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ON THE DISTRIBUTION OF k -TH POWER FREE INTEGERS, II

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Abstract

The indicator function of the set of k -th power free integers is naturally extended to a random variable $X^{(k)}(\cdot)$ on $(\hat{\mathbb{Z}}, \lambda)$, where $\hat{\mathbb{Z}}$ is the ring of finite integral adeles and λ is the Haar probability measure. In the previous paper, the first author noted the strong law of large numbers for $\{X^{(k)}(\cdot + n)\}_{n=1}^{\infty}$, and showed the asymptotics: $E^\lambda[(Y_N^{(k)})^2] \asymp 1$ as $N \rightarrow \infty$, where $Y_N^{(k)}(x) := N^{-1/2k} \sum_{n=1}^N (X^{(k)}(x+n) - 1/\zeta(k))$. In the present paper, we prove the convergence of $E^\lambda[(Y_N^{(k)})^2]$. For this, we present a general proposition of analytic number theory, and give a proof to this.

1. Introduction

Let $\hat{\mathbb{Z}}$ be the ring of finite integral adeles; \mathcal{B} the Borel σ -field of $\hat{\mathbb{Z}}$; λ the Haar probability measure on $(\hat{\mathbb{Z}}, \mathcal{B})$. In [4, 1], the triplet $(\hat{\mathbb{Z}}, \mathcal{B}, \lambda)$ is introduced in the following way: For a prime number p , the p -adic metric d_p on \mathbb{Z} is defined by

$$d_p(x, y) := \inf\{p^{-l}; p^l \mid (x - y)\}, \quad x, y \in \mathbb{Z}.$$

The completion of \mathbb{Z} by d_p is denoted by \mathbb{Z}_p . By extending the algebraic operations ‘+’ and ‘ \times ’ in \mathbb{Z} continuously to those in \mathbb{Z}_p , the compact metric space (\mathbb{Z}_p, d_p) becomes a ring. In particular, (\mathbb{Z}_p, d_p) is a compact abelian group with respect to ‘+’. Thus, there is a unique Haar probability measure λ_p with respect to ‘+’ on $(\mathbb{Z}_p, \mathcal{B}(\mathbb{Z}_p))$, where $\mathcal{B}(\mathbb{Z}_p)$ is the Borel σ -field of \mathbb{Z}_p .

Putting $p_i = i$ -th prime number ($i = 1, 2, \dots$), we set

$$\hat{\mathbb{Z}} := \prod_{i=1}^{\infty} \mathbb{Z}_{p_i}, \quad \lambda := \prod_{i=1}^{\infty} \lambda_{p_i}.$$

For $x = (x_i), y = (y_i) \in \hat{\mathbb{Z}}$, we define

$$d(x, y) := \sum_{i=1}^{\infty} \frac{1}{2^i} d_{p_i}(x_i, y_i),$$

$$x + y := (x_i + y_i), \quad xy := (x_i y_i).$$

By these definitions, $\hat{\mathbb{Z}}$ becomes a ring, which is just the ring of finite integral adèles stated above. $(\hat{\mathbb{Z}}, d)$ is again a compact metric space, and both ‘+’ and ‘×’ are continuous. In particular, this is a compact abelian group with respect to ‘+’, and its Haar probability measure is nothing but λ . By identifying \mathbb{Z} with the diagonal set $\{(n, n, \dots) \in \mathbb{Z} \times \mathbb{Z} \times \dots; n \in \mathbb{Z}\} \subset \hat{\mathbb{Z}}$, it is seen that \mathbb{Z} is a dense subring of $\hat{\mathbb{Z}}$. Thus $\hat{\mathbb{Z}}$ is a compactification of \mathbb{Z} .

Let k be an integer, ≥ 2 . Let $B^{(k)}$ be the set of all elements in $\hat{\mathbb{Z}}$ having no k -th power factors, i.e.,

$$B^{(k)} := \{x \in \hat{\mathbb{Z}}; p^k \nmid x \ (\forall p: \text{prime})\},$$

where $d \mid x \Leftrightarrow x \in d\hat{\mathbb{Z}}$ (, so $d \nmid x \Leftrightarrow x \in \hat{\mathbb{Z}} \setminus d\hat{\mathbb{Z}}$), and $X^{(k)} := \mathbf{1}_{B^{(k)}}$ (= the indicator function of $B^{(k)}$).

The following are results of Duy [1]:

Fact 1 (Strong law of large numbers). $\lim_{N \rightarrow \infty} (1/N) \sum_{n=1}^N X^{(k)}(x+n) = 1/\zeta(k)$, λ -a.e. x . Here $\zeta(\cdot)$ is the Riemann zeta function.

For each $N \in \mathbb{N}$, we set

$$(1) \quad Y_N^{(k)}(x) := \frac{1}{N^{1/(2k)}} \sum_{n=1}^N \left(X^{(k)}(x+n) - \frac{1}{\zeta(k)} \right).$$

Fact 2. $E^\lambda[(Y_N^{(k)})^2] \asymp 1$ as $N \rightarrow \infty$.

Fact 3. A sequence $\{Y_N^{(k)}\}_{N=1}^\infty$ in $L^2(\hat{\mathbb{Z}}, \mathcal{B}, \lambda)$ has no limit point. Namely, for any subsequence $\{N_i\}_{i=1}^\infty$, $\{Y_{N_i}^{(k)}\}_{i=1}^\infty$ is not convergent in L^2 as $i \rightarrow \infty$.

Fact 1 follows at once from the ergodicity of the shift $x \mapsto x + 1$ and $E^\lambda[X^{(k)}] = 1/\zeta(k)$ ¹. From this fact, we have the following question: *When $\sum_{n=1}^N (X^{(k)}(x+n) - 1/\zeta(k))$ is normalized appropriately, is its distribution weakly convergent as $N \rightarrow \infty$?* Fact 2 tells us that a normalizing constant must be $N^{1/(2k)}$, and that a sequence $\{\lambda(Y_{N_i}^{(k)} \in *)\}_{N=1}^\infty$ of distributions on \mathbb{R} is tight. Fact 3 is a functional analytical result and brings no news for the behavior of $Y_N^{(k)}$ as $N \rightarrow \infty$. But, for this, we expect to have a limit theorem in probability theory. (Unfortunately, we still have no information on this limit theorem.)

In this paper, we make some remark about Fact 2 and Fact 3.

¹Cf. 1° in the proof of Claim 1.

Theorem 1.

$$\lim_{N \rightarrow \infty} E^\lambda [(Y_N^{(k)})^2] = \left(\prod_p \left(1 - \frac{1}{p} \right) \left(1 + \frac{1}{p} - \frac{2}{p^k} \right) \right) \frac{\zeta(2 - 1/k)}{(2\pi)^{1-1/k} \Gamma(1/k) \sin(\pi/(2k))}.$$

Theorem 2. (i) $\lim_{N \rightarrow \infty} \lim_{M \rightarrow \infty} E^\lambda [(Y_M^{(k)} - Y_N^{(k)})^2] = 2(\prod_p (1 - 1/p)(1 + 1/p - 2/p^k)) \zeta(2 - 1/k) / ((2\pi)^{1-1/k} \Gamma(1/k) \sin(\pi/2k)) > 0$. Fact 3 above is a consequence of this.
 (ii) But, a whole sequence $\{Y_N^{(k)}\}_{N=1}^\infty$ in $L^2(\hat{\mathbb{Z}}, \mathcal{B}, \lambda)$ is weakly convergent to 0 as $N \rightarrow \infty$.

Throughout this paper, the letter *p* denotes a prime number, and the symbols \prod_p and \sum_p are a product and a summation extended over all prime numbers, respectively.

Theorems above will be proved in Section 4. In Section 2, an another computation of $E^\lambda [Y_M^{(k)} Y_N^{(k)}]$, which is different from one in Duy [1], is given. And, in Section 3, to prove Theorem 1, we prepare Proposition 1. This is a general proposition of analytic number theory, and will be proved in Section 5.

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2. Computation of $E^\lambda [Y_M^{(k)} Y_N^{(k)}]$

By a different approach² from Duy [1], we compute $E^\lambda [Y_M^{(k)} Y_N^{(k)}]$.

Claim 1. For $M \geq N \geq 1$,

$$\begin{aligned} E^\lambda [Y_M^{(k)} Y_N^{(k)}] &= \frac{1}{M^{1/(2k)}} \frac{1}{N^{1/(2k)}} \sum_{c=1}^\infty |\mu(c)| \left(\prod_{p \nmid c} \left(1 - \frac{2}{p^k} \right) \right) \left\{ \frac{M}{c^k} \right\} \wedge \left\{ \frac{N}{c^k} \right\} \left(1 - \left\{ \frac{M}{c^k} \right\} \vee \left\{ \frac{N}{c^k} \right\} \right). \end{aligned}$$

Here $\mu(\cdot)$ is the Möbius function and $\{a\}$ is the fractional part of the real number *a*.

Proof. Fix $M \geq N \geq 1$. We divide the proof into three steps:

1° First

$$\begin{aligned} E^\lambda [Y_M^{(k)} Y_N^{(k)}] &= E^\lambda \left[\frac{1}{M^{1/(2k)}} \frac{1}{N^{1/(2k)}} \sum_{m=1}^M \sum_{n=1}^N \left(X^{(k)}(x+m) - \frac{1}{\zeta(k)} \right) \left(X^{(k)}(x+n) - \frac{1}{\zeta(k)} \right) \right] \end{aligned}$$

²Duy's method is originally due to [4]. The same kind of computation in the proof of Claim 1 appears in early study of [4]. So, a phrase 'different approach' may be too much to say.

$$= \frac{1}{M^{1/(2k)}} \frac{1}{N^{1/(2k)}} \sum_{\substack{1 \leq m \leq M, \\ 1 \leq n \leq N}} \left(E^\lambda [X^{(k)}(x+m)X^{(k)}(x+n)] - \frac{1}{\zeta(k)} (E^\lambda [X^{(k)}(x+m)] + E^\lambda [X^{(k)}(x+n)]) + \left(\frac{1}{\zeta(k)} \right)^2 \right).$$

Noting that

$$(2) \quad X^{(k)}(y) = \prod_p (1 - \rho_{p^k}(y)),$$

where, for $d \in \mathbb{N}$, $\rho_d(y) := \begin{cases} 1, & d \mid y \ (\Leftrightarrow y \in d\hat{\mathbb{Z}}), \\ 0, & \text{otherwise,} \end{cases}$

$$(3) \quad \{\rho_{p^k}\}_p \text{ is independent,}$$

$$(4) \quad \lambda(\rho_d = 1) = \frac{1}{d}, \quad \lambda(\rho_d = 0) = 1 - \frac{1}{d},$$

we have

$$\begin{aligned} E^\lambda [X^{(k)}(x+m)] &= E^\lambda [X^{(k)}(x)] \quad (\text{by the shift invariance of } \lambda) \\ &= \prod_p \left(1 - \frac{1}{p^k} \right) \\ &= \frac{1}{\zeta(k)} \quad (\text{by Euler's product of } \zeta(\cdot)), \end{aligned}$$

and thus

$$\begin{aligned} &E^\lambda [Y_M^{(k)} Y_N^{(k)}] \\ &= \frac{1}{M^{1/(2k)}} \frac{1}{N^{1/(2k)}} \sum_{\substack{1 \leq m \leq M, \\ 1 \leq n \leq N}} \left(E^\lambda [X^{(k)}(x+m)X^{(k)}(x+n)] - \left(\frac{1}{\zeta(k)} \right)^2 \right). \end{aligned}$$

Since, by (2)

$$\begin{aligned} &X^{(k)}(x+m)X^{(k)}(x+n) \\ &= \prod_p (1 - \rho_{p^k}(x+m)) \cdot (1 - \rho_{p^k}(x+n)) \\ &= \prod_p (1 - \rho_{p^k}(x+n) - \rho_{p^k}(x+m) + \rho_{p^k}(x+m)\rho_{p^k}(x+n)) \\ &= \prod_p (1 - \rho_{p^k}(x+n) - \rho_{p^k}(x+m) + \rho_{p^k}(m-n)\rho_{p^k}(x+n)) \\ &\quad (\text{by an identity: } \rho_d(x+m)\rho_d(x+n) = \rho_d(m-n)\rho_d(x+n)), \end{aligned}$$

we see from (3) and (4) that

$$\begin{aligned}
 & E^\lambda [Y_M^{(k)} Y_N^{(k)}] \\
 &= \frac{1}{M^{1/(2k)}} \frac{1}{N^{1/(2k)}} \sum_{\substack{1 \leq m \leq M, \\ 1 \leq n \leq N}} \left(\prod_p \left(1 - \frac{2}{p^k} + \rho_{p^k}(m-n) \frac{1}{p^k} \right) - \left(\frac{1}{\zeta(k)} \right)^2 \right).
 \end{aligned}$$

2° By Euler's product of $\zeta(\cdot)$

$$\begin{aligned}
 \left(\frac{1}{\zeta(k)} \right)^2 &= \prod_p \left(1 - \frac{2}{p^k} + \frac{1}{p^{2k}} \right) \\
 &= \prod_p \left(1 + \frac{1}{p^k} \left(-2 + \frac{1}{p^k} \right) \right) \\
 &= \sum_d \frac{|\mu(d)|}{d^k} \prod_{p|d} \left(-2 + \frac{1}{p^k} \right) \\
 &= \sum_d \frac{|\mu(d)|}{d^k} \sum_{c|d} (-2)^{\omega(d/c)} \prod_{p|c} \frac{1}{p^k}
 \end{aligned}$$

(where $\omega(n) := \#\{p; p \mid n\}$ = the number of different prime factors of n)

$$\begin{aligned}
 &= \sum_d \frac{|\mu(d)|}{d^k} \sum_{c|d} (-2)^{\omega(d/c)} \frac{1}{c^k} \\
 &= \sum_{c_1, d_1} \frac{|\mu(c_1 d_1)|}{(c_1 d_1)^k} (-2)^{\omega(d_1)} \frac{1}{c_1^k}
 \end{aligned}$$

(there exists a one-to-one correspondence between the set $\{(c, d); d \text{ is square free and } c \mid d\}$ and the set $\{(c_1, d_1); c_1 d_1 \text{ is square free}\}$; a correspondence from the former to the latter is $(c, d) \mapsto (c, d/c)$ and one from the latter to the former is $(c_1, d_1) \mapsto (c_1, c_1 d_1)$. Here (c, d) and (c_1, d_1) denote a pair of c and d , and that of c_1 and d_1 , respectively)

$$= \sum_{c_1, d_1} \frac{|\mu(c_1 d_1)|}{c_1^{2k}} \mathbf{1}_{(c_1, d_1)=1} \frac{(-2)^{\omega(d_1)}}{d_1^k}$$

(where (c_1, d_1) is the greatest common divisor of c_1 and d_1 . Note that $\mu(c_1 d_1) = 0$ if $(c_1, d_1) > 1$)

$$= \sum_{c_1, d_1} \frac{|\mu(c_1)| |\mu(d_1)|}{c_1^{2k}} \mathbf{1}_{(c_1, d_1)=1} \frac{(-2)^{\omega(d_1)}}{d_1^k}$$

(by the multiplicativity of μ)

$$\begin{aligned} &= \sum_{c_1} \frac{|\mu(c_1)|}{c_1^{2k}} \sum_{d_1} \frac{|\mu(d_1)|}{d_1^k} \mathbf{1}_{(c_1, d_1)=1} (-2)^{\omega(d_1)} \\ &= \sum_{c_1} \frac{|\mu(c_1)|}{c_1^{2k}} \prod_p \left(1 + \frac{|\mu(p)|}{p^k} \mathbf{1}_{(c_1, p)=1} (-2)^{\omega(p)} \right) \end{aligned}$$

(by the multiplicativity of $d_1 \mapsto |\mu(d_1)| \mathbf{1}_{(c_1, d_1)=1} (-2)^{\omega(d_1)}$)

$$= \sum_{c_1} \frac{|\mu(c_1)|}{c_1^{2k}} \prod_{p \nmid c_1} \left(1 - \frac{2}{p^k} \right).$$

Similarly, since

$$\begin{aligned} &\prod_p \left(1 - \frac{2}{p^k} + \rho_{p^k}(m-n) \frac{1}{p^k} \right) \\ &= \sum_{c_1} \frac{|\mu(c_1)|}{c_1^k} \prod_{p \nmid c_1} \left(1 - \frac{2}{p^k} \right) \rho_{c_1^k}(m-n), \end{aligned}$$

we have

$$\begin{aligned} &\prod_p \left(1 - \frac{2}{p^k} + \rho_{p^k}(m-n) \frac{1}{p^k} \right) - \left(\frac{1}{\zeta(k)} \right)^2 \\ &= \sum_c \frac{|\mu(c)|}{c^k} \prod_{p \nmid c} \left(1 - \frac{2}{p^k} \right) \left(\rho_{c^k}(m-n) - \frac{1}{c^k} \right). \end{aligned}$$

Thus, by 1° and 3° below

$$\begin{aligned} &E^\lambda [Y_M^{(k)} Y_N^{(k)}] \\ &= \frac{1}{M^{1/(2k)} N^{1/(2k)}} \sum_{\substack{1 \leq m \leq M, \\ 1 \leq n \leq N}} \sum_c \frac{|\mu(c)|}{c^k} \prod_{p \nmid c} \left(1 - \frac{2}{p^k} \right) \left(\rho_{c^k}(m-n) - \frac{1}{c^k} \right) \\ &= \frac{1}{M^{1/(2k)} N^{1/(2k)}} \sum_c |\mu(c)| \prod_{p \nmid c} \left(1 - \frac{2}{p^k} \right) \frac{1}{c^k} \sum_{m=1}^M \sum_{n=1}^N \left(\rho_{c^k}(m-n) - \frac{1}{c^k} \right) \\ &= \frac{1}{M^{1/(2k)} N^{1/(2k)}} \sum_c |\mu(c)| \prod_{p \nmid c} \left(1 - \frac{2}{p^k} \right) \left\{ \frac{M}{c^k} \right\} \wedge \left\{ \frac{N}{c^k} \right\} \left(1 - \left\{ \frac{M}{c^k} \right\} \vee \left\{ \frac{N}{c^k} \right\} \right). \end{aligned}$$

This is the assertion of the claim.

3° Fix $u \in \mathbb{N}$. Let Q and s be a quotient and a remainder of N divided by u , respectively. Thus $N = Qu + s$, where $Q = \lfloor N/u \rfloor^3$, $s = \{N/u\}u \in \{0, 1, \dots, u - 1\}$. Then

$$\begin{aligned} & \sum_{n=1}^N \rho_u(m - n) \\ &= \sum_{q=1}^Q \sum_{j=1}^u \rho_u(m - ((q - 1)u + j)) + \sum_{j=1}^s \rho_u(m - (Qu + j)) \\ &= \sum_{q=1}^Q \sum_{j=1}^u \rho_u(m - j - (q - 1)u) + \sum_{j=1}^s \rho_u(m - j - Qu) \\ &= \sum_{q=1}^Q \sum_{j=1}^u \rho_u(m - j) + \sum_{j=1}^s \rho_u(m - j) \quad (\text{by an identity: } \rho_u(y + u) = \rho_u(y)) \\ &= Q \sum_{j=1}^u \rho_u(m - j) + \sum_{j=1}^s \rho_u(m - j) \\ &= Q + \sum_{j=1}^s \rho_u(m - j) \end{aligned}$$

(first $\sum_{j=1}^u \rho_u(m - j) = \sum_{0 \leq j < u} \rho_u(m - j) = \sum_{0 \leq j < u} \rho_u(m \bmod u - j)$, where $m \bmod u :=$ the remainder of m divided by u . Secondly, noting that for $0 \leq j < u$, $\rho_u(m \bmod u - j) = 1 \Leftrightarrow j \equiv m \bmod u \pmod{u} \Leftrightarrow j = m \pmod{u}$, we see $\sum_{j=1}^u \rho_u(m - j) = 1$)

$$= \left\lfloor \frac{N}{u} \right\rfloor + \sum_{j=1}^s \rho_u(m - j).$$

Therefore

$$\begin{aligned} & \frac{1}{u} \sum_{m=1}^M \sum_{n=1}^N \left(\rho_u(m - n) - \frac{1}{u} \right) \\ &= \frac{1}{u} \sum_{m=1}^M \sum_{n=1}^N \rho_u(m - n) - \frac{MN}{u^2} \\ &= \frac{1}{u} \sum_{m=1}^M \left(\left\lfloor \frac{N}{u} \right\rfloor + \sum_{j=1}^s \rho_u(m - j) \right) - \frac{MN}{u^2} \end{aligned}$$

³For $a \in \mathbb{R}$, $\lfloor a \rfloor := \max\{n \in \mathbb{Z} : n \leq a\}$ and $\lceil a \rceil := \min\{n \in \mathbb{Z} : a \leq n\}$. We call $\lfloor \cdot \rfloor : \mathbb{R} \rightarrow \mathbb{Z}$ and $\lceil \cdot \rceil : \mathbb{R} \rightarrow \mathbb{Z}$ the floor function and the ceiling function, respectively. Note that $\{a\} = a - \lfloor a \rfloor \in [0, 1)$.

$$\begin{aligned}
 &= \frac{1}{u} \left(M \left\lfloor \frac{N}{u} \right\rfloor + \sum_{j=1}^s \sum_{m=1}^M \rho_u(j-m) \right) - \frac{MN}{u^2} \\
 &= \frac{1}{u} \left(M \left\lfloor \frac{N}{u} \right\rfloor + \sum_{j=1}^s \left(\left\lfloor \frac{M}{u} \right\rfloor + \sum_{i=1}^r \rho_u(j-i) \right) \right) - \frac{MN}{u^2} \quad (\text{where } r = \{M/u\}u) \\
 &= \frac{1}{u} \left(M \left\lfloor \frac{N}{u} \right\rfloor + s \left\lfloor \frac{M}{u} \right\rfloor + \sum_{i=1}^r \sum_{j=1}^s \rho_u(i-j) \right) - \frac{MN}{u^2} \\
 &= \frac{1}{u} \left(M \left\lfloor \frac{N}{u} \right\rfloor + s \left\lfloor \frac{M}{u} \right\rfloor + r \wedge s \right) - \frac{MN}{u^2}
 \end{aligned}$$

(for $0 < i, j < u, -u < i - j < u$. Also $\rho_u(i - j) = 1 \Leftrightarrow i - j \equiv 0 \pmod{u}$. Thus $\rho_u(i - j) = 1 \Leftrightarrow i = j$)

$$\begin{aligned}
 &= \frac{r}{u} \wedge \frac{s}{u} - \left(\frac{M}{u} \frac{N}{u} - \frac{M}{u} \left\lfloor \frac{N}{u} \right\rfloor - \frac{s}{u} \left\lfloor \frac{M}{u} \right\rfloor \right) \\
 &= \frac{r}{u} \wedge \frac{s}{u} - \frac{r}{u} \cdot \frac{s}{u} \quad (\text{because } \{M/u\} = r/u, \{N/u\} = s/u) \\
 &= \left\{ \frac{M}{u} \right\} \wedge \left\{ \frac{N}{u} \right\} \left(1 - \left\{ \frac{M}{u} \right\} \vee \left\{ \frac{N}{u} \right\} \right) \quad (\text{by an identity: } ab = (a \wedge b)(a \vee b)). \quad \square
 \end{aligned}$$

Claim 2. For each $N \in \mathbb{N}$, $\lim_{M \rightarrow \infty} E^\lambda [Y_M^{(k)} Y_N^{(k)}] = 0$.

Proof. Let $M \geq N \geq 1$. Since $0 \leq \{M/c^k\}, \{N/c^k\} < 1$,

$$\begin{aligned}
 0 &\leq \left\{ \frac{M}{c^k} \right\} \wedge \left\{ \frac{N}{c^k} \right\} \left(1 - \left\{ \frac{M}{c^k} \right\} \vee \left\{ \frac{N}{c^k} \right\} \right) \\
 &\leq \left\{ \frac{N}{c^k} \right\} \left(1 - \left\{ \frac{N}{c^k} \right\} \right).
 \end{aligned}$$

Multiplying both sides by $(1/M^{1/(2k)})(1/N^{1/(2k)})|\mu(c)| \prod_{p \nmid c} (1 - 2/p^k)$, and then adding them over $c \in \mathbb{N}$ yield that

$$\begin{aligned}
 0 &\leq E^\lambda [Y_M^{(k)} Y_N^{(k)}] \\
 &\leq \frac{1}{M^{1/(2k)}} \frac{1}{N^{1/(2k)}} \sum_{c=1}^\infty |\mu(c)| \left(\prod_{p \nmid c} \left(1 - \frac{2}{p^k} \right) \right) \left\{ \frac{N}{c^k} \right\} \left(1 - \left\{ \frac{N}{c^k} \right\} \right) \\
 &= \left(\frac{N}{M} \right)^{1/(2k)} E^\lambda [(Y_N^{(k)})^2].
 \end{aligned}$$

From this, the assertion of the claim follows. □

3. Presentation of Proposition 1

By Claim 1

$$\begin{aligned}
 E^\lambda [(Y_N^{(k)})^2] &= \left(\prod_p \left(1 - \frac{2}{p^k} \right) \right) \frac{1}{N^{1/k}} \sum_{c=1}^\infty \frac{|\mu(c)|}{\prod_{p|c} (1 - 2/p^k)} \left\{ \frac{N}{c^k} \right\} \left(1 - \left\{ \frac{N}{c^k} \right\} \right) \\
 (5) \qquad \qquad &= \left(\prod_p \left(1 - \frac{2}{p^k} \right) \right) \frac{1}{N^{1/k}} \sum_{c=1}^\infty f(c) \left\{ \frac{N}{c^k} \right\} \left(1 - \left\{ \frac{N}{c^k} \right\} \right),
 \end{aligned}$$

where

$$(6) \qquad \qquad f(n) := \frac{|\mu(n)|}{\prod_{p|n} (1 - 2/p^k)}, \quad n \in \mathbb{N}.$$

To show the convergence of $E^\lambda [(Y_N^{(k)})^2]$ as $N \rightarrow \infty$ and to find the value of this limit, we present a general proposition:

Proposition 1. *Let an arithmetic function f , i.e., $f: \mathbb{N} \rightarrow \mathbb{C}$ satisfy the following condition (7) or (8):*

$$(7) \qquad \sum_{n=1}^\infty \frac{1}{n} \left| \sum_{d|n} \mu(d) f\left(\frac{n}{d}\right) \right| < \infty,$$

$$(8) \qquad \begin{cases} \bullet \sup_{n \in \mathbb{N}} |f(n)| < \infty, \\ \bullet f \text{ has the mean-value } M(f), \text{ i.e., } \lim_{x \rightarrow \infty} (1/x) \sum_{n \leq x} f(n) \text{ is} \\ \quad \text{convergent to a finite limit } M(f). \end{cases}$$

Then, it holds that for $\forall k \in (1, \infty)^4$ and $\forall h \in C^1[0, 1]$ with $h(0) = 0$

$$(9) \qquad \lim_{N \rightarrow \infty} N^{-1/k} \sum_{n=1}^\infty f(n) h\left(\left\{ \frac{N}{n^k} \right\}\right) = M(f) \frac{1}{k} \int_0^\infty \frac{h(\{x\})}{x^{1/k+1}} dx.$$

Before proving this proposition, we give some comments on the conditions (7) and (8):

Claim 3. *If $f: \mathbb{N} \rightarrow \mathbb{C}$ satisfies the condition (7), then f has the mean-value*

$$M(f) = \sum_{n=1}^\infty \frac{1}{n} \sum_{d|n} \mu(d) f\left(\frac{n}{d}\right).$$

⁴Here k may be a real number, > 1 , though k was an integer, ≥ 2 at the beginning of this paper.

Proof. For simplicity, we define $f' : \mathbb{N} \rightarrow \mathbb{C}$ by

$$(10) \quad f'(n) = \sum_{d|n} \mu(d) f\left(\frac{n}{d}\right), \quad n \in \mathbb{N}.$$

Since, by the Möbius inversion formula

$$(11) \quad f(n) = \sum_{d|n} f'(d),$$

we have for $x, y \in [1, \infty)$

$$\begin{aligned} \frac{1}{x} \sum_{n \leq x} f(n) &= \frac{1}{x} \sum_{d \leq x} \left(\sum_{n \leq x; d|n} 1 \right) f'(d) \\ &= \frac{1}{x} \sum_{d \leq x} \left\lfloor \frac{x}{d} \right\rfloor f'(d) \\ &= \sum_{d \leq x} \frac{f'(d)}{d} - \frac{1}{x} \sum_{d \leq x} \left\{ \frac{x}{d} \right\} f'(d) \\ &= \sum_{d=1}^{\infty} \frac{f'(d)}{d} - \sum_{d > x} \frac{f'(d)}{d} - \sum_{d \leq x/y} \frac{1}{x/d} \left\{ \frac{x}{d} \right\} \frac{f'(d)}{d} \\ &\quad - \sum_{x/y < d \leq x} \frac{1}{x/d} \left\{ \frac{x}{d} \right\} \frac{f'(d)}{d}. \end{aligned}$$

Transposing the first term of the last right-hand side, and then taking the absolute value, we see that

$$\begin{aligned} (12) \quad & \left| \frac{1}{x} \sum_{n \leq x} f(n) - \sum_{d=1}^{\infty} \frac{f'(d)}{d} \right| \\ & \leq \sum_{d > x} \frac{|f'(d)|}{d} + \sum_{d \leq x/y} \frac{1}{x/d} \left\{ \frac{x}{d} \right\} \frac{|f'(d)|}{d} + \sum_{x/y < d \leq x} \frac{1}{x/d} \left\{ \frac{x}{d} \right\} \frac{|f'(d)|}{d} \\ & \leq \sum_{d > x} \frac{|f'(d)|}{d} + \frac{1}{y} \sum_{d \leq x/y} \frac{|f'(d)|}{d} + \sum_{x/y < d \leq x} \frac{|f'(d)|}{d} \\ & \leq 2 \sum_{d > x/y} \frac{|f'(d)|}{d} + \frac{1}{y} \sum_{d \leq x/y} \frac{|f'(d)|}{d}. \end{aligned}$$

By letting $x \rightarrow \infty$ and $y \rightarrow \infty$, the assertion of the claim follows. \square

REMARK 1. Schwarz–Spilker [3] calls Claim 3 Wintner’s theorem.

We give an example of f satisfying the condition (7):

EXAMPLE 1. Let $f: \mathbb{N} \rightarrow \mathbb{C}$ be multiplicative, i.e., $f \neq 0$ and $f(mn) = f(m)f(n)$ provided that $(m, n) = 1$. If, in addition,

$$(13) \quad \sum_p \frac{|f(p) - 1|}{p} < \infty, \quad \sum_p \sum_{l \geq 2} \frac{|f(p^l)|}{p^l} < \infty,$$

then f satisfies the condition (7).

Proof. Multiplicativity of μ and f is inherited to f' , and so $|f'|$. In general, multiplicativity of an arithmetic function implies a product representation of Dirichlet series associated with the function. Thus

$$\begin{aligned} \sum_{n=1}^{\infty} \frac{1}{n} |f'(n)| &= \prod_p \left(1 + \frac{|f'(p)|}{p} + \frac{|f'(p^2)|}{p^2} + \dots \right) \\ &\leq \exp \left\{ \sum_p \frac{|f'(p)|}{p} + \sum_p \sum_{l \geq 2} \frac{|f'(p^l)|}{p^l} \right\} \\ &\quad \text{(by an inequality: } 1 + x \leq e^x \text{ (}\forall x \in \mathbb{R}\text{))}. \end{aligned}$$

Since, by (10)

$$(14) \quad \begin{aligned} f'(p) &= \mu(1)f(p) + \mu(p)f(1)f\left(\frac{p}{d}\right) \\ &= f(p) - 1 \quad \text{(note that } f(1) = 1\text{),} \end{aligned}$$

$$(15) \quad \begin{aligned} f'(p^l) &= \mu(1)f(p^l) + \mu(p)f(p^{l-1}) \quad \text{(note that } \mu(p^j) = 0 \text{ (} j \geq 2\text{))} \\ &= f(p^l) - f(p^{l-1}) \quad (l \geq 2), \end{aligned}$$

we have

$$\begin{aligned} &\sum_p \frac{|f'(p)|}{p} + \sum_p \sum_{l \geq 2} \frac{|f'(p^l)|}{p^l} \\ &= \sum_p \frac{|f(p) - 1|}{p} + \sum_p \sum_{l \geq 2} \frac{|f(p^l) - f(p^{l-1})|}{p^l} \\ &\leq \sum_p \frac{|f(p) - 1|}{p} + \sum_p \sum_{l \geq 2} \frac{|f(p^l)|}{p^l} + \sum_p \sum_{l \geq 2} \frac{|f(p^l)|}{p^{l+1}} + \sum_p \frac{|f(p)|}{p^2} \\ &\leq \sum_p \left(1 + \frac{1}{p} \right) \frac{|f(p) - 1|}{p} + \sum_p \frac{1}{p^2} + \sum_p \sum_{l \geq 2} \left(1 + \frac{1}{p} \right) \frac{|f(p^l)|}{p^l} \end{aligned}$$

$$\begin{aligned} &\leq \frac{3}{2} \left(\sum_p \frac{|f(p) - 1|}{p} + \sum_p \sum_{l \geq 2} \frac{|f(p^l)|}{p^l} \right) + \sum_p \frac{1}{p^2} \\ &< \infty \quad (\text{by (13)}). \end{aligned}$$

Therefore f satisfies the condition (7). □

The condition (7) does not always imply the condition (8).

EXAMPLE 2. Let $f: \mathbb{N} \rightarrow \mathbb{C}$ be multiplicative, and satisfy

$$f(p) = 1 + \frac{1}{p^\alpha}, \quad f(p^l) = 0 \quad (l \geq 2)$$

for each prime p , where $\alpha \in (0, \infty)$. Since

$$\sum_p \frac{|f(p) - 1|}{p} = \sum_p \frac{1}{p^{\alpha+1}} < \infty,$$

$f(\cdot)$ satisfies the condition (7) from Example 1. Also, since

$$\begin{aligned} f(p_1 \cdots p_m) &= f(p_1) \cdots f(p_m) \\ &= \prod_{i=1}^m \left(1 + \frac{1}{p_i^\alpha} \right) \begin{cases} \leq \prod_{i=1}^m e^{1/p_i^\alpha} = e^{\sum_{i=1}^m 1/p_i^\alpha}, \\ \geq \prod_{i=1}^m e^{(1/p_i^\alpha)/(1+1/p_i^\alpha)} \\ \quad (\text{by an inequality: } \log(1+x) \geq x/(1+x) \ (x \geq 0)) \\ \quad = e^{\sum_{i=1}^m (1/p_i^\alpha)/(1+1/p_i^\alpha)} \\ \geq e^{(2^\alpha/(2^\alpha+1)) \sum_{i=1}^m 1/p_i^\alpha}, \end{cases} \end{aligned}$$

we see that

$$\lim_{m \rightarrow \infty} f(p_1 \cdots p_m) \begin{cases} < \infty & \text{if } \alpha > 1, \\ = \infty & \text{if } 0 < \alpha \leq 1. \end{cases}$$

This implies that

$$\sup_{n \geq 1} |f(n)| \begin{cases} < \infty & \text{if } \alpha > 1, \\ = \infty & \text{if } 0 < \alpha \leq 1. \end{cases}$$

4. Proof of two theorems

Proof of Theorem 1. $f : \mathbb{N} \rightarrow \mathbb{C}$, defined by (6), is clearly multiplicative, and satisfies

$$\begin{aligned} \sum_p \frac{|f(p) - 1|}{p} &= \sum_p \frac{1}{p^{k+1}} \frac{2}{1 - 2/p^k} \\ &\leq \frac{2^k}{2^{k-1} - 1} \sum_p \frac{1}{p^{k+1}} < \infty, \\ \sum_p \sum_{l \geq 2} \frac{|f(p^l)|}{p^l} &= 0 < \infty. \end{aligned}$$

Also, note that

$$0 \leq f(n) \leq e^{\sum_p 4/p^k} \quad (n \in \mathbb{N})$$

(because, by $1/(1-2/p^k) \leq 1+4/p^k$, $\prod_{p|n} 1/(1-2/p^k) \leq \prod_{p|n} (1+4/p^k) \leq \prod_{p|n} e^{4/p^k} = e^{\sum_{p|n} 4/p^k} \leq e^{\sum_p 4/p^k}$). Hence, this $f(\cdot)$ satisfies both the condition (7) and the condition (8), so that applying Proposition 1, we see

$$(16) \quad \lim_{N \rightarrow \infty} \frac{1}{N^{1/k}} \sum_{c=1}^{\infty} f(c) \left\{ \frac{N}{c^k} \right\} \left(1 - \left\{ \frac{N}{c^k} \right\} \right) = M(f) \frac{1}{k} \int_0^{\infty} \frac{\{x\}(1 - \{x\})}{x^{1/k+1}} dx.$$

Let f' be a multiplicative function defined by (10). By (14) and (15)

$$\begin{aligned} f'(p) &= \frac{2/p^k}{1 - 2/p^k}, \\ f'(p^l) &= \begin{cases} -\frac{1}{1 - 2/p^k}, & l = 2, \\ 0, & l \geq 3 \end{cases} \end{aligned}$$

for prime p and integer $l, \geq 2$. Claim 3 then implies that

$$\begin{aligned} M(f) &= \sum_{n=1}^{\infty} \frac{f'(n)}{n} \\ &= \prod_p \left(1 + \frac{f'(p)}{p} + \sum_{l \geq 2} \frac{f'(p^l)}{p^l} \right) \\ &= \prod_p \left(1 + \frac{1}{p} \frac{2/p^k}{1 - 2/p^k} - \frac{1}{p^2} \frac{1}{1 - 2/p^k} \right) \\ &= \prod_p \left(1 - \frac{1}{p} \right) \left(1 + \frac{1}{p} \frac{1}{1 - 2/p^k} \right). \end{aligned}$$

Collecting (5), (16) and this, we have

$$\lim_{N \rightarrow \infty} E^\lambda [(Y_N^{(k)})^2] = \left(\prod_p \left(1 - \frac{1}{p} \right) \left(1 - \frac{2}{p^k} + \frac{1}{p} \right) \right) \frac{1}{k} \int_0^\infty \frac{\{x\}(1-\{x\})}{x^{1/k+1}} dx.$$

Let us find the value of an integral on the right-hand side. The Fourier expansion of a function $\{x\}(1-\{x\})$ is as follows:

$$\begin{aligned} \{x\}(1-\{x\}) &= \frac{1}{6} - \frac{1}{\pi^2} \sum_{n=1}^{\infty} \frac{\cos 2n\pi x}{n^2} \\ &= \frac{1}{\pi^2} \sum_{n=1}^{\infty} \frac{1 - \cos 2n\pi x}{n^2} \quad (\text{because } \sum_{n=1}^{\infty} 1/n^2 = \pi^2/6) \\ &= \frac{2}{\pi^2} \sum_{n=1}^{\infty} \frac{\sin^2 n\pi x}{n^2}. \end{aligned}$$

Termwise integration yields that

$$\begin{aligned} \frac{1}{k} \int_0^\infty \frac{\{x\}(1-\{x\})}{x^{1/k+1}} dx &= \frac{1}{k} \frac{2}{\pi^2} \sum_{n=1}^{\infty} \frac{1}{n^2} \int_0^\infty \frac{\sin^2 n\pi x}{x^{1/k+1}} dx \\ &= \frac{1}{k} \frac{2}{\pi^2} \sum_{n=1}^{\infty} \frac{1}{n^2} \int_0^\infty \frac{\sin^2 y}{(y/n\pi)^{1/k+1} n\pi} dy \\ &= \frac{1}{k} \frac{2}{\pi^{2-1/k}} \left(\sum_{n=1}^{\infty} \frac{1}{n^{2-1/k}} \right) \int_0^\infty \frac{\sin^2 y}{y^{1/k+1}} dy \\ &= \frac{2}{\pi^{2-1/k}} \left(\frac{1}{k} \int_0^\infty \frac{\sin^2 y}{y^{1/k+1}} dy \right) \zeta \left(2 - \frac{1}{k} \right). \end{aligned}$$

We here note that from a formula: $\int_0^\infty (\sin vx)/x^u dx = \pi v^{u-1}/(2\Gamma(u) \sin(u\pi/2))$ ($0 < u < 2, v > 0$)

$$\begin{aligned} \frac{1}{k} \int_0^\infty \frac{\sin^2 y}{y^{1/k+1}} dy &= \int_0^\infty (-y^{-1/k})' \sin^2 y dy \\ &= [-y^{-1/k} \sin^2 y]_0^\infty - \int_0^\infty (-y^{-1/k}) 2 \sin y \cos y dy \\ &= \int_0^\infty \frac{\sin 2y}{y^{1/k}} dy \end{aligned}$$

(because $\lim_{y \rightarrow 0} y^{-1/k} \sin^2 y = \lim_{y \rightarrow 0} y^{2-1/k} ((\sin y)/y)^2 = 0$, $\lim_{y \rightarrow \infty} y^{-1/k} \sin^2 y = \lim_{y \rightarrow \infty} \sin^2 y / y^{1/k} = 0$)

$$= \frac{\pi 2^{1/k-1}}{2\Gamma(1/k) \sin(\pi/2k)}.$$

Substituting this into the above, we have

$$\begin{aligned} \frac{1}{k} \int_0^\infty \frac{\{x\}(1-\{x\})}{x^{1/k+1}} dx &= \frac{2}{\pi^{2-1/k}} \frac{\pi 2^{1/k-1}}{2\Gamma(1/k) \sin(\pi/2k)} \zeta\left(2 - \frac{1}{k}\right) \\ &= \frac{\zeta(2 - 1/k)}{(2\pi)^{1-1/k} \Gamma(1/k) \sin(\pi/2k)}. \end{aligned}$$

Consequently, the assertion of the theorem follows at once. □

REMARK 2. Since, by the functional equation

$$\zeta(s) = 2\Gamma(1-s) \sin\left(\frac{\pi}{2}s\right) (2\pi)^{s-1} \zeta(1-s)$$

of the Riemann zeta function,

$$\zeta\left(2 - \frac{1}{k}\right) = 2\Gamma\left(\frac{1}{k} - 1\right) \left(\sin \frac{\pi}{2k}\right) (2\pi)^{1-1/k} \zeta\left(\frac{1}{k} - 1\right),$$

we see

$$\begin{aligned} \frac{\zeta(2 - 1/k)}{(2\pi)^{1-1/k} \Gamma(1/k) \sin(\pi/2k)} &= \frac{2\Gamma(1/k - 1) (\sin(\pi/2k)) (2\pi)^{1-1/k} \zeta(1/k - 1)}{(2\pi)^{1-1/k} \Gamma(1/k) \sin(\pi/2k)} \\ &= 2 \frac{\zeta(1/k - 1)}{1/k - 1}. \end{aligned}$$

Then the appearance of Theorem 1 becomes good as

$$\lim_{N \rightarrow \infty} E^\lambda [(Y_N^{(k)})^2] = \left(\prod_p \left(1 - \frac{1}{p}\right) \left(1 + \frac{1}{p} - \frac{2}{p^k}\right) \right) 2 \frac{\zeta(1/k - 1)}{1/k - 1}.$$

Proof of Theorem 2. (i) For $M \geq N \geq 1$

$$E^\lambda [(Y_M^{(k)} - Y_N^{(k)})^2] = E^\lambda [(Y_M^{(k)})^2] - 2E^\lambda [Y_M^{(k)} Y_N^{(k)}] + E^\lambda [(Y_N^{(k)})^2].$$

The assertion of (i) is obvious from Claim 2 and Theorem 1.

(ii) By Theorem 1, $\{Y_N^{(k)}\}_{N=1}^\infty$ is L^2 -bounded, and thus for any subsequence $\{N_i\}_{i=1}^\infty$

$$\exists \{i_m\}_{m=1}^\infty: \text{subsequence, } \exists Y \in L^2(\hat{\mathcal{Z}}, \mathcal{B}, \lambda) \text{ s.t. } \text{w-lim}_{m \rightarrow \infty} Y_{N_{i_m}}^{(k)} = Y.$$

Then

$$\lim_{m \rightarrow \infty} E^\lambda [Y_{N_{i_m}}^{(k)} Y_{N_{i_n}}^{(k)}] = E^\lambda [Y_{N_{i_n}}^{(k)}], \quad \forall n \in \mathbb{N}.$$

But, by Claim 2

$$E^\lambda [Y_{N_{i_n}}^{(k)}] = 0 \quad (\forall n \in \mathbb{N}).$$

Letting $n \rightarrow \infty$ yields that $E^\lambda [Y^2] = 0$. This implies that $w\text{-}\lim_{N \rightarrow \infty} Y_N^{(k)} = 0$. □

5. Proof of Proposition 1

We now take up the proof of Proposition 1.

Suppose $f(\cdot)$ satisfies the condition (7) or (8). Fix $k \in (1, \infty)$ and $h \in C^1[0, 1]$ with $h(0) = 0$. We divide $N^{-1/k} \sum_{n=1}^\infty f(n)h(\{N/n^k\})$ into three terms as

$$\begin{aligned} N^{-1/k} \sum_{n=1}^\infty f(n)h\left(\left\{\frac{N}{n^k}\right\}\right) &= M(f)N^{-1/k} \sum_{n \leq N^{1/k}} h\left(\left\{\frac{N}{n^k}\right\}\right) \\ (17) \qquad \qquad \qquad &+ N^{-1/k} \sum_{n \leq N^{1/k}} (f(n) - M(f))h\left(\left\{\frac{N}{n^k}\right\}\right) \\ &+ N^{-1/k} \sum_{n > N^{1/k}} f(n)h\left(\frac{N}{n^k}\right). \end{aligned}$$

To find a limit of each term as $N \rightarrow \infty$, we present the following lemma:

Lemma 1. *Let $1 \leq a < b < \infty$ and $\varphi \in C^1[a, b]$.*

(i) *Given a sequence $\{a_n\}_{n=1}^\infty$, set $S(t) = \sum_{n \leq t} a_n$ ($t \in \mathbb{R}$). Then, for $a \leq \forall x < \forall y \leq b$*

$$\sum_{x < n \leq y} a_n \varphi(n) = - \int_x^y S(t) \varphi'(t) dt + S(y) \varphi(y) - S(x) \varphi(x).$$

(ii) *For $a \leq \forall x < \forall y \leq b$*

$$\begin{aligned} \sum_{x < n \leq y} \varphi(n) &= \int_x^y \varphi(t) dt \\ &- \left(\left(\{y\} - \frac{1}{2} \right) \varphi(y) - \left(\{x\} - \frac{1}{2} \right) \varphi(x) \right) + \int_x^y \left(\{t\} - \frac{1}{2} \right) \varphi'(t) dt. \end{aligned}$$

Proof. Let $1 \leq a < b < \infty$, $\varphi \in C^1[a, b]$ and $a \leq x < y \leq b$.

(i) In case $\lfloor x \rfloor < \lfloor y \rfloor$, noting that $a \leq x < \lfloor x \rfloor + 1 \leq \lfloor y \rfloor \leq y \leq b$, we have

the left-hand side

$$\begin{aligned}
 &= \sum_{\lfloor x \rfloor < n \leq \lfloor y \rfloor} a_n \varphi(n) \\
 &= \sum_{\lfloor x \rfloor < n \leq \lfloor y \rfloor} (S(n) - S(n - 1))\varphi(n) \\
 &= \sum_{\lfloor x \rfloor < n \leq \lfloor y \rfloor} S(n)\varphi(n) - \sum_{\lfloor x \rfloor \leq n \leq \lfloor y \rfloor - 1} S(n)\varphi(n + 1) \\
 &= \sum_{\lfloor x \rfloor < n \leq \lfloor y \rfloor - 1} S(n)(\varphi(n) - \varphi(n + 1)) + S(\lfloor y \rfloor)\varphi(\lfloor y \rfloor) - S(\lfloor x \rfloor)\varphi(\lfloor x \rfloor + 1) \\
 &= - \sum_{\lfloor x \rfloor < n \leq \lfloor y \rfloor - 1} \int_n^{n+1} S(t)\varphi'(t) dt + S(\lfloor y \rfloor)\varphi(\lfloor y \rfloor) - S(\lfloor x \rfloor)\varphi(\lfloor x \rfloor + 1) \\
 &= - \sum_{\lfloor x \rfloor < n \leq \lfloor y \rfloor - 1} \int_n^{n+1} S(t)\varphi'(t) dt + S(\lfloor y \rfloor)\varphi(\lfloor y \rfloor) - S(\lfloor x \rfloor)\varphi(\lfloor x \rfloor + 1)
 \end{aligned}$$

(because $S(t) = S(\lfloor t \rfloor)$)

$$\begin{aligned}
 &= - \int_{\lfloor x \rfloor + 1}^{\lfloor y \rfloor} S(t)\varphi'(t) dt + S(\lfloor y \rfloor)\varphi(\lfloor y \rfloor) - S(\lfloor x \rfloor)\varphi(\lfloor x \rfloor + 1) \\
 &= - \int_x^y S(t)\varphi'(t) dt + \int_x^{\lfloor x \rfloor + 1} S(t)\varphi'(t) dt + \int_{\lfloor y \rfloor}^y S(t)\varphi'(t) dt \\
 &\quad + S(\lfloor y \rfloor)\varphi(\lfloor y \rfloor) - S(\lfloor x \rfloor)\varphi(\lfloor x \rfloor + 1) \\
 &= - \int_x^y S(t)\varphi'(t) dt + S(y)\varphi(y) - S(x)\varphi(x) \\
 &= \text{the right-hand side.}
 \end{aligned}$$

In case $\lfloor x \rfloor = \lfloor y \rfloor$, since $\lfloor x \rfloor \leq x < y < \lfloor y \rfloor + 1 = \lfloor x \rfloor + 1$,

$$\text{the left-hand side} = \sum_{\lfloor x \rfloor < n \leq \lfloor x \rfloor} a_n \varphi(n) = 0,$$

$$\text{the right-hand side} = -S(\lfloor x \rfloor)(\varphi(y) - \varphi(x)) + S(\lfloor x \rfloor)(\varphi(y) - \varphi(x)) = 0.$$

Thus, we obtain the assertion of (i).

(ii) Let $a_n = 1$ ($n \in \mathbb{N}$). In this case, $S(t) = [t]$ ($t \geq 0$), so by (i)

$$\begin{aligned}
 \sum_{x < n \leq y} \varphi(n) &= - \int_x^y [t] \varphi'(t) dt + [y] \varphi(y) - [x] \varphi(x) \\
 &= - \int_x^y t \varphi'(t) dt + \int_x^y \{t\} \varphi'(t) dt \\
 &\quad + y \varphi(y) - x \varphi(x) - \{y\} \varphi(y) + \{x\} \varphi(x) \\
 &= -[t \varphi(t)]_x^y + \int_x^y \varphi(t) dt + \int_x^y \left(\{t\} - \frac{1}{2} \right) \varphi'(t) dt \\
 &\quad + \frac{1}{2} (\varphi(y) - \varphi(x)) + [t \varphi(t)]_x^y - \{y\} \varphi(y) + \{x\} \varphi(x) \\
 &= \int_x^y \varphi(t) dt - \left(\left(\{y\} - \frac{1}{2} \right) \varphi(y) - \left(\{x\} - \frac{1}{2} \right) \varphi(x) \right) \\
 &\quad + \int_x^y \left(\{t\} - \frac{1}{2} \right) \varphi'(t) dt. \quad \square
 \end{aligned}$$

REMARK 3. This identity is called the Euler summation formula (cf. [3, Theorem 1.2 in Chapter I]) or the Euler–Maclaurin summation formula (cf. [2, Lemma 2.1]).

Proof of Proposition 1 under the condition (7).

1° The first term of (17).

1°-1 For $L \in \mathbb{N}$ with $L + 1 \leq N$,

$$\begin{aligned}
 &\sum_{(N/(L+1))^{1/k} < n \leq N^{1/k}} h\left(\left\{\frac{N}{n^k}\right\}\right) \\
 &= \sum_{l=1}^L \sum_{n: \lfloor N/n^k \rfloor = l} h\left(\left\{\frac{N}{n^k}\right\}\right)
 \end{aligned}$$

(note that $(N/(L+1))^{1/k} < n \leq N^{1/k} \Leftrightarrow 1 \leq \lfloor N/n^k \rfloor \leq L$)

$$= \sum_{l=1}^L \sum_{l \leq N/n^k < l+1} h\left(\frac{N}{n^k} - l\right)$$

(when $\lfloor N/n^k \rfloor = l$, $\{N/n^k\} = N/n^k - l$. Also $\lfloor N/n^k \rfloor = l \Leftrightarrow l \leq N/n^k < l+1$)

$$= \sum_{l=1}^L \sum_{(N/(l+1))^{1/k} < n \leq (N/l)^{1/k}} h\left(\frac{N}{n^k} - l\right)$$

$$= \sum_{l=1}^L \left(\int_{(N/(l+1))^{1/k}}^{(N/l)^{1/k}} h\left(\frac{N}{t^k} - l\right) dt + h(1) \left(\left\{ \left(\frac{N}{l+1} \right)^{1/k} \right\} - \frac{1}{2} \right) - k \int_{(N/(l+1))^{1/k}}^{(N/l)^{1/k}} h' \left(\frac{N}{t^k} - l \right) \frac{\{t\} - 1/2}{t^{k+1}} N dt \right)$$

(apply Lemma 1 (ii) for $\varphi(t) = h(N/t^k - l)$ $((N/(l+1))^{1/k} \leq t \leq (N/l)^{1/k})$)

$$= \sum_{l=1}^L \left(\int_{(N/(l+1))^{1/k}}^{(N/l)^{1/k}} h\left(\left\{\frac{N}{t^k}\right\}\right) dt + h(1) \left(\left\{ \left(\frac{N}{l+1} \right)^{1/k} \right\} - \frac{1}{2} \right) - k \int_{(N/(l+1))^{1/k}}^{(N/l)^{1/k}} h' \left(\left\{ \frac{N}{t^k} \right\} \right) \frac{\{t\} - 1/2}{t^{k+1}} N dt \right)$$

(note that $(N/(l+1))^{1/k} < t \leq (N/l)^{1/k} \Leftrightarrow \lfloor N/t^k \rfloor = l$)

$$\begin{aligned} &= \int_{(N/(L+1))^{1/k}}^{N^{1/k}} h\left(\left\{\frac{N}{t^k}\right\}\right) dt + h(1) \sum_{l=1}^L \left(\left\{ \left(\frac{N}{l+1} \right)^{1/k} \right\} - \frac{1}{2} \right) - k \int_{(N/(L+1))^{1/k}}^{N^{1/k}} h' \left(\left\{ \frac{N}{t^k} \right\} \right) \frac{\{t\} - 1/2}{t^{k+1}} N dt \\ &= N^{1/k} \frac{1}{k} \int_1^{L+1} \frac{h(\{x\})}{x^{1/k+1}} dx + h(1) \sum_{l=1}^L \left(\left\{ \left(\frac{N}{l+1} \right)^{1/k} \right\} - \frac{1}{2} \right) - \int_1^{L+1} h'(\{x\}) \left(\left\{ \left(\frac{N}{x} \right)^{1/k} \right\} - \frac{1}{2} \right) dx \quad (\text{by change of variable: } x = N/t^k). \end{aligned}$$

1°-2 Let $N \gg 1$ and $L = L(N) = \lfloor N^{1/(k+1)} \rfloor$. Then $L(N) \leq N^{1/(k+1)} < L(N) + 1$, and so $L(N) + 1 < N$, $1/(L(N) + 1) < (1/N)^{1/(k+1)}$. Since, by 1°-1

$$\begin{aligned} &N^{-1/k} \sum_{n \leq N^{1/k}} h\left(\left\{\frac{N}{n^k}\right\}\right) \\ &= N^{-1/k} \sum_{n \leq (N/(L(N)+1))^{1/k}} h\left(\left\{\frac{N}{n^k}\right\}\right) + N^{-1/k} \sum_{(N/(L(N)+1))^{1/k} < n \leq N^{1/k}} h\left(\left\{\frac{N}{n^k}\right\}\right) \\ &= N^{-1/k} \sum_{n \leq (N/(L(N)+1))^{1/k}} h\left(\left\{\frac{N}{n^k}\right\}\right) \\ &\quad + \frac{1}{k} \int_1^{L(N)+1} \frac{h(\{x\})}{x^{1/k+1}} dx + h(1) N^{-1/k} \sum_{l=1}^{L(N)} \left(\left\{ \left(\frac{N}{l+1} \right)^{1/k} \right\} - \frac{1}{2} \right) \\ &\quad - N^{-1/k} \int_1^{L(N)+1} h'(\{x\}) \left(\left\{ \left(\frac{N}{x} \right)^{1/k} \right\} - \frac{1}{2} \right) dx, \end{aligned}$$

we see

$$\begin{aligned}
 & \left| N^{-1/k} \sum_{n \leq N^{1/k}} h\left(\left\{\frac{N}{n^k}\right\}\right) - \frac{1}{k} \int_1^{L(N)+1} \frac{h(\{x\})}{x^{1/k+1}} dx \right| \\
 & \leq N^{-1/k} \sum_{n \leq (N/(L(N)+1))^{1/k}} \left| h\left(\left\{\frac{N}{n^k}\right\}\right) \right| \\
 & \quad + |h(1)| N^{-1/k} \sum_{l=1}^{L(N)} \left| \left\{ \left(\frac{N}{l+1}\right)^{1/k} \right\} - \frac{1}{2} \right| \\
 & \quad + N^{-1/k} \int_1^{L(N)+1} |h'(\{x\})| \left| \left\{ \left(\frac{N}{x}\right)^{1/k} \right\} - \frac{1}{2} \right| dx \\
 & \leq N^{-1/k} \left(\frac{N}{L(N)+1}\right)^{1/k} \left(\max_{0 \leq x \leq 1} |h(x)|\right) + |h(1)| N^{-1/k} L(N) \cdot \frac{1}{2} \\
 & \quad + N^{-1/k} L(N) \left(\max_{0 \leq x \leq 1} |h'(x)|\right) \cdot \frac{1}{2} \\
 & \leq \left(\left(\frac{1}{L(N)+1}\right)^{1/k} + \left(\frac{1}{N}\right)^{1/k} L(N) \right) \left(\max_{0 \leq x \leq 1} |h'(x)|\right)
 \end{aligned}$$

(note that $\max_{0 \leq x \leq 1} |h(x)| \leq \max_{0 \leq x \leq 1} |h'(x)|$)

$$\begin{aligned}
 & \leq \left(\left(\frac{1}{N}\right)^{(1/k) \cdot (1/(k+1))} + \left(\frac{1}{N}\right)^{1/k - 1/(k+1)} \right) \left(\max_{0 \leq x \leq 1} |h'(x)|\right) \\
 & = 2 \left(\frac{1}{N}\right)^{1/(k(k+1))} \left(\max_{0 \leq x \leq 1} |h'(x)|\right) \rightarrow 0 \quad \text{as } N \rightarrow \infty.
 \end{aligned}$$

This shows that

(18) the first term of (17) $\rightarrow M(f) \frac{1}{k} \int_1^\infty \frac{h(\{x\})}{x^{1/k+1}} dx$ as $N \rightarrow \infty$.

2° The second term of (17).

For simplicity, set $a_n = f(n) - M(f)$, $S(x) = \sum_{n \leq x} a_n$.

2°-1 First

$$\begin{aligned}
 \frac{1}{y} |S(y)| &= \frac{1}{y} \left| \sum_{n \leq y} f(n) - [y] M(f) \right| \\
 &= \left| \frac{1}{y} \sum_{n \leq y} f(n) - M(f) + \frac{\{y\}}{y} M(f) \right|
 \end{aligned}$$

$$\leq \left| \frac{1}{y} \sum_{n \leq y} f(n) - M(f) \right| + \frac{1}{y} |M(f)|$$

$$\rightarrow 0 \quad \text{as } y \rightarrow \infty.$$

2°-2 In the same way as in 1°-1, we have that for $L \in \mathbb{N}$ with $L + 1 \leq N$

$$\sum_{(N/(L+1))^{1/k} < n \leq N^{1/k}} a_n h\left(\left\{\frac{N}{n^k}\right\}\right)$$

$$= \sum_{l=1}^L \sum_{(N/(l+1))^{1/k} < n \leq (N/l)^{1/k}} a_n h\left(\frac{N}{n^k} - l\right)$$

$$= \sum_{l=1}^L \left(k \int_{(N/(l+1))^{1/k}}^{(N/l)^{1/k}} h'\left(\frac{N}{t^k} - l\right) \frac{S(t)}{t^{k+1}} N dt - h(1)S\left(\left(\frac{N}{l+1}\right)^{1/k}\right) \right)$$

(apply Lemma 1 (i) for $\varphi(t) = h(N/t^k - l)$ ($(N/(l+1))^{1/k} \leq t \leq (N/l)^{1/k}$))

$$= k \int_{(N/(L+1))^{1/k}}^{N^{1/k}} h'\left(\left\{\frac{N}{t^k}\right\}\right) \frac{S(t)}{t^{k+1}} N dt - \sum_{l=1}^L h(1)S\left(\left(\frac{N}{l+1}\right)^{1/k}\right)$$

$$= \int_1^{L+1} h'(\{x\})S\left(\left(\frac{N}{x}\right)^{1/k}\right) dx - \sum_{l=1}^L \int_l^{l+1} h(1)S\left(\left(\frac{N}{l+1}\right)^{1/k}\right) dx$$

$$= \int_1^{L+1} \left(h'(\{x\})S\left(\left(\frac{N}{x}\right)^{1/k}\right) - h(1)S\left(\left(\frac{N}{\lceil x \rceil}\right)^{1/k}\right) \right) dx.$$

2°-3 Fix $L \in \mathbb{N}$ with $L + 1 \leq N$. By 2°-2

$$\left| N^{-1/k} \sum_{(N/(L+1))^{1/k} < n \leq N^{1/k}} a_n h\left(\left\{\frac{N}{n^k}\right\}\right) \right|$$

$$\leq N^{-1/k} \int_1^{L+1} \left(|h'(\{x\})| \left| S\left(\left(\frac{N}{x}\right)^{1/k}\right) \right| + |h(1)| \left| S\left(\left(\frac{N}{\lceil x \rceil}\right)^{1/k}\right) \right| \right) dx$$

$$\leq \left(\max_{0 \leq x \leq 1} |h'(x)| \right) N^{-1/k} \int_1^{L+1} \left(\frac{|S((N/x)^{1/k})|}{(N/x)^{1/k}} \left(\frac{N}{x}\right)^{1/k} + \frac{|S((N/\lceil x \rceil)^{1/k})|}{(N/\lceil x \rceil)^{1/k}} \left(\frac{N}{\lceil x \rceil}\right)^{1/k} \right) dx$$

$$\leq \left(\max_{0 \leq x \leq 1} |h'(x)| \right) N^{-1/k} \int_1^{L+1} \left(\frac{|S((N/x)^{1/k})|}{(N/x)^{1/k}} + \frac{|S((N/\lceil x \rceil)^{1/k})|}{(N/\lceil x \rceil)^{1/k}} \right) \left(\frac{N}{x}\right)^{1/k} dx$$

(note that $1 \leq x \leq L + 1 \Rightarrow 1 \leq x \leq \lceil x \rceil \leq L + 1 \Rightarrow (N/(L+1))^{1/k} \leq (N/\lceil x \rceil)^{1/k} \leq (N/x)^{1/k}$)

$$\leq \left(\max_{0 \leq x \leq 1} |h'(x)| \right) \left(2 \sup_{y \geq (N/(L+1))^{1/k}} \frac{|S(y)|}{y} \right) \int_1^{L+1} x^{-1/k} dx$$

$$\begin{aligned}
&= \left(\max_{0 \leq x \leq 1} |h'(x)| \right) \left(2 \sup_{y \geq (N/(L+1))^{1/k}} \frac{|S(y)|}{y} \right) \left[\frac{x^{1-1/k}}{1-1/k} \right]_1^{L+1} \\
&\leq \left(\max_{0 \leq x \leq 1} |h'(x)| \right) \frac{k}{k-1} \left(2 \sup_{y \geq (N/(L+1))^{1/k}} \frac{|S(y)|}{y} \right) (L+1)^{1-1/k} \\
&\leq \left(\left(\max_{0 \leq x \leq 1} |h'(x)| \right) \frac{2k}{k-1} + 1 \right) \left(\sup_{y \geq (N/(L+1))^{1/k}} \frac{|S(y)|}{y} \right) (L+1)^{1-1/k}.
\end{aligned}$$

Also

$$\begin{aligned}
&\left| N^{-1/k} \sum_{n \leq (N/(L+1))^{1/k}} a_n h \left(\left\{ \frac{N}{n^k} \right\} \right) \right| \\
&= \left| N^{-1/k} \sum_{n \leq (N/(L+1))^{1/k}} f(n) h \left(\left\{ \frac{N}{n^k} \right\} \right) - M(f) N^{-1/k} \sum_{n \leq (N/(L+1))^{1/k}} h \left(\left\{ \frac{N}{n^k} \right\} \right) \right| \\
&\leq \left(\max_{0 \leq x \leq 1} |h(x)| \right) \left(N^{-1/k} \sum_{n \leq (N/(L+1))^{1/k}} |f(n)| + |M(f)| N^{-1/k} \sum_{n \leq (N/(L+1))^{1/k}} 1 \right) \\
&\leq \left(\max_{0 \leq x \leq 1} |h(x)| \right) \left(N^{-1/k} \sum_{n \leq (N/(L+1))^{1/k}} \sum_{d|n} |f'(d)| + |M(f)| N^{-1/k} \left(\frac{N}{L+1} \right)^{1/k} \right) \\
&= \left(\max_{0 \leq x \leq 1} |h(x)| \right) \left(N^{-1/k} \sum_{d \leq (N/(L+1))^{1/k}} \left[\frac{1}{d} \left(\frac{N}{L+1} \right)^{1/k} \right] |f'(d)| \right. \\
&\quad \left. + |M(f)| \left(\frac{1}{L+1} \right)^{1/k} \right) \\
&\leq \left(\max_{0 \leq x \leq 1} |h(x)| \right) \left(N^{-1/k} \left(\frac{N}{L+1} \right)^{1/k} \sum_{d \leq (N/(L+1))^{1/k}} \frac{|f'(d)|}{d} \right. \\
&\quad \left. + |M(f)| \left(\frac{1}{L+1} \right)^{1/k} \right) \\
&\leq \left(\max_{0 \leq x \leq 1} |h(x)| \right) \left(\frac{1}{L+1} \right)^{1/k} 2 \sum_{d=1}^{\infty} \frac{|f'(d)|}{d} \\
&\leq \left(2 \left(\max_{0 \leq x \leq 1} |h(x)| \right) \sum_{d=1}^{\infty} \frac{|f'(d)|}{d} + 1 \right) (L+1)^{-1/k}.
\end{aligned}$$

Combining two estimates above, we have

$$\begin{aligned}
 & \left| N^{-1/k} \sum_{n \leq N^{1/k}} a_n h\left(\left\{\frac{N}{n^k}\right\}\right) \right| \\
 (19) \quad & \leq \left(\left(\max_{0 \leq x \leq 1} |h'(x)| \right) \frac{2k}{k-1} + 1 \right) \left(\sup_{y \geq (N/(L+1))^{1/k}} \frac{|S(y)|}{y} \right) (L+1)^{1-1/k} \\
 & \quad + \left(2 \left(\max_{0 \leq x \leq 1} |h(x)| \right) \sum_{d=1}^{\infty} \frac{|f'(d)|}{d} + 1 \right) (L+1)^{-1/k} \\
 & =: A \left(\sup_{y \geq (N/(L+1))^{1/k}} \frac{|S(y)|}{y} \right) (L+1)^{1-1/k} + B(L+1)^{-1/k}.
 \end{aligned}$$

2°-4 Take $\varepsilon > 0$ so that $B/((k-1)A\varepsilon) > 2$. By 2°-1

$$\exists y_0 > 1 \text{ s.t. } \frac{|S(y)|}{y} < \varepsilon \quad (\forall y \geq y_0).$$

Let $L = \lfloor B/((k-1)A\varepsilon) \rfloor - 1 \in \mathbb{N}$. For $N \geq y_0^k B/((k-1)A\varepsilon)$,

$$\frac{N}{y_0^k} \geq \left\lfloor \frac{N}{y_0^k} \right\rfloor \geq \left\lfloor \frac{B}{(k-1)A\varepsilon} \right\rfloor = L + 1.$$

Since $(N/(L+1))^{1/k} \geq y_0$, $\sup_{y \geq (N/(L+1))^{1/k}} |S(y)|/y \leq \varepsilon$. Using this in (19), we have

$$\begin{aligned}
 & \left| N^{-1/k} \sum_{n \leq N^{1/k}} a_n h\left(\left\{\frac{N}{n^k}\right\}\right) \right| \\
 & \leq A\varepsilon(L+1)^{1-1/k} + B(L+1)^{-1/k} \\
 & = A\varepsilon \left[\frac{B}{(k-1)A\varepsilon} \right]^{1-1/k} + B \left[\frac{B}{(k-1)A\varepsilon} \right]^{-1/k} \\
 & \leq A\varepsilon \left(\frac{B}{(k-1)A\varepsilon} \right)^{1-1/k} + B \left(\frac{B}{(k-1)A\varepsilon} - 1 \right)^{-1/k} \\
 & \leq A\varepsilon \left(\frac{B}{(k-1)A\varepsilon} \right)^{1-1/k} + B \left(\frac{1}{2} \frac{B}{(k-1)A\varepsilon} \right)^{-1/k} \\
 & = (k-1)^{1/k-1} A^{1/k} B^{1-1/k} \varepsilon^{1/k} + 2^{1/k} (k-1)^{1/k} A^{1/k} B^{1-1/k} \varepsilon^{1/k} \\
 & = ((k-1)^{1/k-1} + 2^{1/k} (k-1)^{1/k}) A^{1/k} B^{1-1/k} \varepsilon^{1/k}.
 \end{aligned}$$

Letting $N \rightarrow \infty$ yields

$$\begin{aligned} & \overline{\lim}_{N \rightarrow \infty} \left| N^{-1/k} \sum_{n \leq N^{1/k}} a_n h\left(\left\{\frac{N}{n^k}\right\}\right) \right| \\ & \leq ((k-1)^{1/k-1} + 2^{1/k}(k-1)^{1/k}) A^{1/k} B^{1-1/k} \varepsilon^{1/k} \rightarrow 0 \quad \text{as } \varepsilon \searrow 0. \end{aligned}$$

This shows that

(20) the second term of (17) $\rightarrow 0$ as $N \rightarrow \infty$.

3° The third term of (17).

3°-1 First, we check the convergence of a series $\sum_{n > N^{1/k}} f(n)h(N/n^k)$. Let $L, M \in \mathbb{N}$, $N \leq L < M$. Lemma 1 (i) for $\varphi(t) = h(N/t^k)$ ($L^{1/k} \leq t \leq M^{1/k}$) tells us that

$$\begin{aligned} & \sum_{L^{1/k} < n \leq M^{1/k}} f(n)h\left(\frac{N}{n^k}\right) \\ & = \int_{L^{1/k}}^{M^{1/k}} \left(\frac{1}{t} \sum_{n \leq t} f(n)\right) h'\left(\frac{N}{t^k}\right) \frac{Nk}{t^k} dt \\ & \quad + \left(\frac{1}{M^{1/k}} \sum_{n \leq M^{1/k}} f(n)\right) \frac{h(N/M)}{N/M} \frac{N}{M^{1-1/k}} - \left(\frac{1}{L^{1/k}} \sum_{n \leq L^{1/k}} f(n)\right) \frac{h(N/L)}{N/L} \frac{N}{L^{1-1/k}}. \end{aligned}$$

Here, noting that since $k > 1$, $\int_1^\infty dt/t^k < \infty$, $\lim_{M \rightarrow \infty} 1/M^{1-1/k} = \lim_{L \rightarrow \infty} 1/L^{1-1/k} = 0$ and since $h(0) = 0$, $\lim_{x \rightarrow 0} h(x)/x = h'(0)$, we see the convergence of this series.

3°-2 Next, letting $L = N$ and $M \rightarrow \infty$ in the above yields that

$$\begin{aligned} & \sum_{n > N^{1/k}} f(n)h\left(\frac{N}{n^k}\right) \\ & = \int_{N^{1/k}}^\infty \left(\frac{1}{t} \sum_{n \leq t} f(n)\right) h'\left(\frac{N}{t^k}\right) \frac{Nk}{t^k} dt - N^{1/k} \left(\frac{1}{N^{1/k}} \sum_{n \leq N^{1/k}} f(n)\right) h(1) \\ & = \int_1^\infty \left(\frac{1}{N^{1/k} \tau} \sum_{n \leq N^{1/k} \tau} f(n)\right) h'(\tau^{-k}) \frac{k}{\tau^k} N^{1/k} d\tau \\ & \quad - N^{1/k} \left(\frac{1}{N^{1/k}} \sum_{n \leq N^{1/k}} f(n)\right) h(1) \quad (\text{by change of variable: } \tau = t/N^{1/k}). \end{aligned}$$

By multiplying both sides by $N^{-1/k}$, it turns out that

the third term of (17)

$$= \int_1^\infty \left(\frac{1}{N^{1/k} \tau} \sum_{n \leq N^{1/k} \tau} f(n) \right) h'(\tau^{-k}) \frac{k}{\tau^k} d\tau - \left(\frac{1}{N^{1/k}} \sum_{n \leq N^{1/k}} f(n) \right) h(1).$$

Thus, by the Lebesgue convergence theorem,

(21)

$$\begin{aligned} \text{the third term of (17)} &\rightarrow \int_1^\infty M(f) h'(\tau^{-k}) k \tau^{-k} d\tau - M(f) h(1) \\ &= M(f) \left(\int_1^\infty (h'(\tau^{-k}) k \tau^{-k-1}) \tau d\tau - h(1) \right) \\ &= M(f) \left(\int_1^\infty (-h(\tau^{-k}))' \tau d\tau - h(1) \right) \\ &= M(f) \left([-h(\tau^{-k}) \tau]_1^\infty + \int_1^\infty h(\tau^{-k}) d\tau - h(1) \right) \\ &= M(f) \int_1^\infty h(\tau^{-k}) d\tau \end{aligned}$$

(because $h(\tau^{-k}) \tau = (h(\tau^{-k})/\tau^{-k})(1/\tau^{k-1}) \rightarrow 0$ as $\tau \rightarrow \infty$)

$$= M(f) \frac{1}{k} \int_0^1 \frac{h(x)}{x^{1/k+1}} dx$$

(by change of variable: $x = \tau^{-k}$)

$$= M(f) \frac{1}{k} \int_0^1 \frac{h(\{x\})}{x^{1/k+1}} dx \quad \text{as } N \rightarrow \infty.$$

4° Collecting (18), (20) and (20), we have

$$\begin{aligned} &\lim_{N \rightarrow \infty} N^{-1/k} \sum_{n=1}^\infty f(n) h\left(\left\{\frac{N}{n^k}\right\}\right) \\ &= M(f) \frac{1}{k} \int_1^\infty \frac{h(\{x\})}{x^{1/k+1}} dx + M(f) \frac{1}{k} \int_0^1 \frac{h(\{x\})}{x^{1/k+1}} dx \\ &= M(f) \frac{1}{k} \int_0^\infty \frac{h(\{x\})}{x^{1/k+1}} dx. \end{aligned}$$

□

Proof of Proposition 1 under the condition (8). The argument of 1° and 3° in the previous proof is also valid in this case. Thus we have the convergences (18) and (21).

In the following, we slightly modify the argument of 2° in the previous proof. Let $a_n = f(n) - M(f)$, $S(x) = \sum_{n \leq x} a_n$.

2°-1 First

$$\frac{1}{y}|S(y)| \rightarrow 0 \quad \text{as } y \rightarrow \infty.$$

2°-2 For $L \in \mathbb{N}$ with $L + 1 \leq N$

$$\begin{aligned} & \sum_{(N/(L+1))^{1/k} < n \leq N^{1/k}} a_n h\left(\left\{\frac{N}{n^k}\right\}\right) \\ &= \int_1^{L+1} \left(h'(\{x\}) S\left(\left(\frac{N}{x}\right)^{1/k}\right) - h(1) S\left(\left(\frac{N}{[x]}\right)^{1/k}\right) \right) dx. \end{aligned}$$

2°-3 Fix $L \in \mathbb{N}$ with $L + 1 \leq N$. By 2°-2

$$\begin{aligned} & \left| N^{-1/k} \sum_{(N/(L+1))^{1/k} < n \leq N^{1/k}} a_n h\left(\left\{\frac{N}{n^k}\right\}\right) \right| \\ & \leq \left(\left(\max_{0 \leq x \leq 1} |h'(x)| \right) \frac{2k}{k-1} + 1 \right) \left(\sup_{y \geq (N/(L+1))^{1/k}} \frac{|S(y)|}{y} \right) (L+1)^{1-1/k}. \end{aligned}$$

Clearly

$$\begin{aligned} \left| N^{-1/k} \sum_{n \leq (N/(L+1))^{1/k}} a_n h\left(\left\{\frac{N}{n^k}\right\}\right) \right| & \leq N^{-1/k} \sum_{n \leq (N/(L+1))^{1/k}} |a_n| \left| h\left(\left\{\frac{N}{n^k}\right\}\right) \right| \\ & \leq \left(\sup_{n \geq 1} |a_n| \right) \left(\max_{0 \leq x \leq 1} |h(x)| \right) (L+1)^{-1/k} \\ & \leq \left(\left(\sup_{n \geq 1} |a_n| \right) \left(\max_{0 \leq x \leq 1} |h(x)| \right) + 1 \right) (L+1)^{-1/k}. \end{aligned}$$

Combining these estimates, we have

$$\begin{aligned} & \left| N^{-1/k} \sum_{n \leq N^{1/k}} a_n h\left(\left\{\frac{N}{n^k}\right\}\right) \right| \\ (22) \quad & \leq \left(\left(\max_{0 \leq x \leq 1} |h'(x)| \right) \frac{2k}{k-1} + 1 \right) \left(\sup_{y \geq (N/(L+1))^{1/k}} \frac{|S(y)|}{y} \right) (L+1)^{1-1/k} \\ & \quad + \left(\left(\sup_{n \geq 1} |a_n| \right) \left(\max_{0 \leq x \leq 1} |h(x)| \right) + 1 \right) (L+1)^{-1/k} \\ & =: A \left(\sup_{y \geq (N/(L+1))^{1/k}} \frac{|S(y)|}{y} \right) (L+1)^{1-1/k} + C(L+1)^{-1/k}. \end{aligned}$$

2°-4 Take $\varepsilon > 0$ so that $C/((k - 1)A\varepsilon) > 2$ and choose $y_0 > 1$ such that $|S(y)|/y < \varepsilon$ ($\forall y \geq y_0$). Let $L = \lfloor C/((k - 1)A\varepsilon) \rfloor - 1 \in \mathbb{N}$. For $N \geq y_0^k C/((k - 1)A\varepsilon)$, $\sup_{y \geq (N/(L+1))^{1/k}} |S(y)|/y \leq \varepsilon$. Using this in (22)

$$\begin{aligned} \left| N^{-1/k} \sum_{n \leq N^{1/k}} a_n h\left(\left\{\frac{N}{n^k}\right\}\right) \right| &\leq A\varepsilon(L + 1)^{1-1/k} + C(L + 1)^{-1/k} \\ &\leq ((k - 1)^{1/k-1} + 2^{1/k}(k - 1)^{1/k})A^{1/k}C^{1-1/k}\varepsilon^{1/k}. \end{aligned}$$

Letting $N \rightarrow \infty$, and then $\varepsilon \searrow 0$, we have the convergence (20).

Consequently, the assertion of Proposition 1 under the condition (8) follows. \square

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