

A NOTE ON THE SECOND MOMENT OF AUTOMORPHIC L -FUNCTIONS

H. M. BUI

ABSTRACT. We obtain the formula for the twisted harmonic second moment of the L -functions associated with primitive Hecke eigenforms of weight 2. A consequence of our mean value theorem is reminiscent of recent results of Conrey and Young on the reciprocity formula for the twisted second moment of Dirichlet L -functions.

1. INTRODUCTION

In this paper, we study the twisted second moment of the family of L -functions arising from $\mathcal{S}_2^*(q)$, the set of primitive Hecke eigenforms of weight 2, level q (q prime). For $f(z) \in \mathcal{S}_2^*(q)$, f has a Fourier expansion

$$f(z) = \sum_{n=1}^{\infty} n^{1/2} \lambda_f(n) e(nz),$$

where the normalization is such that $\lambda_f(1) = 1$. The L -function associated to f has an Euler product

$$L(f, s) = \sum_{n=1}^{\infty} \frac{\lambda_f(n)}{n^s} = \left(1 - \frac{\lambda_f(q)}{q^s}\right)^{-1} \prod_{\substack{h \text{ prime} \\ h \neq q}} \left(1 - \frac{\lambda_f(h)}{h^s} + \frac{1}{h^{2s}}\right)^{-1}.$$

The series is absolutely convergent when $\Re s > 1$, and admits analytic continuation to all of \mathbb{C} . The functional equation for $L(f, s)$ is

$$\Lambda(f, s) := \left(\frac{\sqrt{q}}{2\pi}\right)^s \Gamma(s + \tfrac{1}{2}) L(f, s) = \varepsilon_f \Lambda(f, 1 - s),$$

where $\varepsilon_f = -q^{1/2} \lambda_f(q) = \pm 1$. We define the harmonic average as

$$\sum_f^h A_f := \sum_{f \in \mathcal{S}_2^*(q)} \frac{A_f}{4\pi(f, f)},$$

where (f, g) is the Petersson inner product on the space $\Gamma_0(q) \backslash \mathbb{H}$.

We are interested in the twisted second moment of this family of L -functions. We define

$$S(p, q) = \sum_{f \in \mathcal{S}_2^*(q)}^h L(f, \tfrac{1}{2})^2 \lambda_f(p).$$

Our main theorem is

Theorem 1. *Suppose q is prime and $0 < p \leq Cq$, for some fixed $C < 1$. Then we have*

$$S(p, q) = \frac{d(p)}{\sqrt{p}} \log \frac{q}{4\pi^2 p} + O(p^{1/2} q^{-1+\varepsilon}).$$

Remark 1. The twisted harmonic fourth moment has been considered by Kowalski, Michel and VanderKam [6], where they gave an asymptotic formula for the fourth power mean value provided that $p \ll q^{1/9-\varepsilon}$.

Remark 2. In a similar setting, Iwaniec and Sarnak [3] have given the exact formula for the twisted second moment of the automorphic L -functions arising from $\mathcal{H}_k(1)$, the set of newforms in $\mathcal{S}_k(1)$, where $\mathcal{S}_k(1)$ is the linear space of holomorphic cusp forms of weight k . Precisely, they showed that for $k > 2$, $k \equiv 0 \pmod{2}$, and for any $m \geq 1$, we have

$$\begin{aligned} \frac{12}{k-1} \sum_{f \in \mathcal{H}_k(1)} w_f L(f, \tfrac{1}{2})^2 \lambda_f(m) &= 2(1+i^k) \frac{d(m)}{\sqrt{m}} \left(\sum_{0 < l \leq k/2} \frac{1}{l} - \log 2\pi\sqrt{m} \right) \\ &\quad - \frac{2\pi i^k}{\sqrt{m}} \sum_{h \neq m} d(h)d(h-m)p_k\left(\frac{h}{m}\right) + \frac{2\pi i^k}{\sqrt{m}} \sum_h d(h)d(h+m)q_k\left(\frac{h}{m}\right), \end{aligned}$$

where $p_k(x)$ and $q_k(x)$ are Hankel transforms of Bessel functions

$$p_k(x) = \int_0^\infty Y_0(y\sqrt{x})J_{k-1}(y)dy, \text{ and } q_k(x) = \frac{2}{\pi} \int_0^\infty K_0(y\sqrt{x})J_{k-1}(y)dy.$$

Here the weight $w_f = \zeta(2)L(\text{sym}^2(f), 1)^{-1}$, where the symmetric square L -function $L(\text{sym}^2(f), s)$ corresponding to f is defined by

$$L(\text{sym}^2(f), s) = \zeta(2s) \sum_{n=1}^\infty \frac{\lambda_f(n^2)}{n^s}.$$

In the context of Dirichlet L -functions, consider

$$M(p, q) = \frac{1}{\varphi^*(q)} \sum_{\chi \pmod{q}}^* |L(\tfrac{1}{2}, \chi)|^2 \chi(p),$$

where \sum^* denotes summation over all primitive characters $\chi \pmod{q}$, and $\varphi^*(q)$ is the number of primitive characters. This is the twisted second moment of Dirichlet L -functions. In a recent paper, Conrey [1] proved that there is a kind of reciprocity formula relating $M(p, q)$ and $M(-q, p)$ when p and q are distinct prime integers. Precisely, Conrey showed that

$$M(p, q) = \frac{\sqrt{p}}{\sqrt{q}} M(-q, p) + \frac{1}{\sqrt{p}} \left(\log \frac{q}{p} + A \right) + \frac{B}{2\sqrt{q}} + O\left(\frac{p}{q} + \frac{\log q}{q} + \frac{\log pq}{\sqrt{pq}} \right),$$

where A and B are some explicit constants. This provides an asymptotic formula for $M(p, q) - \sqrt{p/q}M(-q, p)$ under the condition that $p \ll q^{2/3-\varepsilon}$. The error term above was improved by Young [7] so that the asymptotic formula holds for $p \ll q^{1-\varepsilon}$.

We now take p to be prime and, similarly as before, $S(q, p)$ is defined as the harmonic second moment, twisted by $\lambda_g(q)$, of the family of L -functions arising from $g(z) \in \mathcal{S}_2^*(p)$. We note that as q is prime, the Ramanujan bound $|\lambda_f(n)| \leq d(n)$ [2] yields

$$S(q, p) \ll \sum_{g \in \mathcal{S}_2^*(p)}^h L(g, \tfrac{1}{2})^2 \ll \log p.$$

Thus as a trivial consequence of Theorem 1, for $p < q$ we have

$$S(p, q) - \sqrt{p/q}S(q, p) = \frac{2}{\sqrt{p}} \log \frac{q}{4\pi^2 p} + O(p^{1/2+\varepsilon}q^{-1/2}).$$

This leads to an asymptotic formula for $S(p, q) - \sqrt{p/q}S(q, p)$, at least for p as large as $q^{1/2-\varepsilon}$. The results in the Dirichlet L -functions case [1, 7] suggest that the asymptotic formula should hold for $p \ll q^\theta$, for any $\theta < 1$. However, our technique fails to extend the range to any power $\theta > 1/2$. For that purpose, we need more refined estimates for the off-diagonal terms of $S(p, q)$ and $S(q, p)$. The intricate calculations seem to suggest that there is a large cancellation between these two expressions. The nature of this is not well-understood.

2. PRELIMINARY LEMMAS

We require some lemmas. We begin with Hecke's formula for primitive forms.

Lemma 1. For $m, n \geq 1$,

$$\lambda_f(m)\lambda_f(n) = \sum_{\substack{d|(m,n) \\ (d,q)=1}} \lambda_f\left(\frac{mn}{d^2}\right).$$

The next lemma is a particular case of Petersson's trace formula.

Lemma 2. For $m, n \geq 1$, we have

$$\sum_{f \in \mathcal{S}_2^*(q)} \lambda_f(m)\lambda_f(n) = \delta_{m,n} - J_q(m, n),$$

where $\delta_{m,n}$ is the Kronecker symbol and

$$J_q(m, n) = 2\pi \sum_{c=1}^{\infty} \frac{S(m, n; cq)}{cq} J_1\left(\frac{4\pi\sqrt{mn}}{cq}\right).$$

Here $J_1(x)$ is the Bessel function of order 1, and $S(m, n; c)$ is the Kloosterman sum

$$S(m, n; c) = \sum_{a \pmod{c}}^* e\left(\frac{ma + n\bar{a}}{c}\right).$$

Moreover we have

$$J_q(m, n) \ll (m, n, q)^{1/2} (mn)^{1/2+\varepsilon} q^{-3/2}.$$

The above estimate follows easily from the bound $J_1(x) \ll x$ and Weil's bound on Kloosterman sums.

We mention a result of Jutila [4] (cf. Theorem 1.7), which is an extension of the Voronoi summation formula.

Lemma 3. Let $f : \mathbb{R}^+ \rightarrow \mathbb{C}$ be a C^∞ function which vanishes in the neighbourhood of 0 and is rapidly decreasing at infinity. Then for $c \geq 1$ and $(a, c) = 1$,

$$\begin{aligned} c \sum_{m=1}^{\infty} d(m) e\left(\frac{am}{c}\right) f(m) &= 2 \int_0^{\infty} \left(\log \frac{\sqrt{x}}{c} + \gamma\right) f(x) dx \\ &\quad - 2\pi \sum_{m=1}^{\infty} d(m) e\left(\frac{-\bar{a}m}{c}\right) \int_0^{\infty} Y_0\left(\frac{4\pi\sqrt{mx}}{c}\right) f(x) dx \\ &\quad + 4 \sum_{m=1}^{\infty} d(m) e\left(\frac{\bar{a}m}{c}\right) \int_0^{\infty} K_0\left(\frac{4\pi\sqrt{mx}}{c}\right) f(x) dx. \end{aligned}$$

The next lemma concerns the approximate functional equation for L -functions.

Lemma 4. Let $G(s)$ be an even entire function satisfying $G(0) = 1$ and G has a double zero at each $s \in \mathbb{Z}$. Furthermore let assume that $G(s) \ll_{A,B} (1 + |s|)^{-A}$ for any $A > 0$ in any strip $-B \leq \Re s \leq B$. Then for $f \in \mathcal{S}_2^*(q)$,

$$L(f, \tfrac{1}{2})^2 = 2 \sum_{n=1}^{\infty} \frac{d(n)\lambda_f(n)}{\sqrt{n}} W_q\left(\frac{4\pi^2 n}{q}\right),$$

where

$$W_q(x) = \frac{1}{2\pi i} \int_{(1)} G(s) \Gamma(s+1)^2 \zeta_q(2s+1) x^{-s} \frac{ds}{s}.$$

Here $\zeta_q(s)$ is defined by

$$\zeta_q(s) = \sum_{\substack{n=1 \\ (n,q)=1}}^{\infty} n^{-s} \quad (\sigma > 1).$$

Proof. From Lemma 1 we first note that

$$L(f, s)^2 = \zeta_q(2s) \sum_{n=1}^{\infty} \frac{d(n)\lambda_f(n)}{n^s} \quad (\sigma > 1).$$

Consider

$$A(f) := \frac{1}{2\pi i} \int_{(1)} \frac{G(s)\Lambda(f, s + \frac{1}{2})^2 ds}{\frac{\sqrt{q}}{2\pi} s}.$$

Moving the line of integration to $\Re s = -1$, and applying Cauchy's theorem and the functional equation, we derive that $A(f) = L(f, \frac{1}{2})^2 - A(f)$. Expanding $\Lambda(f, s + \frac{1}{2})^2$ in a Dirichlet series and integrating termwise we obtain the lemma. \square

For our purpose, W_q is basically a ‘‘cut-off’’ function. Indeed, we have the following.

Lemma 5. *The function W_q satisfies*

$$\begin{aligned} W_q^{(j)}(x) &\ll_{j,N} x^{-N} \text{ for } x \geq 1 \text{ and all } j, N \geq 0, \\ x^i W_q^{(j)}(x) &\ll_{i,j} |\log x| \text{ for } 0 < x < 1 \text{ and all } i \geq j \geq 0, \end{aligned}$$

and

$$W_q(x) = -\left(1 - \frac{1}{q}\right) \frac{\log x}{2} + \frac{\log q}{q} + O_N(x^N) \text{ for } 0 < x < 1 \text{ and all } N \geq 0.$$

The implicit constants are independent of q .

Proof. The first estimate is a direct consequence of Stirling's formula after differentiating under the integral sign and shifting the line of integration to $\Re s = N$. The only difference in the other two estimates is that one has to move the line of integration to $\Re s = -N$. \square

3. PROOF OF THEOREM 1

Our argument in this section follows closely [5]. From Lemma 4 and Lemma 2 we obtain

$$S(p, q) = 2 \frac{d(p)}{\sqrt{p}} W_q\left(\frac{4\pi^2 p}{q}\right) - 2R(p, q),$$

where

$$R(p, q) = \sum_{n=1}^{\infty} \frac{d(n)}{\sqrt{n}} J_q(n, p) W_q\left(\frac{4\pi^2 n}{q}\right).$$

Using Lemma 5, the first term is

$$\frac{d(p)}{\sqrt{p}} \log \frac{q}{4\pi^2 p} + O(p^{-1/2} q^{-1+\varepsilon} + p^{1/2+\varepsilon} q^{-1}).$$

Thus, we are left to consider $R(p, q)$. We have

$$R(p, q) = 2\pi \sum_{n=1}^{\infty} \frac{d(n)}{\sqrt{n}} \sum_{c=1}^{\infty} \frac{S(n, p; cq)}{cq} J_1\left(\frac{4\pi\sqrt{np}}{cq}\right) W_q\left(\frac{4\pi^2 n}{q}\right).$$

Using Weil's bound for Kloosterman sums and $J_1(x) \ll x$, the contribution from the terms $c \geq q$ is

$$\ll p^{1/2} q^{-3/2} \sum_{n=1}^{\infty} (n, p)^{1/2} d(n) \left| W_q\left(\frac{4\pi^2 n}{q}\right) \right| \sum_{c \geq q} \frac{d(c)}{c^{3/2}} \ll p^{1/2} q^{-1+\varepsilon}.$$

Thus we need to study

$$\frac{2\pi}{q} \sum_{c < q} \frac{1}{c} \sum_{a \pmod{cq}}^* e\left(\frac{\bar{a}p}{cq}\right) \sum_{n=1}^{\infty} d(n) e\left(\frac{an}{cq}\right) \frac{J_1\left(\frac{4\pi\sqrt{np}}{cq}\right) W_q\left(\frac{4\pi^2 n}{q}\right)}{\sqrt{n}}.$$

We fix a C^∞ function $\xi : \mathbb{R}^+ \rightarrow [0, 1]$, which satisfies $\xi(x) = 0$ for $0 \leq x \leq 1/2$ and $\xi(x) = 1$ for $x \geq 1$, and attach the weight $\xi(n)$ to the innermost sum. Using Lemma 3, this is equal to

$$\frac{4\pi}{q^2} \sum_{c < q} \frac{1}{c^2} S(0, p; cq) \int_0^\infty \left(\log \frac{\sqrt{t}}{cq} + \gamma\right) J_1\left(\frac{4\pi\sqrt{tp}}{cq}\right) W_q\left(\frac{4\pi^2 t}{q}\right) \xi(t) \frac{dt}{\sqrt{t}} - Y + K,$$

where

$$Y = \frac{4\pi^2}{q^2} \sum_{c < q} \frac{1}{c^2} \sum_{n=1}^{\infty} d(n) S(0, p-n; cq) \int_0^\infty Y_0\left(\frac{4\pi\sqrt{nt}}{cq}\right) J_1\left(\frac{4\pi\sqrt{tp}}{cq}\right) W_q\left(\frac{4\pi^2 t}{q}\right) \xi(t) \frac{dt}{\sqrt{t}}, \quad (1)$$

and

$$K = \frac{8\pi}{q^2} \sum_{c < q} \frac{1}{c^2} \sum_{n=1}^{\infty} d(n) S(0, p+n; cq) \int_0^\infty K_0\left(\frac{4\pi\sqrt{nt}}{cq}\right) J_1\left(\frac{4\pi\sqrt{tp}}{cq}\right) W_q\left(\frac{4\pi^2 t}{q}\right) \xi(t) \frac{dt}{\sqrt{t}}. \quad (2)$$

We will deal with Y and K in the next three lemmas. For the first sum, since $S(0, p; cq) = \mu(q)S(0, p\bar{q}; c)$ and $J_1(x) \ll x$, this is

$$\ll p^{1/2} q^{-3} \sum_{c < q} \frac{1}{c^2} \int_{1/2}^\infty \left| W_q\left(\frac{4\pi^2 t}{q}\right) \right| (\log tcq) dt \ll p^{1/2} q^{-2+\varepsilon}.$$

Lemma 6. For K defined as in (2), we have

$$K \ll p^{1/2} q^\varepsilon (q-p)^{-1+\varepsilon}.$$

And hence $K \ll p^{1/2} q^{-1+\varepsilon}$, given that $p \leq Cq$ for some fixed $C < 1$.

Remark 3. This is the only place where the condition $p \leq Cq$ for some constant $C < 1$ is used.

Proof. The integral involving K_0 , using $K_0(y) \ll y^{-1/2} e^{-y}$, is

$$\begin{aligned} & \int_0^\infty K_0\left(\frac{4\pi\sqrt{nt}}{cq}\right) J_1\left(\frac{4\pi\sqrt{tp}}{cq}\right) W_q\left(\frac{4\pi^2 t}{q}\right) \xi(t) \frac{dt}{\sqrt{t}} \\ &= \frac{cq}{2\pi\sqrt{n}} \int_0^\infty K_0(y) J_1\left(\sqrt{\frac{p}{n}} y\right) W_q\left(\frac{c^2 q y^2}{4n}\right) \xi\left(\frac{c^2 q^2 y^2}{16\pi^2 n}\right) dy \\ &\ll \frac{cp^{1/2} q^{1+\varepsilon}}{n} \int_{\sqrt{n}/cq}^\infty y^{1/2} e^{-y} dy \ll \frac{cp^{1/2} q^{1+\varepsilon}}{n} e^{-\sqrt{n}/2cq}. \end{aligned}$$

Thus, as $S(0, p+n; cq) = S(0, (p+n)\bar{q}; c)S(0, p+n; q)$ and $|S(0, (p+n)\bar{q}; c)| \leq \sum_{l|(p+n, c)} l$,

$$\begin{aligned} K &\ll p^{1/2} q^{-1+\varepsilon} \sum_{n=1}^{\infty} \frac{d(n)}{n} e^{-\sqrt{n}/2q^2} |S(0, p+n; q)| \sum_{c < q} \frac{\sum_{l|(p+n, c)} l}{c} \\ &\ll p^{1/2} q^{-1+\varepsilon} \sum_{n=1}^{\infty} \frac{d(n)d(p+n)}{n} e^{-\sqrt{n}/2q^2} |S(0, p+n; q)|. \end{aligned}$$

We break the sum over n according to whether $q|(p+n)$ or $q \nmid (p+n)$. The contribution of the latter is $O(p^{1/2}q^{-1+\varepsilon})$. That of the former is

$$\ll p^{1/2}q^\varepsilon \sum_{l=1}^{\infty} \frac{d(l)d(ql-p)}{ql-p} e^{-\sqrt{ql-p}/2q^2} \ll p^{1/2}q^\varepsilon(q-p)^{-1+\varepsilon} + p^{1/2}q^{-1+\varepsilon}.$$

The lemma follows. \square

The case of Y is more complicated as Y_0 is an oscillating function. For that we need the following standard lemma (for example, see [5]).

Lemma 7. *Let $v \geq 0$ and J be a positive integer. If f is a compactly supported C^∞ function on $[Y, 2Y]$, and there exists $\beta > 0$ such that*

$$y^j f^{(j)}(y) \ll_j (1 + \beta Y)^j$$

for $0 \leq j \leq J$, then for any $\alpha > 1$, we have

$$\int_0^\infty Y_v(\alpha y) f(y) dy \ll \left(\frac{1 + \beta Y}{1 + \alpha Y} \right)^J Y.$$

Lemma 8. *For Y defined as in (1), we have*

$$Y \ll p^{1/2}q^{-1+\varepsilon}.$$

Proof. We have

$$Y = \frac{4\pi^2}{q^2} \sum_{c < q} \frac{1}{c^2} \sum_{n=1}^{\infty} d(n) S(0, p-n; cq) y(n), \quad (3)$$

where

$$y(n) = \int_0^\infty Y_0\left(\frac{4\pi\sqrt{nt}}{cq}\right) J_1\left(\frac{4\pi\sqrt{tp}}{cq}\right) W_q\left(\frac{4\pi^2 t}{q}\right) \xi(t) \frac{dt}{\sqrt{t}}. \quad (4)$$

We make a smooth dyadic partition of unity that $\xi = \sum_k \xi_k$, where each ξ_k is a compactly supported C^∞ function on the dyadic interval $[X_k, 2X_k]$. Moreover, ξ_k satisfies $x^j \xi_k^{(j)}(x) \ll 1$, for all $j \geq 0$. We work on each ξ_k individually, but we write ξ instead of ξ_k and, accordingly, X rather than X_k .

By the change of variable $x := 2\sqrt{t}/cq$, we have

$$y(n) = cq \int_0^\infty Y_0(2\pi\sqrt{n}x) J_1(2\pi\sqrt{p}x) W_q(\pi^2 c^2 q x^2) \xi\left(\frac{c^2 q^2 x^2}{4}\right) dx.$$

We define

$$f(x) := J_1(2\pi\sqrt{p}x) W_q(\pi^2 c^2 q x^2) \xi\left(\frac{c^2 q^2 x^2}{4}\right).$$

This is a C^∞ function compactly supported on $[\rho, 2\rho]$, where $\rho = 2\sqrt{X}/cq$.

We first treat the case $1/2 \leq X \leq q$. We note that this involves $O(\log q)$ dyadic intervals. From Lemma 5 we have $x^j W^{(j)}(x) \ll_j \log q$ for $1/q \ll x \ll 1$. This, together with the recurrence relation $(x^v J_v(x))' = x^v J_{v-1}(x)$, gives

$$x^j f^{(j)}(x) \ll_j (1 + \sqrt{p}x)^j \log q. \quad (5)$$

We are in a position to apply Lemma 7 to f with $\alpha = 2\pi\sqrt{n}$, $\beta = \sqrt{p}$ and $Y = \rho = 2\sqrt{X}/cq$. The lemma yields, for any positive integer J ,

$$y(n) \ll cq\rho \left(\frac{1 + \sqrt{p}\rho}{1 + \sqrt{n}\rho} \right)^J \log q. \quad (6)$$

Later, we will break the sum over n in (3) in the following way

$$\sum = \sum_{n \geq 1} + \sum_{n \leq \rho^{-\kappa}} + \sum_{n > \rho^{-\kappa}},$$

where $\kappa > 2$ will be chosen later. The estimate (6) will be used for $n > \rho^{-\kappa}$. We need another estimate for the range $n \leq \rho^{-\kappa}$. For this we go back to (4), using $Y_0(x) \ll 1 + |\log x|$ and $J_1(x) \ll x$, to derive

$$y(n) \ll \frac{\sqrt{p}X}{cq} (\log q)^2. \quad (7)$$

We denote by Y_1 and Y_2 the corresponding splitted sums ($Y = Y_1 + Y_2$). For the first sum, using (7), we have

$$\begin{aligned} Y_1 &= \frac{4\pi^2}{q^2} \sum_{c < q} \frac{1}{c^2} \sum_{n \leq \rho^{-\kappa}} d(n) S(0, p-n; cq) y(n) \\ &\ll p^{1/2} X q^{-3+\varepsilon} \sum_{n \leq \rho^{-\kappa}} d(n) |S(0, p-n; q)| \sum_{c < q} \frac{1}{c^3} \sum_{l|(p-n, c)} l \\ &\ll p^{1/2} X q^{-3+\varepsilon} \sum_{n \leq (\frac{q^2}{2\sqrt{X}})^\kappa} d(n) |S(0, p-n; q)| \sum_{\frac{2\sqrt{X}}{q} n^{1/\kappa} \leq c < q} \sum_{l|(p-n, c)} \frac{l}{c^3} \\ &\ll p^{1/2} q^{-1+\varepsilon} \sum_{n \leq (\frac{q^2}{2\sqrt{X}})^\kappa} \frac{d(n) d(p-n)}{n^{2/\kappa}} |S(0, p-n; q)| \\ &\ll p^{1/2} q^{2\kappa-5+\varepsilon}. \end{aligned} \quad (8)$$

For the second sum, we note that $\sqrt{p}\rho \ll 1$ in this range. Using (6), we have

$$y(n) \ll \sqrt{X} (\log q) n^{-J/2} \rho^{-J}.$$

Similarly to above, we deduce that

$$\begin{aligned} Y_2 &= \frac{4\pi^2}{q^2} \sum_{c < q} \frac{1}{c^2} \sum_{n > \rho^{-\kappa}} d(n) S(0, p-n; cq) y(n) \\ &\ll \sqrt{X} q^{-2+\varepsilon} \sum_{n > \rho^{-\kappa}} \frac{d(n)}{n^{J/2}} |S(0, p-n; q)| \sum_{c < q} \frac{1}{c^2} \sum_{l|(p-n, c)} l \rho^{-J} \\ &\ll X^{-(J-1)/2} q^{J-2} \sum_n \frac{d(n)}{n^{J/2}} |S(0, p-n; q)| \sum_{l|p-n} l^{J-1} \sum_{c \leq \frac{2\sqrt{X}}{ql} n^{1/\kappa}} c^{J-2} \\ &\ll q^{-1+\varepsilon} \sum_n \frac{d(n) d(p-n)}{n^{J/2-(J-1)/\kappa}} |S(0, p-n; q)|. \end{aligned} \quad (9)$$

To this end, we choose $\kappa = 2 + \varepsilon/2$ and J large enough so that $J/2 - (J-1)/\kappa > 1$. We hence obtain $Y_1 \ll p^{1/2} q^{-1+\varepsilon}$ and, since the sum over n in (9) converges, $Y_2 \ll q^{-1+\varepsilon}$.

For $X > q$, similarly to (5), using the bound $x^j W^{(j)}(x) \ll_j x^{-2}$, we have

$$x^j f^{(j)}(x) \ll_j (1 + \sqrt{px})^j q^{-2} (cx)^{-4}.$$

Lemma 7 then gives

$$y(n) \ll cq\rho \left(\frac{1 + \sqrt{p}\rho}{1 + \sqrt{n}\rho} \right)^J \frac{q^2}{X^2}.$$

For the range $n \leq \rho^{-\kappa}$, a better bound than (7) in this case is

$$y(n) \ll \frac{\sqrt{p}X}{cq} (\log q) \frac{q^2}{X^2}.$$

Since $q^2/X^2 \ll 1$, all the previous estimates remain valid. The only place where this is not the case is the sum over $n \ll (q^2/2\sqrt{X})^\kappa$ in (8). However, this sum is void for $X > q^4/4$ and the former estimate still works in the larger interval $X \leq q^4/4$. Also, the quantity saved q^2/X^2 is sufficient to allow the sum over the dyadic values of X involved to converge. The lemma follows. \square

The proof of the theorem is complete.

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MATHEMATICAL INSTITUTE, UNIVERSITY OF OXFORD, OXFORD, OX1 3LB
E-mail address: `hung.bui@maths.ox.ac.uk`