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KLOOSTERMAN PATHS OF PRIME POWERS MODULI, II

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ABSTRACT. — G. Ricotta and E. Royer (2018) have recently proved that the polygonal paths joining the partial sums of the normalized classical Kloosterman sums $S(a,b;p^n)/p^{n/2}$ converge in law in the Banach space of complex-valued continuous function on $[0,1]$ to an explicit random Fourier series as (a,b) varies over $(\mathbb{Z}/p^n\mathbb{Z})^\times \times (\mathbb{Z}/p^n\mathbb{Z})^\times$, p tends to infinity among the odd prime numbers and $n \geq 2$ is a fixed integer. This is the analogue of the result obtained by E. Kowalski and W. Sawin (2016) in the prime moduli case. The purpose of this work is to prove a convergence law in this Banach space as only a varies over $(\mathbb{Z}/p^n\mathbb{Z})^\times$, p tends to infinity among the odd prime numbers and $n \geq 31$ is a fixed integer.

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Résumé (*Chemins de Kloosterman de modules une puissance d'un nombre premier, II*). — G. Ricotta et E. Royer (2018) ont récemment prouvé que le chemin polygonal joignant les sommes partielles des sommes de Kloosterman classiques normalisées $S(a,b;p^n)/p^{n/2}$ converge en loi dans l'espace de Banach des fonctions continues sur $[0,1]$ à valeurs complexes vers une série de Fourier aléatoire explicite lorsque (a,b) parcourt $(\mathbb{Z}/p^n\mathbb{Z})^\times \times (\mathbb{Z}/p^n\mathbb{Z})^\times$, p tend vers l'infini parmi les nombres premiers impairs et $n \geq 2$ est un entier fixé. Ceci est l'analogue du résultat obtenu par E. Kowalski et W. Sawin (2016) dans le cas des modules premiers. L'objectif de ce travail est de prouver une convergence en loi dans cet espace de Banach lorsque seul a parcourt $(\mathbb{Z}/p^n\mathbb{Z})^\times$, p tend vers l'infini parmi les nombres premiers impairs et $n \geq 31$ est un entier fixé.

In memory of Alexey Zynkin.

1. Introduction and statement of the results

1.1. Background. — Let p be an odd prime number and $n \geq 1$ be an integer. For a and b in $\mathbb{Z}/p^n\mathbb{Z}$, the corresponding normalized Kloosterman sum of modulus p^n is the real number given by

$$\mathsf{Kl}_{p^n}(a,b) := \frac{1}{p^{n/2}} S(a,b;p^n) = \frac{1}{p^{n/2}} \sum_{\substack{1\leq x\leq p^n \\ p\nmid x}} e\left(\frac{ax+b\overline{x}}{p^n}\right),$$

where as usual $\overline{x}$ stands for the inverse of x modulo p^n and we also define $e(z) := \exp(2i\pi z)$ for any complex number z. Recall that its absolute value is less than 2 by its explicit formula (see [5, Lemma 4.6] for instance). For a and b in $(\mathbb{Z}/p^n\mathbb{Z})^\times$, the associated partial sums are the $\varphi(p^n) = p^{n-1}(p-1)$ complex numbers

$$\mathsf{Kl}_{j;p^n}(a,b) := \frac{1}{p^{n/2}} \sum_{\substack{1\leq x\leq j \\ p\nmid x}} e\left(\frac{ax+b\overline{x}}{p^n}\right)$$

for j in $\mathcal{J}_p^n := \{j \in \{1,\dots,p^n\}, p \nmid j\}$. If we write $\mathcal{J}_p^n = \{j_1,\dots,j_{\varphi(p^n)}\}$, the corresponding Kloosterman path $\gamma_{p^n}(a,b)$ is defined by

$$\gamma_{p^n}(a,b) = \bigcup_{i=1}^{\varphi(p^n)-1} \left[\mathsf{Kl}_{j_i;p^n}(a,b), \mathsf{Kl}_{j_{i+1};p^n}(a,b)\right].$$

This is the polygonal path obtained by concatenating the closed segments

$$[\mathsf{Kl}_{j_1;p^n}(a,b), \mathsf{Kl}_{j_2;p^n}(a,b)]$$

for j_1 and j_2 two consecutive indices in $\mathcal{J}_{p^n}$. Finally, one defines a continuous map on the interval $[0,1]$

$$t \mapsto \mathsf{Kl}_{p^n}(t;(a,b))$$

by parameterizing the path $\gamma_{p^n}(a,b)$, each segment

$$[\mathsf{Kl}_{j_1;p^n}(a,b),\ \mathsf{Kl}_{j_2;p^n}(a,b)]$$

for j_1 and j_2 two consecutive indices in $\mathcal{J}_{p^n}$ being parametrized linearly by an interval of length $1/(\varphi(p^n)-1)$.

The function $(a,b)\mapsto \mathsf{Kl}_{p^n}(*;(a,b))$ is viewed as a random variable on the probability space $(\mathbb{Z}/p^n\mathbb{Z})^\times\times(\mathbb{Z}/p^n\mathbb{Z})^\times$ endowed with the uniform probability measure with values in the Banach space of complex-valued continuous functions on $[0,1]$ endowed with the supremum norm, say $C^0([0,1],\mathbb{C})$.

Let μ be the probability measure given by

$$\mu=\frac{1}{2}\delta_0+\mu_0$$

for the Dirac measure δ_0 at 0 and

$$\mu_0(f)=\frac{1}{2\pi}\int_{x=-2}^{2}\frac{f(x)\mathrm{d}x}{\sqrt{4-x^2}}$$

for any real-valued continuous function f on $[-2,2]$.

Let $(U_h)_{h\in\mathbb{Z}}$ be a sequence of independent identically distributed random variables of probability law μ and let Kl be the $C^0([0,1],\mathbb{C})$-valued random variable defined by

$$\forall t\in[0,1],\quad \mathsf{Kl}(t)(*)=tU_0(*)+\sum_{h\in\mathbb{Z}^*}\frac{e(ht)-1}{2i\pi h}U_h(*)$$

where the series should be summed with symmetric partial sums. The basic properties of this random Fourier series are given in [5, Proposition 3.1].

In [5], it has been proved that the sequence of $C^0([0,1],\mathbb{C})$-valued random variables $\mathsf{Kl}_{p^n}(*;(*,*))$ on $(\mathbb{Z}/p^n\mathbb{Z})^\times\times(\mathbb{Z}/p^n\mathbb{Z})^\times$ converges in law[1] to the $C^0([0,1],\mathbb{C})$-valued random variable Kl as p tends to infinity among the prime numbers and $n\geq 2$ is a fixed integer. This is the analogue of the result proved by E. Kowalski and W. Sawin in [3] when $n=1$ where a different random Fourier series occurs, the measure μ being replaced by the Sato-Tate measure.

1.2. Our results and approach. — The purpose of this work is the following substantial refinement of [5].

THEOREM 1.1 (Convergence in law). — *Let b_0 be a fixed non-zero integer, $n\geq 31$ be a fixed integer and p be an odd prime number. The sequence of $C^0([0,1],\mathbb{C})$-valued random variables $\mathsf{Kl}_{p^n}(*;(*,b_0))$ on $(\mathbb{Z}/p^n\mathbb{Z})^\times$ converges in law to the $C^0([0,1],\mathbb{C})$-valued random variable Kl as p tends to infinity among the odd prime numbers.*

1. See [5, Appendix A] for a precise definition of the convergence in law in the Banach space $C^0([0,1],\mathbb{C})$.

This result is not a purely technical problem. This question should be seen as a very challenging one already highlighted as a key open problem in [3]. Note that the case of prime moduli remains open.

The general strategy to prove Theorem 1.1 is the one used in [3] and in [5]. It consists of two distinct steps.

First of all, the convergence in the sense of finite distributions[2] of the sequence of $C^0([0,1],\mathbb{C})$-valued random variables $\mathsf{Kl}_{p^n}(*;(*,b_0))$ on $(\mathbb{Z}/p^n\mathbb{Z})^\times$ to the $C^0([0,1],\mathbb{C})$-valued random variable Kl as p tends to infinity among the odd prime numbers is proved. This result is nothing other than [5, Theorem A] and heavily relies on Weil's version of the Riemann hypothesis in one variable, see [4]. Note that $n \geq 2$ is fixed in this work, although most of our ingredients work for arbitrary n as well. Indeed, the only place where n has to be a fixed integer is when using [5, Theorem A] page 187.

Then, to deduce the convergence in law from the convergence of finite distributions, one has to prove that the sequence of $C^0([0,1],\mathbb{C})$-valued random variables $\mathsf{Kl}_{p^n}(*;(*,b_0))$ on $(\mathbb{Z}/p^n\mathbb{Z})^\times$ is tight, a weak-compactness property which takes into account that $C^0([0,1],\mathbb{C})$ is infinite-dimensional. See [5, Appendix A] for a precise definition. This is the main input in this work.

THEOREM 1.2 (Tightness property). — *Let b_0 be a fixed non-zero integer, $n \geq 31$ be a fixed integer and p be an odd prime number. The sequence of $C^0([0,1],\mathbb{C})$-valued random variables $\mathsf{Kl}_{p^n}(*;(*,b_0))$ on $(\mathbb{Z}/p^n\mathbb{Z})^\times$ is tight as p tends to infinity among the odd prime numbers.*

The proof of this tightness property in Theorem 1.2 follows the strategy outlined in [3]. The core of the proof is a uniform estimate of the shape

$$\frac{1}{p^{n/2}} \sum_{x\in\mathcal{I}}^{\times} e\left(\frac{ax+b\overline{x}}{p^n}\right) \ll p^{-\delta}$$

for some $\delta > 0$ when $\mathcal{I}$ is an interval of $\mathbb{Z}$ of length close to $p^{n/2}$, and a and b are some integers coprime with p. See [3, Remark 3.3] and [1, Page 52] for a discussion on such issues in the prime moduli case. It turns out that for n large enough, such estimate follows from the work contained in [2].

Finally, one can mention that it seems quite natural to consider the same questions in the regime p a fixed prime number and $n \geq 2$ tends to infinity, or even in a more complicated regime when both p and n vary. This problem, both theoretically and numerically, seems to be of a completely different nature.

1.3. Organization of the paper. — The explicit description of the Kloosterman paths and some required results proved in [5] are recalled in Section 2. Section 3 deals with Korolev's estimate for short Kloosterman sums of powerful moduli.

2. See [5, Appendix A] for a precise definition of the convergence in the sense of finite distributions in the Banach space $C^0([0,1],\mathbb{C})$.

The tightness condition is proved in Section 4. Theorems 1.1 and 1.2 are proved in Section 5.

1.4. Notation. — The main parameter in this paper is an odd prime p, which tends to infinity. Thus, if f and g are some $\mathbb{C}$-valued function of one real variable then the notations

$$f(p) = O_A(g(p)) \quad \text{or} \quad f(p) \ll_A g(p) \quad \text{or} \quad g(p) \gg_A f(p)$$

mean that $|f(p)|$ is smaller than a constant, which only depends on A, times $g(p)$ at least for p large enough.

Throughout the paper, $n \geq 2$ is a fixed integer and b_0 is a fixed non-zero integer.

For any real number x and integer k,

$$e_k(x) \coloneqq \exp\left(\frac{2i\pi x}{k}\right).$$

For any finite set S, $|S|$ stands for its cardinality.

We will denote by ε an absolute positive constant whose definition may change from one line to the next.

The notation $\sum^{\times}$ means that the summation is over a set of integers coprime with p.

2. Background on the Kloosterman path

2.1. Explicit description of the Kloosterman path. — Let us recall the construction of the Kloosterman path $\gamma_{p^n}(a, b_0)$ given in [5, Section 2] for a in $(\mathbb{Z}/p^n\mathbb{Z})^{\times}$.

We enumerate the partial Kloosterman sums and define $z_j((a, b_0); p^n)$ to be the j-th term of $(\mathsf{Kl}_{j;p^n}(a, b_0))_{j\in\mathcal{J}_p^n}$. More explicitly, we organise the partial Kloosterman sums in p^{n-1} blocks each of them containing $p-1$ successive sums. For $1 \leq k \leq p^{n-1}$, the k-th block contains

$$\mathsf{Kl}_{(k-1)p+1;p^n}(a, b_0), \ldots, \mathsf{Kl}_{kp-1;p^n}(a, b_0).$$

These sums are numbered by defining

$$z_{(k-1)(p-1)+\ell}((a, b_0); p^n) = \mathsf{Kl}_{(k-1)p+\ell;p^n}(a, b_0) \qquad (1 \leq \ell \leq p-1).$$

It implies that the enumeration is given by

$$z_j((a, b_0); p^n) = \mathsf{Kl}_{j+\left\lfloor \frac{j-1}{p-1}\right\rfloor;p^n}(a, b_0) \qquad (1 \leq j < \varphi(p^n)).$$

For any $j \in \{1, \ldots, \varphi(p^n) - 1\}$, we parametrize the open segment

$$(z_j((a, b_0); p^n), z_{j+1}((a, b_0); p^n)]$$