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Number theory/Harmonic analysis

On convergence almost everywhere of series of dilated functions

Sur la convergence presque partout des séries de fonctions dilatées

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ABSTRACT

Let $f(x) = \sum_{\ell \in \mathbb{Z}} a_{\ell} e^{2i\pi\ell x}$, where $\sum_{k \ge 1} a_k^2 d(k) < \infty$ and $d(k) = \sum_{d|k} 1$ and let $f_n(x) = f(nx)$. We show by using a new decomposition of squared sums that, for any $K \subset \mathbb{N}$ finite, $\|\sum_{k \in K} c_k f_k\|_2^2 \le (\sum_{m=1}^{\infty} a_m^2 d(m)) \sum_{k \in K} c_k^2 d(k^2)$. If $f^s(x) = \sum_{j=1}^{\infty} \frac{\sin 2\pi jx}{j^s}$, s > 1/2, by only using elementary Dirichlet convolution calculus, we show that for $0 < \varepsilon \le 2s - 1$, $\zeta(2s)^{-1} \|\sum_{k \in K} c_k f_k^s \|_2^2 \le \frac{1+\varepsilon}{\varepsilon} (\sum_{k \in K} |c_k|^2 \sigma_{1+\varepsilon-2s}(k))$, where $\sigma_h(n) = \sum_{d|n} d^h$. From this, we deduce that if $f \in BV(\mathbb{T})$, $\langle f, 1 \rangle = 0$ and $\sum_{k=1}^{\infty} c_k^2 \frac{(\log \log k)^4}{(\log \log \log k)^2} < \infty$, then the series $\sum_k c_k f_k$ converges almost everywhere. This slightly improves a recent result, depending on a fine analysis on the polydisc ([1], th. 3) $(n_k = k)$, where it was assumed that $\sum_{k=1}^{\infty} c_k^2 (\log \log k)^{\gamma}$ converges for some $\gamma > 4$.

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RÉSUMÉ

Soit $f(x) = \sum_{k \in \mathbb{Z}} a_k e^{2i\pi \ell x}$ telle que la série $\sum_{k \geq 1} a_k^2 d(k)$ où $d(k) = \sum_{d|k} 1$ converge, et soit $f_n(x) = f(nx)$. Nous montrons à l'aide d'une nouvelle décomposition des sommes carrées que $\|\sum_{k \in K} c_k f_k\|_2^2 \leq (\sum_{m=1}^{\infty} a_m^2 d(m)) \sum_{k \in K} c_k^2 d(k^2)$, pour tout ensemble fini d'entiers K. Si $f^s(x) = \sum_{j=1}^{\infty} \frac{\sin 2\pi jx}{j^s}$, s > 1/2, nous montrons aussi, par un calcul simple sur les convolutions de Dirichlet, que $\zeta(2s)^{-1} \|\sum_{k \in K} c_k f_k^s\|_2^2 \leq \frac{1+\varepsilon}{\varepsilon} (\sum_{k \in K} |c_k|^2 \sigma_{1+\varepsilon-2s}(k))$, où $0 < \varepsilon \leq 2s - 1$ et $\sigma_h(n) = \sum_{d|n} d^h$. Nous en déduisons que, pour tout $f \in BV(\mathbb{T})$ telle que $\langle f, 1 \rangle = 0$, si la série $\sum_{k=1}^{\infty} c_k^2 \frac{(\log \log k)^4}{(\log \log k)^2}$ converge, alors la série $\sum_k c_k f_k$ converge presque partout. Cela améliore un résultat récent, dépendant d'une analyse fine sur le polydisque ([1], th. 3) $(n_k = k)$, où l'on suppose que la série $\sum_{k=1}^{\infty} c_k^2 (\log \log k)^{\gamma}$ converge pour un réel $\gamma > 4$.

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One of the oldest and most central problems in the theory of systems of dilated sums is the study of the convergence in norm or almost everywhere of the series $\sum_{k=1}^{\infty} c_k f(n_k x)$, where f is a periodic function f and $\mathcal{N} = \{n_k, k \ge 1\}$ a sequence of positive integers (see [3]). Our main concern is the search of individual conditions ensuring convergence, a barely investigated part of the theory. We use an arithmetical approach based on elementary Dirichlet convolution calculus and on a new decomposition of squared sums, continuing the work in [7,4]. We show that this approach is strong enough to recover and even slightly improve a recent a.e. convergence result [1] (Theorem 3) in the case $\mathcal{N} = \mathbb{N}$ without using analysis on the polydisc. Results in [1] were recently developed in [2]. Our approach is also in the spirit of the work of Hilberdink [5] on some arithmetical mappings and extrema linked to arithmetical functions, with applications to Ω -results of the Riemann Zeta function. Denote $e(x) = e^{2i\pi x}$, $e_n(x) = e(nx)$, $n \ge 1$. Let $\mathbb{T} = \mathbb{R}/\mathbb{Z} = [0, 1[$. Let $f(x) \sim \sum_{j=1}^{\infty} a_j e_j(x)$. Let $f_n(x) = f(nx)$, $n \in \mathbb{N}$. We assume throughout that

$$f \in L^2(\mathbb{T}), \qquad \langle f, 1 \rangle = 0. \tag{1}$$

A key preliminary step naturally consists in searching bounds of $\|\sum_{k \in K} c_k f_k\|_2$ integrating in their formulation the arithmetical structure of *K*. That question has received a satisfactory answer only for specific cases. We state our mean results. Let d(n) be the divisor function, namely the number of divisors of *n*. Throughout, *K* denotes a finite set of natural numbers.

Theorem 1.1. Assume that $\sum_{m=1}^{\infty} a_m^2 d(m) < \infty$. Then,

$$\left\|\sum_{k\in K}c_kf_k\right\|_2^2\leq \big(\sum_{m=1}^\infty a_m^2d(m)\big)\sum_{k\in K}c_k^2d(k^2).$$

In [7], using Hooley's Delta function, we recently showed a similar estimate however restricted to sets *K* such that $K \subset]e^r, e^{r+1}]$ for some integer *r*. Theorem 1.1 is deduced from a more general result. Introduce the necessary notation. Let $A_k = \sum_{\nu=1}^{\infty} a_{\nu k}^2$. Let ζ_h be defined by $\zeta_h(n) = n^h$ for all positive *n*. Let $\theta(n)$ denotes the number of squarefree divisors of *n*. Given $K \subset \mathbb{N}$, we note $F(K) = \{d \ge 1; \exists k \in K : d | k\}$. If *K* is factor closed $(d | k \Rightarrow d \in K \text{ for all } k \in K)$, then F(K) = K.

Theorem 1.2. Let ψ be any arithmetical function taking only positive values. Then,

$$\left\|\sum_{k\in K}c_kf_k\right\|_2^2 \leq B\sum_{k\in K}c_k^2\psi * \zeta_0(k), \quad \text{where} \quad B = \sup_{d\in F(K)}\Big(\sum_{k\in K}\frac{A_k}{\psi(\frac{k}{d})}\theta(\frac{k}{d})\Big) < \infty.$$

Here * denotes the Dirichlet convolution. By choosing $\psi = \theta$ and since $\psi * \zeta_0(k) = d(k^2)$, we check that $B \leq \sum_{m=1}^{\infty} a_m^2 d(m)$, whence Theorem 1.1. Consider now the class of functions introduced in [6], $f^s(x) = \sum_{j=1}^{\infty} \frac{\sin 2\pi jx}{j^s}$, s > 1/2 and recall that $\langle f_k^s, f_\ell^s \rangle = \zeta(2s) \frac{(k,\ell)^{2s}}{k^s \ell^s}$ where $(k, \ell) = \gcd(k, \ell)$.

Theorem 1.3. Let s > 0, $0 \le \tau \le 2s$. Let also $\psi_1(u) > 0$ be non-decreasing and $\sigma_u(k) = \sum_{d|k} d^u$. Then,

$$\sum_{k,\ell\in K} c_k c_\ell \frac{(k,\ell)^{2s}}{k^s \ell^s} \leq \Big(\sum_{u\in F(K)} \frac{1}{\psi_1(u)\sigma_\tau(u)}\Big)\Big(\sum_{\nu\in K} c_\nu^2 \psi_1(\nu)\sigma_{\tau-2s}(\nu)\Big).$$

In particular,

$$\sum_{k,\ell\in K} c_k c_\ell \frac{(k,\ell)^{2s}}{k^s \ell^s} \le M(K) \Big(\sum_{k\in K} |c_k|^2 \sigma_{\tau-2s}(k) \Big) \quad \text{with} \quad M(K) = \sum_{k\in F(K)} \frac{1}{\sigma_{\tau}(k)}.$$

Remark 1. Let s > 1/2, $0 < \varepsilon \le 2s - 1$ and take $\tau = 1 + \varepsilon$. Then

$$\zeta(2s)^{-1} \| \sum_{k \in K} c_k f_k^s \|_2^2 \leq \frac{1+\varepsilon}{\varepsilon} \Big(\sum_{k \in K} |c_k|^2 \sigma_{1+\varepsilon-2s}(k) \Big).$$

We use Theorem 1.3 to prove (with no analysis on the polydisc as in [1]) the following almost everywhere convergence results for functions with bounded variation.

Theorem 1.4. Let $f \in BV(\mathbb{T})$, $\langle f, 1 \rangle = 0$. Assume that

$$\sum_{k\geq 3} c_k^2 \frac{(\log\log k)^4}{(\log\log\log k)^2} < \infty.$$
⁽²⁾

Then the series $\sum_{k} c_k f_k$ converges almost everywhere.

Remark 2. This slightly improves Theorem 3 in [1] $(n_k = k)$, where it was assumed that the series $\sum_{k=1}^{\infty} c_k^2 (\log \log k)^{\gamma}$ converges for some $\gamma > 4$.

We will also prove the following rather delicate result where multipliers have arithmetical factors.

Theorem 1.5. Let $f \in BV(\mathbb{T})$, $\langle f, 1 \rangle = 0$. Assume that for some real b > 0,

$$\sum_{k\geq 3} c_k^2 (\log\log k)^{2+b} \sigma_{-1+\frac{1}{(\log\log k)^{b/3}}}(k) < \infty.$$
(3)

Then the series $\sum_{k} c_k f_k$ converges almost everywhere.

These results and some others, notably on the Riemann Zeta function, are proved in [8]. In particular, the following Ω -result is established.

Theorem 1.6. Let $\sigma > 1/2$. There exist a positive constant c_{σ} depending on σ only and a positive absolute constant c, such that for any integer $\nu \ge 2$ such that $\max_{[k,\ell]|\nu} \frac{(k \lor \ell)}{(k,\ell)} \ge c_{\sigma}$, and $0 \le \varepsilon < \sigma$, we have

$$\max_{1 \le t \le T} |\zeta(\sigma + it)| \ge c\zeta(2\sigma) \Big(\frac{1}{\sigma_{-2\varepsilon}(\nu)} \sum_{n|\nu} \frac{\sigma_{-s+\varepsilon}(n)^2}{n^{2\varepsilon}}\Big)^{1/2}.$$

whenever v and T are such that

$$\frac{\sigma_{-\varepsilon}(\nu)\sigma_{1-\sigma-\varepsilon}(\nu)\log(\nu T)}{\sum_{n\mid\nu}\frac{\sigma_{-s+\varepsilon}(n)^2}{n^{2\varepsilon}}} \leq \frac{\zeta(2\sigma)^{1/2}}{4}T^{(2\sigma-1)}$$

By taking ν a product of primes, it is easy to recover Theorem 3.3 in [5]. We only sketch the proof of Theorem 1.4, which uses Theorem 1.3.

2. Proof of Theorem 1.4

Choose $N_j = e^{e^{j^{\beta}}}$, with $B = 2\beta/\delta$ and δ is a (small) positive real. Let $\beta > 1$. Write

$$\sum_{N_j \le k < N_{j+1}} c_k f_k = \sum_{N_j \le k < N_{j+1}} c_k R_k^J + \sum_{N_j \le k < N_{j+1}} c_k r_k^J,$$

where $R^{J}(x) = \sum_{\ell=1}^{J} \frac{\sin 2\pi \ell x}{\ell}$, $r^{J}(x) = f(x) - R^{J}(x)$ (*J* being defined later as a function of *j*). As $f \in BV(\mathbb{T})$, $a_{j} = \mathcal{O}(j^{-1})$, and so by Carleson–Hunt's maximal inequality,

$$\| \sup_{N_j \le u \le v \le N_{j+1}} | \sum_{u \le k \le v} c_k R_k | \|_2 \le C (\log J) \left(\sum_{N_j \le u \le N_{j+1}} c_k^2 \right)^{1/2}$$

We now combine our Theorem 1.3 with the $(\varepsilon, 1 - \varepsilon)$ argument introduced in [1]. Let $0 < \varepsilon < 1/2$. From the bound

$$\delta_{k,\ell}^{J} := \sum_{\substack{i,j>J\\jk=i\ell}} \frac{1}{ij} \le C \min\left(\frac{(k,\ell)}{(k\vee\ell)J}, \frac{(k,\ell)^{2}}{k\ell}\right) \le C\left(\frac{(k,\ell)}{(k\vee\ell)J}\right)^{\varepsilon} \left(\frac{(k,\ell)^{2}}{k\ell}\right)^{1-\varepsilon} \le \frac{C}{J^{\varepsilon}} \langle f_{k}^{1-\varepsilon/2}, f_{\ell}^{1-\varepsilon/2} \rangle,$$

and since $\|\sum_{u \le k \le v} c_k r_k^J\|_2^2 = \sum_{u \le k, \ell \le v} c_k c_\ell \delta_{k,\ell}^J$, we get, choosing $\tau = 1 + \varepsilon$, next using Gronwall's estimate,

$$\|\sum_{u\leq k\leq v} c_k r_k^J\|_2^2 \leq \frac{C}{J^{\varepsilon}} \|\sum_{u\leq k\leq v} |c_k| f_k^{1-\varepsilon/2} \|_2^2 \leq \frac{C}{\varepsilon J^{\varepsilon}} \Big(\sum_{u\leq k\leq v} c_k^2 \sigma_{-1+2\varepsilon}(k)\Big) \leq \frac{C}{\varepsilon J^{\varepsilon}} \exp\Big\{\frac{\varrho}{2\varepsilon} \frac{(\log N_{j+1})^{2\varepsilon}}{\log \log N_{j+1}}\Big\},$$

where ρ is some positive number. By a well-known variant of Rademacher–Menshov's maximal inequality,

$$\|\sup_{N_j \le u \le v \le N_{j+1}} \left\|\sum_{u \le k \le v} c_k r_k^J\right\|_2^2 \le \frac{C}{\varepsilon J^\varepsilon} (\log N_{j+1})^2 \exp\left\{\frac{\varrho}{2\varepsilon} \frac{(\log N_{j+1})^{2\varepsilon}}{\log \log N_{j+1}}\right\} \left(\sum_{N_j \le k \le N_{j+1}} c_k^2\right).$$

Choose $\varepsilon J^{\varepsilon} = (\log N_{j+1})^2 \exp \left\{ \frac{\varrho}{\varepsilon} \frac{(\log N_{j+1})^{2\varepsilon}}{\log \log N_{j+1}} \right\}$ with $\varepsilon = \frac{\log \log \log N_{j+1}}{2 \log \log N_{j+1}}$. Then $\log J \le C \frac{(\log \log N_{j+1})^2}{(\log \log \log N_{j+1})}$, and by combining

$$\| \sup_{N_j \le u \le v \le N_{j+1}} | \sum_{u \le k \le v} c_k f_k | \|_2^2 \le C \sum_{N_j \le u \le N_{j+1}} c_k^2 \frac{(\log \log k)^4}{(\log \log \log k)^2}.$$
(4)

The assumption made implies that the oscillation of the sequence $\{\sum_{k=1}^{N} c_k f_k, N \ge 1\}$ around the subsequence $\{\sum_{k=1}^{N_j} c_k f_k, j \ge 1\}$ tends to zero almost everywhere. Now, by Tchebycheff's inequality,

$$\lambda \left\{ \sup_{N_j \le u \le v \le N_{j+1}} \left| \sum_{u \le k \le v} c_k r_k^J \right| > j^{-\beta} \right\} \le C j^{2\beta} \sum_{N_j \le k \le N_{j+1}} c_k^2 \le C \sum_{N_j \le u \le N_{j+1}} c_k^2 (\log \log k)$$

Borel-Cantelli's lemma implies that the series $\sum_{j} |\sum_{N_{j} < u \le N_{j+1}} c_{k} r_{k}^{J}|$ converges almost everywhere. The treatment of the other sum is more tricky. Let h and H be such that $J^{h} < N_{j} \le J^{h+1} \le \ldots \le J^{h+H-1} \le N_{j+1} < J^{h+H}$. One first observe that

$$\|\sum_{N_{j} < k \le N_{j+1}} c_{k} R_{k}^{J}\|_{2}^{2} \le \zeta(2) \sum_{N_{j} < k, \ell \le N_{j+1} \atop (k \lor \ell) \le J(k \land \ell)} |c_{k}| |c_{\ell}| \frac{(k, \ell)^{2}}{k\ell} \le \left(4\zeta(2) \log J\right) \sum_{\mu=h}^{H} \sum_{J^{\mu-1} \le k \le J^{\mu+2}} c_{k}^{2} \sigma_{-1}(k)$$

$$\le C \sum_{J^{-1}N_{j} < k \le N_{j+1} J^{2}} c_{k}^{2} \frac{(\log \log k)^{2}}{\log \log \log k} \sigma_{-1}(k).$$
(5)

By Tchebycheff's inequality,

$$\begin{split} \lambda \Big\{ \Big| \sum_{N_j < k \le N_{j+1}} c_k R_k^J \Big| > j^{-\beta} \Big\} &\leq C j^{2\beta} \sum_{J^{-1} N_j < k \le N_{j+1} J^2} c_k^2 \frac{(\log \log k)^2}{\log \log \log k} \sigma_{-1}(k) \\ &\leq C \sum_{J^{-1} N_j < k \le N_{j+1} J^2} c_k^2 \frac{(\log \log k)^{2+\delta}}{\log \log \log k} \sigma_{-1}(k). \end{split}$$

Treating separately sums with odd indices and sums with even indices allows us to show, by Borel-Cantelli's lemma, that the series

$$\sum_{j} \Big| \sum_{N_j < k \le N_{j+1}} c_k R_k^J \Big|$$

converges almost everywhere. This allows us to conclude.

Final note. In a very recent work, Lewko and Radziwill (arXiv:1408.2334v1) proposed a new approach to Gál's theorem. They could also reduce the condition $\gamma > 4$ in Remark 2 to $\gamma > 2$. This naturally includes our Theorem 1.4, but not our Theorem 1.5 with arithmetical multipliers. Further, the new argument we introduced in the proof of Theorem 1.4 suggests a possibility to improve Lewko and Radziwill's convergence condition by requiring only that $\sum_k c_k^2 (\log \log k)^2 / (\log \log \log k)^2 < \infty$.

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