

ON A FAMILY OF SYMMETRIC BERNOULLI CONVOLUTIONS.*

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1. For any fixed real number a in the interval $0 < a < 1$, let $\lambda = \lambda(x; a)$, $-\infty < x < +\infty$, denote the distribution function which is defined as the convolution of the infinitely many symmetric Bernoulli distribution functions $\beta(a^n x)$, $-\infty < x < +\infty$, where $n = 0, 1, 2, \dots$, and $\beta(x)$ denotes the function which is 0, $\frac{1}{2}$ or 1 according as $x < -1$, $|x| \leq 1$ or $x > 1$. In other words, $\lambda(x; a)$ is the distribution function whose Fourier-Stieltjes transform is the infinite product

$$L(u; a) \equiv \int_{-\infty}^{+\infty} e^{iux} d_x \lambda(x; a) = \prod_{n=0}^{\infty} \cos(a^n u); \quad -\infty < u < +\infty.$$

It is known¹ that if a value of a is not such as to make the (monotone) function $\lambda(x; a)$ of x absolutely continuous for $-\infty < x < +\infty$, then $\lambda(x; a)$ is purely singular, that is to say such as to have neither a discontinuous nor an absolutely continuous component in its Lebesgue decomposition. It is also known² that the set of those points of the x -axis at which the non-decreasing function $\lambda(x; a)$ is increasing either is the interval $-(1-a)^{-1} \leq x \leq (1-a)^{-1}$ or a nowhere dense perfect zero set contained in this interval, according as $a \geq \frac{1}{2}$ or $a < \frac{1}{2}$. While this clearly implies that $\lambda(x; a)$ is purely singular if $a < \frac{1}{2}$, it does not imply that $\lambda(x; a)$ is absolutely continuous if $a \geq \frac{1}{2}$. On the other hand, it is known³ that if a has any of the values $\frac{1}{2}, (\frac{1}{2})^{1/2}, (\frac{1}{2})^{1/3}, \dots$, then $\lambda(x; a)$ is absolutely continuous, and that $\lambda(x; (\frac{1}{2})^{1/k})$ acquires derivatives of arbitrary high order as $k \rightarrow \infty$, i. e., as $a = (\frac{1}{2})^{1/k} \rightarrow 1$.

2. Thus, one might be inclined to expect that the "smoothness" of $\lambda(x; a)$ for $-\infty < x < +\infty$ cannot decrease when a is increasing, and that $\lambda(x; a)$, being absolutely continuous if $a = \frac{1}{2}$, is absolutely continuous if $\frac{1}{2} < a < 1$, and not only if $a = (\frac{1}{2})^{1/k}$. However, it turns out that such is

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¹ B. Jessen and A. Wintner, *Transactions of the American Mathematical Society*, vol. 38 (1935), p. 61.

² R. Kershner and A. Wintner, *American Journal of Mathematics*, vol. 57 (1935), pp. 546-547.

³ A. Wintner, *American Journal of Mathematics*, vol. 57 (1935), p. 837.

not the case. For instance, it will be shown that if a has the "Fibonacci" value $\frac{1}{2}(5^{1/2} - 1)$, a value which lies between $\frac{1}{2}$ and $(\frac{1}{2})^{1/2}$, then $\lambda(x; a)$ is not absolutely continuous and is therefore purely singular (though nowhere constant on its range $|x| \leq (1 - \alpha)^{-1}$). A corresponding a -value between $(\frac{1}{2})^{1/2}$ and $(\frac{1}{2})^{1/3}$ is, for instance, the positive root of the cubic equation $a^3 + a^2 - 1 = 0$. That $\lambda(x; a)$ is singular for these algebraic irrationalities a , will be proved by showing that the necessary condition $L(u; a) \rightarrow 0$, $u \rightarrow \pm \infty$, of the Riemann-Lebesgue lemma is not satisfied at these particular a -values.

Let α be a real algebraic integer which satisfies the inequality $\alpha > 1$ and is such that, if m denotes the degree of α , and α_j , where $j = 2, \dots, m$, are the conjugates of α , then $|\alpha_j| < 1$ for all j . Since $\alpha^n + \alpha_2^n + \dots + \alpha_m^n$ is a rational integer for $n = 0, 1, 2, \dots$, it is clear that there exists a positive number $\theta < 1$ which has the property that the distance between α^n and the nearest integer to α^n is less than θ^n for every n .

Now choose $a = 1/\alpha$. Then, since $L(u; a) = \prod_{n=0}^{\infty} \cos(a^n u)$, one has, for every positive integer k ,

$$L(\pi \alpha^k; a) = C \prod_{n=1}^k \cos(\alpha^n \pi), \text{ where } C = \prod_{n=0}^{\infty} \cos(\alpha^{-n} \pi)$$

is a non-vanishing constant, since every $\cos(\alpha^n \pi) \neq 0$. Consequently by the above definition of the positive number $\theta < 1$,

$$|L(\pi \alpha^k; a)| = |C| \prod_{n=1}^k |\cos(\alpha^n \pi)| \geq C' \prod_{n=1}^k |\cos(\theta^n \pi)|,$$

where $C' = |C| \prod_{n=1}^{\infty} |\cos \theta^n \pi|$ and the product $\prod_{n=1}^{\infty}$ runs through those values of n for which $\theta^n < \frac{1}{2}$. Hence, for every k ,

$$|L(\pi \alpha^k; a)| \geq C' \prod_{n=1}^{\infty} |\cos(\theta^n \pi)| = \text{const.} > 0,$$

if θ is chosen to be distinct from $\frac{1}{2}$. Since $\alpha^k \rightarrow +\infty$ as $k \rightarrow +\infty$, it follows that $L(u; a)$ does not tend to 0 as $u \rightarrow \infty$, and so the distribution function $\lambda(x; a)$ is singular, for any $a = 1/\alpha$ of the type described above.

It seems to be likely that these a are clustering at $a = 1$ (this would imply that these a lie everywhere dense between $a = 0$ and $a = 1$).

3. Needless to say, $L(u; a) \rightarrow 0$, $u \rightarrow \infty$, only is a necessary condition in order that $\lambda(x; a)$ be absolutely continuous. In fact, it is known⁴ that

⁴ R. Kershner, *American Journal of Mathematics*, vol. 58 (1936), pp. 450-452.

if α has any rational value which is not the reciprocal value of an integer, then there exists a positive $\gamma = \gamma(a)$ such that $L(u; a) = O(|\log u|^{-\gamma})$ as $u \rightarrow \infty$, whether the positive number $a (< 1)$ is or is not greater than $\frac{1}{2}$. (It is easy to see⁵ that if $a = \frac{1}{3}, \frac{1}{4}, \dots$, then $L(u; a) \rightarrow 0$ does not hold; while $L(u; a) = (\sin u)/u$ if $a = \frac{1}{2}$.) Actually, it may be shown that, whether $a > \frac{1}{2}$ or $a < \frac{1}{2}$, the Fourier-Stieltjes transform $L(u; a)$ tends, as $u \rightarrow \infty$, to 0, not only when a is any rational number distinct from $\frac{1}{3}, \frac{1}{4}, \dots$, but also for all irrational values of a which do not belong to a certain enumerable set.

In order to prove this, notice first that all values a between 0 and 1 which do not belong to a certain enumerable set are known⁶ to possess the following property: There does not exist any number $b > 0$ in such a way that if ϵ_n denotes, for fixed a and fixed b , the distance between ba^{-n} and the nearest integer to ba^{-n} , then $\epsilon_n < \frac{1}{2}(a^{-1} + 1)^{-2}$ for every sufficiently large n . Let a be chosen such as to possess this property.

Suppose, if possible, that $L(u; a)$ does not tend to 0 as $u \rightarrow \infty$, i. e., that there exists a sequence u_1, \dots, u_j, \dots for which one has $u_j \rightarrow \infty$ as $j \rightarrow \infty$, while $|L(u_j; a)| > c$ holds for a sufficiently small positive $c = c(a)$ which is independent of j . Clearly, one can choose these u_j in such a way that the sequence $\{b_j\}$ defined by $b_j = u_j a^{k_j}$ tends, as $j \rightarrow \infty$, to a limit, say b , where $k = k_j$ denotes the unique positive integer satisfying $a < u_j a^k \leq 1$; so that $k_j \rightarrow \infty$ as $j \rightarrow \infty$, and $a \leq b \leq 1$. But $|L(u_j; a)| > c$ may be written in the form

$$|L(b_j a^{-k}; a)| = \left| \prod_{n=0}^{\infty} \cos(b_j a^{n-k}) \right| > c > 0$$

for every j and $k = k_j$. Since $k_j \rightarrow \infty$ and $b_j \rightarrow b$ as $j \rightarrow \infty$, it follows by an obvious adaptation of the inequalities applied in § 2, that b has the property excluded above by the choice of a . This contradiction completes the proof of the fact that $L(u; a) \rightarrow 0$, $u \rightarrow \infty$, holds for any of the a -values under consideration.

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⁵ Cf. B. Jessen and A. Wintner, *loc. cit.*, Example 1.

⁶ C. Pisot, *Annali di Pisa*, ser. 2, vol. 7 (1938), p. 238.