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METRICAL THEORY FOR FAREY CONTINUED FRACTIONS

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1. Introduction

By making fundamental use of the Farey shift map and employing infinite (but σ -finite) measures together with the Chacon-Ornstein ergodic theorem it is possible to find new metrical results for continued fractions. Moreover this offers a unified approach to several existing theorems.

The application of ergodic theory to the study of continued fractions began with the Gauss transformation, $G: [0,1] \mapsto [0,1]$,

$$G(x) = \begin{cases} \frac{1}{x} - \left[\frac{1}{x} \right], & x \neq 0 \\ 0, & x = 0, \end{cases}$$

which is ergodic with respect to the Gauss measure μ_g , where

$$\mu_g(B) = \frac{1}{\log 2} \int_B \frac{1}{1+x} dx$$

for any Borel subset B of $[0,1]$. H. Nakada [11] extended G to the 2-dimensional case. Let $\tilde{G}: [0,1] \times [0,1] \mapsto [0,1] \times [0,1]$ be defined to be

$$\tilde{G}(x,y) = \left(G(x), \frac{1}{a_1 + y} \right)$$

where $a_1 = \left[\frac{1}{x} \right]$. The absolutely continuous invariant measure of \tilde{G} , $\tilde{\mu}_g$, is given by

$$d\tilde{\mu}_g = \frac{1}{\log 2} \cdot \frac{dxdy}{(1+xy)^2}.$$

Then the dynamical system $([0,1] \times [0,1], \mathcal{B}_2, \tilde{\mu}_g, \tilde{G})$ is the natural extension of $([0,1], \mathcal{B}_1, G)$ where \mathcal{B}_n is the Borel algebra of \mathbb{R}^n . Hence \tilde{G} is ergodic with respect

to $\tilde{\mu}_g$. Many metrical results for regular continued fractions can be proved using the ergodicity of G or \tilde{G} . For example, [3] (W. Bosma *et al*) gave the distribution of the sequences of approximation constants $\{\theta_n\}$.

In this paper we focus on the convergents and the mediants of the Farey (or slow) continued fractions. Define $T: [0,1] \mapsto [0,1]$ by

$$T(x) = \begin{cases} \frac{x}{1-x}, & 0 \leq x \leq \frac{1}{2}, \\ \frac{1-x}{x}, & \frac{1}{2} \leq x < 1. \end{cases}$$

T is called the Farey shift map (see [10]). T preserves the measure ν given by

$$d\nu = \frac{1}{\log 2} \cdot \frac{dx}{x},$$

which is σ -finite but not a probability measure, and T is ergodic with respect to this measure (see [12] or [10]). The natural extension of T , denoted by \tilde{T} , is the transformation on $[0,1] \times [0,1]$ given by

$$\tilde{T}(x,y) = \begin{cases} \left(\frac{x}{1-x}, \frac{y}{1+y} \right), & 0 \leq x < \frac{1}{2} \\ \left(\frac{1-x}{x}, \frac{1}{1+y} \right), & \frac{1}{2} \leq x < 1 \end{cases}$$

The absolutely continuous invariant measure, $\tilde{\nu}$, of \tilde{T} is determined by

$$d\tilde{\nu} = \frac{dx dy}{(x+y-xy)^2} \cdot \frac{1}{\log 2}.$$

The ergodicity of \tilde{T} can be established from that of \tilde{G} using an argument of [16] or by direct appeal to a general result given in [4]. Since the ν or $\tilde{\nu}$ are infinite (σ -finite, though), the Birkhoff Ergodic Theorem is not applicable for T or \tilde{T} . To avoid this disadvantage, Ito considered another transformation T_1 induced by T , the invariant measure of which is a probability measure. By the ergodicity of T_1 and its natural extension, he obtained in [8] many metrical results related to convergents and nearest mediants. In this paper we consider T and \tilde{T} directly. We shall establish an ergodic theorem for \tilde{T} though the Chacon-Ornstein ergodic theorem. In this way the results of [8] can be generalized for we can derive metrical results on Diophantine approximation by all the mediants not only the nearest ones. The results for nearest mediants become a special case. Any other metrical results obtained by applying the Birkhoff ergodic theorem for G or

\tilde{G} can also be obtained by using the ergodic theorem we build for \tilde{T} .

In Section 2, we recall some basic results about Farey and regular continued fractions and give some basic properties of T and \tilde{T} . In Section 3, we establish an ergodic theorem for T through the Chacon-Ornstein Ergodic Theorem. In Section 4, we apply the ergodic theorem established in Section 3 to prove some old and new metrical results both for the regular continued fractions and the Farey continued fractions.

2. Preliminaries

For an irrational $x \in [0, 1]$ with regular continued fraction expansion

$$\frac{1}{a_1 + \frac{1}{a_2 + \dots}} = [0; a_1, a_2, \dots],$$

the n -th convergent is given by

$$\frac{p_n}{q_n} = \frac{1}{a_1 + \frac{1}{a_2 + \dots + \frac{1}{a_n}}} = [0; a_1, a_2, \dots, a_n].$$

The integers p_n , q_n can be described inductively by setting

$$p_{-1} = 1, \quad p_0 = 0, \quad q_{-1} = 0, \quad q_0 = 1,$$

$$p_n = a_n p_{n-1} + p_{n-2}, \quad q_n = a_n q_{n-1} + q_{n-2}.$$

We shall be concerned with a slower sequence $\{P_n/Q_n\}$ of approximations to x , corresponding to a branch of the Farey tree (see [7], [14] for details). For our present purpose it suffices to know that

$$P_n = kp_m + p_{m-1}, \quad Q_n = kq_m + q_{m-1},$$

where

$$n = a_0 + a_1 + \dots + a_m + k, \quad 0 < k \leq a_{m+1}, \quad (a_0 = 0).$$

The sequence $\{p_n/q_n\}$ consists of the convergents of x , while $\{P_n/Q_n\}$ is the sequence of convergents and mediants.

The Farey shift map $T: [0, 1] \mapsto [0, 1]$, defined in the introduction, may be characterised as follows. For $x = [0; a_1, a_2, \dots]$, we have

$$T(x) = \begin{cases} [0; a_1 - 1, a_2, \dots], & a \geq 2 \\ [0; a_2, a_3, \dots], & a_1 = 1. \end{cases}$$

Moreover, for $x = [0; a_1, a_2, \dots]$, $y = [0; b_1, b_2, \dots]$ we have

$$\tilde{T}(x, y) = \begin{cases} ([0; a_1 - 1, a_2, \dots], [0; b_1 + 1, b_2, \dots]) & a_1 \geq 2 \\ ([0; a_2, a_3, \dots], [0; 1, b_1, b_2, \dots]), & a_1 = 1. \end{cases}$$

We make basic use of the numbers X_n , Y_n defined by $\tilde{T}^n(x, 1) = (X_n, Y_n)$. Note, in particular, that

$$Y_n = \begin{cases} [0; k + 1, a_m, \dots, a_1], & m \geq 1 \\ [0; k + 1], & m = 0 \end{cases}$$

where

$$n = a_0 + a_1 + \dots + a_m + k, \quad 0 \leq k < a_{m+1}.$$

It is well-known that for \tilde{G} , defined in the introduction,

$$\tilde{G}^m(x, 0) = (x_m, y_m) = ([0; a_{m+1}, a_{m+2}, \dots], [0; a_m, \dots, a_1]),$$

where $x_m = G^m x$, $y_m = q_{m-1} / q_m$.

Let us write

$$(1) \quad \Theta_n = Q_n^2 \left| x - \frac{P_n}{Q_n} \right|$$

and

$$(2) \quad \theta_m = q_m^2 \left| x - \frac{p_m}{q_m} \right|.$$

Then we have

$$(3) \quad \theta_m = x_m (1 + x_m y_m)^{-1}$$

and this is contained in the following formula, given in [2],

$$(4) \quad \Theta_n = (1 - kx_m)(k + y_m)(1 + x_m y_m)^{-1},$$

where

$$n = a_0 + a_1 + \dots + a_m + k, \quad 0 < k \leq a_{m+1}.$$

(4) allows discussion of Θ_n via \tilde{G} but our strategy is to work directly with \tilde{T} so we set about expressing the quantities Q_{n-1}/Q_n and Θ_n in terms of X_n , Y_n .

Lemma 1. *For $n = 1, 2, \dots$, we have*

$$Q_n/Q_{n+1} = (1 + Y_{n-1})^{-1} = \max\{Y_n, 1 - Y_n\}.$$

Proof. We know that Y_n equals $Y_{n-1}(1 + Y_{n-1})^{-1}$ or $(1 + Y_{n-1})^{-1}$ and that $0 < Y_{n-1} \leq 1$. Hence $(1 + Y_{n-1})^{-1}$ equals $\max\{Y_n, 1 - Y_n\}$.

Next we use induction. When $n=1$, we have $Y_1=1/2$, $Q_1=1$. And we always have $Q_2=2$. Hence

$$Q_1/Q_2=1/2=Y_1=\max\{Y_1, 1 - Y_1\}.$$

Suppose for $l \leq n$ we have

$$Q_l/Q_{l+1} = \max\{Y_l, 1 - Y_l\}.$$

Assume that $n=a_0+a_1+\dots+a_m+k$, $0 \leq k < a_{m+1}$. If $k=0$, then $Q_n=q_m$, $Q_{n+1}=1 \cdot q_m + q_{m-1}$ and $Y_n=[0; 1, a_m, a_{m-1}, \dots, a_1] \geq 1/2$. Hence $Q_n/Q_{n+1}=Y_n$. If $a_{m+1} \geq 2$, then $Q_{n+2}=2 \cdot q_m + q_{m-1}=Q_n+Q_{n+1}$. Thus

$$Q_{n+1}/Q_{n+2} = (1 + Q_n/Q_{n+1})^{-1} = (1 + Y_n)^{-1}.$$

If $a_{m+1}=1$, then $Q_{n+1}=q_{m+1}$ and $Q_{n+2}=q_m+q_{m+1}$. Again we have $Q_{n+2}=Q_n+Q_{n+1}$ and again we get $Q_{n+1}/Q_{n+2}=(1 + Y_n)^{-1}$.

When $0 < k < a_{m+1} - 1$, we have $Q_n=kq_m+q_{m-1}$, $Q_{n+1}=(k+1)q_m+q_{m-1}$ and $Q_{n+2}=(k+2)q_m+q_{m-1}$, and Y_n , which equals $[0; k+1]$ or $[0; k+1, a_m, \dots, a_1]$, is at most $1/2$. Hence

$$\begin{aligned} Q_{n+1}/Q_{n+2} &= Q_{n+1}(2q_m+Q_n)^{-1} \\ &= (2q_m/Q_{n+1} + (1 - Y_n))^{-1} \\ &= (2(k+1+y_m)^{-1} + (1 - Y_n))^{-1} \\ &= (2Y_n + 1 - Y_n)^{-1} = (1 + Y_n)^{-1}. \end{aligned}$$

Lastly we consider $k=a_{m+1}-1 > 0$. We have $Q_n=kq_m+q_{m-1}=q_{m+1}-q_m$, $Q_{n+1}=q_{m+1}$ and $Q_{n+2}=q_{m+1}+q_m$. We also have $Y_n=y_{m+1} \leq 1/2$. Hence, once more, $Q_{n+1}/Q_{n+2}=(1 + Y_n)^{-1}$.

Lemma 2. For $n=2, 3, \dots$, we have

$$(5) \quad \Theta_n = \begin{cases} (1 - Y_n)(X_n + Y_n - X_n Y_n)^{-1}, & Y_n < 1/2, \\ X_n Y_n (X_n + Y_n - X_n Y_n)^{-1}, & Y_n > 1/2, \end{cases}$$

$$(6) \quad \Theta_{n+1} = (1 - X_n)(X_n + Y_n - X_n Y_n)^{-1}.$$

Proof. For $n=a_0+a_1+a_2+\dots+a_m \geq 2$, we have $X_n=x_m$ and $Y_n=(1+y_m)^{-1} > 1/2$. An application of (3) gives

$$\Theta_n = \theta_m = X_n(1 + X_n(Y_n^{-1} - 1))^{-1} = X_n Y_n (X_n + Y_n - X_n Y_n)^{-1}.$$

For $n = a_1 + \dots + a_m + k \geq 2$ where $0 < k < a_{m+1}$, we apply (4) after noting that

$$X_n = (x_m^{-1} - k)^{-1}, \quad Y_n = (k + 1 + y_m)^{-1} < 1/2.$$

This gives

$$\Theta_n = (1 - Y_n)(X_n + Y_n - X_n Y_n)^{-1}.$$

It is now easy to see that $Y_{n+1} > 1/2$ if and only if $X_n > 1/2$. When $X_n > 1/2$

$$(X_{n+1}, Y_{n+1}) = \tilde{T}(X_n, Y_n) = (X_n^{-1}(1 - X_n), (1 + Y_n)^{-1}).$$

In this case we see that

$$\begin{aligned} \Theta_{n+1} &= X_{n+1} Y_{n+1} (X_{n+1} + Y_{n+1} - X_{n+1} Y_{n+1})^{-1} \\ &= (1 - X_n)(X_n + Y_n - X_n Y_n)^{-1} \end{aligned}$$

For the case $X_n < 1/2$, we substitute $X_{n+1} = (1 - X_n)^{-1} X_n$, $Y_{n+1} = Y_n(1 + Y_n)^{-1}$ in the formula

$$\Theta_{n+1} = (1 - Y_{n+1})(X_{n+1} + Y_{n+1} - X_{n+1} Y_{n+1})^{-1}$$

to obtain the required result. ■

3. Ergodicity and ergodic theorem for \tilde{T}

We begin this section by showing that \tilde{G} can be induced from \tilde{T} .

Theorem 1. *The dynamical system $(\Omega, \mathcal{B}_2, \tilde{\mu}_g, \tilde{G})$ is (isomorphic with) the system induced from $(\Omega, \mathcal{B}_2, \tilde{v}, \tilde{T})$ on the set $E = \{(x, y) : y > 1/2\}$.*

Proof. Recall that for $x = [0; a_1, a_2, \dots]$, $y = [0; b_1, b_2, \dots]$ we have

$$\tilde{T}(x, y) = \begin{cases} ([0; a_1 - 1, a_2, \dots], [0; b_1 + 1, b_2, \dots]), & a \geq 2, \\ ([0; a_2, a_3, \dots], [0; 1, b_1, b_2, \dots]), & a_1 = 1. \end{cases}$$

In particular the second coordinate of $\tilde{T}(x, y)$ is greater than $1/2$ if and only if $a_1 = 1$. Accordingly the induced map \tilde{T}_E is given by

$$\tilde{T}_E(x, y) = (x^{-1} - a_1, (1 + (y^{-1} + a_1 - 1)^{-1})^{-1}).$$

Now consider the map $\phi : E \mapsto \Omega$ given by

$$\phi(x, y) = (x, y^{-1} - 1).$$

The map transforms to $(x, y) \mapsto (x^{-1} - a_1, (y + a_1)^{-1})$ and the measure $dxdy(x+y-xy)^{-2}$ transforms to $dxdy(1+xy)^{-2}$. \blacksquare

By Theorem 1 and the ergodicity of \tilde{G} together with a result of [16], we obtain the ergodicity of \tilde{T} . Theorem 1 also gives an abstract justification of the statement that any result derived from G or \tilde{G} can be obtained from \tilde{T} .

The map \tilde{T} is ergodic and invertible and \tilde{v} is non-atomic so it follows (see [5]) that \tilde{T} is conservative. Therefore we may apply the Chacon-Ornstein theorem (cf. [13]) on the system $(\Omega, \mathcal{B}_2, \tilde{v}, \tilde{T})$ (we use Ω to denote $[0,1] \times [0,1]$ for the remainder of the paper) to derive the following result.

Theorem 2. *For any $f, g \in L^1(\Omega, \mathcal{B}_2, \tilde{v})$ with $\int g d\tilde{v} \neq 0$, one has*

$$\lim_{n \rightarrow \infty} \frac{\sum_{k=0}^{n-1} f(\tilde{T}^k(x, y))}{\sum_{k=0}^{n-1} g(\tilde{T}^k(x, y))} = \frac{\int f d\tilde{v}}{\int g d\tilde{v}} \text{ a.e.}$$

Next we show that under Lipschitz conditions on f, g , the points $\tilde{T}^k(x, y)$ in Theorem 2 can be replaced by $(X_k, Y_k) = \tilde{T}^k(x, 1)$.

Theorem 3. *Suppose that $f, g \in L^1(\Omega, \mathcal{B}, \tilde{v})$ satisfy*

$$|f(x, y) - f(x, y')| \leq L|y - y'|^\alpha$$

$$|g(x, y) - g(x, y')| \leq L|y - y'|^\alpha$$

where $L > 0$, $\alpha > 0$ are constants. If $\int g d\tilde{v} \neq 0$, then for almost all $(x, y) \in \Omega$ one has

$$\lim_{n \rightarrow \infty} \frac{\sum_{k=0}^{n-1} f(\tilde{T}^k(x, y))}{\sum_{k=0}^{n-1} g(\tilde{T}^k(x, y))} = \lim_{n \rightarrow \infty} \frac{\sum_{k=0}^{n-1} f(X_k, Y_k)}{\sum_{k=0}^{n-1} g(X_k, Y_k)}.$$

Proof. Let Z_i be the second coordinate of $\tilde{T}^i(x, y)$, i.e. $\tilde{T}^i(x, y) = (X_i, Z_i)$. We claim that for almost all $x \in [0, 1]$ and all $y \in (0, 1]$, we have

$$\sum_{i=0}^{\infty} |Z_i - Y_i|^\alpha < +\infty.$$

In fact, for $x = [0; a_1, a_2, \dots]$, $i = a_1 + a_2 + \dots + a_m + k$, $0 \leq k < a_{m+1}$, one has

$$Z_i = [0; k+1, a_m, \dots, a_2, a_1 - 1 + y^{-1}]$$

and

$$Y_i = [0; k+1, a_m, \dots, a_2, a_1].$$

Hence we have

$$|Y_i - Z_i| \leq c/q_m^2$$

for some constant c , where q_m is the denominator of the m -th convergent $\frac{p_m}{q_m}$ of the regular continued fraction expansion of x (cf. [1] p.42]. Therefore we get that

$$\sum_{i=0}^{\infty} |Z_i - Y_i|^{\alpha} \leq \sum_{m=0}^{\infty} \sum_{k=1}^{a_{m+1}} \left(\frac{c}{q_m^2} \right)^{\alpha} = c^{\alpha} \sum_{m=0}^{\infty} \frac{a_{m+1}}{q_m^{2\alpha}}.$$

By induction we can see that

$$q_m \geq 2^{(m-1)/2}.$$

We need the following theorem (see [15]).

Theorem A. *Let $F(n) > 1$, for $n = 1, 2, \dots$, and suppose that $\sum_{n=1}^{\infty} \frac{1}{F(n)} < \infty$.*

Then the set

$$A = \{x \in [0, 1], a_k(x) > F(k) \text{ infinitely many times}\}$$

has Lebesgue measure 0.

Now we choose $F(n) = 2^{n\alpha/2}$. By the above theorem we see that the set

$$E = \{x \in [0, 1], a_k(x) > F(k) \text{ only finitely many times}\}$$

has Lebesgue measure 1. Hence for almost all $x \in [0, 1]$,

$$\sum_{m=0}^{\infty} \frac{a_{m+1}}{q_m^{2\alpha}} \leq C(x) + \sum_{m=0}^{\infty} 2^{\alpha(2-m)/2} < \infty.$$

Where $C(x) = \sum_{a_m > F(m)} \frac{a_{m+1}}{q_m^{2\alpha}}$. The required result follows easily when we bear in mind the fact that $\Sigma g(\tilde{T}^k(x, y))$ diverges almost everywhere because \tilde{T} is conservative and ergodic. \blacksquare

For some functions $f(x, y)$ though we do not have

$$(*) \quad |f(x,y) - f(x,y')| \leq L|y - y'|^\alpha$$

for all $y, y' \in [0,1]$, it is still true that

$$|f(T^i(x,y)) - f(X_i, Y_i)| \leq L|Z_i - Y_i|^\alpha, \quad \alpha > 0,$$

for almost all $x \in [0,1]$ and i large enough.

EXAMPLE. Let

$$f(x,y) = \begin{cases} \log(1-y) & y \in [0,1) \\ 0 & y=1 \end{cases}$$

Then $f \in L^1(\Omega)$. We do not have $(*)$ for all $y, y' \in [0,1]$.

For $x = [0; a_1, a_2, \dots]$, let

$$i = a_1 + a_2 + \dots + a_m + k, \quad 0 \leq k < a_{m+1}$$

where $m \geq 2$. Then

$$\begin{aligned} & |f(T^i(x,y)) - f(X_i, Y_i)| \\ &= |\log(1 - Z_i) - \log(1 - Y_i)| \\ &= \frac{1}{|1 - \xi_i|} |Z_i - Y_i| \end{aligned}$$

where ξ_i is in between y_i and Y_i . It is easy to see that $1 - \xi_i \geq 1/q_m$, i.e.

$$\frac{1}{1 - \xi_i} \leq q_m \leq c|Y_i - Z_i|^{1/2}.$$

Therefore, $|f(T^i(x,y)) - f(X_i, Y_i)| \leq c|Y_i - Z_i|^{1/2}$.

4. Applications

In this section we apply the ergodic theorems for \tilde{T} to obtain metrical results for convergents and medians of regular continued fractions. For all the functions f, g involved in this section it is valid to replace $\tilde{T}^k(x,y)$ by (X_k, Y_k) as in Theorem 3 but omit the tedious verification.

For an irrational $x = [0; a_1, a_2, \dots]$ we shall call

$$\frac{kp_n + p_{n-1}}{kq_n + q_{n-1}} \quad \text{and} \quad \frac{(a_{n+1} - k)p_n + p_{n-1}}{(a_{n+1} - k)q_n + q_{n-1}}$$

the k -th mediants of x , when $a_{n+1} \geq 2k$. We let $P_n^{(k)}/Q_n^{(k)}$ denote the sequence which consists of all convergents and i -th mediants of x for all $i \leq k$. When $k=0$, we recover the convergents $\{p_m/q_m\}$ and, when $k=1$, we obtain the so-called nearest mediants of Ito, [8]. It is easy to see that the event “ P_n/Q_n appears as some $P_i^{(k)}/Q_i^{(k)}$ ” is characterised by $X_n > 1/(k+1)$ or $Y_n > 1/(k+2)$ while “ P_{n+1}/Q_{n+1} appears as some $P_i^{(k)}/Q_i^{(k)}$ ” is by $X_n > 1/(k+2)$ or $Y_n > 1/(k+1)$.

Let us write also

$$\Theta_n^{(k)} = (Q_n^{(k)})^2 |x - P_n^{(k)}/Q_n^{(k)}|.$$

Our main theorem can now be stated.

Theorem 4. *For almost all x we have*

(i). *for $k=0,1,2,\dots$,*

$$\lim_{n \rightarrow \infty} \frac{1}{n} \log Q_n^{(k)} = \frac{\pi^2}{12 \log(2k+2)},$$

(ii). *for $k=0,1,2,\dots$,*

$$\lim_{n \rightarrow \infty} \frac{1}{n} \log \left| x - \frac{P_n^{(k)}}{Q_n^{(k)}} \right| = -\frac{\pi^2}{6 \log(2k+2)},$$

(iii). *for $k=1,2,\dots$,*

$$\lim_{n \rightarrow \infty} \frac{1}{n} \#\{i: i \leq n, \Theta_i^{(k)} < z\} = \frac{1}{\log(2k+2)} \begin{cases} z, & 0 \leq z < 1 \\ 1 + \log z, & 1 \leq z < \frac{k+1}{2} \\ 2 - \frac{2z}{k+1} + \log \frac{2z^2}{k+1}, & \frac{k+1}{2} \leq z < k+1 \\ \log(2k+2), & k+1 \leq z \end{cases}$$

$$(iv). \quad \lim_{n \rightarrow \infty} \frac{1}{\log Q_n^{(k)}} \#\{i: i \leq n, \Theta_i < z\} = \frac{12}{\pi^2} \begin{cases} z, & 0 < z \leq 1, \\ 1 + \log z, & 1 < z. \end{cases}$$

REMARK. The case $k=0$ of (i) and (ii) are the basic results of Levy (see [1]), and the case $k=1$ of (i), (ii) and (iii) give results of Ito, [8]. The important result of Bosma *et al* in [3] corresponds to the case $k=0$ of (ii) and the proof which

follows could be simplified to yield that special case. Nevertheless a suitable interpretation of the three terms corresponding to $1/2 \leq z < 1$ yields the appropriate distribution. We take the signed sum, i.e.

$$\lim_{n \rightarrow \infty} \frac{1}{n} \# \{i: i \leq n, \theta_n < z\} = \frac{1}{\log 2} \begin{cases} z, & 0 \leq z < \frac{1}{2} \\ 1 - z + \log(2z), & \frac{1}{2} \leq z < 1 \\ \log 2, & 1 \leq z \end{cases}$$

where

$$1 - z + \log(2z) = z - (1 + \log z) + [2 - 2z + \log(2z^2)].$$

Proof. For (i) we take

$$f(x, y) = \log(\max\{y, 1-y\}),$$

$$g(x, y) = \begin{cases} 1, & \text{when } x > (k+1)^{-1}, \text{ or } y > (k+2)^{-1} \\ 0, & \text{otherwise.} \end{cases}$$

Then

$$\int f d\tilde{v} = -\frac{\pi^2}{12 \log 2}, \quad \int g d\tilde{v} = \frac{\log(2k+2)}{\log 2}.$$

For $n = a_0 + a_1 + \dots + a_m + k$, $0 \leq k < a_{m+1}$, we have, by Lemma 1,

$$\log \frac{Q_n}{Q_{n+1}} = f(X_n, Y_n)$$

while

$$\sum_{i=1}^n g(X_i, Y_i) = \# \{i: i \leq n, Q_i \text{ appears as some } Q_j^{(k)}\}.$$

Therefore

$$\sum_{i=1}^n f(X_i, Y_i) \Big/ \sum_{i=1}^n g(X_i, Y_i) = -s^{-1}(\log Q_{n+1} - \log Q_1).$$

where s is determined by $Q_s^{(k)} \leq Q_n < Q_{s+1}^{(k)}$. By the ergodic theorem of the last section

$$\lim_{s \rightarrow \infty} \frac{\log Q_s^{(k)}}{s} = - \lim_{n \rightarrow \infty} \sum_{i=1}^n f(X_i, Y_i) \Big/ \sum_{i=1}^n g(X_i, Y_i) = - \int f d\tilde{v} \Big/ \int g d\tilde{v},$$

and the required result follows.

For (ii) noting that $\Theta_n^{(k)} = (Q_n^{(k)})^2 |x - P_n^{(k)} / Q_n^{(k)}|$, by (i) it suffices to show that

$$\lim_{n \rightarrow \infty} \frac{\log \Theta_n^{(k)}}{n} = 0 \quad \text{a.e.}$$

Remember that Θ_{n+1} is one of $\Theta_s^{(k)}$ if and only if $X_n > (k+2)^{-1}$ or $Y_n > (k+1)^{-1}$. Then when Θ_{n+1} is one of $\Theta_s^{(k)}$ we have

$$\Theta_{n+1} = \frac{1 - X_n}{X_n + Y_n - X_n Y_n} < k+1.$$

On the other hand,

$$\Theta_{n+1} \geq 1 - X_n \geq 1 - [0; 1, a_{m+1}, \dots] > 1/(a_{m+1} + 1) \geq 1/2a_{m+1},$$

where m is determined by $Q_n \leq q_m < Q_{n+1}$. Therefore,

$$-\frac{\log a_{m+1} + \log 2}{s} < \frac{\Theta_s^{(k)}}{s} < \frac{\log(k+1)}{s}.$$

Noting that $m \leq s \leq (2k+1)m$ we obtain

$$\frac{\log a_{m+1}}{s} \leq \frac{\log a_{m+1}}{m} = \left(\frac{a_{m+1}}{m^\alpha} \right)^{1/\alpha} \cdot \frac{\log a_{m+1}}{a_{m+1}^{1/\alpha}} \rightarrow 0 \quad \text{a.e.}$$

by Theorem A, where $\alpha > 1$ is a constant. Therefore

$$\lim_{n \rightarrow \infty} \frac{\log \Theta_n^{(k)}}{n} = 0 \quad \text{a.e.}$$

To prove (iii) and (iv) we also consider Θ_{n+1} instead of Θ_n . Let

$$\begin{aligned} E_{z,t} &= \{(x,y) \in \Omega : \frac{1-x}{x+y-xy} < z, x > \frac{t}{1+t}\} \\ &\cup \{(x,y) \in \Omega : \frac{1-x}{x+y-xy} < z, y > t\} = E_1 \cup E_2 \end{aligned}$$

where $0 < z$, $0 \leq t \leq 1/2$ and

$$f(x,y) = \begin{cases} 1, & (x,y) \in E_{z,t} \\ 0, & \text{otherwise.} \end{cases}$$

We recast the inequality

$$(1-x)(x+y-xy)^{-1} < z$$

in the form

$$x > (1-zy)(1+z(1-y))^{-1} = u(y), \text{ say,}$$

and note that $(1-zy)(1+z(1-y))^{-1} > t/(1+t)$ if and only if $y > z^{-1} - t$. Therefore

$$E_1 = \begin{cases} \{x > u(y), 0 < y < 1\}, & 0 < z < \frac{1}{1+t} \\ \{x > u(y), 0 < y < \frac{1}{z} - t\} \cup \{x > \frac{t}{1+t}, \frac{1}{z} - t < y < 1\}, & \frac{1}{1+t} < z < \frac{1}{t} \\ \{x > \frac{t}{1+t}, 0 < y < 1\}, & \frac{1}{t} < z. \end{cases}$$

Suppose first that $0 < z < 1/(1+t)$. Then $E_{z,t} = E_1 = \{x > u(y), 0 > y > 1\}$. Hence

$$\log 2 \int f d\tilde{v} = \int_0^1 dy \int_{u(y)}^1 (x+y-xy)^{-2} dx = z.$$

Now consider the case $1/(1+t) \leq z < 1$. Note that $t \leq 1 - t < z^{-1} - t$. Then again $E_{z,t} = \{x > u(y), 0 < y < 1\}$ and $\log 2 \int f d\tilde{v} = z$.

When $1 < z < 1/2t$ we also have $z^{-1} - t > t$. Remember that $u(y) > 0$ when $y > z^{-1}$. Thus

$$\begin{aligned} E_{z,t} &= \{(x,y) \in \Omega: x > u(y), 0 < y < 1\} \\ &= \{x > u(y), 0 < y < z^{-1}\} \cup \{x > 0, z^{-1} < y < 1\}, \end{aligned}$$

and

$$\log 2 \int f d\tilde{v} = 1 + \log z.$$

If $1/2t < z < 1/t$, then $0 < z^{-1} - t < t$ and

$$\begin{aligned} E_{z,t} &= \{x > u(y), 0 < y < \frac{1}{z} - t\} \cup \{x > \frac{t}{1+t}, \frac{1}{z} - t < y < t\} \\ &\cup \{x > u(y), t < y < \frac{1}{z}\} \cup \{x > 0, \frac{1}{z} < y < 1\} \end{aligned}$$

Calculate that

$$\log 2 \int f d\tilde{v} = 2 - 2tz + \log(2tz^2).$$

Lastly, when $z > 1/t$ we have

$$E_{z,t} = \{x > t/(1+t), 0 < y < t\} \cup \{x > 0, t < y < 1\}$$

and $\log 2 \int f d\tilde{v} = \log 2 - \log t$.

It is now easy to piece together the result of (iii) by taking $t = (k+1)^{-1}$ and

$$g(x,y) = \begin{cases} 1, & \text{when } x > (k+2)^{-1} \text{ or } y > (k+1)^{-1} \\ 0, & \text{otherwise.} \end{cases}$$

To obtain (iv) we set $t=0$ and replace g by the function $\log(\max\{y, 1-y\})$ used as f in proving (i). This completes the proof. ■

REMARK. Part (iii) of the theorem (in some sense a limiting case as $k \rightarrow \infty$) shows that $\frac{1}{n} \#\{i: i \leq n, \Theta_i < z\} \rightarrow 0$ as $n \rightarrow \infty$ and hence that $\{\Theta_n\}$ does not have a distribution function. We can obtain some more information about Θ_n . We have

For almost all $x \in [0,1]$ and any $\varepsilon > 0$,

$$(i). \quad \lim_{n \rightarrow \infty} \frac{\Theta_n}{m^{1+\varepsilon}} = 0, \text{ where } q_m \leq Q_n < q_{m+1};$$

$$(ii). \quad \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{i=1}^n \Theta_i = \infty; \text{ and}$$

$$(iii). \quad \lim_{n \rightarrow \infty} \frac{1}{n^{2+\varepsilon}} \sum_{i=1}^n \Theta_i = 0.$$

In fact, for $n = a_0 + a_1 + \cdots + a_m + k$, where $0 \leq k < a_{m+1}$, by Lemma 2

$$(*) \quad \Theta_{n+1} < Y_n = [k+1; a_m, \dots, a_1] < k+2.$$

Then (i) follows from Theorem A. Using (*) we can get the the following estimation:

$$(**) \quad \frac{1}{16} \left[\sum_{i=1}^m a_i^2 + k^2 - n \right] - (m+1) < \sum_{i=1}^n \Theta_i < \sum_{i=1}^m a_i^2 + k^2.$$

Then follow (ii) and (iii).

Next let us compare Theorem 4 (iv) with some results of P. Erdős [6] and

J. Blom [2]. Let

$$\Theta\left(\frac{p}{q}, x\right) = q^2 \left| x - \frac{p}{q} \right|.$$

Define

$$\begin{aligned} U(x, z, n) &= \#\{(p, q) \in \mathbb{Z} \times N : (p, q) = 1, \Theta\left(\frac{p}{q}, x\right) \leq z, q \leq n\}, \\ U_1(x, z, n) &= \#\{(p, q) \in \mathbb{Z} \times N : (p, q) = 1, \Theta\left(\frac{p}{q}, x\right) \leq z, q \leq n, \\ &\quad \frac{p}{q} \text{ is a convergent of } x\} \end{aligned}$$

and

$$\begin{aligned} U_2(x, z, n) &= \#\{(p, q) \in \mathbb{Z} \times N : (p, q) = 1, \Theta\left(\frac{p}{q}, x\right) \leq z, q \leq n\}, \\ &\quad \frac{p}{q} \text{ is a best approximant of } x\}. \end{aligned}$$

By best approximant we mean that if there is a fraction $\frac{a}{b}$ different from $\frac{p}{q}$ such that

$$\left| \frac{a}{b} - x \right| \leq \left| \frac{p}{q} - x \right|$$

then $b > q$. Erdős [6]) proved that for any $z \geq 0$

$$\lim_{n \rightarrow \infty} \frac{U(x, z, n)}{n} = \frac{12}{\pi^2} z \quad \text{a.e.}$$

Blom [2] gave that

$$\lim_{n \rightarrow \infty} \frac{U_1(x, z, n)}{n} = \frac{12}{\pi^2} (f)z \quad \text{a.e.}$$

and

$$\lim_{n \rightarrow \infty} \frac{U_2(x, z, n)}{n} = \frac{12}{\pi^2} (f(z) + h(z)) \quad \text{a.e.}$$

where

$$f(z) = \begin{cases} z & 0 \leq z \leq \frac{1}{2} \\ 1-z+\log(2z) & \frac{1}{2} \leq z \leq 1 \\ \log 2 & z \geq 1, \end{cases}$$

$$h(z) = \begin{cases} 0 & 0 \leq z \leq \frac{1}{2} \\ z - \frac{1}{2} - \frac{1}{2} \log(2z) & \frac{1}{2} \leq z \leq 1 \\ \frac{1}{2} + \frac{1}{2} \log(2z) & z \geq 1. \end{cases}$$

When $z \leq 1$ Theorem 4(iii) corresponds to the result of Erdős [6]. [8] and [9] also gave new proofs in this case. When $z > 1$ this result takes a different form. This fact tells us that, for $z > 1$, there is no result for convergents and mediants analogous to the theorem of Legendre for $z = 1/2$ or the theorem of Fatou and Koksma for $z = 1$ (see [9]).

The result of Blom [2] can also be proved by Theorem 2 or 3. In fact for irrational $x \in [0, 1)$, a best approximant is an element of $\left\{ \frac{P_n}{Q_n} \right\}$ characterized by

$$Y_n > \frac{1}{2} \text{ or } Y_n^{-1} > X_n^{-1} + 1, \quad n \geq 2.$$

Thus we can prove these results by choosing appropriate functions f and g .
Jager [9] considered the two sequences

$$\frac{\{p_n + p_{n-1}\}}{\{q_n + q_{n-1}\}}, \quad \frac{\{(a_{n+1} - 1)p_n + p_{n-1}\}}{\{(a_{n+1} - 1)q_n + q_{n-1}\}}$$

separately and obtained some metrical results. If P_N/Q_N appears as $(p_n + p_{n-1})/(q_n + q_{n-1})$ then we have

$$X_N = [0; a_{n+1} - 1, a_{n+2}, \dots], \quad Y_N = [0; 2, a_n, \dots, a_1] \quad \text{when } a_{n+1} \geq 2,$$

or

$$X_N = [0; a_{n+2}, \dots], \quad Y_N = [0; 1, 1, a_n, \dots, a_1] \quad \text{when } a_{n+1} = 1.$$

Thus the first sequence is characterised by $1/3 < Y_n < 2/3$. The second one is more complicated. If $a_{n+1} \geq 2$, then $((a_{n+1} - 1)p_n + p_{n-1})/((a_{n+1} - 1)q_n + q_{n-1})$ corresponds

$$X_N = [0; 1, a_{n+2}, \dots] \in (1/2, 1), \quad Y_N = [0; a_{n+1}, \dots, a_1] \in (0, 1/2).$$

When $a_{n+1}=1$ we get p_{n-1}/q_{n-1} which corresponds to

$$\begin{cases} X_N = [0; a_n, 1, a_{n+2}, \dots] \in \left(\frac{1}{a_n+1}, \frac{2}{2a_n+1}\right), \\ Y_N = [0, 1, a_{n-1}, \dots, a_1] \in (1/2, 1). \end{cases}$$

Hence the second one is characterised by

$$X_n \in (1/2, 1), \quad Y_n \in (0, 1/2) \quad \text{or} \quad X_n \in \bigcup_{i=1}^{\infty} \left(\frac{1}{i+1}, \frac{2}{2i+1}\right), \quad Y_n \in (1/2, 1).$$

However, those two sequences are not “pure” nearest mediants. We shall consider the sequences

$$\left\{ \begin{array}{l} p_n + p_{n-1} \\ q_n + q_{n-1} \end{array} \right\} \quad \text{and} \quad \left\{ \begin{array}{l} (a_{n+1}-1)p_n + p_{n-1} \\ (a_{n+1}-1)q_n + q_{n-1} \end{array} \right\}, \quad a_{n+1} \geq 2$$

which are characterised by $1/3 < Y_n < 1/2$ and $X_n > 1/2, Y_n < 1/2$ respectively. In general we use $\{a_n^{(k)}/b_n^{(k)}\}$ and $\{c_n^{(k)}/d_n^{(k)}\}$ to denotes the “pure” k -th mediant sequences for each of the two directions

$$\left\{ \begin{array}{l} kp_n + p_{n-1} \\ kq_n + q_{n-1} \end{array} \right\} \quad \text{and} \quad \left\{ \begin{array}{l} (a_{n+1}-k)p_n + p_{n-1} \\ (a_{n+1}-k)q_n + q_{n-1} \end{array} \right\}, \quad a_{n+1} \geq 2k$$

respectively, where $k \leq 1$. It is not hard to see that $\{a_n^{(k)}/b_n^{(k)}\}$ is the subsequence of $\{P_n/Q_n\}$ determined by $X_n < 1/k$ and $(k+2)^{-1} < Y_n < (k+1)^{-1}$ while $\{c_n^{(k)}/d_n^{(k)}\}$ determined by $(k+1)^{-1} < X_n < k^{-1}$ and $Y_n < (k+1)^{-1}$. Define

$$\sigma_n^{(k)} = b_n^{(k)} |b_n^{(k)} x - a_n^{(k)}|$$

and

$$\rho_n^{(k)} = d_n^{(k)} |d_n^{(k)} x - c_n^{(k)}|.$$

Theorem 5. *For almost all $x \in [0, 1]$ and $k = 1, 2, \dots$, one has*

$$(i). \quad \lim_{n \rightarrow \infty} \frac{\log b_n^{(k)}}{n} = \lim_{n \rightarrow \infty} \frac{\log d_n^{(k)}}{n} = \frac{\pi^2}{12(\log(2k+1) - \log(2k))},$$

$$(ii). \quad \lim_{n \rightarrow \infty} \frac{1}{n} \log \left| x - \frac{a_n^{(k)}}{b_n^{(k)}} \right| = \lim_{n \rightarrow \infty} \frac{1}{n} \log \left| x - \frac{c_n^{(k)}}{d_n^{(k)}} \right| = -\frac{\pi^2}{6(\log(2k+1) - \log(2k))},$$

$$(iii). \quad \lim_{n \rightarrow \infty} \frac{1}{n} \# \{ \sigma_i^{(k)} < z, i \leq n \} = \lim_{n \rightarrow \infty} \frac{1}{n} \# \{ \rho_i^{(k)} < z, i \leq n \}$$

$$= \frac{1}{\log(2k+1) - \log(2k)} \begin{cases} \frac{2z}{k} - 1 - \log \frac{2z}{k}, & \frac{k}{2} < z \leq \frac{k^2+k}{2k+1} \\ \frac{z}{k^2+k} - \log \left(1 + \frac{1}{2k+1}\right), & \frac{k^2+k}{2k+1} < z \leq k \\ 1 - \frac{z}{k+1} - \log \frac{2(k^2+k)}{(2k+1)z}, & k < z \leq k+1 \\ \log(2k+1) - \log(2k), & k+1 < z. \end{cases}$$

Proof. For (i) we take f to be the same function as in the proof of Theorem 4(i). We let

$$g_1(x, y) = \begin{cases} 1, & 0 < x < k^{-1}, (k+2)^{-1} < y < (k+1)^{-1} \\ 0, & \text{otherwise} \end{cases}$$

for the first one and

$$g_2(x, y) = \begin{cases} 1, & (k+1)^{-1} < y < k^{-1}, 0 < x < (k+1)^{-1} \\ 0, & \text{otherwise.} \end{cases}$$

Then

$$\int g_1 d\tilde{v} = \int g_2 d\tilde{v} = \frac{\log(2k+1) - \log(2k)}{\log 2}.$$

Therefore we get (i).

(ii) can be proved by a similar argument as the proof of Theorem 4(ii).

As for (iii), we take $\sigma_n^{(k)}$ as an example. Since we are concerned $X_n < 1/k$ and $(k+2)^{-1} < Y_n < (k+1)^{-1}$, we have

$$\Theta_n = (1 - Y_n)(X_n + Y_n - X_n Y_n)^{-1}$$

by Lemma 2. It is easy to see that for the Θ_n in consideration we have

$$k/2 < \Theta_n < k+1.$$

Let

$$f(x, y) = \begin{cases} 1, & \frac{1-y}{x+y-xy} < z, x < \frac{1}{k}, \frac{1}{k+2} < y < \frac{1}{k+1} \\ 0, & \text{otherwise.} \end{cases}$$

Then $\sum_{i=1}^n f(X_i, Y_i)$ counts the number of $\Theta_i, i \leq n$ appears as some $\sigma_j^{(k)}$ and $< z$. The non-zero regions of f with respect to different values of z are as follows:

$$\begin{aligned} & \left\{ \frac{1-zx}{1+z-zx} < y < \frac{1}{k+1}, \frac{k-z}{kz} < x < \frac{1}{k} \right\}, \text{ when } \frac{k}{2} < z \leq \frac{k^2+k}{2k+1}, \\ & \left\{ \frac{1-zx}{1+z-zx} < y < \frac{1}{k+1}, \frac{k-z}{kz} < x \leq \frac{k+1-z}{(k+1)z} \right\} \\ & \quad \cup \left\{ \frac{1}{k+2} < y < \frac{1}{k+1}, \frac{k+1-z}{(k+1)z} < x < \frac{1}{k} \right\}, \text{ when } \frac{k^2+k}{2k+1} < z \leq k, \\ & \left\{ \frac{1-zx}{1+z-zx} < y < \frac{1}{k+1}, 0 < x \leq \frac{k+1-z}{(k+1)z} \right\} \\ & \quad \cup \left\{ \frac{1}{k+2} < y < \frac{1}{k+1}, \frac{k+1-z}{(k+1)z} < x < \frac{1}{k} \right\}, \text{ when } k < z \leq k+1. \end{aligned}$$

The proof is completed by calculating several integrals and taking g as g_1 in the proof of (i). ■

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