

AN APPLICATION OF PROHOROV'S THEOREM TO PROBABILISTIC NUMBER THEORY

BY
PATRICK BILLINGSLEY¹

The purpose of this paper is to give a probabilistic proof of a theorem which contains as special cases certain results about the natural densities of arithmetically interesting sets of integers, results usually conjectured on probabilistic grounds but proved by nonprobabilistic methods. The principal tool is Prohorov's theorem on the weak compactness of probability measures [8]. Results similar to those of this paper, but for logarithmic density rather than natural density, have been proved, by very different methods, by Paul [7] (see the end of the paper for a comparison).

1. Introduction

Let μ_N be the probability measure on the space of positive integers that places mass $1/N$ at each of the points $1, 2, \dots, N$. To ask if a set A of integers has a natural density is to ask if the limit $\lim_N \mu_N(A)$ exists. Thus we are led to ask whether the measures μ_N converge in some sense. In order to obtain a satisfactory answer, we must first complete the space of integers in some way. The following completion is useful for problems of multiplicative number theory.

Let X be the space of sequences $x = (x_1, x_2, \dots)$ of nonnegative integers. For each $n \geq 1$ let $\alpha(n) = (\alpha_1(n), \alpha_2(n), \dots)$, where $\alpha_i(n)$ is the exponent of the i^{th} prime p_i in the factorization of $n = \prod_i p_i^{\alpha_i(n)}$. The mapping α provides a one-to-one correspondence between the set of positive integers and the subset X_0 of X consisting of those x that have only finitely many nonzero coordinates. The completion that we will use is a space X_λ , between X_0 and X ($X_0 \subset X_\lambda \subset X$), defined as follows. For each component x_i of x , let x'_i be x_i or 0 according as $x_i \leq 1$ or $x_i > 1$, and let x''_i be x_i or 0 according as $x_i > 1$ or $x_i \leq 1$. For a fixed sequence $\lambda = (\lambda_1, \lambda_2, \dots)$ of positive constants, let X_λ consist of those points x of X for which each of the sums $\sum_i \lambda_i x'_i$ and $\sum_i \lambda_i x''_i$ is finite. (Of course the second sum is finite if and only if at most finitely many of the x_i exceed 1.) Under the metric

$$d(x, y) = \sum_i \lambda_i |x'_i - y'_i| + \sum_i |x''_i - y''_i|,$$

X_λ is a complete, separable metric space. (To see this, identify x with (x', x'') , where x' and x'' have coordinates x'_i and x''_i , respectively. With this identification, X_λ is the topological product of two sets, the first [second]

Received August 24, 1963.

¹ This research was carried out in the Department of Statistics, University of Chicago, under partial sponsorship of the Statistics Branch, Office of Naval Research.