

COMPOSITIO MATHEMATICA

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Compositio Mathematica, tome 29, n° 2 (1974), p. 197-200

http://www.numdam.org/item?id=CM_1974__29_2_197_0

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THE ‘RIEMANN HYPOTHESIS’ FOR THE HAWKINS RANDOM SIEVE

Werner Neudecker and David Williams

1

Hawkins ([1, 2]) and Wunderlich ([6, 7]) have studied the sequence $\{X_n : n \in \mathbb{N}\}$ of ‘random primes’ caught in the Hawkins Sieve which operates inductively as follows.

Let

$$A_1 = \{2, 3, 4, 5, 6, \dots\}.$$

Stage 1. Declare $X_1 = \min A_1$. From the set $A_1 \setminus \{X_1\}$, each number in turn (and each independently of the others) is deleted with probability X_1^{-1} . The set of elements of $A_1 \setminus \{X_1\}$ which remain is denoted by A_2 .

Stage n. Declare $X_n = \min A_n$. From the set $A_n \setminus \{X_n\}$, each number in turn (and each independently of the others) is deleted with probability X_n^{-1} . The set of elements of $A_n \setminus \{X_n\}$ which remain is denoted by A_{n+1} .

Define

$$Y_n = \prod_{k \leq n} (1 - X_k^{-1})^{-1}.$$

Notation and conventions. For $x > 1$, we write $\text{li}(x)$ for the value of the logarithmic integral at x :

$$\text{li}(x) = \lim_{\delta \downarrow 0} \left(\int_0^{1-\delta} + \int_{1+\delta}^x \right) \frac{dz}{\log z} \sim \frac{x}{\log x}.$$

Qualifying ‘with probability one’ phrases will be suppressed. An equation involving the symbol ‘ ε ’ is to be understood as true for every positive ε .

2

Recall that the ‘real’ Riemann Hypothesis about the zeros of the Riemann zeta-function is equivalent to the statement:

$$(1) \quad \text{li}(p_n) = n + O(n^{\frac{1}{2} + \varepsilon})$$

(where p_n denotes the n th prime) and that equation (1) is the result which Riemann really wished to prove. See for example Ingham [3].

THEOREM: *The following ‘Riemann Hypothesis for the Hawkins Sieve’ holds:*

$$(2) \quad L \operatorname{li} (X_n L^{-1}) = n + O(n^{\frac{1}{2} + \epsilon})$$

where L denotes the random limit

$$(3) \quad L = \lim_{n \rightarrow \infty} X_n \exp(-Y_n).$$

This theorem was motivated by the exactly analogous ‘diffusion’ result in Williams [5]. The proof now given mirrors that in [5].

3

The process $\{(X_n, Y_n) : n \in \mathbb{N}\}$ is *Markovian* with

$$(4) \quad \begin{aligned} P[X_{n+1} - X_n = j | \mathcal{F}_n] &= Y_n^{-1} (1 - Y_n^{-1})^{j-1} \quad (j \in \mathbb{N}), \\ Y_{n+1} &= Y_n (1 - X_{n+1}^{-1})^{-1} = Y_n (1 + Z_{n+1}^{-1}) \end{aligned}$$

and $X_1 = Y_1 = 2$. We have written (for $n \in \mathbb{N}$):

$$Z_n = X_n - 1, \quad \mathcal{F}_n = \sigma\{(X_k, Y_k) : k \leq n\},$$

the latter equation signifying that \mathcal{F}_n is the smallest σ -algebra with respect to which X_k and Y_k are measurable for every $k \leq n$. Introduce

$$(5) \quad U_{n+1} = (Z_{n+1} - Z_n) Y_n^{-1} \quad (n \in \mathbb{N}).$$

Elementary properties of geometric distributions now make things particularly neat. For $x > 0$ and $n \in \mathbb{N}$,

$$P[U_{n+1} > x | \mathcal{F}_n] \leq (1 - Y_n^{-1})^{-1} (1 - Y_n^{-1})^{x Y_n} \leq 2e^{-x}.$$

(Recall that $Y_n \geq 2$ for every n .) By the Borel-Cantelli Lemma,

$$(6) \quad U_{n+1} = O(\log n) = O(n^\epsilon).$$

Because

$$E[(U_{n+1} - 1) | \mathcal{F}_n] = 0,$$

$\{(U_{n+1} - 1) : n \in \mathbb{N}\}$ is a family of *orthogonal* random variables. Since also

$$E[(U_{n+1} - 1)^2 | \mathcal{F}_n] = 1 - Y_n^{-1} \leq 1,$$

Theorem 33B(ii) of Loève [4] provides the estimate:

$$(7) \quad \sum_{k \leq n} (U_{k+1} - 1) = O(n^{\frac{1}{2} + \epsilon}).$$

In particular,

$$(8) \quad n^{-1} \sum_{k \leq n} U_{k+1} \rightarrow 1.$$

4

The remainder of the proof is divided into three stages.

PROPOSITION 1: $Y_n \uparrow \infty$ and $Z_n \sim nY_n$.

PROOF: If $Y_n \uparrow Y < \infty$, then we could conclude from (4) that $\sum Z_n^{-1} < \infty$ and from (5) and (8) that (in contradiction) $n^{-1}Z_n \rightarrow Y$.

Thus $Y_n \uparrow \infty$ and

$$(9) \quad Z_{n+1} Y_{n+1}^{-1} - Z_n Y_n^{-1} = U_{n+1} - Y_{n+1}^{-1} = U_{n+1} + o(1)$$

so that (from (8)) $Z_n \sim nY_n$.

PROPOSITION 2: If $H_n = \log Z_n - Y_n$ ($n \in \mathbf{N}$), then

$$(10) \quad H_n = C + O(n^{-\frac{1}{2}+\varepsilon})$$

for some (random) C .

PROOF: Since $x(1+x)^{-1} \leq \log(1+x) \leq x$ for $x \geq 0$,

$$\begin{aligned} H_{n+1} - H_n &= \log(1 + \alpha_n U_{n+1}) - \alpha_n(1 + \alpha_n U_{n+1})^{-1} \\ &= \beta_n(U_{n+1} - 1) + O(\alpha_n^2 U_{n+1}^2) \end{aligned}$$

where

$$\alpha_n = Y_n Z_n^{-1} = O(n^{-1}) \quad \text{and} \quad \beta_n = Y_n Z_{n+1}^{-1} = O(n^{-1}).$$

Proposition 2 now follows by partial summation using (6), (7) and the further estimate:

$$\beta_{n-1} - \beta_n = \beta_{n-1} \beta_n U_{n+1} - \beta_{n-1} Z_{n+1}^{-1} = O(n^{-2+\varepsilon}).$$

Note. From equation (3), in which of course $L = \exp(C)$, and Proposition 1, it follows that

$$(11) \quad Y_n \sim \log n, \quad X_n \sim n \log n.$$

In other words, 'Mertens' Theorem' and the 'Prime Number Theorem' hold. (One could not expect the e^γ factor which is the rather tantalising feature of the *real* Mertens Theorem.) Wunderlich obtained both results at (11) by a more complicated method.

5

On summing equation (9) over n and utilising the exponentiated form:

$$(12) \quad Z_n = L \exp(Y_n)(1 + O(n^{-\frac{1}{2}+\varepsilon}))$$

of equation (10), we obtain

$$LY_n^{-1} \exp(Y_n) = n - \sum_{k \leq n} Y_k^{-1} + O(n^{\frac{1}{2}+\varepsilon}).$$

Extend the random function Y from $\{1, 2, 3, \dots\}$ to $(1, \infty)$ by linear interpolation. Then it is easily checked that

$$LY_t^{-1} \exp(Y_t) = \int_1^t (1 - Y_s^{-1}) ds + f(t)$$

where $f(t) = O(t^{\frac{1}{2}+\varepsilon})$. But now we may compute

$$\begin{aligned} [L \operatorname{li}(\exp(Y_s))]_1^t &= \int_1^t (1 - Y_s^{-1})^{-1} d[LY_s^{-1} \exp(Y_s)] \\ &= t - 1 + \int_1^t f'(s) [1 - Y_s^{-1}]^{-1} ds. \end{aligned}$$

Integration by parts using $Y_s' = O(s^{-1})$ establishes the following strong form of 'Mertens' Theorem':

$$(13) \quad L \operatorname{li}(\exp(Y_t)) = t + O(t^{\frac{1}{2}+\varepsilon}).$$

Equation (2) now follows on combining equations (12) and (13).

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