

A PROBLEM ABOUT PRIME NUMBERS AND THE RANDOM WALK I

BY

H. P. MCKEAN, JR.

Consider the set Q of 3-dimensional lattice points (l_1, l_2, l_3) with $l_1 \geq 2$ prime, $l_2 = l_3 = 0$. K. Itô and H. P. McKean, Jr. [1, p. 131] posed the problem of computing the probability γ that the standard 3-dimensional random walk hits Q an infinite number of times.

Given a string B of m (≥ 2) consecutive integers $\subset [2^{n-1}, 2^n)$, A. Selberg's sieve estimate [2, p. 290] provides the upper bound $\pi(B) < c_1 m/\lg m$ to the number of primes in B , and this can be used to prove that $\gamma = 1$.

Wiener's test (see [1, p. 128]) indicates that it is enough to check

$$\sum_{n \geq 1} 1/ne(n) = +\infty, \quad e(n) = \max_{\substack{2^{n-1} \leq a < 2^n \\ a \text{ prime}}} \int_{2^{n-1}}^{2^n} \frac{\pi(db)}{|b-a|},$$

where $|b-a|$ is defined to be 1 in case $a=b$. Now, using Selberg's estimate, it is clear that, for $2^{n-1} \leq a < 2^n$ and $n \uparrow \infty$,

$$\begin{aligned} \int_{2^{n-1}}^{2^n} \frac{\pi(db)}{|b-a|} &= 1 + \int_{2^{n-1}}^{a-1} \frac{\pi(db)}{a-b} + \int_{a+1}^{2^n} \frac{\pi(db)}{b-a} \\ &= 1 + \frac{\pi[2^{n-1}, a]}{a-2^{n-1}} + \int_{2^{n-1}}^{a-1} \frac{\pi[b, a] db}{(b-a)^2} + \frac{\pi(a, 2^n]}{2^n-a} + \int_{a+1}^{2^n} \frac{\pi(a, b] db}{(b-a)^2} \\ &< c_2 + c_3 \int_e^{2^n} \frac{db}{b \lg b} < c_4 \lg n, \end{aligned}$$

i.e., $e(n) < c_4 \lg n$, and this is good enough.

P. Erdős has proved (see the following note) that the number of points of Q with $l_1 \leq n$ that the sample path visits is $\sim c_5 \times \lg_2 n$ ($n \uparrow \infty$).

I learned of Selberg's estimate through the kindness of N. C. Ankeny.

REFERENCES

1. K. ITÔ AND H. P. MCKEAN, JR., *Potentials and the random walk*, Illinois J. Math., vol. 4 (1960), pp. 119-132.
2. A. SELBERG, *The general sieve-method and its place in prime number theory*, Proceedings of the International Congress of Mathematicians, 1950, vol. I, pp. 286-292.

MASSACHUSETTS INSTITUTE OF TECHNOLOGY
CAMBRIDGE, MASSACHUSETTS

Received July 2, 1960.