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A MEAN VALUE FUNCTION AND ITS COMPUTATIONAL FORMULA RELATED TO D. H. LEHMER'S PROBLEM

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ABSTRACT. Let p be an odd prime and c be a fixed integer with (c, p) = 1. For each integer a with $1 \le a \le p-1$, it is clear that there exists one and only one b with $0 \le b \le p-1$ such that $ab \equiv c \mod p$. Let N(c, p) denote the number of all solutions of the congruence equation $ab \equiv c \mod p$ for $1 \le a, b \le p-1$ in which a and \overline{b} are of opposite parity, where \overline{b} is defined by the congruence equation $b\overline{b} \equiv 1 \mod p$. The main purpose of this paper is using the mean value theorem of Dirichlet *L*-functions and the properties of Gauss sums to study the computational problem of one kind mean value function related to $E(c, p) = N(c, p) - \frac{1}{2}\phi(p)$, and give its an exact computational formula.

1. Introduction

Let $q \ge 3$ be an odd number and c be a fixed integer with (c,q) = 1. For each integer a with $1 \le a \le q-1$, it is clear that there exists one and only one b with $0 \le b \le q-1$ such that $ab \equiv c \mod q$. Let M(c,q) denote the number of cases in which a and b are of opposite parity. In reference [5], Professor D. H. Lehmer asked to study M(1,p) or at least to say something nontrivial about it, where p is a prime. It is known that $M(1,p) \equiv 2$ or $0 \mod 4$ when $p \equiv \pm 1 \mod 4$. The second author [8] studied the asymptotic properties of M(1,q), and obtained a sharp asymptotic formula for M(1,q).

Let $R(a,p) = M(a,p) - \frac{p-1}{2}$. The first author [12] also studied the mean square value of R(a,p), and proved the asymptotic formula

$$\sum_{a=1}^{p-1} R^2(a, p) = \frac{3}{4}p^2 + O\left(p \cdot \exp\left(\frac{3\ln p}{\ln\ln p}\right)\right),$$

where $\exp(y) = e^y$.

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Now, we let p be an odd prime, c be any integer with (c, p) = 1, N(c, p) denote the number of pairs of integers a, b with $ab \equiv c \mod p$ for $1 \leq a, b \leq p-1$ in which a and \overline{b} are of opposite parity. We define E(c, p) as follows:

$$E(c, p) = N(c, p) - \frac{1}{2}\phi(p).$$

Some contents related to E(c, p) can also be found in [13]. For convenience, we assume that E(c, p) = 0, if $p \mid c$. The main purpose of this paper is using the mean value theorem of Dirichlet L-functions and the properties of Gauss sums to study the computational problem of one kind mean value function related to E(c, p), and give its an exact computational formula. That is, we shall prove the following:

Theorem. Let p > 3 be a prime. Then for any integers $m \ge 0$ and a, b, c with $(abc, p) = (a^2 - 4b, p) = 1$, we have the identity

$$\frac{1}{p} \sum_{r=0}^{p-1} \sum_{s=0}^{p-1} E^{2m+1} \left(r^2 + ars + bs^2 + c, p \right) = \left(\frac{a^2 - 4b}{p} \right) \cdot E^{2m+1} \left(c, p \right),$$

where $\left(\frac{*}{p}\right)$ denotes the Legendre symbol.

It is clear that $\left(\frac{a^2-4b}{p}\right) = \pm 1$, if $(a^2 - 4b, p) = 1$. So for any integer c with (c, p) = 1, $E^{2m+1}(c, p)$ in the above theorem on the mean value transform is unchanged. Especially taking c = 1, 2 and -1, then from our theorem we may immediately deduce the following three interesting corollaries:

Corollary 1. Let p > 3 be a prime. Then for any integers $m \ge 0$ and a, b with $(ab, p) = (a^2 - 4b, p) = 1$, we have the identity

$$\frac{1}{p}\sum_{r=0}^{p-1}\sum_{s=0}^{p-1}E^{2m+1}\left(r^2+ars+bs^2+1,p\right) = -\left(\frac{a^2-4b}{p}\right)\cdot\frac{(p-1)^{2m+1}}{2^{2m+1}}.$$

Corollary 2. Let p > 3 be a prime. Then for any integers $m \ge 0$ and a, b with $(ab, p) = (a^2 - 4b, p) = 1$, we have the identity

$$\frac{1}{p} \sum_{r=0}^{p-1} \sum_{s=0}^{p-1} E^{2m+1} \left(r^2 + ars + bs^2 + 2, p \right) = \begin{cases} \left(\frac{a^2 - 4b}{p} \right), & \text{if } p \equiv 3 \mod 4; \\ 0, & \text{if } p \equiv 1 \mod 4. \end{cases}$$

Corollary 3. Let p > 3 be a prime. Then for any integers a and b with $(ab, p) = (a^2 - 4b, p) = 1$, we have the identity

$$\frac{1}{p}\sum_{r=0}^{p-1}\sum_{s=0}^{p-1}E\left(r^2 + ars + bs^2 - 1, p\right) = \left(\frac{a^2 - 4b}{p}\right) \cdot \frac{p-1}{2}$$

For general odd number $q \ge 3$, whether there exists a similar formula (as in Theorem) is an open problem.

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2. Several lemmas

In this section, we shall give several lemmas, which are necessary in the proof of our theorem. First we have the following:

Lemma 1. Suppose χ is an odd character mod q. Then we have the identity

$$(1 - 2\chi(2))\sum_{a=1}^{q} a\chi(a) = \chi(2)q\sum_{a=1}^{\frac{q-1}{2}}\chi(a).$$

Proof. See reference [4].

Lemma 2. Let p be an odd prime. Then for any integer c with (c, p) = 1, we have the identity

$$E(c,p) = -\frac{2\pi^{-2}p}{p-1} \sum_{\substack{\chi \mod p \\ \chi(-1) = -1}} \overline{\chi}(c) \cdot |1 - 2\chi(2)|^2 \cdot |L(1,\chi)|^2,$$

where $\sum_{\substack{\chi \mod p \\ \chi(-1) = -1 \\ denotes \ Dirichlet \ L-function \ corresponding \ to \ character \ \chi} \mod p, \ L(1, \chi)$

Proof. From the orthogonality relation for character sums mod p and the definition of N(c, p), we have

$$N(c,p) = \frac{1}{2} \sum_{\substack{a=1 \ b=1 \ ab \equiv c(p)}}^{p} \left(1 - (-1)^{a+\overline{b}}\right) = \frac{1}{2}\phi(p) - \frac{1}{2} \sum_{\substack{a=1 \ b=1 \ ab \equiv c(p)}}^{p} \sum_{\substack{ab \equiv c(p) \ ab \equiv c(p)}}^{p} \left(1 - (-1)^{a+\overline{b}}\right)$$
$$= \frac{1}{2}\phi(p) - \frac{1}{2\phi(p)} \sum_{\chi \bmod p} \overline{\chi}(c) \left(\sum_{a=1}^{p} (-1)^{a}\chi(a)\right) \left(\sum_{b=1}^{p} (-1)^{\overline{b}}\chi(b)\right)$$
$$= \frac{1}{2}\phi(p) - \frac{1}{2\phi(p)} \sum_{\chi \bmod p} \overline{\chi}(c) \left(\sum_{a=1}^{p} (-1)^{a}\chi(a)\right) \left(\sum_{b=1}^{p} (-1)^{b}\chi(\overline{b})\right)$$
$$= \frac{1}{2}\phi(p) - \frac{1}{2\phi(p)} \sum_{\chi \bmod p} \overline{\chi}(c) \left(\sum_{a=1}^{p} (-1)^{a}\chi(a)\right) \overline{\left(\sum_{b=1}^{p} (-1)^{b}\chi(b)\right)}$$
$$(1) \qquad = \frac{1}{2}\phi(p) - \frac{1}{2\phi(p)} \sum_{\chi \bmod p} \overline{\chi}(c) \left|\sum_{a=1}^{p} (-1)^{a}\chi(a)\right|^{2}.$$

If $\chi(-1) = 1$, then

(2)
$$\sum_{a=1}^{q} (-1)^a \chi(a) = 0.$$

If $\chi(-1) = -1$, then

(3)
$$\sum_{a=1}^{q} (-1)^a \chi(a) = 2\chi(2) \sum_{a=1}^{\frac{q-1}{2}} \chi(a).$$

If $\chi(-1) = -1$, then from Theorems 12.11 and 12.20 of [1] we also have

(4)
$$\frac{1}{p}\sum_{b=1}^{p}b\chi(b) = \frac{i}{\pi}\tau(\chi)L(1,\overline{\chi}),$$

where $\tau(\chi)$ denotes the Gauss sums associated with χ and $|\tau(\chi)| = \sqrt{p}$. Combining (1), (2), (3), (4) and Lemma 1 we may immediately deduce

$$E(c,p) = -\frac{2\pi^{-2}p}{p-1} \sum_{\substack{\chi \bmod p \\ \chi(-1) = -1}} \overline{\chi}(c) |1 - 2\chi(2)|^2 \cdot |L(1,\chi)|^2.$$

This proves Lemma 2.

Lemma 3. Let p be an odd prime, a, b and c are integers with $(abc, p) = (a^2 - 4b, p) = 1$. Then for any non-principal character $\chi \mod p$, we have the identity

$$\sum_{r=0}^{p-1} \sum_{s=0}^{p-1} \chi\left(r^2 + ars + bs^2 + c\right) = \chi(c) \cdot \left(\frac{a^2 - 4b}{p}\right) \cdot p,$$

where $\left(\frac{*}{p}\right)$ denotes the Legendre symbol.

Proof. Since any non-principal character $\chi \mod p$ is a primitive character mod p, so from the properties of Gauss sums we conclude that

$$\begin{split} &\sum_{r=0}^{p-1} \sum_{s=0}^{p-1} \chi \left(r^2 + ars + bs^2 + c \right) \\ &= \frac{1}{\tau(\overline{\chi})} \sum_{r=0}^{p-1} \sum_{s=0}^{p-1} \overline{\chi}(t) e \left(\frac{t(r^2 + ars + bs^2 + c)}{p} \right) \\ &= \frac{1}{\tau(\overline{\chi})} \sum_{t=1}^{p-1} \overline{\chi}(t) e \left(\frac{ct}{p} \right) \sum_{r=0}^{p-1} \sum_{s=0}^{p-1} e \left(\frac{tr^2 + tars + tbs^2}{p} \right) \\ &= \frac{1}{\tau(\overline{\chi})} \sum_{t=1}^{p-1} \overline{\chi}(t) e \left(\frac{ct}{p} \right) \left(\sum_{r=0}^{p-1} e \left(\frac{tr^2}{p} \right) + \sum_{r=0}^{p-1} \sum_{s=1}^{p-1} e \left(\frac{t(r^2 + ars + bs^2)}{p} \right) \right) \\ &= \frac{1}{\tau(\overline{\chi})} \sum_{t=1}^{p-1} \overline{\chi}(t) e \left(\frac{ct}{p} \right) \left(\sum_{r=0}^{p-1} e \left(\frac{tr^2}{p} \right) + \sum_{r=0}^{p-1} \sum_{s=1}^{p-1} e \left(\frac{ts^2(r^2 + ar + b)}{p} \right) \right) \\ &(5) &= \frac{1}{\tau(\overline{\chi})} \sum_{t=1}^{p-1} \overline{\chi}(t) e \left(\frac{ct}{p} \right) \left(\sum_{r=0}^{p-1} e \left(\frac{tr^2}{p} \right) - p + \sum_{r=0}^{p-1} \sum_{s=0}^{p-1} e \left(\frac{ts^2(r^2 + ar + b)}{p} \right) \right). \end{split}$$

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From Theorem 7.5.4 of Hua's book [6] we know that for any integer u with (u, p) = 1, we have

(6)
$$\sum_{r=0}^{p-1} e\left(\frac{tr^2}{p}\right) = \left(\frac{t}{p}\right) \sum_{r=0}^{p-1} e\left(\frac{r^2}{p}\right) \equiv \left(\frac{t}{p}\right) \cdot G(p).$$

For any integer n with (n, p) = 1, from [6] (§7.8, Theorem 8.2) we also have

(7)
$$\sum_{r=0}^{p-1} \left(\frac{r^2+n}{p}\right) = -1.$$

Therefore,

$$\sum_{r=0}^{p-1} \sum_{s=0}^{p-1} e\left(\frac{ts^2(r^2 + ar + b)}{p}\right)$$

= $\sum_{r=0}^{p-1} \left(\frac{t(r^2 + ar + b)}{p}\right) \cdot G(p) + p \cdot \sum_{\substack{r=0\\r^2 + ar + b \equiv 0 \mod p}}^{p-1} 1$
= $\left(\frac{t}{p}\right) \cdot G(p) \cdot \sum_{r=0}^{p-1} \left(\frac{(2r + a)^2 + 4b - a^2}{p}\right) + p \cdot \sum_{\substack{r=0\\(2r + a)^2 + 4b - a^2 \equiv 0 \mod p}}^{p-1} 1$
 $(2r + a)^2 + 4b - a^2 \equiv 0 \mod p$

(8) =
$$-\left(\frac{t}{p}\right) \cdot G(p) + \left(1 + \left(\frac{a^2 - 4b}{p}\right)\right) \cdot p.$$

Then from (5) (6) (7) and (8) we deduce the

Then from (5), (6), (7) and (8) we deduce the identity

$$\sum_{r=0}^{p-1} \sum_{s=0}^{p-1} \chi\left(r^2 + ars + bs^2 + c\right)$$

$$= \frac{1}{\tau(\overline{\chi})} \sum_{t=1}^{p-1} \overline{\chi}\left(t\right) e\left(\frac{ct}{p}\right) \left(\left(\frac{t}{p}\right) \cdot G(p) - p - \left(\frac{t}{p}\right) \cdot G(p) + \left(1 + \left(\frac{a^2 - 4b}{p}\right)\right) \cdot p\right)$$

$$= \left(\frac{a^2 - 4b}{p}\right) \cdot p \cdot \frac{1}{\tau(\overline{\chi})} \sum_{t=1}^{p-1} \overline{\chi}\left(t\right) e\left(\frac{ct}{p}\right)$$

$$= \chi(c) \cdot \left(\frac{a^2 - 4b}{p}\right) \cdot p.$$
This proves Lemma 3.

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To introduce Lemma 4, we need to give the definition of the Dedekind sums. For a positive integer q and an arbitrary integer h, the classical Dedekind sums S(h,q) is defined by

$$S(h,q) = \sum_{a=1}^{q} \left(\left(\frac{a}{q}\right) \right) \left(\left(\frac{ah}{q}\right) \right),$$

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where

$$((x)) = \begin{cases} x - [x] - \frac{1}{2}, & \text{if } x \text{ is not an integer;} \\ 0, & \text{if } x \text{ is an integer.} \end{cases}$$

The various properties of S(h, k) had been studied by many authors, see [2, 3, 7, 9, 10, 11]. For example, L. Carlitz [2] proved the reciprocity theorem of S(h, q). That is, for all positive integers h and q with (h, q) = 1, we have the identity

(9)
$$S(h,q) + S(q,h) = \frac{h^2 + q^2 + 1}{12hq} - \frac{1}{4}.$$

For Dedekind sums S(h,q), there is also another kind of expression as follows:

Lemma 4. Let q > 2 be an integer, then for any integer a with (a,q) = 1, we have the identity

$$S(a,q) = \frac{1}{\pi^2 q} \sum_{d|q} \frac{d^2}{\phi(d)} \sum_{\substack{\chi \mod d \\ \chi(-1) = -1}} \chi(a) |L(1,\chi)|^2.$$

Proof. See Lemma 2 of reference [10].

3. Proof of Theorem

In this section, we will use the lemmas from Section 2 to prove our theorem. First note that if all χ_i (i = 1, 2, ..., 2m + 1) are odd characters mod p, then the product $\chi_1 \chi_2 \cdots \chi_{2m+1}$ is also an odd character mod p. So from Lemma 2 and Lemma 3 we have

$$\begin{split} &\sum_{r=0}^{p-1}\sum_{s=0}^{p-1}E^{2m+1}\left(r^2+ars+bs^2+c,p\right) \\ &=\sum_{r=0}^{p-1}\sum_{s=0}^{p-1}\left(\frac{-2\pi^{-2}p}{p-1}\sum_{\substack{\chi \bmod p\\\chi(-1)=-1}}\overline{\chi}\left(r^2+ars+bs^2+c\right)|1-2\chi(2)|^2\cdot|L(1,\chi)|^2\right)^{2m+1} \\ &=\left(\frac{-2\pi^{-2}p}{p-1}\right)^{2m+1}\sum_{\substack{\chi_1 \bmod p\\\chi_1(-1)=-1}}\cdots\sum_{\substack{\chi_{2m+1} \bmod p\\\chi_{2m+1}(-1)=-1}}\sum_{\substack{r=0\\\chi_{2m+1}(-1)=-1}}\sum_{\substack{\chi_1 \bmod p\\\chi_{2m+1}(-1)=-1}}\sum_{\substack{\chi_2 + 1 \bmod p\\\chi_2 + 1}(2)|^2\cdot|L(1,\chi_1)|^2\cdots|1-2\chi_{2m+1}(2)|^2\cdot|L(1,\chi_{2m+1})|^2 \\ &=\left(\frac{a^2-4b}{p}\right)\cdot p\cdot\left(\frac{-2\pi^{-2}p}{p-1}\right)^{2m+1}\sum_{\substack{\chi_1 \bmod p\\\chi_1(-1)=-1}}\cdots\sum_{\substack{\chi_2 + 1 \bmod p\\\chi_{2m+1}(-1)=-1}}\sum_{\substack{\chi_2 - 1 \dotsb d\\\chi_{2m+1}(-1)=-1}}\sum_{\substack{\chi_2 - 1 \dotsb d\\\chi_{2m+1}(-1)=-1}}\sum_{\substack{\chi_2 - 1 \dotsb d\\\chi_2 - 1 \end{matrix}}\sum_{\substack{\chi_2 - 1 \end{matrix}}\sum_{\substack{\chi_2 - 1 \dotsb d\\\chi_2 - 1 \end{matrix}}\sum_{\substack{\chi_2 - 1 \end{matrix}}\sum_$$

$$\begin{split} &= \left(\frac{a^2 - 4b}{p}\right) \cdot p \cdot \left(\frac{-2\pi^{-2}p}{p - 1} \sum_{\substack{\chi \bmod p \\ \chi(-1) = -1}} \overline{\chi}(c) \cdot |1 - 2\chi(2)|^2 \cdot |L(1, \chi)|^2\right)^{2m + 1} \\ &= \left(\frac{a^2 - 4b}{p}\right) \cdot p \cdot E^{2m + 1}(c, p). \end{split}$$

This proves our theorem.

Now we prove Corollary 1, Corollary 2 and Corollary 3. From (9) and Lemma 4 we have

(10)
$$\sum_{\substack{\chi \bmod p \\ \chi(-1) = -1}} \chi(a) |L(1,\chi)|^2 = \pi^2 \cdot \frac{p-1}{p} \cdot S(a,p),$$

(11)
$$\sum_{\substack{\chi \bmod p \\ \chi(-1) = -1}} |L(1,\chi)|^2 = \frac{\pi^2}{12} \cdot \frac{(p-1)^2(p-2)}{p^2},$$

$$\sum_{\substack{\chi \mod p \\ \chi(-1) = -1}} \chi(2) |L(1,\chi)|^2 = \pi^2 \cdot \frac{p-1}{p} \cdot S(2,p)$$

(12)
$$= \pi^2 \cdot \frac{p-1}{p} \cdot \left(\frac{p^2+4+1}{24p} - \frac{1}{4} - S(p,2)\right) = \frac{\pi^2}{24} \cdot \frac{(p-1)^2(p-5)}{p^2}$$

and

(13)

$$\sum_{\substack{\chi \bmod p \\ \chi(-1)=-1}} \chi(4) |L(1,\chi)|^2 = \pi^2 \cdot \frac{p-1}{p} \cdot S(4,p)$$

$$= \pi^2 \cdot \frac{p-1}{p} \cdot \left(\frac{p^2 + 16 + 1}{48p} - \frac{1}{4} - S(p,4)\right)$$

$$= \begin{cases} \frac{\pi^2}{48} \cdot \frac{(p-1)^2(p-17)}{p^2}, & \text{if } p \equiv 1 \mod 4; \\ \frac{\pi^2}{48} \cdot \frac{(p-1)(p^2 - 6p + 17)}{p^2}, & \text{if } p \equiv 3 \mod 4. \end{cases}$$

From (11), (12) and Lemma 2 we can deduce the identity

(14)
$$E(1,p) = -\frac{1}{2} \cdot (p-1).$$

Combining Theorem and (14) we may immediately obtain the identity

$$\sum_{r=0}^{p-1} \sum_{s=0}^{p-1} E^{2m+1} \left(r^2 + ars + bs^2 + 1, p \right) = -\left(\frac{a^2 - 4b}{p}\right) \cdot p \cdot \frac{(p-1)^{2m+1}}{2^{2m+1}}.$$

This proves Corollary 1.

From (11), (12), (13) and Lemma 2 we can also deduce the identity

(15)
$$E(2,p) = -\frac{2\pi^{-2}p}{p-1} \sum_{\substack{\chi \mod p \\ \chi(-1) = -1}} \overline{\chi}(2) \cdot |1 - 2\chi(2)|^2 \cdot |L(1,\chi)|^2$$
$$= \begin{cases} 0, & \text{if } p \equiv 1 \mod 4; \\ 1, & \text{if } p \equiv 3 \mod 4. \end{cases}$$

Combining Theorem and (15) we may immediately obtain the identity

$$\sum_{r=0}^{p-1} \sum_{s=0}^{p-1} E^{2m+1} \left(r^2 + ars + bs^2 + 2, p \right) = \begin{cases} \left(\frac{a^2 - 4b}{p} \right) \cdot p, & \text{if } p \equiv 3 \mod 4; \\ 0, & \text{if } p \equiv 1 \mod 4. \end{cases}$$

This proves Corollary 2.

Note that E(-c, p) = -E(c, p), so Corollary 3 follows from Theorem and Corollary 1 with m = 0. This completes the proof of all results.

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