56. Discrepancy with respect to Weighted Means of Some Sequences

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- 1. It is well-known that for irrational α 's of small type the sequences $(n\alpha)$, $n=1,2,\cdots$, have uniformly low discrepancies [1:pp. 121-126]. In this note we shall show the connection between the type of α and the P-discrepancy of the sequence $(a_n\alpha)$, $n=1,2,\cdots$, where (a_n) is a non-decreasing sequence of integers and the P-discrepancy is a generalized notion of discrepancy. Furthermore, we shall give a quantitative form of Theorem 8 of Tsuji [4] with respect to weighted uniform distribution mod 1. This result contains Theorem 4.1 of Niederreiter [3], Satz 3 of Niederreiter and Tichy [2] and Satz 3 of Tichy [5] as special cases.
- 2. Definition 1. Let $P=(p_n)$, $n=1, 2, \cdots$, be a sequence of nonnegative real numbers with $p_1 > 0$. For $N \ge 1$, put $s_N = p_1 + p_2 + \cdots + p_N$. Given a sequence $\omega = (x_n)$, $n=1, 2, \cdots$, of real numbers and a positive integer N, the P-discrepancy (mod 1) of the first N terms of ω is defined by

$$D_N(P; \omega) = \sup_{I} \left| (1/s_N) \sum_{n=1}^{N} p_n c_I(\{x_n\}) - |I| \right|,$$

where the supremum is taken over all intervals I in [0, 1), c_I is the characteristic function of I, $\{x_n\}$ is the fractional part of x_n , and |I| is the length of I.

Definition 2. An irrational number α is said to be of constant type if there exists a constant C>0 such that for all integers q>0, $q\|q\alpha\| \ge C$ holds, where $\|t\|=\min_{n\in \mathbb{Z}}|t-n|$ for $t\in \mathbb{R}$.

Definition 3. Let η be a positive real number or infinity. An irrational number α is said to be of type η if η is the supremum of all γ for which $\lim_{q\to\infty}q^{r}\|q\alpha\|=0$, where q runs through positive integers.

3. Results. Let $p(t) \in C^1[1, \infty)$ be a positive, non-increasing function. We put $p_n = p(n)$ for $n = 1, 2, \cdots$. We assume throughout that $\lim_{N \to \infty} s_N = \infty$. Putting $s(t) = \int_1^t p(u) du$ for $t \ge 1$, the partial sum s_N is asymptotically equal to s(N) as $N \to \infty$.

Theorem 1. Let $g(t) \in C^2[1, \infty)$ be a positive, strictly increasing function satisfying the following conditions:

- (1) $g(t) \rightarrow \infty$ as $t \rightarrow \infty$,
- (2) $g'(t) \rightarrow constant < 1 \text{ monotonically as } t \rightarrow \infty$,
- (3) g'(t)/p(t) is monotone for $t \ge 1$.

Then for P = (p(n)) and $\omega = ([g(n)]\alpha)$ with α irrational, there exists an absolute constant C such that

$$D_{N}(P; \omega) \leq C \left(\frac{1}{m} + \left(\frac{p(N)}{s(N)g'(N)} + \frac{1}{s(N)} \int_{1}^{N} p(t)g'(t)dt \right) \sum_{h=1}^{m} \frac{1}{h \|h\alpha\|} \right)$$

for any positive integer m.

Corollary 1. Let α be an irrational number of finite type η and let g(t) satisfy the same conditions as in Theorem 1 but (3). Then for every $\varepsilon > 0$, we have for P = (g'(n)) and $\omega = ([g(n)]\alpha)$

$$D_{\scriptscriptstyle N}(P\;;\;\omega)\!\ll\! \left(\frac{1}{g(N)}\int_{\scriptscriptstyle 1}^{\scriptscriptstyle N} (g'(t))^2 dt\right)^{\scriptscriptstyle (1/\eta)-\varepsilon}\!\!.$$

Corollary 2. Let α be an irrational number of constant type and let g(t) satisfy the same conditions as in Corollary 1. Then for P = (g'(n)) and $\omega = ([g(n)]\alpha)$, we have

$$G(N)D_N(P; \omega) \ll \log^2 G(N),$$

where $G(N) = g(N) / \int_1^N (g'(t))^2 dt$.

Theorem 2. Let g(t) satisfy the same conditions as in Theorem 1. Then for P=(p(n)) and $\omega=(g(n))$, we have

$$D_{N}(P; \omega) \ll \frac{1}{s(N)} \int_{1}^{N} p(t)g'(t)dt + \frac{p(N)}{s(N)g'(N)}.$$

Corollary 3. Let $\omega = (\alpha n^{\delta} \log^{\tau} n)$ with $\alpha > 0$, $0 \le \delta < 1$ and τ such that $\lim_{n \to \infty} n^{\delta} \log^{\tau} n = \infty$. Then for P = (1/n), we have

$$D_N(P; \omega) \ll 1/\log N$$
.

4. To prove Theorem 1, we need a well-known theorem.

Lemma (Erdös-Turán [1, p. 114]). There exists an absolute constant C such that

$$D_N(P; \omega) \leq C \Big((1/m) + \sum_{h=1}^m (1/h) \Big| (1/s_N) \sum_{n=1}^N p_n e^{2\pi i h \cdot x_n} \Big| \Big)$$

for any sequence $\omega = (x_n)$ of real numbers and any positive integer m.

Proof of Theorem 1. Since g(t) is strictly increasing for $t \ge 1$ and $g(t) \to \infty (t \to \infty)$, g(t) has an inverse function f(t), $t \ge 1$. Let m_j be the smallest integer $\ge f(j)$. For any integer $N \ge 1$, there exists an integer $k \ge 1$ such that $N = m_k + r$ with $0 \le r < m_{k+1} - m_k$. For any positive integer k, we have

$$\sum_{n=1}^{N} p(n)e(h[g(n)]\alpha) = \sum_{n=1}^{m_{k}-1} p(n)e(h[g(n)]\alpha) + \sum_{n=m_{k}}^{m_{k}+r} p(n)e(h[g(n)]\alpha)$$

$$= I_{k} + R_{k}, \quad \text{say},$$

where $e(x) = e^{2\pi ix}$ for real x. Since $f(j+1) - f(j) \ge 1/g'(f(j))$, by condition (2) there exists an integer j_0 such that $m_{j+1} - m_j \ge 1$ for $j \ge j_0$. Hence we may assume without loss of generality that $m_{j+1} - m_j \ge 1$ for $j \ge 1$. Now we have

$$I_{k} = \sum_{j=1}^{k-1} \left(\sum_{n=m_{j}}^{m_{j+1}-1} p(n) \right) e(hj\alpha) + O(1) = \sum_{j=1}^{k-1} q_{j}e(hj\alpha) + O(1),$$

where $q_j = \sum_{n=m_j}^{m_{j+1}-1} p(n)$. By Euler's summation formula, we have

$$q_j = \int_{f(j)}^{f(j+1)} p(t)dt + O(p(f(j))) = q'_j + O(p(f(j))),$$

where

$$q'_{j} = \int_{f(j)}^{f(j+1)} p(t) dt = \int_{j}^{j+1} \frac{p(f(t))}{g'(f(t))} dt.$$

By condition (3), it follows that (q'_i) is monotone for $j \ge 1$. Hence, we get

$$\begin{split} |I_{k}| &= \left|\sum_{j=1}^{k-2} \left(q_{j} - q_{j+1}\right) \sum_{m=1}^{j} e(hm\alpha) + q_{k-1} \sum_{m-1}^{k-1} e(hm\alpha) + O(1)\right| \\ &\leq \frac{1}{|\sin{(\pi h\alpha)}|} \left(\sum_{j=1}^{k-2} |q_{j} - q_{j+1}| + |q_{k-1}| + O(1)\right) \\ &\leq \frac{1}{|\sin{(\pi h\alpha)}|} \left(\sum_{j=1}^{k-2} |q'_{j+1} - q'_{j}| + |q'_{k-1}| + O\left(\sum_{j=1}^{k-1} p(f(j))\right) + O(1)\right) \\ &\leq \frac{1}{|\sin{(\pi h\alpha)}|} \left(2q'_{k-1} + O\left(\sum_{j=1}^{k-1} p(f(j)) + O(1)\right)\right) \\ &\leq \frac{1}{|\sin{(\pi h\alpha)}|} \left(2\frac{p(f(k))}{g'(f(k))} + \int_{1}^{(g)N} p(f(t)) dt + O(1)\right) \\ &\leq \frac{1}{|\sin{(\pi h\alpha)}|} \left(2\frac{p(N)}{g'(N)} + \int_{1}^{N} p(t)g'(t) dt + O(1)\right). \end{split}$$

Using also Euler's summation formula, by condition (3), we have

(5)
$$|R_k| \leq \frac{p(N)}{g'(N)} + O(1).$$

From (4) and (5) we arrive at

$$egin{aligned} \left|\sum_{n=1}^N p(n)e(h[g(n)]lpha)
ight| &\leq rac{1}{|\sin{(\pi hlpha)}|} \left(2rac{p(N)}{g'(N)} + \int_1^N p(t)g'(t)dt + O(1)
ight) \ &+ rac{p(N)}{g'(N)} + O(1). \end{aligned}$$

Since $1/|\sin{(\pi h\alpha)}| \le 1/2 \|h\alpha\|$ for $h \ge 1$, by Lemma we get the desired inequality. Q.E.D.

5. Proof of Corollary 1. Let $\varepsilon > 0$ be fixed. It is known that

$$\sum_{h=1}^{m} \frac{1}{h \| h \alpha \|} = O(m^{\eta - 1 + \varepsilon}), \quad \text{(see [1], p. 123)}.$$

Combining this with Theorem 1, we obtain

$$D_{\scriptscriptstyle N}(P\;;\;\omega)\ll \frac{1}{m}+\frac{\int_{\scriptscriptstyle 1}^{\scriptscriptstyle N}(g'(t))^2dt}{g(N)}m^{\eta-1+\varepsilon}.$$

If we choose $m = \left[\left(g(N) \middle/ \int_1^N (g'(t))^2 dt \right)^{1/\eta} \right]$, then we get the desired result. Q.E.D.

Proof of Corollary 2. It is known that

$$\sum_{h=1}^{m} \frac{1}{h \|h\alpha\|} = O(\log^2 m), \quad \text{(see [1], p. 124)}.$$

Applying Theorem 1, we obtain

$$D_N(P; \omega) = O\left(\frac{1}{m} + \frac{\log^2 m}{G(N)}\right).$$

If we choose m = [G(N)], we get the desired result.

Q.E.D.

6. Applying Euler's summation formula, Theorem 2 follows by the same argument as in [2].

If in Corollary 1 we assume that

$$\int_1^N (g'(t))^2 dt = O(1), \quad \text{then we get } D_N(P; \, \omega) \ll (g(N))^{-(1/\eta) + \varepsilon}.$$

This estimate is sharp in the sense that under the same assumptions as in Corollary 1, for every $\varepsilon > 0$, we have $D_N(P; \omega) = \Omega(g(N)^{-(1/\eta)-\varepsilon})$. By the same reasoning as in the proof of Theorem 3.3 in [1], this Ω -result can be proved.

References

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