

## CONVOLUTION SUMS ARISING FROM DIVISOR FUNCTIONS

AERAN KIM, DAEYEOL KIM, AND LI YAN

ABSTRACT. Let  $\sigma_s(N)$  denote the sum of the  $s$ th powers of the positive divisors of a positive integer  $N$  and let  $\tilde{\sigma}_s(N) = \sum_{d|N} (-1)^{d-1} d^s$  with  $d$ ,  $N$ , and  $s$  positive integers. Hahn [12] proved that

$$16 \sum_{k < N} \tilde{\sigma}_1(k) \tilde{\sigma}_3(N-k) = -\tilde{\sigma}_5(N) + 2(N-1) \tilde{\sigma}_3(N) + \tilde{\sigma}_1(N).$$

In this paper, we give a generalization of Hahn's result. Furthermore, we find the formula  $\sum_{k=1}^{N-1} \tilde{\sigma}_1(2^{n-m}k) \tilde{\sigma}_3(2^n N - 2^n k)$  for  $m$  ( $0 \leq m \leq n$ ).

### 1. Introduction

For  $N, m, d \in \mathbb{N}$  with  $r, s \in \mathbb{N} \cup \{0\}$ , we define some necessary divisor functions and infinite products for later use, which also appear in many areas of number theory:

$$\begin{aligned} \sigma_s(N) &= \sum_{d|N} d^s, & \sigma_{s,r}(N; m) &= \sum_{\substack{d|N \\ d \equiv r \pmod{m}}} d^s, \\ \tilde{\sigma}_s(N) &= \sum_{d|N} (-1)^{d-1} d^s, & S_1 &:= \sum_{N \text{ odd}} \sigma_{1,1}(N; 2) q^N, \\ S_2 &:= \sum_{N \geq 2 \text{ even}} \sigma_{1,1}(N; 2) q^N, & (a; q)_\infty &:= (a)_\infty := \prod_{N \geq 0} (1 - aq^N). \end{aligned}$$

We also make use of the following convention:

$$\sigma_s(N) = 0 \text{ if } N \notin \mathbb{Z} \text{ or } N < 0, \quad \sigma(N) := \sigma_1(N) = \sum_{d|N} d.$$

The history of the convolution sums involving the divisor functions  $\sigma_s(N)$  goes back to Glaisher [9, 10, 11]. Many recent works on convolution formulas for divisor functions can be found in B. C. Berndt [3]; H. Hahn [12]; J. G. Huard, Z. M. Ou, B. K. Spearman, and K. S. Williams [13]; G. Melfi [18]; B. Cho, D. Kim, and J.-K. Koo [4, 5]; and A. Alaca, S. Alaca, and K. S. Williams [1, 2].

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Received March 26, 2012; Revised August 20, 2012.

2010 *Mathematics Subject Classification.* 11A67.

*Key words and phrases.* Weierstrass  $\wp(x)$  functions, convolution sums.

In 1997, Melfi [18] considered among others the convolution sums

$$\sum_{k < N/2} \sigma_1(k)\sigma_3(N-2k) \quad \text{and} \quad \sum_{k < N/2} \sigma_3(k)\sigma_1(N-2k),$$

for the case when  $N$  is odd, and proved that

$$\sum_{k < N/2} \sigma_1(k)\sigma_3(N-2k) = \frac{1}{48}\sigma_5(N) + \frac{(2-3N)}{48}\sigma_3(N), \quad N \equiv 1 \pmod{2},$$

$$\sum_{k < N/2} \sigma_3(k)\sigma_1(N-2k) = \frac{1}{240}\sigma_5(N) - \frac{1}{240}\sigma_1(N), \quad N \equiv 1 \pmod{2}.$$

In 2002, Huard, Ou, Spearman, and Williams [13] extended Melfi's result to

$$\begin{aligned} \sum_{k < N/2} \sigma_1(k)\sigma_3(N-2k) &= \frac{1}{48}\sigma_5(N) + \frac{1}{15}\sigma_5\left(\frac{N}{2}\right) + \frac{(2-3N)}{48}\sigma_3(N) \\ &\quad - \frac{1}{240}\sigma_1\left(\frac{N}{2}\right), \\ (1) \quad \sum_{k < N/2} \sigma_3(k)\sigma_1(N-2k) &= \frac{1}{240}\sigma_5(N) + \frac{1}{12}\sigma_5\left(\frac{N}{2}\right) + \frac{(1-3N)}{24}\sigma_3\left(\frac{N}{2}\right) \\ &\quad - \frac{1}{240}\sigma_1(N), \end{aligned}$$

where  $N$  is an arbitrary positive integer. In this paper, we give a generalization of (1).

The paper is organized as follows. In Section 2, we derive some basic comments on  $\sum_{k=1}^{N-1} \sigma_{1,1}(k; 2)\sigma_{1,1}(N-k; 2) = \frac{1}{24}[11\sigma_3(N) - \sigma_3(2N) - 2\sigma_{1,1}(N; 2)]$  from  $E_4(\tau) = 1 + 240 \sum_{N \geq 1} \sigma_3(N)q^N$ . In Section 3, we derive some identities involving  $\sum_{k=1}^{N-1} \sigma_{1,1}(N; 2)\sigma_{1,1}(N-k; 2)$  for certain  $N$ . In Section 4, we obtain

$$\begin{aligned} &\sum_{k=1}^{N-1} \sigma_1(2^{n-m}k)\sigma_3(2^n(N-k)) \\ &= \frac{1}{1680} \{ (3 - 2^{n-m+4} - 5 \cdot 2^{3n+4} + 15 \cdot 2^{4n-m+4})\sigma_5(N) \\ &\quad + 2^{-m+4}(9 \cdot 2^m + 2^n + 5 \cdot 2^{3n+m} - 15 \cdot 16^n)\sigma_5\left(\frac{N}{2}\right) \\ &\quad - 10(8^{n+1} - 1)(-1 + 3 \cdot 2^{n-m}N)\sigma_3(N) \\ &\quad + 80(8^n - 1)(-1 + 3 \cdot 2^{n-m}N)\sigma_3\left(\frac{N}{2}\right) - 7(2^{n-m+1} - 1)\sigma_1(N) \\ &\quad + 14(2^{n-m} - 1)\sigma_1\left(\frac{N}{2}\right) \} \end{aligned}$$

for any positive integer  $N$  and  $m$  ( $0 \leq m \leq n$ ) with  $n \in \mathbb{N} \cup \{0\}$  (Theorem 4.6). This is a generalization of (1). In the last section, we also find

$$\begin{aligned} & \sum_{k=1}^{N-1} \tilde{\sigma}_1(2^{n-m}k)\tilde{\sigma}_3(2^n(N-k)) \\ = & \frac{1}{112 \cdot 2^m} [(16^{n+1} - 2^{3n+m+4} - 2^{n+4} + 9 \cdot 2^m)\sigma_5(N) \\ & + 16(27 \cdot 2^m + 2^n + 2^{3n+m} - 16^n)\sigma_5(\frac{N}{2}) \\ & + \{2^{m+1}(2^{3n+3} - 15) - 2(8 \cdot 16^n - 15 \cdot 2^n)N\}\sigma_3(N) + 16\{2^m(15 - 2^{3n}) \\ & + (16^n - 15 \cdot 2^n)N\}\sigma_3(\frac{N}{2}) \\ & + 7(3 \cdot 2^m - 2^{n+1})\sigma_1(N) - 14(3 \cdot 2^m - 2^n)\sigma_1(\frac{N}{2})] \end{aligned}$$

for any positive integer  $N$  and  $m$  ( $0 \leq m \leq n$ ) with  $n \in \mathbb{N} \cup \{0\}$  (Theorem 5.1). This is a generalization of Hanh’s result [12],

$$(2) \quad 16 \sum_{k < N} \tilde{\sigma}_1(k)\tilde{\sigma}_3(N-k) = -\tilde{\sigma}_5(N) + 2(N-1)\tilde{\sigma}_3(N) + \tilde{\sigma}_1(N).$$

**2. Preliminaries**

Let  $\Lambda_\tau = \mathbb{Z} + \tau\mathbb{Z}$  ( $\tau \in \mathcal{H}$ , the complex upper-half plane) be a lattice and  $z \in \mathbb{C}$ . The Weierstrass  $\wp$  function relative to  $\Lambda_\tau$  is defined by the series

$$\wp(z; \Lambda_\tau) = \frac{1}{z^2} + \sum_{\substack{\omega \in \Lambda_\tau \\ \omega \neq 0}} \left\{ \frac{1}{(z-\omega)^2} - \frac{1}{\omega^2} \right\}.$$

The Eisenstein series of weight  $2k$  for  $\Lambda_\tau$  with  $k > 1$  is defined by

$$G_{2k}(\Lambda_\tau) = \sum_{\substack{\omega \in \Lambda_\tau \\ \omega \neq 0}} \omega^{-2k}$$

and the normalized Eisenstein series of weight  $2k$  with  $k > 1$  is given by

$$E_{2k}(\tau) = -\frac{(2k)!B_{2k}}{(2\pi i)^{2k}} G_{2k}(\Lambda_\tau) = 1 - \frac{4k}{B_{2k}} \sum_{N=1}^{\infty} \sigma_{2k-1}(N)q^N, \quad \tau \in \mathcal{H},$$

with  $B_N$  the  $N$ th Bernoulli number and  $q = e^{2\pi i\tau}$ . We use notations  $\wp(z)$  and  $G_{2k}$  instead of  $\wp(z; \Lambda_\tau)$  and  $G_{2k}(\Lambda_\tau)$ , respectively, when lattice  $\Lambda_\tau$  has been fixed. Now, the Laurent series for  $\wp(z)$  about  $z = 0$  is given by

$$\wp(z) = z^{-2} + \sum_{k=1}^{\infty} (2k+1)G_{2k+2}z^{2k}.$$

As is customary, by setting

$$g_2(\tau) = g_2(\Lambda_\tau) = 60G_4 \quad \text{and} \quad g_3(\tau) = g_3(\Lambda_\tau) = 140G_6,$$

the algebraic relation between  $\wp(z)$  and  $\wp'(z)$  becomes

$$\wp'(z)^2 = 4\wp(z)^3 - g_2(\tau)\wp(z) - g_3(\tau).$$

Let

$$e_1 = \wp\left(\frac{\tau}{2}\right), \quad e_2 = \wp\left(\frac{1}{2}\right), \quad \text{and} \quad e_3 = \wp\left(\frac{\tau+1}{2}\right).$$

From [17, p. 251], we get

$$e_2 - e_1 = \pi^2(q^2; q^2)_\infty^4 \frac{1}{(q; q)_\infty^8 (-q^2; q^2)_\infty^8},$$

$$e_2 - e_3 = \pi^2(q^2; q^2)_\infty^4 (q; q^2)_\infty^8,$$

and

$$e_3 - e_1 = 2^4 \pi^2 q (q^2; q^2)_\infty^4 \frac{(q^4; q^4)_\infty^8}{(q^2; q^2)_\infty^8}$$

with  $q = \exp(\pi i \tau)$ . Next, we state two identities which appear in [8, pp. 78 and 79], [4]:

$$(3) \quad \frac{(q^2; q^2)_\infty^{20}}{(q)_\infty^8 (q^4; q^4)_\infty^8} = 1 + 8 \sum_{N=1}^{\infty} q^N (2 + (-1)^N) \sum_{\substack{\omega|N \\ \omega \text{ odd}}} \omega,$$

$$(4) \quad \frac{q(q^4; q^4)_\infty^8}{(q^2; q^2)_\infty^4} = \sum_{N \text{ odd}} \sigma(N) q^N.$$

Using (3) and (4), we obtain the following identities for  $\wp(z)$  (for details, see [14]):

$$(5) \quad \begin{aligned} \wp\left(\frac{\tau}{2}\right) &= -\frac{\pi^2}{3} \left( \frac{(q^2; q^2)_\infty^{20}}{(q)_\infty^8 (q^4; q^4)_\infty^8} + 16 \frac{q(q^4; q^4)_\infty^8}{(q^2; q^2)_\infty^4} \right) \\ &= -\frac{\pi^2}{3} \left( 1 + 8 \sum_{N \text{ odd}} q^N \sum_{\substack{\omega|N \\ \omega \text{ odd}}} \omega + 24 \sum_{N \text{ even}} q^N \sum_{\substack{\omega|N \\ \omega \text{ odd}}} \omega + 16 \sum_{N \text{ odd}} \sigma(N) q^N \right) \\ &= -\frac{\pi^2}{3} \left( 1 + 24 \sum_{N=1}^{\infty} \sigma_{1,1}(N; 2) q^N \right) \\ &= -\frac{\pi^2}{3} (1 + 24S_1 + 24S_2). \end{aligned}$$

Similarly, Eqs. (3) and (4) yield the following arithmetic results:

$$(6) \quad \begin{aligned} \wp\left(\frac{\tau+1}{2}\right) &= -\frac{\pi^2}{3} \left( \frac{(q^2; q^2)_\infty^{20}}{(q)_\infty^8 (q^4; q^4)_\infty^8} - 32 \frac{q(q^4; q^4)_\infty^8}{(q^2; q^2)_\infty^4} \right) \\ &= -\frac{\pi^2}{3} (1 - 24S_1 + 24S_2), \end{aligned}$$

$$\begin{aligned}
 \wp\left(\frac{1}{2}\right) &= \frac{2\pi^2}{3} \left( \frac{(q^2; q^2)_\infty^{20}}{(q)_\infty^8 (q^4; q^4)_\infty^8} - 8 \frac{q(q^4; q^4)_\infty^8}{(q^2; q^2)_\infty^4} \right) \\
 &= \frac{2\pi^2}{3} (1 + 24S_2).
 \end{aligned}
 \tag{7}$$

Thus we deduce the following result [19, p. 59]:

$$\begin{aligned}
 E_4(\tau) &= \frac{2^2 \cdot 3}{(2\pi)^4} g_2(\tau) \\
 &= \frac{2^2 \cdot 3}{(2\pi)^4} (-4(e_1e_2 + e_2e_3 + e_3e_1)) \\
 &= \frac{2^2 \cdot 3}{(2\pi)^4} \cdot \frac{4\pi^4}{9} [3(1 + 24S_2)^2 + 24^2 S_1^2].
 \end{aligned}$$

Note that the right-hand side of the above equation is a power series of  $q^2$ . So we change variable  $q^2$  to  $q$ , that is, from now on, we always assume  $q = \exp(2\pi i\tau)$  unless otherwise specified. Therefore,

$$\begin{aligned}
 E_4(\tau) &= 1 + 240q + \sum_{N=2}^{\infty} [48\sigma_{1,1}(2N; 2) + 576 \sum_{\substack{k=1 \\ k+l=N}}^{N-1} \sigma_{1,1}(2k; 2)\sigma_{1,1}(2l; 2) \\
 &\quad + 192 \sum_{\substack{k=1 \\ k+l-1=N}}^N \sigma_{1,1}(2k-1; 2)\sigma_{1,1}(2l-1; 2)]q^N.
 \end{aligned}
 \tag{8}$$

From [19, p. 59], we already know that

$$E_4(\tau) = 1 + 240 \sum_{N \geq 1} \sigma_3(N)q^N.
 \tag{9}$$

### 3. Some convolution sums of $\sigma_{1,1}(k; 2)$

In [7, p. 300], Glaisher proved that

$$\sigma(1)\sigma(2N-1) + \sigma(3)\sigma(2N-3) + \dots + \sigma(2N-1)\sigma(1) = \frac{1}{8} [\sigma_3(2N) - \sigma_3(N)].
 \tag{10}$$

Combining (8), (9), and (10), we can obtain

$$\sum_{k=1}^{N-1} \sigma_{1,1}(k; 2)\sigma_{1,1}(N-k; 2) = \frac{1}{24} [11\sigma_3(N) - \sigma_3(2N) - 2\sigma_{1,1}(N; 2)].
 \tag{11}$$

In this section, we discuss some new convolution sums derived from the existing ones. By using Eqs. (10) and (11), we can obtain the following lemma.

**Lemma 3.1.** (a) *If  $N \geq 1$  is a positive integer, then*

$$U(N) := \sum_{k=1}^N \sigma_{1,1}(2k-1; 2)\sigma_{1,1}(2(N-k+1); 2) = \frac{1}{24} [\sigma_3(2N+1) - \sigma_1(2N+1)].$$

(b) If  $N \geq 1$  is a positive integer, then

$$V(N) := \sum_{k=1}^N \sigma_{1,1}(2k-1; 2)\sigma_{1,1}(2(N-k)+1; 2) = \frac{1}{8}[\sigma_3(2N) - \sigma_3(N)].$$

*Proof.* (a) Note that

$$\sum_{k=1}^{2N} \sigma_{1,1}(k; 2)\sigma_{1,1}(2N+1-k; 2) = \sum_{k=1}^N 2\sigma_{1,1}(2k-1; 2)\sigma_{1,1}(2(N-k)+1; 2).$$

Hence, by (11), we obtain

$$\begin{aligned} & \frac{1}{24}[11\sigma_3(2N+1) - \sigma_3(2(2N+1)) - 2\sigma_{1,1}(2N+1; 2)] \\ &= 2 \sum_{k=1}^N \sigma_{1,1}(2k-1; 2)\sigma_{1,1}(2(N-k)+1; 2). \end{aligned}$$

Since  $\sigma_3(2(2N+1)) = 9\sigma_3(2N+1)$ , we get the desired result.

(b) It is deduced directly from (10). □

**Example 3.2.** The first twelve values of  $U(N)$  and  $V(N)$  are given in Table 1.

Table 1. Examples for  $U(N)$  and  $V(N)$ .

N	2	3	4	5	6	7	8	9	10	11	12	13
$U(N)$	5	14	31	55	91	146	204	285	400	506	655	850
$V(N)$	8	28	64	126	224	344	512	757	1008	1332	1792	2198

*Remark 3.3.* If  $N(\geq 3)$  is an odd integer, then

$$\begin{aligned} U\left(\frac{N-1}{2}\right) &:= \sum_{k=1}^{\frac{N-1}{2}} \sigma_{1,1}(2k-1; 2)\sigma_{1,1}(N-2k+1; 2) \\ &= \sum_{k=1}^{\frac{N-1}{2}} \sigma_{1,1}(2k; 2)\sigma_{1,1}(N-2k; 2) \end{aligned}$$

by Lemma 3.1(a) and (b). Let  $S(N) := \sum_{k=1}^N k^2$ .

In particular, if  $p$  is an odd prime integer, then

$$(12) \quad U\left(\frac{p-1}{2}\right) = S\left(\frac{p-1}{2}\right) = \sum_{k=1}^{\frac{p-1}{2}} k^2.$$

Thus we can ask a similar question regarding convolution formulas as follows:

(Question) Can one find  $r_1, r_2, s_1, s_2, m, \alpha_1, \beta_1, \beta$  in  $\mathbb{Z}$  satisfying

$$\sum_{k < \beta p / \beta_1} \sigma_{r_1, s_1}(\alpha_1 k; m)\sigma_{r_2, s_2}(\beta p - \beta_1 k; m) = \sum_{k=1}^{\frac{p-1}{2}} k^u$$

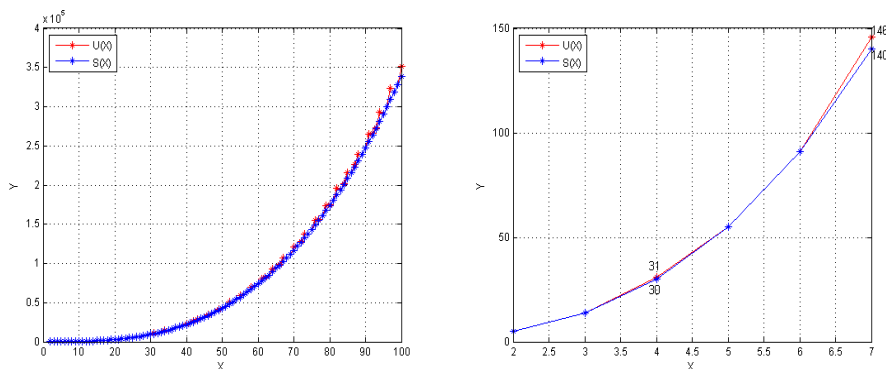


FIGURE 1.  $U(X)$  and  $S(X)$ .

for a fixed  $u$  and a fixed odd prime  $p$ ?

We feel that this sort of problem is generally not easy to solve. Equation (12) is a special case for this question with  $u = 2$ .

In the following proposition, we state a property of divisor functions, which will be used frequently in our proofs.

**Proposition 3.4** ([20, p. 26]). *Let  $p$  be a prime. Let  $k, N \in \mathbb{N}$ . Then*

$$\sigma_k(pN) - (p^k + 1)\sigma_k(N) + p^k \sigma_k\left(\frac{N}{p}\right) = 0.$$

**Lemma 3.5.** *If  $N \geq 2$  is a positive integer, then*

$$\sum_{k=1}^{N-1} k\sigma_{1,1}(k; 2)\sigma_{1,1}(N - k; 2) = \frac{N}{48}[11\sigma_3(N) - \sigma_3(2N) - 2\sigma_{1,1}(N; 2)].$$

*Proof.* It is obvious from [13, p. 8]. □

**Theorem 3.6.** *Let  $N$  be an odd integer greater than 3. Then*

$$\begin{aligned} (13) \quad & \sum_{L=1}^{N-1} \sum_{l=1}^L \sigma_{1,1}(2N - (2L + 1); 2)\sigma_{1,1}(2l - 1; 2)\sigma_{1,1}(2(L - l + 1); 2) \\ & = \frac{1}{24}[\sigma_5(N) - \sigma_3(N)]. \end{aligned}$$

*Proof.* The coefficients of  $q^{2N}$  in

$$\sum_{k,l,m=1}^{\infty} \sigma_{1,1}(2k - 1; 2)\sigma_{1,1}(2l - 1; 2)\sigma_{1,1}(2m; 2)q^{2(k+l+m-1)}$$

with  $k + l + m - 1 = N$  can be expanded as

$$\begin{aligned}
 A &:= \sum_{L=1}^{N-1} \sigma_{1,1}(2N - (2L + 1); 2) \sum_{l=1}^L \sigma_{1,1}(2l - 1; 2) \sigma_{1,1}(2(L - l + 1); 2) \\
 &= \sum_{L=1}^{N-1} \sigma_1(2N - (2L + 1)) \frac{1}{24} [\sigma_3(2L + 1) - \sigma_1(2L + 1)] \\
 (14) \quad &= \frac{1}{24} \sum_{L=1}^{N-1} \sigma_1(2(N - L - 1) + 1) \sigma_3(2N - 2(N - L - 1) - 1) \\
 &\quad - \frac{1}{24} \sum_{L=1}^{N-1} \sigma_1(2N - (2L + 1)) \sigma_1(2L + 1).
 \end{aligned}$$

In [13, p. 24], Eq. (15) is described, for an odd  $N$ , as

$$(15) \quad \sum_{k=0}^{N-1} \sigma_1(2k + 1) \sigma_3(2N - 2k - 1) = \sigma_5(N).$$

Substituting (15) and (10) into (14), we get

$$\begin{aligned}
 A &= \frac{1}{24} [\sigma_5(N) - \sigma_1(2N - 1)] - \frac{1}{24} \left\{ \frac{1}{8} [\sigma_3(2N) - \sigma_3(N)] - \sigma_1(2N - 1) \right\} \\
 &= \frac{1}{24} [\sigma_5(N) - \frac{1}{8} \sigma_3(2N) + \frac{1}{8} \sigma_3(N)] \\
 &= \frac{1}{24} [\sigma_5(N) - \sigma_3(N)]. \quad \square
 \end{aligned}$$

Using modular forms, we can give a generalization of Theorem 3.6. Indeed, from pp. 18–19 of [6], we know

$$G_{2,2}(\tau) := -\frac{\pi^2}{3} \left( 1 + 24 \sum_{N=1}^{\infty} \sigma_{1,1}(N; 2) q^N \right) \in M_2(\Gamma_0(2)).$$

Let

$$(16) \quad g(\tau) = \frac{1}{24} + \sum_{N=1}^{\infty} \sigma_{1,1}(N; 2) q^N \in M_2(\Gamma_0(2)).$$

From p. 107 of [6], we know

$$d(\Gamma_0(2)) = 3, \quad \epsilon_2(\Gamma_0(2)) = 1, \quad \epsilon_3(\Gamma_0(2)) = 0, \quad \text{and} \quad \epsilon_{\infty}(\Gamma_0(2)) = 2.$$

From Theorem 3.1.1 of [6], the genus of modular curve  $X(\Gamma_0(2))$  is

$$g = 1 + \frac{d}{12} - \frac{\epsilon_2}{4} - \frac{\epsilon_3}{3} - \frac{\epsilon_{\infty}}{2} = 0.$$

From Theorem 3.5.1 of [6], we know, for even  $k \geq 4$ ,

$$(17) \quad \dim M_k(\Gamma_0(2)) = (k - 1)(g - 1) + \left\lfloor \frac{k}{4} \right\rfloor \epsilon_2 + \left\lfloor \frac{k}{3} \right\rfloor \epsilon_3 + \frac{k}{2} \epsilon_{\infty} = 1 + \left\lfloor \frac{k}{4} \right\rfloor.$$



Thus  $\dim M_6(\Gamma_0(2)) = 2$ . Let

$$\widetilde{E}_6(\tau) = -\frac{1}{504} + \sum_{N=1}^{\infty} \sigma_5(N)q^N \in M_6(SL_2(\mathbb{Z})) \subset M_6(\Gamma_0(2))$$

(see [16, p. 111]). By Proposition 17 of [16],

$$\widetilde{E}_6(2\tau) = -\frac{1}{504} + \sum_{N=1}^{\infty} \sigma_5\left(\frac{N}{2}\right)q^N \in M_6(\Gamma_0(2)),$$

where  $\sigma_5(\frac{N}{2}) = 0$  if  $N$  is odd. Obviously,  $\widetilde{E}_6(\tau)$  and  $\widetilde{E}_6(2\tau)$  are linearly independent. Hence

$$(18) \quad M_6(\Gamma_0(2)) = \mathbb{C}\widetilde{E}_6(\tau) \oplus \mathbb{C}\widetilde{E}_6(2\tau).$$

Computing the first few Fourier coefficients, we get

$$(19) \quad g(\tau)^3 = \frac{1}{192}\widetilde{E}_6(\tau) - \frac{1}{24}\widetilde{E}_6(2\tau).$$

Comparing the coefficients of the Fourier expansion of (19), we get, for  $N \geq 3$ ,

$$\begin{aligned} & \sum_{\substack{k+l+h=N \\ k,l,h>0}} \sigma_{1,1}(k; 2)\sigma_{1,1}(l; 2)\sigma_{1,1}(h; 2) \\ & + 3 \cdot \frac{1}{24} \sum_{\substack{k+l=N \\ k,l>0}} \sigma_{1,1}(k; 2)\sigma_{1,1}(l; 2) + 3\left(\frac{1}{24}\right)^2\sigma_{1,1}(N; 2) \\ & = \frac{1}{192}\sigma_5(N) - \frac{1}{24}\sigma_5\left(\frac{N}{2}\right). \end{aligned}$$

Combining this with Eq. (11), we get

$$\begin{aligned} & \sum_{\substack{k+l+h=N \\ k,l,h>0}} \sigma_{1,1}(k; 2)\sigma_{1,1}(l; 2)\sigma_{1,1}(h; 2) \\ & = \frac{1}{192}\sigma_5(N) - \frac{1}{24}\sigma_5\left(\frac{N}{2}\right) - \frac{1}{8} \left[ \frac{1}{24} \{11\sigma_3(N) - \sigma_3(2N) - 2\sigma_{1,1}(N; 2)\} \right] \\ & \quad - \frac{1}{192}\sigma_{1,1}(N; 2) \\ & = -\frac{29}{768}\sigma_5(N) + \frac{1}{768}\sigma_5(2N) - \frac{11}{192}\sigma_3(N) + \frac{1}{192}\sigma_3(2N) + \frac{1}{192}\sigma_{1,1}(N; 2). \end{aligned}$$

The last equality is derived by using Proposition 3.4.

This yields the following theorem.

**Theorem 3.7.** For  $N \geq 3$ ,

$$\sum_{\substack{k+l+h=N \\ k,l,h>0}} \sigma_{1,1}(k; 2)\sigma_{1,1}(l; 2)\sigma_{1,1}(h; 2)$$

$$= -\frac{29}{768}\sigma_5(N) + \frac{1}{768}\sigma_5(2N) - \frac{11}{192}\sigma_3(N) + \frac{1}{192}\sigma_3(2N) + \frac{1}{192}\sigma_{1,1}(N; 2).$$

*Remark 3.8.* By Theorem 3.7, for  $N \geq 3$ ,

$$\begin{aligned} & \sum_{\substack{k+l+h=N \\ k,l,h>0}} k\sigma_{1,1}(k; 2)\sigma_{1,1}(l; 2)\sigma_{1,1}(h; 2) \\ &= \frac{1}{3} \sum_{\substack{k+l+h=N \\ k,l,h>0}} (k+l+h)\sigma_{1,1}(k; 2)\sigma_{1,1}(l; 2)\sigma_{1,1}(h; 2) \\ &= \frac{N}{3} \left[ -\frac{29}{768}\sigma_5(N) + \frac{1}{768}\sigma_5(2N) - \frac{11}{192}\sigma_3(N) + \frac{1}{192}\sigma_3(2N) + \frac{1}{192}\sigma_{1,1}(N; 2) \right]. \end{aligned}$$

This reproves the formula in [20, p. 133].

**Corollary 3.9.** *Let  $p = 2q + 1$  be an odd prime integer.*

- (a)  $\sum_{k=1}^{p-1} \sigma_{1,1}(k; 2)\sigma_{1,1}(p-k; 2) = \sum_{k=1}^q 2k^2.$
- (b)  $\sum_{k=1}^{p-1} k\sigma_{1,1}(k; 2)\sigma_{1,1}(p-k; 2) = p \sum_{k=1}^q k^2.$
- (c)  $\sum_{k+l+h=p} \sigma_{1,1}(k; 2)\sigma_{1,1}(l; 2)\sigma_{1,1}(h; 2) = (\sum_{k=1}^q k)(\sum_{k=1}^q k^2).$
- (d)  $\sum_{k+l+h=p} k\sigma_{1,1}(k; 2)\sigma_{1,1}(l; 2)\sigma_{1,1}(h; 2) = (\sum_{k=1}^q k^2)^2.$

*Proof.* From (11), Lemma 3.5, Theorem 3.7 and Remark 3.8, we can deduce the proof. □

**Example 3.10.** The first thirteen values of  $\alpha(X) := \sum_{k=1}^{2X} \sigma_{1,1}(k; 2)\sigma_{1,1}(2X+1-k; 2)$  and  $\beta(X) := \sum_{k=1}^X 2k^2$  are given in Table 2.

Table 2. Examples for  $\alpha(X)$  and  $\beta(X)$ .

$X$	1	2	3	4	5	6	7	8	9	10	11	12	13
$\alpha(X)$	2	10	28	62	110	182	292	408	570	800	1012	1310	1700
$\beta(X)$	2	10	28	60	110	182	280	408	570	770	1012	1300	1638

We can see when  $2X+1$  is prime,  $\sum_{k=1}^{2X} \sigma_{1,1}(k; 2)\sigma_{1,1}(2X+1-k; 2)$  coincides with  $\sum_{k=1}^X 2k^2$  in Figure 2. A similar result for consecutive integers can be found in [15, (2.10)].

Considering Theorem 3.6 from another point of view, we get the following formula.

**Proposition 3.11.** *For an odd  $N \geq 3$ , we have*

$$\sum_{k=1}^{N-1} [\sigma_3(2k) - \sigma_3(k)]\sigma_{1,1}(N-k; 2) = \frac{1}{3}[\sigma_5(N) - \sigma_3(N)].$$

*Proof.* Precisely, the coefficients of

$$\sum_{k,l,m=1}^{\infty} \sigma_{1,1}(2k-1; 2)\sigma_{1,1}(2l-1; 2)\sigma_{1,1}(2m; 2)q^{2(k+l+m-1)}$$

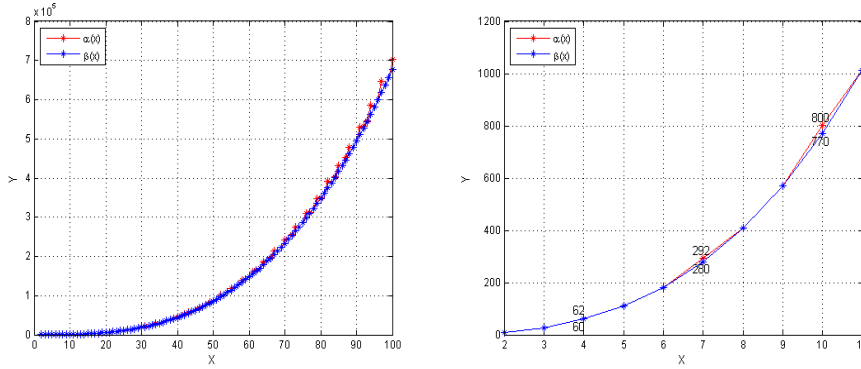


FIGURE 2.  $\alpha(X)$  and  $\beta(X)$ .

can be written as

$$\begin{aligned}
 (20) \quad & \sum_{k=1}^{N-1} \sum_{n=1}^k \sigma_{1,1}(2n-1; 2) \sigma_{1,1}(2k-(2n-1); 2) \sigma_{1,1}(2N-2k; 2) \\
 &= \sum_{k=1}^{N-1} \frac{1}{8} [\sigma_3(2k) - \sigma_3(k)] \sigma_{1,1}(2N-2k; 2).
 \end{aligned}$$

Since Eq. (20) equates with Theorem 13 for an odd  $N$ , we have

$$\sum_{k=1}^{N-1} \frac{1}{8} [\sigma_3(2k) - \sigma_3(k)] \sigma_{1,1}(2N-2k; 2) = \frac{1}{24} [\sigma_5(N) - \sigma_3(N)],$$

which concludes the proof. □

**Theorem 3.12.** *If  $N(\geq 3)$  is an odd integer, then*

$$\sum_{k=1}^{N-1} \sigma_3(k) \sigma_{1,1}(N-k; 2) = \frac{1}{240} \{11\sigma_5(N) - 10\sigma_3(N) - \sigma_1(N)\}.$$

*Proof.* Now let us look at the formula

$$\wp'(z)^2 = 4\wp(z)^3 - g_2(\tau)\wp(z) - g_3(\tau), \quad \tau \in \mathcal{H},$$

more closely. Since  $\wp'(\frac{\tau}{2}) = 0$ , we get

$$(21) \quad 4\wp\left(\frac{\tau}{2}\right)^3 = \frac{(2\pi)^4}{2^2 \cdot 3} E_4(\tau) \wp\left(\frac{\tau}{2}\right) + \frac{(2\pi)^6}{2^3 \cdot 3^3} E_6(\tau).$$

Substituting

$$\wp\left(\frac{\tau}{2}\right) = -\frac{\pi^2}{3} \left(1 + 24 \sum_{N=1}^{\infty} \sigma_{1,1}(N; 2) q^N\right),$$

$$E_4(\tau) = 1 + 240 \sum_{N=1}^{\infty} \sigma_3(N)q^{2N},$$

$$E_6(\tau) = 1 - 504 \sum_{N=1}^{\infty} \sigma_5(N)q^{2N}$$

into Eq. (21), we obtain

$$\begin{aligned}
 (22) \quad B &:= (1 + 24 \sum_{N=1}^{\infty} \sigma_{1,1}(N; 2)q^N)^3 \\
 &= 3(1 + 240 \sum_{N=1}^{\infty} \sigma_3(N/2)q^N)(1 + 24 \sum_{N=1}^{\infty} \sigma_{1,1}(N; 2)q^N) \\
 &\quad - 2(1 - 504 \sum_{N=1}^{\infty} \sigma_5(N/2)q^N).
 \end{aligned}$$

After applying the usual computation, we will compare the coefficient of  $q^{2N}$  and  $q^{2N-1}$  on the left-hand side and right-hand side of Eq. (22), separately.

For  $q^{2N-1}$ , we can deduce that

$$\begin{aligned}
 &17280 \sum_{k=1}^N \sigma_3(k+1)\sigma_1(2(N-k)+1) \\
 &= -72\sigma_1(2N+3) - 17280\sigma_1(2N+1) + 720\sigma_5(2N+3).
 \end{aligned}$$

For  $q^{2N}$ , we have

$$\begin{aligned}
 (23) \quad &240 \sum_{k=1}^{N-1} \sigma_3(N)\sigma_{1,1}(N-k; 2) \\
 &= -\sigma_{1,1}(N; 2) - 10\sigma_3(N) - 21\sigma_5(N) + 32\sigma_1(2N-1) \\
 &\quad + 32 \sum_{k=1}^{N-1} \sigma_1(2(N-k)-1)\sigma_3(2k+1),
 \end{aligned}$$

where  $N$  is any positive integer. From (15),

$$\sum_{k=1}^{N-1} \sigma_1(2(N-k)-1)\sigma_3(2k+1) = \sigma_5(N) - \sigma_1(2N-1).$$

Therefore, (23) is further recalculated and the proof is complete. □

*Remark 3.13.* Theorem 3.12 can be proved directly by modular forms. Moreover, the proof given below also generalizes Theorem 3.12 to the case of  $N$  being even.

From pp. 18–19 of [6], we know that

$$(24) \quad g(\tau) = \frac{1}{24} + \sum_{N=1}^{\infty} \sigma_{1,1}(N; 2)q^N \in M_2(\Gamma_0(2)).$$

Let

$$(25) \quad \widetilde{E}_4(\tau) = \frac{1}{240} + \sum_{N=1}^{\infty} \sigma_3(N)q^N \in M_4(SL_2(\mathbb{Z})) \subset M_4(\Gamma_0(2)).$$

It is easy to see that

$$g(\tau)\widetilde{E}_4(\tau) \in M_6(\Gamma_0(2)).$$

From (18),  $g\widetilde{E}_4$  is a linear combination of  $\widetilde{E}_6(\tau)$  and  $\widetilde{E}_6(2\tau)$ . A direct computation shows that

$$(26) \quad g\widetilde{E}_4 = \frac{11}{240}\widetilde{E}_6(\tau) - \frac{2}{15}\widetilde{E}_6(2\tau).$$

Comparing the coefficients of the Fourier expansion in (26), we get

$$(27) \quad \sum_{k=1}^{N-1} \sigma_{1,1}(k; 2)\sigma_3(N-k) = \frac{11}{240}\sigma_5(N) - \frac{2}{15}\sigma_5\left(\frac{N}{2}\right) - \frac{1}{24}\sigma_3(N) - \frac{1}{240}\sigma_{1,1}(N; 2)$$

for  $N \geq 2$ .

#### 4. Special convolution sums

**Lemma 4.1.** *Let  $N$  be any positive integer. Then we have the following:*

(a)

$$\begin{aligned} & \sum_{k=1}^{N-1} \sigma_{1,1}(k; 2)\sigma_3(N-k) \\ &= \frac{1}{240}(11\sigma_5(N) - 32\sigma_5\left(\frac{N}{2}\right) - 10\sigma_3(N) - \sigma_1(N) + 2\sigma_1\left(\frac{N}{2}\right)). \end{aligned}$$

(b)

$$\begin{aligned} & \sum_{k=1}^{N-1} \sigma_{1,1}(k; 2)\sigma_{3,0}(N-k; 2) \\ &= \frac{1}{30}\sigma_5(N) - \frac{11}{15}\sigma_5\left(\frac{N}{2}\right) - \frac{1}{3}\sigma_3\left(\frac{N}{2}\right) - \frac{1}{30}\sigma_1(N) + \frac{1}{15}\sigma_1\left(\frac{N}{2}\right). \end{aligned}$$

(c)

$$\begin{aligned} & \sum_{k=1}^{N-1} \sigma_{1,1}(k; 2)\sigma_{3,1}(N-k; 2) \\ &= \frac{1}{80}\sigma_5(N) + \frac{3}{5}\sigma_5\left(\frac{N}{2}\right) - \frac{1}{24}\sigma_3(N) + \frac{1}{3}\sigma_3\left(\frac{N}{2}\right) + \frac{7}{240}\sigma_1(N) \\ & \quad - \frac{7}{120}\sigma_1\left(\frac{N}{2}\right). \end{aligned}$$

*Proof.* (a) We refer to Eq. (27).

(b) We consider the convolution sum  $\sum_{k=1}^{N-1} \sigma_{1,1}(k; 2)\sigma_{3,0}(N - k; 2)$  when  $N$  is odd or even. Let  $N$  be even. Given the fact that  $\sigma_{3,0}(\text{odd}; 2) = 0$  and  $\sigma_{3,0}(2N - 2k; 2) = 8\sigma_3(N - k)$ , we can obtain

$$\begin{aligned} & \sum_{k=1}^{2N-1} \sigma_{1,1}(k; 2)\sigma_{3,0}(2N - k; 2) \\ &= \sum_{k=1}^{N-1} \sigma_{1,1}(2k; 2)\sigma_{3,0}(2N - 2k; 2) \\ &= 8\left\{ \sum_{k=1}^{N-1} \sigma_1(k)\sigma_3(N - k) - \sum_{k=1}^{N-1} \sigma_{1,0}(k; 2)\sigma_3(N - k) \right\}. \end{aligned}$$

Then

$$\begin{aligned} \sum_{k=1}^{N-1} \sigma_{1,0}(k; 2)\sigma_3(N - k) &= \sum_{k=1}^{\frac{N}{2}-1} \sigma_{1,0}(2k; 2)\sigma_3(N - 2k) \\ &= 2 \sum_{k=1}^{\frac{N}{2}-1} \sigma_1(k)\sigma_3(N - 2k) \end{aligned}$$

by  $\sigma_{1,0}(2k; 2) = 2\sigma_1(k)$ , and therefore, we refer to

$$\begin{aligned} & \sum_{k < \frac{N}{2}} \sigma_1(k)\sigma_3(N - 2k) \\ &= \frac{1}{240} \left\{ 5\sigma_5(N) + (10 - 15N)\sigma_3(N) + 16\sigma_5\left(\frac{N}{2}\right) - \sigma_1\left(\frac{N}{2}\right) \right\} \end{aligned}$$

in [13, Theorem 6]. Lastly, we use  $\sigma_5(2N) = 33\sigma_5(N) - 32\sigma_5\left(\frac{N}{2}\right)$  and  $\sigma_1(2N) = 3\sigma_1(N) - 2\sigma_1\left(\frac{N}{2}\right)$ . Then

$$\begin{aligned} (28) \quad & \sum_{k=1}^{2N-1} \sigma_{1,1}(k; 2)\sigma_{3,0}(2N - k; 2) \\ &= \frac{1}{30}\sigma_5(2N) - \frac{11}{15}\sigma_5(N) - \frac{1}{3}\sigma_3(N) - \frac{1}{30}\sigma_1(2N) + \frac{1}{15}\sigma_1(N). \end{aligned}$$

To obtain the formula for an odd  $N$ , we use Hahn’s proof

$$(29) \quad 16 \sum_{k < N} \tilde{\sigma}_1(k)\tilde{\sigma}_3(N - k) = -\tilde{\sigma}_5(N) + 2(N - 1)\tilde{\sigma}_3(N) + \tilde{\sigma}_1(N)$$

in [12, p. 12]. In (29), let us consider the left-hand side

$$\begin{aligned}
 & \sum_{k=1}^{N-1} \tilde{\sigma}_1(k) \tilde{\sigma}_3(N-k) \\
 &= \sum_{k=1}^{N-1} [\sigma_{1,1}(k; 2) - \sigma_{1,0}(k; 2)] [\sigma_{3,1}(N-k; 2) - \sigma_{3,0}(N-k; 2)] \\
 (30) \quad &= \sum_{k=1}^{N-1} [\sigma_{1,1}(k; 2) - \sigma_{1,0}(k; 2)] [-\sigma_3(N-k) + 2\sigma_{3,1}(N-k; 2)] \\
 &= - \sum_{k=1}^{N-1} \sigma_{1,1}(k; 2) \sigma_3(N-k) + 2 \sum_{k=1}^{N-1} \sigma_{1,1}(k; 2) \sigma_{3,1}(N-k; 2) \\
 &\quad + \sum_{k=1}^{N-1} \sigma_{1,0}(k; 2) \sigma_3(N-k) - 2 \sum_{k=1}^{N-1} \sigma_{1,0}(k; 2) \sigma_{3,1}(N-k; 2).
 \end{aligned}$$

Then

$$\begin{aligned}
 & - \sum_{k=1}^{N-1} \sigma_{1,1}(k; 2) \sigma_3(N-k) \\
 &= - \sum_{k=1}^{N-1} [\sigma_1(k) - \sigma_{1,0}(k; 2)] \sigma_3(N-k) \\
 &= - \sum_{k=1}^{N-1} \sigma_1(k) \sigma_3(N-k) + \sum_{k=1}^{\frac{N-1}{2}} \sigma_{1,0}(2k; 2) \sigma_3(N-2k) \\
 &= - \frac{1}{240} [21\sigma_5(N) + (10 - 30N)\sigma_3(N) - \sigma_1(N)] \\
 &\quad + \sum_{k=1}^{\frac{N-1}{2}} \sigma_{1,0}(2k; 2) \sigma_3(N-2k), \\
 & \sum_{k=1}^{N-1} \sigma_{1,0}(k; 2) \sigma_3(N-k) = \sum_{k=1}^{\frac{N-1}{2}} \sigma_{1,0}(2k; 2) \sigma_3(N-2k),
 \end{aligned}$$

and

$$\sum_{k=1}^{N-1} \sigma_{1,0}(k; 2) \sigma_{3,1}(N-k; 2) = \sum_{k=1}^{\frac{N-1}{2}} \sigma_{1,0}(2k; 2) \sigma_{3,1}(N-2k; 2).$$

Hence we can rewrite (30) as

$$\sum_{k=1}^{N-1} \tilde{\sigma}_1(k) \tilde{\sigma}_3(N-k) = - \frac{1}{240} [21\sigma_5(N) + (10 - 30M)\sigma_3(N) - \sigma_1(N)]$$

$$+ 2 \sum_{k=1}^{N-1} \sigma_{1,1}(k; 2)\sigma_{3,1}(N - k; 2).$$

From (29), we can get the exact value of (30); therefore,

$$\begin{aligned} & \frac{1}{16}[-\sigma_5(N) + 2(N - 1)\sigma_3(N) + \sigma_1(N)] \\ = & -\frac{1}{240}[21\sigma_5(N) + (10 - 30N)\sigma_3(N) - \sigma_1(N)] \\ & + 2 \sum_{k=1}^{N-1} \sigma_{1,1}(k; 2)\sigma_{3,1}(N - k; 2). \end{aligned}$$

Thus

$$(31) \quad \sum_{k=1}^{N-1} \sigma_{1,1}(k; 2)\sigma_{3,1}(N - k; 2) = \frac{1}{80}\sigma_5(N) - \frac{1}{24}\sigma_3(N) + \frac{7}{240}\sigma_1(N).$$

Comparing Eq. (27) with Eq. (31), we obtain the formula

$$\sum_{k=1}^{N-1} \sigma_{1,1}(k; 2)\sigma_{3,0}(N - k; 2).$$

So the proof is complete.

(c) This follows readily from (a) and (b) that

$$\begin{aligned} & \sum_{k=1}^{N-1} \sigma_{1,1}(k; 2)\sigma_{3,1}(N - k; 2) \\ = & \sum_{k=1}^{N-1} \sigma_{1,1}(k; 2)\sigma_3(N - k) - \sum_{k=1}^{N-1} \sigma_{1,1}(k; 2)\sigma_{3,0}(N - k; 2) \\ = & \left\{ \frac{1}{240}(11\sigma_5(N) - 32\sigma_5\left(\frac{N}{2}\right) - 10\sigma_3(N) - \sigma_1(N) + 2\sigma_1\left(\frac{N}{2}\right)) \right\} \\ & - \left\{ \frac{1}{30}\sigma_5(N) - \frac{11}{15}\sigma_5\left(\frac{N}{2}\right) - \frac{1}{3}\sigma_3\left(\frac{N}{2}\right) - \frac{1}{30}\sigma_1(N) + \frac{1}{15}\sigma_1\left(\frac{N}{2}\right) \right\}. \quad \square \end{aligned}$$

**Corollary 4.2.** *Let  $N \geq 3$  be odd. Then*

- (a)  $\sum_{k=1}^{N-1} \sigma_{1,1}(2k; 2)\sigma_{3,0}(N - k; 2) = \frac{1}{30}[\sigma_5(N) - \sigma_1(N)].$
- (b)  $\sum_{k=\frac{N-1}{2}}^{N-1} \sigma_{1,1}(k; 2)\sigma_{3,0}(N - 2k; 2) = 0.$
- (c)  $\sum_{k=1}^{N-1} \sigma_{3,0}(2k; 2)\sigma_{1,1}(N - k; 2) = \frac{11}{30}\sigma_5(N) - \frac{1}{3}\sigma_3(N) - \frac{1}{30}\sigma_1(N).$
- (d)  $\sum_{k=1}^{N-1} \sigma_{1,1}(N - k; 2)\sigma_3(2k) = \frac{91}{240}\sigma_5(N) - \frac{3}{8}\sigma_3(N) - \frac{1}{240}\sigma_1(N).$

*Proof.* (a) Using  $\sigma_{1,1}(2k; 2) = \sigma_{1,1}(k; 2)$  in Lemma 4.1(a), (a) is obtained.

(b) This follows from  $\sigma_{3,0}(\text{odd}; 2) = 0$ .



(c) By  $\sigma_{3,0}(2k; 2) = 8\sigma_3(k)$ , we can get

$$\begin{aligned} \sum_{k=1}^{N-1} \sigma_{3,0}(2k; 2)\sigma_{1,1}(N-k; 2) &= 8 \sum_{k=1}^{N-1} \sigma_3(k)\sigma_{1,1}(N-k; 2) \\ &= 8 \sum_{k=1}^{N-1} \sigma_{1,1}(k; 2)\sigma_3(N-k). \end{aligned}$$

Now, by Lemma 4.1(b), we can obtain

$$\sum_{k=1}^{N-1} \sigma_{3,0}(2k; 2)\sigma_{1,1}(N-k; 2) = \frac{11}{30}\sigma_5(N) - \frac{1}{3}\sigma_3(N) - \frac{1}{30}\sigma_1(N).$$

(d) In Proposition 3.11, for an odd  $N \geq 3$ , we found that

$$\sum_{k=1}^{N-1} [\sigma_3(2k) - \sigma_3(k)]\sigma_{1,1}(N-k; 2) = \frac{1}{3}[\sigma_5(N) - \sigma_3(N)].$$

From this equation, we can deduce

$$\sum_{k=1}^{N-1} \sigma_3(2k)\sigma_{1,1}(N-k; 2) = \frac{1}{3}[\sigma_5(N) - \sigma_3(N)] + \sum_{k=1}^{N-1} \sigma_{1,1}(k; 2)\sigma_3(N-k).$$

The last term is obtained by applying Lemma 4.1(b). □

**Lemma 4.3.** *Let  $N$  be any positive integer. Then we have the following:*

(a)

$$\begin{aligned} &\sum_{k=1}^{N-1} \sigma_{1,0}(k; 2)\sigma_3(N-k) \\ &= \frac{1}{120}[5\sigma_5(N) + (10 - 15N)\sigma_3(N) + 16\sigma_5(\frac{N}{2}) - \sigma_1(\frac{N}{2})]. \end{aligned}$$

(b)

$$\begin{aligned} &\sum_{k=1}^{N-1} \sigma_{1,0}(k; 2)\sigma_{3,0}(N-k; 2) \\ &= \frac{1}{15}[21\sigma_5(\frac{N}{2}) + (10 - 15N)\sigma_3(\frac{N}{2}) - \sigma_1(\frac{N}{2})]. \end{aligned}$$

(c)

$$\begin{aligned} &\sum_{k=1}^{N-1} \sigma_{1,0}(k; 2)\sigma_{3,1}(N-k; 2) \\ &= \frac{1}{24}\sigma_5(N) - \frac{19}{15}\sigma_5(\frac{N}{2}) + \frac{2-3N}{24}\sigma_3(N) + \frac{3N-2}{3}\sigma_3(\frac{N}{2}) \\ &\quad + \frac{7}{120}\sigma_1(\frac{N}{2}). \end{aligned}$$

*Proof.* (a) We know that

$$\begin{aligned} \sum_{k=1}^{N-1} \sigma_{1,0}(k; 2)\sigma_3(N - k) &= \sum_{k < N/2} \sigma_{1,0}(2k; 2)\sigma_3(N - 2k) \\ &= 2 \sum_{k < N/2} \sigma_1(k)\sigma_3(N - 2k). \end{aligned}$$

From (1), we obtain the desired result.

(b) If  $N$  is an odd integer, then

$$\sigma_{1,0}(k; 2)\sigma_{3,0}(N - k; 2) = \sigma_{1,0}(2k; 2)\sigma_{3,0}(N - 2k; 2)$$

is zero since  $\sigma_{3,0}(\text{odd}; 2) = 0$ . And if  $N = 2L$  is an even integer, then

$$\begin{aligned} \sum_{k=1}^{2L-1} \sigma_{1,0}(k; 2)\sigma_{3,0}(2L - k; 2) &= \sum_{k=1}^{L-1} \sigma_{1,0}(2k; 2)\sigma_{3,0}(2L - 2k; 2) \\ &= 16 \sum_{k=1}^{L-1} \sigma_1(k)\sigma_3(L - k) \end{aligned}$$

since  $\sigma_{1,0}(2k; 2) = 2\sigma_1(k)$  and  $\sigma_{3,0}(2k; 2) = 8\sigma_3(k)$ . Next we refer to

$$(32) \quad \sum_{k=1}^{N-1} \sigma_1(k)\sigma_3(N - k) = \frac{1}{240} [21\sigma_5(N) + (10 - 30N)\sigma_3(N) - \sigma_1(N)]$$

in [13] and obtain

$$\sum_{k=1}^{2L-1} \sigma_{1,0}(k; 2)\sigma_{3,0}(2L - k; 2) = \frac{1}{15} [21\sigma_5(L) + (10 - 30L)\sigma_3(L) - \sigma_1(L)].$$

(c) This is directly derived from (a) and (b). □

**Corollary 4.4.** *Let  $N \geq 3$  be odd. Then*

- (a)  $\sum_{k=1}^{N-1} k\sigma_{1,0}(2k; 2)\sigma_3(N - k) = \frac{1}{120} [7N\sigma_5(N) - 6N^2\sigma_3(N) - N\sigma_1(N)].$
- (b)  $\sum_{k=1}^{N-1} k^2\sigma_{1,0}(2k; 2)\sigma_3(N - k) = \frac{1}{40} N^2\sigma_5(N) - \frac{1}{60} N^3\sigma_3(N) - \frac{1}{120} N^2\sigma_1(N).$

*Proof.* (a) Using  $\sigma_{1,0}(2k; 2) = 2\sigma_1(k)$ , we deduce that

$$\sum_{k=1}^{N-1} k\sigma_{1,0}(2k; 2)\sigma_3(N - k) = 2 \sum_{k=1}^{N-1} k\sigma_1(k)\sigma_3(N - k).$$

Then we can use

$$\sum_{k=1}^{N-1} k\sigma_1(k)\sigma_3(N - k) = \frac{1}{240} [7N\sigma_5(N) - 6N^2\sigma_3(N) - N\sigma_1(N)]$$

in [13, (3.13)].

(b) The proof is similar to that of (a), except that we refer to

$$\sum_{k=1}^{N-1} k^2 \sigma_1(k) \sigma_3(N-k) = \frac{1}{80} N^2 \sigma_5(N) - \frac{1}{120} N^3 \sigma_3(N) - \frac{1}{240} N^2 \sigma_1(N),$$

in [20, p. 156]. □

We give the following proposition in order to grasp Theorem 4.6.

**Proposition 4.5.** *Let  $N$  be any positive integer. Then we have the following:*

(a)

$$\begin{aligned} & \sum_{k=1}^{N-1} \sigma_1(k) \sigma_3\left(\frac{N-k}{2}\right) \\ &= \frac{1}{240} \left\{ \sigma_5(N) + 20\sigma_5\left(\frac{N}{2}\right) + (10 - 30N)\sigma_3\left(\frac{N}{2}\right) - \sigma_1(N) \right\}. \end{aligned}$$

(b)

$$\begin{aligned} & \sum_{k=1}^{N-1} \sigma_1\left(\frac{k}{2}\right) \sigma_3(N-k) \\ &= \frac{1}{48} \sigma_5(N) + \frac{1}{15} \sigma_5\left(\frac{N}{2}\right) + \frac{(2-3N)}{48} \sigma_3(N) - \frac{1}{240} \sigma_1\left(\frac{N}{2}\right). \end{aligned}$$

(c)

$$\begin{aligned} & \sum_{k=1}^{N-1} \sigma_1\left(\frac{k}{2}\right) \sigma_3\left(\frac{N-k}{2}\right) \\ &= \frac{1}{240} \left[ 21\sigma_5\left(\frac{N}{2}\right) + (10 - 15N)\sigma_3\left(\frac{N}{2}\right) - \sigma_1\left(\frac{N}{2}\right) \right]. \end{aligned}$$

*Proof.* (a) From [13, p. 25], we see that an odd  $N$  satisfies

$$(33) \quad \sum_{k=1}^{N-1} \sigma_1(k) \sigma_3\left(\frac{N-k}{2}\right) = \frac{1}{240} \sigma_5(N) - \frac{1}{240} \sigma_1(N)$$

and that an even  $N$ , i.e.,  $N = 2L$ , yields

$$(34) \quad \begin{aligned} \sum_{k=1}^{2L-1} \sigma_1(k) \sigma_3\left(\frac{2L-k}{2}\right) &= \sum_{k=1}^{L-1} \sigma_{1,1}(k; 2) \sigma_3(L-k) + 2 \sum_{k=1}^{L-1} \sigma_1(k) \sigma_3(L-k) \\ &= \frac{1}{240} \{ 20\sigma_5(L) + \sigma_5(2L) + (10 - 60L)\sigma_3(L) - \sigma_1(2L) \} \end{aligned}$$

by Lemma 4.1(b) and (32). Thus we combine (33) and (34) to complete the proof.

(b) This is written as

$$\sum_{k=1}^{N-1} \sigma_1\left(\frac{k}{2}\right) \sigma_3(N-k) = \sum_{k < N/2} \sigma_1(k) \sigma_3(N-2k),$$

so refer to (1).

(c) We can obtain the desired result using (32).  $\square$

**Theorem 4.6.** *Let  $N$  be any positive integer. If  $m$  ( $0 \leq m \leq n$ ) is any nonnegative integer with  $n \in \mathbb{N} \cup \{0\}$ , then the following assertions hold:*

(a)

$$\begin{aligned} & \sum_{k=1}^{N-1} \sigma_1(2^{n-m}k) \sigma_3(2^n(N-k)) \\ &= \frac{1}{1680} \{ (3 - 2^{n-m+4} - 5 \cdot 2^{3n+4} + 15 \cdot 2^{4n-m+4}) \sigma_5(N) \\ & \quad + 2^{-m+4} (9 \cdot 2^m + 2^n + 5 \cdot 2^{3n+m} - 15 \cdot 16^n) \sigma_5\left(\frac{N}{2}\right) \\ & \quad - 10(8^{n+1} - 1)(-1 + 3 \cdot 2^{n-m}N) \sigma_3(N) \\ & \quad + 80(8^n - 1)(-1 + 3 \cdot 2^{n-m}N) \sigma_3\left(\frac{N}{2}\right) \\ & \quad - 7(2^{n-m+1} - 1) \sigma_1(N) + 14(2^{n-m} - 1) \sigma_1\left(\frac{N}{2}\right) \}. \end{aligned}$$

(b)

$$\begin{aligned} & \sum_{k=1}^{N-1} \sigma_3(2^{n-m}k) \sigma_1(2^n(N-k)) \\ &= \frac{1}{1680} \{ (15 \cdot 2^{4n-3m+4} - 5 \cdot 2^{3n-3m+4} - 2^{n+4} + 3) \sigma_5(N) \\ & \quad + 16(5 \cdot 2^{3(n-m)} - 15 \cdot 2^{4n-3m} + 2^n + 9) \sigma_5\left(\frac{N}{2}\right) \\ & \quad + 10(2^{3(n-m+1)} - 1)(1 - 3 \cdot 2^n N) \sigma_3(N) \\ & \quad + 80(2^{3(n-m)} - 1)(-1 + 3 \cdot 2^n N) \sigma_3\left(\frac{N}{2}\right) \\ & \quad - 7(2^{n+1} - 1) \sigma_1(N) + 14(2^n - 1) \sigma_1\left(\frac{N}{2}\right) \}. \end{aligned}$$

*Proof.* (a) We use induction on  $m$  to obtain the general formula for  $\sigma_1(2^m k)$ . If  $m = 1$ , then

$$\sigma_1(2k) = 3\sigma_1(k) - 2\sigma_1\left(\frac{k}{2}\right).$$

If  $m = 2$ , then

$$\sigma_1(2^2k) = (3^2 - 2)\sigma_1(k) - 3 \cdot 2\sigma_1\left(\frac{k}{2}\right).$$

Continuing this process, we get

$$\sigma_1(2^m k) = (2^{m+1} - 1)\sigma_1(k) + (2 - 2^{m+1})\sigma_1\left(\frac{k}{2}\right).$$

Similarly, we obtain

$$\sigma_3(2^n(N - k)) = \frac{8^{n+1} - 1}{7}\sigma_3(N - k) + \frac{8 - 8^{n+1}}{7}\sigma_3\left(\frac{N - k}{2}\right).$$

Therefore, we know that

$$\begin{aligned} & \sum_{k=1}^{N-1} \sigma_1(2^m k)\sigma_3(2^n(N - k)) \\ &= \sum_{k=1}^{N-1} \{(2^{m+1} - 1)\sigma_1(k) + (2 - 2^{m+1})\sigma_1\left(\frac{k}{2}\right)\} \\ & \quad \left\{ \frac{8^{n+1} - 1}{7}\sigma_3(N - k) + \frac{8 - 8^{n+1}}{7}\sigma_3\left(\frac{N - k}{2}\right) \right\} \\ (35) \quad &= (2^{m+1} - 1) \cdot \frac{8^{n+1} - 1}{7} \sum_{k=1}^{N-1} \sigma_1(k)\sigma_3(N - k) \\ & \quad + (2^{m+1} - 1) \cdot \frac{8 - 8^{n+1}}{7} \sum_{k=1}^{N-1} \sigma_1(k)\sigma_3\left(\frac{N - k}{2}\right) \\ & \quad + (2 - 2^{m+1}) \cdot \frac{8^{n+1} - 1}{7} \sum_{k=1}^{N-1} \sigma_1\left(\frac{k}{2}\right)\sigma_3(N - k) \\ & \quad + (2 - 2^{m+1}) \cdot \frac{8 - 8^{n+1}}{7} \sum_{k=1}^{N-1} \sigma_1\left(\frac{k}{2}\right)\sigma_3\left(\frac{N - k}{2}\right). \end{aligned}$$

Then we use Proposition 4.5 and change  $m \rightarrow n - m$ .

(b) This is similar to Theorem 4.6(a), but we refer to

$$\begin{aligned} \sum_{k=1}^{N-1} \sigma_3(k)\sigma_1(N - k) &= \sum_{t=1}^{N-1} \sigma_3(N - t)\sigma_1(t), \\ \sum_{k=1}^{N-1} \sigma_3(k)\sigma_1\left(\frac{N - k}{2}\right) &= \sum_{t=1}^{N-1} \sigma_3(N - 2t)\sigma_1(t), \\ \sum_{k=1}^{N-1} \sigma_3\left(\frac{k}{2}\right)\sigma_1(N - k) &= \sum_{t=1}^{N-1} \sigma_3(t)\sigma_1(N - 2t), \end{aligned}$$

$$\sum_{k=1}^{N-1} \sigma_3\left(\frac{k}{2}\right)\sigma_1\left(\frac{N-k}{2}\right) = \sum_{t=1}^{N-1} \sigma_3\left(\frac{N}{2}-t\right)\sigma_1(t). \quad \square$$

**Corollary 4.7.** *Let  $N$  be any positive integer. Then*

$$\sum_{k=1}^N \sigma_1(2k-1)\sigma_3(2N-2k+1) = \frac{1}{32}(\sigma_5(2N) - \sigma_5(N)).$$

*In particular, if  $N$  is odd, then*

$$\sum_{k=1}^N \sigma_1(2k-1)\sigma_3(2N-2k+1) = \sigma_5(N),$$

*which is also the result of Huard, Ou, Spearman, and Williams [13, Corollary 3].*

*Proof.* Consider

$$\begin{aligned} & \sum_{k=1}^{2N-1} \sigma_1(k)\sigma_3(2N-k) \\ &= \sum_{k=1}^N \sigma_1(2k-1)\sigma_3(2N-2k+1) + \sum_{k=1}^{N-1} \sigma_1(2k)\sigma_3(2N-2k). \end{aligned}$$

Then by replacing  $N$  with  $2N$  in [13, (3.12)] and  $n = 1, m = 0$  in

$$\sum_{k=1}^{N-1} \sigma_1(2^{n-m}k)\sigma_3(2^n(N-k)),$$

we get

$$\begin{aligned} & \sum_{k=1}^N \sigma_1(2k-1)\sigma_3(2N-2k+1) \\ &= \frac{1}{240} \{21\sigma_5(2N) + (10 - 60N)\sigma_3(2N) - \sigma_1(2N)\} \\ & \quad - \left\{ \frac{151}{80}\sigma_5(N) - \frac{9}{5}\sigma_5\left(\frac{N}{2}\right) + \frac{3}{8}\sigma_3(N) - \frac{9N}{4}\sigma_3(N) - \frac{1}{3}\sigma_3\left(\frac{N}{2}\right) + 2N\sigma_3\left(\frac{N}{2}\right) \right. \\ & \quad \left. - \frac{1}{80}\sigma_1(N) + \frac{1}{120}\sigma_1\left(\frac{N}{2}\right) \right\}. \end{aligned}$$

Then we use  $\sigma_5(2N) = 33\sigma_5(N) - 32\sigma_5\left(\frac{N}{2}\right)$ ,  $\sigma_3(2N) = 9\sigma_3(N) - 8\sigma_3\left(\frac{N}{2}\right)$ , and  $\sigma_1(2N) = 3\sigma_1(N) - 2\sigma_1\left(\frac{N}{2}\right)$ . □

**Corollary 4.8.** *Let  $N$  be any positive integer with  $n \in \mathbb{N} \cup \{0\}$ . Then we have the following:*

(a)

$$\begin{aligned} & \sum_{k=1}^{N-1} \sigma_{1,0}(2^{n-m}k; 2)\sigma_3(2^n(N-k)) \\ &= \frac{1}{840 \cdot 2^m} [(3 \cdot 2^m - 2^{n+3} - 5 \cdot 2^{3n+m+4} + 15 \cdot 2^{4n+3})\sigma_5(N) \\ & \quad + 8(9 \cdot 2^{m+1} + 2^n + 5 \cdot 2^{3n+m+1} - 15 \cdot 2^{4n})\sigma_5\left(\frac{N}{2}\right) \\ & \quad + 5\{2^m(2^{3n+4} - 2) + 3 \cdot 2^n N(1 - 2^{3n+3})\}\sigma_3(N) \\ & \quad + 40(2^{3n} - 1)(3 \cdot 2^n N - 2^{m+1})\sigma_3\left(\frac{N}{2}\right) \\ & \quad - 7(2^n - 2^m)\sigma_1(N) + 7(2^n - 2^{m+1})\sigma_1\left(\frac{N}{2}\right)]. \end{aligned}$$

(b)

$$\begin{aligned} & \sum_{k=1}^{N-1} \sigma_{1,1}(2^{n-m}k; 2)\sigma_3(2^n(N-k)) \\ &= \frac{1}{1680} \{(5 \cdot 2^{3n+4} - 3)\sigma_5(N) - 16(5 \cdot 2^{3n} + 9)\sigma_5\left(\frac{N}{2}\right) \\ & \quad + 10(1 - 2^{3n+3})\sigma_3(N) + 80(2^{3n} - 1)\sigma_3\left(\frac{N}{2}\right) - 7\sigma_1(N) + 14\sigma_1\left(\frac{N}{2}\right)\}. \end{aligned}$$

(c)

$$\begin{aligned} & \sum_{k=1}^{N-1} \sigma_3(2^{n-m}k)\sigma_{1,0}(2^n(N-k); 2) \\ &= \frac{1}{840} [(3 - 2^{n+3} - 5 \cdot 2^{3n-3m+4} + 15 \cdot 2^{4n-3m+3})\sigma_5(N) \\ & \quad + 8(18 + 2^n + 5 \cdot 2^{3n-3m+1} - 15 \cdot 2^{4n-3m})\sigma_5\left(\frac{N}{2}\right) \\ & \quad + 5\{-2 + 2^{3n-3m+4} - 3 \cdot 2^n N(2^{3(n-m+1)} - 1)\}\sigma_3(N) \\ & \quad + 40\{2 - 2^{3n-3m+1} + 3 \cdot 2^n N(2^{3(n-m)} - 1)\}\sigma_3\left(\frac{N}{2}\right) \\ & \quad - 7(2^n - 1)\sigma_1(N) + 7(2^n - 2)\sigma_1\left(\frac{N}{2}\right)]. \end{aligned}$$

(d)

$$\begin{aligned} & \sum_{k=1}^{N-1} \sigma_3(2^{n-m}k)\sigma_{1,1}(2^n(N-k); 2) \\ &= \frac{1}{1680} \{(5 \cdot 2^{3n-3m+4} - 3)\sigma_5(N) - 16(5 \cdot 2^{3(n-m)} + 9)\sigma_5\left(\frac{N}{2}\right) \end{aligned}$$

$$- 10(2^{3(n-m+1)} - 1)\sigma_3(N) + 80(2^{3(n-m)} - 1)\sigma_3\left(\frac{N}{2}\right) - 7\sigma_1(N) + 14\sigma_1\left(\frac{N}{2}\right)\}.$$

(e)

$$\begin{aligned} & \sum_{k=1}^{N-1} \sigma_{1,1}(2^{n-m}k; 2)\sigma_{3,0}(2^n(N-k); 2) \\ &= \frac{1}{210} \{ (5 \cdot 2^{3n+1} - 3)\sigma_5(N) - 2(5 \cdot 8^n + 72)\sigma_5\left(\frac{N}{2}\right) - 10(8^n - 1)\sigma_3(N) \\ & \quad + 10(8^n - 8)\sigma_3\left(\frac{N}{2}\right) - 7\sigma_1(N) + 14\sigma_1\left(\frac{N}{2}\right) \}. \end{aligned}$$

*Proof.* (a) From the fact that

$$\begin{aligned} \sum_{k=1}^{N-1} \sigma_{1,0}(2^{n-m}k; 2)\sigma_3(2^n(N-k)) &= \sum_{k=1}^{N-1} 2\sigma_1(2^{n-m-1}k)\sigma_3(2^n(N-k)) \\ &= 2 \sum_{k=1}^{N-1} \sigma_1(2^{n-(m+1)}k)\sigma_3(2^n(N-k)), \end{aligned}$$

we put  $m \rightarrow m + 1$  in Theorem 4.6 when  $m < n$ . If  $m = n$ , then we use  $2\sigma_1\left(\frac{k}{2}\right) = 3\sigma_1(k) - \sigma_1(2k)$ .

(b)-(e) This is similar to Corollary 4.8(a). □

*Remark 4.9.* Corollary 4.8(b) can be proved directly via Hecke operators. Let

$$g(\tau) = \frac{1}{24} + \sum_{N=1}^{\infty} \sigma_{1,1}(N; 2) \in M_2(\Gamma_0(2)),$$

where  $q = e^{2\pi i\tau}$  and  $\tau \in \mathcal{H}$ . From (17), we know that, for even  $k \geq 4$ ,

$$\dim M_k(\Gamma_0(2)) = 1 + \left\lfloor \frac{k}{4} \right\rfloor.$$

In particular,

$$\dim M_4(\Gamma_0(2)) = \dim M_6(\Gamma_0(2)) = 2.$$

Let

$$\begin{aligned} \widetilde{E}_4 &= \frac{1}{240} + \sum_{N=1}^{\infty} \sigma_3(N)q^N \in M_4(SL_2(\mathbb{Z})) \subset M_4(\Gamma_0(2)), \\ \widetilde{E}_6 &= -\frac{1}{504} + \sum_{N=1}^{\infty} \sigma_5(N)q^N \in M_6(SL_2(\mathbb{Z})) \subset M_6(\Gamma_0(2)) \end{aligned}$$



(see [16, p. 111]). By Proposition 17 of [16],

$$\begin{aligned} \widetilde{E}_4(2\tau) &= \frac{1}{240} + \sum_{N=1}^{\infty} \sigma_3\left(\frac{N}{2}\right)q^N \in M_4(\Gamma_0(2)), \\ \widetilde{E}_6(2\tau) &= -\frac{1}{504} + \sum_{N=1}^{\infty} \sigma_5\left(\frac{N}{2}\right)q^N \in M_6(\Gamma_0(2)), \end{aligned}$$

where  $\sigma_3(\frac{N}{2}) = \sigma_5(\frac{N}{2}) = 0$  if  $2 \nmid N$ . Therefore,

$$\begin{aligned} M_4(\Gamma_0(2)) &= \mathbb{C}\widetilde{E}_4(\tau) \oplus \mathbb{C}\widetilde{E}_4(2\tau), \\ M_6(\Gamma_0(2)) &= \mathbb{C}\widetilde{E}_6(\tau) \oplus \mathbb{C}\widetilde{E}_6(2\tau). \end{aligned}$$

The Hecke operator,

$$T_2 : M_k(\Gamma_0(2)) \rightarrow M_k(\Gamma_0(2)),$$

is a linear map such that, for any  $\sum a_N q^N \in M_k(\Gamma_0(2))$ ,

$$T_2\left(\sum a_N q^N\right) = \sum a_{2N} q^N$$

(see Proposition 37 of Chapter 3 of [16]). It is easy to see that  $\widetilde{E}_4(\tau)$  and  $T_2\widetilde{E}_4(\tau)$  are linearly independent in  $M_4(\Gamma_0(2))$ . Taking them as a basis, we get

$$T_2(\widetilde{E}_4, T_2\widetilde{E}_4) = (\widetilde{E}_4, T_2\widetilde{E}_4) \begin{pmatrix} 0 & -8 \\ 1 & 9 \end{pmatrix}.$$

Since

$$\begin{pmatrix} 0 & -8 \\ 1 & 9 \end{pmatrix}^n = \frac{1}{7} \begin{pmatrix} 8 - 8^n & 8 - 8^{n+1} \\ -1 + 8^n & -1 + 8^{n+1} \end{pmatrix},$$

we get

$$(36) \quad T_2^n \widetilde{E}_4 = \frac{1}{7}(8 - 8^n)\widetilde{E}_4 + \frac{1}{7}(8^n - 1)T_2\widetilde{E}_4.$$

Since  $g\widetilde{E}_4, gT_2\widetilde{E}_4 \in M_6(\Gamma_0(2))$ , they are linear combinations of  $\widetilde{E}_6(\tau)$  and  $\widetilde{E}_6(2\tau)$ . A direct computation shows that

$$(37) \quad g\widetilde{E}_4(\tau) = \frac{11}{240}\widetilde{E}_6(\tau) - \frac{2}{15}\widetilde{E}_6(2\tau),$$

$$(38) \quad gT_2\widetilde{E}_4(\tau) = \frac{91}{240}\widetilde{E}_6(\tau) - \frac{7}{15}\widetilde{E}_6(2\tau).$$

Combining (36), (37), and (38), we obtain

$$\begin{aligned} (39) \quad & gT_2^n \widetilde{E}_4 \\ &= \frac{1}{7}(8 - 8^n)\left(\frac{11}{240}\widetilde{E}_6(\tau) - \frac{2}{15}\widetilde{E}_6(2\tau)\right) + \frac{1}{7}(8^n - 1)T_2\left(\frac{91}{240}\widetilde{E}_6(\tau) - \frac{7}{15}\widetilde{E}_6(2\tau)\right) \\ &= \left(-\frac{1}{560} + \frac{8^n}{21}\right)\widetilde{E}_6(\tau) + \left(-\frac{9}{105} - \frac{8^n}{21}\right)\widetilde{E}_6(2\tau). \end{aligned}$$

Comparing the coefficients of  $q^N$  ( $N \geq 2$ ) on both sides of (39), we get

$$\begin{aligned} & \sum_{\substack{k+l=N \\ k,l>0}} \sigma_{1,1}(k; 2)\sigma_3(2^n l) + \frac{1}{24}\sigma_3(2^n N) + \frac{1}{240}\sigma_{1,1}(N; 2) \\ &= \left(-\frac{1}{560} + \frac{8^n}{21}\right)\sigma_5(N) + \left(-\frac{3}{35} - \frac{8^n}{21}\right)\sigma_5\left(\frac{N}{2}\right). \end{aligned}$$

This yields Corollary 4.8(b).

**5. Formulation of  $\sum_{k=1}^{M-1} \tilde{\sigma}_1(2^{n-m}k)\tilde{\sigma}_3(2^n(M-k))$**

In Hahn’s paper, we see that

$$(40) \quad 16 \sum_{k < N} \tilde{\sigma}_1(k)\tilde{\sigma}_3(N-k) = -\tilde{\sigma}_5(N) + 2(N-1)\tilde{\sigma}_3(N) + \tilde{\sigma}_1(N)$$

by [12, Theorem 4.3]. Now we generalize (40) so that we can use Theorem 4.6 and find the convolution formula for the summation

$$\sum_{k=1}^{N-1} \tilde{\sigma}_1(2^{n-m}k)\tilde{\sigma}_3(2^n(N-k))$$

with  $N$  being odd.

**Theorem 5.1.** *Let  $N$  be any positive integer. If  $m$  ( $0 \leq m \leq n$ ) is any positive integer with  $n \in \mathbb{N} \cup \{0\}$ , then*

$$\begin{aligned} (a) \quad & \sum_{k=1}^{N-1} \tilde{\sigma}_1(2^{n-m}k)\tilde{\sigma}_3(2^n(N-k)) \\ &= \frac{1}{112 \cdot 2^m} \{ (16^{n+1} - 2^{3n+m+4} - 2^{n+4} + 9 \cdot 2^m)\sigma_5(N) \\ & \quad + 16(27 \cdot 2^m + 2^n + 2^{3n+m} - 16^n)\sigma_5\left(\frac{N}{2}\right) \\ & \quad + 2(2^{3(n+1)} - 15)(2^m - 2^n N)\sigma_3(N) + 16(2^{3n} - 15)(-2^m + 2^n N)\sigma_3\left(\frac{N}{2}\right) \\ & \quad + 7(3 \cdot 2^m - 2^{n+1})\sigma_1(N) - 14(3 \cdot 2^m - 2^n)\sigma_1\left(\frac{N}{2}\right) \}. \end{aligned}$$

$$\begin{aligned} (b) \quad & \sum_{k=1}^{N-1} \tilde{\sigma}_3(2^{n-m}k)\tilde{\sigma}_1(2^n(N-k)) \\ &= \frac{1}{112 \cdot 2^{3m}} \{ (16^{n+1} - 2^{3n+4} - 2^{n+3m+4} + 9 \cdot 2^{3m})\sigma_5(N) \\ & \quad + 16(27 \cdot 2^{3m} + 2^{3n} + 2^{3m+n} - 16^n)\sigma_5\left(\frac{N}{2}\right) \\ & \quad + 2(2^{3(n+1)} - 15 \cdot 2^{3m})(1 - 2^n N)\sigma_3(N) \} \end{aligned}$$

$$\begin{aligned}
 &+ 16(15 \cdot 2^{3m} - 2^{3n})(1 - 2^n N)\sigma_3\left(\frac{N}{2}\right) \\
 &- 7 \cdot 8^m(2^{n+1} - 3)\sigma_1(N) + 7 \cdot 2^{3m+1}(2^n - 3)\sigma_1\left(\frac{N}{2}\right)\}.
 \end{aligned}$$

*Proof.* (a) If  $n = 0$  in Theorem 5.1(a), then Theorem 5.1(a) is equivalent to Eq. (40). So we assume  $n \geq 1$ . We can expand the convolution sum as

$$\begin{aligned}
 (41) \quad &\sum_{k=1}^{N-1} \tilde{\sigma}_1(2^{n-m}k)\tilde{\sigma}_3(2^n(N-k)) \\
 &= \sum_{k=1}^{N-1} \{\sigma_1(2^{n-m}k) - 4\sigma_1(2^{n-m-1}k)\}\{\sigma_3(2^n(N-k)) - 16\sigma_3(2^{n-1}(N-k))\}
 \end{aligned}$$

by using  $\tilde{\sigma}_s(N) = \sigma_s(N) - 2^{s+1}\sigma_s(N/2)$ , where  $N \in \mathbb{N}$  (see [12, (1.12)]). Then the right-hand side of (41) can be written as

$$\begin{aligned}
 (42) \quad &\sum_{k=1}^{N-1} \sigma_1(2^{n-m}k)\sigma_3(2^n(N-k)) - 16 \sum_{k=1}^{N-1} \sigma_1(2^{n-m}k)\sigma_3(2^{n-1}(N-k)) \\
 &- 4 \sum_{k=1}^{N-1} \sigma_1(2^{n-m-1}k)\sigma_3(2^n(N-k)) + 64 \sum_{k=1}^{N-1} \sigma_1(2^{n-m-1}k)\sigma_3(2^{n-1}(N-k)) \\
 &= \sum_{k=1}^{N-1} \sigma_1(2^{n-m}k)\sigma_3(2^n(N-k)) - 16 \sum_{k=1}^{N-1} \sigma_1(2^{n-m}k)\sigma_3(2^{n-1}(N-k)) \\
 &+ \sum_{k=1}^{N-1} \{2\sigma_1(2^{n-m+1}k) - 6\sigma_1(2^{n-m}k)\}\sigma_3(2^n(N-k)) \\
 &+ \sum_{k=1}^{N-1} \{-32\sigma_1(2^{n-m+1}k) + 96\sigma_1(2^{n-m}k)\}\sigma_3(2^{n-1}(N-k)),
 \end{aligned}$$

where an elementary formula  $\sigma_1(2N) = 3\sigma_1(N) - 2\sigma_1(N/2)$  is used with  $N \in \mathbb{N}$ . Now, Eq. (42) becomes

$$\begin{aligned}
 (43) \quad &\sum_{k=1}^{N-1} \sigma_1(2^{n-m}k)\sigma_3(2^n(N-k)) - 16 \sum_{k=1}^{N-1} \sigma_1(2^{(n-1)-(m-1)}k)\sigma_3(2^{n-1}(N-k)) \\
 &+ 2 \sum_{k=1}^{N-1} \sigma_1(2^{n-(m-1)}k)\sigma_3(2^n(N-k)) - 6 \sum_{k=1}^{N-1} \sigma_1(2^{n-m}k)\sigma_3(2^n(N-k)) \\
 &- 32 \sum_{k=1}^{N-1} \sigma_1(2^{(n-1)-(m-2)}k)\sigma_3(2^{n-1}(N-k))
 \end{aligned}$$

$$\begin{aligned}
 &+ 96 \sum_{k=1}^{N-1} \sigma_1(2^{(n-1)-(m-1)}k) \sigma_3(2^{n-1}(N-k)) \\
 = &- 5 \sum_{k=1}^{N-1} \sigma_1(2^{n-m}k) \sigma_3(2^n(N-k)) \\
 &+ 80 \sum_{k=1}^{N-1} \sigma_1(2^{(n-1)-(m-1)}k) \sigma_3(2^{n-1}(N-k)) \\
 &+ 2 \sum_{k=1}^{N-1} \sigma_1(2^{n-(m-1)}k) \sigma_3(2^n(N-k)) \\
 &- 32 \sum_{k=1}^{N-1} \sigma_1(2^{(n-1)-(m-2)}k) \sigma_3(2^{n-1}(N-k)).
 \end{aligned}$$

Finally, we apply Theorem 4.6(a) to get the result.

(b) This is similar to Theorem 5.1(a). □

*Remark 5.2.* Let  $\sigma_s^*(N) := \sum_{\substack{d|N \\ \frac{N}{d} \text{ odd}}} d^s$ . For instance, the function  $\sigma_s^*(N)$  has the formula [20, p. 27]

$$(44) \quad \sigma_s^*(N) = \sigma_s(N) - \sigma_s\left(\frac{N}{2}\right).$$

Using (44), we can rewrite Theorem 5.1 as

$$\begin{aligned}
 &\sum_{k=1}^{N-1} \tilde{\sigma}_1(2^{n-m}k) \tilde{\sigma}_3(2^n(N-k)) \\
 = &\frac{1}{16} \{-\tilde{\sigma}_5(N) + 2(N-1)\tilde{\sigma}_3(N) + \tilde{\sigma}_1(N)\} + \frac{1}{56} (2^{n-m} - 1) \{8(8^n - 1)\sigma_5^*(N) \\
 &+ 15N\sigma_{3,1}(N; 2) - 8^{n+1}N\sigma_3^*(N) - 7\sigma_1^*(N)\} - \frac{1}{7} (8^n - 1)(N-1)\sigma_3^*(N), \\
 &\sum_{k=1}^{N-1} \tilde{\sigma}_3(2^{n-m}k) \tilde{\sigma}_1(2^n(N-k)) \\
 = &\frac{1}{16} \{-\tilde{\sigma}_5(N) + 2(N-1)\tilde{\sigma}_3(N) + \tilde{\sigma}_1(N)\} \\
 &+ \frac{1}{7} (8^{n-m} - 1) \{(2^n - 1)\sigma_5^*(N) - (2^n N - 1)\sigma_3^*(N)\} \\
 &+ \frac{1}{8} (2^n - 1) \{N\tilde{\sigma}_3(N) - \sigma_1^*(N)\}.
 \end{aligned}$$

**Acknowledgements.** The authors are enormously grateful to the anonymous referee whose comments and suggestions lead to a large improvement of the paper.

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AERAN KIM  
 DEPARTMENT OF MATHEMATICS AND INSTITUTE OF PURE AND APPLIED MATHEMATICS  
 CHONBUK NATIONAL UNIVERSITY  
 CHONJU 561-756, KOREA  
*E-mail address:* [ae\\_ran\\_kim@hotmail.com](mailto:ae_ran_kim@hotmail.com)

DAEYEOUL KIM  
 NATIONAL INSTITUTE FOR MATHEMATICAL SCIENCES  
 YUSEONG-DAERO 1689-GIL  
 YUSEONG-GU, DAEJEON 305-811, KOREA  
*E-mail address:* [daeyeoul@nims.re.kr](mailto:daeyeoul@nims.re.kr)

LI YAN  
DEPARTMENT OF APPLIED MATHEMATICS  
CHINA AGRICULTURE UNIVERSITY  
BEIJING 100083 P. R. CHINA  
*E-mail address:* `liyan.00@mails.tsinghua.edu.cn`