Limiting Distribution of Frobenius Numbers for n = 3

V. Shchur^{*} Ya. Sinai[†] A. Ustinov[‡]

1 Introduction

The purpose of this paper is to give a complete derivation of the limiting distribution of large Frobenius numbers outlined in [1] and fill some gaps formulated there as hypotheses. We start with the basic definitions and descriptions of some results.

Consider n mutually coprime positive integers a_1, a_2, \ldots, a_n . This means that there is no r > 1 such that each $a_j, 1 \leq j \leq n$, is divisible by r. Take N which later will tend to infinity and will be our main large parameter. Introduce the ensemble Q_N of mutually coprime $a = (a_1, \ldots, a_n), 1 \leq a_j \leq N, 1 \leq j \leq n$, and P_N be the uniform probability distribution on Q_N . For each $a \in Q_N$ denote by F(a) the largest integer number that is not representable in the form $x = x_1a_1 + \cdots + x_na_n$, where x_j are non-negative integers. F(a) can be considered as a random variable defined on Q_N . The basic problem which will be discussed in this paper is the existence and the form of the limiting distribution for the normalized Frobenius number $f(a) = \frac{1}{N^{1+1/n}}F(a)$. The reason for this normalization will be explained below.

The case of n = 2 is simple in view of the classical result of Sylvester (see [7]) according to which $F(a_1, a_2) = a_1a_2 - a_1 - a_2$. It shows that in a typical situation F grows as N^2 . The first non-trivial case is n = 3 where F(a) grows as $N^{3/2}$. It is known (see [11]) that the numbers $F(a_1, a_2, a_3)$ have weak asymptotics:

$$\frac{1}{x_1 x_2 a_3^{7/2}} \sum_{a_1 \leqslant x_1 a_3} \sum_{a_2 \leqslant x_2 a_3} \left(F(a_1, a_2, a_3) - \frac{8}{\pi} \sqrt{a_1 a_2 a_3} \right) = O_{x_1, x_2, \varepsilon} \left(a_3^{-1/6 + \varepsilon} \right)$$

(i.e. average value of $F(a_1, a_2, a_3)$ over small cube with the center (a, b, c) is equal to $\frac{8}{\pi}\sqrt{abc}$). For arbitrary *n* the following theorem was proven in [1].

Theorem 1. Under some additional technical condition (see [1]) the family of probability distributions of $f(a) = \frac{1}{N^{1+\frac{1}{n-1}}}F(a)$ is weakly compact. This means that for every $\varepsilon > 0$ one can find $\mathcal{D} = \mathcal{D}(\varepsilon)$ such that

$$P_N\left\{\frac{1}{N^{1+\frac{1}{n-1}}}F(a)\leqslant\mathcal{D}\right\}\geqslant 1-\varepsilon.$$

^{*}Mathematics Department, Moscow State University, Rassia, vladimir@chg.ru $\$

[†]Mathematics Department, Princeton University, USA, sinai@math.princeton.edu

[‡]Khabarovsk Division of Institute for Applied Mathematics, Far Eastern Branch of the Russian Academy of Science, Russia, ustinov@iam.khv.ru

In this theorem ε, \mathcal{D} do not depend on N. It also implies the existence of the limiting points (in the sense of weak convergence) for the sequence of probability distributions of $f_N(a)$. As was already mentioned, in this paper we shall study the limiting distribution of $f_N(a) = \frac{1}{N^{3/2}}F(a)$, $a = (a_1, a_2, a_3)$ as $N \to \infty$. This distribution is not universal and will be described below.

Take any ρ , $0 < \rho < 1$, and consider its expansion into continued fraction

$$\rho = [0; h_1, h_2, \dots, h_s, \dots]$$
 (1)

where $h_j \ge 1$ are integers. If ρ is rational then the continued fraction (1) is finite. The finite continued fractions $\rho_s = [0; h_1, \dots, h_s] = \frac{p_s}{q_s}$ are called the *s*-approximants of ρ . The numbers q_s satisfy initial conditions $q_0 = 1, q_1 = h_1$ and recurrent relations

$$q_s = h_s q_{s-1} + q_{s-2}, \ s \ge 2.$$
(2)

Introduce the Gauss measure on [0, 1] given by the density $\pi(x) = \frac{1}{\ln 2(1+x)}$. Then the elements of the continued fraction (1) become random variables. It is well known that their probability distributions are stationary in the sense that the distribution of any $h_{m-k}, h_{m-k+1}, \ldots, h_m, \ldots, h_{m+k}$ does not depend on m. We shall need the values of $s = s_1$, such that q_{s_1} is the first q_s greater than \sqrt{N} . It was proven in [6] that q_{s_1}/\sqrt{N} have a limiting distribution as $N \longrightarrow \infty$. More precisely, the following theorem holds true.

Theorem 2. Let k be fixed and s(R) be the first number for which $q_s \ge R$. As $R \to \infty$ there exists the joint limiting distribution of $\frac{q_{s(R)}}{R}$, $h_{s(R)-k}$, ..., $h_{s(R)+k}$.

In the paper [10] the analytic form of this distribution was given.

Consider the sub-ensemble $Q_N^{(0)} \subset Q_N$ for which a_1, a_3 are coprime. Then there exists $a_1^{-1} \pmod{a_3}$, $1 \leq a_1^{-1} < a_3$. Denote $\rho = \frac{a_1^{-1}a_2 \pmod{a_3}}{a_3}$. The expansion of ρ into continued fraction will be need below. Clearly, ρ is a rational number. However, the following theorem is valid.

Theorem 3. As before, consider s_1 such that $q_{s_1-1} < \sqrt{N} < q_{s_1}$. Then in the sub-ensemble $Q_N^{(0)}$ equipped with the uniform measure and for any k > 0 in the limit $N \to \infty$ there exists the joint limiting probability distribution of $\frac{q_{s_1}}{\sqrt{N}}$, h_{s_1-k} , ..., h_{s_1+k} which coincides with the distribution in Theorem 2.

A stronger version of theorem 3 is also valid.

Theorem 4. Let the first elements of the continued fraction for ρ are given: h_1, h_2, \ldots, h_l . Then as $N \to \infty$ the conditional distribution of $\frac{q_{s_1}}{\sqrt{N}}$, h_{s_1-k} , \ldots , h_{s_1+k} converges to the same limit as in Theorems 2 and 3.

All these theorems are proven in section 3. Now we can formulate the main result of this paper.

Theorem 5. There exists the limiting distribution of $f_N(a) = f_N((a_1, a_2, a_3))$, $(a_1, a_2, a_3) \in Q_N$ as $N \to \infty$.

The proof of the main theorem is given in section 2. First we consider the sub-ensemble $Q_N^{(0)}$ and then explain how to extend the proof to Q_N .

Recently J. Marklof using different methods proved the existence of the limiting distribution of $\frac{1}{N^{1+\frac{1}{n-1}}}F(a)$ for any n (see [3]).

The second author thanks NSF for the financial support, grant DMS No. 0600996. The research of the third author was supported by Russian Foundation for Basic Research (grant No. 07-01-00306), the Far Eastern Branch of the Russian Academy of Sciences (project No. 09-I-II4-03), Dynasty Foundation and the Russian Science Support Foundation.

2 The limiting Distribution of $f_N(a)$.

Return back to the case of arbitrary n. Introduce arithmetic progressions

$$\Pi_r = \{r + ma_n, m \ge 0\}, \quad 0 \le r < a_n.$$

For non-negative integers x_1, \ldots, x_{n-1} such that $x_1a_1 + x_2a_2 + \cdots + x_{n-1}a_{n-1} \in \prod_r$ we write

$$x_1a_1 + \dots + x_{n-1}a_{n-1} = r + m(x_1, \dots, x_{n-1})a_n.$$

Define $\overline{m}(r) = \min_{x_1...,x_{n-1}} m(x_1,\ldots,x_{n-1})$ and put

$$F_1(a) = \max_{0 \le r < a_n} \min_{\substack{x_1, \dots, x_{n-1} \\ x_1 a_1 + \dots + x_{n-1} a_{n-1} \in \prod_r}} (r + m(x_1, \dots, x_{n-1})a_n)$$

=
$$\max_{0 \le r < a_n} \min_{\substack{x_1 a_1 + \dots + x_{n-1} a_{n-1} \equiv r(\mod a_n)}} (x_1 a_1 + \dots + x_{n-1} a_{n-1}).$$

It was proven in [4] that $F(a) = F_1(a) - a_n$. A slightly weaker statement can be found in [1]. Since in a typical situation a_j grow as N while $F_1(a)$ grows as $N^{1+\frac{1}{n-1}}$ (see also [BS]) the limiting behavior of $\frac{F(a)}{N^{1+\frac{1}{n-1}}}$ and $\frac{F_1(a)}{N^{1+\frac{1}{n-1}}}$ is the same, but the analysis of $\frac{F_1(a)}{N^{1+\frac{1}{n-1}}}$ is slightly simpler. Let us write for n = 3

$$x_1a_1 + x_2a_2 = r + m(x_1, x_2)a_3$$

or

$$x_1a_1 + x_2a_2 \equiv r(\text{mod } a_3) \tag{3}$$

Assume that a_1, a_3 are coprime. Then there exists a_1^{-1} , $1 \leq a_1^{-1} < a_3$, such that $a_1 \cdot a_1^{-1} \equiv 1 \pmod{a_3}$. Choose a_1^{-1} so that $1 \leq a_1^{-1} < a_3$ and rewrite (3) as follows

$$x_1 + a_{12}x_2 \equiv r_1 \pmod{a_3} \tag{4}$$

where $a_{12} \equiv a_1^{-1}a_2 \pmod{a_3}$, $0 < a_{12} < a_3$ and $r_1 \equiv ra_1^{-1} \pmod{a_3}$, $0 \leq r_1 < a_3$. From (4)

$$a_{12}x_2 \equiv (r_1 - x_1) (\text{mod } a_3) \tag{5}$$

The expression (5) has a nice geometric interpretation. Consider $S = [0, 1, \ldots, a_3 - 1]$ as a "discrete circle". Let \mathcal{R} be the rotation of this circle by a_{12} , i.e. $\mathcal{R}x = x + a_{12} \pmod{a_3}$. Then $\mathcal{R}^p x = x + pa_{12} \pmod{a_3}$ and (5) means that $r_1 - x_1$ belongs to the orbit of 0 under the action of \mathcal{R} . From the definition of $F_1(a)$,

$$F_{1}(a) = \max_{\substack{0 \leq r < a_{3} \\ 0 \leq r_{1} < a_{3} \\ 0 \leq r_{1} < a_{3} \\ x_{1} + x_{2}a_{12} \equiv r_{1} \\ x_{1}x_{2} < a_{3} \\ x_{1} + x_{2}a_{12} \equiv r_{1} \\ (\text{mod } a_{3})} \left(\frac{x_{1}}{\sqrt{N}} \frac{a_{1}}{N} + \frac{x_{2}}{\sqrt{N}} \frac{a_{2}}{N} \right)$$
(6)

Choose $h^{(j)} = (h_1^{(j)}, \ldots, h_m^{(j)}), j = 1, 2, 3$, and denote by $Q_{N,h^{(1)},h^{(2)},h^{(3)}}^{(0)}$ the ensemble of $a = (a_1, a_2, a_3) \in Q_N^{(0)}$ such that the first m elements of the continued fraction of $\frac{a_j}{N}$ are given by $h^j, j = 1, 2, 3$. This step means the localization of the ensemble $Q_N^{(0)}$. It is easy to see that for every $\varepsilon > 0$ one can find rational $\alpha_1, \alpha_2, \alpha_3$ and Nsuch that $\left|\frac{a_j}{N} - \alpha_j\right| \leq \varepsilon, \ 1 \leq j \leq 3$. Then in (6) one can replace $\frac{a_j}{N}$ by α_j . Since $\frac{x_j}{\sqrt{N}}$ will take the values O(1) the whole expression in (6) takes values O(1) and instead of (6) we consider

$$\max_{r_1} \min_{x_1+a_{12}x_2 \equiv r_1 \pmod{a_3}} \left(\frac{x_1}{\sqrt{N}}\alpha_1 + \frac{x_2}{\sqrt{N}}\alpha_2\right)$$
(7)

with the error $O(\varepsilon)$. We assume that in $Q_{N,h^{(1)},h^{(2)},h^{(3)}}^{(0)}$ we also have the uniform distribution.

We shall need some facts from the theory of rotations of the circle. According to our assumption a_{12} and a_3 are coprime. Therefore \mathcal{R} is ergodic in the sense that $\mathcal{R}^{a_3} = Id$ and a_3 is the smallest number with this property. Put $\rho = \frac{a_{12}}{a_3}$ and write down the expansion of ρ into continued fraction: $\rho = [h_1, h_2, \ldots, h_{s_0}]$. Also let $\rho_s = [h_1, h_2, \ldots, h_s] = \frac{p_s}{q_s}$ and s_1 be such that $q_{s_1-1} < \sqrt{N} < q_{s_1}$.

It will be more convenient to consider the usual unit circle instead of S and use the same letter \mathcal{R} for the rotation of the unit circle by ρ . Introduce the interval $\Delta_0^{(p)}$ bounded by 0 and $\{q_p\rho\}$ and $\Delta_j^{(p)} = \mathcal{R}^j \Delta_0^{(p)}$. Using the induction one can show that $\Delta_j^{(p)}$, $0 \leq j < q_{p+1}$ and $\Delta_{j'}^{(p+1)}$, $0 \leq j' < q_p$ are pair-wise disjoint and their union is the whole circle except the boundary points (see [5]). Denote by $\eta^{(p)}$ the partition of the unit circle onto $\Delta_j^{(p)}$, $\Delta_{j'}^{(p+1)}$. Then $\eta^{(p+1)} \geq \eta^{(p)}$ in the sense that each clement of $\eta^{(p)}$ consists of several elements of $\eta^{(p+1)}$. More precisely, $\Delta_0^{(p-1)}$ consists of h_p elements $\Delta_j^{(p)}$ and one element $\Delta_0^{(p+1)}$. The partitions $\eta^{(p)}$ show how the orbit of 0 fills the circle.

Return back to the discrete circle S. The partitions $\eta^{(p)}$ can be constructed in the same way as before. We have to analyze

$$\max_{0 \leqslant r_1 < a_3} \quad \min_{\substack{x_1, x_2 \\ x_1 + a_{12}x_2 \equiv r_1 \pmod{a_3}}} \left(\frac{x_1}{\sqrt{N}}\alpha_1 + \frac{x_2}{\sqrt{N}}\alpha_2\right) \tag{8}$$

for given $\alpha_1, \alpha_2, 0 < \alpha_1, \alpha_2 < 1$.

Lemma 1. There exists some number $C_1(\alpha_1, \alpha_2) = C_1$ such that for any r_1 the point x_1 giving $\min\left(\frac{x_1}{\sqrt{N}}\alpha_1 + \frac{x_2}{\sqrt{N}}\alpha_2\right)$ under the condition $x_1 + a_{12}x_2 \equiv r_1 \pmod{a_3}$ is such that $r_1 - x_1$ is an end-point of some element $\eta^{(s_1+m_1)}$ where $m_1 \ge 0$ and $q_{s_1+m_1}/q_{s_1} \le C_1(\alpha_1, \alpha_2)$.

Proof. Choose y_1 so that $r_1 - y_1$ is an end-point of some element $\eta^{(s_1)}$ and find y_2 for which $r_1 - y_1 \equiv a_{12}y_2 \pmod{a_3}$. Then both y_1, y_2 satisfy the inequalities $|y_1| \leq C_2 \cdot q^{(s_1)}, |y_2| \leq C_2 \cdot q^{(s_1)}$ where C_2 is another constant depending on the elements of our continued fraction near s_1 and $\frac{y_1}{\sqrt{N}}\alpha_1 + \frac{y_2}{\sqrt{N}}\alpha_2 < 2C_2(\alpha_1, \alpha_2)$. If $r_1 - x_1$ is the end-point of some element of $\eta^{(s_1+m_1)}$ which is not the end-point of some element of $\eta^{(s_1+m_1-1)}$ then $\frac{x_1}{\sqrt{N}}\alpha_1 + \frac{x_2}{\sqrt{N}}\alpha_2 \geq 2C_2(\alpha_1, \alpha_2)$ and the pair (x_1, x_2) cannot give the solution of our max-min problem. This completes the proof of the lemma.

Its meaning is the following. If $r_1 - x_1$ is an end-point of $\eta^{(s_1+m_1)}$ with too big m_1 then x_2 is also too big. The next lemma shows that x_1 also cannot be too big.

Lemma 2. There exists an integer $m_2 > 0$ depending on α_1, α_2 , the ratio q_{s_1}/N and the elements of the continued fraction $h_{s_1}, h_{s_1+1}, \ldots, h_{s_1+m_2}$ of ρ such that for any r_1 the interval $[r_1 - x_1, r_1]$ corresponding to the minimum of

$$\frac{x_1}{\sqrt{N}}\alpha_1 + \frac{x_2}{\sqrt{N}}\alpha_2$$

has not more than m_2 elements of $\eta^{(s_1)}$.

The proof is also simple. If x_1 is such that $[r_1 - x_1, r_1]$ is an element of $\eta^{(s_1)}$ then

$$\frac{x_1}{\sqrt{N}}\alpha_1 + \frac{x_2}{\sqrt{N}}\alpha_2 \leqslant C_3$$

where C_3 is a number of depending on the values of parameters given in the formulation of the lemma. On the other hand if $[r_1 - x_1, r_1]$ consists of m elements of $\eta^{(s_1)}$ then

$$\frac{x_1}{\sqrt{N}}\alpha_1 + \frac{x_2}{\sqrt{N}}\alpha_2 \geqslant \frac{x_1}{\sqrt{N}}\alpha_1 = \frac{ml}{\sqrt{N}}\alpha_1$$

where ℓ is the minimal length of the elements of $\eta^{(s_1)}$. Therefore

$$\frac{\ell}{\sqrt{N}} = \frac{q_s}{\sqrt{N}} \cdot \frac{\ell}{q_s} \ge C_4$$

where C_4 is another constant. If m is so large that $mC_4\alpha_1 > C_3$ then the corresponding x_1, x_2 cannot give the solution of the main max-min problem.

The values of q_{s_1}/\sqrt{N} and $h_{s_1}, h_{s_1+1}..., h_{s_1+m_2}$ determine the structure of the partitions $\eta^{(s_1)}, \ldots, \eta^{(s_1+m_2)}$. The conclusion which follows from both lemmas is that for each r_1 we check only finitely many x_1 and x_2 and find $\min(x_1\alpha_1 + x_2\alpha_2)$ among them. The number of points which have to be checked depends on $\alpha_1, \alpha_2, \frac{q_{s_1}}{\sqrt{N}}$ and $h_{s_1}, \ldots, h_{s_1+m_2}$.

Now we remark that r_1 must be also an end-point of $\eta^{(s_1)}$. Indeed, if r_1 increases within some element of $\eta^{(s_1)}$ then the set of values $r_1 - x_1$ which have to be checked remain the same. The maximum over r_1 is attained at the end-point of this element $\eta^{(s_1)}$ because $r_1 - x_1$ is a monotone increasing function of r_1 .

The last step in the proof is the final choice of r_1 . As was mentioned above r_1 must be an end-point of some element of $\eta^{(s_1)}$ and $\frac{x_1}{\sqrt{N}}$ takes finitely many values. Therefore r_1 should be chosen so that x_2/\sqrt{N} takes the largest possible value. Take the last point $r'_1 = \mathcal{R}^{q_{s_1}-1}0$ on the orbit of 0 of the length q_{s_1} . Assume for definiteness that r'_1 lies to the left from 0. Consider m_2 elements of $\eta^{(s_1)}$ which start from r'_1 and go left. Then r_1 must be one of the end-points of these elements. Indeed, if r_1 lies more to the left from 0 then the values x_1 take finitely many values and x_2 will be significantly smaller. Therefore it cannot give maximum over r of our basic linear form.

Thus we take m_2 elements of $\eta^{(s_1)}$, consider their end-points. Each end-point is a possible value of r. Taking finitely many x_1 (see Lemma 1 and 2) we find minimum of our basic linear form. After that we find r for which this minimum takes maximal value. In this way we get the solution of our max-min problem. It is clear that this solution is a function of $\frac{q_{s_1}}{\sqrt{N}}$ and the elements $h_j, s_1 \leq j \leq s_1 + m_1$ of the continued fraction of ρ near s_1 . Since $\frac{q_{s_1}}{\sqrt{N}}$ and $h_j, s_1 \leq j \leq s_1 + m_1$ have limiting distribution as $N \to \infty$ the number $f_N(a) = \frac{1}{N^{3/2}}F_1(a)$ has also a limiting distribution.

It remains to extend our proof to the case when the pairs from a_1, a_2, a_3 have non-trivial common divisors, say k_1 is gcd of a_1, a_3 and k_2 is gcd of a_2, a_3 . The same methods which are used in the proof of the existence of the limiting density of the ensemble Q_N allow to prove the existence of the limiting distribution of k_1 and k_2 . Fixing k_1, k_2 , we can write $a_1 = k_1a'_1$, $a_2 = k_2a'_2$, $a_3 = k_1k_2a'_3$ where a'_1, a'_3 are coprime, a'_2, a_3 are coprime and k_1, k_2 are coprime. This implies that $(a'_1)^{-1} \pmod{a'_3}$ exists and we can multiply both sides of (3) by $(a'_1)^{-1}$. This will give

$$k_1 x_1 + k_2 a'_2 \cdot x_2 \equiv r_1 \pmod{a_3} \tag{9}$$

where $r_1 = r \cdot (a'_1)^{-1} \pmod{a_3}$. Denote $b = a'_2(a'_1)^{-1}$.

Then from (9) we have the linear form

$$k_1 x_1 + k_2 b x_2 \equiv r_1 \pmod{a_3} \tag{10}$$

which we can treat in the same way as before.

3 Statistical properties of continued fractions

Statistical properties of elements of continued fractions usually are identical for real numbers and for rationales with bounded denominators (see [8]-[10]).

Let \mathcal{M} be a set of integer matrices $S = \begin{pmatrix} P & P' \\ Q & Q' \end{pmatrix}$ with determinant det $S = \pm 1$ such that $1 \leq Q \leq Q', 0 \leq P \leq Q, 1 \leq P' \leq Q'$. For real $\alpha \in (0,1)$ the fractions P/Q and P'/Q' with $S = \begin{pmatrix} P & P' \\ Q & Q' \end{pmatrix} \in \mathcal{M}$ will be consecutive convergents to α (distinct from α) if and only if

$$0 < \frac{Q'\alpha - P'}{-Q\alpha + P} = S^{-1}(\alpha) < 1$$

(see [8, lemma 1]). Moreover if $\alpha = [0; h_1, h_2, \ldots]$ then for some $s \ge 1$,

$$\frac{P}{Q} = [0; h_1, \dots, h_{s-1}], \quad \frac{P'}{Q'} = [0; h_1, \dots, h_s],$$

$$\frac{Q}{Q'} = [0; h_s, \dots, h_1], \quad \frac{Q'\alpha - P'}{-Q\alpha + P} = [0; h_{s+1}, h_{s+2}, \dots].$$
(11)

It means that distribution of partial quotients h_{s-k}, \ldots, a_{h+k} depends on Gauss-Kuz'min statistics of fractions Q/Q' and $(Q'\alpha - P')/(-Q\alpha + P)$.

For real α , x_1 , x_2 , y_1 , $y_2 \in (0,1)$ denote by $N_{x_1,x_2,y_1,y_2}(\alpha, R)$ the number of solutions of the following system of inequalities

$$0 < S^{-1}(\alpha) \leq x_1, \quad Q \leq x_2 Q', \quad Q \leq y_1 R, \quad R \leq y_2 Q', \tag{12}$$

with variables P, P', Q, Q' such that $S = \begin{pmatrix} P & P' \\ Q & Q' \end{pmatrix} \in \mathcal{M}$. Let

$$N(R) = N_{x_1, x_2, y_1, y_2}(R) = \int_0^1 N_{x_1, x_2, y_1, y_2}(\alpha, R) \, d\alpha$$

and

$$F(x_1, x_2, y_1, y_2) = \begin{cases} \frac{2}{\zeta(2)} \left(\log(1 + x_1 x_2) \log \frac{y_1 y_2}{x_2} - \operatorname{Li}_2(-x_1 x_2) \right), & \text{if } x_2 \leqslant y_1 y_2; \\ -\frac{2}{\zeta(2)} \operatorname{Li}_2(-x_1 y_1 y_2), & \text{if } x_2 > y_1 y_2, \end{cases}$$

where $Li_2(\cdot)$ is dilogarithm

$$\operatorname{Li}_{2}(z) = \sum_{k=1}^{\infty} \frac{z^{k}}{k^{2}} = -\int_{0}^{z} \frac{\log(1-t)}{t} dt.$$

The next statement implies Theorem 2.

Proposition 1. For $R \ge 2$,

$$N(R) = F(x_1, x_2, y_1, y_2) + O\left(\frac{x_1 \log R}{R}\right).$$

Proof. For every number $\alpha = [0; a_1, a_2, \ldots]$ we can find unique matrix $S \in \mathcal{M}$ with elements P, P', Q, Q' defined by (11) with additional restriction $Q \leq R < Q'$. Inequalities $0 < S^{-1}(\alpha) \leq x_1$ define interval $I_{x_1}(S) \subset (0, 1)$ of the length

$$|I_{x_1}(S)| = \left|\frac{P' + x_1P}{Q' + x_1Q} - \frac{P'}{Q'}\right| = \frac{x_1}{Q'(Q' + x_1Q)}.$$

Hence

$$N(R) = \sum_{\left(\substack{P \ P'\\Q \ Q'}\right) \in \mathcal{M}} [Q \leqslant x_2 Q', Q \leqslant y_1 R, R \leqslant y_2 Q'] \frac{x_1}{Q'(Q' + x_1 Q)},$$

where [A] is equal to 1 if statement A is true, and it is equal to 0 otherwise. Second row (Q, Q') can be complemented to the matrix from \mathcal{M} in two ways. That is why

$$N(R) = 2 \sum_{Q' \geqslant R/y_2} \sum_{(Q,Q')=1} [Q \leqslant x_2 Q', Q \leqslant y_1 R] \frac{x_1}{Q'(Q'+x_1 Q)}.$$
 (13)

In the first case $x_2 \leq y_1 y_2$ and the Möbius inversion formula gives

$$\begin{split} N(R) =& 2\sum_{d\leqslant R} \frac{\mu(d)}{d^2} \sum_{R/(y_2d)\leqslant Q' < y_1R/(x_2d)} \sum_{Q\leqslant x_2Q'} \frac{x_1}{Q'(Q'+x_1Q)} + \\ &+ 2\sum_{d\leqslant R} \frac{\mu(d)}{d^2} \sum_{Q'\geqslant y_1R/(x_2d)} \sum_{Q\leqslant y_1R/d} \frac{x_1}{Q'(Q'+x_1Q)} = \\ &= \frac{2}{\zeta(2)} \left(\log(1+x_1x_2)\log\frac{y_1y_2}{x_2} + \int_{1/(x_1x_2)}^{\infty} \log\left(1+\frac{1}{t}\right)\frac{dt}{t} \right) + O\left(\frac{x_1\log R}{R}\right) = \\ &= \frac{2}{\zeta(2)} \left(\log(1+x_1x_2)\log\frac{y_1y_2}{x_2} - \operatorname{Li}_2(-x_1x_2) \right) + O\left(\frac{x_1\log R}{R}\right). \end{split}$$

Second case $x_2 > y_1 y_2$ can be treated in the same way.

Let

$$L(R) = L_{x_1, x_2, y_1, y_2}(R) = \sum_{b \leqslant R^2} \sum_{\substack{a \leqslant b \\ (a, b) = 1}} N_{x_1, x_2, y_1, y_2}\left(\frac{a}{b}, R\right).$$

Theorem 3 will be proved in the following form.

Proposition 2. For $R \ge 2$,

$$\frac{2\zeta(2)}{R^4}L(R) = F(x_1, x_2, y_1, y_2) + O\left(\frac{x_1 \log^2 R}{R}\right).$$

Proof. Let $\alpha = a/b$ be a given number and $S = \begin{pmatrix} P & P' \\ Q & Q' \end{pmatrix} \in \mathcal{M}$ is a solution of the system (12). Define by m and n such integers that mP + nP' = a, mQ + nQ' = b. Then the system (12) can be written in the following way

$$mP + nP' = a, \quad mQ + nQ' = b,$$

$$0 < m/n \leqslant x_1, \quad 0 < Q/Q' \leqslant x_2, \quad Q \leqslant y_1 R, \quad R \leqslant y_2 Q'.$$

Summing up solutions of this system over a and b we get that the sum L(R) is equal to the number of solutions of the following system

$$mQ + nQ' \leqslant R^2$$
, $0 < m/n \leqslant x_1$, $0 < Q/Q' \leqslant x_2$, $Q/y_1 \leqslant R < y_2Q'$,

where $\binom{P P'}{Q Q'} \in \mathcal{M}, 0 \leq m \leq n, (m, n) = 1$. For known Q and Q' the values of P and P' can be founded in two ways. The number of solutions of the last system is equal to the area of corresponding domain multiplied by $1/\zeta(2)$ (see [13, Chapter II, Problems 21–22])

$$\frac{R^4}{2\zeta(2)} \cdot \frac{x_1}{Q'(Q'+x_1Q)} + O\left(\frac{x_1R^2\log R}{Q'}\right).$$

It leads to the sum similar to (13):

$$L(R) = \frac{R^4}{\zeta(2)} \sum_{R/y_2 \leqslant Q' \leqslant R^2} \sum_{\substack{Q \leqslant \min\{y_1 R, x_2 Q'\}\\(Q, Q') = 1}} \frac{x_1}{Q'(Q' + x_1 Q)} + O(x_1 R^3 \log^2 R).$$

Therefore

$$L(R) = \frac{R^4}{\zeta(2)} N(R) + O(x_1 R^3 \log^2 R),$$

and Proposition 2 follows from Proposition 1.

In order to prove Theorem 4 we have to use Kloosterman sums

$$K_q(m,n) = \sum_{x,y=1}^q \delta_q(xy-1) e^{2\pi i \frac{mx+ny}{q}}.$$

Using Estermann bound (see [2])

$$|K_q(m,n)| \leq \sigma_0(q) \cdot (m,n,q)^{1/2} \cdot q^{1/2}.$$

it is easy to prove the following statement (see [9] for details).

Lemma 3. Let $q \ge 1$ be an integer, Q_1 , Q_2 , P_1 , P_2 be real numbers and $0 \le P_1, P_2 \le q$. Then the sum

$$\Phi_q(Q_1, Q_2; P_1, P_2) = \sum_{\substack{Q_1 < u \le Q_1 + P_1 \\ Q_2 < v \le Q_2 + P_2}} \delta_q(uv - 1)$$

satisfies the asymptotic formula

$$\Phi_q(Q_1, Q_2; P_1, P_2) = \frac{\varphi(q)}{q^2} \cdot P_1 P_2 + O(\psi(q)),$$

where

$$\psi(q) = \sigma_0(q) \log^2(q+1) q^{1/2}.$$

It implies more general result (see [8]).

Lemma 4. Let $q \ge 1$ be an integer and let a(u, v) be a function that is defined in integral points (u, v) such that $1 \le u, v \le q$. Assume that this function satisfies the inequalities

$$a(u,v) \ge 0, \quad \Delta_{1,0}a(u,v) \le 0, \quad \Delta_{0,1}a(u,v) \le 0, \quad \Delta_{1,1}a(u,v) \ge 0$$
(14)

at all points at which these conditions are meaningful. Then the sum

$$W = \sum_{u,v=1}^{q} \delta_q(uv-1)a(u,v)$$

satisfies the asymptotic relation

$$W = \frac{\varphi(q)}{q^2} \sum_{u,v=1}^q a(u,v) + O\left(A\psi(q)\sqrt{q}\right),$$

where $\psi(q)$ is the function from lemma 3 and A = a(1,1) is the maximum of the function a(u, v).

Let

$$N_{z}(R) = N_{z,x_{1},x_{2},y_{1},y_{2}}(R) = \int_{0}^{z} N_{x_{1},x_{2},y_{1},y_{2}}(\alpha,R) \, d\alpha,$$
$$L_{z}(R) = L_{z,x_{1},x_{2},y_{1},y_{2}}(R) = \sum_{b \leqslant R^{2}} \sum_{\substack{a \leqslant zb \\ (a,b)=1}} N_{x_{1},x_{2},y_{1},y_{2}}\left(\frac{a}{b},R\right).$$

The next statement implies Theorem 4.

Proposition 3. For $R \ge 2$,

$$N_z(R) = z \cdot F(x_1, x_2, y_1, y_2) + O\left(\frac{x_1 \log^3 R}{R^{1/2}}\right),$$
$$\frac{2\zeta(2)}{R^4} L_z(R) = z \cdot F(x_1, x_2, y_1, y_2) + O\left(\frac{x_1 \log^3 R}{R^{1/2}}\right).$$

Proof. Let

$$\mathcal{M}_z = \left\{ \begin{pmatrix} P & P' \\ Q & Q' \end{pmatrix} \in \mathcal{M} : \frac{P'}{Q'} \leqslant z \right\}.$$

For a given z there is at most one matrix $S = \begin{pmatrix} P & P' \\ Q & Q' \end{pmatrix} \in \mathcal{M}$ such that $Q \leq R < Q'$ and $z \in I_{x_1}(S)$. Hence

$$N_{z}(R) = \sum_{\left(\substack{P \ P'\\Q \ Q'}\right) \in \mathcal{M}_{z}} [Q \leqslant x_{2}Q', Q \leqslant y_{1}R, R \leqslant y_{2}Q'] \frac{x_{1}}{Q'(Q' + x_{1}Q)} + O\left(\frac{x_{1}}{R^{2}}\right).$$

If Q' is fixed then P' and Q satisfy the congruence $P'Q \equiv \pm 1 \pmod{Q'}$. Therefore

$$N_{z}(R) = \sum_{Q' \geqslant R/y_{2}} \sum_{P',Q=1}^{Q'} \delta_{Q'}(P'Q \pm 1) [Q \leqslant \min\{x_{2}Q', y_{1}R\}, P' \leqslant zQ'] \frac{x_{1}}{Q'(Q' + x_{1}Q)} + O\left(\frac{x_{1}}{R^{2}}\right).$$

Using Lemma 4 we obtain

$$N_{z}(R) = \sum_{Q' \ge R/y_{2}} \frac{\varphi(Q')}{(Q')^{2}} \sum_{P',Q=1}^{Q'} [Q \le \min\{x_{2}Q', y_{1}R\}, P' \le zQ'] \frac{x_{1}}{Q'(Q'+x_{1}Q)} + O\left(\frac{x_{1}\log^{3}R}{R^{1/2}}\right) = z \sum_{Q' \ge R/y_{2}} \frac{\varphi(Q')}{Q'} \sum_{Q=1}^{Q'} [Q \le \min\{x_{2}Q', y_{1}R\}] \frac{x_{1}}{Q'(Q'+x_{1}Q)} + O\left(\frac{x_{1}\log^{3}R}{R^{1/2}}\right).$$

Applying the formula

$$\frac{\varphi(Q')}{Q'} = \sum_{d|Q'} \frac{\mu(d)}{d} \tag{15}$$

we get the same sum as in the proof of Proposition 1.

As in Proposition 2 the sum $L_z(R)$ is equal to the number of solutions of the system

$$mQ + nQ' \leqslant R^2, \quad mP + nP' \leqslant z(mQ + nQ'),$$

$$0 < m/n \leqslant x_1, \quad 0 < Q/Q' \leqslant x_2, \quad Q/y_1 \leqslant R < y_2Q',$$

where $\begin{pmatrix} P & P' \\ Q & Q' \end{pmatrix} \in \mathcal{M}, \ 0 \leq m \leq n, \ (m, n) = 1$. Again, there is at most one matrix $S = \begin{pmatrix} P & P' \\ Q & Q' \end{pmatrix} \in \mathcal{M}$ such that $Q \leq R < Q'$ and $z \in I_{x_1}(S)$. Also for $Q' \geq R$,

$$\sum_{n \ge 1} \sum_{m \le x_1 n} [mQ + nQ' \le R^2] \ll x_1 R^2.$$

This estimate implies that

$$L_{z}(R) = \frac{R^{4}}{\zeta(2)} \sum_{\substack{\left(\substack{P \ P' \\ Q \ Q'}\right) \in \mathcal{M}_{z}}} [R/y_{2} \leqslant Q' \leqslant R^{2}, Q \leqslant \min\{y_{1}R, x_{2}Q'\}] \frac{x_{1}}{Q'(Q' + x_{1}Q)} + O(x_{1}R^{3}\log^{2}R) = \\ = \frac{R^{4}}{\zeta(2)} \sum_{R/y_{2} \leqslant Q' \leqslant R^{2}} \sum_{P', Q=1}^{Q'} [Q \leqslant \min\{y_{1}R, x_{2}Q'\}, P' \leqslant zQ'] \frac{x_{1}\delta_{Q'}(P'Q \pm 1)}{Q'(Q' + x_{1}Q)} + O(x_{1}R^{3}\log^{2}R).$$

Using Lemma 4 one more time we obtain

$$\begin{split} L_{z}(R) &= \frac{R^{4}}{\zeta(2)} \sum_{Q' \geqslant R/y_{2}} \frac{\varphi(Q')}{(Q')^{2}} \sum_{P',Q=1}^{Q'} [Q \leqslant \min\{x_{2}Q',y_{1}R\}, P' \leqslant zQ'] \frac{x_{1}}{Q'(Q'+x_{1}Q)} + \\ &+ O\left(x_{1}R^{7/2}\log^{3}R\right) = \\ &= \frac{zR^{4}}{\zeta(2)} \sum_{Q' \geqslant R/y_{2}} \frac{\varphi(Q')}{Q'} \sum_{Q=1}^{Q'} [Q \leqslant \min\{x_{2}Q',y_{1}R\}] \frac{x_{1}}{Q'(Q'+x_{1}Q)} + \\ &+ O\left(x_{1}R^{7/2}\log^{3}R\right). \end{split}$$

Applying formula (15) we get the same sum as in proof of Proposition 1.

Remark 1. In the simplest case $x_2 = y_1 = y_2 = 1$ we have cumulative distribution function

$$F(x) = F(x, 1, 1, 1) = -\frac{2}{\zeta(2)} \operatorname{Li}_2(-x),$$

which is not equal to the Gaussian function $\log_2(1+x)$. As $x \to 0$ the function F(x) (with error terms in Propositions 1 and 2) decreases as a linear function $F(x) \sim 2x/\zeta(2)$. This fact implies that the expectation of the partial quotient a_s (defined by the inequalities $q_{s-1} \leq R < q_s$) equals to infinity.

4 Concluding remarks

Methods of the work [11] allow to prove that normalized Frobenius numbers $F(a, b, c)/\sqrt{abc}$ have the following limit density function (see [12])

$$p(t) = \begin{cases} 0, & \text{if } t \in [0, \sqrt{3}]; \\ \frac{12}{\pi} \left(\frac{t}{\sqrt{3}} - \sqrt{4 - t^2} \right), & \text{if } t \in [\sqrt{3}, 2]; \\ \frac{12}{\pi^2} \left(t\sqrt{3} \arccos \frac{t + 3\sqrt{t^2 - 4}}{4\sqrt{t^2 - 3}} + \frac{3}{2}\sqrt{t^2 - 4} \log \frac{t^2 - 4}{t^2 - 3} \right), & \text{if } t \in [2, +\infty). \end{cases}$$

References

- BOURGAIN J., SINAI YA. G. Limiting behavior of large Frobenius numbers. Uspekhi Mat. Nauk 62 (2007), no. 4(376), 77–90; translation in Russian Math. Surveys 62 (2007), no. 4, 713–725.
- [2] ESTERMANN T. On Kloosterman's sum. Mathematika, 8 (1961), 83–86.
- [3] MARKLOF J. The Asymptotic Distribution of Frobenius Numbers. Preprint, Bristol University (2009).
- [4] SELMER E.S., BEYER O. On the linear diophantine problem of Frobenius in three variables. J. Reine Angewandte Math., 301 (1978), 161–170.

- [5] SINAI YA.G. Topics in Ergodic Theory, Princeton University Press, Princeton, NJ (1994), 218.
- [6] SINAI YA. G., ULCIGRAI C. Renewal-type limit theorem for Gauss map and continued fractions. — Ergodic Theory & Dynam. Sys., 28 (2008), 643-655.
- [7] SYLVESTER J.J. Problem 7382. Educational Times 37 (1884), 26; reprinted in: Mathematical questions with their solution, Educational Times (with additional papers and solutions) 41 (1884), 21.
- [8] USTINOV A. V. On the statistical properties of finite continued fractions Zap. Nauchn. Sem. S.-Peterburg. Otdel. Mat. Inst. Steklov. (POMI) 322 (2005), Trudy po Teorii Chisel, 186–211; translation in J. Math. Sci. (N. Y.) 137 (2006), no. 2, 4722–4738.
- [9] USTINOV A. V. On the number of solutions of the congruence $xy \equiv l \pmod{q}$ under twice differentiable curve — Algebra and Analysis **20**: 5 (2008), 186–216.
- [10] USTINOV A. V. On the Statistical Properties of Elements of Continued Fractions — Doklady Mathematics, 79: 1 (2009), 87-89.
- [11] USTINOV A. V. The solution of Arnold's problem on weak asymptotic for Frobenius numbers with three arguments, — Mat. Sb., 200: 4 (2009), 131-160.
- [12] USTINOV A. V. On the distribution of Frobenius numbers with three arguments — Izvestiya Rossiiskoi Akademii Nauk. Seriya Mathematicheskaya, (submitted).
- [13] VINOGRADOV I. M. Elements of number theory. Moscow: "Nauka", 1972.