

118. On a General Form of the Weyl Criterion in the Theory of Asymptotic Distribution. II

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V. Applications. 1. Let u_n ($n=1, 2, \dots$) be a sequence of real numbers. Then define the function f on $[0, \infty)$ as follows:

$$\begin{aligned} f(n) &= u_n & (n=1, 2, \dots), \\ f(t) &= f([t] + 1) & (t \neq 0 \pmod{1}). \end{aligned}$$

Let $B(t)=[t]$ ($t \neq 0 \pmod{1}$) and continuous on the left for every t . Then using the same notation as in IV we have

$$F_T(\xi) = \frac{1}{B(T)} \int_0^T \chi_{[0, \xi)}(f(t)) dB(t)$$

(where the integral is taken over the interval $[0, T)$)

$$= \frac{1}{[T]} \sum_{\substack{n=1 \\ 0 \leq f(n) < \xi}}^{[T]} 1$$

Let the d.f. $F(\xi)$ equal to ξ ($0 \leq \xi \leq 1$), and $=0$ ($\xi \leq 0$) and $=1$ ($\xi \geq 1$).

Then $F_T(\xi) \xrightarrow{c} \xi$, as $T \rightarrow \infty$, if and only if for $k=1, 2, \dots$

$$\begin{aligned} \lim_{T \rightarrow \infty} \frac{1}{[T]} \int_0^T \exp 2\pi i k f(t) d[T] \\ = \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=1}^N \exp 2\pi i k u_n = \int_0^1 \exp 2\pi i k x dx = 0, \end{aligned}$$

or, Theorem 5 implies the Weyl criterion for the uniform distribution mod 1 of a sequence of real numbers. See [1].

2. Let $u_n, f(t), B(t)$ and $F_T(\xi)$ be defined as in 1. Let $F(\xi)$ be a d.f. with $F(\xi)=0$ ($0 \leq \xi < 1$) and $F(\xi)=1$ ($\xi > 1$). Suppose furthermore that $\Delta F(0)=\Delta F(1)=0$. Then

$$F_T(\xi) \xrightarrow{c} F(\xi), \quad \text{as } T \rightarrow \infty,$$

if and only if

$$\begin{aligned} \lim_{T \rightarrow \infty} \frac{1}{B(T)} \int_0^T \exp 2\pi i k f(t) dB(t) &= \lim_{T \rightarrow \infty} \frac{1}{[T]} \sum_{n=1}^{[T]} \exp 2\pi i k u_n \\ &= \int_0^1 \exp 2\pi i k x dF(x). \end{aligned}$$

Moreover

$$F_T(\xi) = \frac{1}{B(T)} \int_0^T \chi_{[0, \xi)}(f(t)) dB(t) = \frac{1}{[T]} \sum_{\substack{n=1 \\ 0 \leq f(n) < \xi}}^{[T]} 1.$$

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In this case the sequence $u_n (n=1, 2, \dots) \pmod{1}$ is said to have the distribution function $F(\xi)$. See [10] where the case of the continuous d.f. $F(\xi)$ is treated.

3. Let $f(t)$ be a realvalued Borel measurable function defined on $[0, \infty)$. Set $f(t)=[f(t)]+(f(t))$. Let $B(t)=t(0 \leq t < \infty)$. Define the class of d.f.

$$F_T(\xi) = \frac{1}{T} \int_0^T \chi_{[0, \xi)}(f(t)) dt (T > 0),$$

$$F_T(\xi) = 0 (\xi \leq 0), \quad F_T(\xi) = 1 (\xi > 1).$$

Let $F(\xi)$ be defined as in 2. We have then that, as $T \rightarrow \infty$, $F_T(\xi) \xrightarrow{c} F(\xi)$, the relative measure of the set

$$\{t : t \geq 0, 0 \leq (f(t)) < \xi\},$$

if and only if for $k=1, 2, \dots$

$$\lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T \exp 2\pi i k f(t) dt = \int_0^1 \exp 2\pi i k x dF(x).$$

In this case $f(t)$ is said to have mod 1 the distribution function $F(\xi)$. See [11]. The case that $F(\xi) = \xi (0 \leq \xi \leq 1)$, or, that the function $f(t)$ is uniformly distributed mod 1 was already treated by Hermann Weyl. See [1].

4. Let $f(t)$ be defined as in 3. Let $B(t)$ be a nondecreasing function defined on $[0, \infty)$ and continuous on the left. Let $F_T(\xi)$ be defined as in Theorem 5, and $F(\xi)$ as in 4. Suppose $\Delta F(0) = \Delta F(1) = 0$. Then

$$F_T(\xi) \xrightarrow{c} F(\xi), \quad \text{as } T \rightarrow \infty,$$

if and only if for $k=1, 2, \dots$

$$\lim_{T \rightarrow \infty} \frac{1}{B(T)} \int_0^T \exp 2\pi i k f(t) dB(t) = \int_0^1 \exp 2\pi i k x dF(x).$$

In this case $f(t)$ is said to have the B -distribution function $F(\xi) \pmod{1}$. See [12].

5. Let $a_n (n=1, 2, \dots)$ be a sequence of integers. Define the function $f(t)$ on $[0, \infty)$ as follows:

$$f(n) = \frac{a_n \pmod{m}}{m}, \text{ where } a_n \pmod{m} \text{ is the number } j (0 \leq j < m-1)$$

$$\text{such that } a_n \equiv j \pmod{m}, f(t) \text{ constant on } n \leq t < n+1 \text{ and } = f([t]),$$

$$n=1, 1, 2, \dots$$

Define the d.f. F as follows:

$$F(\xi) = \frac{j+1}{m} \text{ if } \frac{j}{m} < x \leq \frac{j+1}{m} (j=0, 1, \dots, m-1),$$

so that $\Delta F(0) > 0, \Delta F(1) = 0$.

Define the class of d.f.

$$F_T(\xi) = \frac{1}{[T]} \int_0^T \chi_{[0, \xi)}(f(t)) d[t] = \frac{1}{[T]} \sum_{\substack{n=1 \\ 0 \leq f(n) < \xi}}^{[T]} 1.$$

Let a and b be numbers with

$$\frac{j-1}{m} < a < \frac{j}{m} < b < \frac{j+1}{m}.$$

In this case ($\Delta F(0) > 0$) the Remarks 1 and 2 apply. We then have

$$\begin{aligned} F_T(b) - F_T(a) &= \frac{1}{B(T)} \int_0^T \chi_{[a, b)}(f(t)) dB(t) \\ &= \frac{1}{[T]} \sum_{\substack{n=1 \\ a \leq f(n) < b}}^{[T]} 1 = \frac{1}{[T]} \sum_{\substack{n=1 \\ f(n) \pmod m = j/m \text{ or } a_n \pmod m = j}}^{[T]} 1 \\ \rightarrow F(b) - F(a) &= \frac{1}{m}, \quad \text{as } T \rightarrow \infty, \end{aligned}$$

if and only if,

$$\begin{aligned} \lim_{T \rightarrow \infty} \frac{1}{B(T)} \int_0^T \exp 2\pi i k f(t) dB(t) &= \lim_{T \rightarrow \infty} \frac{1}{T} \sum_{n=1}^T \exp 2\pi i k a_n \pmod m / m \\ &= \lim_{T \rightarrow \infty} \frac{1}{T} \sum_{n=1}^T \exp 2\pi i k a_n / m = \int_0^1 \exp 2\pi i k x dF(x) \\ &\hspace{15em} \text{(according to Theorem 5)} \\ &= \frac{1}{m} \sum_{j=0}^{m-1} \exp 2\pi i k j / m \quad (k \not\equiv 0 \pmod m) = 0, \end{aligned}$$

and herewith we have proved the Niven-Uchiyama criterion for the uniform distribution mod m of a sequence of integers. See [6], [7].

6. Let u_n ($n=1, 2, \dots$) be a sequence of real numbers. Define $f(t)$ as in Application 1.

Let $B(t) = B(t, x)$ be the function

$$1 + \frac{x}{1!} + \frac{x^2}{2!} + \dots + \frac{x^n}{n!},$$

where n is determined by $n < t \leq n+1$ ($n=0, 1, \dots$). Then for $x > 0$ $B(t, x)$ is a nondecreasing function of t , continuous in t on the left. Define the class of d.f.

$$F_T(\xi) = F_T(\xi, x) = \frac{1}{B(T)} \int_0^T \chi_{[0, \xi)}(f(t)) dB(t) \quad (0 \leq \xi < 1),$$

$F_T(\xi) = 0$ ($\xi \leq 0$), $F_T(\xi) = 1$ ($\xi > 1$). Let $F(\xi, x)$ be a d.f. with $F(\xi, x) = 0$ ($\xi \leq 0$), $= 1$ ($\xi \geq 1$), and $\Delta F(0) = \Delta F(1) = 0$. Furthermore it is assumed that $\lim_{x \rightarrow \infty} F(\xi, x) = F(\xi)$.

Then according to Theorem 5 we have:

$$F_T(\xi, x) \xrightarrow{c} F(\xi, x), \quad \text{as } T \rightarrow \infty,$$

if and only if for $k=1, 2, \dots$

$$\begin{aligned}
& \lim_{T \rightarrow \infty} \frac{1}{B(T)} \int_0^T \exp 2\pi i k f(t) dB(t) \\
&= \lim_{N \rightarrow \infty} \frac{1}{1 + \frac{x}{1!} + \cdots + \frac{x^N}{N!}} \sum_{n=1}^N \frac{e^{2\pi i k u_n} \cdot x^n}{n!} \\
&= e^{-x} \sum_{n=1}^{\infty} \frac{e^{2\pi i k u_n} \cdot x^n}{n!} = \int_0^1 e^{2\pi i k \xi} dF(\xi, x).
\end{aligned}$$

The last equality implies

$$\lim_{x \rightarrow \infty} e^{-x} \sum_{n=1}^{\infty} \frac{e^{2\pi i k u_n} \cdot x^n}{n!} = \int_0^1 e^{2\pi i k \xi} dF(\xi),$$

in other words: the sequence u_n is mod 1 Borel distributed to the distribution function $F(\xi)$. See [13].

Final Remark. In concluding we observe that [14] contains a chapter on weak convergence in metric spaces. If S is a metric space, and if \mathcal{S} is the class of Borel sets in S , if P and P_n ($n=1, 2, \dots$) are probability measures, then (there) P_n is said to converge weakly to P if

$$\int_S f dP_n \rightarrow \int_S f dP$$

for every bounded continuous real function f on S . Billingsley applies his results to the case of weak convergence on the circle and the torus and acquires in this way Weyl's criterion (see Application 1 of this paper) and its 2-dimensional extension.

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