

The distribution of inverses modulo a prime in short intervals

by

S. M. GONEK, G. S. KRISHNASWAMI and
V. L. SONDHI (Rochester, NY)

Let $\bar{\nu}$ denote the multiplicative inverse of ν modulo an odd prime p and set

$$\mathcal{N} = \{\bar{\nu} \pmod{p} : M < \nu \leq M + N\},$$

where $M \geq 0$ and $N \geq 1$ are integers such that $(M, M + N] \subseteq (0, p)$. The elements of \mathcal{N} are known to be well-distributed in various senses. For instance, C. Cobeli [1] has shown that the fractional parts of representatives of \mathcal{N} divided by p are uniformly distributed $(\text{mod } 1)$ when $N \gg p^{1/2+\varepsilon}$.

Here we wish to study the distribution of the elements of \mathcal{N} in “short” intervals $(m, m + H]$, $1 \leq m \leq p$, where $H < p$. To this end we set

$$f(m, H) = |\{n \in (m, m + H] : n \pmod{p} \in \mathcal{N}\}|$$

(here $|\cdot|$ denotes cardinality) and estimate

$$(1) \quad \mathcal{M}_k(H, p) = \sum_{m=1}^p (f(m, H) - HN/p)^k.$$

Since each element of \mathcal{N} is counted in exactly H of the intervals $(m, m + H]$, $1 \leq m \leq p$, the mean of $f(m, H)$ is

$$\frac{1}{p} \sum_{m=1}^p f(m, H) = HN/p.$$

Therefore, $\mathcal{M}_k(H, p)$ is the k th moment of $f(m, H)$ about its mean. Now the probability that an integer selected at random from $[1, p]$ is congruent to an element of \mathcal{N} is N/p . Thus, if the “events” $m + h \pmod{p} \in \mathcal{N}$, $1 \leq h \leq H$, were independent, we should have

$$\mathcal{M}_k(H, p) = \mu_k(H, N/p)p,$$

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where $\mu_k(H, P)$ is the k th moment of a binomial random variable X with parameters H and P . That is,

$$\mu_k(H, P) := E((X - HP)^k) = \sum_{h=1}^H \binom{H}{h} P^h (1 - P)^{H-h} (h - HP)^k.$$

We note that $\mu_1(H, P) = 0$ and $\mu_2(H, P) = HP(1 - P)$. C. Cobeli [1] has recently shown that

$$\mathcal{M}_2(H, p) = \mu_2(H, N/p)p + O(H^2 p^{1/2} \log^2 p).$$

Our main result extends this to larger values of k .

THEOREM. *Let k, N and H be positive integers with $1 \leq N, H < p$. Then*

$$\begin{aligned} \mathcal{M}_k(H, p) &= \sum_{m=1}^p (f(m, H) - NH/p)^k \\ &= \mu_k(H, N/p)p + O(H^k p^{1/2} \log^k p). \end{aligned}$$

Here and elsewhere, unless otherwise indicated, implied constants depend on k .

One can show (see Montgomery and Vaughan [3]) that for a fixed k ,

$$\mu_k(H, P) \ll (HP)^{\lfloor k/2 \rfloor} + HP$$

uniformly for $0 \leq P \leq 1$ and $H = 1, 2, \dots$. Thus our theorem immediately leads to an upper bound for $\mathcal{M}_k(H, p)$.

COROLLARY 1. *Let k, H and N be positive integers with $1 \leq H, N < p$. Then*

$$\mathcal{M}_k(H, p) \ll p(HN/p)^{\lfloor k/2 \rfloor} + HN + H^k p^{1/2} \log^k p.$$

One can also show (see [3]) that

$$\mu_k = (\nu_k + o(1))(HP(1 - P))^{k/2}$$

as $HP(1 - P) \rightarrow \infty$, where

$$\nu_k = \begin{cases} 1 \cdot 3 \cdot \dots \cdot (k - 1) & \text{if } k \text{ is even,} \\ 0 & \text{if } k \text{ is odd} \end{cases}$$

denotes the moments of a normal random variable with mean 0 and standard deviation 1. Using this together with our theorem, we obtain

COROLLARY 2. *If $H = o(p^{1/(2k)}/\log p)$ and $(HN/p)(1 - N/p) \rightarrow \infty$, then*

$$\mathcal{M}_k(H, p) = (\nu_k + o(1))p((HN/p)(1 - N/p))^{k/2}.$$

Thus, $f(m, H)$ is approximately normal with mean NH/p and variance $(HN/p)(1 - N/p)$ in appropriate ranges of H and N .

Our final result is an estimate for the moments of gaps between consecutive terms of \mathcal{N} . Let n_1, \dots, n_N be representatives of the residue classes comprising \mathcal{N} lying in $(0, p)$ and arranged in increasing order. Also set

$$S_\kappa(p) = \sum_{i=1}^{N-1} (n_{i+1} - n_i)^\kappa.$$

From Corollary 1 we shall deduce

COROLLARY 3. *Let ε be an arbitrarily small positive number and let κ be any positive number less than $3/2$. Then*

$$S_\kappa(p) \ll N(N/p)^{-\kappa}$$

for $1 \leq N < p$ when $0 < \kappa \leq 1$, and for $p^{3/(2(3-\kappa))+\varepsilon} \ll N < p$ when $1 < \kappa < 3/2$. We also have

$$S_\kappa(p) \gg N(N/p)^{-\kappa}$$

for $p^{3/4+\varepsilon} \ll N < p$ and all $0 < \kappa < 3/2$. In particular, for $0 < \kappa < 3/2$ we have

$$S_\kappa(p) \approx N(N/p)^{-\kappa},$$

provided that $p^{\max\{3/4, 3/(2(3-\kappa))\}+\varepsilon} \ll N < p$.

1. Proof of the Theorem. For the convenience of the reader we state two necessary lemmas without proof. The first, a special case of Theorem 1 in [2], depends on the Riemann hypothesis for curves.

LEMMA 1. *Let p, N , and \mathcal{N} , be as above and let a_1, \dots, a_s be distinct integers (mod p) with $s \leq N$. Then*

$$\sum_{\substack{1 \leq x \leq p \\ x+a_i \pmod{p} \in \mathcal{N} \\ (1 \leq i \leq s)}} 1 = p(N/p)^s + O(sp^{1/2} \log^s p)$$

uniformly for $1 \leq s \leq N < p$. Here the constant implied by the O -term is absolute.

A proof of our second lemma may be found in Montgomery and Vaughan [3].

LEMMA 2. *Let $\mu_k(H, P)$ be as in the Theorem. Then*

$$\mu_k(H, P) = \sum_{r=0}^k \binom{k}{r} (-HP)^{k-r} \left(\sum_{t=0}^r \binom{H}{t} S(r, t) t! P^t \right),$$

where $S(r, t)$ denotes a Stirling number of the second kind, that is, the number of partitions of a set of cardinality r into exactly t non-empty subsets.

We now proceed with the proof of the Theorem. Expanding the right-hand side of (1) by the binomial theorem and taking the sum over m inside, we find that

$$(2) \quad \mathcal{M}_k(H, p) = \sum_{r=0}^k \binom{k}{r} (-HN/p)^{k-r} \sum_{m=1}^p f(m, H)^r.$$

Here we use the convention that $f(m, H)^0 = 1$ even when $f(m, H) = 0$. Let us set

$$M_r(H) = \sum_{m=1}^p f(m, H)^r.$$

Then we have $M_0(H) = p$, and for $r \geq 1$,

$$(3) \quad M_r(H) = \sum_{\substack{x_1=1 \\ x_1 \pmod{p} \in \mathcal{N}}}^p \dots \sum_{\substack{x_r=1 \\ x_r \pmod{p} \in \mathcal{N}}}^p \sum_{\substack{m=1 \\ m \leq x_i \leq m+H \\ (1 \leq i \leq r)}}^p 1.$$

Let \mathcal{B} be a subset of $t \leq r$ distinct elements of $[1, p]$, each of which is congruent \pmod{p} to some element of \mathcal{N} . By the definition of $S(r, t)$, the Stirling number of the second kind, we see that the number of maps from a set of cardinality r onto a set of cardinality t is $S(r, t)t!$. Hence, this is also the number of terms in the r outer sums on the right-hand side of (3) for which $\{x_1, \dots, x_r\} = \mathcal{B}$. We therefore obtain

$$M_r(H) = \sum_{t=1}^r S(r, t)t! \sum_{\substack{\mathcal{B} \pmod{p} \subseteq \mathcal{N} \\ |\mathcal{B}|=t}} \sum_{\substack{m=1 \\ \mathcal{B} \subseteq (m, m+H)}}^p 1.$$

Here $\mathcal{B} \pmod{p} \subseteq \mathcal{N}$ means that $x \pmod{p} \in \mathcal{N}$ for each $x \in \mathcal{B}$. Writing

$$d(\mathcal{B}) = \max_{x_i, x_j \in \mathcal{B}} |x_i - x_j|,$$

we see that the innermost sum equals $\max(0, H - d(\mathcal{B}))$. Thus, grouping terms according to the size of $d(\mathcal{B})$ as well as t , we find that

$$(4) \quad \begin{aligned} M_r(H) &= \sum_{t=1}^r S(r, t)t! \sum_{d=0}^{H-1} (H - d) \sum_{\substack{\mathcal{B} \subseteq \mathcal{N} \\ |\mathcal{B}|=t \\ d(\mathcal{B})=d}} 1 \\ &= \sum_{t=1}^r S(r, t)t! \sum_{d=0}^{H-1} (H - d)N(t, d), \end{aligned}$$

say. Note that $N(1, 0) = N$, while $N(1, d) = 0$ for $d > 0$. For $t > 1$, if we set

$a_1 = 0$ and $a_t = d$, then we find that

$$N(t, d) = \sum_{\substack{1 \leq a_2, \dots, a_{t-1} < d \\ a_i \text{ distinct}}} \sum_{\substack{1 \leq x \leq p \\ x+a_i \pmod p \in \mathcal{N} \\ (1 \leq i \leq t)}} 1.$$

The inner sum equals $p(N/p)^t + O(tp^{1/2} \log^t p)$ by Lemma 1, and this is counted $\binom{d-1}{t-2}$ times by the outer sum. Hence, for $t > 1$,

$$N(t, d) = p \binom{d-1}{t-2} (N/p)^t + O(d^{t-2} p^{1/2} \log^t p).$$

Note that the implicit constant in the O -term depends on t , so ultimately on k , but not on p or d . Using these estimates in (4), we obtain

$$\begin{aligned} M_r(H) &= HN + \sum_{t=2}^r S(r, t)t! \\ &\quad \times \sum_{d=0}^{H-1} (H-d) \left(p \binom{d-1}{t-2} (N/p)^t + O(d^{t-2} p^{1/2} \log^t p) \right) \\ &= HN + p \sum_{t=2}^r S(r, t)t! (N/p)^t \sum_{d=0}^{H-1} (H-d) \binom{d-1}{t-2} \\ &\quad + O(H^r p^{1/2} \log^r p) \end{aligned}$$

for $r \geq 1$. Here it is to be understood that if $r = 1$ the sum vanishes.

The sum over d may be evaluated using the relation $\binom{i}{j} = \frac{i}{j} \binom{i-1}{j-1}$ and the identity

$$\binom{0}{j} + \binom{1}{j} + \dots + \binom{l}{j} = \binom{l+1}{j+1}.$$

From these we find that

$$\sum_{d=0}^H (H-d) \binom{d-1}{t-1} = \binom{H}{t},$$

so that

$$M_r(H) = HN + p \sum_{t=2}^r S(r, t)t! (N/p)^t \binom{H}{t} + O(H^r p^{1/2} \log^r p).$$

As $S(r, 1) = 1$ for $r \geq 1$, we can include the term HN in the sum by beginning it at $t = 1$. Moreover, since $S(r, 0) = 0$ for $r \geq 1$, we may add the term $t = 0$ in as well. Thus, we find that when $r \geq 1$,

$$(5) \quad M_r(H) = p \sum_{t=0}^r S(r, t)t! (N/p)^t \binom{H}{t} + O(H^r p^{1/2} \log^r p).$$

Finally, using the convention $S(0, 0) = 1$ and recalling our initial observation that $M_0(H) = p$, we see that (5) actually holds for $r \geq 0$.

Using this in (2) and then applying Lemma 2, we obtain

$$\begin{aligned} \mathcal{M}_k(H, p) &= p \sum_{r=0}^k \binom{k}{r} (-HN/p)^{k-r} \sum_{t=0}^r \binom{H}{t} S(r, t) t! (N/p)^t \\ &\quad + O(H^k p^{1/2} \log^k p) \\ &= p\mu_k(H, N/p) + O(H^k p^{1/2} \log^k p). \end{aligned}$$

This completes the proof of the Theorem.

2. Proof of Corollary 3. To prove Corollary 3 we modify an argument of Montgomery and Vaughan [3]. Set

$$D(x) = \sum_{\substack{i=1 \\ n_{i+1}-n_i > x}}^{N-1} 1.$$

Then we have

$$(6) \quad S_\kappa(p) = \kappa \int_0^p D(x) x^{\kappa-1} dx.$$

We first establish the upper bound. For $0 \leq x \leq 4p/N$ we use the trivial estimate $D(x) \leq N$ and find that

$$(7) \quad \kappa \int_0^{4p/N} D(x) x^{\kappa-1} dx \leq N(4p/N)^\kappa \ll N \left(\frac{N}{p}\right)^{-\kappa}.$$

We bound $D(x)$ for larger x by noting that if $n_{i+1} - n_i > H$, then

$$\sum_{\substack{m < n < m+H \\ n \pmod{p} \in \mathcal{N}}} 1 - HN/p = -HN/p$$

for $n_i \leq m < n_{i+1} - H$. Thus, if k is a non-negative integer, we have

$$(8) \quad \sum_{\substack{i=1 \\ n_{i+1}-n_i > H}}^{N-1} (n_{i+1} - n_i - H)(HN/p)^{2k} \leq \mathcal{M}_{2k}(H, p).$$

Now suppose that $HN \geq p$. Then by Corollary 1 the right-hand side of (8) is

$$\ll p(HN/p)^k + H^{2k} p^{1/2} \log^{2k} p.$$

Moreover, by the definition of $\mathcal{M}_k(H, p)$ this also holds when $k = 0$. On the

other hand, taking $H = [x/2]$, we see that the left-hand side of (8) is

$$\geq \sum_{\substack{i=1 \\ n_{i+1}-n_i > x}}^{N-1} (n_{i+1} - n_i - H)(HN/p)^{2k} \geq H(HN/p)^{2k} D(x).$$

Thus, for $x \geq 4p/N$ we find that

$$D(x) \ll N(xN/p)^{-k-1} + (N/p)^{-2k} x^{-1} p^{1/2} \log^{2k} p.$$

Suppose first that $0 < \kappa < 1$. Taking $k = 0$ in the above, we obtain

$$(9) \quad \int_{4p/N}^p D(x) x^{\kappa-1} dx \ll p \int_{4p/N}^p x^{\kappa-2} dx \ll N(N/p)^{-\kappa},$$

for $1 \leq N < p$. On the other hand, if $\kappa > 1$, we choose k large enough so that $k + 1 > \kappa$ (so, in particular, $k \geq 1$), and obtain

$$\begin{aligned} \int_{4p/N}^p D(x) x^{\kappa-1} dx &\ll N(N/p)^{-k-1} \int_{4p/N}^p x^{\kappa-k-2} dx \\ &\quad + (N/p)^{-2k} p^{1/2} \log^{2k} p \int_{4p/N}^p x^{\kappa-2} dx \\ &\ll N(N/p)^{-\kappa} (1 + (N/p)^{\kappa-2k-1} p^{\kappa-3/2} \log^{2k} p). \end{aligned}$$

Hence, we deduce in this case also that

$$(10) \quad \int_{4p/N}^p D(x) x^{\kappa-1} dx \ll N(N/p)^{-\kappa},$$

provided that

$$p^{\frac{2k-1/2}{2k-\kappa+1}} \log^{\frac{2k}{2k-\kappa+1}} p \leq N < p \quad \text{and} \quad k + 1 > \kappa.$$

Note that in order for the N -range to be non-trivial when $k \geq 1$, we must have $\kappa < 3/2$. Thus, upon combining (6), (7), (9) and (10), we find

$$(11) \quad S_\kappa(p) \ll N(N/p)^{-\kappa}$$

for $1 \leq N < p$ if $0 < \kappa < 1$, and for $p^{\frac{2k-1/2}{2k-\kappa+1}} \log^{\frac{2k}{2k-\kappa+1}} p \leq N < p$ if $1 < \kappa < 3/2$, where k is any integer such that $k + 1 > \kappa$. When $1 < \kappa < 3/2$, we achieve the largest N -range by minimizing the exponent

$$\frac{2k - 1/2}{2k - \kappa + 1} = 1 - \frac{3/2 - \kappa}{2k - \kappa + 1}$$

of p subject to $k + 1 > \kappa$. The minimum clearly occurs when $k = 1$, so we obtain (11) for $p^{3/(2(3-\kappa))} \log^{2/(3-\kappa)} p \leq N < p$. Finally, we note that when $\kappa = 1$, (11) follows from the definition of $S_1(p)$ for any N such that $1 \leq N < p$. This gives the upper bound stated in Corollary 3.

To treat the lower bound we again consider the cases $0 < \kappa < 1$ and $\kappa \geq 1$ separately. First suppose that $\kappa \geq 1$. By Hölder's inequality we have

$$(12) \quad S_1(p)^\kappa \leq N^{\kappa-1} S_\kappa(p),$$

and we require a lower bound for $S_1(p) = n_N - n_1$. By Lemma 1 with $s = 2, a_1 = 0$, and $a_2 = (p-1)/2$, say, it follows that there is a pair of elements of \mathcal{N} that are $\gg p$ apart, provided that $N \gg p^{3/4} \log p$. Hence $S_1(p) \gg p$ for such N , and we deduce from (11) that

$$S_\kappa(p) \gg N \left(\frac{N}{p} \right)^{-\kappa}.$$

For $0 < \kappa < 1$ we apply Hölder's inequality in the form

$$S_1(p)^q \leq S_\kappa(p) (S_{(q-\kappa)/(q-1)}(p))^{q-1},$$

where q is any real number greater than 1. We have $S_1(p) \gg p$ when $N \gg p^{3/4} \log p$, as before, and also the upper bound

$$S_{(q-\kappa)/(q-1)}(p) \ll N(N/p)^{-(q-\kappa)/(q-1)}$$

for $1 < (q-\kappa)/(q-1) < 3/2$ and $p^{\frac{3}{2}(3-\frac{q-\kappa}{q-1})+\varepsilon/2} \ll N < p$. It therefore follows, on taking q sufficiently large, that

$$S_\kappa(p) \gg p^q / (N^{q-1} (N/p)^{\kappa-q}) = N(N/p)^{-\kappa}$$

for $p^{3/4+\varepsilon} \ll N < p$. This gives the required lower bound.

The final assertion of the corollary follows immediately on combining the upper and lower bounds for $S_\kappa(p)$.

References

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Department of Mathematics
 University of Rochester
 Rochester, NY 14627, U.S.A.
 E-mail: gonek@math.rochester.edu