

On the discrepancy of some hybrid sequences

by

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To the memory of Edmund Hlawka

1. Introduction. This work is motivated by applications of the theory of uniform distribution modulo 1 to numerical analysis. The applications of low-discrepancy sequences to quasi-Monte Carlo methods for multidimensional numerical integration are classical and well known; see [8], [9], [17], [18] for accounts of the classical theory and [21] for a recent survey. The stochastic counterparts of quasi-Monte Carlo methods, namely Monte Carlo methods, work with sequences of pseudorandom numbers. The theoretical analysis of sequences of pseudorandom numbers also involves tools from the theory of uniform distribution modulo 1 (see [10, Chapter 3], [17], [18]).

The relative effectiveness of quasi-Monte Carlo methods and Monte Carlo methods for multidimensional numerical integration depends on the nature and the dimensionality of the integrand. As a general rule of thumb, quasi-Monte Carlo methods are more effective in low dimensions. On the other hand, Monte Carlo methods work reasonably well in arbitrarily high dimensions as long as the variance of the integrand is under control. This has led to the idea, first proposed by Spanier [32], of combining the advantages of quasi-Monte Carlo methods and Monte Carlo methods by using *hybrid sequences*. The principle here is to sample a relatively small number of “dominating” variables of the integrand by low-discrepancy sequences and the remaining variables by sequences of pseudorandom numbers. Thus, in effect, one works with sequences of points in a high-dimensional unit cube that are obtained by “mixing” low-discrepancy sequences and sequences of pseudorandom numbers, in the sense that certain coordinates of the points stem from low-discrepancy sequences and the remaining coordinates stem

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from sequences of pseudorandom numbers. Various successful applications of hybrid sequences to challenging computational problems have been reported in the literature (see e.g. [29], [30], [32], [33]).

In view of the well-known Koksma–Hlawka inequality (see [7], [11, Section 2.5]), the analysis of numerical integration methods based on hybrid sequences requires the study of the discrepancy of hybrid sequences. So far, only two papers have been devoted to the discrepancy of hybrid sequences (see [28], [30]), and both of them prove only probabilistic results on this discrepancy.

In this paper, we establish the first nontrivial deterministic discrepancy bounds for various hybrid sequences. We consider four families of basic sequences which can be classified into two types. The first type consists of sequences that are used in quasi-Monte Carlo methods: (i) Halton sequences; (ii) $n\alpha$ sequences. The second type consists of sequences of pseudorandom numbers: (iii) linear congruential sequences; (iv) inversive sequences. The detailed definitions of these sequences are reviewed in Section 2. We consider all five possibilities of “mixing” different families of basic sequences such that at least one basic sequence belongs to the first type.

The organization of this paper is straightforward. In Section 2 we collect some definitions and basic facts. Each of the following five sections is devoted to one of the five cases of “mixed” sequences mentioned above. Some concluding remarks are given in Section 8.

2. Definitions and basic facts. For an arbitrary integer $m \geq 1$, let λ_m denote the m -dimensional Lebesgue measure. For points $\mathbf{y}_0, \mathbf{y}_1, \dots, \mathbf{y}_{L-1} \in [0, 1]^m$, their *discrepancy* D_L is defined by

$$(1) \quad D_L = \sup_J \left| \frac{A(J; L)}{L} - \lambda_m(J) \right|,$$

where the supremum is extended over all half-open subintervals J of $[0, 1]^m$ and the counting function $A(J; L)$ is given by

$$(2) \quad A(J; L) = \#\{0 \leq n \leq L-1 : \mathbf{y}_n \in J\}.$$

Note that we always have $LD_L \geq 1$ (see [11, p. 93]) and $D_L \leq 1$. The *star discrepancy* D_L^* of $\mathbf{y}_0, \mathbf{y}_1, \dots, \mathbf{y}_{L-1}$ is obtained by letting the supremum in (1) run only over the half-open intervals $J \subseteq [0, 1]^m$ with one vertex at the origin. According to [18, Proposition 2.4] we have

$$(3) \quad D_L \leq 2^m D_L^*.$$

For any integer $B \geq 1$ and any $\mathbf{z} \in \mathbb{R}^m$, put $\mathbf{z}_n = \{B\mathbf{y}_n + \mathbf{z}\} \in [0, 1]^m$ for $n = 0, 1, \dots, L-1$, where $\{\mathbf{u}\}$ denotes the fractional part of $\mathbf{u} \in \mathbb{R}^m$. Let $D_L^{(B, \mathbf{z})}$ be the discrepancy of the points $\mathbf{z}_0, \mathbf{z}_1, \dots, \mathbf{z}_{L-1}$.

LEMMA 1. *We have*

$$D_L^{(B, \mathbf{z})} \leq 2^m B^m D_L.$$

Proof. For $0 \leq y < 1$, $z \in \mathbb{R}$, and a fixed half-open subinterval J_1 of $[0, 1)$, we have the following equivalences: $\{By + z\} \in J_1 \Leftrightarrow \{By\}$ is in one of at most two disjoint half-open subintervals of $[0, 1) \Leftrightarrow By$ is in one of at most $2B$ disjoint half-open subintervals of $[0, B) \Leftrightarrow y$ is in one of at most $2B$ disjoint half-open subintervals of $[0, 1)$. In the m -dimensional case, for a fixed half-open subinterval J of $[0, 1)^m$ we have: $\mathbf{z}_n = \{B\mathbf{y}_n + \mathbf{z}\} \in J \Leftrightarrow \mathbf{y}_n$ is in one of at most $(2B)^m$ disjoint half-open subintervals of $[0, 1)^m$. This implies the desired inequality. ■

A standard tool for estimating the discrepancy is the Erdős–Turán–Koksma inequality, which provides an upper bound on the discrepancy in terms of exponential sums. First we introduce the following two functions on \mathbb{Z}^m .

DEFINITION 1. For any $\mathbf{h} = (h_1, \dots, h_m) \in \mathbb{Z}^m$, put

$$M(\mathbf{h}) = \max_{1 \leq j \leq m} |h_j|, \quad r(\mathbf{h}) = \prod_{j=1}^m \max(|h_j|, 1).$$

Now we state the Erdős–Turán–Koksma inequality (compare with [3, Theorem 1.21] and [11, p. 116]). In the following, we use \cdot to denote the standard inner product in \mathbb{R}^m . We write $e(u) = e^{2\pi i u}$ for $u \in \mathbb{R}$. We also use the convention that the parameters on which the implied constant in a Landau symbol O depends are written in the subscript of O . A symbol O without a subscript indicates an absolute implied constant.

LEMMA 2. *Let $\mathbf{y}_0, \mathbf{y}_1, \dots, \mathbf{y}_{L-1}$ be arbitrary points in $[0, 1)^m$ and let D_L be their discrepancy. Then for any integer $K \geq 1$ we have*

$$D_L = O_m \left(\frac{1}{K} + \frac{1}{L} \sum_{\substack{\mathbf{h} \in \mathbb{Z}^m \\ 0 < M(\mathbf{h}) \leq K}} r(\mathbf{h})^{-1} \left| \sum_{n=0}^{L-1} e(\mathbf{h} \cdot \mathbf{y}_n) \right| \right).$$

We now recall the definitions of the specific sequences on which we focus in this paper. We start with the Halton sequences (see [6], [18, Chapter 3]). For integers $b \geq 2$ and $n \geq 0$, let

$$n = \sum_{k=0}^{\infty} a_k(n) b^k$$

be the digit expansion of n in base b , where $a_k(n) \in \{0, 1, \dots, b - 1\}$ for all $k \geq 0$ and $a_k(n) = 0$ for all sufficiently large k . Then we define the

radical-inverse function ϕ_b in base b by

$$\phi_b(n) = \sum_{k=0}^{\infty} a_k(n)b^{-k-1}.$$

For a given dimension $s \geq 1$, let b_1, \dots, b_s be pairwise coprime integers ≥ 2 . Then the *Halton sequence* (in the bases b_1, \dots, b_s) is given by

$$\mathbf{x}_n = (\phi_{b_1}(n), \dots, \phi_{b_s}(n)) \in [0, 1]^s, \quad n = 0, 1, \dots$$

It is a classical low-discrepancy sequence.

Our second family of sequences is that of $n\boldsymbol{\alpha}$ sequences, also called *Kronecker sequences*. Let $t \geq 1$ be a given dimension and let $\boldsymbol{\alpha} \in \mathbb{R}^t$. Then we consider the sequence $(\{n\boldsymbol{\alpha}\})$, $n = 0, 1, \dots$, of fractional parts. If $\boldsymbol{\alpha} = (\alpha_1, \dots, \alpha_t)$, then this sequence is uniformly distributed if and only if $1, \alpha_1, \dots, \alpha_t$ are linearly independent over \mathbb{Q} (see [3, Theorem 1.76]). If $\boldsymbol{\alpha}$ is badly approximable in the sense of diophantine approximations, then this sequence has a small discrepancy (compare also with Lemmas 5 and 6 below).

Next we recall the linear congruential sequences which go back to Lehmer [13] and are classical sequences of pseudorandom numbers. Let p be a prime (in practice, p will be large) and let g and a be integers with $\gcd(g, p) = \gcd(a, p) = 1$. Then a *linear congruential sequence* is given as the sequence $(\{g^n a/p\})$, $n = 0, 1, \dots$, of fractional parts. This sequence is purely periodic with least period $\tau = \text{ord}_p(g)$, where here and in the following $\text{ord}_p(g)$ denotes the multiplicative order of g modulo p . Therefore it is meaningful to study only the first $N \leq \tau$ terms of the sequence. The maximum period $\tau = p - 1$ is attained if and only if g is a primitive root modulo p . Without loss of generality, we can assume that $1 \leq g < p$ and $1 \leq a < p$. Linear congruential sequences have been intensively investigated in the area of uniform pseudorandom number generation (see e.g. [5, Chapter 1], [10, Chapter 3], [18, Chapter 7]).

Our last family of sequences is that of *inversive sequences*. These are sequences of pseudorandom numbers that are generated by an algorithm which involves the multiplicative inverse in residue class rings of \mathbb{Z} or in finite fields (see [4], [20], [25] for surveys of inversive sequences). The family of inversive sequences is quite large, and so we consider only the inversive sequences with the currently strongest pseudorandomness properties, namely those introduced recently by Niederreiter and Rivat [22]; see also [23], [24], [26] for further results on these sequences. Here it is convenient to work with the finite field \mathbb{F}_p of prime order p which can be identified with the set $\{0, 1, \dots, p - 1\} \subseteq \mathbb{Z}$. In practice, p will again be large. Fix $a, b \in \mathbb{F}_p^*$ and define the sequence R_0, R_1, \dots of rational functions over \mathbb{F}_p by

$$R_0(X) = X, \quad R_n(X) = R_{n-1}(aX^{-1} + b) \quad \text{for } n = 1, 2, \dots$$

The sequence R_0, R_1, \dots is purely periodic with least period $T \leq p + 1$. For $1 \leq n \leq T - 1$, each R_n has a unique pole $e_n \in \mathbb{F}_p$. Now choose $c_0 \in \mathbb{F}_p$ with $c_0^2 \neq bc_0 + a$. Then for $1 \leq n \leq T - 1$ we put

$$c_n = \begin{cases} R_n(c_0) & \text{if } c_0 \neq e_n, \\ b - e_n & \text{if } c_0 = e_n. \end{cases}$$

By extending with period T , we get a sequence c_0, c_1, \dots of elements of \mathbb{F}_p which is called an *inversive generator*. This sequence has least period T according to [22, Lemma 2]. A simple sufficient condition for obtaining the maximum period $T = p + 1$ is given in [22, Theorem 1], and for any p there are always choices of $a, b \in \mathbb{F}_p^*$ such that this maximum period is attained (see [22, p. 255]). The inversive sequence that we want to consider is the normalized sequence (c_n/p) , $n = 0, 1, \dots$, of numbers in $[0, 1)$. Because of its periodicity, it is meaningful to study only the first $N \leq T$ terms of this sequence.

3. Mixing Halton sequences and $n\alpha$ sequences

3.1. Preliminaries. We consider sequences that are obtained by “mixing” Halton sequences and $n\alpha$ sequences. Let $s \geq 1$ and $t \geq 1$ be given dimensions. For an integer $b \geq 2$, let ϕ_b denote the radical-inverse function in base b (see Section 2). Let b_1, \dots, b_s be pairwise coprime integers ≥ 2 and let $\alpha \in \mathbb{R}^t$. Define

$$(4) \quad \mathbf{x}_n = (\phi_{b_1}(n), \dots, \phi_{b_s}(n), \{n\alpha\}) \in [0, 1)^{s+t}, \quad n = 0, 1, \dots$$

Since we want the sequence $\mathbf{x}_0, \mathbf{x}_1, \dots$ to be uniformly distributed in $[0, 1)^{s+t}$, we assume that $\alpha = (\alpha_1, \dots, \alpha_t)$ is such that $1, \alpha_1, \dots, \alpha_t$ are linearly independent over \mathbb{Q} . In fact, it is easily seen that this is the necessary and sufficient condition on α for the uniform distribution of the sequence (4); compare with the first few steps of the proofs of Theorems 1 and 2 below.

We write $\|u\| = \min(\{u\}, 1 - \{u\})$ for the distance from $u \in \mathbb{R}$ to the nearest integer. Note that if $\alpha = (\alpha_1, \dots, \alpha_t)$ is such that $1, \alpha_1, \dots, \alpha_t$ are linearly independent over \mathbb{Q} , then $\|\mathbf{h} \cdot \alpha\| > 0$ for all $\mathbf{h} \in \mathbb{Z}^t \setminus \{\mathbf{0}\}$. In the following lemma, we use the notation of Definition 1.

LEMMA 3. *Let $\alpha \in \mathbb{R}^t$ be such that there exist real numbers $\sigma \geq 1$ and $c > 0$ with*

$$r(\mathbf{h})^\sigma \|\mathbf{h} \cdot \alpha\| \geq c \quad \text{for all } \mathbf{h} \in \mathbb{Z}^t \setminus \{\mathbf{0}\}.$$

Then for any integers $K \geq 1$ and $N \geq 1$ we have

$$\sum_{\substack{\mathbf{h} \in \mathbb{Z}^t \\ 0 < M(\mathbf{h}) \leq K}} r(\mathbf{h})^{-1} \left| \sum_{n=0}^{N-1} e(n(\mathbf{h} \cdot \alpha)) \right| = O_{\alpha, \varepsilon}(K^{(\sigma-1)t+\varepsilon}) \quad \text{for all } \varepsilon > 0.$$

Proof. We follow the method in the proof of [14, Theorem 9]. We fix the positive integers K and N . For any $\mathbf{h} \in \mathbb{Z}^t \setminus \{\mathbf{0}\}$, we have

$$\left| \sum_{n=0}^{N-1} e(n(\mathbf{h} \cdot \boldsymbol{\alpha})) \right| \leq \frac{2}{|e(\mathbf{h} \cdot \boldsymbol{\alpha}) - 1|} = \frac{1}{\sin \pi \|\mathbf{h} \cdot \boldsymbol{\alpha}\|} \leq \frac{1}{2\|\mathbf{h} \cdot \boldsymbol{\alpha}\|}.$$

Therefore

$$(5) \quad \sum_{\substack{\mathbf{h} \in \mathbb{Z}^t \\ 0 < M(\mathbf{h}) \leq K}} r(\mathbf{h})^{-1} \left| \sum_{n=0}^{N-1} e(n(\mathbf{h} \cdot \boldsymbol{\alpha})) \right| = O\left(\sum_{\substack{\mathbf{h} \in \mathbb{Z}^t \\ 0 < M(\mathbf{h}) \leq K}} r(\mathbf{h})^{-1} \|\mathbf{h} \cdot \boldsymbol{\alpha}\|^{-1} \right).$$

Put $f(n) = 1/(n(n + 1))$ for $1 \leq n < K$ and $f(K) = 1/K$. For $(n_1, \dots, n_t) \in \mathbb{Z}^t$ with $1 \leq n_j \leq K$ for $1 \leq j \leq t$, put

$$F(n_1, \dots, n_t) = \prod_{j=1}^t f(n_j).$$

Then we claim that

$$(6) \quad \sum_{\substack{\mathbf{h} \in \mathbb{Z}^t \\ 0 < M(\mathbf{h}) \leq K}} r(\mathbf{h})^{-1} \|\mathbf{h} \cdot \boldsymbol{\alpha}\|^{-1} = \sum_{n_1, \dots, n_t=1}^K F(n_1, \dots, n_t) \sum_{\substack{\mathbf{h} \in \mathbb{Z}^t \setminus \{\mathbf{0}\} \\ |h_j| \leq n_j}} \|\mathbf{h} \cdot \boldsymbol{\alpha}\|^{-1},$$

where we write $\mathbf{h} = (h_1, \dots, h_t)$. To prove (6), we compute, for fixed $\mathbf{h} \in \mathbb{Z}^t$ with $0 < M(\mathbf{h}) \leq K$, the total coefficient of $\|\mathbf{h} \cdot \boldsymbol{\alpha}\|^{-1}$ on the right-hand side of (6). Since $r(h) = \max(|h|, 1)$ for $h \in \mathbb{Z}$, this coefficient is given by

$$\sum_{n_1=r(h_1)}^K \cdots \sum_{n_t=r(h_t)}^K F(n_1, \dots, n_t) = \prod_{j=1}^t \left(\sum_{n_j=r(h_j)}^K f(n_j) \right) = \prod_{j=1}^t r(h_j)^{-1} = r(\mathbf{h})^{-1},$$

and so it is equal to the coefficient of $\|\mathbf{h} \cdot \boldsymbol{\alpha}\|^{-1}$ on the left-hand side of (6). Thus, (6) is shown.

The next step is the estimation of the inner sum on the right-hand side of (6). Let $\mathbf{n} = (n_1, \dots, n_t) \in \mathbb{Z}^t$ with $n_j \geq 1$ for $1 \leq j \leq t$ be given. Consider two lattice points $\mathbf{h}, \mathbf{h}' \in \mathbb{Z}^t \setminus \{\mathbf{0}\}$ with $\mathbf{h}' \neq \pm \mathbf{h}$ which belong to the range of summation of the inner sum on the right-hand side of (6). Then

$$\|\mathbf{h} \cdot \boldsymbol{\alpha} \pm \mathbf{h}' \cdot \boldsymbol{\alpha}\| = \|(\mathbf{h} \pm \mathbf{h}') \cdot \boldsymbol{\alpha}\| \geq cr(\mathbf{h} \pm \mathbf{h}')^{-\sigma} \geq cr(2\mathbf{n})^{-\sigma} =: \delta.$$

Using simple properties of the function $\|u\|$, we then conclude that

$$\| \|\mathbf{h} \cdot \boldsymbol{\alpha}\| - \|\mathbf{h}' \cdot \boldsymbol{\alpha}\| \| \geq \delta.$$

Since we also have $\|\mathbf{h} \cdot \boldsymbol{\alpha}\| \geq \delta$, it follows that in each of the intervals $[0, \delta), [\delta, 2\delta), \dots, [k\delta, (k + 1)\delta)$, where $k = \lfloor 1/(2\delta) \rfloor$, there are at most two numbers of the form $\|\mathbf{h} \cdot \boldsymbol{\alpha}\|$, with no such number lying in the first interval.

Therefore

$$\sum_{\substack{\mathbf{h} \in \mathbb{Z}^t \setminus \{\mathbf{0}\} \\ |h_j| \leq n_j}} \|\mathbf{h} \cdot \boldsymbol{\alpha}\|^{-1} \leq 2 \sum_{m=1}^k \frac{1}{m\delta} \leq \frac{2}{\delta} (1 + \log k) = O_{\boldsymbol{\alpha}, \varepsilon}(r(\mathbf{n})^{\sigma + \varepsilon/t})$$

for all $\varepsilon > 0$.

Now we return to (6). Using the estimate that we have just obtained, we get

$$\begin{aligned} \sum_{\substack{\mathbf{h} \in \mathbb{Z}^t \\ 0 < M(\mathbf{h}) \leq K}} r(\mathbf{h})^{-1} \|\mathbf{h} \cdot \boldsymbol{\alpha}\|^{-1} &= O_{\boldsymbol{\alpha}, \varepsilon} \left(\sum_{n_1, \dots, n_t=1}^K F(n_1, \dots, n_t) (n_1 \cdots n_t)^{\sigma + \varepsilon/t} \right) \\ &= O_{\boldsymbol{\alpha}, \varepsilon} \left(\sum_{n_1, \dots, n_t=1}^K \prod_{j=1}^t f(n_j) n_j^{\sigma + \varepsilon/t} \right) \\ &= O_{\boldsymbol{\alpha}, \varepsilon} \left(\left(\sum_{n=1}^K f(n) n^{\sigma + \varepsilon/t} \right)^t \right) = O_{\boldsymbol{\alpha}, \varepsilon}(K^{(\sigma-1)t + \varepsilon}) \end{aligned}$$

for all $\varepsilon > 0$. The result of the lemma now follows from (5). ■

3.2. An interesting special case. We first consider the special case of the sequence (4) where $t = 1$ and the irrational number α is of constant type according to the following standard definition (see e.g. [11, p. 121]).

DEFINITION 2. Let $c \geq 2$ be a real number. The irrational number α is of constant type c if

$$h \|h\alpha\| \geq \frac{1}{c} \quad \text{for all integers } h \geq 1.$$

LEMMA 4. If α is of constant type c and

$$(7) \quad \alpha = [a_0; a_1, a_2, \dots]$$

is the continued fraction expansion of α , then $a_i < c$ for all $i \geq 1$.

Proof. If $p_i/q_i, i = 0, 1, \dots$, are the convergents to α , then by the theory of continued fractions,

$$q_{i-1} \|q_{i-1}\alpha\| \leq q_{i-1} |q_{i-1}\alpha - p_{i-1}| < \frac{q_{i-1}}{q_i} \quad \text{for all } i \geq 1.$$

On the other hand, $q_{i-1} \|q_{i-1}\alpha\| \geq 1/c$ by Definition 2, and so $q_i < cq_{i-1}$ for all $i \geq 1$. Now $q_i = a_i q_{i-1} + q_{i-2}$ (with $q_{-1} = 0$), hence

$$a_i q_{i-1} \leq a_i q_{i-1} + q_{i-2} = q_i < cq_{i-1},$$

and so $a_i < c$ for all $i \geq 1$. ■

REMARK 1. The converse of Lemma 4 is also true, in the sense that if α has bounded partial quotients, then α is of constant type (see [12, Chapter II, Theorem 6]).

The following result was shown in [18, Corollary 3.5].

LEMMA 5. *Let α be an irrational number for which there exists a positive integer K such that in the continued fraction expansion (7) of α we have $a_i \leq K$ for all $i \geq 1$. Then for any integer $L \geq 1$ the discrepancy D_L of the first L terms of the sequence $(\{n\alpha\})$, $n = 0, 1, \dots$, satisfies*

$$LD_L = O\left(\frac{K \log(L + 1)}{\log(K + 1)}\right).$$

Let the irrational number α be of constant type c and consider the special case of the sequence (4) given by

$$(8) \quad \mathbf{x}_n = (\phi_{b_1}(n), \dots, \phi_{b_s}(n), \{n\alpha\}) \in [0, 1)^{s+1}, \quad n = 0, 1, \dots$$

THEOREM 1. *If b_1, \dots, b_s are pairwise coprime integers ≥ 2 and α is of constant type c , then for any integer $N \geq 1$ the discrepancy D_N of the first N terms of the sequence (8) satisfies*

$$D_N = O_{b_1, \dots, b_s}(c^{1/(2s+1)} N^{-1/(2s+1)})$$

with an implied constant depending only on b_1, \dots, b_s .

Proof. We introduce the integers

$$f_i := \left\lceil \frac{\log(N/c)}{(2s + 1) \log b_i} \right\rceil \quad \text{for } 1 \leq i \leq s.$$

We claim that we can assume $f_i \geq 2$ for $1 \leq i \leq s$. Indeed, otherwise

$$\frac{\log(N/c)}{(2s + 1) \log b_i} \leq 1$$

for some i , hence

$$\left(\frac{c}{N}\right)^{1/(2s+1)} \geq \frac{1}{b_i}$$

for some i , and the discrepancy bound is trivial.

We put

$$B := b_1^{f_1} \dots b_s^{f_s}.$$

Since $f_i \geq 2$ for $1 \leq i \leq s$, the definition of the f_i implies that

$$\left(\frac{N}{c}\right)^{1/(2s+1)} \geq b_i^{f_i-1} \geq b_i^{f_i/2} \quad \text{for } 1 \leq i \leq s.$$

Multiplying together these inequalities, we get $(N/c)^{s/(2s+1)} \geq B^{1/2}$, and so $N \geq cB^{(2s+1)/2s} \geq B$.

Let $A(J; N)$ be the counting function in (2), but relative to the points $\mathbf{x}_0, \mathbf{x}_1, \dots, \mathbf{x}_{N-1}$ in (8). We first choose an interval $J \subseteq [0, 1)^{s+1}$ of the form

$$J = \prod_{i=1}^s \left[\frac{v_i}{b_i^{f_i}}, \frac{v_i + 1}{b_i^{f_i}} \right) \times [0, w)$$

with $v_1, \dots, v_s \in \mathbb{Z}$, $0 \leq v_i < b_i^{f_i}$ for $1 \leq i \leq s$, and $0 < w \leq 1$. By the construction of the Halton sequence, we have $\mathbf{x}_n \in J$ if and only if

$$n \equiv d \pmod{B} \quad \text{and} \quad \{n\alpha\} \in [0, w)$$

for some integer d with $0 \leq d < B$ which depends only on J . Thus, $n = kB + d$ for some integer k , and the condition $0 \leq n \leq N - 1$ is equivalent to $0 \leq k \leq \lfloor (N - d - 1)/B \rfloor$. Recall that $N \geq B \geq d + 1$. It follows that

$$A(J; N) = \#\left\{0 \leq k \leq \left\lfloor \frac{N - d - 1}{B} \right\rfloor : \{kB\alpha + d\alpha\} \in [0, w)\right\},$$

and so

$$A(J; N) = \left\lfloor \frac{N - d - 1 + B}{B} \right\rfloor w + O\left(\left\lfloor \frac{N - d - 1 + B}{B} \right\rfloor D_{\lfloor (N - d - 1 + B)/B \rfloor}^{(B)}\right),$$

where $D_{\lfloor (N - d - 1 + B)/B \rfloor}^{(B)}$ is the discrepancy of the first $\lfloor (N - d - 1 + B)/B \rfloor$ terms of the sequence $(\{kB\alpha\})$, $k = 0, 1, \dots$. Therefore

$$(9) \quad A(J; N) = N\lambda_{s+1}(J) + O\left(\left\lfloor \frac{N - d - 1 + B}{B} \right\rfloor D_{\lfloor (N - d - 1 + B)/B \rfloor}^{(B)}\right).$$

Since α is of constant type c , it follows immediately from Definition 2 that $B\alpha$ is of constant type Bc . By combining (9) with Lemmas 4 and 5, we obtain

$$A(J; N) = N\lambda_{s+1}(J) + O\left(\frac{Bc}{\log(Bc + 1)} \log\left(\frac{N}{B} + 2\right)\right).$$

The definition of the f_i yields $b_i^{f_i} \geq (N/c)^{1/(2s+1)}$ for $1 \leq i \leq s$, and so $B \geq (N/c)^{s/(2s+1)}$. Therefore

$$\frac{\log(N/B + 2)}{\log(Bc + 1)} \leq \frac{\log(c^{s/(2s+1)} N^{(s+1)/(2s+1)} + 2)}{\log(c^{(s+1)/(2s+1)} N^{s/(2s+1)} + 1)} \leq 2,$$

which implies in turn that

$$(10) \quad A(J; N) = N\lambda_{s+1}(J) + O(Bc).$$

Next we consider an interval $J \subseteq [0, 1)^{s+1}$ of the form

$$J = \prod_{i=1}^s \left[0, \frac{v_i}{b_i^{f_i}}\right) \times [0, w)$$

with $v_1, \dots, v_s \in \mathbb{Z}$, $1 \leq v_i \leq b_i^{f_i}$ for $1 \leq i \leq s$, and $0 < w \leq 1$. By adding at most B identities of the form (10), we obtain

$$(11) \quad A(J; N) = N\lambda_{s+1}(J) + O(B^2c).$$

Finally, we consider an arbitrary half-open interval $J \subseteq [0, 1)^{s+1}$ with one vertex at the origin, i.e.,

$$J = \prod_{i=1}^s [0, u_i) \times [0, w)$$

with $0 < u_i \leq 1$ for $1 \leq i \leq s$ and $0 < w \leq 1$. By approximating the u_i from below and above by the nearest fractions of the form $v_i/b_i^{f_i}$ with $v_i \in \mathbb{Z}$, we deduce from (11) that

$$(12) \quad D_N^* \leq \sum_{i=1}^s b_i^{-f_i} + O(B^2 c N^{-1}),$$

where D_N^* is the star discrepancy of the points $\mathbf{x}_0, \mathbf{x}_1, \dots, \mathbf{x}_{N-1}$. Using again $b_i^{f_i} \geq (N/c)^{1/(2s+1)}$ for $1 \leq i \leq s$, we get

$$D_N^* = O_s(c^{1/(2s+1)} N^{-1/(2s+1)} + B^2 c N^{-1}).$$

As noted earlier in this proof, we have $b_i^{f_i} \leq b_i(N/c)^{1/(2s+1)}$ for $1 \leq i \leq s$, hence by squaring and multiplying together these inequalities we obtain

$$B^2 \leq (b_1 \cdots b_s)^2 \left(\frac{N}{c}\right)^{2s/(2s+1)}.$$

This yields

$$D_N^* = O_{b_1, \dots, b_s}(c^{1/(2s+1)} N^{-1/(2s+1)}),$$

and an application of (3) completes the proof. ■

3.3. The general case. We now consider the sequence (4). In order to get a reasonable discrepancy bound, we assume that $\alpha \in \mathbb{R}^t$ is of finite type according to the following standard definition (see e.g. [15, Definition 6.1]), where we use the notation of Definition 1.

DEFINITION 3. Let η be a real number. Then $\alpha \in \mathbb{R}^t$ is of finite type η if η is the infimum of all real numbers σ for which there exists a positive constant $c = c(\sigma, \alpha)$ such that

$$r(\mathbf{h})^\sigma \|\mathbf{h} \cdot \alpha\| \geq c \quad \text{for all } \mathbf{h} \in \mathbb{Z}^t \setminus \{\mathbf{0}\}.$$

As noted in [15, p. 164], it is an easy consequence of Minkowski’s linear forms theorem that we always have $\eta \geq 1$.

LEMMA 6. If $\alpha \in \mathbb{R}^t$ is of finite type η , then for any integer $L \geq 1$ the discrepancy D_L of the first L terms of the sequence $(\{n\alpha\})$, $n = 0, 1, \dots$, satisfies

$$D_L = O_{\alpha, \varepsilon}(L^{-1/((\eta-1)t+1)+\varepsilon}) \quad \text{for all } \varepsilon > 0.$$

Proof. By Lemma 2 we have

$$D_L = O_t \left(\frac{1}{K} + \frac{1}{L} \sum_{\substack{\mathbf{h} \in \mathbb{Z}^t \\ 0 < M(\mathbf{h}) \leq K}} r(\mathbf{h})^{-1} \left| \sum_{n=0}^{L-1} e(n(\mathbf{h} \cdot \boldsymbol{\alpha})) \right| \right)$$

for any integer $K \geq 1$. Then we apply Lemma 3 to obtain

$$D_L = O_{\boldsymbol{\alpha}, \varepsilon} \left(\frac{1}{K} + \frac{1}{L} K^{(\eta-1)t+\varepsilon} \right) \quad \text{for all } \varepsilon > 0.$$

Choosing $K = \lfloor L^{1/((\eta-1)t+1)} \rfloor$ yields the assertion of the lemma. We note that this result is also an immediate consequence of Exercise 3.17 on p. 132 of [11], but for the sake of completeness we have included a proof here. ■

THEOREM 2. *If b_1, \dots, b_s are pairwise coprime integers ≥ 2 and $\boldsymbol{\alpha} \in \mathbb{R}^t$ is of finite type η , then for any integer $N \geq 1$ the discrepancy D_N of the first N terms of the sequence (4) satisfies*

$$D_N = O_{b_1, \dots, b_s, \boldsymbol{\alpha}, \varepsilon} (N^{-\frac{1}{(\eta-1)(st^2+t)+s(t+1)+1} + \varepsilon}) \quad \text{for all } \varepsilon > 0$$

with an implied constant depending only on $b_1, \dots, b_s, \boldsymbol{\alpha}$, and ε .

Proof. We apply a method similar to that in the proof of Theorem 1. We put

$$f_i := \left\lceil \frac{1}{(\eta-1)(st^2+t) + s(t+1) + 1} \cdot \frac{\log N}{\log b_i} \right\rceil \quad \text{for } 1 \leq i \leq s$$

and

$$B := b_1^{f_1} \dots b_s^{f_s}.$$

We fix $\varepsilon > 0$. We first consider the case where $N \geq B$. Let the interval $J \subseteq [0, 1)^{s+t}$ be of the form

$$J = \prod_{i=1}^s \left[\frac{v_i}{b_i^{f_i}}, \frac{v_i + 1}{b_i^{f_i}} \right) \times \prod_{j=1}^t [0, w_j)$$

with $v_1, \dots, v_s \in \mathbb{Z}$, $0 \leq v_i < b_i^{f_i}$ for $1 \leq i \leq s$, and $0 < w_j \leq 1$ for $1 \leq j \leq t$. As in (9) we get

$$A(J; N) = N \lambda_{s+t}(J) + O \left(\left\lceil \frac{N - d - 1 + B}{B} \right\rceil D_{\lfloor (N-d-1+B)/B \rfloor}^{(B)} \right),$$

where $D_L^{(B)}$ denotes the discrepancy of the first L terms of the sequence $(\{k B \boldsymbol{\alpha} + d \boldsymbol{\alpha}\})$, $k = 0, 1, \dots$. By Lemmas 1 and 6 we obtain

$$D_L^{(B)} = O_{\boldsymbol{\alpha}, \varepsilon} (B^t L^{-1/((\eta-1)t+1)+\varepsilon})$$

for all integers $L \geq 1$. Therefore

$$A(J; N) = N\lambda_{s+t}(J) + O_{\alpha,\varepsilon} \left(B^t \left(\frac{N}{B} \right)^{1 - \frac{1}{(\eta-1)t+1} + \varepsilon} \right).$$

For $J \subseteq [0, 1)^{s+t}$ of the form

$$J = \prod_{i=1}^s \left[0, \frac{v_i}{b_i^{f_i}} \right) \times \prod_{j=1}^t [0, w_j)$$

with $v_1, \dots, v_s \in \mathbb{Z}$, $1 \leq v_i \leq b_i^{f_i}$ for $1 \leq i \leq s$, and $0 < w_j \leq 1$ for $1 \leq j \leq t$, the analog of (11) is

$$\begin{aligned} A(J; N) &= N\lambda_{s+t}(J) + O_{\alpha,\varepsilon} \left(B^{t+1} \left(\frac{N}{B} \right)^{1 - \frac{1}{(\eta-1)t+1} + \varepsilon} \right) \\ &= N\lambda_{s+t}(J) + O_{\alpha,\varepsilon} \left(B^{t + \frac{1}{(\eta-1)t+1}} N^{1 - \frac{1}{(\eta-1)t+1} + \varepsilon} \right). \end{aligned}$$

In analogy with (12) we obtain

$$D_N^* \leq \sum_{i=1}^s b_i^{-f_i} + O_{\alpha,\varepsilon} \left(B^{t + \frac{1}{(\eta-1)t+1}} N^{-\frac{1}{(\eta-1)t+1} + \varepsilon} \right).$$

This bound is trivial for $1 \leq N < B$, and so it holds for all integers $N \geq 1$. By the definition of the f_i , we have

$$b_i^{f_i} \geq N^{\frac{1}{(\eta-1)(st^2+t)+s(t+1)+1}} \quad \text{for } 1 \leq i \leq s,$$

and so

$$(13) \quad D_N^* = O_{s,\alpha,\varepsilon} \left(N^{-\frac{1}{(\eta-1)(st^2+t)+s(t+1)+1}} + B^{t + \frac{1}{(\eta-1)t+1}} N^{-\frac{1}{(\eta-1)t+1} + \varepsilon} \right).$$

Again by the definition of the f_i , we have

$$b_i^{f_i} \leq b_i N^{\frac{1}{(\eta-1)(st^2+t)+s(t+1)+1}} \quad \text{for } 1 \leq i \leq s,$$

and so

$$B \leq b_1 \cdots b_s N^{\frac{s}{(\eta-1)(st^2+t)+s(t+1)+1}}.$$

Using this bound in (13) and a straightforward computation, we arrive at

$$D_N^* = O_{b_1, \dots, b_s, \alpha, \varepsilon} \left(N^{-\frac{1}{(\eta-1)(st^2+t)+s(t+1)+1} + \varepsilon} \right).$$

An application of (3) completes the proof. ■

COROLLARY 1. *If b_1, \dots, b_s are pairwise coprime integers ≥ 2 and $\alpha \in \mathbb{R}^t$ is of finite type $\eta = 1$, then for any integer $N \geq 1$ the discrepancy of the first N terms of the sequence (4) satisfies*

$$D_N = O_{b_1, \dots, b_s, \alpha, \varepsilon} \left(N^{-\frac{1}{s(t+1)+1} + \varepsilon} \right) \quad \text{for all } \varepsilon > 0$$

with an implied constant depending only on b_1, \dots, b_s, α , and ε .

REMARK 2. Well-known examples of points $\alpha \in \mathbb{R}^t$ of finite type $\eta = 1$ are the following: (i) $\alpha = (\alpha_1, \dots, \alpha_t)$ with real algebraic numbers $\alpha_1, \dots, \alpha_t$ such that $1, \alpha_1, \dots, \alpha_t$ are linearly independent over \mathbb{Q} (see [31]); (ii) $\alpha = (e^{r_1}, \dots, e^{r_t})$ with distinct nonzero rational numbers r_1, \dots, r_t (see [1]).

4. Mixing Halton sequences and linear congruential sequences.

Let $p \geq 3$ be a prime, let $g \in \mathbb{Z}$ with $2 \leq g < p$, and let $a \in \mathbb{Z}$ with $\gcd(a, p) = 1$. For an integer $b \geq 2$, let ϕ_b denote the radical-inverse function in base b (see Section 2). Let b_1, \dots, b_s be pairwise coprime integers ≥ 2 and consider the sequence

$$(14) \quad \mathbf{x}_n = (\phi_{b_1}(n), \dots, \phi_{b_s}(n), \{g^n a/p\}) \in [0, 1)^{s+1}, \quad n = 0, 1, \dots$$

THEOREM 3. Let p, g, a be as above and put $\tau = \text{ord}_p(g)$. Let b_1, \dots, b_s be pairwise coprime integers ≥ 2 with $\gcd(b_i, \tau) = 1$ for $1 \leq i \leq s$. Then for $1 \leq N \leq \tau$ the discrepancy D_N of the first N terms of the sequence (14) satisfies

$$D_N = O_{b_1, \dots, b_s}((N^{-1} p^{1/2} (\log p) \log \tau)^{1/(s+1)})$$

with an implied constant depending only on b_1, \dots, b_s .

Proof. The discrepancy bound is trivial if $N \leq p^{1/2} (\log p) \log \tau$, and so we can assume that $p^{1/2} (\log p) \log \tau < N \leq \tau$. We introduce the positive integers

$$f_i := \left\lceil \frac{1}{(s+1) \log b_i} \log \frac{N}{p^{1/2} (\log p) \log \tau} \right\rceil \quad \text{for } 1 \leq i \leq s$$

and

$$B := b_1^{f_1} \dots b_s^{f_s}.$$

We assume next that $N \geq B$. We proceed as in the proof of Theorem 1. We first consider an interval $J \subseteq [0, 1)^{s+1}$ of the form

$$J = \prod_{i=1}^s \left[\frac{v_i}{b_i^{f_i}}, \frac{v_i + 1}{b_i^{f_i}} \right) \times [0, w)$$

with $v_1, \dots, v_s \in \mathbb{Z}$, $0 \leq v_i < b_i^{f_i}$ for $1 \leq i \leq s$, and $0 < w \leq 1$. As in (9) we get

$$(15) \quad A(J; N) = N \lambda_{s+1}(J) + O\left(\left[\frac{N - d - 1 + B}{B} \right] D_{\lfloor (N-d-1+B)/B \rfloor}^{(B)}\right),$$

where $D_L^{(B)}$ denotes the discrepancy of the first L terms of the sequence $(\{g^{kB+d}a/p\})$, $k = 0, 1, \dots$. Recall that $N \geq B \geq d + 1$. The last sequence can be written as $(\{(g^B)^k g^d a/p\})$, $k = 0, 1, \dots$. The hypothesis $\gcd(b_i, \tau) = 1$ for $1 \leq i \leq s$ implies that $\gcd(B, \tau) = 1$, and so the multiplicative order of g^B modulo p is equal to τ . Then [16, Theorem 2] shows

that

$$LD_L^{(B)} = O(p^{1/2}(\log p) \log \tau) \quad \text{for } 1 \leq L \leq \tau$$

with an absolute implied constant. It thus follows from (15) that

$$A(J; N) = N\lambda_{s+1}(J) + O(p^{1/2}(\log p) \log \tau)$$

with an absolute implied constant.

For $J \subseteq [0, 1)^{s+1}$ of the form

$$J = \prod_{i=1}^s \left[0, \frac{v_i}{b_i^{f_i}} \right) \times [0, w)$$

with $v_1, \dots, v_s \in \mathbb{Z}$, $1 \leq v_i \leq b_i^{f_i}$ for $1 \leq i \leq s$, and $0 < w \leq 1$, the analog of (11) is

$$A(J; N) = N\lambda_{s+1}(J) + O(Bp^{1/2}(\log p) \log \tau)$$

with an absolute implied constant.

In analogy with (12) we obtain

$$D_N^* \leq \sum_{i=1}^s b_i^{-f_i} + O(N^{-1}Bp^{1/2}(\log p) \log \tau).$$

This bound is trivial for $N < B$, and so it holds for all integers N with $p^{1/2}(\log p) \log \tau < N \leq \tau$. By the definition of the f_i we have

$$\left(\frac{N}{p^{1/2}(\log p) \log \tau} \right)^{1/(s+1)} \leq b_i^{f_i} \leq b_i \left(\frac{N}{p^{1/2}(\log p) \log \tau} \right)^{1/(s+1)}$$

for $1 \leq i \leq s$, and so

$$B \leq b_1 \cdots b_s \left(\frac{N}{p^{1/2}(\log p) \log \tau} \right)^{s/(s+1)}.$$

This yields

$$D_N^* = O_{b_1, \dots, b_s}((N^{-1}p^{1/2}(\log p) \log \tau)^{1/(s+1)}).$$

An application of (3) completes the proof. ■

REMARK 3. We can extend the analysis to the case where a Halton sequence is “mixed” with several linear congruential sequences. The crucial ingredient of this generalization is the following result of Bourgain [2, Theorem 2]. Let p be a prime and fix ε with $0 < \varepsilon < 1$. For an arbitrary integer $m \geq 1$, let $g_1, \dots, g_m \in \mathbb{Z}$ with $\gcd(g_j, p) = 1$ for $1 \leq j \leq m$. Assume that $\text{ord}_p(g_j) > p^\varepsilon$ for $1 \leq j \leq m$ and $\text{ord}_p(g_j \bar{g}_l) > p^\varepsilon$ for $1 \leq j < l \leq m$, where $\bar{g}_l \in \mathbb{Z}$ is such that $g_l \bar{g}_l \equiv 1 \pmod{p}$. Then there exists a $\delta > 0$ depending only on m and ε such that for any $h_1, \dots, h_m \in \mathbb{Z}$ that are not all divisible

by p , and any integer $N > p^\epsilon$, we have

$$(16) \quad \left| \sum_{n=0}^{N-1} e\left(\frac{1}{p} \sum_{j=1}^m h_j g_j^n\right) \right| < p^{-\delta} N.$$

Now we choose $a_1, \dots, a_m \in \mathbb{Z}$ with $\gcd(a_j, p) = 1$ for $1 \leq j \leq m$ and we consider, for a given $N > p^\epsilon$, the discrepancy D_N of the points

$$\{g_1^n a_1/p\}, \dots, \{g_m^n a_m/p\} \in [0, 1)^m, \quad n = 0, 1, \dots, N - 1.$$

Then as an immediate consequence of (16) and [18, Corollary 3.11] we obtain

$$(17) \quad D_N = O_m(p^{-\delta}(\log p)^m).$$

For pairwise coprime integers $b_1, \dots, b_s \geq 2$, we now consider the sequence

$$(18) \quad \mathbf{x}_n = (\phi_{b_1}(n), \dots, \phi_{b_s}(n), \{g_1^n a_1/p\}, \dots, \{g_m^n a_m/p\}) \in [0, 1)^{s+m},$$

$$n = 0, 1, \dots,$$

under the same conditions on g_1, \dots, g_m and a_1, \dots, a_m as above and with the additional hypothesis $\gcd(b_i, \text{ord}_p(g_j)) = 1$ for all $1 \leq i \leq s$ and $1 \leq j \leq m$. Then on the basis of (17) and adapting the method in the proof of Theorem 3, we obtain a bound on the discrepancy of sufficiently long initial segments of the sequence (18). This yields a weak, but nevertheless nontrivial discrepancy bound. The bound is of the form

$$O_{b_1, \dots, b_s, m}(\max(N^{-1/s}, p^{-\delta}(\log p)^m))$$

for the discrepancy of the first $N > p^\epsilon$ terms of (18).

5. Mixing $n\alpha$ sequences and linear congruential sequences. Let $\alpha \in \mathbb{R}^t$ for an arbitrary dimension $t \geq 1$, let $p \geq 3$ be a prime, let $g \in \mathbb{Z}$ with $2 \leq g < p$, and let $a \in \mathbb{Z}$ with $\gcd(a, p) = 1$. Consider the sequence

$$(19) \quad \mathbf{x}_n = (\{n\alpha\}, \{g^n a/p\}) \in [0, 1)^{t+1}, \quad n = 0, 1, \dots$$

We first establish a bound for the following exponential sum. For $\mathbf{h}_1 \in \mathbb{Z}^t$, $h \in \mathbb{Z}$, and an integer $N \geq 1$, put

$$(20) \quad E_N(\mathbf{h}_1, h) := \sum_{n=0}^{N-1} e(n(\mathbf{h}_1 \cdot \alpha) + hg^n a/p).$$

We use the following result shown in [16, Lemma 3].

LEMMA 7. *Let $p \geq 3$ be a prime, let $g \in \mathbb{Z}$ with $2 \leq g < p$, and let $h \in \mathbb{Z}$ with $\gcd(h, p) = 1$. Put $\tau = \text{ord}_p(g)$. Then*

$$\left| \sum_{n=0}^{N-1} e(hg^n/p) \right| = O(p^{1/2} \log \tau) \quad \text{for } 1 \leq N \leq \tau.$$

LEMMA 8. Let p, g, a be as above and put $\tau = \text{ord}_p(g)$. Let $\alpha \in \mathbb{R}^t$, $\mathbf{h}_1 \in \mathbb{Z}^t$, and $h \in \mathbb{Z}$ with $\text{gcd}(h, p) = 1$. Then for the exponential sum $E_N(\mathbf{h}_1, h)$ in (20) we have

$$|E_N(\mathbf{h}_1, h)| = O(N^{1/2}p^{1/4}(\log \tau)^{1/2}) \quad \text{for } 1 \leq N \leq \tau.$$

Proof. We have

$$\begin{aligned} |E_N(\mathbf{h}_1, h)|^2 &= \sum_{k,n=0}^{N-1} e((k-n)(\mathbf{h}_1 \cdot \alpha) + h(g^k - g^n)a/p) \\ &\leq N + 2 \left| \sum_{\substack{k,n=0 \\ k>n}}^{N-1} e((k-n)(\mathbf{h}_1 \cdot \alpha) + hg^n(g^{k-n} - 1)a/p) \right| \\ &= N + 2 \left| \sum_{d=1}^{N-1} \sum_{n=0}^{N-1-d} e(d(\mathbf{h}_1 \cdot \alpha) + hg^n(g^d - 1)a/p) \right| \\ &\leq N + 2 \sum_{d=1}^{N-1} \left| \sum_{n=0}^{N-1-d} e(hg^n(g^d - 1)a/p) \right|. \end{aligned}$$

Since $1 \leq N \leq \tau$, we have $g^d \not\equiv 1 \pmod{p}$ for $1 \leq d \leq N - 1$. It therefore follows from Lemma 7 that

$$\left| \sum_{n=0}^{N-1-d} e(hg^n(g^d - 1)a/p) \right| = O(p^{1/2} \log \tau).$$

Hence

$$|E_N(\mathbf{h}_1, h)|^2 = O(Np^{1/2} \log \tau),$$

which yields the desired result. ■

In the following theorem, we again use the notion of finite type η introduced in Definition 3.

THEOREM 4. Let p, g, a be as above and put $\tau = \text{ord}_p(g)$. Let $\alpha \in \mathbb{R}^t$ be of finite type η . Then for $1 \leq N \leq \tau$ the discrepancy D_N of the first N terms of the sequence (19) satisfies

$$D_N = O_{\alpha,\varepsilon}(\max(N^{-1/((\eta-1)t+1)+\varepsilon}, N^{-1/2}p^{1/4}(\log \tau)^{1/2}(\log N)^{t+1}))$$

for all $\varepsilon > 0$ with an implied constant depending only on α and ε .

Proof. Since the discrepancy bound is trivial for $N = 1$, we can assume that $2 \leq N \leq \tau$. We apply the Erdős–Turán–Koksma inequality (see

Lemma 2) with $K = \lceil N^{1/((\eta-1)t+1)} \rceil$, so that

$$(21) \quad D_N = O_t \left(\frac{1}{K} + \frac{1}{N} \sum_{\substack{\mathbf{h} \in \mathbb{Z}^{t+1} \\ 0 < M(\mathbf{h}) \leq K}} r(\mathbf{h})^{-1} \left| \sum_{n=0}^{N-1} e(\mathbf{h} \cdot \mathbf{x}_n) \right| \right).$$

Note that $2 \leq K \leq N < p$. For $\mathbf{h} = (h_1, \dots, h_{t+1}) \in \mathbb{Z}^{t+1}$ with $\mathbf{h} \neq \mathbf{0}$ and $h_{t+1} = 0$, we have

$$\sum_{n=0}^{N-1} e(\mathbf{h} \cdot \mathbf{x}_n) = \sum_{n=0}^{N-1} e(n(\mathbf{h}_1 \cdot \boldsymbol{\alpha})),$$

where $\mathbf{h}_1 = (h_1, \dots, h_t) \in \mathbb{Z}^t$. Now fix an $\varepsilon > 0$. Then by Lemma 3 we get

$$\begin{aligned} \sum_{\substack{\mathbf{h} \in \mathbb{Z}^{t+1}, h_{t+1}=0 \\ 0 < M(\mathbf{h}) \leq K}} r(\mathbf{h})^{-1} \left| \sum_{n=0}^{N-1} e(\mathbf{h} \cdot \mathbf{x}_n) \right| &= O_{\boldsymbol{\alpha}, \varepsilon}(K^{(\eta-1)t+\varepsilon}) \\ &= O_{\boldsymbol{\alpha}, \varepsilon}(N^{(\eta-1)t/((\eta-1)t+1)+\varepsilon}). \end{aligned}$$

Furthermore, for $\mathbf{h} \in \mathbb{Z}^{t+1}$ with $M(\mathbf{h}) \leq K$ and $h_{t+1} \neq 0$, we can apply Lemma 8 to obtain

$$\left| \sum_{n=0}^{N-1} e(\mathbf{h} \cdot \mathbf{x}_n) \right| = |E_N(\mathbf{h}_1, h_{t+1})| = O(N^{1/2} p^{1/4} (\log \tau)^{1/2}).$$

Therefore

$$\begin{aligned} \sum_{\substack{\mathbf{h} \in \mathbb{Z}^{t+1}, h_{t+1} \neq 0 \\ 0 < M(\mathbf{h}) \leq K}} r(\mathbf{h})^{-1} \left| \sum_{n=0}^{N-1} e(\mathbf{h} \cdot \mathbf{x}_n) \right| &= O \left(N^{1/2} p^{1/4} (\log \tau)^{1/2} \sum_{\substack{\mathbf{h} \in \mathbb{Z}^{t+1}, h_{t+1} \neq 0 \\ 0 < M(\mathbf{h}) \leq K}} r(\mathbf{h})^{-1} \right) \\ &= O_t(N^{1/2} p^{1/4} (\log \tau)^{1/2} (\log K)^{t+1}) \\ &= O_t(N^{1/2} p^{1/4} (\log \tau)^{1/2} (\log N)^{t+1}). \end{aligned}$$

By combining the above bounds with (21), we arrive at the desired result. ■

COROLLARY 2. *Let p, g, a be as above and put $\tau = \text{ord}_p(g)$. Let $\boldsymbol{\alpha} \in \mathbb{R}^t$ be of finite type $\eta = 1$. Then for $2 \leq N \leq \tau$ the discrepancy D_N of the first N terms of the sequence (19) satisfies*

$$D_N = O_{\boldsymbol{\alpha}}(N^{-1/2} p^{1/4} (\log \tau)^{1/2} (\log N)^{t+1})$$

with an implied constant depending only on $\boldsymbol{\alpha}$.

REMARK 4. Fix $\alpha \in \mathbb{R}^t$ of finite type. For each prime $p \geq 3$, choose a primitive root g modulo p and $a \in \mathbb{Z}$ with $\gcd(a, p) = 1$. Note that then $\tau = \text{ord}_p(g) = p - 1$. Choose also positive integers $N_p \leq p - 1$ with

$$\lim_{p \rightarrow \infty} \frac{p^{1/2}(\log p)(\log N_p)^{2t+2}}{N_p} = 0.$$

Then $D_{N_p} \rightarrow 0$ as $p \rightarrow \infty$ by Theorem 4. It follows therefore by the Koksma–Hlawka inequality that the corresponding quasi-Monte Carlo method yields a convergent numerical integration scheme for integrands of bounded variation in the sense of Hardy and Krause.

REMARK 5. The estimate (16) in Remark 3 allows us to treat the more general case where we “mix” an $n\alpha$ sequence with several linear congruential sequences. Let $\alpha \in \mathbb{R}^t$ be of finite type η and let p be a prime. For an arbitrary integer $m \geq 1$, let $g_1, \dots, g_m \in \mathbb{Z}$ and $a_1, \dots, a_m \in \mathbb{Z}$ with $\gcd(g_j, p) = \gcd(a_j, p) = 1$ for $1 \leq j \leq m$. Then we consider the sequence

$$(22) \quad \mathbf{x}_n = (\{n\alpha\}, \{g_1^n a_1/p\}, \dots, \{g_m^n a_m/p\}) \in [0, 1)^{t+m}, \quad n = 0, 1, \dots$$

We fix ε with $0 < \varepsilon < 1$ and assume that $\text{ord}_p(g_j) > p^\varepsilon$ for $1 \leq j \leq m$ and $\text{ord}_p(g_j \bar{g}_l) > p^\varepsilon$ for $1 \leq j < l \leq m$. Now we choose an integer N with $p^\varepsilon < N \leq \min_{1 \leq j \leq m} \text{ord}_p(g_j)$. Then by using (16) and adapting the proofs of Lemma 8 and Theorem 4, we get a bound on the discrepancy D_N of the first N terms of the sequence (22). As in Remark 3, this yields a weak, but nontrivial discrepancy bound. The bound is of the form

$$D_N = O_{\alpha, m, \kappa}(\max(N^{-1/((\eta-1)t+1)+\kappa}, p^{-\delta/2}(\log N)^{t+m}, p^\varepsilon N^{-1}(\log N)^{t+m}))$$

for all $\kappa > 0$, where $\delta = \delta(m, \varepsilon) > 0$ is as in (16).

6. Mixing Halton sequences and inversive sequences. For a given dimension $s \geq 1$, let b_1, \dots, b_s be pairwise coprime integers ≥ 2 . We consider the Halton sequence in the bases b_1, \dots, b_s (see Section 2) and “mix” it with an inversive sequence as described in Section 2. For a given prime $p \geq 3$, let c_0, c_1, \dots be a sequence of elements of $\mathbb{F}_p = \{0, 1, \dots, p - 1\}$ which is an inversive generator. Let T denote the least period of this sequence. Then we define

$$(23) \quad \mathbf{x}_n = (\phi_{b_1}(n), \dots, \phi_{b_s}(n), c_n/p) \in [0, 1)^{s+1}, \quad n = 0, 1, \dots$$

The following lemma is a special case of [24, Lemma 3]. Note that we have shifted the indices by 1 to conform with the notation in the present paper.

LEMMA 9. *Let $p \geq 3$ be a prime and let χ be a nontrivial additive character of the finite field \mathbb{F}_p . Let $c_0, c_1, \dots \in \mathbb{F}_p$ be an inversive generator and let T be the least period of this sequence. Let $m \geq 1$ and $0 \leq d_1 < \dots < d_m < T$*

be integers. Let $B \geq 1$ and $L \geq 1$ be integers with $B(L - 1) + d_m < T$. If $h_1, \dots, h_m \in \mathbb{F}_p$ are not all 0, then

$$\left| \sum_{n=0}^{L-1} \chi \left(\sum_{j=1}^m h_j c_{Bn+d_j} \right) \right| = O_m(L^{1/2} p^{1/4}).$$

THEOREM 5. Let b_1, \dots, b_s be pairwise coprime integers ≥ 2 . Let $p \geq 3$ be a prime, let $c_0, c_1, \dots \in \mathbb{F}_p$ be an inversive generator, and let T be the least period of this sequence. Then for $1 \leq N \leq T$ the discrepancy D_N of the first N terms of the sequence (23) satisfies

$$D_N = O_{b_1, \dots, b_s}((N^{-1} p^{1/2} (\log p)^2)^{1/(s+2)})$$

with an implied constant depending only on b_1, \dots, b_s .

Proof. The discrepancy bound is trivial if $N \leq p^{1/2} (\log p)^2$, and so we can assume that $p^{1/2} (\log p)^2 < N \leq T$. We introduce the positive integers

$$f_i := \left\lceil \frac{1}{(s+2) \log b_i} \log \frac{N}{p^{1/2} (\log p)^2} \right\rceil \quad \text{for } 1 \leq i \leq s$$

and

$$B := b_1^{f_1} \dots b_s^{f_s}.$$

We assume next that $N \geq B$. We proceed by a method similar to that in the proof of Theorem 1. We start with an interval $J \subseteq [0, 1)^{s+1}$ of the form

$$J = \prod_{i=1}^s \left[\frac{v_i}{b_i^{f_i}}, \frac{v_i + 1}{b_i^{f_i}} \right) \times [0, w)$$

with $v_1, \dots, v_s \in \mathbb{Z}$, $0 \leq v_i < b_i^{f_i}$ for $1 \leq i \leq s$, and $0 < w \leq 1$. As in (9) we get

$$(24) \quad A(J; N) = N \lambda_{s+1}(J) + O \left(\left\lfloor \frac{N - d - 1 + B}{B} \right\rfloor D_{\lfloor (N - d - 1 + B)/B \rfloor}^{(B)} \right),$$

where $D_L^{(B)}$ is the discrepancy of the first L terms of the sequence (c_{kB+d}/p) , $k = 0, 1, \dots$. Recall that $N \geq B \geq d + 1$. We apply Lemma 9 with $m = 1$ and $d_1 = d$. Note that for $L = \lfloor (N - d - 1 + B)/B \rfloor$ we have

$$B(L - 1) + d \leq N - d - 1 + d = N - 1 \leq T - 1 < T,$$

and so the condition $B(L - 1) + d_m < T$ in Lemma 9 is satisfied. Thus, for any $h \in \mathbb{Z}$ with $\gcd(h, p) = 1$ we get

$$\left| \sum_{k=0}^{L-1} e \left(\frac{h}{p} c_{kB+d} \right) \right| = O(L^{1/2} p^{1/4}).$$

Then [18, Corollary 3.11] yields

$$LD_L^{(B)} = O(L^{1/2}p^{1/4} \log p).$$

It thus follows from (24) that

$$A(J; N) = N\lambda_{s+1}(J) + O(B^{-1/2}N^{1/2}p^{1/4} \log p)$$

with an absolute implied constant.

For $J \subseteq [0, 1)^{s+1}$ of the form

$$J = \prod_{i=1}^s \left[0, \frac{v_i}{b_i^{f_i}} \right) \times [0, w)$$

with $v_1, \dots, v_s \in \mathbb{Z}$, $1 \leq v_i \leq b_i^{f_i}$ for $1 \leq i \leq s$, and $0 < w \leq 1$, the analog of (11) is

$$A(J; N) = N\lambda_{s+1}(J) + O(B^{1/2}N^{1/2}p^{1/4} \log p)$$

with an absolute implied constant.

In analogy with (12) we obtain

$$D_N^* \leq \sum_{i=1}^s b_i^{-f_i} + O(B^{1/2}N^{-1/2}p^{1/4} \log p).$$

This bound is trivial for $N < B$, and so it holds for all integers N with $p^{1/2}(\log p)^2 < N \leq T$. By the definition of the f_i we have

$$\left(\frac{N}{p^{1/2}(\log p)^2} \right)^{1/(s+2)} \leq b_i^{f_i} \leq b_i \left(\frac{N}{p^{1/2}(\log p)^2} \right)^{1/(s+2)} \quad \text{for } 1 \leq i \leq s,$$

and so

$$B \leq b_1 \cdots b_s \left(\frac{N}{p^{1/2}(\log p)^2} \right)^{s/(s+2)}.$$

This yields

$$D_N^* = O_{b_1, \dots, b_s}((N^{-1}p^{1/2}(\log p)^2)^{1/(s+2)}).$$

An application of (3) completes the proof. ■

REMARK 6. Fix the parameters b_1, \dots, b_s as in Theorem 5. For each prime $p \geq 3$, choose an inversive generator with maximum period $T = p + 1$. Choose also positive integers $N_p \leq p + 1$ with

$$\lim_{p \rightarrow \infty} \frac{p^{1/2}(\log p)^2}{N_p} = 0.$$

Then $D_{N_p} \rightarrow 0$ as $p \rightarrow \infty$ by Theorem 5. It therefore follows by the Koksma–Hlawka inequality that the corresponding quasi-Monte Carlo method yields a convergent numerical integration scheme for integrands of bounded variation in the sense of Hardy and Krause.

7. Mixing $n\alpha$ sequences and inversive sequences. Let $\alpha \in \mathbb{R}^t$ for an arbitrary dimension $t \geq 1$, let $p \geq 3$ be a prime, and let c_0, c_1, \dots be a sequence of elements of $\mathbb{F}_p = \{0, 1, \dots, p-1\}$ which is an inversive generator as described in Section 2. Let T denote the least period of this sequence. We consider the sequence

$$(25) \quad \mathbf{x}_n = (\{n\alpha\}, c_n/p) \in [0, 1)^{t+1}, \quad n = 0, 1, \dots$$

We first establish a bound for the following exponential sum. For $\mathbf{h}_1 \in \mathbb{Z}^t$, $h \in \mathbb{Z}$, and an integer $N \geq 1$, put

$$(26) \quad G_N(\mathbf{h}_1, h) := \sum_{n=0}^{N-1} e(n(\mathbf{h}_1 \cdot \alpha) + hc_n/p).$$

LEMMA 10. *Let $\alpha \in \mathbb{R}^t$, $\mathbf{h}_1 \in \mathbb{Z}^t$, and $h \in \mathbb{Z}$ with $\gcd(h, p) = 1$. Let T be the least period of the sequence $c_0, c_1, \dots \in \mathbb{F}_p$ given above. Then for the exponential sum $G_N(\mathbf{h}_1, h)$ in (26) we have*

$$|G_N(\mathbf{h}_1, h)| = O(N^{3/4}p^{1/8}) \quad \text{for } 1 \leq N \leq T.$$

Proof. We have

$$\begin{aligned} |G_N(\mathbf{h}_1, h)|^2 &= \sum_{k,n=0}^{N-1} e((k-n)(\mathbf{h}_1 \cdot \alpha) + h(c_k - c_n)/p) \\ &\leq N + 2 \left| \sum_{\substack{k,n=0 \\ k>n}}^{N-1} e((k-n)(\mathbf{h}_1 \cdot \alpha) + h(c_k - c_n)/p) \right| \\ &= N + 2 \left| \sum_{d=1}^{N-1} \sum_{n=0}^{N-1-d} e(d(\mathbf{h}_1 \cdot \alpha) + h(c_{n+d} - c_n)/p) \right| \\ &\leq N + 2 \sum_{d=1}^{N-1} \left| \sum_{n=0}^{N-1-d} e(h(c_{n+d} - c_n)/p) \right|. \end{aligned}$$

To bound the inner sum, we apply Lemma 9 with $m = 2$, $d_1 = 0$, $d_2 = d$, $B = 1$, and $L = N - d$. Note that the condition $B(L - 1) + d_2 < T$ in Lemma 9 is satisfied. Therefore we obtain

$$\left| \sum_{n=0}^{N-1-d} e(h(c_{n+d} - c_n)/p) \right| = O(N^{1/2}p^{1/4}).$$

Hence

$$|G_N(\mathbf{h}_1, h)|^2 = O(N^{3/2}p^{1/4}),$$

which yields the desired result. ■

In the following theorem, we again use the notion of finite type η introduced in Definition 3.

THEOREM 6. *Let $\alpha \in \mathbb{R}^t$ be of finite type η . Let T be the least period of the sequence $c_0, c_1, \dots \in \mathbb{F}_p$ given above. Then for $1 \leq N \leq T$ the discrepancy D_N of the first N terms of the sequence (25) satisfies*

$D_N = O_{\alpha, \varepsilon}(\max(N^{-1/((\eta-1)t+1)+\varepsilon}, N^{-1/4}p^{1/8}(\log N)^{t+1}))$ for all $\varepsilon > 0$ with an implied constant depending only on α and ε .

Proof. Since the discrepancy bound is trivial for $N = 1$, we can assume that $2 \leq N \leq T$. We apply the Erdős–Turán–Koksma inequality (see Lemma 2) with

$$K = \min(\lceil N^{1/((\eta-1)t+1)} \rceil, p - 1).$$

Then $2 \leq K \leq N$ and $K < p$. Furthermore,

$$(27) \quad D_N = O_t\left(\frac{1}{K} + \frac{1}{N} \sum_{\substack{\mathbf{h} \in \mathbb{Z}^{t+1} \\ 0 < M(\mathbf{h}) \leq K}} r(\mathbf{h})^{-1} \left| \sum_{n=0}^{N-1} e(\mathbf{h} \cdot \mathbf{x}_n) \right| \right).$$

For $\mathbf{h} = (h_1, \dots, h_{t+1}) \in \mathbb{Z}^{t+1}$ with $\mathbf{h} \neq \mathbf{0}$ and $h_{t+1} = 0$, we have

$$\sum_{n=0}^{N-1} e(\mathbf{h} \cdot \mathbf{x}_n) = \sum_{n=0}^{N-1} e(n(\mathbf{h}_1 \cdot \alpha)),$$

where $\mathbf{h}_1 = (h_1, \dots, h_t) \in \mathbb{Z}^t$. Now fix an $\varepsilon > 0$. Then by Lemma 3 we get

$$\begin{aligned} \sum_{\substack{\mathbf{h} \in \mathbb{Z}^{t+1}, h_{t+1}=0 \\ 0 < M(\mathbf{h}) \leq K}} r(\mathbf{h})^{-1} \left| \sum_{n=0}^{N-1} e(\mathbf{h} \cdot \mathbf{x}_n) \right| &= O_{\alpha, \varepsilon}(K^{(\eta-1)t+\varepsilon}) \\ &= O_{\alpha, \varepsilon}(N^{(\eta-1)t/((\eta-1)t+1)+\varepsilon}). \end{aligned}$$

Moreover, for $\mathbf{h} \in \mathbb{Z}^{t+1}$ with $M(\mathbf{h}) \leq K$ and $h_{t+1} \neq 0$, we can apply Lemma 10 to obtain

$$\left| \sum_{n=0}^{N-1} e(\mathbf{h} \cdot \mathbf{x}_n) \right| = |G_N(\mathbf{h}_1, h_{t+1})| = O(N^{3/4}p^{1/8}).$$

Therefore

$$\begin{aligned} \sum_{\substack{\mathbf{h} \in \mathbb{Z}^{t+1}, h_{t+1} \neq 0 \\ 0 < M(\mathbf{h}) \leq K}} r(\mathbf{h})^{-1} \left| \sum_{n=0}^{N-1} e(\mathbf{h} \cdot \mathbf{x}_n) \right| &= O\left(N^{3/4}p^{1/8} \sum_{\substack{\mathbf{h} \in \mathbb{Z}^{t+1}, h_{t+1} \neq 0 \\ 0 < M(\mathbf{h}) \leq K}} r(\mathbf{h})^{-1}\right) \\ &= O_t(N^{3/4}p^{1/8}(\log K)^{t+1}) \\ &= O_t(N^{3/4}p^{1/8}(\log N)^{t+1}). \end{aligned}$$

By combining the above bounds with (27), we arrive at the desired result. ■

COROLLARY 3. *Let $\alpha \in \mathbb{R}^t$ be of finite type $\eta = 1$. Let T be the least period of the sequence $c_0, c_1, \dots \in \mathbb{F}_p$ given above. Then for $2 \leq N \leq T$ the discrepancy D_N of the first N terms of the sequence (25) satisfies*

$$D_N = O_\alpha(N^{-1/4}p^{1/8}(\log N)^{t+1})$$

with an implied constant depending only on α .

REMARK 7. Fix $\alpha \in \mathbb{R}^t$ of finite type. For each prime $p \geq 3$, choose an inversive generator with maximum period $T = p + 1$. Choose also positive integers $N_p \leq p + 1$ with

$$\lim_{p \rightarrow \infty} \frac{p^{1/2}(\log N_p)^{4t+4}}{N_p} = 0.$$

Then $D_{N_p} \rightarrow 0$ as $p \rightarrow \infty$ by Theorem 6. It therefore follows by the Koksma–Hlawka inequality that the corresponding quasi-Monte Carlo method yields a convergent numerical integration scheme for integrands of bounded variation in the sense of Hardy and Krause.

8. Concluding remarks. The discrepancy bounds in this paper are obtained by combining various number-theoretic techniques. Thus, a certain loss of precision has to be expected, and there is indeed no reason to believe that these bounds are best possible. Improvements on these results as well as lower bounds on the discrepancy of hybrid sequences going beyond known lower bounds for the constituent sequences would be desirable.

There are of course several other interesting families of basic sequences that can be used to produce hybrid sequences. For instance, an important family of low-discrepancy sequences for quasi-Monte Carlo methods is formed by digital (t, s) -sequences (see [27, Chapter 8]). A one-dimensional Halton sequence in base b , i.e., a van der Corput sequence in base b , is obviously a digital $(0, 1)$ -sequence in base b , so this simple case has been covered in the paper. However, the main interest in this context is in “mixing” multidimensional digital (t, s) -sequences with other types of sequences, e.g. with sequences of pseudorandom numbers. It seems that methods different from those in the present paper have to be developed to treat such cases.

On a positive note, we observe that there are additional types of hybrid sequences for which nontrivial discrepancy bounds can be obtained by the methods in this paper. For instance, one can consider “mixing” Halton sequences or $n\alpha$ sequences on the one hand with sequences of nonlinear congruential pseudorandom numbers (see [18, Section 8.1]) or explicit inversive congruential pseudorandom numbers (see [20, Section 3.3]) on the other hand. As in Remarks 3 and 5, one can adjoin $m \geq 1$ sequences of these pseudorandom numbers to Halton sequences or $n\alpha$ sequences. Then one can establish nontrivial discrepancy bounds for the resulting hybrid se-

quences, provided that some fairly obvious conditions are met (compare e.g. with [19] for these conditions in the case of explicit inversive congruential pseudorandom numbers).

It should be quite evident from the remarks above that the question of discrepancy bounds for hybrid sequences offers a considerable range of new research activities.

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