

Pretentious Multiplicative Functions and an Inequality for the Zeta-Function

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ABSTRACT. We note how several central results in multiplicative number theory may be rephrased naturally in terms of multiplicative functions f that pretend to be another multiplicative function g . We formalize a ‘distance’ which gives a measure of such *pretentiousness*, and as one consequence obtain a curious inequality for the zeta-function.

A common theme in several problems in multiplicative number theory involves identifying multiplicative functions f that pretend to be another multiplicative function g . Indeed, this theme may be found as early as in the proof of the prime number theorem; in particular in showing that $\zeta(1+it) \neq 0$. For, if $\zeta(1+it)$ equals zero, then we expect the Euler product $\prod_{p \leq P} (1 - 1/p^{1+it})^{-1}$ to be small. This means that $p^{-it} \approx -1$ for many small primes p ; or equivalently, that the multiplicative function n^{-it} pretends to be the multiplicative function $(-1)^{\Omega(n)}$. The insight of Hadamard and de la Vallée Poussin is that in such a case n^{-2it} would pretend to be the multiplicative function that is identically 1, and this possibility can be eliminated by noting that $\zeta(1+2it)$ is regular for $t \neq 0$.

Another example is given by Vinogradov’s conjecture that the least quadratic non-residue (mod p) is $\ll p^\epsilon$. If this were false, then the Legendre symbol $\left(\frac{n}{p}\right)$ would pretend to be the trivial character for a long range of n . Even more extreme is the possibility that a quadratic Dirichlet L -function has a Landau–Siegel zero (a real zero close to 1), in which case that quadratic character χ would pretend to be the function $(-1)^{\Omega(n)}$. In both these examples, it is not known how to eliminate the possibility of such pretentious behavior by characters.

A third class of examples is provided by the theory of mean values of multiplicative functions. Let $f(n)$ be a multiplicative function with $|f(n)| \leq 1$ for all n ,

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and consider when the mean value

$$(1) \quad \frac{1}{x} \sum_{n \leq x} f(n)$$

can be large in absolute value; for example, when is it $\gg 1$? If we write $f(n) = \sum_{d|n} g(d)$ for a multiplicative function g , exchange sums, and ignore error terms, then we are led to expect that the mean value in (1) is about

$$\prod_{p \leq x} \left(1 - \frac{1}{p}\right) \left(1 + \frac{f(p)}{p} + \frac{f(p^2)}{p^2} + \dots\right),$$

which has size about

$$(2) \quad \exp\left(-\sum_{p \leq x} \frac{1 - f(p)}{p}\right).$$

The quantity in (2) is large if and only if $f(p)$ is roughly equal to 1, for “most” primes $p \leq x$. Therefore we may guess that (1) is large only if f pretends to be the constant function 1.

When f is non-negative (so $0 \leq f(n) \leq 1$), a result of R. R. Hall [7] gives that (1) is \ll (2), confirming our guess. If we restrict ourselves to real valued f (so $-1 \leq f(n) \leq 1$) then another result of Hall [8] gives that

$$\frac{1}{x} \sum_{n \leq x} f(n) \ll \exp\left(-\kappa \sum_{p \leq x} \frac{1 - f(p)}{p}\right).$$

Here $\kappa = 0.3286\dots$ is an explicitly given constant, and the result is false for any larger value of κ . Thus our heuristic that (1) is of size at most (2) does not hold, but nonetheless our guess that (1) is large only if f pretends to be 1 is correct.

When f is allowed to be complex valued, another possibility for (1) being large arises. Note that

$$\frac{1}{x} \sum_{n \leq x} n^{i\alpha} \sim \frac{x^{i\alpha}}{1 + i\alpha},$$

so that (1) is large in absolute value when $f(n) = n^{i\alpha}$. G. Halász ([5, 6]) made the beautiful realization that this is essentially the only way for (1) to be large: that is f must pretend to be the function $n^{i\alpha}$ for some real number α . After incorporating significant refinements by Montgomery and Tenenbaum, a version of Halász’s result (see [9]) is that if

$$M(x, T) := \min_{|t| \leq 2T} \sum_{p \leq x} \frac{1 - \operatorname{Re}(f(p)p^{-it})}{p}$$

then

$$\frac{1}{x} \left| \sum_{n \leq x} f(n) \right| \ll (1 + M(x, T)) e^{-M(x, T)} + \frac{1}{\sqrt{T}}.$$

For an explicit version of this see [3].

Recently, in [1] A. Balog and the authors considered the mean value of multiplicative functions along arithmetic progressions: that is, for $q < x$ and $(a, q) = 1$,

$$(3) \quad \frac{q}{x} \sum_{\substack{n \leq x \\ n \equiv a \pmod{q}}} f(n).$$

If f is a character $\chi \pmod q$ then the above is essentially $f(n) = \chi(a)$ for every term in the sum in (3), and so the mean value is large. If we take $f(n) = \chi(n)n^{i\alpha}$ for a fixed real number α , then also we would get a large mean value. In [1] we show, generalizing Halász’s results, that if $q \leq x^\epsilon$ then these are the only ways of getting a large mean value in (3).

These examples suggest that one should define a distance between multiplicative functions, which would quantify how well f pretends to be another function g . We formulated such a notion in our recent work on the Pólya–Vinogradov inequality [4]. This states (see [2] for example) that for a primitive character $\chi \pmod q$

$$(4) \quad \max_x \left| \sum_{n \leq x} \chi(n) \right| \ll \sqrt{q} \log q,$$

and in [4] we showed that (4) can be substantially improved unless χ pretends to be a character of much smaller conductor. The precise characterization in fact enabled us to improve (4) in many circumstances, for instance for cubic characters χ . In this article we draw attention to this notion of distance, and record some amusing inequalities that it leads to.

Consider the space $\mathbb{U}^{\mathbb{N}}$ of vectors $\mathbf{z} = (z_1, z_2, \dots)$ where each z_i lies on the unit disc $\mathbb{U} = \{|z| \leq 1\}$. The space is equipped with a product obtained by multiplying componentwise: that is, $\mathbf{z} \times \mathbf{w} = (z_1 w_1, z_2 w_2, \dots)$. Suppose we have a sequence of functions $\eta_j : \mathbb{U} \rightarrow \mathbb{R}_{\geq 0}$ for which $\eta_j(zw) \leq \eta_j(z) + \eta_j(w)$ for any $z, w \in \mathbb{U}$. Then we may define a ‘norm’ on $\mathbb{U}^{\mathbb{N}}$ by setting

$$\|\mathbf{z}\| = \left(\sum_{j=1}^{\infty} \eta_j(z_j)^2 \right)^{1/2},$$

assuming that the sum converges. The key point is that such a norm satisfies the triangle inequality

$$(5) \quad \|\mathbf{z} \times \mathbf{w}\| \leq \|\mathbf{z}\| + \|\mathbf{w}\|.$$

Indeed we have

$$\begin{aligned} \|\mathbf{z} \times \mathbf{w}\|^2 &= \sum_{j=1}^{\infty} \eta_j(z_j w_j)^2 \leq \sum_{j=1}^{\infty} (\eta_j(z_j)^2 + \eta_j(w_j)^2 + 2\eta_j(z_j)\eta_j(w_j)) \\ &\leq \|\mathbf{z}\|^2 + \|\mathbf{w}\|^2 + 2 \left(\sum_{j=1}^{\infty} \eta_j(z_j)^2 \right)^{1/2} \left(\sum_{j=1}^{\infty} \eta_j(w_j)^2 \right)^{1/2} = (\|\mathbf{z}\| + \|\mathbf{w}\|)^2, \end{aligned}$$

using the Cauchy–Schwarz inequality, which implies (5).

A nice class of examples is provided by taking $\eta_j(z)^2 = a_j(1 - \operatorname{Re} z)$ where the a_j are non-negative constants with $\sum_{j=1}^{\infty} a_j < \infty$. This last condition ensures the convergence of the sum in the definition of the norm. To verify that $\eta_j(zw) \leq \eta_j(z) + \eta_j(w)$, note that $1 - \operatorname{Re}(e^{2i\pi\theta}) = 2 \sin^2(\pi\theta)$ and $|\sin(\pi(\theta + \phi))| \leq |\sin(\pi\theta) \cos(\pi\phi)| + |\sin(\pi\phi) \cos(\pi\theta)| \leq |\sin(\pi\theta)| + |\sin(\pi\phi)|$. This settles the case where $|z| = |w| = 1$, and one can extend this to all pairs $z, w \in \mathbb{U}$.

Now we show how to use such norms to study multiplicative functions. Let f be a completely multiplicative function. Let $q_1 < q_2 < \dots$ denote the sequence of prime powers, and we identify f with the element in $\mathbb{U}^{\mathbb{N}}$ given by $(f(q_1), f(q_2), \dots)$.

Take $a_j = \Lambda(q_j)/(q_j^\sigma \log q_j)$ for $\sigma > 1$, and $\eta_j(z)^2 = a_j(1 - \operatorname{Re} z)$. Then our norm is

$$\|f\|^2 = \sum_{j=1}^{\infty} \frac{\Lambda(q_j)}{q_j^\sigma \log q_j} (1 - \operatorname{Re} f(q_j)) = \log \frac{\zeta(\sigma)}{|F(\sigma)|},$$

where $F(s) = \sum_{n=1}^{\infty} f(n)n^{-s}$.

Proposition 1. *Let f and g be completely multiplicative functions with $|f(n)| \leq 1$ and $|g(n)| \leq 1$. Let s be a complex number with $\operatorname{Re} s > 1$, and set $F(s) = \sum_{n=1}^{\infty} f(n)n^{-s}$, $G(s) = \sum_{n=1}^{\infty} g(n)n^{-s}$, and $F \otimes G(s) = \sum_{n=1}^{\infty} f(n)g(n)n^{-s}$. Then, for $\sigma > 1$,*

$$\sqrt{\log \frac{\zeta(\sigma)}{|F(\sigma)|}} + \sqrt{\log \frac{\zeta(\sigma)}{|G(\sigma)|}} \geq \sqrt{\log \frac{\zeta(\sigma)}{|F \otimes G(\sigma)|}},$$

and

$$\sqrt{\log |\zeta(\sigma)F(\sigma)|} + \sqrt{\log |\zeta(\sigma)G(\sigma)|} \geq \sqrt{\log \frac{\zeta(\sigma)}{|F \otimes G(\sigma)|}}.$$

PROOF. The first inequality follows at once from the triangle inequality. The second inequality follows upon taking $(-1)^{\Omega(n)}f(n)$ and $(-1)^{\Omega(n)}g(n)$ in place of f and g , and using the first inequality. \square

If we take $f(n) = n^{-it_1}$ and $g(n) = n^{-it_2}$ then we are led to the following curious inequalities for the zeta-function which we have not seen before.

Corollary 2. *We have*

$$\sqrt{\log \frac{\zeta(\sigma)}{|\zeta(\sigma + it_1)|}} + \sqrt{\log \frac{\zeta(\sigma)}{|\zeta(\sigma + it_2)|}} \geq \sqrt{\log \frac{\zeta(\sigma)}{|\zeta(\sigma + it_1 + it_2)|}},$$

and

$$\sqrt{\log |\zeta(\sigma)\zeta(\sigma + it_1)|} + \sqrt{\log |\zeta(\sigma)\zeta(\sigma + it_2)|} \geq \sqrt{\log \frac{\zeta(\sigma)}{|\zeta(\sigma + it_1 + it_2)|}}.$$

If we take $t_1 = t_2$ in the second inequality of Corollary 2, square out and simplify, we obtain the classical inequality $\zeta(\sigma)^3|\zeta(\sigma + it)|^4|\zeta(\sigma + 2it)| \geq 1$. It is conceivable that the more flexible inequalities in Corollary 2 could lead to numerically better zero-free regions for $\zeta(s)$, but our initial approaches in this direction were unsuccessful.

Taking $f(n) = \chi(n)n^{-it_1}$ and $g(n) = \psi(n)n^{-it_2}$ in Proposition 1 leads to similar inequalities for Dirichlet L -functions: for example,

$$\sqrt{\log \frac{\zeta(\sigma)}{|L(\sigma + it_1 + it_2, \chi\psi)|}} \leq \sqrt{\log \frac{\zeta(\sigma)}{|L(\sigma + it_1, \chi)|}} + \sqrt{\log \frac{\zeta(\sigma)}{|L(\sigma + it_2, \psi)|}}.$$

Thus the classical inequalities leading to zero-free regions for Dirichlet L -functions can be put in this framework of triangle inequalities. We wonder if similar useful inequalities could be found for other L -functions.

It is no more difficult to conclude in Proposition 1 that

$$\begin{aligned} \sqrt{\pm \operatorname{Re}\left(\frac{F'(\sigma)}{F(\sigma)}\right) - \frac{\zeta'(\sigma)}{\zeta(\sigma)}} + \sqrt{\pm \operatorname{Re}\left(\frac{G'(\sigma)}{G(\sigma)}\right) - \frac{\zeta'(\sigma)}{\zeta(\sigma)}} \\ \geq \sqrt{\operatorname{Re}\left(\frac{(F \otimes G)'(\sigma)}{(F \otimes G)(\sigma)}\right) - \frac{\zeta'(\sigma)}{\zeta(\sigma)}}. \end{aligned}$$

Again taking $F = G$ and squaring we obtain:

$$3 \frac{\zeta'(\sigma)}{\zeta(\sigma)} \pm 4 \operatorname{Re}\left(\frac{F'(\sigma)}{F(\sigma)}\right) + \operatorname{Re}\left(\frac{(F \otimes F)'(\sigma)}{(F \otimes F)(\sigma)}\right) \leq 0.$$

Above we saw one way of defining a norm on multiplicative functions. Another way is to define the distance (up to x) between the multiplicative functions f and g by

$$\mathbb{D}(f, g; x)^2 = \sum_{p \leq x} \frac{1 - \operatorname{Re} f(p)\overline{g(p)}}{p}.$$

This arises by taking $a_j = 1/q_j$ if q_j is a prime $\leq x$, and $a_j = 0$ otherwise. Thus we have the triangle inequality

$$\mathbb{D}(1, f; x) + \mathbb{D}(1, g; x) \geq \mathbb{D}(1, fg; x),$$

where 1 denotes the multiplicative function that is 1 on all natural numbers. Notice that this distance came up naturally in our discussion of the results of Hall and Halász on mean values of multiplicative functions. This distance also provided a convenient framework for our work in [4], where we established the following lower bounds for the distance between characters.

Lemma 3. *Let $\chi \pmod{q}$ be a primitive character of odd order g . Suppose $\xi \pmod{m}$ is a primitive character such that $\chi(-1)\xi(-1) = -1$. If $m \leq (\log y)^A$ then*

$$\mathbb{D}(\chi, \xi; y)^2 \geq \left(1 - \frac{g}{\pi} \sin \frac{\pi}{g} + o(1)\right) \log \log y.$$

PROOF. See [4, Lemma 3.2]. □

Lemma 4. *Let $g \geq 2$ be fixed. Suppose that for $1 \leq j \leq g$, $\chi_j \pmod{q_j}$ is a primitive character. Let y be large, and suppose $\xi_j \pmod{m_j}$ are primitive characters with conductors $m_j \leq \log y$. Suppose that $\chi_1 \cdots \chi_g$ is the trivial character, but $\xi_1 \cdots \xi_g$ is not trivial. Then*

$$\sum_{j=1}^g \mathbb{D}(\chi_j, \xi_j; y)^2 \geq \left(\frac{1}{g} + o(1)\right) \log \log y.$$

PROOF. See [4, Lemma 3.3]. □

Lemma 5. *Let $\chi \pmod{q}$ be a primitive character. Of all primitive characters with conductor below $\log y$, suppose that $\psi_j \pmod{m_j}$ ($1 \leq j \leq A$) give the smallest distances $\mathbb{D}(\chi, \psi_j; y)$ arranged in ascending order. Then for each $1 \leq j \leq A$ we have that*

$$\mathbb{D}(\chi, \psi_j; y)^2 \geq \left(1 - \frac{1}{\sqrt{j}} + o(1)\right) \log \log y.$$

PROOF. See [4, Lemma 3.4] □

We conclude this article by showing, in a suitable sense, that a multiplicative function f cannot pretend to be two different characters. This is in some ways a generalization of the fact that there is “at most one Landau–Siegel zero,” which may be viewed as saying that $\mu(n)$ cannot pretend to be two different characters with commensurate conductors.

Proposition 6. *Let $\chi \pmod{q}$ be a primitive character. There is an absolute constant $c > 0$ such that for all $x \geq q$ we have*

$$\mathbb{D}(1, \chi; x)^2 \geq \frac{1}{2} \log \left(\frac{c \log x}{\log q} \right).$$

Consequently, if f is a multiplicative function, and χ and ψ are any two distinct primitive characters with conductor below Q , then for $x \geq Q$ we have

$$\mathbb{D}(f, \chi; x)^2 + \mathbb{D}(f, \psi; x)^2 \geq \frac{1}{8} \log \left(\frac{c \log x}{2 \log Q} \right).$$

PROOF. Let $d_\chi(n) = \sum_{ab=n} \chi(a)\overline{\chi(b)}$. Thus $d_\chi(n)$ is a real valued multiplicative function which satisfies $|d_\chi(n)| \leq d(n)$ for all n . We begin by noting that

$$(6) \quad \sum_{n \leq x} d_\chi(n) \ll \sqrt{qx} \log q + q(\log q)^2.$$

To prove (6) note that if $n = ab \leq x$ then either $a \leq \sqrt{x}$ or $b \leq \sqrt{x}$ or both. Therefore

$$\sum_{n \leq x} d_\chi(n) = \sum_{a \leq \sqrt{x}} \chi(a) \sum_{b \leq x/a} \overline{\chi(b)} + \sum_{b \leq \sqrt{x}} \overline{\chi(b)} \sum_{a \leq x/b} \chi(a) - \sum_{a, b \leq \sqrt{x}} \chi(a)\overline{\chi(b)},$$

and (6) follows upon invoking the Pólya–Vinogradov bound (4).

Now we write $d(n) = \sum_{l|n} d_\chi(n/l)h(l)$ where h is a multiplicative function with $h(p) = 2 - 2 \operatorname{Re} \chi(p)$, and $|h(n)| \leq d_4(n)$ for all n . Observe that

$$x \log x + O(x) = \sum_{n \leq x} d(n) = \sum_{l \leq x} h(l) \sum_{m \leq x/l} d_\chi(m).$$

When $l \leq x/q^2$ we use (6) to estimate the sum over m . When l is larger we trivially bound the sum over m by $(x/l) \log(x/l) + O(x/l)$. Thus we deduce that

$$x \log x + O(x) \ll \sum_{l \leq x/q^2} |h(l)| \sqrt{xq/l} \log q + \sum_{x/q^2 \leq l \leq x} |h(l)| \frac{x}{l} \log q \ll x \log q \sum_{l \leq x} \frac{|h(l)|}{l}.$$

Since $\sum_{l \leq x} |h(l)|/l \ll \exp(\sum_{p \leq x} |h(p)|/p) = \exp(2\mathbb{D}(1, \chi; x)^2)$ we obtain the first part of the proposition.

To deduce the second part, note that the triangle inequality gives

$$(\mathbb{D}(f, \chi; x) + \mathbb{D}(f, \psi; x))^2 \geq \sum_{p \leq x} \frac{1 - \operatorname{Re} |f(p)|^2 \chi(p)\overline{\psi(p)}}{p} \geq \frac{1}{2} \sum_{p \leq x} \frac{1 - \operatorname{Re} \eta(p)}{p},$$

where η is the primitive character of conductor below Q^2 which induces $\chi\overline{\psi}$. Now we appeal to the first part of the proposition. \square

Proposition 7. *Let $\chi \pmod{q}$ be a primitive character and $t \in \mathbb{R}$. There is an absolute constant $c > 0$ such that for all $x \geq q$ we have*

$$\mathbb{D}(1, \chi(n)n^{it}; x)^2 \geq \frac{1}{2} \log \left(\frac{c \log x}{\log(q(1 + |t|))} \right).$$

Consequently, if f is a multiplicative function, and χ and ψ are any two distinct primitive characters with conductor below Q , then for $x \geq Q$ we have

$$\mathbb{D}(f, \chi(n)n^{it}; x)^2 + \mathbb{D}(f, \psi(n)n^{iu}; x)^2 \geq \frac{1}{8} \log \left(\frac{c \log x}{2 \log(Q(1 + |t - u|))} \right).$$

PROOF. The proof is much like that of Proposition 6, with some small changes. In place of $d_\chi(n)$ we will consider $d_{\chi,t}(n) = \sum_{ab=n} \chi(a)a^{it}\overline{\chi(b)}b^{-it}$, and require an estimate like (6). To do this, we note that partial summation and the Pólya–Vinogradov inequality (4) yield

$$\sum_{n \leq x} \chi(n)n^{it} = x^{it} \sum_{n \leq x} \chi(n) - it \int_1^x u^{it-1} \sum_{n \leq u} \chi(n) du \ll \sqrt{q} \log q (1 + |t| \log x).$$

Using this, and arguing as in (6), we obtain

$$\sum_{n \leq x} d_{\chi,t}(n) \ll \sqrt{qx} \log q (1 + |t| \log x) + q \log^2 q (1 + |t| \log x)^2.$$

The rest of the proof follows the lines of Proposition 6, breaking now into the cases when $l \leq x/(q^2(1 + |t|)^2)$, and when l is larger. \square

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