

Kloosterman sums over prime numbers

Maxim A. Korolev*

*Steklov Mathematical Institute (Moscow, Russia)

Hong Kong University
15-19 October, 2018

1. Introduction

Given $q \geq 2$, $(n, q) = 1$, by n^* we denote inverse residue to n modulo q , that is, the solution of the congruence

$$n^* n \equiv 1 \pmod{q}.$$

Other notations:

$$\bar{n}, \quad 1/n.$$

For integer a, b , *complete Kloosterman* sum $S(q; a, b)$ is defined as

$$\sum_{\substack{n=1 \\ (n,q)=1}}^q \exp\left(2\pi i \frac{an^* + bn}{q}\right) = \sum_{n \in \mathbb{Z}_q^*} e_q(an^* + bn).$$

Here, as usual, \mathbb{Z}_q^* denotes reduced residual system modulo q .

1. Introduction

Trivial cases: $a \equiv 0 \pmod{q}$ (or $b \equiv 0 \pmod{q}$). Indeed, one has

$$S(q; a, 0) = \sum_{n \in \mathbb{Z}_q^*} e_q(an^*) = \sum_{n \in \mathbb{Z}_q^*} e_q(an) = c_q(a)$$

– *Ramanujan sum*,

$$c_q(a) = \frac{\varphi(q)}{\varphi(q/(q, a))} \mu\left(\frac{q}{(a, q)}\right),$$

$$\varphi(k) = \sum_{\substack{n=1 \\ (n, k)=1}}^k 1 \quad - \quad \textit{Euler totient function}$$

$$\mu(n) = \begin{cases} 1, & n = 1, \\ 0, & n = p^2 m, p > 2 \\ (-1)^k, & n = p_1 \cdots p_k \end{cases} \quad - \quad \textit{Möbius function}$$

Incomplete Kloosterman sum:

$$S(q; a, b; \mathcal{A}) = \sum_{n \in \mathcal{A}} e_q(an^* + bn), \quad \mathcal{A} \subset \mathbb{Z}_q^*, \quad \mathcal{A} \neq \mathbb{Z}_q^*.$$

Typical cases:

$$\mathcal{A} = \mathbb{Z}_q^* \cap [1, N], \quad \mathcal{A} = \mathbb{Z}_q^* \cap [M, M + N]$$

where $1 < N < q$.

More “exotic” case:

$$\mathcal{A} = \mathbb{Z}_q^* \cap \{p : p \leq N\}.$$

1. Introduction

Applications:

Circle method (H.D. KLOOSTERMAN ect.):

$$N = ax_1^2 + bx_2^2 + cx_3^2 + dx_4^2, \quad x_j \in N.$$

Sieve methods (C. HOOLY etc.):

$$\sum_{n \leq N} d(n^2 + a), \quad \prod_{n \leq N} (n^2 + 1), \quad \dots$$

Continued fractions, Farey fractions (H. HEILBRONN, A. USTINOV, D.A. FROLENKOV etc.)

$$\sum_{a=1}^q s(a/q), \quad s(a/q) \quad - \quad \text{length of the expansion to c.f.}$$

2. Methods of estimates

Main problem: to obtain the inequality

$$|S(q; a, b; \mathcal{A})| \leq |\mathcal{A}| \Delta,$$

where $\Delta = \Delta(q; \mathcal{A}) \rightarrow 0$ as $q \rightarrow +\infty$.

Multiplicativity property : given $a, b, q = q_1 q_2$ s.t. $(q_1, q_2) = 1$ then

$$S(q; a, b) = S(q_1; a_1, b) S(q_2; a_2, b)$$

for some a_1, a_2 .

Hence, it is enough to estimate for $q = p^n$, p – prime.

If $n \geq 2$, one has for $(a, q) = 1$:

$$|S(q; a, b)| \leq d(q) \sqrt{q}$$

The main difficulty: case $q = p$.

2. Methods of estimates

H.D. KLOOSTERMAN (1926), I.M. VINOGRADOV (1933),
D.I. TOLEV (2010), elementary method:

$$|S(p; a, b)| \leq 3^{1/4} p^{3/4}.$$

By standard trick and multiplicativity, this gives an estimate for the incomplete sum to composite modulo q :

$$\left| \sum_{n \leq N} e_q(an^* + bn) \right| \leq q^{3/4+\varepsilon}.$$

The last bound is non-trivial for $N \geq q^{3/4+\varepsilon}$.

H. SALIE (1932), H. DAVENPORT (1933): $3/4 \mapsto 2/3$.

2. Methods of estimates

A. Weil (1948): $|S(\mathbf{p}; \mathbf{a}, \mathbf{b})| \leq 2\sqrt{p}$ and hence

$$\left| \sum_{n \leq N} e_q(an^* + bn) \right| \leq q^{1/2+\varepsilon},$$

which is non-trivial for $N \geq q^{1/2+\varepsilon}$.

A. WEIL's bound is unimprovable: for any $\delta > 0$, there exist infinitely many triples $\mathbf{p}, \mathbf{a}, \mathbf{b}$ s.t. $(\mathbf{p}, \mathbf{ab}) = 1$ and

$$|S(\mathbf{p}; \mathbf{a}, \mathbf{b})| \geq (2 - \delta)\sqrt{p}.$$

Of course, this does not mean that there is no non-trivial bounds for the case $N \leq \sqrt{q}$.

But the exponent $1/2$ was a barrier for a long time.

2. Methods of estimates

This barrier was broken in 1955 by A.G. POSTNIKOV for special case

$$q = p^n, \quad p \text{ is prime and } n \rightarrow +\infty.$$

Strictly speaking, A.G. POSTNIKOV studied character sum

$$\sum_{M < n \leq M+N} \chi(k),$$

where χ denotes Dirichlet's character modulo $q = p^n$. But his method is also applicable to the short Kloosterman sum

$$\sum_{M < n \leq M+N} e_q(an^* + bn).$$

What is the reason?

Well-known formula for geometric progression:

$$\frac{1}{1+x} = 1 - x + x^2 - x^3 + \dots, \quad |x| < 1.$$

p -adic analogue of this formula has the form

$$(1 + px)^* \equiv 1 - px + (px)^2 - (px)^3 + \dots + (-1)^{n-1}(px)^{n-1} \pmod{p^n}$$

Thus Kloosterman sum becomes the exponential sum with polynomial and can be treated by methods of H. WEYL or I.M. VINOGRADOV.

2. Methods of estimates

Theorem (I.E. SHPARLINSKI – S.A. STEPANOV, 1988). *For any $n \geq n_0$, $q = p^n$, for any rational function*

$$R(x) = \frac{f(x)}{g(x)} \equiv f(x)(g(x))^* \pmod{q},$$

where

$$f(x) = a_k x^k + \dots + a_1 x + a_0,$$

$$g(x) = b_\ell x^\ell + \dots + b_1 x + b_0,$$

the following estimate holds:

$$S = \sum'_{1 \leq n \leq N} e_q(R(n)) \ll_{k,\ell} N \exp\left(-c \frac{(\log N)^3}{(\log q)^2}\right)$$

2. Methods of estimates

This bound is non-trivial for very small N , namely, for

$$N \geq \exp(c_1(\log q)^{2/3})$$

In particular, if $N \asymp q^\varepsilon$ then

$$S \ll N^{1-c_0\varepsilon^3}$$

This method can be generalized to *powerful moduli*. Given q , we define the *radical* of q as

$$\text{rad}(q) = \prod_{p|q} p.$$

The modulus q is said to be *powerful*, if its radical is small (in logarithmic scale) in comparison with q . Simplest case: $q = p^n$.

2. Methods of estimates

Theorem (M.K., 2016). Suppose $q \geq q_0$, $d = \text{rad}(q)$, $c_1 = 900$, $c_2 = 160^{-4}$ and let

$$\max(d^{15}, e^{c_1(\log q)^{2/3}}) \leq N \leq \sqrt{q}.$$

Then, for any a, b, c such that $(a, q) = 1$, one has

$$\left| \sum_{c < n \leq c+N} e_q(an^* + bn) \right| \leq N \exp\left(-c_2 \frac{(\log N)^3}{(\log q)^2}\right).$$

Very recently (Oct. 2018) this result was used by G. RICOTTA, E. ROYER and I.E. SHPARLINSKI to establish the convergence-in-law of *Kloosterman paths* in Banach space $C^0([0, 1], \mathbb{C})$.

2. Methods of estimates

In 1993-1996 A.A. Karatsuba invented new originally method of estimating of very short Kloosterman sums with arbitrary moduli q . His method is based on “*Mean value theorem*”, that is, the estimate for the number of solutions of the congruence

$$x_1^* + \cdots + x_k^* \equiv y_1^* + \cdots + y_k^* \pmod{q}$$

where

$$X < x_1, \dots, y_k \leq 2X, \quad X^{2k-1} \ll q.$$

This theorem shows (roughly speaking) that the most part of the solutions are “trivial”, that is, y_j are the permutations of x_j . A.A. Karatsuba constructed first examples of subsets $\mathcal{A} \subset \mathbb{Z}_q^*$ such that $|\mathcal{A}| \asymp q^\varepsilon$ and Kloosterman sum $S_q(\mathcal{A}; a, b)$ has non-trivial estimate.

In particular, his method leads to the solution of one problem of P. ERDÖS and R.L. GRAHAM (1980):

Given $\varepsilon > 0$; then there exists $k = k(\varepsilon)$ such that the congruence

$$x_1^* + \cdots + x_k^* \equiv a \pmod{q}$$

has at least one solution $1 \leq x_j \leq q^\varepsilon$ for any $a \in \mathbb{Z}_q$

This was done by I.E. SHPARLINSKI (2002) with $k \sim 4\varepsilon^{-3}$
(improved by A.A. GLIBICHUK (2006) to: $k \sim 8\varepsilon^{-2}$).

Hypothesis (A.A. KARATSUBA): $k \asymp \varepsilon^{-1}$.

2. Methods of estimates

Further development of Karatsuba's method leads to the estimates of very short Kloosterman sums with prime moduli $q = p$ (A.A. KARATSUBA, M.K., J. BOURGAIN and M.Z. GARAEV).

For example, one can show that

$$\left| \sum_{1 \leq n \leq N} e_q(an^* + bn) \right| \ll ND^{-3/4},$$

$$D = \frac{\log N}{(\log q)^{2/3}(\log \log q)^{1/3}}.$$

This bound is non-trivial for

$$N \geq e^{c(\log q)^{2/3}(\log \log q)^{1/3}}, \quad c > 0$$

If n runs through very short segment $1 \leq n \leq N$, $(n, q) = 1$ then $an^* + bn$ is uniformly distributed modulo q .

3. Kloosterman sums with primes

Suppose that \mathcal{A} is the set of primes. Then the corresponding sum has the form

$$W_q(N) = \sum_{\substack{p \leq N \\ p \nmid q}} e_q(ap^* + bp)$$

One more reason why these sums are interesting:

Using *General Riemann Hypothesis* for all $L(s, \chi)$, $\chi \pmod{q}$, one can obtain a non-trivial estimate for $W_q(N)$

only for the case $X \geq q^{1+\varepsilon}$,

i.e. for quite long sum.

3. Kloosterman sums with primes

More convenient is the sum

$$T_q(N) = \sum_{\substack{n \leq N \\ (n,q)=1}} \Lambda(n) e_q(an^* + bn).$$

Here $\Lambda(n)$ is *von Mangoldt function*, that is

$$\Lambda(n) = \begin{cases} \log p, & \text{if } n = p^k, \quad p \text{ is prime, } k \geq 1 \\ 0, & \text{otherwise.} \end{cases}$$

$$\sum_{p \leq x} 1 \sim \frac{x}{\log x}, \quad \sum_{n \leq x} \Lambda(n) \sim x$$

3. Kloosterman sums with primes

Theorem (E. FOUVRY, P. MICHEL, 1998). *Given $\varepsilon > 0$, let $q \geq q_0(\varepsilon)$ be prime number, $(a, q) = 1$. Then, there exists $\delta = \delta(\varepsilon)$ such that*

$$T_q(N) \ll_{\varepsilon} Nq^{-\delta} \quad \text{for } q^{3/4+\varepsilon} \leq N \leq q.$$

Theorem (M.Z. GARAEV, 2010). *Under the same conditions, if $b = 0$ then*

$$T_q(N) \ll_{\varepsilon} (N^{15/16} + N^{2/3}q^{1/4})q^{\varepsilon}.$$

For example, if $N \asymp q$ then $T_q(N) \ll N^{1-1/16+\varepsilon}$.

Theorem (E. FOUVRY, I.E. SHPARLINSKI, 2011). *If $b = 0$, then previous estimate is valid for any composite q and*

$$q^{3/4+\varepsilon} \leq N \leq q^{4/3-\varepsilon}.$$

3. Kloosterman sums with primes

Applications:

In 1987, P. ERDÖS, A.M. ODLYZKO and A. SARKÖZY, considered the congruence

$$p_1 p_2 \equiv a \pmod{q} \quad \text{in primes } p_1, p_2 \leq N.$$

Question: does this congruence have solutions for any $a \in \mathbb{Z}_q^*$ for $q^{1-c} \leq N \leq q$?

Modification: the congruence

$$p_1(p_2 + p_3) \equiv a \pmod{q} \quad \text{in primes } p_j \leq N.$$

is solvable in primes for

$$c = \frac{1}{39} \quad \text{J.B.FRIDLANDER, P.KURLBERG, I.E.SHPARLINSKI, 2007}$$

$$c = \frac{1}{17} \quad \text{M.Z. GARAEV, 2010}$$

3. Kloosterman sums with primes

Theorem (J. BOURGAIN, 2005): Given $\varepsilon > 0$, $q \geq q_0(\varepsilon)$ is prime; then there exists $\eta = \eta(\varepsilon)$ such that

$$T_q(N) \ll Nq^{-\eta} \quad \text{for} \quad q^{1/2+\varepsilon} \leq N \leq q$$

Theorem (R. BAKER, 2012): Suppose that **squarefull part** of q is $\leq q^{1/4}$, then

$$T_q(N) \ll Nq^{-\eta} \quad \text{for} \quad q^{1/2+\varepsilon} \leq N \leq q \quad \text{and} \quad \eta = \frac{\varepsilon^4}{2000}.$$

Squarefool part v of q is defined by the unique representation $q = uv$, where $(u, v) = 1$, u is squarefree, v is squarefool, that is,

$$v = p_1^{\alpha_1} \cdots p_r^{\alpha_r}, \quad \alpha_j \geq 2.$$

4. Methods of estimating

I.M. VINOGRADOV's identity in the form of R.C. VAUGHAN:
for any $V \leq \sqrt{N}$, one has

$$\sum_{n \leq N} \Lambda(n) \Phi(n) = S_1 - S_2 - S_3 + S_4,$$

$$S_1 = \sum_{k \leq V} \mu(k) \sum_{n \leq Nk^{-1}} (\log n) \Phi(kn),$$

$$S_2 = \sum_{k \leq V^2} a_k \sum_{n \leq Nk^{-1}} \Phi(kn) = \sum_{k \leq V} + \sum_{V < k \leq V^2},$$

$$S_3 = \sum_{V < k \leq NV^{-1}} b_k \sum_{V < n \leq Nk^{-1}} \Lambda(n) \Phi(kn) = O(V),$$

$$S_4 = \sum_{n \leq V} \Lambda(n) \Phi(n).$$

Here $|a_k|, |b_k| \leq \max \{ \tau(k), \log k \}$.

4. Methods of estimating

We set $\Phi(n) = e_q(an^* + bn)$.

By A. WEIL's bound, the sums with $k \leq V$ contributes at most $Vq^{1/2+\varepsilon}$. The rest sums reduce to *bilinear forms* of the type

$$S(X, Y) = \sum_{X < x \leq 2X} \sum_{Y < y \leq 2Y} A_x B_y e_q(a(xy)^* + bxy),$$

Here $A_x, B_y \ll q^\delta$ for any fixed $\delta > 0$, $XY \leq N$, $X \geq V$ and

$$X \leq V^2 \quad \text{for } S_2 \quad \text{and} \quad X \leq NV^{-1} \quad \text{for } S_3.$$

4. Methods of estimating

Suppose first that $\mathbf{b} \equiv \mathbf{0} \pmod{q}$ (this case is more simple).

By standard technic (“HÖLDER IN. + HÖLDER IN. + CAUCHY IN.”) one gets:

$$|S(\mathbf{X}, \mathbf{Y})|^{2ks} \ll (\mathbf{X}\mathbf{Y})^{2ks} \cdot \frac{qI_k(\mathbf{X})I_s(\mathbf{Y})}{(\mathbf{X}\mathbf{Y})^{ks}}.$$

Here $I_r(\mathbf{Z})$ is the number of solutions of the congruence

$$x_1^* + \cdots + x_r^* \equiv x_{r+1}^* + \cdots + x_{2r}^* \pmod{q}$$

with $\mathbf{Z} < x_j \leq 2\mathbf{Z}$.

4. Methods of estimating

The appearance of $I_r(\mathbf{X})$ is quite natural:

$$\begin{aligned} \left(\sum_{X < x \leq 2X} e_q(ax^*) \right)^k &= \\ &= \sum_{x_1, \dots, x_k} e_q(a(x_1^* + \dots + x_k^*)) = \\ &= \sum_{\lambda=1}^q j_k(\lambda) e_q(a\lambda), \end{aligned}$$

where $j_k(\lambda)$ is the number of solutions of

$$x_1^* + \dots + x_k^* \equiv \lambda \pmod{q}.$$

Moreover,

$$\sum_{\lambda=1}^q j_k^2(\lambda) = I_k(X)$$

5. New estimates

Then we choose parameters \mathbf{k}, \mathbf{s} and use different estimates for $I_{\mathbf{k}}, I_{\mathbf{s}}$. This leads to the results.

There are very good estimates for the case when q is prime. In particular, we have the estimate of A.A. KARATSUBA - J. BOURGAIN - M.Z. GARAEV (1995; 2014):

$$I_{\mathbf{k}}(\mathbf{X}) \ll N^k \left(1 + \frac{N^{2k-1}}{q} \right) (\log q)^c$$

Using this, we get

Theorem 1 (M.K., 2018): *Given $\varepsilon > 0$, prime $q \geq q_0(\varepsilon) > 0$, for $q^{1/2+\varepsilon} \leq N \leq q$ we have for $\mathbf{b} = \mathbf{0}$:*

$$\sum_{n \leq N} \Lambda(n) e_q(\mathbf{a}n^*) \ll Nq^{-\eta}, \quad \eta = \frac{\varepsilon^2}{20}.$$

This improves slightly the results of J. BOURGAIN and R. BAKER (where $\eta \asymp \varepsilon^4$).

Next, if $k = 2$ then we have an estimate of
 D.R. HEATH-BROWN (1978): for arbitrary q , the number of
 solutions of

$$x_1^* + x_2^* \equiv x_3^* + x_4^* \pmod{q}, \quad X < x_j \leq 2X,$$

is

$$\ll_{\varepsilon} X^2 \left(\frac{X^{3/2}}{\sqrt{q}} + 1 \right) q^{\varepsilon}$$

In particular, if $X \ll \sqrt[3]{q}$ then $I_2(X) \ll X^2 q^{\varepsilon}$.

5. New estimates

Using this, we get:

Theorem 2 (M.K., 2017). *Given ε , arbitrary composite $q \geq q_0(\varepsilon)$, then*

$$\sum_{n \leq N} \Lambda(n) e_q(an^*) \ll N(q^{7/10} N^{-1})^{5/37} q^\varepsilon$$

for any $q^{7/10+\varepsilon} \leq N \leq q$.

Theorem 3 (M.K., 2018). *Given ε , arbitrary composite $q \geq q_0(\varepsilon)$, then*

$$\sum_{n \leq N} \Lambda(n) e_q(an^*) \ll N \Delta q^\varepsilon,$$

where

$$\Delta \ll \begin{cases} (q^{5/8} N^{-1})^{1/5}, & \text{for } q^{5/8} \leq N \leq q^{85/96}, \\ (q^{1/16} N^{2/5})^{-1/8}, & \text{for } q^{85/96} \leq N \leq q^{107/96}, \\ (N q^{-7/4})^{1/10}, & \text{for } q^{107/96} \leq N \leq q^{7/4}. \end{cases}$$

This bound is non-trivial for $q^{5/8+\varepsilon} \leq N \leq q^{7/4-\varepsilon}$.

5. New estimates

Case $b \not\equiv 0 \pmod{q}$ (more complicated).

In this case, one has

$$|S(X, Y)|^8 \ll (XY)^8 \cdot \frac{qY I_2(X) \cdot J_2(Y)}{(XY)^4},$$

where $I_2(X)$ is defined as above, and $J_2(Y)$ denotes the number of solutions of

$$\begin{cases} y_1^* + y_2^* \equiv y_3^* + y_4^* \pmod{q} \\ y_1 + y_2 \equiv y_3 + y_4 \pmod{q} \\ Y < y_j \leq 2Y. \end{cases}$$

Lemma (M.K., 2018). *For any composite q , any $Y \leq q$, one has*

$$J_q(Y) \ll 2^{\omega(q)} \tau_3(q) Y^2 \ll Y^2 q^\varepsilon.$$

($\omega(q)$ denotes the number of distinct prime divisors of q).

Theorem 4 (M.K., 2018). *Given $\varepsilon > 0$, any composite $q \geq q_0(\varepsilon)$, one has*

$$\sum_{n \leq N} \Lambda(n) e_q(an^* + bn) \ll Nq^\varepsilon \Delta,$$

where

$$\Delta \ll \begin{cases} (q^{3/4}N^{-1})^{1/7}, & \text{for } q^{3/4} \leq N \leq q^{7/8}, \\ (q^{2/3}N^{-1})^{3/35}, & \text{for } q^{7/8} \leq N \leq q. \end{cases}$$

This bound is non-trivial for $q^{3/4+\varepsilon} \leq N \leq q^{1-\varepsilon}$.

6. Applications

1. Suppose q is prime. Then the congruence

$$p_1(p_1 + p_2 + p_3) \equiv a \pmod{q}$$

has solutions in primes $1 < p_j \leq N$ for any $a \in \mathbb{Z}_q$ if

$$q^{1-1/38+\varepsilon} \leq N \leq q.$$

2. Suppose that $k \geq 3$, $\varepsilon > 0$, $q \geq q_0(k, \varepsilon)$ is prime and $g(x) \equiv x + \frac{1}{x} \equiv x + x^* \pmod{q}$. Then the congruence

$$g(p_1) + \cdots + g(p_k) \equiv a \pmod{q}$$

has solutions in primes $1 < p_j \leq N$ for any a , if

$$q^{c_k+\varepsilon} \leq N \leq q, \quad \text{where}$$

$$c_k = \frac{2k + 31}{3k + 29} \quad \text{for } 3 \leq k \leq 9, \quad c_k = \frac{3k + 22}{4(k + 5)} \quad \text{for } k \geq 10.$$

6. Applications

2a. Given $0 < \varepsilon < 0.01$, $q \geq q_0(\varepsilon)$, and let $q^{3/4+\varepsilon} \leq N \leq q$.
Then the congruence

$$g(p_1) + \cdots + g(p_k) \equiv a \pmod{q}$$

has solutions $1 < p_j \leq N$ for any $a \in \mathbb{Z}_q$, if

$$k \geq \left\lceil \frac{7}{4\varepsilon} \right\rceil + 1.$$

6. Applications

3. Suppose $X \rightarrow +\infty$. Then, for any fixed $N \geq 0$,

$$\begin{aligned} \sum_{X < p_j \leq 2X} \tau(p_1 p_2 + p_1 p_3 + p_2 p_3) &= \\ &= 2A\pi_1^3(X)(\ln X + B + \gamma + \ln(2\sqrt{3})) - \\ &\quad - \frac{AX^3}{(\ln X)^3} \sum_{\nu=0}^N \frac{C_\nu}{(\ln X)^\nu} + O_N\left(\frac{\pi_1^3(X)}{(\ln X)^{N+1}}\right) \end{aligned}$$

where γ is Euler constant,

$$A = \prod_p \left(1 - \frac{1}{p(p-1)^2}\right), \quad B = \sum_p \frac{\ln p}{p(p-1)^2 - 1},$$

and C_ν are some explicit constants, $\pi_1(X) = \pi(2X) - \pi(X)$.

6. Applications

If

$$d|(p_1p_2 + p_1p_3 + p_2p_3) \quad \text{and} \quad (d, p_1p_2p_3) = 1$$

then

$$p_1^* + p_2^* + p_3^* \equiv 0 \pmod{d}.$$

Also, one deep result of E.FOUVRY and I.E. SHPARLINSKI (2011) was used (a kind of E. BOMBIERI - A.I. VINOGRADOV theorem).

THANK YOU FOR ATTENTION!