The statistics of elementary number theory

Carl Pomerance, Dartmouth College Hanover, New Hampshire, USA

2014 NCTS Conference on The Impact of Computation in Number Theory, 30 July to 3 August In this talk we will consider 4 statistical problems in elementary number theory each of which has a computational component, but not always in the obvious way. With all of these problems, there remain substantial open questions.

The problems:

- Let M(N) denote the number of distinct entries in the $N \times N$ multiplication table. How does M(N) grow as $N \to \infty$?
- For random numbers j, n with $1 \le j \le \sqrt{n}$, how likely is it for the number of divisors of n lying in [1, j] to be even?

- Let s(n) = σ(n) n, be the sum of the divisors of n other than n. How likely is it for a random number to be a value of s, and how does this go for evens and for odds?
- Two numbers m, n are said to form an amicable pair if s(m) = n and s(n) = m. What can one say about the distribution of numbers in an amicable pair, and in particular, what about their sum of reciprocals?

Let M(N) be the number of distinct entries in the $N \times N$ multiplication table.

×	1	2	3	4	5
1	1	2	3	4	5
2	2	4	6	8	10
3	3	6	9	12	15
4	4	8	12	16	20
5	5	10	3 6 9 12 15	20	25

So, M(5) = 14.

×	1	2	3	4	5	6	7	8	9	10
1	1	2	3	4	5	6	7	8	9	10
2	2	4	6	8	10	12	14	16	18	20
3	3	6	9	12	15	18	21	24	27	30
4	4	8	12	16	20	24	28	32	36	40
5	5	10	15	20	25	30	35	40	45	50
6	6	12	18	24	30	36	42	48	54	60
7	7	14	21	28	35	42	49	56	63	70
8	8	16	24	32	40	48	56	64	72	80
9	9	18	27	36	45	54	63	72	81	90
10	10	20	30	40	50	60	70	80	90	100

So, M(10) = 42.

What would you conjecture about M(N) asymptotically?

Maybe

$$\lim_{N \to \infty} \frac{M(N)}{N^2} = \frac{1}{3}?$$

Maybe

$$\lim_{N \to \infty} \frac{M(N)}{N^2} = c > 0?$$

Maybe

$$\lim_{N \to \infty} \frac{M(N)}{N^2} = 0?$$

Here are some values of $M(N)/N^2$ (Brent & Kung 1981):

	N	M(N)	$M(N)/N^2$
_	1	1	1.0000
	3	6	0.6667
	7	25	0.5102
	15	89	0.3956
	31	339	0.3528
	63	1237	0.3117
	127	4646	0.2881
	255	17577	0.2703
	511	67591	0.2588
	1023	258767	0.2473
	2047	1004347	0.2397
	4095	3902356	0.2327
	8191	15202049	0.2266

And some more values (Brent & Kung 1981, Brent 2012):

N	M(N)	$M(N)/N^2$
$2^{14} - 1$	59410556	0.2213
$2^{15} - 1$	232483839	0.2165
$2^{16} - 1$	911689011	0.2123
$2^{17} - 1$	3581049039	0.2084
$2^{18} - 1$	14081089287	0.2049
$2^{19} - 1$	55439171530	0.2017
$2^{20} - 1$	218457593222	0.1987
$2^{21} - 1$	861617935050	0.1959
$2^{22} - 1$	3400917861267	0.1933
$2^{23} - 1$	13433148229638	0.1909
$2^{24} - 1$	53092686926154	0.1886
$2^{25} - 1$	209962593513291	0.1865

And some statistically sampled values (Brent & P 2012):

N	$M(N)/N^2$	$\mid N$	$M(N)/N^2$
$\begin{array}{c} 2^{30} \\ 2^{40} \\ 2^{50} \\ 2^{100} \\ 2^{200} \\ 2^{500} \\ 2^{1000} \\ 2^{2000} \\ 2^{5000} \\ 2^{10000} \\ 2^{20000} \\ 2^{50000} \end{array}$	0.1774 0.1644 0.1552 0.1311 0.1119 0.0919 0.0798 0.0697 0.0586 0.0517 0.0457 0.0390	$\begin{array}{c} 2^{100000}\\ 2^{200000}\\ 2^{500000}\\ 2^{1000000}\\ 2^{2000000}\\ 2^{5000000}\\ 2^{20000000}\\ 2^{50000000}\\ 2^{100000000}\\ 2^{200000000}\\ 2^{500000000}\\ 2^{5000000000000000000000000000000000000$	0.0348 0.0312 0.0269 0.0240 0.0216 0.0186 0.0171 0.0153 0.0133 0.0122 0.0115 0.0095

It's fairly "clear" that $M(N) = o(N^2)$ as $N \to \infty$.

Do we have M(N) of the shape N^{2-c_1} ? Of the shape $N^2/(\log N)^{c_2}$? Of the shape $N^2/(\log \log N)^{c_3}$?

Do we have M(N) of the shape N^{2-c_1} ? Of the shape $N^2/(\log N)^{c_2}$? Of the shape $N^2/(\log \log N)^{c_3}$?

N	$M(N)/N^2$	c_1	<i>c</i> ₂
2 ¹⁰ 2 ^{10²} 2 ^{10³}	0.2473 0.1311 0.0798	2.02×10^{-1} 2.93×10^{-2} 3.65×10^{-3}	.887 .479 .387
2^{10^4}	0.0517	$4.27 imes10^{-4}$.335
2 ^{10⁵}	0.0348	$4.84 imes10^{-5}$.301
2 ^{10⁶}	0.0240	$5.38 imes10^{-6}$.277
2 ¹⁰⁷	0.0171	$5.87 imes 10^{-7}$.258
2 ^{10⁸}	0.0122	$6.36 imes 10^{-8}$.244

Do we have M(N) of the shape N^{2-c_1} ? Of the shape $N^2/(\log N)^{c_2}$? Of the shape $N^2/(\log \log N)^{c_3}$?

N	$M(N)/N^2$	c_1	c ₂	c3
2^{10} 2^{10^2} 2^{10^3} 2^{10^4} 2^{10^5}	0.2473 0.1311 0.0798 0.0517 0.0348	2.02×10^{-1} 2.93×10^{-2} 3.65×10^{-3} 4.27×10^{-4} 4.84×10^{-5}	<i>c</i> ₂ .887 .479 .387 .335 .301	2.12 1.41 1.35 1.36 1.39
2 ^{10⁶}	0.0240	$5.38 imes10^{-6}$.277	1.44
2 ¹⁰⁷	0.0171	$5.87 imes 10^{-7}$.258	1.48
2^{10^8}	0.0122	$6.36 imes10^{-8}$.244	1.52

Long before such extensive calculations existed, Paul Erdős studied this problem in two papers, one in 1955, the other in 1960.



Paul Erdős, 1913–1996

In 1955, Erdős proved (in Hebrew) that $M(N)/N^2 \to 0$ as $N \to \infty$ and indicated that it was likely that M(N) is of the shape $N^2/(\log N)^c$.

In 1960, at the prodding of Linnik and Vinogradov, Erdős identified (in Russian) the value of "c". Let

$$c = 1 - \frac{1 + \log \log 2}{\log 2} = 0.08607...$$

Then $M(N^2) = N^2 / (\log N)^{c+o(1)}$ as $N \to \infty$.

In work of Tenenbaum progress was made (in French) in nailing down the "o(1)".

In 2008, Ford showed (in English) that M(N) is of order of magnitude

 $\frac{N^2}{(\log N)^c (\log \log N)^{3/2}}.$

No matter the language, we still don't know an asymptotic estimate for M(N), despite this just being about the multiplication table!

So how can the fact that M(N) is small compared to N^2 be explained?

It all comes down to the function $\Omega(n)$, the total number of prime factors of n, counted with multiplicity. For example,

$$\Omega(8) = 3, \ \Omega(9) = 2, \ \Omega(10) = 2, \ \Omega(11) = 1, \ \Omega(12) = 3.$$

Some higher values: $\Omega(1024) = 10$, $\Omega(1009) = 1$, and $\Omega(2^{17} - 1) = 1$, $\Omega(2^{17}) = 17$.

But what is $\Omega(n)$ usually? That is, can $\Omega(n)$ be approximately predicted from the size of n if we throw out thin sets like primes and powers of 2?

Indeed it can.

In 1917, Hardy and Ramanujan proved that the normal order of $\Omega(n)$ is log log n. That is, for each $\epsilon > 0$, the set of integers n with

$$\Big|\Omega(n) - \log\log n\Big| < \epsilon\log\log n$$

has asymptotic density 1.

So, this explains the multiplication table. Most products n_1n_2 have both $n_1 > N^{1/2}$ and $n_2 > N^{1/2}$, and most of these have $\Omega(n_1)$ and $\Omega(n_2)$ fairly close to $\log \log N$ (note that $\log \log (N^{1/2})$ differs from $\log \log N$ by less than 1). So most of the products formed have about $2 \log \log N$ prime factors, which is an unusual value to have for a number below N^2 .



G. H. Hardy



S. Ramanujan

So, $\log \log N$ for integers below N is the center of the distribution. To quantify M(N) one needs to know about estimates for the tail, and that's where the constant c arises.

I should take a small diversion from our progress here and mention one of the most beautiful theorems in number theory, the Erdős–Kac theorem. It says that the "standard deviation" for $\Omega(n)$ for integers up to N is $(\log \log N)^{1/2}$ and that the distribution is Gaussian. Namely, for each real number u, the set

$$\left\{n: \Omega(n) \leq \log \log n + u(\log \log n)^{1/2}\right\}$$

has asymptotic density equal to $\frac{1}{\sqrt{2\pi}}\int_{-\infty}^{u} e^{-t^2/2} dt$.

Einstein: "God does not play dice with the universe."

Einstein: "God does not play dice with the universe."

Erdős & Kac: Maybe so but something's going on with the primes.

Einstein: "God does not play dice with the universe."

Erdős & Kac: Maybe so but something's going on with the primes.

(Note: I made this up, it was a joke ...)

Prime numbers, the most mysterious figures in math, D. Wells



We now move on to the second problem:

For random numbers j, n with $1 \le j \le \sqrt{n}$, how likely is it for the number of divisors of n lying in [1, j] to be even?

Doing a thought experiment, one might guess it's 50-50. List the divisors of n that are at most \sqrt{n} :

$$1 = d_1 < d_2 < \dots < d_k \le \sqrt{n} < d_{k+1}.$$

(Note that for n not a square, $\tau(n)$, the total number of divisors of n, is even and, for such n, we have $k = \frac{1}{2}\tau(n)$.)

Surely picking a random number j in the interval $[1, \sqrt{n}]$ and finding $j \in [d_i, d_{i+1})$, wouldn't skew i towards being more often odd than even, or vice versa?

Actually, it is skewed in favor of evens, and this is fairly easy to see from the multiplication table theorem.

Suppose that $d_k < \frac{1}{10}\sqrt{n}$. For almost all n, we will have k even, since we may assume that n is not of the form pm^2 with p prime (such numbers n have asymptotic density 0). Thus, at least 90% of the values of $j \leq \sqrt{n}$ will fall in an even interval.

Good, but how likely is it for $d_k < \frac{1}{10}\sqrt{n}$? If not, then $n = d_k d_{k+1}$, with $d_{k+1} \le 10\sqrt{n}$, so with $N = \lceil 10\sqrt{n} \rceil$, we have n as an entry in the $N \times N$ multiplication table. So n must come from a sparse set.

And we can repeat this with "10" replaced with any fixed number.

Let's take a different angle with this problem. Fix j and let $\tau_j(n)$ be the number of divisors of n in [1, j]. Let Δ_j be the asymptotic density of the set of n with $\tau_j(n)$ odd.

Note that $\tau_j(n)$ depends only on $gcd(n, L_j)$, where L_j is the least common multiple of 1, 2, ..., j. So, the density Δ_j exists.

How does Δ_i behave asymptotically?

We could begin by looking at some values of Δ_j . It's easy to compute

$$\Delta_1 = 1, \quad \Delta_2 = \frac{1}{2}, \quad \Delta_3 = \frac{1}{2}, \quad \Delta_4 = \frac{7}{12}$$

j	L_i	$#{n \leq L_i : \tau_i(n) \text{ odd}}$	Δ_i
5,6	60	<u>33</u>	0.55
7	420	225	0.5357142857
8	840	405	0.4821428571
9	2520	1305	0.5178571429
10	2520	1235	0.4900793651
11,12	27720	13635	0.4918831169
13	360360	177705	0.4931318681
14	360360	170775	0.4739010989
15	360360	170181	0.4722527473
16	720720	359073	0.4982142857
17	12252240	6106815	0.4984243697
18	12252240	5919705	0.4831528765
19	232792560	112887225	0.4849262580
20	232792560	109706355	0.4712622903
21	232792560	110362725	0.4740818392





Florian Luca

Jeffrey Shallit

Very recently (July, 2014):

Luca, P, & Shallit — As $j \to \infty$, $\Delta_j \to 0$. In fact,

$$\Delta_j = O\left(\frac{1}{(\log j)^{c/(1+c)}(\log \log j)^{1.5/(1+c)}}\right),$$

where $c = 1 - \frac{1 + \log \log 2}{\log 2}$ is the Erdős–Ford–Tenenbaum constant.

It is easy to see that $\Delta_j > K/\log j$ for some positive constant K, but we have no idea what the "correct" order of magnitude of Δ_j is.

Odd counts for the 10,000 numbers following the $k \times 10^5$ -th prime.

	_		_	_	_	_
j	10 ⁵	2×10^{5}	$3 imes 10^5$	$4 imes 10^5$	$5 imes 10^5$	$6 imes 10^5$
100	4131	4121	4077	4099	4123	4109
200	4061	4107	4174	4181	4231	4050
300	3800	3850	3954	3980	4002	3969
400	3630	3703	3800	3744	3877	3875
500	3466	3587	3673	3710	3793	3772
600	3351	3512	3526	3594	3722	3682
700	3294	3435	3502	3543	3627	3593
800	3213	3301	3431	3475	3577	3574
900	2822	3245	3337	3411	3522	3477
1000	2358	3197	3248	3334	3459	3439

One might ask about other residue classes for $\tau_j(n)$. Our proof shows that for each fixed integer k, the set of n with $k \mid \tau(n)$ and $k \nmid \tau_j(n)$ has density o(1) as $j \to \infty$.

For k not a power of 2, the density of the set of n with $k \nmid \tau(n)$ is positive. Within this set we don't know how likely it is for $k \mid \tau_j(n)$ as j grows. Perhaps some numerical experiments would help here.



Pythagoras, ca. 500 B.C.E.



Beyond his triangles, Pythagoras defined what is perhaps the first function of mathematics: s(n), the sum of the proper divisors of n. We have

$$s(n) = \sigma(n) - n = \sum_{\substack{d \mid n \\ d < n}} d.$$

He discovered that s(6) = 6 and that

$$s(220) = 284, \quad s(284) = 220.$$

So, as soon as he had the first function, he had the first dynamical system!

The Catalan–Dickson conjecture: There are no unbounded orbits $n \to s(n) \to s(s(n)) \to \dots$.

The Guy–Selfridge counter conjecture: For asymptotically all even numbers n, the orbit starting with n is unbounded.

The first number in doubt is n = 276, there are 4 others below 1000, known as the "Lehmer 5".

The sociable-numbers conjecture: *Numbers involved in a cycle* (sociable numbers) have asymptotic density 0.

Kobayashi–Pollack–P (2009): The upper density is at most about 0.002. (For cycles of bounded length, Erdős proved the conjecture.)

These are hard questions.

So let's consider an easy (?) question: Which odd numbers are in the range of s, and which even numbers?

Note that if p,q are different primes, then s(pq) = p + q + 1. Since presumably all even numbers starting with 8 are the sum of two different primes (a slightly stronger form of Goldbach's conjecture), it would follow that all odd numbers starting with 9 are in the range of s.

Also, $s(2^k) = 2^k - 1$, so 1, 3, 7 are also in the range of s.

Conjecture: All odd numbers except for 5 are in the range of s.

Theorem: Asymptotically all odd numbers are in the range of s.

(van der Corput, Chudakov, Estermann, Vaughan, Montgomery–Vaughan, Chen–Pan, Li, Pintz, Lu,...) What about even values of s?

Erdős (1973): A positive proportion of even numbers are not of the form s(n).

Chen & Zhao (2011) This proportion is at least 0.06.

P & Yang (2014): Let U(x) denote the number of integers to x not of the form s(n).

x	U(x)/x
10 ⁵	0.138630
10 ⁶	0.150232
10 ⁷	0.157497
10 ⁸	0.162469

But what of even numbers that are of the form s(n)?

Luca & P (June, 2014): There is a positive proportion of even numbers in the range of s.

This mostly would follow from:

The Erdős, Granville, P, & Spiro conjecture (1990): If A is a set of asymptotic density 0, then $s^{-1}(A)$ has asymptotic density 0.

Maybe our proof will shed some light on the conjecture. This conjecture would imply that for each positive integer k, $s^{(k)}(\mathbb{N})$ does not have density 0. (Our proof gives this for k = 2.)

We have discussed 3 of the 4 problems. The 4th: What can we say about the distribution of the amicable numbers?

Recall that n is amicable if there is some $m \neq n$ with s(m) = n, s(n) = m.

About 12 million pairs are known, so about 24 million amicable numbers.

Erdős (1955): *The amicable numbers have asymptotic density zero.*

P (1981): The number of amicable numbers in [1, x] is at most $x/\exp((\log x)^{1/3})$.

P (February 2014): It's at most $x / \exp((\log x)^{1/2})$.

From these latter results, it follows that

$$\sum_{n \text{ amicable}} \frac{1}{n} < \infty.$$

Can we numerically approximate this sum?

Using the known amicable numbers, the sum is at least 0.011984....

What about an upper bound?



Jonathan Bayless, Dominic Klyve

Bayless & Klyve (2011): The reciprocal sum is $< 6.56 \times 10^8$



Hanh Nguyen

Nguyen (June, 2014): The reciprocal sum is < 4084.

