ANALYTIC NUMBER THEORY

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1. Asymptotics

Lemma 1.1. If a_i is an indexed sequence of numbers ≥ 0 , and $f(n) = \sum_{i \leq n} a_n$, $F(n) = \sum_{i \leq n} \log(i) a_i$. If F(n) > 0 for large n, then $\limsup_n \frac{f(n) \log(n)}{F(n)} \leq 1$. If $f(\lceil n^{1-\epsilon} \rceil) = o(f(n))$ as $n \to \infty$ for small $\epsilon > 0$, then $\log(n) f(n) \sim F(n)$.

Proof. $F(n) = \sum_{i \leq n} \log(i) a_i \leq \sum_{i \leq n} \log(n) a_n$, showing the first statement. For the second, Observe that for any $\epsilon > 0$, we have $F(n) \geq \sum_{\lceil n^{1-\epsilon} \rceil}^{n} \log(n^{1-\epsilon}) a_n = (1-\epsilon) \log(n) (f(n) - f(\lceil n^{1-\epsilon} \rceil))$, so $\frac{F(n)}{f(n) \log(n)} \geq (1-\epsilon) (1 - \frac{f(n^{1-\epsilon})}{f(n)})$, and letting $n \to \infty$, $\epsilon \to 0$ gives the result.

2. Dirichlet series and properties

A very powerful tool in mathematics for studying sequences of numbers is to study their generating functions. If a_n is a sequence, one way to turn a_n into a generating function is to consider $F(z) = \sum_{0}^{\infty} a_n z^n$. Properties of the sequence then relate to properties of the function, and vice versa. For example, we might expect the behavior of F(z) as $z \to 1^-$ to be related to the asymptotics of the sequence. Also if F is analytic near 1, then the coefficients a_n can be obtained via Cauchy's integral formula. These generating functions are good at capturing additive properties of sequences, as $x^n x^m = x^{n+m}$.

Another type of generating function that can be made from sequences is an L-function. These capture more of the multiplicative structure of the sequence. These look like something of the form $L(s) = \sum_{0}^{\infty} \frac{a_n}{n^s}$, called a **Dirichlet series**. Both of these constructions are specializations of the more general construction ca where given two sequences λ_n , a_n , we can consider $\sum a_n e^{-\lambda_n s}$. The basic example is $\zeta(s) = \sum \frac{1}{n^s}$, the **Riemann zeta function**. Note the series converges absolutely and uniformly on compact sets for Re(s) > 1.

As any good generating function should, $\zeta(s)$ tells us a great deal about the distribution of the primes. Below is a simple of example of how it can be used.

Theorem 2.1. The series $\frac{1}{p}$ diverges, where p ranges over the positive primes in \mathbb{Z} .

Proof. $\sum_{1}^{\infty} \frac{1}{n^s} = \prod_{p} \left(\frac{1}{1 - \frac{1}{p^s}}\right)$, which diverges as $s \to 1^+$. Taking the log of the right hand side we get $\sum_{p} -\log(1 - \frac{1}{p^s}) = \sum_{p} \frac{1}{p} + \sum_{m \geq 2, p} \frac{1}{mp^{ms}}$. The second sum is $\leq \sum_{m \geq 2, p} \frac{1}{p^{ms}} = \sum_{p} \frac{1}{p^{2s} - p^s} \leq 2 \sum_{p} \frac{1}{p^{2s}}$, which is finite as $s \to 1$. Thus $\sum_{p} \frac{1}{p}$ diverges.

First we will prove some lemmas about Dirichlet series. Note that a necessary condition for convergence at some point is that $|a_n|$ should be bounded by some polynomial. Here is a partial converse:

Lemma 2.2. If $|\sum_{1}^{n} a_{n}| = O(n^{r})$, r > 0, then the Dirichlet series for a_{n} converges uniformly for $\text{Re}(s) \geq r + \epsilon$ for any $\epsilon > 0$ to a holomorphic function. If $|a_{n}| = O(n^{r})$, then it converges absolutely and uniformly for $\text{Re}(s) > r + 1 + \epsilon$.

Proof. Let $f_n = \sum_1^n a_n$. We will show that the partial sums are uniformly Cauchy by using summation by parts. $\sum_k^m \frac{a_n}{n^s} = \sum_k^m \frac{f_n - f_{n-1}}{n^s} = \frac{f_m}{m^s} - \frac{f_{k-1}}{(k-1)^s} + \sum_k^{m-1} f_n(\frac{1}{n^s} - \frac{1}{(n+1)^s})$. The first two terms go to 0 uniformly as $k \to \infty$, and the difference in the sum is equal to $\int_n^{n+1} (-s) x^{-(s+1)}$, which in absolute value is at most $|s| n^{-s+1}$. But then since $f_n = O(n^r)$, the last term in absolute value is at most $\sum_k^{m-1} \frac{cn^r}{n^{-(r+\epsilon+1)}}$, which is uniformly bounded in m and goes to 0 as $k \to \infty$ since $\epsilon + 1 > 1$. The last statement is clear.

Lemma 2.3. If F, G are Dirichlet series for a_n, b_n that converge, and F, G agree where they converge, then $a_n = b_n$.

Proof. Let a_i be the first nonzero term of a_n . Then $F \sim \frac{a_i}{i^s}$ as $s \to \infty$, so this behavior determines i and a_i . By subtracting this term off, we can recover the rest of the sequence. We have used properties of F that agree with G, so $a_n = b_n$.

Note by analyticity, if they agree on a small set, they agree.

Lemma 2.4. Suppose that F, G are convergent Dirichlet series for a_n, b_n . Then FG is the Dirichlet series for $a_n \star b_n$, where \star denotes the Dirichlet convolution.

Proof. For sufficiently large s, F, G converge absolutely and uniformly. Then when we take their product, we can change the order of summation to get the result. \square

3. Zeta functions & The class number formula

Given a number field K, let $j_K(n)$ be the number of ideals of norm n in \mathcal{O}_K . The **Dedekind zeta function** $\zeta_K(s)$ is the Dirichlet series for $j_K(n)$

Lemma 3.1. $\zeta_K(s)$ converges for Re(s) > 1.

Proof. From the theorem on the distribution of ideals, it follows that $\sum_{i \leq n} j_K(i) = O(n)$, so that by Lemma 2.2 this is true.

We will want to extend $\zeta_K(s)$ to $\operatorname{Re}(s) > 1 - \frac{1}{[K:\mathbb{Q}]}$, so that we can better study its behavior near 1. First $\zeta(s)$ will be extended. Note that $\zeta(s)(1-2^{1-s})$ is the Dirichlet series for the sequence $(-1)^{n+1}$, which converges for $\operatorname{Re}(s) > 0$. This lets us extend $\zeta(s)$ to $\operatorname{Re}(s) > 0$, but it might have some singularities where $1-2^{1-s}$ is 0. To reduce the number of possible poles, $\zeta(s)(1-3^{1-s})$ also converges for $\operatorname{Re}(s) > 0$ for the same reason, but the only common zeros of $1-2^{1-s}$ and $1-3^{1-s}$ are s=1. Thus $\zeta(s)$ can only have a simple pole at s=1, and indeed it does since $1-2^{1-s}$ has a simple zero. Now for some κ , $\zeta_K(s)-\kappa\zeta(s)$ is the Dirichlet series for some sequence f(n) with $\sum_{1}^{n} f(i) = O(n^{1-\frac{1}{[K:\mathbb{Q}]}})$ so we can use this to extend $\zeta_K(s)$. Note that as a consequence, $\zeta_K(s)$ also has a simple pole at 1.

Theorem 3.2. $\zeta_K(s)$ is an analytic function in the region $\operatorname{Re}(s) > 1 - \frac{1}{[K:\mathbb{Q}]}$, and has a simple pole with residue $\frac{h_K 2^{r+s} \pi^s \operatorname{reg}(K)}{\omega_K \sqrt{|\operatorname{disc}(K)|}}$.

Proof. Because of how we have shown that $\zeta_K(s)$ is analytic near 1, we only need to compute the residue of $\zeta(s)$ at 0. Note that the Dirichlet series for $(-1)^{s+1}$ at 1 is $\sum_i \frac{(-1)^{i+1}}{i} = \int_0^1 \sum_i (-1)^{i+1} x^{i+1} = \int_0^1 \frac{1}{1+x} = \log(2)$. On the other hand, the s-1 term in the series expansion of $(1-2^{1-s})$ is $\frac{1}{\log(2)}$.

Now we can write $\zeta_K(s)$ another way. But first a technical lemma.

Lemma 3.3. Suppose that $a_i \in \mathbb{C}$ satisfy $|a_i| < 1$ and $\sum_i |a_i| \le \infty$. Then $\prod_1^{\infty} (1 - a_i)^{-1} = \sum_{S \subset \mathbb{N} \text{ finite } \prod_S a_i}$, where the sum is absolutely convergent.

Proof. Note that $e^{-\sum_i |a_i|} = \prod_i e^{-|a_i|}$ converges and by Taylor's theorem is at least $\prod_i (1-|a_i|)$. Thus the inverse, which is the left hand side, absolutely converges, and the partial products show that it converges to the right hand side.

Proposition 3.4. For
$$\operatorname{Re}(s) > 1$$
, $\zeta_K(s) = \sum_{I \subset \mathcal{O}_K} \frac{1}{N(I)} = \prod_{\mathfrak{p} \subset \mathcal{O}_K} \frac{1}{1 - N(\mathfrak{p})^{-s}}$.

Proof. These follow from Lemma 3.3, the fact that \mathcal{O}_K is a Dedekind domain, and the fact that $\zeta_K(s)$ converges in that region.

For any subset of primes S, we can also consider $\zeta_{K,S}(s) = \prod_{\mathfrak{p}\subset S} \frac{1}{1-N(\mathfrak{p})^{-s}}$. Note that it converges for Re(s) > 1 as well.

Lemma 3.5. Let S be a set of primes in \mathcal{O}_K . Then $|\sum_{\mathfrak{p}\in S}\frac{1}{N(\mathfrak{p})^s}-\log(\zeta_{K,S}(s))|=O(1)$ for $\mathrm{Re}(s)>1$.

Proof. $\log(\zeta_K(s)) = \sum_{\mathfrak{p} \in S} -\log(1 - N(\mathfrak{p})^s) = \sum_{\mathfrak{p} \in S} \frac{1}{N(\mathfrak{p}^s)} + \sum_{\mathfrak{p} \in S, m \geq 2} \frac{1}{m\mathfrak{p}^{ms}}$. The second term is at most $\sum_{\mathfrak{p}, m \geq 2} \frac{1}{N(\mathfrak{p})^{ms}} = \sum_{\mathfrak{p} \in S} \frac{1}{N(\mathfrak{p})^{2s} - N(\mathfrak{p})^s} \leq 2 \sum_{\mathfrak{p} \in S} N(\mathfrak{p})^{-2} < \infty$. \square

The **Dirichlet density** of a set of primes S is the limit as $s \to 1$, if it exists, of $\frac{\sum_{\mathfrak{p} \subset S} \frac{1}{N(\mathfrak{p})^S}}{\sum_{\mathfrak{p}} \frac{1}{N(\mathfrak{p})^S}}$. We can similarly define the upper and lower Dirichlet densities using liminf and lim sup. It clearly satisfies natural properties one might expect. We say that S has **polar density** $\frac{n}{m}$ if $\zeta_{K,S}(s)^m$ has a pole of order n. Polar density also satisfies natural properties. The following is easy to see because of Lemma 3.5.

Lemma 3.6. If the polar density exists, so does the Dirichlet density, and the two are equal.

Lemma 3.7. Let A be a set of primes with residual degree > 1 over \mathbb{Z} . Then $\zeta_{K,A}(s)$ is holomorphic for $\operatorname{Re}(s) > \frac{1}{2}$ and A has polar density 0.

Proof. Split A up by residual degree f, and note that the terms corresponding zeta function is bounded by $\zeta_K(fs)^n$, so by Lemma 2.2 each is holomorphic on $\text{Re}(s) > \frac{1}{f}$.

Corollary 3.8. The primes in K that split completely in a Galois extension L have polar density $\frac{1}{[M:K]}$ where M is the Galois closure of L/K.

Proof. First assume L is Galois. WLOG, we can restrict to primes that have residual degree 1 over \mathbb{Q} . But then this is clear, since if A are the primes of residual degree 1 in L and B are the primes of residual degree 1 splitting completely, then $\zeta_{L,A}(s)$ is the $[L:K]^{th}$ power of the $\zeta_{K,B}(s)$, so the result follows. Now we can remove the Galois assumption by noting that a prime splits completely in L iff it splits completely in the Galois closure.

Corollary 3.9. Let H be a subgroup of $\mathbb{Z}/m\mathbb{Z}^{\times}$. Then the primes congruent to H have polar density $\frac{|H|}{m}$.

Proof. Apply the previous result to the corresponding abelian extension of \mathbb{Q} .

A **Dirichlet character** mod n (usually denoted χ) is a totally multiplicative function on the natural numbers factoring through $\mathbb{Z}/n\mathbb{Z}$, and supported on $\mathbb{Z}/n\mathbb{Z}^{\times}$. The character corresponding to the trivial homomorphism is called the trivial character, and denoted 1. We can define $L(s,\chi) = \sum_{1}^{\infty} \frac{\chi(n)}{n^s}$ to be the Dirichlet L-series.

Lemma 3.10. $L(s,\chi)$ is holomorphic on Re(s) > 0 when χ is nontrivial, and has a simple pole when χ is trivial.

Proof. Note that $\sum_{\mathbb{Z}/n\mathbb{Z}} \chi(a) = 0$ for a nontrivial character mod n, so that $\sum_{1}^{m} \chi(a) = O(1)$, giving the first result. $L(s,1) = \zeta(s) \prod_{p|n} (1-p^{-s})$, giving the second result. \square

More generally, given an abelian extension L of a number field K, we can consider characters $\chi \in \hat{G}$ on the Galois group G, and we can define a corresponding character

on the set of ideals via the Artin map composed with the character. For simplicity, let $\chi(I)$ be shorthand for $\chi((\frac{L/K}{I}))$. Then $L_K(s,\chi) = \prod_{\mathfrak{p} \in \operatorname{Spec}(\mathcal{O}_K)^{ur}} (1 - \frac{\chi(\mathfrak{p})}{\mathfrak{p}^s}) = \sum_{I \in I^{ur}} \frac{\chi(I)}{N(I)^s}$.

Proposition 3.11. Let $f_{\mathfrak{p}}$ be the residual degree of every prime over \mathfrak{p} in L, and let $r_{\mathfrak{p}}$ be the number of factors \mathfrak{p} splits into. $\zeta_L(s) = \prod_{\mathfrak{p} \notin \operatorname{Spec}(\mathcal{O}_K)^{ur}} (1 - N(\mathfrak{p})^{-f_{\mathfrak{p}}s})^{r_{\mathfrak{p}}} \prod_{\chi \in \hat{G}} L(s, \chi)$. $\zeta_K(s, 1) = \zeta_{K, \operatorname{Spec}(\mathcal{O}_K)^{ur}}(s)$.

Proof. The last identity is obvious, so we'll focus on the first. We can split the factors of $(1 - N(\mathfrak{P})^{-s})^{-1}$ on the left hand side into Galois orbits. For each prime \mathfrak{p} , we will get $\prod_{\mathfrak{P}/\mathfrak{p}} (1 - \frac{1}{N(\mathfrak{P})^s})^{-r_{\mathfrak{p}}}$, and for the unramified primes, this factors into $\prod_{\chi \in \hat{G}} (1 - \frac{\chi(\mathfrak{p})}{N(\mathfrak{p})^s})^{-1}$ by basic facts about characters of abelian groups, and how Frobenius relates to splitting.

Corollary 3.12. If χ is a nontrivial Dirichlet character, then $L(1,\chi) \neq 0$.

Proof. This follows from the above proposition, the fact that $L(s,\chi)$ are holomorphic at 1 for nontrivial χ , and the fact that $L(s,1), \zeta_{\mathbb{Q}[\zeta_m]}(s)$ have a simple pole at 1. \square

From the proposition, it follows that if K is a subfield of a cyclotomic field (i.e. any abelian extension) where primes dividing m ramify, then the residue at 1 of $\zeta_K(s)$ is also given by $\prod_{p\nmid m} (1-\frac{1}{p^{f_p}})^{r_p} (1-\frac{1}{p})^{-1} \prod_{1\neq \chi\in \hat{G}} L(1,\chi)$, giving a class number formula. To compute this, we will need to evaluate $L(1,\chi)$ for nontrivial characters.

Theorem 3.13. Let χ be a nontrivial Dirichlet character mod m. Then $L(1,\chi) = -\frac{1}{m}\sum_{1}^{m-1}\tau_k(\chi)\log(1-\omega^{-k})$ where $\tau_k(\chi)$ is the Gauss sum $\sum_{\mathbb{Z}/m\mathbb{Z}^{\times}}\chi(a)\omega^{ak}$, and ω a primitive m^{th} root of unity.

Proof.
$$L(s,\chi) = \sum_a \frac{\chi(a)}{a^s} = \sum_{b \in \mathbb{Z}/m\mathbb{Z}^\times} \chi(b) \sum_{a \equiv b \pmod{m}} \frac{\chi(a)}{a^s} = \frac{1}{m} \sum_{b \in \mathbb{Z}/m\mathbb{Z}^\times} \chi(b) \sum_a \frac{\sum_0^{m-1} \omega^{(b-a)k}}{a^s} = \frac{1}{m} \sum_1^{m-1} \tau_k(\chi) \sum_a \frac{\omega^{-ak}}{a^s}$$
, and evaluating at $s = 1$ gives the result.

We can simplify this formula as follows: If χ is a character mod m and is not induced from one mod $n \neq m$, then it is **primitive**. If χ mod m is induced from χ' mod n, then we have the formula $L(s,\chi) = L(s,\chi') \prod_{p|m,p\nmid n} (1 - \frac{\chi'(p)}{p^s})$, and every character is induced from a primitive one, so we only need to be able to compute $L(s,\chi)$ for primitive characters. Let $\tau(\chi) = \tau_1(\chi)$. Then for any character mod m, if (k,m) = 1, it is easy to see $\tau_k(\chi) = \overline{\chi}(k)\tau(\chi)$. More generally, $\tau_k(\chi) = \chi(1 + i\frac{m}{(m,k)})\tau_k(\chi)$, and so if χ is primitive and (k,m) > 1, then we have $\tau_k(\chi) = 0$.

Thus
$$L(1,\chi) = -\frac{\tau(\chi)}{m} \sum_{\mathbb{Z}/m\mathbb{Z}^{\times}} \overline{\chi}(k) \log(1 - \omega^{-k})$$
.

4. Distribution of primes

Theorem 4.1 (Dirichlet's Theorem). The polar density of primes in each relatively prime congruence class mod m are $\frac{1}{\phi(m)}$.

Proof. Let
$$(a,m)=1$$
, $\operatorname{Re}(s)>1$. $\sum_{p\equiv a\pmod m}\frac{1}{p^s}=\frac{1}{\phi(m)}\sum_p\frac{\sum_\chi\chi(a^{-1}p)}{p^s}=\frac{1}{\phi(m)}\sum_\chi\overline{\chi}(a)\sum_p\frac{\chi(p)}{p^s}=\frac{1}{\phi(m)}\sum_\chi\overline{\chi}(a)\log(L(s,\chi))+O(1).$ Now letting s near 1 and applying Corollary 3.12, it follows that all the terms in the sum are $O(1)$ except for $\log(L(s,1))$, which is $\log(\zeta(s))+O(1)$, so we get $=\frac{1}{\phi(m)}\log(\zeta(s))+O(1)$.

One should note that the proof above works for any cyclotomic extension of number fields without any change other than restricting to primes with residual degree 1 over \mathbb{O} .

We can improve the results of Theorem 3.8. First suppose that L/K has cyclic Galois group of order n.

Lemma 4.2. The Dirichlet density of elements of order d|n is $\frac{\phi(d)}{n}$.

Proof. The density of elements of order dividing d is $\frac{d}{n}$ by Theorem 3.8. But then by Möbius inversion, we are done.

Theorem 4.3 (Frobenius Density Theorem). Let L be a Galois extension of K with Galois group G, and let $\sigma \in G$ be an element of order n. Then the set of primes in K with Frobenius σ^k has Dirichlet density $c\frac{\phi(n)}{|G|}$, where c is the index of the normalizer of $\langle \sigma \rangle$ in G.

Proof. We will ignore ramifying primes, and those in L^{σ} and K with inertial degree > 1 over \mathbb{Q} . Let L^{σ} be the fixed field of σ . By the previous lemma, the set A of primes in L^{σ} with Frobenius σ^k has polar density $\frac{\phi(d)}{n}$. Now let B be the set of prime in K with Frobenius σ^k for some prime over them. Each prime in B has $\frac{|G|}{n}$ primes above it in E, and the Galois group acts on these transitively, which acts on the decomposition group transitively by conjugation. Thus $\frac{|G|}{nc}$ primes above the prime in E must have a Frobenius that works. Each of these gives a different element of E that restricts to E, so the restriction map from E to E is E to 1. Looking at the level of zeta functions for E, since everything is inertial degree 1 over E, we immediately get that the polar density of E is E inertial degree 1 over E, we immediately get that the polar density of E is E inertial degree 1 over E.

The Chebotarev Density Theorem is a common generalization of both of the previous theorems. Here is a relatively simple approach to the Dirichlet density version of the theorem:

Theorem 4.4 (Chebotarev Density Theorem). Let L/K be a Galois extension of number fields, and let $[\sigma]$ be a conjugacy class in the Galois group. The Dirichlet density of primes in the class $[\sigma]$ is $\frac{[\sigma]}{[G]}$.

Proof. First we'll reduce to the case of a cyclic extension using the same technique as in the previous. Given a prime p with Frobenius $[\sigma]$, note that it splits into $\frac{|G|}{o(\sigma)}$ primes in L, and exactly $\frac{1}{[\sigma]}$ of those have Frobenius actually σ . Combining this with the Dirichlet density for the cyclic case, along with ignoring primes ramifying or having nontrivial residual degree over \mathbb{Q} , we get the result.

Next, we will reduce to the case that L is a cyclotomic extension of K, which was proven in the remark after Dirichlet's theorem. If L is a cyclic extension, note that we only need to show that $\frac{1}{|G|}$ is a lower bound on the lower Dirichlet density as the same lower bound on the rest of the elements of G will give the desired upper bound. This will be shown as follows: pick a prime m linearly disjoint from K, and consider $L[\zeta_m]$, whose Galois group can be identified with $G \times \mathbb{Z}/m\mathbb{Z}^{\times}$. Then if $a \in \mathbb{Z}/m\mathbb{Z}^{\times}$ is an element with n dividing its order, then $\langle (\sigma, a) \rangle \cap G \times \{1\}$ is a trivial group, which by Galois theory means that $L[\zeta_m]/L[\zeta_m]^{(\sigma,a)}$ is a cyclotomic extension, so the density of primes for (σ, a) is what we want. In addition, the sum of the lower Dirichlet densities for the elements (σ, a) as a ranges in $\mathbb{Z}/m\mathbb{Z}^{\times}$ is at most the lower density of σ . If H_m is the number of elements elements of $\mathbb{Z}/m\mathbb{Z}^{\times}$ with n dividing its order, then the lower Dirichlet density is at least $\frac{H_m}{(m-1)|G|}$. Now we can choose by Dirichlet's theorem $m \equiv 1 \pmod{n^k}$ for large k so that $\frac{H_m}{m-1} \to 1$.