ON SOME INFINITE SERIES INVOLVING ARITHMETICAL FUNCTIONS (II).

BY S. CHOWLA.

(*From the Government College, Lahore.*)

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1. We have

$$(1) \qquad \sum_{1}^{\infty} \frac{\cos n\theta}{n} = -\log\left(2 \left| \sin\frac{\theta}{2} \right|\right)$$

if θ is not an integral multiple of 2π. This leads us to the *formal* identity

$$(2) \qquad \sum_{1}^{\infty} \frac{c_n \log(2 \mid \sin n\pi\theta \mid)}{n} = -\sum_{1}^{\infty} \frac{G_n \cos(2n\pi\theta)}{n}$$

where $G_n = \sum_{d/n} c_d$ and d/n means that d is a divisor of n. We shall investigate the truth of (2) for irrational values of θ. Following Davenport (*Q.J.M.*, Oxford, March 1937) we prove.

THEOREM I. *If* $c_n = O(n^{\phi})$ *where* $\phi < \frac{1}{8}$, *then* (2) *is true for almost all* θ. *In particular the series on the left-hand side of* (2) *is convergent** *for almost all* θ.

2. We need the following definite integrals (we evaluate them *formally* but it is easy to give rigorous proofs).

From (1) if r and s are positive integers

$$\int_0^1 \log(2 \mid \sin r\pi\theta \mid) \log(2 \mid \sin s\pi\theta \mid)\, d\theta$$

$$= \int_0^1 \left\{ \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{\cos 2mr\pi\theta \cos 2ns\pi\theta}{mn} \right\} d\theta$$

$$= \tfrac{1}{2} \sum_{m=1}^{\infty} \sum_{\substack{n=1 \\ (mr=ns)}}^{\infty} \frac{1}{mn}$$

$$(3) \qquad = \frac{\pi^2}{12} \frac{(r, s)^2}{rs}$$

where (r, s) is the g.c.d. of r and s. Again, from (1) it is easy to see that

(4) $$\int_0^1 \cos(2n\pi\theta)\log(2\,|\sin d\pi\theta|)\,d\theta$$

$$\left.\begin{aligned} &= -\tfrac{1}{2}\frac{d}{n} \text{ if } d/n \\ &= 0 \text{ if } d \nmid n \end{aligned}\right\}$$

3. Consider

(5) $$R_N(\theta) = \sum_{n=1}^{N} \left\{\frac{c_n \log(2\,|\sin n\pi\theta|)}{n} + \frac{G_n}{n}\cos(2n\pi\theta)\right\}$$

From (3) and (4),

(6) $$\int_0^1 R_N^2(\theta)d\theta = \frac{\pi^2}{12}\sum_{r=1}^{N}\sum_{s=1}^{N}\frac{c_r\, c_s\,(r,s)^2}{r^2\, s^2} - \tfrac{1}{2}\sum_1^N \frac{G_n^2}{n^2}$$

In what follows we shall use

$$G_n = O\,(n^{\phi+\epsilon})$$

for any $\epsilon > 0$. This follows from $c_n = O(n^\phi)$ and $\sum_{d/n} 1 = O(n^\epsilon)$.

4. $$G_n = \sum_{d/n} c_d$$

This gives

(7) $$G_n^2 = \sum_{d/n} h(d)$$

where

(8) $$h(v) = \Sigma\, c_m\, c_n$$

where m, n take all values such that $\dfrac{mn}{(m,n)} = v$.

Hence we have

(9) $$(\sum_1^\infty n^{-s}) \times \sum_{m=1}^{\infty}\sum_{n=1}^{\infty}\frac{c_m\, c_n\,(m,n)^s}{m^s\, n^s} = \sum_1^\infty \frac{G_n^2}{n^s}$$

Putting $s = 2$,

(10) $$\frac{\pi^2}{6}\sum_1^\infty\sum_1^\infty \frac{c_m\, c_n\,(m,n)^2}{m^2\, n^2} = \sum_1^\infty \frac{G_n^2}{n^2}$$

5. From (10) the right-hand side of (6) is of the *order*

$$\sum_{N+1}^{\infty} n^{2\phi-2+\epsilon} + \sum_{m>N}\Sigma\,\frac{|c_m|\,|c_n|\,(m,n)^2}{m^2\, n^2}$$

Put $n = n'd$ where $d = (m, n)$ and the second expression is of the order

$$\sum_{m>N} m^{\phi-2}\sum_{d/m} d^\phi \sum_{n'=1}^{\infty}(n')^{\phi-2} = O\,(\sum_{m>N} m^{2\phi-2+\epsilon}) = O\,(N^{2\phi-1+\epsilon})$$

Hence the r.h.s. of (6) is $O\,(N^{2\phi-1+\epsilon})$.

6. Let E_m denote the set of points θ at which

$$| R_{m^3}(\theta) | > \frac{1}{\log m}$$

From the result of the last section,
measure $E_m < c\, m^{3(2\phi-1+\epsilon)} \log^2(m) < c.\, m^{6\phi-3+4\epsilon}$
where c denotes an absolute positive constant. Write

(11) $$E = \lim_{n \to \infty} \sum_{m > n} E_m$$

Then

(12) $$\text{Measure } E = O \text{ since } \phi < \tfrac{1}{3}.$$

If $m^3 \leqslant n < (m+1)^3$, then

(13) $$| R_n(\theta) - R_{m^3}(\theta) | = 0 \left(\sum_{t=m^3}^{t=(m+1)^3} t^{\phi-1+\epsilon} \right)$$

is true for almost all θ since $\log |\sin n\pi\theta| = O(\log n)$ for almost all θ.
From (13), for almost all θ,

(14) $| R_n(\theta) - R_{m^3}(\theta) | \to 0$ as $m \to \infty$ if $m^3 \leqslant n < (m+1)^3$.
Thus, as in Davenport,

$$R_n(\theta) \to O \quad \text{as } n \to \infty,$$

for almost all θ. Since $G_n = O(n^{\frac{1}{3}})$ it follows from a theorem of Kolmogoroff that

$$\sum_1^\infty \frac{G_n}{n} \cos(2n\pi\theta)$$

is convergent for almost all θ. Hence the first half of the expression (5) for $R_N(\theta)$ tends to a definite limit as $N \to \infty$ for almost all θ. This proves our theorem.