Arthaméter



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ON A SPECIAL TRANSCENDENTAL NUMBER

K. MAHLER

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Extract. - Let $f(z) = \int_{j=0}^{\infty} (1-z^2^j)$. Denote by s and t two integers such that 0 < s < t. In this paper a measure of transcendency for the number f(s/t) is determined.

On the two similar functions

$$f(z) = \frac{\infty}{\int_{j=0}^{\infty} (1-z^2)^j}$$
 and $g(z) = \frac{\infty}{\int_{j=0}^{\infty} (1+z^2)^j} = (1-z)^{-1}$

the first one is transcendental and the second one rational. This property has an arithmetic analogue. Let s and t be two integers satisfying 0 < s < t. Then f(s/t) is a transcendental and g(s/t) a rational number. Some fifty years ago I proved a very general result in which the property of f(s/t) is contained as a special case (see Mahler 1930).

In the present paper I establish a measure of transcendency for f(s/t). I use algebraic approximation formulae for f(z) which are analogous to those for the exponential function in Hermite's classical proof of the transcendency of e (Hermite 1873). The proof is based on the non-vanishing of a certain determinant, and the method has perhaps a slight interest, even if the result itself has not.

1. - The infinite product

$$f(z) = \frac{\infty}{\int_{j=0}^{\infty} (1-z^2)^j}$$

defines a regular function on the unit disk

in the complex plane. When z tends along a radius to any 2^j th root of unity, f(z) tends to zero. Since these roots of unity lie everywhere dense on the unit circle |z|=1, this circle is a natural boundary for f(z) and hence f(z) is a transcendental function of z. For if there were a regular point on the unit circle, f(z) would be identically zero, contrary to f(0)=1.

We may compare f(z) with the similar product

$$g(z) = \frac{\infty}{|z|} (1+z^{2^{j}}) = \frac{1}{1-z}$$

which defines a rational function of z.

It is clear that f(z) and all its powers

$$f(z)^{k} = \sum_{j=0}^{\infty} f_{jk} z^{j}$$
 (k = 0, 1, 2, ...)

have rational integral Taylor coefficients f_{jk} .

2. - Let

$$a_{k}(z) = \sum_{h=0}^{m} a_{hk} z^{h}$$
 (k = 0, 1, ..., n)

be n+1 polynomials at most of degree m , with coefficients $a \atop hk$ which have yet to be chosen. Form the n functions

$$r_k(z) = a_0(z) f(z)^k - a_k(z)$$
 (k = 1, 2, ..., n)

and write them as power series

$$r_k(z) = \sum_{j=0}^{\infty} r_{jk} z^j$$
 (k = 1, 2, ..., n).

It is easily shown that the new coefficients r_{jk} are linear forms in the (m+1)(n+1) numbers a_{hk} with rational integral coefficients. It is therefore possible to find (m+1)(n+1) integers a_{hk} not all zero such that (m+1)(n+1)-1 of the coefficients r_{jk} are zero.

In particular, put

$$I = \left[\frac{(m+1)(n+1)-1}{n}\right] = \left[\frac{mn+m+n}{n}\right] = m+1+\left[\frac{m}{n}\right].$$

Then $nI \le (m+1)(n+1)-1$, and hence there exist n+1 polynomials $a_k(z)$ with integral coefficients not all zero such that the nI linear equations

(1):
$$r_{jk} = 0 \text{ for } 0 \le j \le I-1, k = 1, 2, ..., n$$

are satisfied.

THEOREM 1. - If $m \ge n$, then none of the polynomials

vanishes identically.

<u>Proof.</u> - The hypothesis implies that $I \ge m+2$, hence that

$$r_{jk} = 0$$
 for $0 \le j \le m+1$, $k = 1, 2, ..., n$.

Therefore each of the n functions $r_k(z)$ has a zero at least of order m+1 at z=0.

We show now that if one of the polynomials $a_k(z)$, say the polynomial $a_{\chi}(z)$, is identically zero, then all these n+1 polynomials vanish identically, which is false.

If, firstly, $\kappa=0$, then for $k=1,2,\ldots,n$ the function $r_k(z)\equiv -a_k(z)$ can only then have a zero at least of order m+1 at z=0 if it vanishes identically; for $a_k(z)$ is a polynomial at most of degree m.

Secondly, let $1 \le \varkappa \le n$. Now $r_{\varkappa}(z) \equiv a_0(z) f(z)^{\varkappa}$ has a zero at least of order m+1 at z=0, and since f(0)=1, the same is true of the polynomial $a_0(z)$ which must therefore vanish identically. But then, by the first case, again all the polynomials $a_k(z)$ vanish identically. This concludes the proof.

3. - From its definition, f(z) satisfies for every positive integer ℓ the functional equation

$$f(z) = (1-z)(1-z^2)...(1-z^{2\ell-1}) f(z^{2\ell}).$$

This functional equation remains valid in the trivial case $\ell = 0$ when it reduces to the identity

$$f(z) = f(z).$$

It is obvious that for $\ell = 0, 1, 2, ...,$

$$r_k(z^{2\ell}) = a_0(z^{2\ell}) f(z^{2\ell})^k - a_k(z^{2\ell})$$
 (k=1,2,...,n).

Therefore, on putting

$$a_k^{(\ell)}(z) = ((1-z)(1-z^2)...(1-z^{2^{\ell-1}}))^k a_k(z^{2^{\ell}})$$
 $\binom{k=0,1,...n}{\ell=0,1,2,...}$

where

$$a_{k}^{(0)}(z) = a_{k}(z)$$
 (k = 0, 1, ..., n)

it follows that

(2)
$$((1-z)(1-z)...(1-z^2))^k r_k(z^2) = a_0(z)f(z)^k - a_k(z)$$

$$(k = 1, 2, ..., n) \cdot (l = 0, 1, 2, ...) .$$

If it is again assumed that $m \ge n$, then by Theorem 1 none of the polynomials $a_k(z)$ vanishes identically, and hence also

(3)
$$a_k^{(\ell)}(z) \neq 0$$
 $(k = 0, 1, ..., n)$

From these polynomials form now the determinant of order n+1 ,

$$D(z) = \begin{bmatrix} a_0^{(0)}(z) & a_1^{(0)}(z) & \dots & a_n^{(0)}(z) \\ a_0^{(1)}(z) & a_1^{(1)}(z) & \dots & a_n^{(1)}(z) \\ \vdots & \vdots & & \vdots \\ a_0^{(n)}(z) & a_1^{(n)}(z) & \dots & a_n^{(n)}(z) \end{bmatrix}.$$

This determinant has the following property.

THEOREM 2. - If $m \ge n$, then D(z) is not identically zero.

4. - The proof of Theorem 2 depends on two lemmas of which the first one is well known.

LEMMA 1. - Associate with each permutation

$$\Pi = \begin{pmatrix} 0 & 1 & n \\ k_0 & k_1 & \dots & k_n \end{pmatrix}$$

the sum

$$\sigma(\Pi) = 0.k_0 + 1.k_1 + ... + n.k_n$$

and denote by I o the special permutation

$$\Pi_{0} = \begin{pmatrix} 0 & 1 & 2 & & n \\ n & n-1 & n-2 & \dots & 0 \end{pmatrix}.$$

Then

$$\sigma(\Pi) > \sigma(\Pi_{o}) \quad \underline{\text{if}} \quad \Pi \not\models \Pi_{o} .$$

For a proof see Item 368 of Hardy, Littlewood, and Pólya, "Inequalities", Cambridge 1934.

LEMMA 2. - Denote by

$$A_{k}^{(\ell)}(z) \qquad (k, \ell=0, 1, \dots, n)$$

a set of (n+1) polynomials such that

$$A_{n}^{(0)}(1) \neq 0$$
, $A_{n-1}^{(1)}(1) \neq 0$, ..., $A_{0}^{(n)}(1) \neq 0$.

Then the determinant

$$\Delta(z) = \begin{bmatrix} A_0^{(0)}(z) & A_1^{(0)}(z) & A_2^{(0)}(z) & A_n^{(0)}(z) \\ A_0^{(1)}(z) & (z-1)A_1^{(1)}(z) & (z-1)^2 A_2^{(1)}(z) & \dots & (z-1)^n A_n^{(1)}(z) \\ A_0^{(2)}(z) & (z-1)^2 A_1^{(2)}(z) & (z-1)^4 A_2^{(2)}(z) & \dots & (z-1)^{2n} A_n^{(2)}(z) \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ A_0^{(n)}(z) & (z-1)^n A_1^{(n)}(z) & (z-1)^{2n} A_2^{(n)}(z) & \dots & (z-1)^{n^2} A_n^{(n)}(z) \end{bmatrix}$$

is not identically zero.

Proof. - Let the notation be as in Lemma 1. To each of the (n+1)! permutations II there corresponds a term

$$T(\Pi) = \pm (z-1)^{\sigma(\Pi)} A_{k_0}^{(0)}(z) A_{k_1}^{(1)}(z) ... A_{k_n}^{(n)}(z)$$

of $\Delta(z)$, and the determinant is the sum of all these terms. In particular, the second diagonal of the determinant gives the term

$$T(\Pi_o) = \pm (z-1)^{\sigma(\Pi_o)} A_n^{(0)}(z) A_{n-1}^{(1)}(z) \dots A_o^{(n)}(z)$$
.

By the hypothesis this diagonal term is divisible exactly by (z-1) and by no higher power of z-1; on the other hand, Lemma 1 implies that all other terms are divisible by a higher power of z-1. Hence they cannot cancel the diagonal term, and therefore $\Delta(z)$ does not vanish identically.

5. - Theorem 2 can now be proved as follows.

By Theorem 1, on account of $m \ge n$, none of the polynomials $a_k(z)$ vanishes identically, and hence the same is true for all the polynomials $a_k^{(\ell)}(z)$. For each suffix k denote by e_k the largest non-negative integer such that

 $a_{k}^{(z)}$ is divisible by $(z-1)^{e_{k}}$,

and put

$$a_k(z) = (z-1)^k b_k(z)$$
 (k = 0, 1, ..., n).

The polynomials $b_k(z)$ have then the property

For all suffixes k and ℓ ,

$$a_{k}(z^{2^{\ell}}) = (2^{2^{\ell}-1})^{e_{k}} b_{k}(z^{2^{\ell}}) = (z-1)^{e_{k}} (z^{2^{\ell}-1} + z^{2^{\ell}-2} + \dots + z^{2} + z+1)^{e_{k}} b_{k}(z^{2^{\ell}}),$$

where neither of the factors

$$z^{2^{\ell}-1}+z^{2^{\ell}-2}+\ldots+z^{2}+z+1$$
 and $b_{k}(z^{2^{\ell}})$

vanishes at z=1. Further the product

$$(1-z)(1-z^2)\dots(1-z^2)=\pm(z-1)^{\ell}(1+z)(1+z+z^2+z^3)\dots(1+z+z^2+\dots+z^{2\ell-1}-1)$$

is divisible by $(z-1)^{\ell}$, but by no higher power of z-1 .

It follows that

$$a_{k}^{(\ell)}(z) = a_{k}(z^{2^{\ell}})((1-z)(1-z^{2})...(1-z^{2^{\ell-1}}))^{k}$$

can be written in the form

$$a_k^{(\ell)}(z) = (z-1)^{e_k+k\ell} A_k^{(\ell)}(z)$$

where the new polynomials $A_k^{(\ell)}(z)$ satisfy for all suffixes k and ℓ the inequality

$$A_k^{(\ell)}(1) = 0.$$

Hence these polynomials in particular satisfy the weaker conditions of Lemma 2. It is further clear that

$$D(z) = (z-1)^{e_0+e_1+\ldots+e_n} \Delta(z)$$

where $\Delta(z)$ is the determinant of Lemma 2. Since this lemma may be applied, the assertion of the theorem follows immediately.

6. - The determinant D(z) can be generalised, as follows.

Denote by L any non-negative integers and put

$$D^{(L)}(z) = \begin{vmatrix} a_0^{(L)}(z) & a_1^{(L)}(z) & \dots & a_n^{(L)}(z) \\ a_0^{(L+1)}(z) & a_1^{(L+1)}(z) & \dots & a_n^{(L+1)}(z) \\ \vdots & \vdots & & \vdots & & \vdots \\ a_0^{(L+n)}(z) & a_1^{(L+n)}(z) & \dots & a_n^{(L+n)}(z) \\ \end{vmatrix}.$$

This determinant is connected by a simple formula with the determinant D(z). For by definition,

$$a_{k}^{(\ell)}(z) = a_{k}(z^{2^{\ell}})((1-z)(1-z^{2})...(1-z^{2^{\ell-1}}))^{k}$$

and therefore

$$a_{k}^{(L+\ell)}(z) = a_{k}(z^{2}) ((1-z)(1-z^{2}) ... (1-z^{2})_{x}(1-z^{2}) (1-z^{2}) ... (1-z^{2})^{k},$$

so that

$$a_k^{(L+\ell)}(z) = a_k^{(\ell)}(z^{\sum_{j=1}^{L}})((1-z)(1-z^2)...(1-z^{\sum_{j=1}^{L-1}})^k \qquad {k=0,1,...,n \choose \ell=0,1,...,n}.$$

All elements of $D^{(L)}(z)$ in the row of suffix k have the common factor

$$((1-z)(1-z^2)...(1-z^{L-1}))^k$$
,

from which it follows that

(4)
$$D^{(L)}(z) = D(z^{2})((1-z)(1-z^{2})...(1-z^{2-1})^{n(n+1)/2}.$$

This identity implies the following result.

THEOREM 3. - Let z be a number satisfying

$$0 < |z| < 1$$
.

Then there exists a positive integer $L_0 = L_0(z)$ such that

$$D^{(L)}(z) \neq 0$$
 for $L \geq L_0$.

Proof. - The product

$$((1-z)(1-z^2)...(1-z^{2^{L-1}}))^{n(n+1)/2}$$

on the right-hand side of (4) is certainly distinct from zero. Further, by Theorem 2, the determinant D(z) does not vanish identically, hence as a polynomial has the form

$$D(z) = \sum_{j=u}^{v} D_{j} z^{j}$$

where u and v>u are two non-negative integers, and where the lowest coefficient D is not equal to zero. Hence, as L tends to infinity,

$$D(z^L) \sim D_u z^L$$
. u

does not vanish as soon as L is sufficiently large. The assertion is therefore an immediate consequence of (4).

7. - From now on let s and t>s be two positive integers, and let x be the positive rational number

$$x = s/t$$
, so that $0 < x < 1$.

Hence the function value

$$f(x) = f(x/t)$$
, = f say,

exists and from its definition as a product satisfies the inequalities

$$0 < f < 1$$
 .

It has been known for half a century that f is transcendental (Mahler 1930). We shall establish a measure of transcendency for f.

Since this product will occur often, define $y^{(\ell)}$ by

$$y^{(0)} = 1$$
, $y^{(\ell)} = (1-x)(1-x^2)...(1-x^{2^{\ell-1}})$ ($\ell = 1, 2, 3, ...$).

Thus $y^{(\ell)}$ is a rational number, with the denominator

$$t^{1+2+4+...+2^{\ell-1}} = t^{2^{\ell}-1},$$

and satisfies the inequalities

The polynomial values

$$a_{k}^{(\ell)}(x)$$
 $\binom{k=0,1,\ldots,n}{\ell=0,1,2,\ldots}$

are rational numbers; we require upper estimates for their numerators and denominators.

The original polynomials

are at most of degree $\,m\,$ and have integral coefficients which do not depend on $\,\ell\,$. Denote by $\,c\geq 1\,$ the maximum of the absolute values of these coefficients.

It is obvious that the numbers

$$t^{m, 2^{\ell}} a_{k}(x^{2^{\ell}})$$
 $\binom{k=0, 1, ..., n}{\ell=0, 1, 2, ...}$

are integers; since

$$1+x+x^2+... = 1/(1-x) = t/(t-s) \le t$$
,

they satisfy the inequalities

$$|t^{m.2^{\ell}} a_k(x^{2^{\ell}})| \le ct. t^{m.2^{\ell}}$$
 ${k=0,1,...,n \choose \ell=0,1,2,...}$.

Now by § 5,

$$a_{k}^{(\ell)}(x) = y^{(\ell)k} a_{k}(x^{2^{\ell}})$$
 $\binom{k=0,1,\ldots,n}{\ell=0,1,2,\ldots}$.

Therefore also the products

$$t^{(m+n)} \stackrel{2^{\ell}}{=} a_k^{(\ell)}(x), = A_k^{(\ell)} \text{ say } \binom{k=0,1,\ldots,n}{\ell=0,1,2,\ldots},$$

are integers, and here

$$|A_{k}^{(\ell)}| \le ct^{(m+n)} 2^{\ell}$$
 $\binom{k=0,1,...,n}{\ell=0,1,2,...}$.

8. - The equations (2) imply that

$$y^{(\ell)k} r_k(x^{2^{\ell}}) = a_0^{(\ell)}(x) f^k - a_k^{(\ell)}(x).$$

On putting

$$R_k^{(\ell)} = t^{(m+n)2^{\ell}} y^{(\ell)k} x r_k(x^{2^{\ell}})$$
 $\binom{k=1, 2, ..., n}{\ell=0, 1, 2, ...}$

we obtain the basic system of equations

(5)
$$R_{k}^{(\ell)} = A_{0}^{(\ell)} f^{k} - A_{k}^{(\ell)} \qquad {k=1, 2, ..., n \choose \ell=0, 1, 2, ...}.$$

Upper estimates for the left-hand sides of these equations can be derived from the power series

$$r_k(z) = \sum_{j=0}^{\infty} r_{jk} z^k$$
 (k=1,2,...,n)

which converge for $z \in U$ and where by the construction in § 2,

$$r_{ik} = 0$$
 for $0 \le j \le I-1$ and $k = 1, 2, ..., n$.

Here

$$I = m+1+[m/n],$$

and as before it is asssumed that

$$m \geq n$$
 .

By the convergence of the series for the functions $r_k(z)$ there exists a positive constant C which depends only on m and n such that for all sufficiently small |z| > 0

$$|r_{k}(z)| < C|z|^{I}$$
 (k = 1, 2, ..., n).

Hence there exists a positive integer ℓ_0 which depends only on m,n,s and t such that

$$|r_k(x^{2^{\ell}})| < C(s/t)^{2^{\ell}I}$$
 if $\ell \ge \ell_0$ (k=1,2,...,n).

Therefore for the same k and &

$$|R_{k}^{(\ell)}| = |t^{(m+n)2^{\ell}} y^{(\ell)k} r_{k}(x^{2^{\ell}})| < C(s/t)^{2^{\ell}} I_{t}^{(m+n)2^{\ell}} = Cs^{2^{\ell}} I_{t}^{(m+n-1)2^{\ell}}$$

$$(k = 1, 2, ..., n \\ \ell \ge \ell_{0}).$$

Since 0 < s < t, s can be written as a power

$$s = t^{\theta}$$
, where $0 < \theta < 1$.

Then

$$s^{2^{\ell}I}t^{(m+n-1)2^{\ell}} = t^{(m+n+\theta-1)2^{\ell}}$$
.

Here

$$I = m + 1 + [m/n] > m + (m/n)$$

and therefore

$$-(m+n+\theta-I) = I-m-n-\theta > (m/n)-n-1$$
.

Hence we obtain the estimate

$$|R_k^{(\ell)}| < Ct^{-((m/n)-n-1)} 2^{\ell}$$
 $\binom{k=1,2,\ldots,n}{\ell \ge \ell_o}$.

Assume from now on that

$$m = 2n(n+1).$$

Then the earlier condition $m \ge n$ is satisfied, and

$$(m/n) - n - 1 = n+1$$
.

The last estimate assumes thus the simpler form

$$\left| \, R_k^{\left(\ell\,\right)} \right| < C t^{-\left(n+1\right)} \, 2^{\ell} \qquad \qquad \left(\begin{matrix} k=1,\,2,\,\ldots\,,\,n \\ \ell \geq \ell_{\,0} \end{matrix} \right).$$

9. - Let now X_0, X_1, \dots, X_n be any n+1 integers such that

$$X = |X_0| + |X_1| + ... + |X_n| \ge 1$$
.

We want a lower estimate for the expression

$$Z = X_0 + X_1 f + \dots + X_n f^n$$

By (5),

$$A_o^{(\ell)} Z = \sum_{k=0}^n A_k^{(\ell)} X_k + \sum_{k=1}^n R_k^{(\ell)} X_k.$$

Here the first sum

$$\Sigma^{(\ell)} = \sum_{k=0}^{n} A_k^{(\ell)} X_k$$

is an integer and hence is either equal to 0 or has an absolute value at least 1.

From the estimate above,

$$\left| \sum_{k=1}^{n} R_{k}^{(\ell)} X_{k} \right| < CXt^{-(n+1)2^{\ell}}$$

Hence, if $\Sigma^{(\ell)} \neq 0$, then from the earlier estimate for $A_k^{(\ell)}$,

$$|Z| > c^{-1} t^{-(m+n)2^{\ell}} (1 - CXt^{-(n+1)2^{\ell}})$$
.

In order to satisfy here the condition $\Sigma^{(\ell)} \neq 0$, we apply Theorem 3 for z = x. Let $L_0 = L_0(x)$ be the integer in this theorem; without loss of generality $L_0 \geq \ell_0$. Then

$$D^{(L)}(x) \neq 0$$
 for $L \geq L_0$.

It follows that at least one of the n+1 linear forms in X_0 , X_1 , ..., X_n defined by

does not vanish, and so the lower estimate for $\, Z \,$ may be applied for this suffix $\, \ell \,$.

Denote then by L^* the smallest integer $\geq \max(L_o, \ell_o)$ for which

$$CXt^{-(n+1)} 2^{L^{\pi}} \leq 1/2.$$

There is then an integer ℓ^* between L^* and L^* +n such that $\Sigma^{(\ell^*)} \not\models 0$ and therefore

$$|Z| > (2c)^{-1} t^{-(m+n)2^{\ell}} \ge (2c)^{-1} t^{-(m+n)2^{L^{*}+n}}$$

Let us now assume that the integer X is already so large that

$$CXt^{-(n+1)} max(L_0, \ell_0) > 1/2$$
.

Then $L^* > \max(L_0, \ell_0)$, and it follows from the definition of L^* that

$$CXt^{-(n+1)} 2L^{*} -1 > 1/2$$
,

hence that

$$t^{-(n+1)} \stackrel{2}{\overset{L}{>}} (2CX)^{-2}$$
.

Hence finally

$$|Z| > (2c)^{-1} (2CX)^{-((m+n)/(n+1))} 2^{n+1}$$

Here

$$(m+n)/(n+1) = (2n(n+1)+n)/(n+1) = 2n+1 - (n+1)^{-1}$$
.

The factor

$$x^{+(n+1)^{-1}} 2^{n+1}$$

in the last inequality for Z takes care of the constants as soon as X is sufficiently large, and hence we arrive at the following result.

THEOREM 4. - Let s and t be two integers satisfying 0 < s < t; let n be any positive integer; and let X_0 , X_1 ,..., X_n be any n+1 integers such that

$$X = |X_0| + |X_1| + ... + |X_n|$$

is greater than a certain integer which depends only on s, t and n. Then

$$|X_0 + X_1 f(s/t) + ... + X_n f(s/t)^n| > X^{-(2n+1)} 2^{n+1}$$
.

This inequality proves again the transcendency of the number f(s/t) and shows in fact that it is either an S-number or a T-number.

There is no difficulty in replacing the factor 2n+1 in the exponent by a smaller one. However, this has little interest because there does not seem to be any simple way of improving on the much larger factor 2^{n+1} .

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