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**STATISTICS OF SMALL PRIME QUADRATIC
 NON-RESIDUES**

Abstract. We prove that the k -th smallest prime quadratic non-residue modulo a random prime is on average approximately equal to the $2k$ -th smallest prime.

1. Introduction.

What is the expected size of the k -th smallest quadratic non-residue modulo p ? This question is interesting only when we exclude certain obvious choices. For example, all small integer multiples of the first quadratic non-residue are quadratic non-residues. For this reason we define $n_k(p)$ to be the k -th smallest *prime* quadratic non-residue modulo p . A well-known notorious problem of Vinogradov [10] regards upper bounds for $n_k(p)$: he conjectured that $n_k(p) = O_k(p^\epsilon)$ for all $\epsilon > 0$. For $k = 1$ this is known conditionally on the validity of the Generalized Riemann Hypothesis, see the work of Lamzouri–Li–Soundararajan [8]. Unconditionally, the problem is wide open. The best result in this direction is due to Burgess [4], who proved deep bounds for short character sums to deduce that $n_1(p) = O(p^\epsilon)$ holds for all $\epsilon > \frac{1}{4\sqrt{e}}$. His work was extended to all k by Banks and Guo [2]; remarkably, they achieve a bound of the same quality for all $k \geq 1$. Another related work is due to Bourgain and Lindenstrauss [3, Theorem 5.1], who produced many prime quadratic non-residues below p by exploiting connections to Quantum Unique Ergodicity.

In this work we investigate the average value of n_k . Erdős [5] proved that n_1 has constant average; we extend this to all n_k . Let p_n be the n -th smallest prime and $\pi(x)$ denote the number of primes $p \leq x$.

THEOREM 1. *Fix $k \in \mathbb{N}$. Then*

$$\lim_{x \rightarrow \infty} \frac{1}{\pi(x)} \sum_{\substack{\text{prime } p \\ p \leq x}} n_k(p) = \sum_{m \in \mathbb{N}, m \geq k} \frac{p_m}{2^m} \frac{(m-1)!}{(m-k)!(k-1)!}.$$

Furthermore,

$$\lim_{k \rightarrow \infty} \frac{\sum_{m \geq k} \frac{p_m}{2^m} \frac{(m-1)!}{(m-k)!(k-1)!}}{p_{2k}} = 1.$$

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REMARK 1. When combined the two statements say that essentially the k -th smallest prime quadratic non-residue approximates the $2k$ -th prime.

Theorem 1 will follow from a more general statement (Theorem 5), which shows that for any function $f : \mathbb{N}^k \rightarrow \mathbb{C}$ satisfying only a growth condition,

$$f(n_1(p), \dots, n_k(p))$$

has finite average. This allows us to study the joint distribution of $n_1(p)$ and $n_2(p)$ which is relevant to upcoming work of Languasco and Moree on quadratic residue bias of the divisor function.

THEOREM 2. *For every $z > 1$ we have*

$$\lim_{x \rightarrow \infty} \frac{\#\{\text{prime } p \leq x : n_2(p) > zn_1(p)\}}{\pi(x)} = \sum_{m=1}^{\infty} 2^{-n(m,z)},$$

where $n(m, z)$ is defined as the largest integer n for which $p_n \leq zp_m$.

REMARK 2. The inequality $n(m, z) \geq m$ shows that the sum over m in Theorem 2 is rapidly convergent and it allows a fast numerical approximation. For $z = 3/2$ the first 13 terms give the first 3 correct digits. Precisely,

$$\lim_{x \rightarrow \infty} \frac{\#\{\text{prime } p \leq x : n_2(p) \leq \frac{3}{2}n_1(p)\}}{\pi(x)} = 0.350\dots$$

The function $M(p) = \min\{n_1(p), n_2(p) - n_1(p)\}$ plays a special rôle in the upcoming work of Languasco and Moree. We study its average and largest value.

THEOREM 3. *We have*

$$\lim_{x \rightarrow \infty} \frac{1}{\pi(x)} \sum_{\substack{\text{prime } p \\ p \leq x}} M(p) = \sum_{m=1}^{\infty} \sum_{k=m+1}^{\infty} \frac{\min\{p_m, p_k - p_m\}}{2^k} = 2.504\dots$$

REMARK 3. By definition one always has $M(p) \geq 2$ and it is somewhat surprising that the average of $M(p)$ is so close to its minimum. This may be explained by combining two facts: first that for the majority of primes, $M(p)$ equals n_1 and, secondly, that the average of n_1 is smaller than the average of $n_2 - n_1$. To see the first point we use the case $z = 2$ of Theorem 2 together with Remark 2 to see that

$$M(p) = \begin{cases} n_1(p), & \text{with probability } 0.540\dots, \\ n_2(p) - n_1(p), & \text{with probability } 0.459\dots \end{cases}$$

For the second point, we use the cases $k = 1$ and $k = 2$ of Theorem 1. They show that the average of n_1 and $n_2 - n_1$ is

$$\sum_{m \geq 1} \frac{p_m}{2^m} = 3.674\dots \quad \text{and} \quad -1 + \sum_{m \geq 2} \frac{p_m}{2^m} (m-2) = 4.352\dots$$

respectively.

By Theorem 1 with $k = 1, 2$ we know that $M(p)$ has finite average, hence, by Markov's inequality we see that for any fixed $c > 0$ one has

$$\frac{\#\{\text{prime } p \leq x : M(p) > c \log p\}}{\pi(x)} \rightarrow 0, \quad \text{as } x \rightarrow \infty.$$

In other words, $M(p) > c \log p$ with 0 probability. Our next result shows that there are infinitely many exceptions:

THEOREM 4. *Fix any $0 < c < 1/10$. Then the inequality*

$$M(p) > c \log p$$

holds for infinitely many primes p . Conditionally on the Generalized Riemann Hypothesis there exists $c_0 > 0$ such that

$$M(p) > c_0 (\log p) (\log \log p)$$

holds for infinitely many primes p .

To prove the conditional bound we follow the proof of Montgomery [9, Theorem 13.5] quite closely; his proof regards the inequality $n_1(p) \geq c_0 (\log p) (\log \log p)$; our results includes his.

Although we shall not prove it, the logarithm lower bounds are tight under GRH: Ankeny [1] showed that $n_1(p) = O((\log p)^2)$ under GRH and his proof can be modified to show $n_k(p) = O((\log p)^2)$ for all fixed k . This would show that under GRH one has

$$M(p) = O((\log p)^2).$$

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2. Preparatory lemmas

LEMMA 1 (Using Siegel–Walfisz's theorem). *Assume that for each prime p_k we are given $\varepsilon_k \in \{1, -1\}$. Fix any constant $A > 0$ and $n \in \mathbb{N}$.*

Then for all $x \geq 2$ we have

$$\#\left\{ \text{prime } p \leq x : \forall 1 \leq k \leq n \Rightarrow \left(\frac{p_k}{p}\right) = \varepsilon_k \right\} = \frac{\pi(x)}{2^n} + O_A\left(\frac{p_1 \cdots p_n x}{(\log x)^A}\right),$$

where the implied constant depends at most on A .

Proof. Let $q = 8 \prod_{j=2}^n p_j$. We will show that there exists $\mathcal{S} \subset (\mathbb{Z}/q\mathbb{Z})^*$ of cardinality $\phi(q)2^{-n}$, such that a prime $p > p_n$ satisfies the ε_k -conditions if and only if $p \pmod q \in \mathcal{S}$. If $p \equiv 1 \pmod 4$ then by quadratic reciprocity the conditions are equivalent to

$$\left(\frac{2}{p}\right) = \varepsilon_1, 1 < i \leq n \Rightarrow \left(\frac{p}{p_i}\right) = \varepsilon_i.$$

Clearly the solubility for p is periodic modulo q . Furthermore, there are exactly $\prod_{j=2}^n \frac{p_j-1}{2}$ such solutions $\pmod q$, since for each odd prime p_i exactly half elements of $\mathbb{F}_{p_i}^*$ are squares. In the remaining case $p \equiv 3 \pmod 4$ one ends up with the conditions

$$\left(\frac{2}{p}\right) = \varepsilon_1, 1 < i \leq n \Rightarrow \left(\frac{p}{p_i}\right) = (-1)^{\frac{p_i-1}{2}} \varepsilon_i$$

and the same considerations apply. The total number of solutions in $(\mathbb{Z}/q\mathbb{Z})^*$ is

$$2 \prod_{j=2}^n \frac{p_j-1}{2} = \phi(q)2^{-n}.$$

Therefore,

$$(1) \quad \#\left\{ \text{prime } p \leq x : \forall 1 \leq k \leq n \Rightarrow \left(\frac{p_k}{p}\right) = \varepsilon_k \right\} = \sum_{t \in \mathcal{S}} \#\{p \leq x : p \equiv t \pmod q\}.$$

Using the Siegel–Walfisz in the form [7, Eq. (5.77)] we obtain

$$\sum_{t \in \mathcal{S}} \left(\frac{\pi(x)}{\phi(q)} + O_A\left(\frac{x}{(\log x)^A}\right) \right)$$

and the proof concludes by using $\#\mathcal{S} = \phi(q)2^{-n}$. \square

LEMMA 2 (Using Brun–Titchmarsh’s inequality). *Assume that for each prime p_k we are given $\varepsilon_k \in \{1, -1\}$. Then for all $x \geq 2$ and $n \in \mathbb{N}$ with $p_1 \cdots p_n \leq x^{9/10}$ we have*

$$\#\left\{ p \leq x : \forall 1 \leq k \leq n \Rightarrow \left(\frac{p_k}{p}\right) = \varepsilon_k \right\} = O\left(\frac{\pi(x)}{2^n}\right),$$

where the implied constant is absolute.

Proof. Let $q = 8 \prod_{j=2}^n p_j$. The condition $p_1 \dots p_n \leq x^{9/10}$ ensures that $q \leq x^{99/100}$, hence, injecting [7, Eq. (6.95)] into (1) yields

$$\ll \sum_{t \in \mathcal{S}} \frac{\pi(x)}{\phi(q)},$$

with an absolute implied constant. The proof concludes by using that $\#\mathcal{S} = \phi(q)2^{-n}$. \square

LEMMA 3 (Using Linnik's large sieve). *Let $x \geq z \geq 2$ and $q \in \mathbb{N}$. Then the number of primes $p \leq x$ for which $\left(\frac{\ell}{p}\right) = 1$ for all primes ℓ except those dividing q is*

$$\ll \frac{\#\{1 \leq n \leq x^2 : \gcd(n, q) = 1\}}{\#\{1 \leq n \leq x^2 : \gcd(n, q) = 1, p \mid n \Rightarrow p \leq z\}},$$

where the implied constant is absolute.

Proof. This is a variation of the proof given in [7, Th. 7.16]. We let

$$\mathcal{M} = \{1 \leq n \leq x^2 : \gcd(n, q) = 1\}, \mathcal{P} = \left\{p \leq x : \ell \leq z, \ell \nmid q \Rightarrow \left(\frac{\ell}{p}\right) = 1\right\}, Q = x,$$

where ℓ denotes a prime. Then the argument in [7, Th. 7.16] works in our setting and yields the upper bound $\ll \#\mathcal{M}/\#\mathcal{P}$ for the number of $n \in \mathcal{M}$ that are quadratic residues modulo every $p \in \mathcal{P}$. To conclude the proof note that if an integer $n \leq x^2$ is coprime to q and has all its prime divisors in the interval $[1, z]$, then for every $p \in \mathcal{P}$ one has $\left(\frac{n}{p}\right) = 1$ by the multiplicativity of the quadratic symbol. \square

LEMMA 4 (Smooth numbers; Hildebrand [6]). *Fix any $\beta > 1$ and $k \in \mathbb{N}$. Then for all $x \geq 2$ and all $q \in \mathbb{N}$ with at most k distinct prime divisors we have*

$$\#\left\{n \leq x : \gcd(n, q) = 1, p \mid n \Rightarrow p \leq (\log x)^\beta\right\} \gg x^{1-\frac{2}{\beta}},$$

where the implied constant depends at most on β and k .

Proof. The special case $q = 1$ is due to Hildebrand [6] and one can deduce from this the general case as follows: letting Q be the square-free number composed of all prime divisors of q that are $\leq (\log x)^\beta$ we can write the quantity in the lemma as

$$\sum_{d \mid Q} \mu(d) \#\{1 \leq n \leq x/d : p \mid n \Rightarrow p \leq (\log x)^\beta\}.$$

Note that $x/(\log x)^\beta < x/d \leq x$ since $d \leq Q \leq (\log x)^{k\beta}$. Hence, we obtain

$$\sum_{d \mid Q} \mu(d) \left(\frac{x}{d}\right)^{1-1/\beta+o(1)} = x^{1-1/\beta+o(1)} \prod_{p \mid q, p \leq (\log x)^\beta} (1 - p^{-1+1/\beta+o(1)}),$$

which is $\geq x^{1-2/\beta} 2^{-k} \gg_k x^{1-2/\beta}$. This is sufficient. \square

LEMMA 5 (Bounding $n_1(p)$; Burgess [4]). *For any fixed constant $c > \frac{1}{4\sqrt{e}}$ we have $n_1(p) = O(p^c)$.*

LEMMA 6 (Burgess bound for $n_k(p)$; Banks–Guo [2]). *For any fixed $k \geq 2$ and any fixed constant $c > \frac{1}{4\sqrt{e}}$ we have $n_k(p) = O_k(p^c)$.*

LEMMA 7. *For any $k \in \mathbb{N}$ we have*

$$\sum_{n \in \mathbb{N}, n \geq k} \binom{n}{k} 2^{-n} = 2.$$

Furthermore,

$$\sum_{n \in \mathbb{N}, n > 3k} n \binom{n}{k} 2^{-n} \ll \left(\frac{29}{32}\right)^k$$

with an absolute implied constant.

Proof. The first equation can be obtained by letting $x = 1/2$ in

$$\frac{x^k}{(1-x)^{k+1}} = \sum_{n=k}^{\infty} \binom{n}{k} x^n$$

that can be proved by differentiating $k+1$ times the power series for $1/(1-x)$ around $x=0$. For the second statement we note that if $n > 3k$ then $n \geq 4$, hence,

$$\frac{(n+1) \binom{n+1}{k} 2^{-n-1}}{n \binom{n}{k} 2^{-n}} = \frac{1 + \frac{1}{n}}{2(1 - \frac{k}{n+1})} \leq \frac{1 + \frac{1}{n}}{2(1 - \frac{1}{3})} = \frac{3}{4} \left(1 + \frac{1}{n}\right) \leq \frac{3}{4} \left(1 + \frac{1}{4}\right) = \frac{15}{16}.$$

By induction we can then obtain the following for $n > 3k$,

$$n \binom{n}{k} 2^{-n} \leq \frac{15}{16} (n-1) \binom{n-1}{k} 2^{-(n-1)} \leq \dots \leq \left(\frac{15}{16}\right)^{n-3k-1} (3k+1) \binom{3k+1}{k} 2^{-3k-1}.$$

By Stirling's approximation for the factorial we obtain

$$(3k+1) \binom{3k+1}{k} = (3k+1) \frac{(3k+1)!}{k!(2k+1)!} \ll \frac{(3k+1)^{3k} \sqrt{k}}{k^k (2k+1)^{2k}} = \frac{3^{3k} (1+1/3k)^{3k} \sqrt{k}}{2^{2k} (1+1/2k)^{2k}} \ll \frac{3^{3k} \sqrt{k}}{2^{2k}}.$$

Hence for $n > 3k$ we have

$$n \binom{n}{k} 2^{-n} \ll \left(\frac{15}{16}\right)^{n-3k-1} \frac{3^{3k} \sqrt{k}}{2^{2k}} 2^{-3k} \ll \left(\frac{15}{16}\right)^{n-3k-1} \left(\frac{29}{32}\right)^k$$

with an absolute implied constant. Therefore,

$$\sum_{n \in \mathbb{N}, n > 3k} n \binom{n}{k} 2^{-n} \ll \sum_{n \geq 3k+1} \left(\frac{15}{16}\right)^{n-3k-1} \left(\frac{29}{32}\right)^k \leq \left(\frac{29}{32}\right)^k \sum_{t=0}^{\infty} \left(\frac{15}{16}\right)^t \ll \left(\frac{29}{32}\right)^k.$$

This is sufficient. \square

LEMMA 8. Fix $k \in \mathbb{N}$, $c > 0$ and assume that $f : \mathbb{N}^k \rightarrow \mathbb{C}$ satisfies

$$\max_{t_1, \dots, t_k \leq x} |f(t_1, \dots, t_k)| = O(x^c)$$

for all $x \geq 1$. Then

$$(2) \quad \sum_{\substack{(m_1, m_2, \dots, m_k) \in \mathbb{N}^k \\ 1 \leq m_1 < \dots < m_k \leq M}} |f(p_{m_1}, \dots, p_{m_k})| = O((\log M)^c M^{c+k})$$

and

$$(3) \quad \sum_{\substack{(m_1, m_2, \dots, m_k) \in \mathbb{N}^k \\ 1 \leq m_1 < \dots < m_k \\ m_k > M}} \frac{|f(p_{m_1}, \dots, p_{m_k})|}{2^{m_k}} = O((3/4)^M)$$

hold for all $M > 1$ with the implied constants depending at most on c and k .

Proof. First we note that $|f(p_{m_1}, \dots, p_{m_k})| = O(p_{m_k}^c)$, hence, letting $m := m_k$, we obtain the bound

$$\sum_{\substack{(m_1, m_2, \dots, m_k) \in \mathbb{N}^k \\ 1 \leq m_1 < \dots < m_k \leq M}} |f(p_{m_1}, \dots, p_{m_k})| \ll \sum_{1 \leq m \leq M} p_m^c \sum_{\substack{(m_1, m_2, \dots, m_{k-1}) \in \mathbb{N}^{k-1} \\ 1 \leq m_1 < \dots < m_{k-1} < m}} 1 \leq \sum_{1 \leq m \leq M} p_m^c m^{k-1}.$$

By the Prime Number Theorem we have $p_m \ll m \log m$, hence, this is

$$\ll \sum_{m \leq M} m^{c+k-1} (\log m)^c \ll (\log M)^c M^{c+k}.$$

This proves the first assertion. To prove the second a similar argument yields

$$\sum_{\substack{(m_1, m_2, \dots, m_k) \in \mathbb{N}^k \\ 1 \leq m_1 < \dots < m_k \\ m_k > M}} \frac{|f(p_{m_1}, \dots, p_{m_k})|}{2^{m_k}} \ll \sum_{m > M} \frac{m^{c+k-1} (\log m)^c}{2^m} \ll \sum_{m > M} \frac{m^{c+k}}{2^m}.$$

Using $m^{c+k} = O((3/2)^m)$ shows that the right-hand side is $O((3/4)^M)$. \square

The next result is from [11, Theorem 2.1].

LEMMA 9 (Linnik's constant). *There exists a constant $C > 0$ such that for every $q \in \mathbb{N}$ and $a \in \mathbb{Z}$ coprime to q there exists a prime $p \leq Cq^5$ satisfying $p \equiv a \pmod{q}$.*

3. The main theorem

Let $k \in \mathbb{N}$ and assume that we are given any function $f : \mathbb{N}^k \rightarrow \mathbb{C}$ such that

$$(4) \quad \max_{t_1, \dots, t_k \leq x} |f(t_1, \dots, t_k)| = O\left(x^{4\sqrt{\varepsilon} - \varepsilon}\right)$$

for some constant $\varepsilon > 0$. The exponent $4\sqrt{\varepsilon}$ allows to control the size of f at the first prime quadratic non-residues. Any improvement on the exponent in Lemma 5 will allow to relax assumption (4) in what follows.

THEOREM 5. *Assume that $f : \mathbb{N}^k \rightarrow \mathbb{C}$ satisfies (4). We have*

$$\lim_{x \rightarrow \infty} \frac{1}{\pi(x)} \sum_{\substack{\text{prime } p \\ p \leq x}} f(n_1(p), \dots, n_k(p)) = \sum_{\substack{(m_1, \dots, m_k) \in \mathbb{N}^k \\ 1 \leq m_1 < \dots < m_k}} \frac{f(p_{m_1}, \dots, p_{m_k})}{2^{m_k}}.$$

Proof. We write the sum over p in the theorem as

$$\sum_{\substack{(m_1, \dots, m_k) \in \mathbb{N}^k \\ 1 \leq m_1 < \dots < m_k}} f(p_{m_1}, \dots, p_{m_k}) \#\{p \leq x : 1 \leq i \leq k \Rightarrow n_i(p) = p_{m_i}\}$$

and we split the sum according to the size of the largest prime as follows:

1. $p_{m_k} \leq A \log \log x$,
2. $A \log \log x < p_{m_k} \leq \frac{\log x}{5}$,
3. $\frac{\log x}{5} < p_{m_k} \leq (\log x)^\beta$,
4. $p_{m_k} > (\log x)^\beta$,

where A and β are constants that both strictly exceed 1 and that will be specified later. Letting n be the largest integer with $p_n \leq A \log \log x$ and using Lemma 1, the contribution of the first case is

$$\sum_{1 \leq m_1 < \dots < m_k \leq n} f(p_{m_1}, \dots, p_{m_k}) \left(\frac{\pi(x)}{2^{m_k}} + O\left(\frac{\prod_{1 \leq j \leq m_k} p_j}{(\log x)^{A \log 3}} \cdot \frac{x}{(\log x)^{2A}} \right) \right).$$

The prime number theorem shows that $p_1 \cdots p_t \leq 3^{p_t}$ holds for all large t , hence,

$$\prod_{1 \leq j \leq m_k} p_j \leq p_1 \cdots p_n \leq 3^{p_n} \leq 3^{A \log \log x} = (\log x)^{A \log 3}.$$

The contribution then becomes

$$\sum_{1 \leq m_1 < \dots < m_k \leq n} f(p_{m_1}, \dots, p_{m_k}) \left(\frac{\pi(x)}{2^{m_k}} + O\left(\frac{x}{(\log x)^{2A}} \right) \right)$$

$$= \pi(x) \sum_{1 \leq m_1 < \dots < m_k \leq n} \frac{f(p_{m_1}, \dots, p_{m_k})}{2^{m_k}} + O\left(\frac{x}{(\log x)^{2A}} \sum_{1 \leq m_1 < \dots < m_k \leq n} |f(p_{m_1}, \dots, p_{m_k})|\right).$$

By (2) one gets

$$\sum_{1 \leq m_1 < \dots < m_k \leq n} |f(p_{m_1}, \dots, p_{m_k})| \ll (\log n)^{4\sqrt{e}} n^{4\sqrt{e}+k} \ll n^{12+k} \ll (\log \log x)^{12+k} \ll (\log x)^A.$$

Therefore, the first case contributes

$$\begin{aligned} & \pi(x) \sum_{1 \leq m_1 < \dots < m_k \leq n} \frac{f(p_{m_1}, \dots, p_{m_k})}{2^{m_k}} + O\left(\frac{x}{(\log x)^A}\right) \\ &= \left(\sum_{1 \leq m_1 < \dots < m_k \leq n} \frac{f(p_{m_1}, \dots, p_{m_k})}{2^{m_k}}\right) \pi(x) + o(\pi(x)) \end{aligned}$$

due to $\pi(x) \sim x/\log x$ and our assumption $A > 1$. By (3) the sum over m_i converges absolutely, hence, the restriction $m_k \leq n$ can be removed at the cost of an admissible error. In particular, the first case contributes

$$\left(\sum_{1 \leq m_1 < \dots < m_k} \frac{f(p_{m_1}, \dots, p_{m_k})}{2^{m_k}}\right) \pi(x)(1 + o(1)).$$

It now remains to show that all the other cases contribute $o(\pi(x))$.

Let us next deal with Case (2). If $p_t \leq \frac{\log x}{5}$ we obtain $p_1 \cdots p_t \leq 3^{p_t} \leq x^{99/100}$, hence, Lemma 2 yields

$$(5) \quad \#\{p \leq x : 1 \leq i \leq k \Rightarrow n_i(p) = p_{m_i}\} \ll \frac{\pi(x)}{2^{m_k}}.$$

Thus,

$$\begin{aligned} & \sum_{\substack{1 \leq m_1 < \dots < m_k \\ A \log \log x < p_{m_k} \leq \frac{\log x}{5}}} f(p_{m_1}, \dots, p_{m_k}) \#\{p \leq x : 1 \leq i \leq k \Rightarrow n_i(p) = p_{m_i}\} \\ & \ll \pi(x) \sum_{\substack{1 \leq m_1 < \dots < m_k \\ A \log \log x < p_{m_k}}} \frac{|f(p_{m_1}, \dots, p_{m_k})|}{2^{m_k}}. \end{aligned}$$

This is $o(\pi(x))$ as the sum over m_k is the tail of an absolutely convergent series due to (3).

Let us now move to Case (3). Every prime $\ell \leq \frac{\log x}{5}$ that is not in the set $\{p_{m_1}, p_{m_2}, \dots, p_{m_{k-1}}\}$ must be a quadratic-residue modulo p for each p in Case (3). Hence, denoting by r the largest integer such that $p_r \leq \frac{\log x}{5}$, this means that

$$j \in \{1, 2, \dots, r\} \setminus \{m_1, m_2, \dots, m_{k-1}\} \Rightarrow \left(\frac{p_j}{p}\right) = 1.$$

Thus, applying Lemma 2 we obtain

$$\begin{aligned} & \sum_{\substack{1 \leq m_1 < \dots < m_k \\ \frac{\log x}{5} < p_{m_k} \leq (\log x)^\beta}} |f(p_{m_1}, \dots, p_{m_k})| \#\{p \leq x : 1 \leq i \leq k \Rightarrow n_i(p) = p_{m_i}\} \\ & \ll \frac{\pi(x)}{2^{r-k}} \sum_{\substack{1 \leq m_1 < \dots < m_k \\ \frac{\log x}{5} < p_{m_k} \leq (\log x)^\beta}} |f(p_{m_1}, \dots, p_{m_k})| \ll \frac{\pi(x)}{2^r} \sum_{\substack{1 \leq m_1 < \dots < m_k \\ m_k \leq (\log x)^\beta}} |f(p_{m_1}, \dots, p_{m_k})|, \end{aligned}$$

with an implied constant depending at most on k . By (2) the sum over m_i is

$$\ll (\log \log x)^{4\sqrt{e}} (\log x)^{\beta(4\sqrt{e}+k)} \ll (\log x)^{\beta(7+k)}.$$

Using the fact that $p_r \sim r \log r$ and $p_r \sim \frac{\log x}{5}$ we infer that $r \sim \frac{\log x}{5 \log \log x}$. In particular, $(\log x)^{\beta(7+k)} \leq 2^{r/2}$ for all large $x \geq 2$, hence,

$$\frac{\pi(x)}{2^r} (\log x)^{\beta(8+k)} \ll \frac{\pi(x)}{2^{r/2}} = o(\pi(x)).$$

To deal with Case (4) we use Lemmas 5-6 as follows:

$$\begin{aligned} & \sum_{\substack{1 \leq m_1 < \dots < m_k \\ p_{m_k} > (\log x)^\beta}} |f(p_{m_1}, \dots, p_{m_k})| \#\{p \leq x : 1 \leq i \leq k \Rightarrow n_i(p) = p_{m_i}\} \\ & \ll \max \left\{ |f(t_1, \dots, t_k)| : 1 \leq t_1, \dots, t_k \leq x^{\frac{(1+\varepsilon)}{4\sqrt{e}}} \right\} \\ & \times \sum_{1 \leq m_1 < \dots < m_{k-1} \in \mathbb{N}} \#\{p \leq x : n_k(p) > (\log x)^\beta, n_i(p) = p_{m_i} \forall 1 \leq i \leq k-1\}. \end{aligned}$$

By assumption (4) the maximum is $O(x^{1-\varepsilon^2})$, whereas Lemma 3 with $q := p_{m_1} \cdots p_{m_{k-1}}$ shows that the overall contribution is

$$\ll \frac{x^{3-\varepsilon^2}}{\#\{n \leq x^2 : \gcd(n, q) = 1, p \mid n \Rightarrow p \leq (\log z)^\beta\}}.$$

Alluding to Lemma 4 shows that this is $\ll x^{1-\varepsilon^2+10/\beta}$. Finally, the proof concludes by taking $\beta = 20/\varepsilon^2$. \square

4. Applications

4.1. Proof of Theorem 1

Taking $f(t_1, \dots, t_k) = t_k$ in Theorem 5 proves that as $x \rightarrow \infty$,

$$\frac{1}{\pi(x)} \sum_{p \leq x} n_k(p) \rightarrow \mu_k := \sum_{n \geq k} \frac{p_n}{2^n} \#\{\mathbf{t} \in \mathbb{N}^{k-1} : 1 \leq t_1 < t_2 < \dots < t_{k-1} \leq n-1\}.$$

We can simplify this to

$$\mu_k = \sum_{n \geq k} \frac{p_n}{2^n} \binom{n-1}{k-1} = k \sum_{n \geq k} \frac{p_n}{n} \binom{n}{k} 2^{-n}.$$

It now remains to prove the asymptotic $\mu_k \sim p_{2k}$, which is equivalent to

$$\lim_{k \rightarrow \infty} \frac{\mu_k}{k \log k} = 2$$

by the Prime Number Theorem. By the Prime Number Theorem we have $p_n \sim n \log n \leq n^2$ for all large n , hence,

$$\leq \sum_{n > 3k} \frac{p_n}{n(\log k)} \binom{n}{k} 2^{-n} \leq \sum_{n > 3k} n \binom{n}{k} 2^{-n} \ll \left(\frac{29}{32}\right)^k = o(1)$$

by Lemma 8. We deduce

$$(6) \quad \frac{\mu_k}{k(\log k)} = \sum_{n \in [k, 3k]} \frac{p_n}{n(\log k)} \binom{n}{k} 2^{-n} + o(1).$$

Let us fix an arbitrary $\varepsilon \in (0, 1/2)$. Since $p_n \sim n \log n$ we know that for all sufficiently large k and all $n \in [k, 3k]$ one has

$$1 - \varepsilon \leq \frac{p_n}{n(\log k)} \leq 1 + \varepsilon.$$

Therefore,

$$(1 - \varepsilon) \sum_{n \in [k, 3k]} \binom{n}{k} 2^{-n} \leq \frac{1}{\log k} \sum_{n \in [k, 3k]} \frac{p_n}{n} \binom{n}{k} 2^{-n} \leq (1 + \varepsilon) \sum_{n \in [k, 3k]} \binom{n}{k} 2^{-n}.$$

Combining the two statements in Lemma 8 shows that as $k \rightarrow \infty$ one has

$$\sum_{n \in [k, 3k]} \binom{n}{k} 2^{-n} = 2 + o(1).$$

This implies that for all sufficiently large k one has

$$2(1 - 2\varepsilon) \leq \frac{1}{\log k} \sum_{n \in [k, 3k]} \frac{p_n}{n} \binom{n}{k} 2^{-n} \leq 2(1 + 2\varepsilon).$$

By (6) this means that $\mu_k \sim 2k \log k$, which is sufficient.

4.2. Proof of Theorem 2

Taking $k = 2$ and $f(t_1, t_2) = \mathbf{1}(zt_1 < t_2)$ in Theorem 5 proves that as $x \rightarrow \infty$,

$$\frac{\#\{p \leq x : n_2(p) > zn_1(p)\}}{\pi(x)} = \frac{1}{\pi(x)} \sum_{p \leq x} f(n_1(p), n_2(p)) \rightarrow \sum_{m \geq 1} \sum_{t \geq m+1} \frac{\mathbf{1}(zp_m < p_t)}{2^t}.$$

The sum over t equals $\sum_{t \geq 1+n(m,z)} 2^{-t} = 2^{-n(m,z)}$, where $n(m, z)$ is defined in the statement of Theorem 2.

4.3. Proof of Theorem 3

Taking $k = 2$ and $f(t_1, t_2) = \min\{t_1, t_2 - t_1\}$ in Theorem 5 proves that as $x \rightarrow \infty$,

$$\frac{1}{\pi(x)} \sum_{p \leq x} M(p) = \frac{1}{\pi(x)} \sum_{p \leq x} f(n_1(p), n_2(p)) \rightarrow \sum_{1 \leq m < t} \frac{\min\{p_m, p_t - p_m\}}{2^t}.$$

4.4. Proof of Theorem 4

We first prove the unconditional lower bound. For $y \geq 2$ we let p_m be the largest prime with $p_m \leq y/2$ and p_n the largest prime with $p_n \leq y$. We let $q = 8 \prod_{j=2}^n p_j$ and define

$$\varepsilon_m = -1, j \in [1, n] \setminus \{m\} \Rightarrow \varepsilon_j = 1.$$

As in the proof of Lemma 1 there exists $t \pmod q$ with $\gcd(t, q) = 1$ such that all primes $p \equiv t \pmod q$ satisfy $\left(\frac{p_i}{p}\right) = \varepsilon_i$ for all $1 \leq i \leq n$. By Lemma 9 there exists such a prime in the range $p \leq Cq^5$, hence, as $x \rightarrow \infty$ one has

$$\log p \leq \log C + 5 \log q = \log C + 5 \sum_{p \leq y} \log p = 5y(1 + o(1))$$

by the prime number theorem. Furthermore, $n_2(p) > p_n$, thus,

$$M(p) \geq \min\{p_m, p_n - p_m\} = y/2(1 + o(1)).$$

This shows that $M(p) \geq \frac{\log p}{10}(1 + o(1))$, hence, for all fixed $c \in (0, 1/10)$ the inequality $M(p) \geq c \log p$ holds infinitely often.

Let us now prove the unconditional lower bound. With y, p_m, p_n and $\varepsilon_m, \varepsilon_j$ as above, we denote

$$\mathcal{P} = \left\{ p \in (x, 2x] : 1 \leq i \leq n \Rightarrow \left(\frac{p_i}{p}\right) = \varepsilon_i \right\}.$$

Then, as in [9, pg. 128], we obtain

$$(7) \quad 2^{\pi(y)-1} \sum_{p \in \mathcal{P}} \log p = \sum_{\substack{k \in \mathbb{N} \\ p' | k \Rightarrow p' \leq y}} (\psi(2x; \chi_k) - \psi(x; \chi_k)),$$

where $\psi(t; \chi) := \sum_{1 \leq p \leq t} \chi(p)$ and χ_k is a Dirichlet character that is defined through

$$\chi_k(p) = \prod_{p' | k} \left(\frac{p_1}{p'}\right).$$

We note here that k divides $8 \prod_{j=2}^n p_j$, hence, $\log k \ll \sum_{p \leq y} \log p \ll y$. The contribution of $k = 1$ gives $\sum_{x < p \leq 2x} (\log p) = x + O(x^{1/2} \log^2 x)$ by the Riemann Hypothesis. For the other terms the character χ_k is non-principal,

thus, GRH is known to imply that $\psi(x; \chi_k) \ll x^{1/2} \log^2(kx)$, with an absolute implied constant. Hence, the right-hand side of (7) equals

$$x + O(x^{1/2} \log^2 x) + O\left(\sum_{k|8 \prod_{j=2}^r p_j} x^{1/2} \log^2(kx)\right) = x + O\left(2^{\pi(y)} x^{1/2} ((\log x)^2 + y^2)\right).$$

Denoting the implied constant by c_1 , there exists a small positive constant $c_0 = c_0(c_1)$ such that if $y = c_0(\log x)(\log \log x)$ then

$$c_1 2^{\pi(y)} x^{1/2} ((\log x)^2 + y^2) \leq x/2$$

by the prime number theorem $\pi(y) \sim y/\log y$. Thus, the left-hand side of (7) is strictly positive. This is sufficient.

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