



INDUSTRIAL
MATHEMATICS
INSTITUTE

2003:05

Farey tree and the convergence of
a double trigonometric series

K.I. Oskolkov

IMI

Preprint Series

Department of Mathematics
University of South Carolina

Farey tree and the convergence of a double trigonometric series

K.I.Oskolkov

The goal of this paper is to study the convergence of the double trigonometric series

$$S(x) := 3D \sum_{m=3D1}^{\infty} \sum_{n=3D1}^{\infty} \frac{\sin mnx}{m^2 + n^2}.$$

We prove that this series converges for all real x , and that $S(x)$ is bounded as a function of x . The proof will use some elementary arithmetical considerations, namely, the approximation of $x/(2\pi)$ by the rational numbers in the Farey tree.

The interest to this series was motivated by the recent results of M.Z. Garaev [3], the author's [5], as well as an earlier result of G.I. Arkhipov and the author [1]. In [3], the sequence of partial sums

$$h_N(x) := 3D \sum_{m=3D1}^N \sum_{n=3D1}^N \frac{\sin mnx}{mn}, \quad N = 3D1, 2, \dots$$

was considered. Garaev proved that there exist real numbers x for which the sequence $h_N(x)$ diverges as $N \rightarrow \infty$.

Garaev's investigation was motivated by the *convergence* result [1] for sequences of discrete Hilbert transforms with the polynomial phase $p(\cdot)$

$$H_N(p) := 3D \sum_{1 \leq |n| \leq N} \frac{e^{ip(n)}}{n} = 3D \sum_{n=3D1}^N \frac{e^{ip(n)} - e^{ip(-n)}}{n}.$$

If $p = 3Dp(\cdot)$ is an algebraic polynomial with the real coefficients then the sequence $H_N(p)$ converges as $N \rightarrow \infty$. Moreover, for every fixed $r \in \mathbb{N}$

$$\sup_{p \in \mathcal{P}^r} \sup_{N \in \mathbb{N}} |H_N(p)| < \infty \tag{1}$$

where \mathcal{P}^r denotes the set of all uni-variate algebraic polynomials of degree r with the real coefficients. The proof of this statement in [1] was based on the Arkhipov's version [2] circular

method of Hardy – Littlewood – Vinogradov [11]. Independently and somewhat later than in [1], (1) was established by E.M. Stein and S. Wainger [8], see also [9], Ch. 8, Section 5.

The latter result has found applications in several fields, such as the spectral problems of the classical theory of trigonometric series, the study of solutions of time-dependent Schrödinger type equations with the periodic initial data, and the variational properties of the incomplete Gauss' sums. A survey can be found in [6], see also [7].

The recent paper [5] considers an extension of [1] for the multiple sums with the additive polynomial multi-phase. For $r \in \mathbb{N}$ and $d = 3D2, 3, \dots$, denote $\mathcal{P}^{r,d}$ the set of d -element collections $\vec{p} = 3D(p_1, \dots, p_d)$ of algebraic polynomials, where $p_k \in \mathcal{P}^r$; $\mathcal{P}^{\infty,d} := 3D \bigcup_r \mathcal{P}^{r,d}$;

$\mathbf{e}_k := 3D(0, \dots, 0, \overset{k}{1}, 0, \dots, 0)$, $k = 3D1, \dots, d$ – the standard basis in \mathbb{R}^d ;

for $\mathbf{n} = 3D(n_1, \dots, n_k, \dots, n_d) \in \mathbb{N}^d$, $\mathbf{m} = 3D(m_1, \dots, m_k, \dots, m_d)$, $1 = n_1 \mathbb{N}^d$, denote $\mathbf{n}_k := 3D\mathbf{n} - n_k \mathbf{e}_k$, and $\square_{\mathbf{m}}$ – the parallelepiped $\{\mathbf{n} : \mathbf{n} \in \mathbb{N}^d, n_k \leq m_k, k = 3D1, \dots, d\}$;

for a d -indexed sequence $f(\cdot) : \mathbb{N}^d \mapsto \mathcal{C}$, and $\mathbf{m} \in \mathbb{N}^d$, $\vec{p} \in \mathcal{P}^{\infty,d}$, let

$$H_{\mathbf{m}}(f; \vec{p}) := 3D \sum_{\mathbf{n} \in \square_{\mathbf{m}}} f(\mathbf{n}) \frac{e^{ip_1(n_1)} - e^{ip_1(-n_1)}}{n_1} \dots \frac{e^{ip_d(n_d)} - e^{ip_d(-n_d)}}{n_d}.$$

Further, a sequence $f(\cdot) : \mathbb{N}^d \mapsto \mathcal{C}$ is called coordinate-wise slow (notation: $f \in \mathcal{S}^d$) if f is bounded and satisfies the Littlewood – Paley condition (see [12], Ch. 15) uniformly on all lines, parallel to coordinate axes:

$$\|f\|_{\mathcal{S}^d} := 3D \sup_{\mathbf{n} \in \mathbb{N}^d} \max_{1 \leq k \leq d} \left(|f(\mathbf{n})| + \sup_{n \in \mathbb{N}^1} \sum_{m \in [n, 2n]} |f(\mathbf{n}_k + m \mathbf{e}_k) - f(\mathbf{n}_k + (m+1) \mathbf{e}_k)| \right) < \infty.$$

The following are three typical examples of coordinate-wise slow sequences.

1) $f(\cdot)$ – the characteristic function of a coordinate-wise convex domain $D \subset \mathbb{R}_+^d$. The latter means (see [10]) that the intersection of D with any line parallel to one of the coordinate axes consists of a single interval, possibly, empty.

2) for $d = 3D2$, $f(m, n) := 3Dmn(m^2 + n^2)^{-1}$.

3) $f(\cdot)$ – the Riemann's ζ -multiplier, i. e. $f(n_1, \dots, n_d) := 3Dn_1^{it_1} \dots n_d^{it_d} = 3De^{i(t_1 \ln n_1 + \dots + t_d \ln n_d)}$ where t_1, \dots, t_d are fixed real numbers (parameters).

The main result of [5] is the global boundedness and the convergence of the sequence $H_{\mathbf{m}}(f; \vec{p})$. If $f : \mathbb{N}^d \mapsto \mathcal{C}$ is a coordinate-wise slow sequence, then for every fixed r

$$\sup_{\mathbf{m} \in \mathbb{N}^d} \sup_{\vec{p} \in \mathcal{P}^{r,d}} |H_{\mathbf{m}}(f; \vec{p})| < \infty,$$

and the limit

$$H(f, \vec{p}) := 3D \lim_{\min m_k \rightarrow \infty} H_{\mathbf{m}}(f; \vec{p})$$

exists for every fixed collection of polynomials $\vec{p} \in \mathcal{P}^{\infty, d}$.

Here we prove the following theorem.

Theorem 1 *Assume that a bivariate sequence $f : \mathbb{N}^2 \mapsto \mathcal{C}$ is coordinate-wise slow. Then the sequence*

$$S_{M,N}(f; x) := 3D \sum_{m=3D1}^M \sum_{n=3D1}^N f(m, n) \frac{\sin mnx}{m^2 + n^2}$$

is uniformly bounded:

$$\sup_{x \in \mathbb{R}} \sup_{(M,N) \in \mathbb{N}^2} |S_{M,N}(f; x)| < \infty, \quad (2)$$

and there exists the limit $S(x) := 3D \lim_{\min\{M,N\} \rightarrow \infty} S_{M,N}(f; x)$.

Proof. Without loss of generality, we will assume that $\|f\|_{S^2} \leq 1$. For $n, m \in \mathbb{N}$, $n \geq m$ and $y \in \mathbb{R}$, let

$$R_{n,m}(y) := 3D \sum_{\nu=3Dn}^{\infty} \frac{\sin 2\pi\nu y}{m^2 + \nu^2}, \quad \tau_m(y) := 3D \sup_{N \geq m} \left| \sum_{n=3Dm}^N \frac{\sin 2\pi n y}{m^2 + n^2} \right|,$$

$$\sigma_m(y) = 3D \sigma_m(f; y) := 3D \sup_{N \geq m} \left| \sum_{n=3Dm}^N f(m, n) \frac{\sin 2\pi n y}{m^2 + n^2} \right|.$$

Clearly, it is enough to prove that

$$\sup_x \sum_{m=3D1}^{\infty} \sigma_m(mx) < \infty. \quad (3)$$

For a fixed $y \in \mathbb{R}$, the following estimates are true

$$\sigma_m(y) \ll \frac{\alpha(m\langle y \rangle)}{m}, \quad \alpha(\eta) := 3D \begin{cases} \eta \log \frac{e}{\eta} & \text{if } \eta \leq 1, \\ \frac{1}{\eta} & \text{if } \eta > 1, \end{cases} \quad (4)$$

where $\langle y \rangle$ denotes the distance from y to the nearest integer.

Indeed, we have

$$|R_{n,m}(y)| \ll \frac{1}{(m^2 + n^2)\langle y \rangle}, \quad \tau_m(y) \ll \frac{1}{m^2\langle y \rangle}, \quad \sigma_m(y) \ll \frac{1}{m^2\langle y \rangle}. \quad (5)$$

The estimates of R and τ follow by application of the partial summation (Abel's transform) and the well-known estimate of the Dirichlet kernel

$$\sup_{M,N} \left| \sum_{n=3DM}^N e^{2\pi i n y} \right| \ll \frac{1}{\langle y \rangle}.$$

To prove the estimate for σ , let us consider a slow sequence $f(n)$, $n \in \mathbb{N}$ and also another numerical sequence $R(n)$, $n \in \mathbb{N}$ such that

$$\sum_{n \in \mathbb{N}} |R(n) - R(n+1)| < \infty.$$

Then, applying Abel's transformation, and the dyadic blocks summation we see that

$$\sum_{n \geq m} f(n)(R(n) - R(n+1)) = 3D f(m)R(m) + \sum_{k=3D0}^{\infty} \sum_{n \in (2^k m, 2^{k+1} m]} (f(n) - f(n-1))R(n).$$

From here and the definition of a slow sequence, it follows that

$$\sup_N \left| \sum_{n=3Dm}^N f(n)(R(n) - R(n+1)) \right| \leq 2 \|f\|_{S^1} \sum_{k=3D0}^{\infty} \max_{n \in (2^k m, 2^{k+1} m]} |R(n)|.$$

The estimate for σ is a corollary of this relation and the estimate of τ (also, recall the assumption $\|f\|_{S^2} \leq 1$):

$$\begin{aligned} & \left| \sum_{n=3Dm}^N f(m, n) \frac{\sin 2\pi n y}{m^2 + n^2} \right| = 3D \left| \sum_{n=3Dm}^N f(m, n) (R_{n,m}(y) - R_{n+1,m}(y)) \right| \\ & \ll \sum_{k=3D0}^{\infty} \tau_{2^k m}(y) \ll \sum_{k=3D0}^{\infty} \frac{1}{(2^k m)^2 \langle y \rangle} \ll \frac{1}{m^2 \langle y \rangle}. \end{aligned}$$

This completes the proof of (4) in the case, when $m \langle y \rangle \geq 1$. On the other hand, if $m \langle y \rangle \leq 1$, we have

$$\begin{aligned} & \sup_{N \in [m, 1/\langle y \rangle]} \left| \sum_{n \in [m, N]} f(m, n) \frac{\sin 2\pi n y}{m^2 + n^2} \right| \ll \sum_{n \in [m, 1/\langle y \rangle]} \frac{n \langle y \rangle}{n^2 + m^2} \ll \langle y \rangle \log \frac{e}{m \langle y \rangle}, \\ & \sup_{N \geq 1/\langle y \rangle} \left| \sum_{n \in [1/\langle y \rangle, N]} f(m, n) \frac{\sin 2\pi n y}{m^2 + n^2} \right| \leq \sigma_{(1/\langle y \rangle)}(y) \ll \frac{1}{(1/\langle y \rangle)^2 \langle y \rangle} = 3D \langle y \rangle, \end{aligned}$$

and (4) follows.

Let us prove that for every fixed $x \in [0, 1]$

$$\sum_{m=3D1}^{\infty} \frac{\alpha(m \langle mx \rangle)}{m} \ll 1. \quad (6)$$

Clearly, it is sufficient to establish this estimate for the irrational x . Let us consider the Farey sequence, see [4], Section 6.10, and a pair of neighboring fractions $\left(\frac{a}{q}, \frac{a'}{Q}\right)$ in \mathcal{F} , that is adjacent to x , i. e. $Q > q$ and

$$(a, q) = 3D(a', Q) = 3D1, \quad \left| \frac{a}{q} - \frac{a'}{Q} \right| = 3D \frac{1}{qQ}, \quad x = 3D \frac{a}{q} + \delta, \quad \delta = 3D \frac{\theta}{qQ}, \quad = |\theta| \leq 1. \quad (7)$$

Let

$$A := 3D \sum_{m \in [q, Q)} \frac{\alpha(m \langle mx \rangle)}{m},$$

and denote B and, respectively, C the parts of the sum A that corresponds to $m \in [q, Q)$ with the “large” and “small” values of $\langle mx \rangle$, namely,

$$B := 3D \sum_{m \in [q, Q), \langle mx \rangle \geq 1/q} \frac{\alpha(m \langle mx \rangle)}{m}, \quad C := 3D \sum_{m \in [q, Q), \langle mx \rangle < 1/q} \frac{\alpha(m \langle mx \rangle)}{m}.$$

Since $(a, q) = 3D1$, for each fixed $k \in \mathbb{N}$ the set of numbers $ma = 3D(kq + l)a$, $l = 3D0, 1, \dots, q - 1$ represents all residues mod q . Therefore,

$$\sum_{kq < m < (k+1)q} \left\langle \frac{ma}{q} \right\rangle^{-1} = 3D \sum_{0 < l < q} \left\langle \frac{l}{q} \right\rangle^{-1} \ll q \log(eq).$$

Moreover, if $q \leq m < Q$, then by (7) we also have

$$\left| mx - \frac{ma}{q} \right| \leq \frac{m}{qQ} \leq \frac{1}{q},$$

and hence

$$B \ll \sum_{k=3D1}^{\infty} \sum_{m \in (kq, (k+1)q), \langle mx \rangle \geq 1/q} (m^2 \langle mx \rangle)^{-1} \ll \sum_{k=3D1}^{\infty} (kq)^{-2} q \log(eq) \ll \frac{\log(eq)}{q}. \quad (8)$$

Now we prove that

$$C \ll \frac{1}{q}. \quad (9)$$

Without loss of generality, we may assume that $\delta > 0$ in (7). Then the set of natural numbers

$$\mathcal{C} := 3D \left\{ m \in [q, Q), \quad \langle mx \rangle < \frac{1}{q} \right\}$$

consists of two finite progressions

$$\mathcal{C} = 3D\mathcal{C}_1 \cup \mathcal{C}_2, \quad \mathcal{C}_1 := 3D \left\{ m = 3Dkq, 1 \leq k < \frac{Q}{q} \right\}, \quad \mathcal{C}_2 := 3D \left\{ m = 3Dkq + l^*, 1 \leq k < \frac{Q}{q} \right\}$$

where l^* is the residue of the number $-1 \pmod{q}$, i. e. (cf. (7)) $l^* = 3Dq \left\{ \frac{aQ}{q} \right\}$, and $\{\cdot\}$ denotes the fractional part function.

Let us first consider the progression \mathcal{C}_1 . If $m \in \mathcal{C}_1$, we have $m\langle mx \rangle = 3Dm^2\delta$, and the condition $m\langle mx \rangle < 1$ is equivalent to $m^2\delta < 1$, or $m < 1/\sqrt{\delta}$. Consequently, $k = 3Dm/q < 1/\Delta$ where $\Delta := 3D1/(q\sqrt{\delta})$, and it follows from the definition of the function α in (4) that

$$\sum_{m \in \mathcal{C}_1, m\langle mx \rangle < 1} \frac{\alpha(m\langle mx \rangle)}{m} \leq \sum_{1 \leq k < 1/\Delta} kq\delta \log \frac{e}{(kq)^2\delta} = 3D \frac{1}{q} \sum_{1 \leq k < 1/\Delta} \Delta \eta_k \log \frac{e}{\eta_k^2}$$

where $\eta_k := 3Dk\Delta$. Clearly, the latter sum is $\ll 1$, because it is the Riemannian sum for the integral $\int_0^1 \eta \log(e/\eta^2) d\eta$, so that

$$\sum_{m \in \mathcal{C}_1, m\langle mx \rangle < 1} \frac{\alpha(m\langle mx \rangle)}{m} \ll \frac{1}{q}.$$

Further, if $m \in \mathcal{C}_1$ and $m\langle mx \rangle \geq 1$, we have $\alpha(m\langle mx \rangle) = 3D(m^2\delta)^{-1}$. Thus

$$\sum_{m \in \mathcal{C}_1, m\langle mx \rangle \geq 1} \frac{\alpha(m\langle mx \rangle)}{m} \leq \sum_{k \geq 1/(q\sqrt{\delta})} \frac{1}{(kq)^3\delta} \ll \frac{1}{q}.$$

Finally, let us consider the remaining progression \mathcal{C}_2 . If $m \in \mathcal{C}_2$, we have $\langle mx \rangle = 3D(1/q) - m\delta$, so that

$$\begin{aligned} \sum_{m \in \mathcal{C}_2} \frac{\alpha(m\langle mx \rangle)}{m} &\leq \sum_{m \in \mathcal{C}_2, 2qm\delta \leq 1} \frac{q}{m^2(1 - qm\delta)} + \sum_{m \in \mathcal{C}_2, Q/2 < m < Q} \frac{1}{m} \\ &= \leq \frac{1}{q} \left(2 \sum_{k=3D1}^{\infty} \frac{1}{k^2} + \sum_{Q/(2q) < m < Q} \frac{1}{m} \right) \end{aligned}$$

Summarizing, we see that the sum A satisfies the estimate

$$A \ll \frac{\log(eq)}{q}.$$

Now let us consider the whole sequence of convergents $\left\{\frac{a_j}{q_j}\right\}_1^\infty$ of x in the Farey tree \mathcal{F} . Then by the well-known property of \mathcal{F} we have $q_{j+1} = 3Dq_j + q_{j-1}$, and consequently

$$\sum_{m=3D1}^{\infty} \frac{\alpha(m\langle mx \rangle)}{m} = 3D \sum_j \sum_{m \in [q_j, q_{j+1})} \frac{\alpha(m\langle mx \rangle)}{m} = 3D \sum_j A_j \ll \sum_j \frac{\log(eq_j)}{q_j} \ll 1.$$

From here (6) and (3) follow, and the proof is complete.

Acknowledgements. In part, the research was supported by the National Science Foundation Grant DMS-9706883.

The result of this paper was obtained during the visit of the author to the Erwin Schrödinger International Institute for Mathematical Physics, Vienna, Austria, in frames of the International Workshop "Combinatorial and Number Theoretic Methods in Harmonic Analysis", in February – March 2003. The author expresses his gratitude to the Institute for the excellent working conditions.

The author is thankful to M. Garaev, A. Iosevich and M. Lacey for the interest and useful discussions.

References

- [1] G.I. Arkhipov and K.I. Oskolkov. *On a special trigonometric series and its applications*, Mat. Sb. **134(176)**(1987), pp. 147 – 158; Engl. transl. in Math. USSR Sb. **62**(1989).
- [2] G.I. Arkhipov. *On the Hilbert – Kamke problem*. Izv. Akad. Nauk SSSR Ser. mat. **48**(1984), pp. 3 – 52; Engl. transl. in Math. USSR Izv. **24**(1985).
- [3] M.Z. Garaev. *On a multiple trigonometric series*, Acta Arithmetica **102.2**(2002), pp. 183 – 187.
- [4] Hua Loo Keng. *Introduction to number theory*. 1982, Springer Verlag Berlin Heidelberg New York, ISBN 3-540-10818-1.
- [5] K.I. Oskolkov. *On Telyakovskii's result, and multiple oscillatory Hilbert transforms with the polynomial phases*. To appear in: Mathematical Notes, ???(2003), pp. ?? - ?? (in Russian); Industrial Mathematics Institute preprint series, Department of Mathematics, University of South Carolina **2003:01** (<http://www.math.sc.edu/~imip>).
- [6] K.I. Oskolkov. *A class of I.M. Vinogradov's series and its applications in Harmonic Analysis*. in the book *Progress in Approximation Theory*, An International Prospective, Springer Verlag 1992, ISBN 0-387-97901-8, pp. 353 – 402.

- [7] K.I.Oskolkov. *Series and integrals of I.M. Vinogradov and their applications*. Proceedings of the Steklov Institute of Mathematics (1992), Issue 1, pp. 193 – 229.
- [8] E. Stein and S. Wainger. *Discrete analogues of singular Radon transforms*, Bull. Amer. Math. Soc., **23**(1990), pp. 537–544.
- [9] E. Stein. *Harmonic Analysis: Real-Variable Methods, Orthogonality and Oscillatory Integrals*. Princeton University Press, Princeton, NJ, 1993, ISBN 0-691-03216-5.
- [10] S. A. Telyakovskii. *On the uniform boundedness of some multivariate trigonometric polynomials*, Mathematical Notes. **42**(1987), pp. 33 – 39 (in Russian).
- [11] I.M. Vinogradov. *The method of trigonometric sums in number theory*, 2nd ed., "Nauka", Moscow, 1980; Engl. transl. in his *Selected works*, Springer Verlag, 1985.
- [12] A. Zygmund. *Trigonometric series*. Second Edition, Cambridge University Press, 1959.