On odd-normal numbers

Junqiang Zhang

Joint work with Malabika Pramanik

China University of Mining and Technology-Beijing

Heat kernel and related topics in Hangzhou, March 23, 2024

J. Zhang (CUMTB)

Definition (Borel, 1909; Niven & Zuckerman, 1951)

Let $b \in \mathbb{N} \setminus \{1\}$. A real number $x = 0.a_1a_2 \cdots = \sum_{k=1}^{\infty} a_k b^{-k} \in [0, 1]$ is normal to base b (or b-normal for short) if, and only if, $\forall k \in \mathbb{N}$ and any combination $D_k = (d_1, \ldots, d_k)$ of k digits, $d_i \in \{0, 1, \ldots, b-1\}$,

$$\lim_{N \to \infty} \frac{1}{N} \sharp \left\{ 0 \le j \le N - 1 : (a_{j+1}, \dots, a_{j+k}) = (d_1, \dots, d_k) \right\} = \frac{1}{b^k}.$$

▶ $x = 0.21134611377323113 \cdots$, $D_3 = (1, 1, 3)$, b = 10.

J. Zhang (CUMTB)

É. Borel, Les probabilités dénombrables et leurs applications arithmétiques, Rend. Circ.
 Math. Palermo 27 (1909), 247-271.

- I. Niven & H. S. Zuckerman, On the definition of normal numbers, Pacific J. Math.
 1 (1951), 103-109.
- 1) Rational numbers can not be normal to any base:

$$\frac{1}{7} = 0.142857142857\cdots$$
 (10-ary expansion),

where only the combination of $D_6 = (1, 4, 2, 8, 5, 7)$ occurs infinitely often.

イロト イポト イヨト イヨト

2) The explicit example of a real number normal to a given base:

 $\xi_c := 0.1234567891011121314\cdots$

(the sequence of all positive integers), is normal to base 10.

▶ D. G. Champernowne, The construction of decimals normal in the scale of ten, J. London Math. Soc. 8 (1933), 254 - 260.

3) It is not known whether or not π , e, $\sqrt{2}$, ... are normal to a fixed base.

Theorem 1 (Borel, 1909)

Almost every (Lebesgue measure) $x \in [0, 1]$ is normal to all $b \ge 2$.

- Generally, it is difficult to find normal or non-normal numbers.
 - ► Y. Bugeaud, Distribution modulo one and Diophantine approximation, Cambridge Tracts in Mathematics, 193. Cambridge University Press, Cambridge, 2012.

Theorem 2 (Wall, 1949)

Let $b \in \mathbb{N} \setminus \{1\}$. Then $x \in [0, 1]$ is normal to base b if, and only if, the sequence $(b^n x)_{n \ge 0}$ is uniformly distributed modulo one.

- D. D. Wall, Normal numbers. PhD thesis, University of California, Berkeley, CA, 1949.
- A sequence (x_n)_{n≥1} of real numbers is said to be uniformly distributed modulo one if, for any α, β with 0 ≤ α < β ≤ 1, the fractional part of x_n, denoted by {x_n}, satisfies

$$\lim_{N \to \infty} \frac{1}{N} \sharp \{ 1 \le n \le N : \{x_n\} \in [\alpha, \beta) \} = \beta - \alpha.$$

Theorem 3 (Weyl, 1916)

 $x \in [0,1]$ is normal to base $b \in \mathbb{N} \setminus \{1\}$ if, and only if, for any $h \in \mathbb{Z} \setminus \{0\}$,

$$\lim_{N \to \infty} \frac{1}{N} \sum_{n=0}^{N-1} e^{-2\pi i h b^n x} = 0 \quad \text{(Weyl's criterion)}.$$

► H. Weyl, Über die Gleichverteilung von Zahlen mod. Eins., Math. Ann. 77 (1916), 313-352.

э

Theorem 4 (Davenport-Erdős-LeVeque, 1963)

Let μ be a finite Borel measure on [0, 1], and $b \in \mathbb{N} \setminus \{1\}$. If, for any $h \in \mathbb{Z} \setminus \{0\}$,

$$\sum_{N=1}^{\infty} \frac{1}{N} \int_0^1 \left| \frac{1}{N} \sum_{n=0}^{N-1} e^{-2\pi i h b^n x} \right|^2 \, \mathrm{d}\mu(x) < \infty,$$

$$\Longleftrightarrow \sum_{N=1}^{\infty} \frac{1}{N^3} \sum_{m,n=0}^{N-1} |\widehat{\mu} \left(h(b^n - b^m) \right)| < \infty$$

then, for μ -a.e. $x \in [0,1]$ is normal to base b.

J. Zhang (CUMTB)

< ∃⇒

Example

Let $C_{1/3}$ be the middle 1/3 Cantor set, i.e.

$$C_{1/3} = \left\{ x \in [0,1] : \ x = \sum_{j=1}^{\infty} \varepsilon_j 3^{-j}, \quad \varepsilon_j \in \{0,2\} \right\}.$$

Any $x \in C_{1/3}$ is not 3-normal and $C_{1/3}$ can not support any Rajchman measure.

米間 とくほとくほとう ほ

Definition (Rajchman measure)

Let μ be a finite Borel measure on [0,1]. If $\hat{\mu}(n) \to \infty$ as $|n| \to \infty$, μ is called a Rajchman measure, where

$$\widehat{\mu}(n) := \int_0^1 e^{-2\pi i n x} \,\mathrm{d}\mu(x).$$

Question (Kahane & Salem, 1964)

Can a set of non-normal numbers support a Rajchman measure?

▶ J. P. Kahane and R. Salem, Distribution modulo 1 and sets of uniqueness, Bull. Amer. Math. Soc. 70 (1964), 259-261.

J. Zhang (CUMTB)

Odd-normal numbers

Set of uniqueness & multiplicity

Definition

A set $E \subset [0,1]$ is called a set of uniqueness, if any trigonometric series of the form

$$\sum_{n \in \mathbb{Z}} c_n e^{2\pi i n x} = 0 \quad \forall \ x \in [0, 1] \setminus E \Longrightarrow c_n \equiv 0.$$

Otherwise, it is called a set of multiplicity. Let U denote the set of all sets of uniqueness.

 Originated from 1869, Riemann, Heine, Cantor It is well known that

```
countable set \subset \mathcal{U} \cap L. measurable \subset L. null.
```

Theorem 5 (Piatetcki-Shapiro, 1952; Kahane & Salem, 1963)

Let $E \subset [0,1]$ be a closed set and μ be a probability Borel measure on [0,1] with $\mu(E) = 1$. Then the following are equivalent: (i) μ is a Rajchman measure; (ii) E is a set of multiplicity.

12 / 32

- Back to Kahane & Salem's question, it was answered in affirmative by Lyons for the set of numbers which are not 2-normal.
 - R. Lyons, The measure of nonnormal sets, Invent. Math. 83 (1986), 605-616.
- The main objective of this talk is to study the further properties of Lyons's measure.

▶ Let
$$(K_i)_{i=1}^{\infty} \subset \mathbb{N}$$
 with $K_i > K_{i-1}$, $K_0 = 0$, and

$$\liminf_{i \to \infty} \frac{K_i}{K_{i-1}} > 1.$$

Suppose that $(\varepsilon_i)_{i=1}^{\infty} \subset [0,1]$ satisfying $\sum_i \varepsilon_i = \infty$. Define

$$\mu := \underset{i=1}{\overset{\infty}{\ast}} \left\{ \varepsilon_i \delta(0) + (1 - \varepsilon_i) \underset{k=K_{i-1}+1}{\overset{K_i}{\ast}} \left[\frac{1}{2} \delta(0) + \frac{1}{2} \delta(2^{-k}) \right] \right\}.$$

▶ μ is a probability measure on [0, 1]. If $\varepsilon_i \equiv 0$, then μ is Lebesgue measure on [0, 1].

イロト イポト イヨト イヨト 二日

► For
$$2^{K_{i-1}-1} \le n < 2^{K_i-1}$$
,
 $|\widehat{\mu}(n)| \le \varepsilon_i \varepsilon_{i-1} + \varepsilon_i + \varepsilon_{i-1} + 2^{-(K_i - K_{i-2})} \left| \frac{1 - e^{-2\pi i n 2^{-K_{i-2}}}}{1 - e^{-2\pi i n 2^{-K_i}}} \right| \le \varepsilon_i \varepsilon_{i-1} + \varepsilon_i + \varepsilon_{i-1} + 2^{-(K_{i-1} - K_{i-2})}.$

J. Zhang (CUMTB)

Odd-normal numbers

Mar. 23, 2024

<ロト <問ト < 目ト < 目ト

3

- (Borel-Cantelli lemma) Let (Ω, \mathcal{F}, P) be a probability space. If the events $\{A_i\}_{i \in \mathbb{N}}$ are independent, then $\sum_{i=1}^{\infty} P(A_i) = \infty$ implies $P(\limsup_{i \to \infty} A_i) = 1$.
- For any $x \in [0, 1]$, let $x = \sum_{k=1}^{\infty} d_k(x) 2^{-k}$ be the binary expansion of x. Then

$$A_i := \{x \in [0,1]: \ d_k(x) = 0 \text{ for all } K_{i-1} + 1 \le k \le K_i\}$$

and

$$\mu(A_i) = \varepsilon_i + (1 - \varepsilon_i)2^{K_{i-1} - K_i}$$

Let \mathcal{O} and \mathcal{E} denote respectively the set of all odd and even integers in $\mathbb{N} \setminus \{1\}$.

Theorem 6 (Pramanik-Z.,2024)

Let μ be the probability measure on [0,1] constructed by Lyons, with $K_i := K^{i\lfloor\sqrt{\log i}\rfloor}$ and $\varepsilon_i := i^{-1}$ for some integer $K \ge 10$. Then for any $\kappa > 0$, there exists $C_{\kappa} > 0$ such that

$$|\widehat{\mu}(n)| \le (\log \log |n|)^{-1+\kappa} \quad \forall n \in \mathbb{Z} \text{ with } |n| \ge C_{\kappa}.$$
 (1)

Moreover, μ -almost every $x \in [0, 1]$ is not normal to any $b \in \mathcal{E}$, but normal to any $b \in \mathcal{O}$.

The decay rate in (1) is sharp, up to κ-loss, in the following sense: It is known that if a set E supports a measure ν such that for some κ > 0, |ν̂(n)| ≤ C_κ(log log |n|)^{-1-κ}, then ν-a.e. x ∈ E is normal to all b ≥ 2.

A. Pollington, S. Velani, A. Zafeiropoulos, E. Zorin, Inhomogeneous Diophantine approximation on M_0 -sets with restricted denominators, Int. Math. Res. Not. (2022), 8571-8643.

18/32

- Step 1: show that µ-almost every x is not normal to any b ∈ E: Weyl's uniform distribution criterion.
- Step 2: show µ-almost every x is normal to every b ∈ O: verifying Davenport-Erdös-LeVeque's theorem by using number-theoretic result of Schmidt.

19/32

$$\mathcal{B}_{i} := \{K_{i-1} + 1, K_{i-1} + 2, \dots, K_{i}\}, \\ A_{i} := \{x \in [0, 1) : d_{k}(x) = 0 \text{ for all } k \in \mathcal{B}_{i}\}, \\ A := \limsup_{i \to \infty} A_{i} = \bigcap_{k=1}^{\infty} \bigcup_{i=k}^{\infty} A_{i} \\ = \{x \in [0, 1] : d_{k}(x) = 0 \text{ for all } k \in \mathcal{B}_{i} \text{ for infinitely many } i\}. \\ \mu(A) = 1 \text{ and for all } x \in A,$$

$$\limsup_{N \to \infty} \frac{1}{N} \sum_{k=1}^{N} \operatorname{Re}\left(e^{-2\pi i b^{k} x}\right) = 1, \quad \forall b \in 2\mathbb{N}.$$

J. Zhang (CUMTB)

Mar. 23, 2024

▲□▶ ▲圖▶ ▲圖▶ ▲圖▶ -

æ

▶ Applying Theorem of DEL, it aims to establish, for any odd integer b ≥ 2,

$$\sum_{N=1}^{\infty} N^{-3} \sum_{u=1}^{N} \sum_{v=1}^{N} \hat{\mu}(hb^{u}(b^{v}-1)) < \infty.$$

▶ For any $\eta := \sum_{k=0}^{\infty} d_k(\eta) 2^k \in \mathbb{Z}$,

$$\hat{\mu}(\eta) = \prod_{i=1}^{\infty} \left[\varepsilon_i + (1 - \varepsilon_i) \mathcal{C}_i(\eta) \right].$$

3

$C_{i}(\eta) := \prod_{k=K_{i-1}+1}^{K_{i}} \left[\frac{1}{2} \left(1 + e^{-2\pi i 2^{-k} \eta} \right) \right]$

and

$$\frac{1}{2}\left(1+e^{-2\pi i 2^{-k}\eta}\right) = e^{-\pi i 2^{-k}\eta}\cos(\pi 2^{-k}\eta).$$

If η_i := {d_k(η) : K_{i−1}+1 ≤ k ≤ K_i} are all 0 or 1, then C_i ~ 1 (independent of l). Long unbroken runs of single digits in η_i lead to relatively large value of C_i.

3

- This suggests that for C_i to attain values that are significantly smaller than its maximum, consecutive digits in η_i must change, and change frequently.
- In the binary expansion of

$$\eta := hb^u(b^v - 1) = \sum_{k=0}^{\infty} d_k 2^k,$$

for most of $(u, v) \in \{1, \ldots, N\}$, the digits $(d_k)_k$ change frequently.

23 / 32

Lemma 7 (Schmidt, 1960)

Given any odd integer $r \in \mathbb{N} \setminus \{1\}$, there exists a constant c(r) > 0as follows. For any integer $\rho \in \mathbb{Z} \setminus \{0\}$, write $\rho := \rho_2 \rho'_2$ with $\rho_2 = 2^m$ for some $m \in \mathbb{N} \cup \{0\}$ and $2 \nmid \rho'_2$. Then for every $k \ge 1$ and every $\sigma \in \{0, 1, \ldots, 2^k - 1\}$,

$$\sharp \left\{ m \in \{0, 1, \dots, 2^k - 1\} : \rho r^m = \sigma \mod 2^k \right\} \le c(r)\rho_2.$$

▶ W. M. Schmidt, On normal numbers, Pacific J. Math. 10 (1960), 661 - 672.

• For any
$$k \in \mathbb{N}$$
 and $n \in \{0, 1, \dots, 3^k - 1\}$, let

$$r^{n} = \lambda_{0}(n)3^{0} + \lambda_{1}(n)3^{1} + \dots + \lambda_{i}(n)3^{i} + \dots, \quad \lambda_{i}(n) \in \{0, 1, 2\},\$$

be the 3-ary expansion of r^n .

Then $(\lambda_l(n), \lambda_{l+1}(n), \ldots, \lambda_{l+k-1}(n))$ take precisely once every one of the 3^k possible values of $\{0, 1, 2\}^k$, as n runs from 0 to $3^k - 1$, where $l \in \mathbb{N} \cup \{0\}$ is such that $r \equiv 1 \pmod{3^l}$ and $r \not\equiv 1 \pmod{3^{l+1}}$.

25 / 32

 \blacktriangleright We say that $r,s\in\mathbb{N}\setminus\{1\}$ are multiplicatively dependent, and write

$$r \sim s$$
 if $\frac{\log r}{\log s} \in \mathbb{Q}$, *i.e.*, if $\exists m, n \in \mathbb{N}$, *s.t.* $r^m = s^n$.

Otherwise, we put $r \not\sim s$ and call r, s multiplicatively independent.

26 / 32

Theorem 8 (Schmidt, 1960)

(i) Let $r, s \in \mathbb{N} \setminus \{1\}$. If $r \sim s$, any $x \in [0, 1]$ normal to base r is normal to base s.

(ii) For any $x \in C_{1/3}$, x is normal to any base $b \not\sim 3$.

▶ J. W. S. Cassels, On a problem of Steinhaus about normal numbers, Colloq. Math. 7 (1959), 95 - 101.

▶ W. M. Schmidt, On normal numbers, Pacific J. Math. 10 (1960), 661 - 672.

Normality & non-normality to restricted bases

▶ For $\mathcal{B}, \mathcal{B}' \subset \mathbb{N} \setminus \{1\}$, \mathcal{B} and \mathcal{B}' are called compatible if $\forall (b, b') \in \mathcal{B} \times \mathcal{B}'$, $b \nsim b'$.

For any compatible $\mathcal{B}, \mathcal{B}'$, define

 $\mathcal{N}(\mathcal{B}, \mathcal{B}') := \{ x \in [0, 1] : x \text{ is normal to } \forall b \in \mathcal{B}, \\ \text{but not normal to } \forall b' \in \mathcal{B}' \}.$

▶ For any compatible $\mathcal{B} \cup \mathcal{B}' = \mathbb{N} \setminus \{1\}$, Schmidt showed that $\mathcal{N}(\mathcal{B}, \mathcal{B}') \neq \emptyset$, and Pollington further showed that

$$\dim_{\mathrm{H}} \mathcal{N}(\mathcal{B}, \, \mathcal{B}') = 1.$$

Normality & non-normality to restricted bases

- A. D. Pollington, The Hausdorff dimension of a set of normal numbers, Pacific J. Math.
 95 (1981), 193-204.
- ▶ W. M. Schmidt, Über die Normalität von Zahlen zu verschiedenen Basen, Acta Arith.
 7 (1961/62), 299 309.
- For different proof of the result

 $\mathcal{N}(\mathcal{B}, \mathcal{B}') \neq \emptyset$, and $\dim_{\mathrm{H}} \mathcal{N}(\mathcal{B}, \mathcal{B}') = 1$,

see also the work of Moran et al., using the Riesz product measure.

► G. Brown, W. Moran & C. E. M. Pearce, Riesz products and normal numbers, J. London Math. Soc. (2) 32 (1985), 12-18.

J. Zhang (CUMTB)

(日)

- ► G. Brown, W. Moran & C. E. M. Pearce, Riesz products, Hausdorff dimension and normal numbers, Math. Proc. Camb. Phil. Soc. (1987), 529-540.
- ▶ W. Moran & A. D. Pollington, Metrical results on normality to distinct bases, Journal of number theory (1995), 180-189.
- ▶ The set $\mathcal{N}(\mathcal{B}, \mathcal{B}')$ constructed by Schmidt and Pollington is an H-set, i.e. \exists some nonempty open interval $I \subset [0, 1]$ and $0 \leq n_0 < n_1 < n_2 < \cdots$, s.t. for any $k \in \mathbb{N}$, $(n_k \mathcal{N}) \cap I = \emptyset$.
- Rajchman showed that every *H*-set is a set of uniqueness, which can not support a Rajchman measure.

(日)

3

Normality & non-normality to restricted bases

Question

For any compatible $\mathcal{B}, \mathcal{B}'$ such that $\mathcal{B} \cup \mathcal{B}' = \mathbb{N} \setminus \{1\}$, whether $\mathcal{N}(\mathcal{B}, \mathcal{B}')$ can support a Rajchman measure?

く 何 ト く ヨ ト く ヨ ト

э

Thank you!

J. Zhang (CUMTB)

Odd-normal numbers

▶ < ≧ ▶ < ≧ ▶ Mar. 23, 2024

Image: A mathematical states and a mathem

æ