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AN IMPROVED ESTIMATE ON THE DISTRIBUTION MOD 1 OF POWERS OF REAL MATRICES

Werner Georg Nowak and Robert Franz Tichy

1. Introduction

This note is an addition to a former paper by the authors together with V. Losert [5] which was concerned with metrical results on the asymptotic distribution modulo 1 of powers of matrices. (For the basic concepts of the theory we refer to the classical monographs of Kuipers–Niederreiter [3] and Hlawka [2].) As the main result of [5] it was proved that for any strictly increasing sequence $(p(n))_{n=1}^{\infty}$ of positive integers and for almost all real $(s \times s)$ -matrices A with at least one eigenvalue of modulus larger than 1 the sequence $(A^{p(n)})_{n=1}^{\infty}$ is uniformly distributed in $\mathbb{R}^{s^2}$ modulo 1 and that its discrepancy $D(N, A)$ can be estimated by

$$D(N, A) \leq C(A, \varepsilon) N^{-1/2} (\log N)^{s^2 + (3/2) + \varepsilon} \quad (\varepsilon > 0) \quad (1)$$

For the case that the matrix A has a real eigenvalue of modulus larger than 1 we established the sharper bound

$$D(N, A) \leq C(A) N^{-1/2} (\log N)^{s^2 + (1/2)} (\log \log N)^{1/2} \quad (2)$$

(again for almost all such matrices A).

The object of the present paper is to improve the inequality (1) by the following result.

THEOREM: *Let $(p(n))_{n=1}^{\infty}$ be a strictly increasing sequence of positive integers. Then for almost all (in the sense of the s^2 -dimensional Lebesgue measure) real $(s \times s)$ -matrices A with at least one eigenvalue of modulus*

larger than 1 there exists a constant $C(A)$ such that the discrepancy $D(N, A)$ of the sequence $(A^{p(n)})_{n=1}^N$ can be estimated by

$$D(N, A) \leq C(A)N^{-1/2}(\log N)^{s^2+1}. \quad (3)$$

The improvement is effected by using an Erdős–Koksma type argument [1] instead of the method of Leveque [4] based on the properties of trigonometric functions which we had employed to establish (1).

2. Proof of our theorem

It is obviously sufficient to consider the set M of all real $(s \times s)$ -matrices with pairwise different eigenvalues and with at least one nonreal eigenvalue of modulus larger than 1. For each $\rho \equiv s \pmod{2}$ we denote by M_ρ the set of all matrices of M with exactly ρ real and $\tau = \frac{1}{2}(s - \rho)$ pairs of conjugate complex eigenvalues. Then for any $A \in M_\rho$ there exists an invertible transformation matrix X and an “almost diagonal” matrix Y of the form

$$Y = \begin{pmatrix} \lambda_1 & \dots & 0 \\ \vdots & \lambda_\rho & \vdots \\ 0 & \dots & A_\tau \end{pmatrix} \quad (4)$$

such that $A = X^{-1}YX$. In (4) the A_j are (2×2) -matrices

$$A_j = \begin{pmatrix} r_j \cos \phi_j & r_j \sin \phi_j \\ -r_j \sin \phi_j & r_j \cos \phi_j \end{pmatrix} \quad (1 \leq j \leq \tau) \quad (5)$$

where the r_j are the moduli of the nonreal eigenvalues and ϕ_j are the corresponding arguments ($0 < \phi_j < \pi$).

For any $(s \times s)$ -matrix G with integer entries not all zero we shall have to consider the Weyl sum

$$S(N; G, X, Y) = \sum_{n=1}^N e \left(\sum_{i=1}^{\rho} \alpha_i(G, X) \lambda_i^{p(n)} + \sum_{j=1}^{\tau} \gamma_j(G, X) r_j^{p(n)} \cos(p(n)\phi_j + y_j(G, X)) \right) \quad (6)$$

(with $e(x) := e^{2\pi i x}$) occurring as formula (3.14) of [5], where $\alpha_i(G, X)$,

$\gamma_j(G, X)$ and $y_j(G, X)$ are defined in chapter 3 of [5]. There we also have proved the estimate

$$|\gamma_j(G, X)| \leq C(X) \|G\|^{-5s^2} \quad (7)$$

for almost all (with respect to the s^2 -dimensional Lebesgue measure) transformation matrices X ; here $C(X) > 0$ and $\|G\|$ denotes the maximum of the moduli of the elements of the matrix G . Now by the same measure-theoretic argument as used in [5] to deduce Theorem I from Proposition 3.8 our theorem is established if we can prove the following result.

PROPOSITION: *Let X be a fixed transformation matrix such that (7) holds for all integer-valued, nonvanishing matrices G and fix all eigenvalues of A except one pair of conjugate complex ones, say $\lambda, \bar{\lambda}$. Put $r = |\lambda|$, $\phi = \arg \lambda$ (w.l.o.g. $0 < \phi < \pi$). Then for almost all $(r, \phi) \in [a, b] \times]0, \pi[$ (with arbitrary $a > 1$) the discrepancy of the sequence $(A^{p(n)})_{n=1}^N$ satisfies the estimate (3).*

To prove this proposition we first write the Weyl sum of (6) as a function of r and ϕ

$$S(N; G, X, Y) = \sum_{n=1}^N e(C_n + \gamma(G, X)r^{p(n)}\cos(p(n)\phi + y(G, X))) \quad (8)$$

where the constants C_n do not depend on r and ϕ and therefore are fixed because of the hypothesis of the proposition. (The index j has been dropped for short.) Next we need a simple auxiliary result.

LEMMA: *Let the matrix X be fixed again, $N \in \mathbb{N}$, $n \in \mathbb{N}$ with $1 \leq n \leq N$, G as above with $1 \leq \|G\| \leq \sqrt{N}$. Then for almost all $\phi \in]0, \pi[$ there exists a positive constant $K(\phi)$ not depending on N , n and G such that*

$$|\cos(p(n)\phi + y(G))| \geq K(\phi)N^{-c(s)} \left(c(s) = \frac{s^2}{2} + 3 \right). \quad (9)$$

PROOF: We put $\phi = \pi t$, $y(G) = \pi(\frac{1}{2} + z(G))$ and define for any arbitrary integer u and N , n , G as above

$$\mathfrak{U}_N(G, n, u) := \{t \in]0, 1[: |p(n)t - z(G) - u| < N^{-c(s)}\}. \quad (10)$$

For the Lebesgue measure of each of these sets we obviously have

$$\mu(\mathfrak{U}_N(G, n, u)) \leq 2p(n)^{-1}N^{-c(s)}. \quad (11)$$

If for an integer u there exists at least one nonempty set $\mathfrak{U}_N(G, n, u)$, we certainly have

$$|u| \leq N^{-c(s)} + p(n)t + |z(G)| \leq 4p(n) \quad (12)$$

(the bound for $z(G)$ easily follows from the definition of $y(G, X)$ given in [5]), hence for arbitrary $N \in \mathbb{N}$ and all corresponding n and G

$$\mu\left(\bigcup_{u \in \mathbb{Z}} \mathfrak{U}_N(G, n, u)\right) \leq 32N^{-c(s)}. \quad (13)$$

Consequently we get for the Lebesgue measure of the union

$$\mathfrak{U}(N) := \bigcup_{n=1}^N \bigcup_{1 \leq \|G\| \leq \sqrt{N}} \bigcup_{u \in \mathbb{Z}} U_N(G, n, u) \quad (14)$$

the estimate $\mu(\mathfrak{U}(N)) \leq KN^{-2}$ (the constant K only depending on s), hence the series $\sum \mu(\mathfrak{U}(N))$ converges. By the Borel–Cantelli lemma for almost all $t \in]0, 1[$ there exists an integer $N_0(t)$ such that for all $N > N_0(t)$, for all n with $1 \leq n \leq N$, for all G with $1 \leq \|G\| \leq \sqrt{N}$ and for all integers u the inequality

$$|p(n)t - z(G) - u| \geq N^{-c(s)} \quad (15)$$

holds. Choosing u such that the left-hand side of (15) is $\leq \frac{1}{2}$ we finally get

$$\begin{aligned} |\cos(p(n)\phi + y(G))| &= |\sin \pi(p(n)t + z(G) - u)| = \\ &= \sin |\pi(p(n)t + z(G) - u)| \geq 2|p(n)t - z(G) - u| \geq K(\phi)N^{-c(s)} \end{aligned} \quad (16)$$

for almost all $\phi \in]0, \pi[$, which proves the assertion of our lemma.

Therefore we now fix $\phi \in]0, \pi[$ such that (9) holds and are left with showing the estimate (3) for almost all $r \in [a, b]$ (with arbitrary $a > 1$ and b). We write (8) in the form

$$S(N; G, Y) = \sum_{n=1}^N e(f(n, r)), \quad (17)$$

$$f(n, r) := \gamma(G, X)r^{p(n)} \cos(p(n)\phi + y(G, X)) + C_n \quad (18)$$

and define (employing a method due to Erdős and Koksma [1])

$$h_\sigma(n, r) := f(\sigma + (n - 1)q, r) \quad (19)$$

for $n = 1, 2, \dots, N_\sigma := [(N - \sigma)q^{-1}] + 1$, $\sigma = 1, \dots, q$, where the positive integer q is given (for sufficiently large N) by

$$q = q(N) := \left\lceil \left(\frac{s^2}{2} + 5 \right) \log N (\log a)^{-1} \right\rceil. \quad (20)$$

We further put

$$w = w(N) = [\log N] \quad (21)$$

and get by a straightforward calculation

$$\begin{aligned} \left| \sum_{n=1}^{N_\sigma} e(h_\sigma(n, r)) \right|^{2w} &= \sum_{[n_1, \dots, n_w]} P[n_1, \dots, n_w]^2 + \\ &+ 2 \sum_{[n_1, \dots, n_w] > [m_1, \dots, m_w]} P[n_1, \dots, n_w] P[m_1, \dots, m_w] \cos(2\pi F(r)). \end{aligned} \quad (22)$$

Here $[n_1, \dots, n_w]$ denotes the equivalence class of all w -tuples which can be obtained from the special w -tuple $(n_1, \dots, n_w)$ with $n_1 \leq \dots \leq n_w \leq N_\sigma$ by a permutation of the entries, $P[n_1, \dots, n_w]$ being the cardinality of this equivalence class. $[n_1, \dots, n_w] > [m_1, \dots, m_w]$ means that for some $k \in \{1, \dots, w\}$ we have $n_k > m_k$ and $n_j = m_j$ for $k < j \leq w$ (obviously this is a total order). Finally for each pair $([m_1, \dots, m_w], [m'_1, \dots, m'_w])$ the function $F(r)$ is defined by

$$F(r) := \sum_{i=1}^w h_\sigma(m_i, r) - \sum_{i=1}^w h_\sigma(m'_i, r). \quad (23)$$

In order to establish a lower estimate for $|F'(r)|$ on $[a, b]$ we first infer from (19), (18) and our lemma

$$|h'_\sigma(m, r) h'_\sigma(m - 1, r)^{-1}| \geq a^{q(N)} K N^{-c(s)} > N > 2w \quad (24)$$

for sufficiently large N . Thus we have for $[m_1, \dots, m_w] > [m'_1, \dots, m'_w]$

$$\begin{aligned} |F'(r)| &\geq |h'_\sigma(m_k, r)| - (2w - 1) |h'_\sigma(m_k - 1, r)| \geq \\ &|f'(\sigma + (m_k - 2)q, r)| \geq |\gamma(G, X)| \cos(p(\sigma + (m_k - 2)q)\phi + \gamma(G, X)) \geq \\ &\geq K N^{-6s^2 - 3} \end{aligned} \quad (25)$$

in view of (7) and (9). By a similar argument as in [3], page 35, (4.4) we conclude for arbitrary fixed $[n_1, \dots, n_w]$

$$\sum_{[m_1, \dots, m_w] \leq [n_1, \dots, n_w]} (\min_{[a, b]} |F'(r)|)^{-1} \leq 2K^{-1} N^{6s^2+3} \sum_{j=1}^{N^w} \frac{1}{j} \\ \leq K_1 N^{6s^2+3} w \log N, \quad (26)$$

so the second mean-value theorem yields from (22) (the monotony of $F'(r)$ on $[a, b]$ is easily verified by repeating the above argument for $|F''(r)|$)

$$\int_a^b \left| \sum_{n=1}^{N_\sigma} e(h_\sigma(n, r)) \right|^{2w} dr \leq (b-a) w! N_\sigma^w + \\ + K_2 N^{6s^2+3} N_\sigma^w w! w \log N \leq K_3 w! w N^{6s^2+3} N_\sigma^w \log N \quad (27)$$

where we have used the obvious combinatorial relations

$$P(n_1, \dots, n_w) \leq w!, \quad \sum_{n_1 \leq \dots \leq n_w \leq N_\sigma} P[n_1, \dots, n_w] = N_\sigma^w \quad (28)$$

We now consider subsets of $[a, b]$ defined by

$$m(N, G, \sigma) := \left\{ r \in [a, b] : \left| \sum_{n=1}^{N_\sigma} e(h_\sigma(n, r)) \right| \geq N_\sigma^{1/2} \psi(N_\sigma) \right\} \quad (29)$$

with $\psi(x) := (\log x^2)^{1/2} e^{4s^2+3}$ and infer from (27) for their Lebesgue measure

$$\mu(m(N, G, \sigma)) N_\sigma^w \psi(N_\sigma)^{2w} \leq K_3 w! w N_\sigma^w N^{6s^2+3} \log N \\ \Rightarrow \mu((N, G, \sigma)) \leq K_3 w^w N^{6s^2+3} \log N \psi([Nq^{-1}])^{-2w}. \quad (30)$$

Thus we have for the Lebesgue measure of the union

$$m(N) := \bigcup_{\sigma=1}^q \bigcup_{1 \leq \|G\| \leq \sqrt{N}} m(N, G, \sigma) \\ \mu(m(N)) \leq K_3 q N^{7s^2+3} \log N w^w \psi(N^{\frac{1}{2}})^{-2w}. \quad (31)$$

A short calculation shows $\mu(m(N)) < N^{-2}$ for sufficiently large N (by the definitions of q, w and ψ), hence the series $\sum \mu(m(N))$ converges and the

Borel–Cantelli lemma implies that for almost all $r \in [a, b]$ there exists a positive integer $N_0(r)$ such that for all integers $N > N_0(r)$ the inequality

$$\left| \sum_{n=1}^{N_\sigma} e(h_\sigma(n, r)) \right| < N_\sigma^{1/2} \psi(N_\sigma) \quad (32)$$

holds for all $\sigma = 1, \dots, q(N)$ and for all matrices G with integer entries and with $1 \leq \|G\| \leq \sqrt{N}$. Finally we conclude from (17) and (19)

$$S(N; G, X, Y) = \left| \sum_{\sigma=1}^q \sum_{n=1}^{N_\sigma} e(h_\sigma(n, r)) \right| \leq q \max (N_\sigma^{\frac{1}{2}} \psi(N_\sigma)) \leq 2q \left(\frac{N}{q} \right)^{1/2} \psi(N) \leq CN^{1/2} \log N. \quad (33)$$

The inequality of Erdős–Turán–Koksma (cf. [3], page 116 and choose $m = \lfloor \sqrt{N} \rfloor$) now immediately yields the desired estimate (3).

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