66 [Vol. 19,

14. On the Uniform Distribution of Values of a Function mod. 1.

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1. Uniform distribution of values of f(x) mod. 1.

Let f(x) be a continuous function defined for $0 \le x < \infty$ and (f(x)) = f(x) - [f(x)], so that $0 \le (f(x)) < 1$. Let $\mathfrak{A} = [a, \beta]$ $(0 \le a < \beta \le 1)$ be an interval in [0, 1] and $E(r, \mathfrak{A})$ be the set of points x on the x-axis, which lie in [0, r], such that $a \le (f(x)) \le \beta$ and $mE(r, \mathfrak{A})$ be its measure. If for any \mathfrak{A} ,

$$\lim_{r\to\infty}\frac{mE(r,\mathfrak{A})}{r}=|\mathfrak{A}|=\beta-\alpha, \qquad (1)$$

then we say that the values of f(x) distribute uniformly mod. 1.

H. Weyl¹⁾ proved that (I) the necessary and sufficient condition, that the values of f(x) distribute uniformly mod. 1 is that

$$\int_0^r e^{2\pi\alpha i f(x)} dx = o(r) , \qquad (2)$$

for any integer $\alpha (\neq 0)$.

(II) Let F(t) be periodic with period 1 and be integrable in Riemann's sense in [0,1]. If the values of f(x) distribute uniformly mod. 1, then

$$\lim_{r\to\infty} \frac{1}{r} \int_0^r F(f(x)) dx = \int_0^1 F(t) dt.$$
 (3)

We will prove

Theorem I. Let f(x) be a positive continuous increasing convex function of $\log x$, such that $\lim_{x\to\infty} \frac{f(x)}{\log x} = \infty$, then the values of f(x) distribute uniformly mod. 1.

Proof. Let $a \ (\neq 0)$ be an integer and put $t=2\pi a f(x)=\varphi(x)$ and $x=\psi(t)$ be its inverse function. We suppose that a>0; the case a<0 can be proved similarly. From the convexity of f(x) as a function of $\log x$, $x\varphi'(x)=\frac{\psi(t)}{\psi'(t)}$ is an increasing function²⁾ of x. If $x\varphi'(x)< K$ for $0\le x<\infty$, then $\varphi(x)=O(\log x)$, which contradicts the hypothesis. Hence $\lim_{x\to\infty} x\varphi'(x)=\infty$, so that $\frac{\psi'(t)}{\psi(t)}$ is a decreasing function of t and

¹⁾ H. Weyl: Über die Gleichverteilung von Zahlen mod. 1. Math. Ann. 77 (1916). In Weyl's paper (II) is not expressed explicitly, but (II) follows from (I) easily.

⁽²⁾ $\varphi'(x)$ may cease to exist at an enumerable set of points, where we define $\varphi'(x)$ suitably.

 $\lim_{t\to\infty}\frac{\psi'(t)}{\psi(t)}=0.$ By (I), it suffices to prove $\int_0^r e^{i\varphi(x)}dx=o(r).$ We will first prove

$$I = \int_0^r \sin \varphi(x) dx = o(r). \tag{4}$$

By the second mean value theorem, we have by putting $\rho = \varphi(r)$, $\rho_0 = \varphi(o)$, $r = \psi(\rho)$,

$$\begin{split} I &= \int_{\rho_0}^{\rho} \sin t \cdot \psi'(t) dt = \int_{\rho_0}^{\tau} \sin t \cdot \psi'(t) dt + \int_{\tau}^{\rho} \psi(t) \sin t \cdot \frac{\psi'(t)}{\psi(t)} dt \\ &= \int_{\rho_0}^{\tau} \sin t \cdot \psi'(t) dt + \frac{\psi'(\tau)}{\psi(\tau)} \int_{\tau}^{\tau_2} \psi(t) \sin t dt \\ &= \int_{\rho_0}^{\tau} \sin t \cdot \psi'(t) dt + \frac{\psi'(\tau)}{\psi(\tau)} \psi(\tau_2) \int_{\tau_1}^{\tau_2} \sin t dt \\ &= \int_{\rho_0}^{\tau} \sin t \cdot \psi'(t) dt + \frac{\psi'(\tau)}{\psi(\tau)} O(\psi(\rho)) \qquad (\rho_0 < \tau < \tau_1 < \tau_2 < \rho) , \end{split}$$

where

$$|O(\psi(\rho))| \leq 2\psi(\rho) = 2r$$
.

We take τ so large that $\left|\frac{\psi'(\tau)}{\psi(\tau)}\right| \leq \varepsilon$ and then ρ so large that $\left|\int_{\rho_0}^{\tau} \sin t \psi'(t) dt\right| \leq \varepsilon \psi(\rho)$. Then $|I_1| \leq \psi(\rho) (\varepsilon + 2\varepsilon) = 3\varepsilon r$, so that I = o(r). Similarly $\int_0^r \cos \varphi(x) dx = o(r)$. Hence $\int_0^r e^{i\varphi(x)} dx = o(r)$, q. e. d.

Since the Nevanlinna's characteristic function T(r) of a transcendental meromorphic function for $|z| < \infty$ satisfies the condition of Theorem I, we have

Theorem II. The values of T(r) distribute uniformly mod. 1.

2. Uniform distribution mod. 1 of higher dimensions.

Let $w_1=f_1(x_1,\ldots,x_n),\ldots,w_m=f_m(x_1,\ldots,x_n)$ be continuous functions defined for $-\infty < x_i < \infty$ $(i=1,2,\ldots,n)$ and $\mathfrak A$ be an interval: $0 \le a_i \le w_i \le \beta_i \le 1$ $(i=1,2,\ldots,m)$. Let $S(r): x_1^2+\cdots+x_n^2 \le r^2$ be a sphere and $E(r,\mathfrak A)$ be the set of points (x_1,\ldots,x_n) in S(r), such that $\left(\left(f_1(x_1,\ldots,x_n)\right),\ldots,\left(f_m(x_1,\ldots,x_n)\right)\right)$ lie in $\mathfrak A$ and $|\mathfrak A|$, $mE(r,\mathfrak A)$, V(r) be the measure of $\mathfrak A$, $E(r,\mathfrak A)$, S(r) respectively. If for any $\mathfrak A$,

$$\lim_{r\to\infty}\frac{mE(r,\mathfrak{A})}{V(r)}=|\mathfrak{A}|, \qquad (5)$$

then we say that the values of $(f_1, ..., f_m)$ distribute uniformly mod. 1. Similarly as (I), (II), we can prove that (I') the necessary and sufficient condition, that the values of $(f_1, ..., f_m)$ distribute uniformly mod. 1, is that

$$\int_{x_1^2 + \dots + x_n^2 \le r^2} e^{2\pi i \left(a_1 f_1(x_1, \dots, x_n) + \dots + a_m f_m(x_1, \dots, x_n) \right)} dx_1 \dots dx_n = o(r^n)$$
 (6)

for any integers a_i , such that $|a_1| + \cdots + |a_m| \neq 0$.

(II') Let $F(t_1, ..., t_m)$ be periodic with respect to t_i with period 1 and be integrable in Riemann's sense as a function of $(t_1, ..., t_m)$ in $0 \le t_i \le 1$ (i=1, 2, ..., m). If the values of $(f_1, ..., f_m)$ distribute uniformly mod. 1, then

$$\lim_{r \to \infty} \frac{1}{V(r)} \int_{x_1^2 + \dots + x_n^2 \le r^2}^{\dots} \dots \int_{x_1^2 + \dots + x_n^2 \le r^2} F(f_1(x_1, \dots, x_n), \dots, f_m(x_1, \dots, x_n)) dx_1 \dots dx_n$$

$$= \int_0^1 \dots \int_0^1 F(t_1, \dots, t_m) dt_1 \dots dt_m . \tag{7}$$

By (I'), (II'), we can prove that if the values of $(f_1, ..., f_m)$ distribute uniformly mod. 1, then (5) holds, when $\mathfrak A$ is any set, which is measurable in Jordan's sense and $|\mathfrak A|$ be its measure.

We will prove1)

Theorem III. Let $P_1(x_1, ..., x_n), ..., P_m(x_1, ..., x_n)$ be polynomials, such that

$$a_1P_1(x_1, ..., x_n) + \cdots + a_mP_m(x_1, ..., x_n) \neq \text{const.},$$

for any integers a_i , such that $|a_1|+\cdots+|a_m| \neq 0$, then the values of (P_1, \ldots, P_m) distribute uniformly mod. 1.

Proof. We suppose n=m=2; the other case can be proved similarly. Let a_1, a_2 be integers, such that $|a_1|+|a_2| \neq 0$ and put

$$x_1 = r \cos \theta$$
, $x_2 = r \sin \theta$,

$$2\pi \left(a_1 P(x_1, x_2) + a_2 P(x_1, x_2)\right) = a_0(\cos \theta, \sin \theta) r^n + a_1(\cos \theta, \sin \theta) r^{n-1}$$
$$+ \dots + a_n = \mathcal{O}(r, \theta),$$

where $a_i(\cos \theta, \sin \theta)$ are polynomials in $\cos \theta, \sin \theta$ and $n \ge 1$ by the hypothesis. By (I') it sufficies to prove

$$\int_0^{2\pi} \int_0^r e^{i\boldsymbol{\theta}(r,\,\theta)} r dr d\theta = o(r^2) . \tag{8}$$

Let $a_0(\cos\theta, \sin\theta) = 0$ for $\theta = \theta_i$ (i = 1, 2, ..., k), then $|a_0(\cos\theta, \sin\theta)|$ $\geq \eta > 0$ for $|\theta - \theta_i| \geq \delta > 0$. Let $I_2 = \sum_{i=1}^k (\theta_i - \delta, \theta_i + \delta)$ and I_1 be the remaining part of $[0, 2\pi]$, so that $[0, 2\pi] = I_1 + I_2$. Then $|a_0(\cos\theta, \sin\theta)| \geq \eta > 0$ in I_1 . Hence $\lim_{r \to \infty} |\varphi(r, \theta)| = \infty$ uniformly in I_1 and $\varphi'(r, \theta) \neq 0$ for $r \geq r_0$, where $\varphi'(r, \theta)$ means $\frac{\partial \varphi(r, \theta)}{\partial r}$.

We put $x = \varphi(r, \theta)$ in I_1 , then

$$i \int_{r_0}^r e^{i \boldsymbol{\theta}(\boldsymbol{r},\,\boldsymbol{\theta})} r d\boldsymbol{r} = \int_{r_0}^r \frac{i r e^{i \boldsymbol{x}}}{\boldsymbol{\sigma}'(\boldsymbol{r},\,\boldsymbol{\theta})} \, d\boldsymbol{x} = \left[\frac{e^{i \boldsymbol{x}} r}{\boldsymbol{\sigma}'(\boldsymbol{r},\,\boldsymbol{\theta})} \right]_{r_0}^r - \int_{r_0}^r e^{i \boldsymbol{x}} \left[\frac{1}{\boldsymbol{\sigma}'(\boldsymbol{r},\,\boldsymbol{\theta})} - \frac{r \boldsymbol{\Phi}''(\boldsymbol{r},\,\boldsymbol{\theta})}{[\boldsymbol{\sigma}'(\boldsymbol{r},\,\boldsymbol{\theta})]^2} \right] \! d\boldsymbol{r} \, .$$

Since in I_1 , $\frac{r}{\varphi'(r,\theta)} = O\left(\frac{1}{r^{n-2}}\right)$, $\frac{1}{\varphi'(r,\theta)} - \frac{r\varphi''(r,\theta)}{[\varphi'(r,\theta)]^2} = O\left(\frac{1}{r^{n-1}}\right)$ uniformly, we have

¹⁾ The case n=1 is proved in Weyl's paper l.c. (1).

$$\int_{I_1} d\theta \int_0^r e^{i\phi(r,\,\theta)} r dr = O\left(\frac{1}{r^{n-2}}\right) = o(r^2) \,. \tag{10}$$

Since $2k\delta$ is the measure of I_2 ,

$$\int_{I_2} d\theta \int_0^r e^{i\phi(r,\,\theta)} r dr = O(\delta r^2) . \tag{11}$$

Since δ can be taken arbitrarily small, we have from (10), (11),

$$\int_0^{2\pi} \int_0^r e^{i\phi(r,\theta)} r dr d\theta = o(r^2), \quad \text{q. e. d.}$$

Let $w=P(z)=P_1(x,y)+iP_2(x,y)$ be a polynomial in z=x+iy, which is not a constant, then we see by the Cauchy-Riemann's differential equation, that $\alpha P_1(x,y)+\beta P_2(x,y) \neq \text{const.}$ for any constants α,β ($|\alpha|+|\beta| \neq 0$).

Hence we have

Theorem IV. Let w=P(z) be a polynomial in z=x+iy, which is not a constant, then the values of P(z) distribute uniformly mod. 1.