

the equation $\sum_{m=0}^s A_m \cdot X K_m X^m = 0$, if the matrices involved are square.

Results similar to those in this paper may be obtained, in some cases more readily, in the consideration of $\sum_{m=0}^s (X^m K_m) \cdot X A_m = 0$, $\sum_{m=0}^s A_m X \cdot (K_m X^m) = 0$, and $\sum_{m=0}^s (X^m K_m) X \cdot A_m = 0$, and so on, where $A \cdot B = (a_{ij} B)$.

BIBLIOGRAPHY

1. M. H. Ingraham, *Rational methods in matrix equations*, Bull. Amer. Math. Soc. vol. 47 (1941) pp. 61-70.
2. C. C. MacDuffee, *The theory of matrices*, Ergebnisse der Mathematik und ihrer Grenzgebiete, Chelsea, 1946, pp. 31-36.
3. J. H. Bell, *Left associates of monic matrices with an application to unilateral matrix equations*, Amer. J. Math. vol. 71 (1949).

MICHIGAN STATE COLLEGE

AVERAGES OF CHARACTER SUMS

P. T. BATEMAN AND S. CHOWLA

Suppose that χ is a primitive residue character¹ modulo k , $k > 1$, and that for y non-negative, $S(y) = \sum_{0 \leq l \leq y} \chi(l)$. It is important [see, for example, 11] in the analytic theory of numbers to have as much information as possible about the sums $S(y)$, in particular about their maximum order of magnitude; it is known (cf. [13; 14; 8]), for example, that $S(y) < k^{1/2} \log k$, but unknown whether or not $M(\chi) = o(k^{1/2} \log k)$ as k tends to infinity, where $M(\chi)$ is the maximum of $|S(1)|, \dots, |S(k-1)|$. Hua [4; 5; 6] has shown that it is often helpful to consider the averages $n^{-1} \sum_{m=0}^n S(m)$. In this paper we consider some further developments of this idea.

1. **Preliminaries.** We recall [7, pp. 483-486, 492-494] that if χ is a primitive residue character mod k and if $\tau(\chi) = \sum_{n=1}^k \chi(n) e^{2\pi i n/k}$, then $|\tau(\chi)| = k^{1/2}$ and

$$(1) \quad \sum_{n=1}^k \chi(n) e^{2\pi i m n/k} = \bar{\chi}(m) \tau(\chi)$$

for any integer m , $\bar{\chi}$ being the complex conjugate of χ .

Presented to the Society, April 30, 1949; received by the editors September 23, 1949.

¹ For the basic facts about residue characters see [7, pp. 401-414, 478-494]. Numbers in brackets refer to the bibliography.

The function $S(kx)$ is of bounded variation and period unity, and as such has an everywhere convergent Fourier series. It may be deduced from (1) (cf. [13, pp. 23–24] and [8, pp. 81–82]) that this Fourier series is

$$(2) \quad A(\chi) - \frac{\tau(\chi)}{2\pi i} \sum_{m \neq 0} \frac{\bar{\chi}(m)}{m} e^{-2\pi i m x},$$

where m runs over the positive and negative integers and

$$(3) \quad A(\chi) = \int_0^1 S(kx) dx = \frac{1}{k} \sum_{m=0}^{k-1} S(m).$$

Thus if we define a function $S^*(y)$ as $S(y)$ if y is not an integer and as $S(y) - \chi(y)/2$ if y is an integer, we have

$$(4) \quad S^*(kx) = \begin{cases} A(\chi) + \frac{\tau(\chi)}{\pi} \sum_{n=1}^{\infty} \frac{\bar{\chi}(n)}{n} \sin 2\pi n x & \text{if } \chi(-1) = 1 \\ A(\chi) - \frac{\tau(\chi)}{\pi i} \sum_{n=1}^{\infty} \frac{\bar{\chi}(n)}{n} \cos 2\pi n x & \text{if } \chi(-1) = -1 \end{cases}$$

for all non-negative x .

2. Another proof of Paley's Ω -result for $S(n)$. If we put $x=0$ in (4) we get a formula for the arithmetic mean $A(\chi)$ of $S(0), \dots, S(k-1)$, namely

$$(5) \quad A(\chi) = \begin{cases} 0 & \text{if } \chi(-1) = 1 \\ \frac{\tau(\chi)}{\pi i} L(1, \bar{\chi}) & \text{if } \chi(-1) = -1, \end{cases}$$

where $L(s, \bar{\chi}) = \sum_{n=1}^{\infty} \bar{\chi}(n) n^{-s}$ for $R(s) > 0$. The second half of formula (5) can of course be proved by the method used in [9] to prove the second part of Satz 217 (of which the second half of (5) is a generalization), but some use of Fourier series is essential.²

The second part of (5) enables us, when $\chi(-1) = -1$, to use information about the order of magnitude of $L(1, \bar{\chi})$ to get information about the order of magnitude of $A(\chi)$. For example, a slight change in the argument of [2] shows that for real primitive χ with $\chi(-1) = -1$ we have

$$(6) \quad \limsup_{k \rightarrow \infty} \frac{L(1, \chi)}{\log \log k} \geq e^\gamma,$$

² Naturally (5) can be proved in a roundabout way by showing that both sides are equal to $L(0, \chi)$. The argument indicated here essentially stems from Minkowski (cf. [13, p. 26]).

γ being Euler's constant. (The lim sup is unambiguous, since for each k there is at most one real primitive χ with $\chi(-1) = -1$.) Now $\tau(\chi) = ik^{1/2}$ for real primitive χ with $\chi(-1) = -1$ [9, Satz 215] and thus (6) gives the following result.

THEOREM 1. *If χ runs through all real primitive characters with $\chi(-1) = -1$ in order of increasing size of the modulus k of χ and if $A(\chi)$ is as defined in (3), then*

$$\limsup_{k \rightarrow \infty} \frac{A(\chi)}{k^{1/2} \log \log k} \geq \frac{e^\gamma}{\pi}.$$

This theorem is a slightly stronger form of Paley's result (see [12; 10; 1]) that if χ is a primitive character modulo k , then $M(\chi) = \Omega(k^{1/2} \log \log k)$, where $M(\chi)$ is the maximum of $|S(0)|, \dots, |S(k-1)|$; for our theorem shows that this Ω -result is true even for the arithmetic mean of $S(0), \dots, S(k-1)$.

We remark in passing that Parseval's formula applied to (2) or (4) gives

$$\begin{aligned} \frac{1}{k} \sum_{m=0}^{k-1} |S(m) - A(\chi)|^2 &= \int_0^1 |S(kx) - A(\chi)|^2 dx \\ &= \frac{k}{2\pi^2} \sum'_{n=1}^{\infty} \frac{1}{n^2} = \frac{k}{12} \prod_{p|k} \left(1 - \frac{1}{p^2}\right), \end{aligned}$$

where the ' indicates summation over the positive integers relatively prime to k . Alternatively we have, in view of (5),

$$\frac{1}{k} \sum_{m=0}^{k-1} |S(m)|^2 = \begin{cases} \frac{k}{2\pi^2} \sum'_{n=1}^{\infty} \frac{1}{n^2} & \text{if } \chi(-1) = 1 \\ \frac{k}{\pi^2} \left(\frac{1}{2} \sum'_{n=1}^{\infty} \frac{1}{n^2} + |L(1, \chi)|^2 \right) & \text{if } \chi(-1) = -1. \end{cases}$$

3. Estimation of certain partial averages of $S(n)$. We saw above that if χ is a primitive character with $\chi(-1) = 1$, then the arithmetic mean of the numbers $S(0), \dots, S(k-1)$ is zero. Hence in this case we should expect a fairly good estimate of the arithmetic mean of $S(0), \dots, S(n-1)$ for $n < k$. And in fact Hua [4; 5; 6] has proved that we have

$$(7) \quad \left| \frac{1}{n} \sum_{m=0}^{n-1} S(m) \right| \leq \frac{1}{2} \left(k^{1/2} - \frac{n}{k^{1/2}} \right) \quad \text{for } 0 \leq n \leq k, \chi(-1) = 1.$$

If χ is a primitive character with $\chi(-1) = -1$, such a neat result

cannot be expected, since the arithmetic mean of $S(0), \dots, S(k-1)$ is not zero. However we prove the following result, which is valuable for n not too small relative to k , especially if $|L(1, \chi)|$ is large.

THEOREM 2. *If χ is a primitive character modulo k with $\chi(-1) = -1$ and if $\alpha k \leq n \leq k$, where α is a number between 0 and 1, then*

$$\left| \frac{1}{n} \sum_{m=0}^{n-1} S(m) - \frac{\tau(\chi)}{\pi i} L(1, \bar{\chi}) \right| < \left(2.1 + \frac{\pi}{4} \log \frac{1}{\alpha} \right) k^{1/2}.$$

PROOF. Put $q = [k/2]$, $\rho = e^{2\pi i/k}$. Then by (1) we have

$$\begin{aligned} \tau(\bar{\chi})S(m) &= \sum_{l=0}^m \chi(l)\tau(\bar{\chi}) = \sum_{l=0}^m \sum_{h=-q}^q \bar{\chi}(h)\rho^{hl} \\ &= \sum_{h=1}^q \bar{\chi}(h) \sum_{l=0}^m (\rho^{hl} - \rho^{-hl}) \\ &= \sum_{h=1}^q \bar{\chi}(h) \frac{\rho^{h(m+1)} - 1 - \rho^h + \rho^{-hm}}{\rho^h - 1} \\ &= \sum_{h=1}^q \bar{\chi}(h) \frac{\rho^{h(m+1)} + \rho^{-hm}}{\rho^h - 1} \\ &\quad + i \sum_{h=1}^q \bar{\chi}(h) \cot \frac{\pi h}{k}. \end{aligned}$$

Hence

$$\begin{aligned} \frac{\tau(\bar{\chi})}{n} \sum_{m=0}^{n-1} S(m) &= \frac{1}{n} \sum_{h=1}^q \bar{\chi}(h) \frac{\rho^{h(n+1)} - \rho^{-h(n-1)}}{(\rho^h - 1)^2} \\ &\quad + i \sum_{h=1}^q \bar{\chi}(h) \cot \frac{\pi h}{k} \\ &= \frac{1}{2in} \sum_{h=1}^q \bar{\chi}(h) \frac{\sin(2\pi hn/k)}{\sin^2(\pi h/k)} \\ &\quad + i \sum_{h=1}^q \bar{\chi}(h) \cot \frac{\pi h}{k}. \end{aligned}$$

Now $\tau(\chi)\tau(\bar{\chi}) = -\tau(\chi)\overline{\tau(\chi)} = -k$ for $\chi(-1) = -1$ and thus

$$\begin{aligned} \tau(\bar{\chi}) \left\{ \frac{1}{n} \sum_{m=0}^{n-1} S(m) - \frac{\tau(\chi)}{\pi i} L(1, \bar{\chi}) \right\} \\ = \frac{\tau(\bar{\chi})}{n} \sum_{m=0}^{n-1} S(m) - \frac{ik}{\pi} L(1, \bar{\chi}) \end{aligned}$$

$$\begin{aligned}
 (8) \quad &= \frac{1}{2in} \sum_{h=1}^q \bar{\chi}(h) \frac{\sin(2\pi hn/k)}{\sin^2(\pi h/k)} \\
 &+ i \sum_{h=1}^q \bar{\chi}(h) \left(\cot \frac{\pi h}{k} - \frac{1}{\pi h/k} \right) \\
 &- \frac{ik}{\pi} \sum_{h=q+1}^{\infty} \frac{\bar{\chi}(h)}{h} = R_1 + R_2 + R_3,
 \end{aligned}$$

say. If we put $S_1(h) = \sum_{n=q+1}^h \bar{\chi}(n)$ and use the fact that $|S_1(h)| < 2^{-k}$, we have

$$\begin{aligned}
 (9) \quad |R_3| &= \left| \frac{k}{\pi} \sum_{h=q+1}^{\infty} \frac{S_1(h)}{h(h+1)} \right| \leq \frac{2^{-1}k^2}{\pi} \sum_{h=q+1}^{\infty} \frac{1}{h(h+1)} \\
 &= \frac{2^{-1}k^2}{\pi(q+1)} \leq \frac{k}{\pi}.
 \end{aligned}$$

Using the fact that $0 < x^{-1} - \cot x \leq 2/\pi$ for $0 < x \leq \pi/2$, we find

$$(10) \quad |R_2| \leq \frac{2}{\pi} q \leq \frac{1}{\pi} k.$$

We divide the summation in R_1 into two parts, namely $1 \leq h \leq [\alpha^{-1} + 1]$ and $[\alpha^{-1} + 2] \leq h \leq q$. In the first part we use $\sin(2\pi hn/k) \leq 2\pi hn/k$, in the second part we use $\sin(2\pi hn/k) \leq 1$, and in both parts we use $\sin(\pi h/k) \geq 2h/k$. Thus

$$\begin{aligned}
 (11) \quad |R_1| &\leq \frac{1}{2n} \sum_{h=1}^{[\alpha^{-1}+1]} \frac{2\pi hn/k}{4h^2/k^2} + \frac{1}{2n} \sum_{h=[\alpha^{-1}+2]}^q \frac{1}{4h^2/k^2} \\
 &\leq \frac{\pi}{4} k \sum_{h=1}^{[\alpha^{-1}+1]} \frac{1}{h} + \frac{k^2}{8n} \sum_{h=[\alpha^{-1}+2]}^q \frac{1}{h^2} \\
 &\leq \frac{\pi}{4} k \left(\frac{3}{2} + \log \frac{1}{\alpha} \right) + \frac{k^2}{8n} \alpha \\
 &\leq \left(\frac{3\pi}{8} + \frac{\pi}{4} \log \frac{1}{\alpha} + \frac{1}{8} \right) k.
 \end{aligned}$$

Combining (8), (9), (10), and (11), we get our theorem.

4. A theorem of Davenport. Davenport [3] has proved that if s is a fixed complex number with $0 < \sigma = R(s) < 1$, then for any primitive χ we have $|L(s, \chi)| \leq Ck^{(1-\sigma)/2}$ where C is a constant depending on s . In this section we show how Hua's inequality (7) gives a very simple proof of this result in the case $\chi(-1) = 1$, with a specific value of the

constant. Unfortunately our Theorem 2 is too weak to give Davenport's result for the case $\chi(-1) = -1$.

THEOREM 3. *If χ is a primitive character with $\chi(-1) = 1$ and if $0 < \sigma = R(s) < 1$, then*

$$|L(s, \chi)| \leq \frac{|s(s+1)|}{\sigma(1-\sigma)} k^{(1-\sigma)/2}.$$

PROOF. Put $T(n) = \sum_{m=0}^n S(m)$. Then we get by two partial summations

$$\begin{aligned} L(s, \chi) &= \sum_{n=1}^{\infty} \frac{\chi(n)}{n^s} = \sum_{n=1}^{\infty} S(n)s \int_0^1 \frac{dy}{(n+y)^{s+1}} \\ &= \sum_{n=1}^{\infty} T(n)s(s+1) \int_0^1 \int_0^1 \frac{dx dy}{(n+x+y)^{s+2}}. \end{aligned}$$

For $n \leq [k^{1/2}]$ clearly $|T(n)| \leq \sum_{m=0}^n m \leq n^2$, while for $n \geq [k^{1/2} + 1]$ we have by (7)

$$|T(n)| \leq 2^{-1}k^{1/2}\{n+1 - (n+1)^2/k\} \leq 2^{-1}k^{1/2}n.$$

Thus

$$\begin{aligned} |L(s, \chi)| &\leq |s(s+1)| \sum_{n=1}^{\infty} \frac{|T(n)|}{n^{\sigma+2}} \\ &= |s(s+1)| \left\{ \sum_{n=1}^{[k^{1/2}]} \frac{1}{n^{\sigma}} + \sum_{n=[k^{1/2}+1]}^{\infty} \frac{2^{-1}k^{1/2}}{n^{\sigma+1}} \right\} \\ &\leq |s(s+1)| \left\{ 1 + \int_1^{[k^{1/2}]} \frac{dx}{x^{\sigma}} + 2^{-1}k^{1/2} \int_{[k^{1/2}]}^{\infty} \frac{dx}{x^{\sigma+1}} \right\} \\ &\leq |s(s+1)| \left\{ 1 + \frac{k^{(1-\sigma)/2} - 1}{1-\sigma} + \frac{2^{-1}k^{1/2}}{\sigma[k^{1/2}]^{\sigma}} \right\} \\ &\leq |s(s+1)| \left\{ \frac{k^{(1-\sigma)/2}}{1-\sigma} + \frac{k^{(1-\sigma)/2}}{\sigma} \right\} = \frac{|s(s+1)|}{\sigma(1-\sigma)} k^{(1-\sigma)/2}, \end{aligned}$$

which proves our theorem.

BIBLIOGRAPHY

1. S. Chowla, *On the k-analogue of a result in the theory of the Riemann zeta function*, Math. Zeit. vol. 38 (1934) pp. 483-487.
2. ———, *On the class-number of the corpus $P((-k)^{1/2})$* , Proceedings of the National Institute of Sciences, India vol. 13 (1947) pp. 197-200.

3. H. Davenport, *On Dirichlet's L-functions*, J. London Math. Soc. vol. 6 (1931) pp. 198–202.
4. L. K. Hua, *On character sums*, Science Record. Academia Sinica vol. 1 (1942) pp. 21–23.
5. ———, *On the least primitive root of a prime*, Bull. Amer. Math. Soc. vol. 48 (1942) pp. 726–730.
6. ———, *On the least solution of Pell's equation*, Bull. Amer. Math. Soc. vol. 48 (1942) pp. 731–735.
7. E. Landau, *Handbuch der Lehre von der Verteilung der Primzahlen*, vol. 1, Leipzig, 1909.
8. ———, *Abschätzungen von Charaktersummen, Einheiten, und Klassenzahlen*, Nachr. Ges. Wiss. Göttingen (1918) pp. 79–97.
9. ———, *Vorlesungen über Zahlentheorie*, vol. 1, Leipzig, 1927.
10. ———, *Der Paleysche Satz über Charaktere*, Math. Zeit. vol. 37 (1933) pp. 28–32.
11. U. V. Linnik and A. A. Rényi, *On certain hypotheses in the theory of Dirichlet characters*, Bull. Acad. Sci. URSS Sér. Math. vol. 11 (1947) pp. 539–546.
12. R. E. A. C. Paley, *A theorem on characters*, J. London Math. Soc. vol. 7 (1932) pp. 28–32.
13. G. Pólya, *Über die Verteilung der quadratischen Reste und Nichtreste*, Nachr. Ges. Wiss. Göttingen (1918) pp. 21–29.
14. J. Schur, *Einige Bemerkungen zu den vorstehenden Arbeit des Herrn G. Pólya*, Nachr. Ges. Wiss. Göttingen (1918) pp. 30–36.