

UNSW AUSTRALIA.  
SCHOOL OF MATHEMATICS AND STATISTICS.  
MATH5645: TOPICS IN NUMBER THEORY.

### §3 ARITHMETIC FUNCTIONS, DIRICHLET MULTIPLICATION:

A function  $f : \mathbb{N} \rightarrow \mathbb{C}$  is called an *arithmetic* function.

If an arithmetic function  $f$  has the property that  $f(ab) = f(a)f(b)$ , whenever  $(a, b) = 1$ , then  $f$  is said to be *multiplicative*. If  $f(ab) = f(a)f(b)$  for **any** positive integers  $a, b$  then  $f$  is said to be *completely multiplicative*. It is easy to see that  $f(1) = 1$  for any multiplicative function  $f$ , provided  $f \neq 0$ .

A multiplicative function is completely determined by its values at prime powers.

In this section we are going to look at a number of important examples of multiplicative functions and define a special multiplication on the set of such functions. The function values of these functions tend to be rather spasmodic but we can *smooth* these out by averaging and then look at developing estimates of their average rate of growth.

#### Divisor Functions:

We define the well known *number of divisors* and *sum of divisor* functions  $\tau$  and  $\sigma$ .

$$\tau(n) = \sum_{d|n} 1, \quad \sigma(n) = \sum_{d|n} d.$$

For example,  $\tau(12) = 6, \sigma(12) = 28$ .

Note that we may sometimes refer to  $\sigma_0(n)$ , which is the sum of the *aliquot* factors of  $n$ , i.e.  $\sigma_0(n) = \sigma(n) - n$ .

Also,  $\sigma^k(n) = \sum_{d|n} d^k$  is the sum of the  $k$ th powers of the divisors.

If  $n = p_1^{\alpha_1} p_2^{\alpha_2} \dots p_r^{\alpha_r}$  then clearly

$$\tau(n) = \prod_{i=1}^r (\alpha_i + 1),$$

since any divisor of  $n$  has the form  $p_1^{\beta_1} p_2^{\beta_2} \dots p_r^{\beta_r}$ , where  $0 \leq \beta_i \leq \alpha_i$ , and so there are  $\alpha_i + 1$  choices for each exponent.

Similarly

$$\sigma(n) = \prod_{i=1}^r (1 + p_i + \dots + p_i^{\alpha_i}) = \prod_{i=1}^r \left( \frac{p_i^{\alpha_i+1} - 1}{p_i - 1} \right).$$

This becomes clear when we think of expanding out

$$(1 + p_1 + p_1^2 + \dots + p_1^{\alpha_1})(1 + p_2 + p_2^2 + \dots + p_2^{\alpha_2}) \dots (1 + p_r + p_r^2 + \dots + p_r^{\alpha_r})$$

and using the Fundamental Theorem of Arithmetic.

Ex:  $n = 1341648 = 2^4 \times 3^2 \times 7 \times 11^3$ .

So  $\tau(n) = 5 \times 3 \times 2 \times 4 = 120$

and  $\sigma(n) = (1 + 2 + 4 + 8 + 16)(1 + 3 + 9)(1 + 7)(1 + 11 + 121 + 1331) = 4719936$ .

It is easy to show that both  $\sigma$  and  $\tau$  are multiplicative (but not completely multiplicative, since  $3 = \tau(4) \neq$

$\tau(2)\tau(2) = 4$  and  $7 = \sigma(4) \neq \sigma(2)\sigma(2) = 9$ .)

**The Möbius Function:**  $\mu(n)$ .

This is a very important function in both number theory in general and in analytic number theory in particular.

To motivate the definition, recall that for  $s > 1$ ,

$$\zeta(s) = \prod_p \left(1 - \frac{1}{p^s}\right)^{-1}.$$

Hence we define the Möbius function  $\mu(n)$  by:

$$\mu(n) = \begin{cases} 1 & \text{if } n = 1 \\ 0 & \text{if } p^2 | n \\ (-1)^r & \text{if } n = p_1 p_2 \dots p_r \end{cases}$$

Thus  $\mu(n)$  is zero if  $n$  has a square factor.

We can thus write  $\frac{1}{\zeta(s)} = \sum_{n=1}^{\infty} \frac{\mu(n)}{n^s}$ .

Ex:  $\mu(12) = 0, \mu(30) = -1$ .

The Möbius function is, in some sense, a discrete version of the Dirac  $\delta$  function.

**Theorem 3.1:**

$$\sum_{d|n} \mu(d) = \lfloor \frac{1}{n} \rfloor = \begin{cases} 1 & \text{if } n = 1 \\ 0 & \text{if } n > 1 \end{cases}$$

**Proof:**

**Euler's Totient Function:**  $\phi(n)$ .

We previously defined the Euler *totient* function  $\phi$  by  $\phi(1) = 1$  and for  $n > 1$ ,

$$\phi(n) = |\{x : (n, x) = 1\}| = \sum_{k=1}^n '1,$$

where the  $'$  denotes that the sum is taken over all positive integers  $k$ , that are less than and relatively prime to  $n$ . We also stated the result:

$$\phi(p_1^{\alpha_1} p_2^{\alpha_2} \dots p_r^{\alpha_r}) = \prod_{i=1}^r (p_i^{\alpha_i} - p_i^{\alpha_i-1}) = n \prod_{p|n} \left(1 - \frac{1}{p}\right),$$

so  $\phi$  is multiplicative.

**Multiplicative Functions:**

**Theorem 3.2:** If  $f$  is multiplicative then so is  $F(n) = \sum_{d|n} f(d)$ .

**Proof:** Let  $(m, n) = 1$ . A divisor  $d$  of  $mn$  can be uniquely expressed as  $d = d_1 d_2$  where  $d_1 | m$  and  $d_2 | n$ , with  $(d_1, d_2) = 1$ . Hence

(Here we have written a sum of products as a product of sums.)

We can use this important result to prove:

**Theorem 3.3:** For  $n \geq 1$ ,  $\sum_{d|n} \phi(d) = n$ .

**Proof:**

### Dirichlet Multiplication.

Sums of the form  $\sum_{d|n} f(d)g(\frac{n}{d})$  or  $\sum_{n=d_1d_2} f(d_1)g(d_2)$  occur frequently.

Hence we define the *Dirichlet Product*,  $f * g$  of two arithmetic functions  $f, g$  by:

$$(f * g)(n) = \sum_{d|n} f(d)g(\frac{n}{d}).$$

**Theorem 3.4:**

- (i)  $f * g = g * f$
- (ii)  $(f * g) * h = f * (g * h)$

**Proof:** Tutorial Exercise.

We define two simple arithmetic functions, the *identity* function and the *unit* function by:

$$I(n) = \begin{cases} 1 & \text{if } n = 1 \\ 0 & \text{otherwise} \end{cases}, \text{ and } u(n) = 1 \text{ for all } n.$$

These functions are trivially completely multiplicative. It is easy to show that  $f * I = I * f = f$  and we can write Theorem 3.1 as:  $\mu * u = I$ , since if  $n = 1$  the sum takes the value 1 and is zero otherwise.

Using these ideas we can state and easily prove the important relationship between the Dirichlet Product and the Möbius function.

**Theorem 3.5:** (Möbius Inversion Formula)

$$\text{Let } F(n) = \sum_{d|n} f(d) \text{ then } f(n) = \sum_{d|n} \mu(d)F(\frac{n}{d}).$$

**Proof:** The statement  $F(n) = \sum_{d|n} f(d)$  can be translated into  $F = f * u$  so  $F * \mu = (f * u) * \mu = f * (u * \mu) = f * I = f$ .

Translating back we have  $f(n) = (F * \mu)(n) = (\mu * F)(n) = \sum_{d|n} \mu(d) F(\frac{n}{d})$ .

As an immediate consequence we have:

**Theorem 3.6:** For  $n \geq 1$ ,

$$\phi(n) = \sum_{d|n} \mu(d) \frac{n}{d}.$$

**Proof:** Apply Theorem 3.5 to the result  $\sum_{d|n} \phi(d) = n$ .

**Inverses:**

We saw above that  $\mu * u = I$ . We can interpret this as saying that  $\mu$  and  $u$  are **inverses** with respect to Dirichlet multiplication.

Is it true that any (arithmetic) function  $f$  has an inverse,  $f^{-1}$ , such that  $(f * f^{-1})(n) = I(n)$ ? It can be shown (tutorial exercise), by induction on  $n$ , that such a function exists iff  $f(1) \neq 0$ , and that

$$f^{-1}(n) = -\frac{1}{f(1)} \sum_{d < n, d|n} f(\frac{n}{d}) f^{-1}(d).$$

**Corollary:** If  $f$  is completely multiplicative, then  $f^{-1}(n) = \mu(n) f(n)$  for  $n \geq 1$ .

**Proof:** Let  $g = \mu f$ , then  $(g * f)(n) = \sum_{d|n} \mu(d) f(d) f(\frac{n}{d}) = f(n) \sum_{d|n} \mu(d) = I(n)$ . So  $g = f^{-1}$ .

Note that  $(f * g)^{-1} = f^{-1} * g^{-1}$ , whenever the inverses exist.

Introduce the completely multiplicative function  $N$  defined by  $N(n) = n$  for all  $n \geq 1$ .

Then the result  $\phi(n) = \sum_{d|n} \mu(d) \frac{n}{d}$  can be written as  $\phi = \mu * N$ .

Thus  $\phi^{-1} =$

**The Von Mangoldt Function:**  $\Lambda(n)$ .

The Von Mangoldt function  $\Lambda$  plays an important role in the theory of the distribution of primes. For each integer  $n \geq 1$ , we define

$$\Lambda(n) = \begin{cases} \log p & \text{if } n = p^\alpha \text{ for some prime } p \text{ and some } \alpha \geq 1 \\ 0 & \text{otherwise.} \end{cases}$$

For example  $\Lambda(12) = 0$ ,  $\Lambda(125) = \log 5$ .

Observe that since  $\Lambda(1) \neq 1$ ,  $\Lambda$  is not multiplicative.

**Theorem 3.7:** For  $n \geq 1$ ,  $\sum_{d|n} \Lambda(d) = \log n$ .

**Proof:**

Note also that we can apply the Möbius Inversion Formula to obtain

$$\begin{aligned} \Lambda(n) &= \sum_{d|n} \mu(d) \log \left( \frac{n}{d} \right) \\ &= \sum_{d|n} \mu(d) \log n - \sum_{d|n} \mu(d) \log d \\ &= \log n \sum_{d|n} \mu(d) - \sum_{d|n} \mu(d) \log d = - \sum_{d|n} \mu(d) \log d, \quad \text{for } n > 1. \end{aligned}$$

**Derivatives of Arithmetic Functions:**

**Definition:**

If  $f$  is an arithmetic function, we define its derivative  $f'$  by the formula

$$f'(n) = f(n) \log n.$$

Ex:  $I'(n) = I(n) \log n = 0$  for all  $n$ ,  $u'(n) = \log n$ .

Thus the identity  $\sum_{d|n} \Lambda(d) = \log n$  (Theorem 3.7) can be written as  $\Lambda * u = u'$ .

To see that this definition has some point to it, we note:

**Theorem 3.8:** If  $f$  and  $g$  are arithmetic functions then

$$(a) (f + g)' = f' + g'.$$

$$(b) (f * g)' = f' * g + f * g'.$$

$$(c) (f^{-1})' = -f' * (f * f)^{-1} \text{ provided } f(1) \neq 0.$$

**Proof:** (a) and (c) are left as exercises, (note that for (c) you should start from  $f * f^{-1} = I$ .)

(b)

$$\begin{aligned} (f * g)'(n) &= \sum_{d|n} f(d)g\left(\frac{n}{d}\right) \log n = \sum_{d|n} f(d)g\left(\frac{n}{d}\right) \log\left(d \cdot \frac{n}{d}\right) \\ &= \sum_{d|n} (f(d) \log d)g\left(\frac{n}{d}\right) + \sum_{d|n} f(d)(g\left(\frac{n}{d}\right) \log\left(\frac{n}{d}\right)) = (f' * g)(n) + (f * g')(n). \end{aligned}$$

Using this we can prove the celebrated *Selberg Symmetry formula* which was the starting point for the so-called *elementary* proof of the PNT given ‘independently’ by Selberg and Erdős.

**Theorem 3.9:** If  $n \geq 1$ , we have

$$\Lambda(n) \log n + \sum_{d|n} \Lambda(d) \Lambda\left(\frac{n}{d}\right) = \sum_{d|n} \mu(d) \left(\log \frac{n}{d}\right)^2.$$

**Proof:** We have  $\Lambda * u = u'$  so applying the ‘product rule’, we can write

$$\Lambda' * u + \Lambda * u' = u''$$

Using the formula for  $u'$  above we write this as

$$\Lambda' * u + \Lambda * (\Lambda * u) = u''.$$

Recall that  $\mu = u^{-1}$ , so Dirichlet multiplying both sides by  $u^{-1}$  we obtain

$$\Lambda' + \Lambda * \Lambda = u'' * \mu$$

and translating back, we have the desired result.

**Dirichlet Series:**

In the next few chapters we will be looking in detail at functions defined by series of the form  $\sum_{n=1}^{\infty} \frac{f(n)}{n^s}$ , where  $f(n)$  is an arithmetic function. Such a series is called a *Dirichlet Series*, provided it converges. The following theorem relates Dirichlet series and Dirichlet Multiplication.

**Theorem 3.10:** Given two Dirichlet series

$$F(s) = \sum_{n=1}^{\infty} \frac{f(n)}{n^s}, \quad G(s) = \sum_{n=1}^{\infty} \frac{g(n)}{n^s}$$

which converge absolutely for  $s > \sigma_0$ , then for  $s > \sigma_0$  we have

$$F(s)G(s) = \sum_{n=1}^{\infty} \frac{h(n)}{n^s}$$

where  $h(n) = \sum_{d|n} f(d)g(\frac{n}{d})$ , i.e.  $h = f * g$ .

**Proof:** For  $s > \sigma_0$ ,

$$F(s)G(s) = \sum_{n=1}^{\infty} \frac{f(n)}{n^s} \sum_{m=1}^{\infty} \frac{g(m)}{m^s} = \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{f(n)g(m)}{(nm)^s}.$$

Now collect the terms for which  $mn = k$  for  $k = 1, 2, \dots$  and so

$$F(s)G(s) = \sum_{k=1}^{\infty} \left( \sum_{mn=k} f(n)g(m) \right) k^{-s} = \sum_{k=1}^{\infty} h(k)k^{-s}$$

where  $h(k) = \sum_{mn=k} f(n)g(m) = (f * g)(k)$ .

We can now prove the following Corollary which will be of importance in later work.

Let  $\zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s}$  for  $s > 1$ . Then since this series converges uniformly, (by Weierstrass  $M$ -test), we

can differentiate to obtain  $\zeta'(s) = - \sum_{n=1}^{\infty} \frac{\log n}{n^s}$  and hence:

**Corollary:**

$$-\frac{\zeta'(s)}{\zeta(s)} = \sum_{n=1}^{\infty} \frac{\Lambda(n)}{n^s}.$$

**Proof:**



### Averages of Arithmetic Functions:

As mentioned in the introduction to this chapter, the values of the arithmetic functions behave very erratically. For example the function  $\tau(n)$  takes the value 2 infinitely often. We can ‘smooth out’ these functions by looking at their average rate of growth. If  $f$  is an arithmetic function, then we will study the mean,

$$\tilde{f}(n) = \frac{1}{n} \sum_{k=1}^n f(k),$$

which we do by looking at  $\sum_{k \leq x} f(k)$  for any positive real number  $x$ . It is understood that  $k$  varies from 1 to  $\lfloor x \rfloor$ .

To describe the growth rate of these functions, we introduce the (standard) notation  $O(f(x))$ , also known as Landau’s notation.

**Definition:** Suppose  $g(x) > 0$  for all  $x \geq a$ . If there is a constant  $M$  such that  $\frac{|f(x)|}{g(x)} < M$  for all  $x \geq a$ , then we write  $f(x) = O(g(x))$ , which we read as ‘ $f$  is of order  $g$ ’, or ‘ $f$  is big-O  $g$ ’.

Furthermore, if  $\lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} = 1$ , then we say that  $f$  is asymptotic to  $g$  and write  $f \sim g$ .

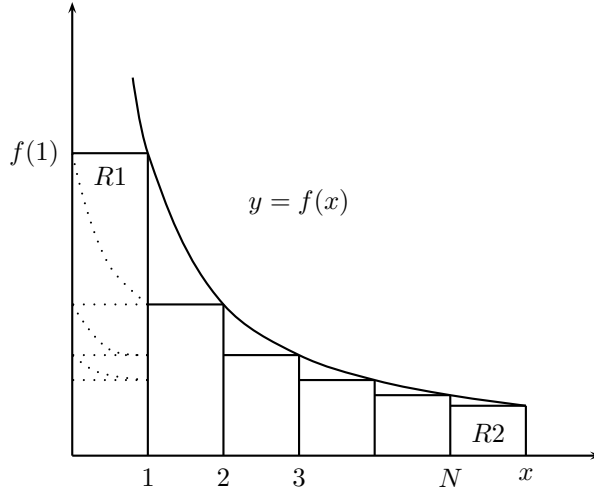
Examples:

In dealing with sums of the form  $\sum_{k \leq x} f(k)$ , we will frequently use the following result.

**Theorem 3.11** If  $f(x)$  is a positive decreasing function such that  $f(x) \rightarrow 0$  as  $x \rightarrow \infty$ , then there is a constant  $k$  such that

$$\int_1^x f(t) dt = \sum_{n \leq x} f(n) + k + O(f(x)).$$

**Proof:**



Let  $N = \lfloor x \rfloor$  then

in the diagram,

$$\int_1^x f(t) dt = \sum_{n=1}^N f(n) - f(1) + R_1 + R_2,$$

where we ‘move’ the small areas between the curve and the rectangles to the first rectangle, and call the sum of these areas  $R_1$ , while  $R_2$  is the area of the last rectangle between  $N$  and  $x$ . Thus  $0 \leq R_1 < f(1)$ . Also

$$R_2 = f(x)(x - N) < f(x).$$

Thus writing  $R_1 - f(1) + R_2 = k + O(f(x))$  gives the result.

For convenience, we write

$$\sum_{n=1}^N f(n) = \int_1^x f(t) dt + K + O(f(x)).$$

### Dirichlet’s Divisor Problem:

**Lemma:**  $\sum_{n \leq x} \frac{1}{n} = \log x + \gamma + O\left(\frac{1}{x}\right)$ , where  $\gamma$  is Euler’s constant.

**Proof:** This follows immediately from Theorem 3.11, noting that as  $N \rightarrow \infty$ ,  $\sum_{n=1}^N \frac{1}{n} - \log N \rightarrow \gamma$  and so the  $K$  above is Euler’s constant.

Hence we have the rough approximation  $\sum_{n \leq x} \frac{1}{n} = O(\log x)$ .

The following result goes back to Dirichlet (1838),

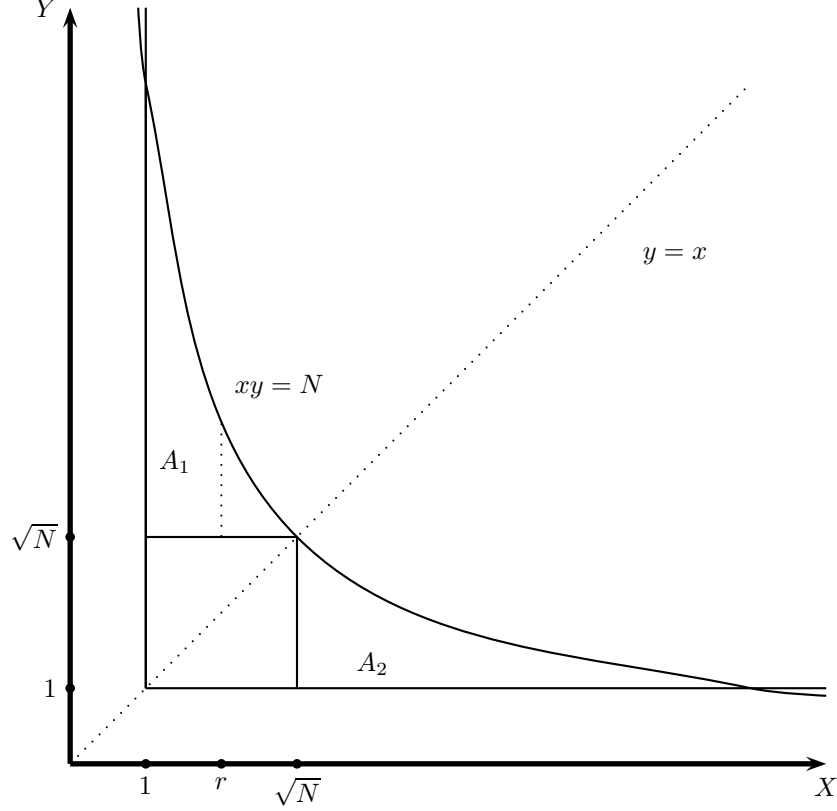
**Theorem 3.12:** For all  $x \geq 1$ , we have

$$\sum_{n \leq x} \tau(n) = x \log x + (2\gamma - 1)x + O(\sqrt{x}).$$

(Note that this implies that  $\tilde{\tau}(n) \sim \log n$ .)

**Proof:**

The function  $\tau(n)$  counts the number of lattice points of the form  $(x, y)$ , lying on the hyperbola  $xy = n$  in the first quadrant. Hence the sum  $\sum_{n \leq N} \tau(n)$  is simply the number of lattice points with positive co-ordinates lying under (and on if  $N$  is an integer) the hyperbola  $xy = N$ .



In the diagram, the number of lattice points lying in the square is  $\lfloor \sqrt{N} \rfloor^2$ . By symmetry, the number of lattice points in regions  $A_1$  and  $A_2$  are equal, so concentrate on  $A_1$ .

On any line  $x = r$ , ( $1 \leq r \leq \sqrt{N}$ ), the number of lattice points in  $A_1$  is clearly  $\left\lfloor \frac{N}{r} \right\rfloor - \lfloor \sqrt{N} \rfloor$ . Hence the total number of lattice points is

$$\sum_{n=1}^N \tau(n) = 2 \sum_{r=1}^{\lfloor \sqrt{N} \rfloor} \left( \left\lfloor \frac{N}{r} \right\rfloor - \lfloor \sqrt{N} \rfloor \right) + \lfloor \sqrt{N} \rfloor^2.$$

Using the estimate,  $\lfloor y \rfloor = y + O(1)$ , we can write this as

$$\begin{aligned} & 2 \sum_{n=1}^{\lfloor \sqrt{N} \rfloor} \left( \frac{N}{n} + O(1) \right) - 2 \lfloor \sqrt{N} \rfloor^2 + \lfloor \sqrt{N} \rfloor^2 \\ &= 2N \sum_{n=1}^{\lfloor \sqrt{N} \rfloor} \frac{1}{n} - \lfloor \sqrt{N} \rfloor^2 + O(\sqrt{N}) \\ &= 2N \sum_{n=1}^{\lfloor \sqrt{N} \rfloor} \frac{1}{n} - N + O(\sqrt{N}). \end{aligned}$$

Thus

$$\begin{aligned} \sum_{n \leq x} \tau(n) &= 2x \sum_{n=1}^{\lfloor \sqrt{x} \rfloor} \frac{1}{n} - x + O(\sqrt{x}) \\ &= 2x \left( \log x^{\frac{1}{2}} + \gamma + O\left(\frac{1}{\sqrt{x}}\right) \right) - x + O(\sqrt{x}) \\ &= x \log x + (2\gamma - 1)x + O(\sqrt{x}). \end{aligned}$$

**Notes:** The error term  $O(\sqrt{x})$  has been improved. The determination of the best possible error bound is known as the *Dirichlet Divisor Problem*. The most recent results (of which I am aware) are that  $x^{\frac{1}{2}}$  can be replaced by  $x^{\frac{7}{22}}$  (Iwaniec and Mossochi 1988, J. No. Th. 29(1), pp. 60-93) and in 1990 Van de Lune and Wattel conjectured  $x^{\frac{1}{4}} \log x$ . In 2003 Huxley reduced the power of  $x$  to  $\frac{131}{416}$ . Hardy and Landau showed (1915) that  $\frac{1}{4}$  was a lower bound for this fraction and  $x^{\frac{1}{4}}$  is widely believed to be the true order.

**The order of  $\sigma$ :**

**Lemma 1:**

- a.  $\sum_{n \leq x} \frac{1}{n^s} = \frac{x^{1-s}}{1-s} + \zeta(s) + O(x^{-s})$  if  $s > 1$ .
- b.  $\sum_{n > x} \frac{1}{n^s} = O(x^{1-s})$  for  $s > 1$ .

**Proof:**

### Dirichlet Sum Identities:

The following identities are extremely important in approximating sums over divisors.

**Lemma 2:** (Dirichlet Sum Identity, DSI)

a. If  $f$  is an arithmetic function, then

$$\sum_{n \leq x} \sum_{d|n} f(d) = \sum_{n \leq x} \sum_{d \leq \frac{x}{n}} f(d), \quad (DSI \ 1).$$

b. If  $f, g$  are arithmetic functions, then

$$\sum_{n \leq x} f(n) \sum_{d|n} g(d) = \sum_{d \leq x} g(d) \sum_{j \leq \frac{x}{d}} f(dj), \quad (DSI \ 2).$$

**Proof:**

a. The LHS =  $f(1) + (f(1) + f(2)) + (f(1) + f(3)) + (f(1) + f(2) + f(4)) + \cdots + (f(1) + \cdots + f(\lfloor x \rfloor)) = f(1)\lfloor x \rfloor + f(2)\lfloor \frac{x}{2} \rfloor + f(3)\lfloor \frac{x}{3} \rfloor + \cdots$ .

Now on the RHS  $f(1)$  occurs  $\lfloor x \rfloor$  times,  $f(2)$  occurs  $\lfloor \frac{x}{2} \rfloor$  times and so on. The result follows.

(More formally, we could write, starting from the RHS,

$$\begin{aligned} \sum_{n \leq x} \sum_{d \leq \frac{x}{n}} f(d) &= \sum_{dn \leq x} f(d) = \sum_{d \leq x} f(d) \sum_{n \leq \frac{x}{d}} 1 \\ &= \sum_{d \leq x} f(d) \left\lfloor \frac{x}{d} \right\rfloor = \sum_{n \leq x} \sum_{d|n} f(d). \end{aligned}$$

b. Tutorial exercise.

**Theorem 3.13:**

$$\sum_{n \leq x} \sigma(n) = \frac{\pi^2 x^2}{12} + O(x \log x).$$

**Proof:**

Thus the average value of  $\sigma(x)$  is  $\frac{\pi^2}{12}x + O(\log x)$ , i.e. roughly linear(!).

**The order of  $\phi(n)$ :**

Recall that we defined  $\mu(n)$  so that

$$\sum_{n=1}^{\infty} \frac{\mu(n)}{n^s} = \frac{1}{\zeta(s)}$$

for  $s > 1$ .

In particular we have

$$\begin{aligned} \sum_{n=1}^{\infty} \frac{\mu(n)}{n^2} &= \frac{6}{\pi^2} \text{ and } \sum_{n \leq x} \frac{\mu(n)}{n^2} = \frac{6}{\pi^2} - \sum_{n > x} \frac{\mu(n)}{n^2} \\ &= \frac{6}{\pi^2} + O\left(\sum_{n > x} \frac{1}{n^2}\right) = \frac{6}{\pi^2} + O\left(\frac{1}{x}\right) \end{aligned}$$

by part (b) of Lemma 1 above.

**Theorem 3.14:**  $\sum_{n \leq x} \phi(n) = \frac{3x^2}{\pi^2} + O(x \log x)$ .

(Hence the average order of  $\phi(x)$  is  $\frac{3}{\pi^2}x + O(\log x)$ .)

**Proof:** Using the relation  $\phi(n) = \sum_{d|n} \mu(d) \frac{n}{d}$ , we have

$$\begin{aligned} \sum_{n \leq x} \phi(n) &= \sum_{n \leq x} \sum_{d|n} \mu(d) \frac{n}{d} \\ &= \sum_{n \leq x} n \sum_{d|n} \frac{\mu(d)}{d} = \sum_{d \leq x} \frac{\mu(d)}{d} \sum_{q \leq \frac{x}{d}} dq \quad (DSI \quad 2) \\ &= \sum_{d \leq x} \mu(d) \sum_{q \leq \frac{x}{d}} q \\ &= \sum_{d \leq x} \mu(d) \left\{ \frac{1}{2} \left( \frac{x}{d} \right)^2 + O\left( \frac{x}{d} \right) \right\} \\ &= \frac{1}{2} x^2 \sum_{d \leq x} \frac{\mu(d)}{d^2} + O\left( x \sum_{d \leq x} \frac{1}{d} \right) \\ &= \frac{1}{2} x^2 \left\{ \frac{6}{\pi^2} + O\left( \frac{1}{x} \right) \right\} + O(x \log x) = \frac{3x^2}{\pi^2} + O(x \log x). \end{aligned}$$

**Corollary:** The probability that two positive integers chosen at random are coprime is  $\frac{6}{\pi^2}$ .

**Proof:** The number of pairs of positive integers  $\{r, s\}$  satisfying  $1 \leq r \leq s \leq n$  is  $\binom{n+1}{2} = \frac{1}{2}n(n+1)$ . (Choose 2 distinct numbers from the list  $\{1, 2, \dots, n+1\}$  and subtract 1 from the larger. Alternatively, the answer is  $1 + 2 + \dots + (n-1) + n = \frac{1}{2}n(n+1)$ .)

Also  $\sum_{i \leq n} \phi(i)$  equals the number of such pairs which are coprime (by the definition of  $\phi$ ). Hence we can define the probability of two integers being coprime to be

$$\lim_{n \rightarrow \infty} \frac{\sum_{i \leq n} \phi(i)}{\frac{1}{2}n(n+1)} = \frac{6}{\pi^2} \approx 0.608$$

by the previous theorem.

(Note: The answer above is simply  $\frac{1}{\zeta(2)}$ . It has been shown that the probability (as defined above) that  $N$  positive integers chosen at random are co-prime is  $\frac{1}{\zeta(N)}$ .)

### Orders of $\mu$ and $\Lambda$ :

The average orders of the Möbius and Von Mangoldt functions are more difficult to determine and are in fact quite deep results. We will show in a later section that

$$(i) \quad \lim_{x \rightarrow \infty} \frac{1}{x} \sum_{n \leq x} \mu(n) = 0$$

and

$$(ii) \quad \lim_{x \rightarrow \infty} \frac{1}{x} \sum_{n \leq x} \Lambda(n) = 1.$$

Each of these results is **equivalent** to the prime number theorem.

Furthermore, the sum  $\sum_{n=1}^{\infty} \frac{\mu(n)}{n}$  converges and has a sum of zero, but this also is equivalent to the prime number theorem. Here we will show that this series has bounded partial sums.

**Theorem 3.15:** For all  $x \geq 1$ , we have

$$\left| \sum_{n \leq x} \frac{\mu(n)}{n} \right| \leq 1,$$

with equality only if  $x < 2$ .

**Proof:**