1/2}} p^{-\alpha} \sum_{np^{-\alpha} < q^\beta \leq n} nq^{-\beta} \\
 &= O(n) + O\left[n \sum_{p^\alpha < n^{1/2}} p^{-\alpha} \log \frac{\log n}{\log np^{-\alpha}}\right] \\
 &= O(n) + O\left[n \sum_{p^\alpha < n^{1/2}} p^{-\alpha} \log \left[1 - \frac{\log p^\alpha}{\log n}\right]^{-1}\right] \\
 &= O(n) + O\left[n \log^{-1} n \sum_{p^\alpha < n^{1/2}} p^{-\alpha} \log p^\alpha\right] \\
 &= O(n) .
 \end{aligned}$$

Hence

$$\sum_{m \leq n} \text{Max}(T_1^2, T_2^2, T_3^2) \leq c_4 n D^2(n)$$

where c_4 is absolute and does not depend on f . From this it also follows that

$$\nu_n\{\text{Max}(T_1, T_2, T_3) > tD(n)\} \leq c_4 t^{-2}$$

for all real $t > 0$. This establishes the sufficiency of the conditions.

The fact that $T \geq T_4$ establishes the necessity of (2.2) and (2.5). The necessity of (2.2) and (2.5) together with $T \geq T_5 - T_4$ establishes the necessity of (2.3) and (2.6). This completes the proof.

3. A practical sufficient condition. The next theorem provides an easily verifiable sufficient condition for (2.1) and (2.4) to hold.

THEOREM 2. *Given an additive complex valued arithmetic function f , a sufficient condition for (2.1) and (2.4) to hold is*

$$(3.1) \quad \sum_{q^\beta \leq n} D^2(q^\beta)q^{-\beta} = O(D^2(n))$$

or

$$(3.2) \quad \sum_{p^\alpha \leq n} |f(p^\alpha)|p^{-\alpha} = O(D(n)) .$$

Proof. It is known [2, p. 31] that there exists an absolute con-

stant c_0 such that for any complex valued additive function g

$$\sum_{m \leq n} |g(m) - A(n)|^2 \leq c_0 D^2(n).$$

Hence if (3.1) holds then

$$\begin{aligned} \sum_{m \leq n} \text{Max}_{q^\beta | m} |f_{q^\beta}(m) - A(q^\beta)|^2 \\ \leq \sum_{q^\beta \leq n} \sum_{m \leq nq^{-\beta}} (2|f_{q^\beta}(m) - A(q^\beta)|^2 + 2|f(q^\beta)|^2) \\ \leq 2c_0 n \sum_{q^\beta \leq n} D^2(q^\beta) q^{-\beta} + 2nD^2(n) \\ = O(nD^2(n)) \end{aligned}$$

which guarantees that (2.2) holds. Noting that for $m \leq n$, $q^\beta | m$ and $q^\beta < L(m)$, we must have $q^\beta \leq n^{1/2}$, it follows from Schwarz's inequality and the lemma that

$$\begin{aligned} \sum_{m \leq n} \text{Max}_{\substack{q^\beta | m \\ S(m) < q^\beta < L(m)}} \text{Max}_{r\tau(m, q^\beta) \leq k < q^\beta} |A(k) - A(r\tau)|^2 \\ \leq \sum_{m \leq n} \sum_{\substack{q^\beta | m \\ \mathcal{S}(m) < q^\beta < L(m)}} D^2(q^\beta) \sum_{r\tau(m, q^\beta) < p^\alpha < q^\beta} p^{-\alpha} \\ \leq \sum_{q^\beta \leq n^{1/2}} D^2(q^\beta) \sum_{p^\alpha < q^\beta} p^{-\alpha} \sum_{m \in \mathcal{S}(nq^{-\beta}, q^\beta, p^\alpha)} 1 \\ \leq c_1 n \sum_{q^\beta \leq n} D^2(q^\beta) (q^\beta \log q^\beta)^{-1} \sum_{p^\alpha < q^\beta} p^{-\alpha} \log p^\alpha \\ = O(n \sum_{q^\beta \leq n} D^2(q^\beta) q^{-\beta}) \\ = O(nD^2(n)) \end{aligned}$$

which guarantees that (2.3) holds. Hence (2.1) and (2.4) hold according to Theorem 1.

Now suppose that (3.2) is true and define the additive function g by $g(p^\alpha) = |f(p^\alpha)|$. To avoid confusion let $\hat{A}(n) = \sum g(p^\alpha) p^{-\alpha}$ where the sum is over those $p^\alpha \leq n$; $A(n)$ is thus reserved for f . Note that $D^2(n)$ is the same for both f and g . We see that

$$\begin{aligned} \sum_{m \leq n} \text{Max}_{k \leq n} |f_k(m) - A(k)|^2 \\ \leq 2 \sum_{m \leq n} (\hat{A}^2(n) + g^2(m)) \\ = 2 \sum_{m \leq n} (g(m) - \hat{A}(n))^2 + 4\hat{A}(n) \sum_{m \leq n} g(m) \\ \leq 2c_0 n D^2(n) + 4\hat{A}(n) \sum_{q^\beta \leq n} g(q^\beta) \sum_{\substack{m \leq n \\ q^\beta | m}} 1 \\ \leq 2c_0 n D^2(n) + 4n \left[\sum_{p^\alpha \leq n} |f(p^\alpha)| p^{-\alpha} \right]^2 \\ = O(nD^2(n)). \end{aligned}$$

This completes the proof.

Examples of functions which satisfy (3.1) and (3.2) are the additive functions determined by $f(p^\alpha) = \log p^\alpha$ and $f(p^\alpha) = p^\alpha$. An example of a function that satisfies neither (3.1) nor (3.2) is the one determined by $f(p^\alpha) = 1$. Any nontrivial function f such as $f(p^\alpha) = \log^{-1} p^\alpha$ for which $\sum |f(p^\alpha)| p^{-\alpha}$ and $D^2(n)$ are bounded satisfies (3.2) but not (3.1).

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Received July 22, 1980 and in revised form October 24, 1980.

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PUBLISHED BY PACIFIC JOURNAL OF MATHEMATICS, A NON-PROFIT CORPORATION

Printed at Kokusai Bunken Insatsusha (International Academic Printing Co., Ltd.).

8-8, 3-chome, Takadanobaba, Shinjuku-ku, Tokyo 160, Japan.

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Patrick Robert Ahern and N. V. Rao, A note on real orthogonal measures	249
Kouhei Asano and Katsuyuki Yoshikawa, On polynomial invariants of fibered 2-knots	267
Charles A. Asmuth and Joe Repka, Tensor products for $SL_2(\mathcal{K})$. I. Complementary series and the special representation	271
Gary Francis Birkenmeier, Baer rings and quasicontinuous rings have a MDSN	283
Hans-Heinrich Brungs and Günter Törner, Right chain rings and the generalized semigroup of divisibility	293
Jia-Arng Chao and Svante Janson, A note on H^1 q -martingales	307
Joseph Eugene Collison, An analogue of Kolmogorov's inequality for a class of additive arithmetic functions	319
Frank Rimi DeMeyer, An action of the automorphism group of a commutative ring on its Brauer group	327
H. P. Dikshit and Anil Kumar, Determination of bounds similar to the Lebesgue constants	339
Eric Karel van Douwen, The number of subcontinua of the remainder of the plane	349
D. W. Dubois, Second note on Artin's solution of Hilbert's 17th problem. Order spaces	357
Daniel Evans Flath, A comparison of the automorphic representations of $GL(3)$ and its twisted forms	373
Frederick Michael Goodman, Translation invariant closed $*$ derivations	403
Richard Grassl, Polynomials in denumerable indeterminates	415
K. F. Lai, Orders of finite algebraic groups	425
George Kempf, Torsion divisors on algebraic curves	437
Arun Kumar and D. P. Sahu, Absolute convergence fields of some triangular matrix methods	443
Elias Saab, On measurable projections in Banach spaces	453
Chao-Liang Shen, Automorphisms of dimension groups and the construction of AF algebras	461
Barry Simon, Pointwise domination of matrices and comparison of \mathcal{I}_p norms	471
Chi-Lin Yen, A minimax inequality and its applications to variational inequalities	477
Stephen D. Cohen, Corrections to: "The Galois group of a polynomial with two indeterminate coefficients"	483
Phillip Schultz, Correction to: "The typeset and cotypeset of a rank 2 abelian group"	486
Pavel G. Todorov, Correction to: "New explicit formulas for the n th derivative of composite functions"	486
Douglas S. Bridges, Correction to: "On the isolation of zeroes of an analytic function"	487
Stanley Stephen Page, Correction to: "Regular FPF rings"	488