Lecture 8: Uniform Distribution

 $\frac{Dqf^{-1}}{N} = A \text{ sequence of } x_n \in [0,1] \text{ is called uniformly} \\ distributed (ar equidistributed) in [0,1], if \\ for any subinterval (d, \beta) \subseteq [0,1], \\ \frac{1}{N} # \{ 1 \le n \le N : x_n \in (d, \beta) \} \xrightarrow[N \to d]{} | d - \beta | . \\ Our aim is to prove the following:$

<u>Neyl's Equidistribution Thm</u>: Suppose d is irrational and keIN. Then $\{n^k \lambda\} = fractional part of <math>n^k \lambda$ is uniformly distributed in $[o_1, i]$.

Proof for
$$k=1$$
: This is the easiest case.
Consider the map $R_{2}: T \rightarrow T$, $R_{2}(x) = x + \lambda \pmod{1}$.
This map preserves Lebesgue's measure λ .
Claim: R_{2} is uniquely egodic.
Proof. It's convenient to introduce the following notation
for $u_{1}\sigma: T \rightarrow R$:
 $\int (u+i\sigma) d\mu := \int u d\mu + i \int \sigma d\mu$.
T
For example, $\int e^{2\pi i n t} d\lambda$
 $T = \int cos(2\pi n t) dt + i \int sin (2\pi n t) dt = \begin{cases} 1 & n = 0 \\ 0 & n \in 2 > 10 \end{cases}$

The key observation here is that we can calculate the enjodic sums $\sum_{k=0}^{N-1} (X \circ R_{\lambda}^{k})(x)$ for all $X(t) = e^{2\pi i n t}$: Case 2 (n=0): $\frac{1}{N}\sum_{k=0}^{N-1} (k_{h} \circ R_{d}^{k})(t) = \frac{1}{N}\sum_{k=0}^{N-1} e^{2\pi i n (t+k_{d})}$ $= \frac{1}{N} e^{2\pi i n t} \sum_{k=1}^{N-1} (e^{2\pi i n d})^{k} = \frac{1}{N} e^{2\pi i n t} \left(\frac{e^{2\pi i n d}}{e^{2\pi i n d}} - 1 \right)$ Thus, $\left|\frac{1}{N}\sum_{k=0}^{N-1}\chi_{0}R_{d}^{k}\right| \leq \frac{1}{N}\frac{\left|e^{2\pi i nN_{0}}\right|+1}{\left|e^{2\pi i nd}-1\right|}$ $\leq \frac{1}{N} \cdot \frac{2}{|e^{2\pi i n d} - 1|} \xrightarrow{N \to d} 0 = \int X_n d\lambda$ In summary, for ell nEZ, $\frac{1}{N} \sum_{k=1}^{N} \chi_{n} \circ R_{d}^{k} \xrightarrow{N \to \infty} \int \chi_{n} d\lambda \xrightarrow{\text{uniformly on } T}.$ By linearity, for every p(t) e Span {X_n: neZ} =: Trig ("trigonometric polynomial"), 1 ZpoR, SpdA uniformly on T. N K=0 N N - a T

By the <u>Stone-Weierstrass theorem</u>, the trigonometric polynomials are dense in ((TT): Vero Vfe C(x) = pe Trig (Vxe T 1f(x)-p(x) < E). In other words, any xETT is λ -generic. Necessarily R_x is uniquely enjodic (if there were some other enjodic invineasured, its generic points wouldn't be λ -generic : Consider what happens for f s.t. (fd) = (fd)) In particular, x=0 is λ -generic, whence, by an exactive $\frac{1}{N} \# \left\{ i \leq n \leq N : R_{1}^{n}(o) \in B(x_{o,r}) \right\} \xrightarrow{N \to J} B(x_{o,r})$ for any open ball B(x, r) = s.4. $\lambda(\partial B(x, r)) = s.4$ All balls are like that $e.g.(a, b) := B(\frac{a+b}{2}, \frac{b-a}{2})$. Direct Proof: Sandwitch $f \in 1_{(a,b)} \in g$ as in the picture sit. f,ge((T), and Sf, Sg E-close to a-b. Then $\int_{N} \frac{1}{N} \sum_{h=0}^{N-1} \left\{ \frac{1}{N} + \left\{ 1 \le n \le N : R_{2}^{n}(o) \le (a,b) \right\} \le \frac{1}{N} \sum_{h=0}^{N-1} \left\{ \frac{1}{N} \right\} \right\}$ d p 9 Observe: lim LHS, lim RHS are E-close to 10-b]. => $\lim_{N \to 0} \lim_{N \to 0} \lim$

Proof for
$$k \ge 1$$
: The idea is to "manufacture" finkels
from sum uniquely ergodic map. We'll do this in detail next
time. Now we just demonstrate the key idea, looking at $k=2$
Define $T_{\beta}(x,y) = (x+\beta, y+x)$ on $T \times T$.
 $T_{\beta}^{2}(x,y) = (x+2\beta, y+x+x+\beta) = (x+2\beta, y+2x+\beta)$
 $T_{\beta}^{3}(x,y) = T_{\beta}(x+2\beta, y+2x+\beta) = (x+3\beta, y+3x+\beta+2\beta)$
 $T_{\beta}^{3}(x,y) = T_{\beta}(x+2\beta, y+3x+\beta+2\beta)$
 $= (x+4\beta, y+4x+\beta+2\beta+3\beta)$
 $T_{\beta}^{n}(x,y) = (x+4\beta, y+nx+\beta+2\beta)$
 $= \binom{n}{\beta} = (n-n) \cdot \frac{\beta}{2}$
Choosing $\beta = 2d$, $x = \alpha$, $y = 0$,

we obtain

$$T_{\beta}^{n}(d, 0) = ((n+1)d, nd + (n^{2}-n) \cdot \frac{2d}{2}) = ((n+1)d, n^{2}d).$$

If we can shaw unique ergodicity, we can deduce
that $(d, 0)$ is generic, whence $\{n^{2}d\}$ is uniform f
distributed in T.

Additional skew product extensions give higher pover.

$$\frac{\operatorname{Proof} \mathcal{G} \operatorname{Uniform Distribution} \mathcal{G} \left\{ n^{k} \leq j \text{ for } k \geq 1 \right\}}{\operatorname{Step1}: A \operatorname{Map} \operatorname{With} an \operatorname{Orbit} \operatorname{Which} \operatorname{Generates} \left\{ n^{k} \leq j \leq 1 \right\}}$$

$$\frac{\operatorname{A \operatorname{Formula}}_{n = 1} \operatorname{from Linear Algebra}: \operatorname{Let} A = \begin{pmatrix} n & 0 \\ n & 0 \\ 0 & \ddots & 0 \\ 0 &$$

$$\frac{\operatorname{Proof}_{k}: \operatorname{For} n = 1, \operatorname{this} \text{ is because } \begin{pmatrix} 1 \\ 0 \end{pmatrix} = 1, \begin{pmatrix} 1 \\ 1 \end{pmatrix} = 1, \begin{pmatrix} 1 \\ k \end{pmatrix} = 6$$
Assume by induction the formula holds for n. Then
$$(A^{n+1})_{ij} = (A \cdot A^{n})_{ij} = \sum_{l=1}^{k} A_{il} (A^{n})_{lj} = A_{il-1} (A^{n})_{i-1j} + A_{il} (A^{n})_{ij}$$

$$= \begin{pmatrix} n \\ i-j+1 \end{pmatrix} + \begin{pmatrix} n \\ i-j \end{pmatrix} = \begin{cases} \begin{pmatrix} n+1 \\ i-j \end{pmatrix} & i-j \leq n \\ \begin{pmatrix} n \\ i-j \end{pmatrix} & i-j \leq n \end{cases}$$

$$(n) = \begin{pmatrix} n+1 \\ i-j \end{pmatrix} & i-j = n+1$$

$$(n) = \begin{pmatrix} n+1 \\ i-j \end{pmatrix} & i-j = n+1$$

 $= \begin{pmatrix} h_{ij} \\ i_{j} \end{pmatrix}$ in all cases.

D

Step 2: T_{pk} is uniquely enjedic for ell
$$k \ge 1$$
, $p \notin Q$.
Key Observation: T is a "tower" of skew product
 $T_{p,k+1}(\beta; z_1, ..., z_k, z_{k+1}) =$
 $= (\beta; z_1 + \beta, z_2 + z_1, ..., z_k + z_{k+1}, z_{k+1} + v_k)$
 $T_{p,k}(\beta; z_1, ..., z_k + z_{k+1}, z_{k+1} + v_k)$
 $T_{p,k}(\beta; z_1, ..., z_k + z_{k+1}, z_{k+1} + v_k)$
Therefore, it's natural to use induction on k, and
Furstenborg's theorem on skew products.
 $k=1: T_{p,1}: \{\beta\} \times T \rightarrow \{\beta\} \times T, T_{p,1}(\beta; z_1) = (\beta, z_1 + \beta)$.
This map is uniquely enjedic, because for every
 z_1 and every continuous function $f(\beta; t)$ on $f\beta \times T$,
 $\frac{n}{N} \sum_{m=0}^{N-1} (f \circ T_{p,1}^{n})(\beta, z) = \frac{n}{N} \sum_{m=0}^{N-1} f(\beta; z_1 + n\beta) \longrightarrow \int f(\beta, t) dt$, uniform
On $\beta \times T$, by the unique espedicity of the map
 $R_{\beta}: T \rightarrow T$, $R_{\beta}(t) = t + \beta \mod 1$ (recall that $\beta \notin Q$).
We also see that the unique invariant meaner of
 $T_{p,1}$ is M_n s.t.
 $\int f dm_n = \int f(\beta; t) dt$ ($f \in (C p \times T)$).

Induction Step. Assume by induction that
$$T_{\beta,k}$$
 is
uniquely ergodic with the unique invariant measure M_k s.t.
 $\int f dm_k = \int \cdots \int f(\beta; t_1, ..., t_k) dt_1 \cdots dt_k$ ($f \in C(\beta, rth)$)
 $\beta \times T^k$
We'll show that $T_{\beta,k+1}$ is uniquely equic with invariant
measure M_{k+1} . Furstonberg's them says that it's enough
to check the following conditions:
(a) $T_{\beta,k}$ is uniquely ergodic with inversore M_k
(b) $T_{\beta,k+1}$ is engodic with respect to $M_k \times \lambda \equiv M_{k+1}$.
Condition (a) is our induction hypothesis. It remains to
check (b). To do this we must show that if
 $f(\beta; x_1, ..., x_{k+1})$ is a bounded measurable inversent
function (i.e. fo $T_{\beta,k+1} = f$ a.e.), then $f = \text{Const. a.e.}$
Comider the function on T^k
 $F(x_1, ..., x_{k+1}) = f(\beta; x_1, ..., x_{k+1})$.
Let's expand F to a Fourier series (as an L^2
function on T^{k+2}):
 $F(x_1, ..., x_{k+1}) = \sum_{m \in \mathbb{Z}} f(m) e^{2\pi i \langle m, x \rangle}$, where
 $\hat{F}(m) = \int_0^1 \cdots \int_0^n e^{-2\pi i \langle m, x \rangle} F(x) dx_1 \cdots dx_{k+1}$

If we can show that
$$\widehat{F}(\underline{m})$$
 for all $\underline{m} \pm \underline{a}$, we'll get
that F , whence f_1 is constant (and equal a.e to $\widehat{F}(\underline{a})$).
By the invariance of f_1 :
 $F(x_1, ..., x_{kn}) = (f \circ T_{\beta, kn})(\beta_1 x_1, ..., x_{kn}) = F(x_1 + \beta, x_2 + x_1, ..., x_{kn} + x_k)$
 $= \sum_{m \in \mathbb{Z}^{k+1}} \widehat{F}(\underline{m}) \exp\left[2\pi i \left\langle \begin{pmatrix} m_1 \\ m_2 \\ m_{kn} \end{pmatrix}, \begin{pmatrix} x_1 + x_1 \\ x_2 + x_1 \end{pmatrix} \right\rangle\right]$
 $= \sum_{m \in \mathbb{Z}^{k+1}} \widehat{F}(\underline{m}) e^{2\pi i m_1 \beta} e^{2\pi i \left\langle \underline{m} , A \pm \right\rangle}, \quad A = A_{k+1} = \begin{pmatrix} 1 & 0 \\ 0 & \ddots & q \end{pmatrix} \right|_{kn}$
 $= \sum_{m \in \mathbb{Z}^{kn}} \widehat{F}(\underline{m}) e^{2\pi i m_1 \beta} e^{2\pi i \left\langle \underline{m} , A \pm \right\rangle}, \quad A = A_{k+1} = \begin{pmatrix} 1 & 0 \\ 0 & \ddots & q \end{pmatrix} \right|_{kn}$
 $= \sum_{m \in \mathbb{Z}^{kn}} \widehat{F}(\underline{m}) e^{2\pi i m_1 \beta} e^{2\pi i \left\langle \underline{m} , A \pm \right\rangle}, \quad A = A_{k+1} = \begin{pmatrix} 1 & 0 \\ 0 & \ddots & q \end{pmatrix} \right|_{kn}$
 $= \sum_{m \in \mathbb{Z}^{kn}} \widehat{F}(\underline{m}) e^{2\pi i m_1 \beta} e^{2\pi i \left\langle \underline{m} , A \pm \right\rangle}, \quad A = A_{k+1} = \begin{pmatrix} 1 & 0 \\ 0 & \ddots & q \end{pmatrix} \right|_{kn}$
 $= \sum_{m \in \mathbb{Z}^{kn}} \widehat{F}(\underline{m}) e^{2\pi i m_1 \beta} e^{2\pi i \left\langle \underline{m} , A \pm \right\rangle}, \quad A = A_{k+1} = \begin{pmatrix} 1 & 0 \\ 0 & \ddots & q \end{pmatrix} \right|_{kn}$
 $= \sum_{m \in \mathbb{Z}^{kn}} \widehat{F}(\underline{m}) e^{2\pi i m_1 \beta} e^{2\pi i \left\langle \underline{m} , A \pm \right\rangle}, \quad A = A_{k+1} = \begin{pmatrix} 1 & 0 \\ 0 & \ddots & q \end{pmatrix} \right|_{kn}$
 $= \sum_{m \in \mathbb{Z}^{kn}} \widehat{F}(\underline{m}) e^{2\pi i m_1 \beta} e^{2\pi i \left\langle \underline{m} , A \pm \right\rangle}, \quad A = A_{k+1} = \begin{pmatrix} 1 & 0 \\ 0 & \ddots & q \end{pmatrix} \right|_{kn}$
 $= \sum_{m \in \mathbb{Z}^{kn}} \widehat{F}(\underline{m}) e^{2\pi i m_1 \beta} e^{2\pi i \left\langle \underline{m} , A \pm \right\rangle}, \quad A = A_{k+1} = \begin{pmatrix} 1 & 0 \\ 0 & \ddots & q \end{pmatrix} \right|_{kn}$
 $= \sum_{m \in \mathbb{Z}^{kn}} \widehat{F}(\underline{m}) e^{2\pi i m_1 \beta} e^{2\pi i \left\langle \underline{m} , A \pm \right\rangle}, \quad A = A_{k+1} = \begin{pmatrix} 1 & 0 \\ 0 & \ddots & q \end{pmatrix} \right|_{kn}$
 $= \sum_{m \in \mathbb{Z}^{kn}} \widehat{F}(\underline{m}) e^{2\pi i m_1 \beta} e^{2\pi i \left\langle \underline{m} , A \pm \right\rangle}, \quad A = A_{k+1} = \begin{pmatrix} 1 & 0 \\ 0 & \ddots & q \end{pmatrix} \right|_{kn}$
 $= \sum_{m \in \mathbb{Z}^{kn}} \widehat{F}(\underline{m}) e^{2\pi i m_1 \beta} e^{2\pi i \left\langle \underline{m} , A \pm \right\rangle}, \quad A = A_{k+1} = \begin{pmatrix} 1 & 0 \\ 0 & \ddots & q \end{pmatrix} \right|_{kn}$
 $= \sum_{m \in \mathbb{Z}^{kn}} \widehat{F}(\underline{m}) e^{2\pi i m_1 \beta} e^{2\pi i \left\langle \underline{m} , A \pm \right\rangle}, \quad A = A_{k+1} = \begin{pmatrix} 1 & 0 \\ 0 & \ddots & 0 \end{pmatrix} \right|_{kn}$
 $= \sum_{m \in \mathbb{Z}^{kn}} \widehat{F}(\underline{m}) e^{2\pi i m_1 \beta} e^{2\pi i m_1$

Here
$$(Q_{1}^{\pm})_{\underline{n}}^{-1}_{q} = 1^{st} \operatorname{cond} q (A^{\pm})_{\underline{n}}^{-1} = n_{q} - n_{2} + n_{3} - n_{q} \pm \cdots \pm n_{k+1}$$

because $\underline{M} = (A^{\pm})_{\underline{n}}^{-1} \iff (A^{\pm})_{\underline{m}} = \underline{h} \iff \begin{pmatrix} 14 & 0 \\ 14 & 0 \\ 0 & \ddots & 1 \end{pmatrix} \begin{pmatrix} m_{1} \\ \vdots \\ m_{kq} \end{pmatrix} = \begin{pmatrix} n_{1} \\ \vdots \\ n_{kv_{1}} \end{pmatrix}$
 $\Leftrightarrow \begin{cases} m_{1} + m_{2} & = n_{1} \\ m_{2} + m_{3} & = n_{2} \\ \cdots & m_{k} + m_{kn} = n_{k} \\ m_{kn} = n_{k} \end{bmatrix}$

Since the Fourier expansion is unique, we can equate coefficients and find that

$$\forall \underline{n} \in \mathbb{Z}^{k+1} \quad \hat{F}(\underline{n}) = \hat{F}((A^{t} \int \underline{n}) \cdot e^{2\pi i \beta \sum_{j=1}^{k+1} (-j)^{j+j} n_{j}}.$$

Passing to absolute values leads to

$$\forall \underline{m} \in \mathbb{Z}^{k \in I} | \widehat{F}(\underline{m})| = | \widehat{F}(\underline{A}^{\dagger})^{\underline{m}}) |$$
or equivalently, to
 $\forall \underline{m} \in \mathbb{Z}^{k \in I} | \widehat{F}(\underline{m})| = | \widehat{F}(\underline{A}^{\dagger}\underline{m}) |$

Recell <u>Parseval's identity</u>: $\sum |F(m)|^2 = \int F^2 dm$ MEZ T++2 Since F is bounded, $\sum |\hat{F}(\underline{m})|^2 < \infty$. me Za Ne cemanily : $\hat{F}(\underline{m}) \neq 0 \implies \{(A^{t})^{n}\underline{m} : \underline{n} \in \mathbb{Z}\} \text{ is finite.}$ $\implies \exists p > q \quad s.t. \quad (A^{t})^{p}\underline{m} = (A^{t})^{q}\underline{m}$ $= (A^{t})^{p-q} \underline{m} = \underline{m} \Longrightarrow \underline{m}^{t} A^{p-q} = \underline{m}$ det A = 0 <u>Claim</u>: Necessarily $m_2 = m_s = \dots = m_{k+1} = 0$ Proof. Let $l = p \cdot q$. Recall that $A^{l} = (d_{i-j})_{k + i + k + i} d_{i-j} = \binom{l}{i-j}$. The equation $\underline{m}^{t}A = \underline{m}^{t}$ is $(\mathbf{m}_{n}, \dots, \mathbf{m}_{k+1}) \begin{pmatrix} n & 0 \\ d_{1} & n & 0 \\ d_{k} & d_{1} & n \\ d_{s} & d_{2} & d_{1} & \ddots \\ \vdots & \vdots & \vdots & n \\ d_{k} & d_{k} & d_{k} & \cdots & d_{n} \end{pmatrix} = \begin{pmatrix} \mathbf{m}_{n} \\ \mathbf{m}_{k} \\ \mathbf{m}_{k+1} \end{pmatrix}$ Eqn k+1: Mk+1 = Mk+1 $\underbrace{eqn k}_{k} : m_{k} \neq d, m_{k-n} = m_{k} \implies m_{k+1} = 0$ Egn k-1 : $m_{k-1} + d_1 m_k + d_2 m_{k-1} = m_{k-1} \implies m_k = 0$ $\underbrace{\operatorname{Eqn} 1} : \operatorname{m}_{q} + \operatorname{zeroes} = 0 \Longrightarrow \operatorname{m}_{2} = 0$ So $m_2 = m_3 = \dots = m_{kn} = 0$ as claimed.

It remains to see that $\hat{F}(\underline{m}) \neq 0 \implies m_1 = 0$. We just say that $\hat{F}(\underline{m}) \neq 0 = m_2 = m_3 = \dots = m_{kH} = 0$. Substituting this in the equation $\forall \underline{m} \in \mathbb{Z}^{k \neq 1}$ $\widehat{F}(\underline{m}) = \widehat{F}((A^{t})\underline{m}) \cdot e^{2\pi i \beta ((A^{t})\underline{m})}$ Since He LHS =0 and RHS =0, $\underline{m} = \begin{pmatrix} m \\ \vdots \end{pmatrix}, (A^{t})^{T} \underline{n} = \begin{pmatrix} [(A^{t})^{T} \underline{n}]_{t} \\ \vdots \end{pmatrix},$ In addition, on we saw above, $\left(\left(A^{\dagger}\right)^{T}M\right)_{1} = M_{1} - M_{2} + M_{2} + \cdots + M_{kfl} = M_{n}$ So $\hat{F}(m_{n,0},...,0) = \hat{F}(m_{n,0},...,0) e^{2\pi i \beta m_{n}}$. Since we're assuming that $\hat{F}(\underline{m}) \neq 0$, we can divide by $\hat{F}(\underline{m})$ and obtain $e^{2\pi i\beta m_n} = 1 \implies \beta m_n \in \mathbb{Z}$. But $\beta \neq \beta$. Necessarily $m_n = 0$. In summary $F(m) \neq 0 \implies m = 0$. It follows that $f(\beta, x_1, ..., x_d) = \hat{F}(o) e^{2\pi i \langle o, x \rangle} = rowt.$

Thus $\lim_{N \to a} \frac{1}{N} \# \{ 1 \le n \le N : \{ n \le j \in (a, b) \} \le |a-b| + \epsilon .$ Similarly, using f and F, we can show that $\liminf_{N \to \infty} \frac{1}{N} \# \{ 1 \le n \le N : \{ n^{k} \ge \{ a, b \} \ge | a - b | - \epsilon \}$ Since E is arbitrary, linist = linsup = 1a-61. D This completor the proof of Weyl's Uniform Distribution theorem for {n^k ~}. $\frac{\text{Exercise}}{\text{and } a_{j} \text{ is invational. Prove that } \left\{p(n)\right\} \text{ is uniformly} distributed in [0,1]. ({\cdot} = fractional part).$