

On the iteration of multiplicative functions

By I. KÁTAI (Budapest)

Dedicated to Professor Zoltán Daróczy on his 50th birthday

1. Consider a completely multiplicative function $\theta(n)$ such that for each prime p ,

$$(1.1) \quad \theta(p) = p + a$$

for a fixed integer $a > 0$. Let K_a be the set of primes p such that, for some integer n , p occurs infinitely often as a divisor of the sequence of iterates $\theta^{(k)}(n)$, where $\theta^{(k)}(n) = \theta(\theta^{(k-1)}(n))$. This set K_a becomes a directed graph, with its elements as nodes, if we connect a prime $p \in K_a$ to each of the primes which divide $p + a$ (clearly these are also in K_a). These graphs K_a were introduced in [1], and it was proved that this set is finite, with largest element less than $2b^*a$, where b^* is the smallest prime not dividing a .

A more detailed study of these graphs has been given by R. M. POLLACK, H. N. SHAPIRO and G. H. SPARER in their very interesting paper [2]. They proved that the largest prime in K_a is at most $b^* + (b^* - 1)a$. Primes greater than a occur in K_a only on strings $p \rightarrow p + a \rightarrow p + 2a \rightarrow \dots$ out of a prime $p \leq a$, where $p, p + a, \dots$ are primes. They have considered the directed infinite graph U_a in which all the primes are nodes, and a directed edge goes from the prime p to the prime q if and only if q divides $p + a$. They observed furthermore that K_a is the minimal complete core U_a (Theorem 2.1 in [2]).

Let $\varkappa(n)$ be the minimal nonnegative integer h for which all the prime divisors of $\theta^{(h)}(n)$ belong to K_a , where $\theta^{(0)}(n) = n$. In terms of the graphs U_a , $\varkappa(n)$ is the maximum over all primes p dividing n of the length of the path from p to K_a . It is obvious that $\varkappa(n) = \max_{q|n} \varkappa(q)$, and $\varkappa(q) = 1 + \max_{p|q+a} \varkappa(p)$ if $\varkappa(q) \neq 0$, where p, q run over the primes satisfying the conditions $p|q+a, q|n$, respectively. In [1] we proved that

$$(1.2) \quad \limsup_{n \rightarrow \infty} \varkappa(n) (\log \log n)^{-1} > 0$$

and in [2] it was proved that

$$(1.3) \quad \varkappa(n) = \mathcal{O}(\log n),$$

for all fixed a .

To determine the exact maximal order of $\varkappa(n)$, or even the exact order of $\sum_1^N \varkappa(n)$

seems to be a very hard question. In this paper we shall prove that for almost all integers n , $\kappa(n) > \eta \log \log n$, where η is a positive constant that may depend on a .

For a fixed a , let $\lambda(p)$ denote the length (i.e. the number of nodes) of the shortest path from the node p to K_a . In [2] it was proved that $\lambda(p) = \mathcal{O}(\log \log p)$ and the conjecture was stated that $\lambda(p) = \mathcal{O}((\log \log p)(\log \log \log p)^{-1})$ holds for almost all primes p . We can prove easily that much more is true concerning this last conjecture, namely that

$$(1.4) \quad \text{for almost all primes } p, \quad \lambda(p) = 1 \text{ or } 2.$$

Let $\mathcal{P}_1 = \{q | \lambda(q) = 1\}$, $\mathcal{P}_2 = \{q | \lambda(q) \geq 3\}$.

Let Q_1, \dots, Q_r be the set of the primes in K_a coprime to a . It is clear that this set is non-empty. Since $q \in \mathcal{P}_1$ if and only if $q \notin K_a$ and $q \equiv -a \pmod{Q_j}$ for at least one $j \in \{1, \dots, r\}$, from the prime number theorem we get that

$$(1.5) \quad \frac{1}{\Pi(x)} \#\{q \equiv x | \lambda(q) = 1\} \rightarrow 1 - \prod_{j=1}^r \left(1 - \frac{1}{Q_j}\right) = \delta (> 0).$$

Therefore the relative density of \mathcal{P}_1 (in the set of primes) is positive. Let us estimate the number of those primes p , for which $\lambda(p) \geq 3$. If $\lambda(p) \geq 3$, then $(q, p+a) = 1$ for each $q \in \mathcal{P}_1$. But by using sieve theorems (see Lemma 1) we get that

$$\#\{p \equiv x | (p+a, q) = 1 \forall q \in \mathcal{P}_1\} \ll \pi(x) \frac{1}{(\log x)^\delta},$$

which implies (1.4). We have proved moreover, that

$$(1.6) \quad \frac{1}{\pi(x)} \#\{q \equiv x | \lambda(q) = 1\} \rightarrow \prod_{j=1}^r \left(1 - \frac{1}{Q_j}\right) \quad (x \rightarrow \infty).$$

2. In this section we shall estimate $\kappa(n)$. We shall state Theorem 4.2 ([3]) as

Lemma 1. *Let $F(n)$ be a polynomial of degree $g (\geq 1)$ with integer coefficients. Then, for any set \mathcal{B} of primes,*

$$\#\{p: p \equiv x | (F(p), \mathcal{B}) = 1\} \cong c_g \prod_{\substack{p < x \\ p \in \mathcal{B}}} \left(1 - \frac{\varrho(p)}{p}\right) \prod_{\substack{p < x \\ p \in \mathcal{B} \\ p | F(0)}} \left(1 - \frac{1}{p}\right)^{-1} \frac{x}{\log x},$$

where c_g depends only on g , and $\varrho(p)$ denotes the number of solutions of $F(n) \equiv 0 \pmod{p}$.

We shall apply this Lemma for $F(p) = p+a$, under the condition $(\mathcal{B}, a) = 1$. So we have

$$(2.1) \quad \#\{p \equiv x | (p+a, \mathcal{B}) = 1\} \cong c \prod_{\substack{p < x \\ p \in \mathcal{B}}} \left(1 - \frac{1}{p}\right) \frac{x}{\log x}.$$

Let $\eta > 1$, z_1 be given, $z_n = z_1^\eta$, $\zeta = \log \eta$, $y_n = z_{2n-1}$, $x_n = z_{2n}$. The values η, z_1 will be determined later. $\mathcal{A}_1, \mathcal{A}_2, \dots$ are some finite subsets of primes, defined as follows:

- (1) for all n the elements of \mathcal{A}_n belong to (y_n, x_n) ,

- (2) \mathcal{A}_1 is an arbitrary set,
- (3) $p \in \mathcal{A}_{n+1}$ if and only if there exists $q \in \mathcal{A}_n$, such that $q|p+a$.

Let $S_n = \sum_{p \in \mathcal{A}_n} 1/p$, $T_n = \prod_{p \in \mathcal{A}_n} \left(1 - \frac{1}{p}\right)$. It is clear that

$$(2.2) \quad T_n < e^{-S_n} (\cong 1).$$

Lemma 2. *Let a be fixed. Then there exist positive numbers z^* , θ , such that for every \mathcal{A}_1 satisfying $z_1 > z^*$, $T_1 \cong \theta$, the inequality*

$$(2.3) \quad T_n \cong \theta$$

holds.

PROOF. It is enough to prove (2.3) for $n=2$. Let $x \cong y_2$. From Lemma 1 we get

$$\sum_{\substack{p \in \mathcal{A}_2 \\ x < p \leq 2x}} 1/p \cong \sum_{x < p \leq 2x} \frac{1}{p} \sum_{\substack{x < p \leq 2x \\ p \notin \mathcal{A}}} 1 \cong \sum_{x < p \leq 2x} \frac{1}{p} - 2cT_1(\log x)^{-1}.$$

Applying this inequality with $x=2^k y_2$ ($k=0, 1, \dots, k_0$), where k_0 is the largest integer for which $2^{k_0+1} y_2 \cong x_2$, we get that

$$S_2 \cong \sum_{y_2 < p \leq 2^{k_0+1} y_2} \frac{1}{p} - 2cT_1 \sum_{k=0}^{k_0} \frac{1}{(\log 2^k y_2)}.$$

Since the first sum is $\log \frac{\log x_2}{\log y_2} + \mathcal{O}\left(\frac{1}{\log y_2}\right) = \zeta + \mathcal{O}\left(\frac{1}{\eta^3 \log z_1}\right)$, and the second is $\zeta + \mathcal{O}\left(\frac{1}{\log y_2}\right) = \zeta + \mathcal{O}\left(\frac{1}{\eta^3 \log z_1}\right)$, with an absolute constant in the order terms, we get

$$(2.4) \quad S_2 \cong (1 - 2cT_1)\zeta - \frac{c^*}{\eta^3 \log z_1},$$

with an absolute constant c^* . If z_1 is so chosen that $c^*/(\eta^3 \log z_1) < 1/2$, then from (2.2), (2.4) we get that

$$(2.5) \quad T_2 \cong e^{-(1-2cT_1)\zeta} \left(1 + \frac{2c^*}{\eta^3 \log z_1}\right) < 2 \cdot e^{-(1-2cT_1)\zeta}.$$

Let now be $\theta = \frac{1}{4c}$, ζ so large that $\zeta > \log 64$, and $4c \cong e^{\zeta/3}$. Then the condition $T_1 \cong \theta$ implies that $T_2 \cong \theta$. Indeed, from (2.5) we get

$$T_2 < 2 \cdot e^{-\zeta/2} < e^{-\zeta/3} \cong \theta.$$

By this the proof of our lemma is completed.

Theorem 1. *Let a be a positive integer, $\varkappa(n)$ defined as above. Then there exists a constant $\lambda > 0$ such that*

$$\frac{1}{\pi(x)} \#\{p \cong x | \varkappa(p) < \lambda \log \log p\} \rightarrow 0 \quad \text{as } x \rightarrow \infty.$$

PROOF. Let \mathcal{A}_1 be such a subset of primes for which the conditions of Lemma 2 are satisfied, and assume that $z_1 > b^* + (b^* - 1)a$. The last condition guarantees that $\kappa(p) \geq 1$ for all the elements of \mathcal{A}_1 . Then for each n , $\kappa(p) \geq n$ if $p \in \mathcal{A}_n$. This is obvious from the definition of \mathcal{A}_n and from the inequality $\kappa(p) \geq 1 + \kappa(q)$ if $q|p+a$ and $\kappa(q) \neq 0$.

Let now X be a large number, and assume that $z_n < x \leq z_{n+1}$. Let $b \geq 2$ be a fixed integer, $k \geq 1$. Then by Lemmas 1 and 2 for $\mathcal{B} = \mathcal{B}_{b,k} = \bigcup_{l=0}^k \mathcal{A}_{n-b-l}$ we have

$$(2.6) \quad \begin{aligned} \#\{p|p \in [X, 2X], (p, \mathcal{B}_{b,k}) = 1\} &\leq \\ &\leq cT_{n-b} \dots T_{n-b-k} \frac{x}{\log x} \leq c\theta^k \frac{x}{\log x}. \end{aligned}$$

If $(p, \mathcal{B}_{b,k}) > 1$, then $\kappa(p) \geq n - b - k$. Let k be so large that $c\theta^k < 1/4$. Since

$$n \geq \frac{1}{2} \frac{\log \log X}{\log \eta},$$

with a suitable constant $\lambda_1 > 0$ we have

$$(2.7) \quad \#\{p|p \in [X, 2X], \kappa(p) > \lambda_1 \log \log p\} > \frac{1}{2} \frac{x}{\log x},$$

say.

Let now

$$\mathcal{B} = \mathcal{B}_x = \{q|w < q < x, \kappa(q) > \lambda_1 \log \log w\},$$

where $w = e^{(\log x)^{1/2}}$. If p is such a prime for which there exists q with $q|p+a$, then $\kappa(p) \geq \lambda_1 \log \log w \geq \frac{\lambda_1}{2} \log \log x$. By Lemma 1,

$$\#\{p \leq x|(p+a, \mathcal{B}_x) = 1\} < c \prod_{q \in \mathcal{B}} \left(1 - \frac{1}{q}\right) \frac{x}{\log x}.$$

Since $\prod \left(1 - \frac{1}{q}\right)$ in the right hand side tends to zero, Theorem 1 has been proved. ■

3. Let $h(a)$ denote the smallest prime which does not belong to K_a , and let $H(a)$ be the largest prime which belongs to K_a .

It is clear that K_a contains all prime divisors of a . In [2] it was proved that $2 \in K_a$ for each $a \in \mathbb{N}$.

Let $Q_1 < Q_2 < \dots < Q_R$ be the elements of K_n , and assume that $p \notin K_n$. It is clear that if Q is a prime, $Q|Q_j+n$, then $Q \in K_n$. Consequently $p \nmid Q_j+n$. Let $n \equiv l \pmod{p}$. If there is a prime π such that $\pi|n+Q_i$ for at least one Q_i ($i=0, 1, \dots, R$, $Q_0=0$, and $\pi \equiv -l \pmod{p}$), then $p \in K_n$. Indeed, if $\pi|n+Q_i$, then $\pi \in K(n)$, since $p|\pi+n$, therefore $p \in K_n$.

Consequently, if $n \equiv l \pmod{p}$, then the numbers $n, n+Q_1, \dots, n+Q_R$ do not contain prime divisors from the arithmetic progression $\equiv -l \pmod{p}$.

By using sieve results (see [3]) we get that

$$(3.1) \quad \#\{n \in [X, 2X] \mid n \equiv s \pmod{p}, \pi \nmid n \text{ if } \pi \equiv -l \pmod{p}\} \cong \\ \cong c \frac{x}{p} \prod_{\pi \equiv -l \pmod{p}} \left(1 - \frac{1}{\pi}\right) \cong c \frac{x}{p(\log x)^{1/(p-1)}}$$

if $(s, p) = (l, p) = 1, p < x$.

Let

$$\mathcal{B}_p = \{n \mid \exists l \pmod{p}, (l, p) = 1, \pi \nmid n \text{ if } \pi \equiv l \pmod{p}\}.$$

From (3.1) it follows that

$$(3.2) \quad \#\{n \in [X, 2X] \mid n \in \mathcal{B}_p\} \cong c \frac{x}{(\log x)^{1/(p-1)}}.$$

Summing (3.2) for all the primes $p \leq (\log \log x)(\log \log \log x)^{-1}$, the right hand side is $o(x)$. Consequently we have

Theorem 2. *For almost all n ,*

$$(3.3) \quad h(n) \cong \frac{\log \log n}{\log \log \log n}.$$

By using the Turán—Kubilius inequality, hence we easily get the following

Theorem 3. *Let $\eta > 0$ be an arbitrary positive constant. Then*

$$(3.4) \quad H(n) \cong n^{1/2-\eta}$$

holds for almost all n .

PROOF. Let us consider the integers n in $\left[\frac{x}{2}, x\right]$. Let $q_1 < q_2 < \dots < q_s$ be all the primes less than $(\log \log x)(\log \log \log x)^{-1}$. Let $S(n) = \prod_{j=1}^s (n + q_j)$, let \mathcal{P} be the set of all the primes in $[x^{1/2-\eta}, x^{1/2}]$, and

$$f(n) := \sum_{\substack{p \mid S(n) \\ p \in \mathcal{P}}} 1.$$

Then, by the Turán—Kubilius inequality we have

$$\sum_{(x/2) \leq n \leq x} (f(n) - sA)^2 \cong cxsA, \\ A = \sum_{p \in \mathcal{P}} \frac{1}{p} = \log \frac{\log 1/2}{\log \left(\frac{1}{2} - \eta\right)} + o\left(\frac{1}{\log x}\right)$$

with a suitable constant c . Hence we get that

$$\sum_{\substack{f(n)=0 \\ (x/2) \leq n \leq x}} 1 = o(x) \quad (x \rightarrow \infty).$$

If for an $n \in \left[\frac{x}{2}, x \right]$ (3.3) holds and $f(n) > 0$, then $K(n)$ contains all the q_i , and consequently all the primes p that divide $S(n)$. But $p|S(n)$, $p \in \mathcal{P}$ implies that $p > x^{1/2-\eta}$. This completes the proof of Theorem 3.

From the Turán—Kubilius inequality we can get an estimate for the cardinality of K_n as well. Let \mathcal{P}^* be the set of the primes in (q_s, x) ,

$$g(n) = \sum_{\substack{p|S(n) \\ p \in \mathcal{P}^*}} 1, \quad B := \sum_{p \in \mathcal{P}^*} \frac{1}{p} = \log \log x - \log \log q_s + o(1).$$

Now

$$\sum_{n \leq x} (g(n) - sB)^2 \leq cxBs, \quad s = (\log \log x)(\log \log \log x)^{-1},$$

therefore

$$\#\{n \leq x, g(n) < sB - w\sqrt{sB}\} \leq \frac{cx}{w}.$$

If $q_1, \dots, q_s \in K_n$, then $p|S(n)$, and $p \in \mathcal{P}^*$ belongs also to K_n . So we have

Theorem 4. *Let $\varepsilon > 0$ be an arbitrary positive constant. Then*

$$\text{card}(K_n) > (1 - \varepsilon)(\log \log n)^2 (\log \log \log n)^{-1}$$

holds for almost all n .

References

- [1] I. KÁTAI, Some problems on the iteration of multiplicative number-theoretical functions, *Acta Math. Acad. Sci. Hung.*, **19** (1968), 441—450.
- [2] R. M. POLLACK, H. N. SHAPIRO and G. H. SPARER, On the graphs of I. Kátai, *Communications on Pure and Applied Mathematics*, **27** (1974), 669—713.
- [3] H. HALBERSTAM and H. E. RICHERT, Sieve methods, *London 1974, Academic Press*.

I. KÁTAI
EÖTVÖS LORÁND UNIVERSITY
COMPUTER CENTER
BUDAPEST, H-1117
BOGDÁNFY U. 10/B

(Received January 27, 1987)