

# MOD- $\varphi$ CONVERGENCE

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*In memoriam, Marc Yor*

ABSTRACT. Using Fourier analysis, we study local limit theorems in weak-convergence problems. Among many applications, we discuss random matrix theory, some probabilistic models in number theory, the winding number of complex brownian motion and the classical situation of the central limit theorem, and a conjecture concerning the distribution of values of the Riemann zeta function on the critical line.

## 1. INTRODUCTION

In [16], the notion of *mod-gaussian convergence* was introduced: intuitively, it corresponds to a sequence of random variables  $X_n$  that – through the Fourier lens – “look like” a sum  $G_n + Y_n$  where  $(G_n)$  is a sequence of gaussian variables with arbitrary variance and  $(Y_n)$  is a convergent sequence independent from  $G_n$ . However, most interest lies in cases where this simple-minded decomposition does not exist: what remains is the existence of a limiting function  $\Phi$ , not necessarily a Fourier transform of a probability measure, such that the limit theorem

$$(1) \quad \lim_{n \rightarrow +\infty} \mathbb{E}[e^{itG_n}]^{-1} \mathbb{E}[e^{itX_n}] = \Phi(t)$$

holds, locally uniformly, for  $t \in \mathbb{R}$ .

Mod-Gaussian convergence as described in (1) in fact appears in a variety of situations: for instance it holds for some probabilistic models in number theory (see [16], [22]) as well as for some statistics related to function field  $L$ -functions ([16], [22]); as outlined in [10], it is also the good framework, when combined with the theory of dependency graphs, to study sums of partially dependent random variables, or subgraph counts in the Erdős-Rényi random graphs. Many more examples and applications (e.g. to random matrix theory or to non-commutative probability) can be found in [10, 16, 22]. It is clear that mod-Gaussian convergence implies the central limit theorem but it also implies other refinements of the central limit theorem such as precise moderate and large deviations (see [10]) or local limit theorems as explained in [22]. More precisely, we showed in [22], in a multidimensional extension of (1), that if one makes extra assumptions on the rate of convergence in (1) and on the size of the limiting function  $\Phi$ , one can deduce a local limit theorem for the sequence  $(X_n)$  with an error estimate. One of the main goals in [22] was to understand a conjecture of Ramachandra on the value distribution of the Riemann zeta function on the critical line,

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*Date:* February 20, 2014.

*2000 Mathematics Subject Classification.* 60F05, 60B12, 60B20, 11K65, 11M06.

*Key words and phrases.* Local limit theorem, convergence to stable laws, mod-gaussian convergence, plane Brownian motion, random squarefree integers, random matrices, value-distribution of the Riemann zeta function.

namely that the set of values of  $\zeta(1/2 + iu)$ ,  $u \in \mathbb{R}$ , is dense in  $\mathbb{C}$ . The methods developed in [22] allowed us to prove the analogue result for the characteristic polynomial of random unitary matrices and for  $L$ -functions over finite fields. As far as Ramachandra's conjecture is concerned, we were only able to show that a suitable uniform version of the Keating-Snaith moments conjecture implies it, which can be considered as a very strong assumption.

An important motivation of the present paper is to show that, in fact, a much stronger statement than Ramachandra's conjecture would follow from a much weaker assumption on the Fourier transform of  $\log \zeta(1/2 + it)$ .

Our main idea is that proving Ramachandra's conjecture can be done by proving a local limit theorem for  $\log \zeta(1/2 + it)$ ,  $t \in \mathbb{R}$ . Indeed in classical probability theory, it is well known that under reasonable assumptions, if a central limit theorem type result holds for sums of i.i.d. random variables  $(X_n)_{n \geq 1}$ , then one also has a local limit theorem, i.e. asymptotics when  $n \rightarrow \infty$  for  $\mathbb{P}(X_1 + \dots + X_n \in B)$  for  $B$  a Jordan measurable set. Since  $\log \zeta(1/2 + it)$  satisfies a central limit theorem (Selberg's theorem), we wish to have a general framework, including the classical setting of sums of i.i.d. random variables, in which convergence in law (or a central limit theorem), combined with some reasonable assumptions on characteristic functions, implies a local limit theorem.

In this spirit, we introduce in this paper a notion of "convergence" where the reference law is not necessarily Gaussian but a fairly general probability law, with integrable characteristic function  $\varphi$ . Under suitable conditions, we are able to prove a general local limit theorem which extends the result recently found in [22, Th. 4]: the local limit theorems in [22] are obtained under more restrictive conditions but they are also more accurate since they provide an error term.

To illustrate this approach, we introduce a conjecture concerning the values of the Riemann zeta function, which clearly implies Ramachandra's conjecture:

**Conjecture 1** (Quantitative density of values of  $\zeta(1/2 + it)$ ). *For any bounded Borel subset  $B \subset \mathbb{C}$  with boundary of measure 0, we have*

$$\lim_{T \rightarrow +\infty} \frac{\frac{1}{2} \log \log T}{T} m(u \in [0, T] \mid \log \zeta(1/2 + iu) \in B) = \frac{m(B)}{2\pi},$$

where  $m(\cdot)$  denotes the Lebesgue measure on  $\mathbb{C}$ .

The point is that an estimate of the characteristic function of  $\log \zeta(1/2 + it)$  which is much weaker than what was suggested in [22], suffices to prove it:

**Theorem 1.** *If for all  $k > 0$  there exists  $C_k \geq 0$  such that*

$$(2) \quad \left| \frac{1}{T} \int_0^T \exp(it \cdot \log \zeta(1/2 + iu)) du \right| \leq \frac{C_k}{1 + |t|^4 (\log \log T)^2}$$

for all  $T \geq 1$  and  $t$  with  $|t| \leq k$ , then Conjecture 1 holds.

See Section 3.6 for this result and some further discussion. We emphasize here that, at this point, we do not have new results in direction of (2) and of Ramachandra's conjecture. As the referee kindly communicated, M. Radziwill has announced<sup>1</sup> the best currently known result, which establishes (conditional on the Riemann Hypothesis) the existence of an absolute

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<sup>1</sup>See [http://video.ias.edu/sites/video/files/Radziwill\\_talk.pdf](http://video.ias.edu/sites/video/files/Radziwill_talk.pdf).

constant  $B > 0$  such that the set of values of  $\log \zeta(1/2 + it)$  intersects at least once every square in  $\mathcal{C}$  with sides of length  $B$ .

We present here two other results which, to the best of our knowledge, are new, and which illustrate the variety of situations in which our results can be applied:

**Theorem 2** (Local limit theorem for the winding number of complex Brownian motion). *For  $u \geq 0$ , let  $\theta_u$  denote the argument or winding number of a complex brownian motion  $W_u$  such that  $W_0 = 1$ . Then for any real numbers  $a < b$ , we have*

$$\lim_{u \rightarrow \infty} \frac{\log u}{2} \mathbb{P} [a < \theta_u < b] = \frac{1}{\pi} (b - a).$$

This is proved in Section 3.2.

**Theorem 3** (Local limit theorem for unitary matrices). *For  $n \geq 1$ , let  $g_n$  denote a random matrix which is Haar-distributed in the unitary group  $U(n)$ . Then for any bounded Borel subset  $B \subset \mathbb{C}$  with boundary of Lebesgue measure 0, and for any  $b \in \mathbb{C}$ , we have*

$$\lim_{n \rightarrow +\infty} \left( \frac{\log n}{2} \right) \mathbb{P} \left[ \log \det(1 - g_n) - b \frac{\log n}{2} \in B \right] = \frac{1}{2\pi} e^{-|b|^2/2} m(B),$$

where  $m(\cdot)$  denotes the Lebesgue measure on  $\mathbb{C}$ .

This, together with similar facts for the other families of classical compact groups, is proved in Section 3.4.

We emphasize that the last two applications are examples; this paper contains quite a few more, and it seems certain that many more interesting convergence theorems can be proved or understood using the methods of this paper.

## NOTATION AND PRELIMINARIES

Our random variables will take values in  $\mathbb{R}^d$ , a fixed  $d$ -dimensional space, and we denote by  $|t|$  the Euclidian norm in  $\mathbb{R}^d$ . We will use the Landau and Vinogradov notations  $f = O(g)$  and  $f \ll g$  in some places; these are equivalent statements, and mean that there exists a constant  $c \geq 0$  such that

$$|f(x)| \leq cg(x)$$

for all  $x$  in a set  $X$  which is indicated. Any suitable value of  $c$  is called “an implied constant”, and it may depend on further parameters.

For  $t = (t_1, \dots, t_d) \in \mathbb{R}^d$ , and  $x = (x_1, \dots, x_d) \in \mathbb{R}^d$ , the inner product is denoted by  $t \cdot x = t_1 x_1 + \dots + t_d x_d$ .

A sequence of probability measures  $(\mu_n)_n$  on  $\mathbb{R}^d$  converges weakly to a probability measure if for all bounded continuous functions  $f: \mathbb{R}^d \rightarrow \mathbb{R}$ , we have  $\lim_n \int f d\mu_n = \int f d\mu$ . Equivalently we can ask that the convergence holds for  $C^\infty$  functions with compact support. Lévy’s theorem asserts that this is equivalent to the pointwise convergence of the characteristic functions  $\int \exp(it \cdot x) d\mu_n \rightarrow \int \exp(it \cdot x) d\mu$ . Lévy’s theorem can be phrased as follows: if  $\varphi_n$  is the sequence of characteristic functions of probability measures  $\mu_n$ , if  $\varphi_n(t)$  converges pointwise to a function  $\varphi$ , if this convergence is continuous at the point 0, then  $\varphi$  is a characteristic function of a probability measure  $\mu$ ,  $\mu_n$  converges weakly to  $\mu$  and the convergence of  $\varphi_n$  to  $\varphi$  is uniform on compact sets of  $\mathbb{R}^d$ . We recall that the convergence is continuous if  $x_n \rightarrow 0$  in  $\mathbb{R}^d$  implies  $\varphi_n(x_n) \rightarrow \varphi(0) = 1$ .

We say that a sequence of random variables converges in law if the image measures (or laws) converge weakly. Most of the time one needs a scaling of the sequence. This is for instance the case in the central limit theorem, which in an elementary form says that for a sequence of independent identically distributed real-valued random variables,  $(X_n)_n$ ,  $\mathbb{E}[X_n] = 0$ ,  $\mathbb{E}[X_n^2] = 1$ , the normalised (or rescaled) sequence  $\frac{X_1 + \dots + X_n}{\sqrt{n}}$  converges weakly to the standard Gaussian law.

In the applications below we will use different kinds of scaling. In the higher-dimensional case, we will scale the random variables using a sequence of linear isomorphisms (or non-degenerate matrices)  $A_n: \mathbb{R}^d \rightarrow \mathbb{R}^d$ . The inverse of these matrices will be denoted by  $\Sigma_n: \mathbb{R}^d \rightarrow \mathbb{R}^d$ . The transpose of a linear map or matrix  $A$  is denoted by  $A^*$ .

If  $B$  is a finite set, we note  $\#B$  for the cardinality of  $B$ .

Our methods are based on Fourier analysis and we will use basic facts from this theory freely. We define the Fourier transform as is usually done in probability theory, namely

$$\hat{f}(t) = \int_{\mathbb{R}^d} \exp(it \cdot x) f(x) dx.$$

The inversion formula is, at least when  $\hat{f} \in L^1(\mathbb{R}^d)$ , given by

$$f(x) = \left(\frac{1}{2\pi}\right)^d \int_{\mathbb{R}^d} \exp(-it \cdot x) \hat{f}(t) dt.$$

In particular, when  $\mu$  is a probability measure with an integrable characteristic function  $\varphi$ , we get that  $\mu$  is absolutely continuous with respect to Lebesgue measure  $m$ , and its density is given by

$$\frac{d\mu}{dm}(x) = \left(\frac{1}{2\pi}\right)^d \int \exp(-it \cdot x) \varphi(t) dt,$$

which is therefore continuous.

## 2. MOD- $\varphi$ CONVERGENCE

**2.1. Definition.** We now explain our generalization of the definition in [16]. First of all, we fix  $d \geq 1$  and a probability measure  $\mu$  on  $\mathbb{R}^d$ . We then assume given a sequence  $(X_n)$  of random variables defined on a probability space  $(\Omega, \mathcal{F}, \mathbb{P})$  and taking values in  $\mathbb{R}^d$ . We define  $\varphi_n$  to be the characteristic function of  $X_n$ . We now consider the following properties:

- **H1.** The characteristic function  $\varphi$  of the probability measure  $\mu$  is integrable; in particular,  $\mu$  has a density  $d\mu/dm$ , with respect to Lebesgue measure  $m$ .
- **H2.** There exists a sequence of linear automorphisms  $A_n \in \text{GL}_d(\mathbb{R})$ , with inverses  $\Sigma_n = A_n^{-1}$ , such that  $\Sigma_n$  converges to 0 and  $\varphi_n(\Sigma_n^* t)$  converges continuously at 0 (or what is equivalent: uniformly on compact sets) to  $\varphi(t)$ . In other words, the renormalized random variables  $\Sigma_n(X_n)$  converge in law to  $\mu$ . (Recall that  $\Sigma_n^*$  is the transpose of  $\Sigma_n$ .)
- **H3.** For all  $k \geq 0$ , the sequence

$$f_{n,k} = \varphi_n(\Sigma_n^* t) \mathbf{1}_{|\Sigma_n^* t| \leq k}$$

is *uniformly integrable* on  $\mathbb{R}^d$ ; since  $f_{n,k}$  are uniformly bounded in  $L^1$  and  $L^\infty$  (for fixed  $k$ ), this is equivalent to the statement that, for all  $k \geq 0$ , we have

$$(3) \quad \lim_{a \rightarrow +\infty} \sup_{n \geq 1} \int_{|t| \geq a} |\varphi_n(\Sigma_n^* t)| \mathbf{1}_{|\Sigma_n^* t| \leq k} dt = 0.$$

*Remark 1.* Property **H1** excludes discrete probability laws, such as Poisson random variables. However, similar ideas do apply for such cases. We refer to [21] (for the case of Poisson distributions) and to [2] (for much more general discrete distributions, where earlier work of Hwang [13] is also relevant) for these developments.

*Remark 2.* Property **H3** will typically be established by proving an estimate of the type

$$(4) \quad |\varphi_n(\Sigma_n^* t)| \leq h(t)$$

for all  $n \geq 1$  and all  $t \in \mathbb{R}^d$  such that  $|\Sigma_n^* t| \leq k$ , where  $h \geq 0$  is an integrable function on  $\mathbb{R}^d$  (which may depend on  $k$ ).

We give a name to sequences with these properties:

**Definition 1** (Mod- $\varphi$  convergence). If  $\mu$  is a probability measure on  $\mathbb{R}^d$  with characteristic function  $\varphi$ ,  $X_n$  is a sequence of  $\mathbb{R}^d$ -valued random variables with characteristic functions  $\varphi_n$ , and if the properties **H1**, **H2**, **H3** hold, we say that there is *mod- $\varphi$  convergence* for the sequence  $X_n$ .

Below, we will comment further on the hypotheses, and in particular give equivalent formulations of **H3**. In Section 3.1, we also explain the relation with conditions arising in classical convergence theorems.

To make the link with the original definition in [16], i.e., the assumption that a limit formula like (1) holds, we observe that mod- $\varphi$  convergence will hold when **H1** is true and we have

- **H2'**. There exists a sequence of linear automorphisms  $A_n \in \text{GL}_d(\mathbb{R})$ , with inverses  $\Sigma_n = A_n^{-1}$ , such that  $\Sigma_n$  converges to 0, and there exists a continuous function  $\Phi : \mathbb{R}^d \rightarrow \mathbb{C}$  such that for arbitrary  $k > 0$

$$(5) \quad \varphi_n(t) = \Phi(t) \varphi(A_n^* t) (1 + o(1))$$

uniformly for  $t$  such that  $|\Sigma_n^* t| \leq k$ .

In many applications considered in this paper (not all), this stronger condition holds, or is expected to hold. It is very likely that, when this is the case, the “limiting function”  $\Phi$  also carries significant information, as discussed already in special cases in [16, §4].

**2.2. Local limit theorem.** We now state and prove our main result, which is a local limit theorem that shows that, when mod- $\varphi$  convergence holds, the expectations  $\mathbb{E}[f(X_n)]$  (for reasonable functions  $f$ ) are well-controlled: they behave like

$$|\det(A_n)|^{-1} \frac{d\mu}{dm}(0) \int_{\mathbb{R}^d} f(x) dx$$

as  $n$  goes to infinity. The proof of our main result (Theorem 5) is based on the following approximation theorem, which is also stated in a work by Bretagnolle and Dacunha-Castelle [5]. Since their proof is only sketched in the case of dimension 1, and since we are not entirely satisfied with their arguments concerning the lower bound, we provide a detailed proof.

**Theorem 4.** Suppose  $f: \mathbb{R}^d \rightarrow \mathbb{R}$  is a continuous function with compact support. Then for each  $\eta > 0$  we can find two integrable functions  $g_1, g_2: \mathbb{R}^d \rightarrow \mathbb{R}$  such that

- (1)  $\widehat{g}_1, \widehat{g}_2$  have compact support,
- (2)  $g_2 \leq f \leq g_1$ ,
- (3)  $\int_{\mathbb{R}^d} (g_1 - g_2)(t) dt \leq \eta$ .

*Proof.* We prove the theorem for  $f^+$  and  $f^-$  separately and hence without loss of generality we may assume  $f \geq 0$ . Now let  $k > 0$  be such that the support of  $f$  is contained in  $[-k, k]^d$ .

We first explain how to construct  $g_1$ . Let  $\varepsilon > 0$  and take

$$\lambda = \varepsilon \mathbf{1}_{[-k-2, k+2]^d}.$$

For  $R > 0$ , we then define the kernel  $K_R$  as follows:

$$K_R(x) = C_4 \prod_{j=1}^d \frac{\sin^4(Rx_j)}{R^3 x_j^4},$$

where  $C_4$  is a normalizing constant independent of  $R$ , chosen so that  $\int_{\mathbb{R}^d} K_R(x) dx = 1$ . The Fourier transform of  $K_R$  is a convolution of

$$\prod_{j=1}^d \left(1 - \frac{|t_j|}{2R}\right)^+$$

with itself and hence has support in  $[-4R, 4R]^d$ . Next we consider the convolution product  $K_R \star (f + \lambda)$ . Since  $K_R$  is an approximation of the identity and since  $f$  and  $\lambda$  are continuous on  $[-k-2, k+2]^d$ , we have that

$$K_R \star (f + \lambda) \rightarrow f + \lambda$$

uniformly on  $[-k-1, k+1]^d$  as  $R \rightarrow +\infty$ . Consequently, for  $R$  large enough and  $x \in [-k-2, k+2]^d$ , we have

$$K_R \star (f + \lambda)(x) \geq (f + \lambda)(x) - \varepsilon \geq f(x).$$

Outside  $[-k-1, k+1]^d$  we have  $K_R \star (f + \lambda)(x) \geq 0 = f(x)$ . Summarizing, we have for  $R$  large enough

$$g_1 = K_R \star (f + \lambda) \geq f.$$

To find  $g_2$  we could start with  $f - \lambda$  but there is no guarantee that  $K_R \star (f - \lambda) \leq 0$  outside  $[-k-1, k+1]^d$ . Consequently we need to introduce an extra correction. Let us observe that for all  $R$  large enough, we already have for  $x \in [-k-1, k+1]^d$ :

$$K_R \star (f - \lambda)(x) \leq (f - \lambda)(x) + \varepsilon \leq f(x).$$

The correction we make uses the fact that  $K_R \star f$  is small outside  $[-k-1, k+1]^d$ . Let us define the kernel  $H_R$  as follows:

$$H_R = C_2 \prod_{j=1}^d \frac{\sin^2(Rx_j)}{Rx_j^2},$$

where  $C_2$  is a normalizing constant, independent of  $R$ , chosen such that  $\int_{\mathbb{R}^d} H_R(x) dx = 1$ .

Now set  $\theta = \varepsilon \mathbf{1}_{[-k, k]^d}$  and consider  $H_R \star \theta$  for  $R$  large enough. We claim that outside  $[-k-1, k+1]^d$ , we have

$$K_R \star (f - \lambda) - H_R \star \theta \leq 0.$$

Indeed this can be proved by direct calculation:

$$K_R \star f - H_R \star \theta \leq K_R \star \|f\|_\infty \mathbf{1}_{[-k, k]^d} - H_R \star \varepsilon \mathbf{1}_{[-k, k]^d}.$$

So we only need to show that, on the complement of  $[-k-1, k+1]^d$ , we have

$$\|f\|_\infty K_R \star \mathbf{1}_{[-k, k]^d} - \varepsilon H_R \star \mathbf{1}_{[-k, k]^d} \leq 0.$$

Now take  $x \notin [k-1, k+1]^d$  and for simplicity assume that  $|x_1| > k+1$ . We then get

$$\begin{aligned} \|f\|_\infty \int_{\mathbb{R}^d} K_R(x-y) \mathbf{1}_{[-k, k]^d}(y) dy - \varepsilon \int_{\mathbb{R}^d} H_R(x-y) \mathbf{1}_{[-k, k]^d}(y) dy \\ = \int_{[-k, k]^d} (\|f\|_\infty K_R(x-y) - \varepsilon H_R(x-y)) dy. \end{aligned}$$

But for  $|x_1| \geq k+1$  and  $y \in [-k, k]^d$  the integrand is  $\leq 0$ : indeed, we have

$$\begin{aligned} C_4 \|f\|_\infty \prod_{j=1}^d \frac{\sin^4 R(x_j - y_j)}{R^3(x_j - y_j)^4} - C_2 \varepsilon \prod_{j=1}^d \frac{\sin^2 R(x_j - y_j)}{R(x_j - y_j)^2} \\ \leq C_4 \|f\|_\infty \frac{\sin^4 R(x_1 - y_1)}{R^3(x_1 - y_1)^4} \prod_{j \geq 2} \frac{\sin^2 R(x_j - y_j)}{R(x_j - y_j)^2} - C_2 \varepsilon \prod_{j=1}^d \frac{\sin^2 R(x_j - y_j)}{R(x_j - y_j)^2} \\ \leq \prod_{j \geq 2} \frac{\sin^2 R(x_j - y_j)}{R(x_j - y_j)^2} \left( C_4 \|f\|_\infty \frac{\sin^4 R(x_1 - y_1)}{R^3(x_1 - y_1)^4} - C_2 \varepsilon \frac{\sin^2 R(x_1 - y_1)}{R(x_1 - y_1)^2} \right). \end{aligned}$$

Now note that the second factor has the same sign as

$$\left( C_4 \|f\|_\infty \frac{\sin^2 R(x_1 - y_1)}{R^2(x_1 - y_1)^2} - C_2 \varepsilon \right).$$

Now, since  $|y_1| \leq k$  and  $|x_1| > k+1$ , we have that  $(x_1 - y_1)^2 \geq 1$ . Therefore, this last factor is smaller than

$$C_4 \|f\|_\infty \frac{1}{R^2} - C_2 \varepsilon$$

which is negative for  $R$  large enough. Summarizing, for  $R$  large enough, we can take

$$g_2 = K_R \star (f - \lambda) - H_R \star \theta.$$

We have thus constructed  $g_1$  and  $g_2$ , such that  $g_2 \leq f \leq g_1$  with  $\hat{g}_1$  and  $\hat{g}_2$  compactly supported. And clearly  $g_1$  and  $g_2$  are integrable.

Finally we check that

$$\begin{aligned}
\int_{\mathbb{R}^d} (g_1 - g_2)(x) dx &= \int_{\mathbb{R}^d} (K_R \star (f + \lambda)(x) - (K_R \star (f - \lambda)(x) - H_R \star \theta(x))) dx \\
&= \int_{\mathbb{R}^d} (2K_R \star \lambda(x) + H_R \star \theta(x)) dx \\
&\leq 2 \int_{\mathbb{R}^d} \lambda(x) dx + \int_{\mathbb{R}^d} \theta(x) dx \\
&\leq 2\varepsilon(2(k+2))^d + \varepsilon(2k)^d,
\end{aligned}$$

and this completes the proof. □

**Theorem 5** (Local limit theorem for mod- $\varphi$  convergence). *Suppose that mod- $\varphi$  convergence holds for the sequence  $X_n$ . Then we have*

$$|\det(A_n)| \mathbb{E}[f(X_n)] \rightarrow \frac{d\mu}{dm}(0) \int_{\mathbb{R}^d} f(x) dx,$$

for all continuous functions with compact support. Consequently we also have

$$(6) \quad |\det(A_n)| \mathbb{P}[X_n \in B] \rightarrow \frac{d\mu}{dm}(0) m(B).$$

for relatively compact Borel sets  $B \subset \mathbb{R}^d$  with  $m(\partial B) = 0$ , or in other words for bounded Jordan-measurable sets  $B \subset \mathbb{R}^d$ .

*Proof.* We first assume that  $f$  is continuous, bounded, integrable and that  $\hat{f}$  has compact support; using Theorem 4, the case of a general continuous function with compact support will follow easily. We write

$$\mathbb{E}[f(X_n)] = \int_{\mathbb{R}^d} f(x) d\mu_n(x)$$

where  $\mu_n$  is the law of  $X_n$ . Applying the Parseval formula transforms this into

$$\mathbb{E}[f(X_n)] = \frac{1}{(2\pi)^d} \int_{\mathbb{R}^d} \varphi_n(t) \hat{f}(-t) dt.$$

By the linear change of variable  $t = \Sigma_n^* s$ , we get

$$\mathbb{E}[f(X_n)] = (2\pi)^{-d} |\det(\Sigma_n)| \int_{\mathbb{R}^d} \varphi_n(\Sigma_n^* s) \hat{f}(-\Sigma_n^* s) ds.$$

Now fix  $k$  so that the support of  $\hat{f}$  is contained in the ball of radius  $k$ ; we then have

$$\mathbb{E}[f(X_n)] = (2\pi)^{-d} |\det(\Sigma_n)| \int_{|\Sigma_n^* s| \leq k} \varphi_n(\Sigma_n^* s) \hat{f}(-\Sigma_n^* s) ds.$$

The integrand converges pointwise to  $\varphi(s) \hat{f}(0)$  according to the assumption **H2**. The condition **H3** of uniform integrability then implies the convergence in  $L^1$ . One can see this quickly in this case: for any  $\varepsilon > 0$ , and for any  $a > 0$  large enough, we have

$$\int_{|s| > a} |\varphi_n(\Sigma_n^* s) \mathbf{1}_{|\Sigma_n^* s| \leq k} \hat{f}(-\Sigma_n^* s)| ds \leq \|\hat{f}\|_\infty \int_{|s| > a} |\varphi_n(\Sigma_n^* s) \mathbf{1}_{|\Sigma_n^* s| \leq k}| ds < \varepsilon$$



for all  $n$  by (3). On  $|s| \leq a$ , the pointwise convergence is dominated by  $\|\hat{f}\|_\infty \mathbf{1}_{|s| \leq a}$ , hence

$$\int_{|s| \leq a} \varphi_n(\Sigma_n^* s) \mathbf{1}_{|\Sigma_n^* s| \leq k} \hat{f}(-\Sigma_n^* s) ds \rightarrow \hat{f}(0) \int_{|s| \leq a} \varphi(s) ds.$$

For  $a$  large enough, this is  $\hat{f}(0) \int \varphi$ , up to error  $\varepsilon$ , hence we get the convergence

$$\int_{|\Sigma_n^* s| \leq k} \varphi_n(\Sigma_n^* s) \hat{f}(-\Sigma_n^* s) ds \rightarrow \hat{f}(0) \int_{\mathbb{R}^d} \varphi(s) ds.$$

Finally, this leads to

$$|\det(A_n)| \mathbb{E}[f(X_n)] \rightarrow (2\pi)^{-d} \hat{f}(0) \int_{\mathbb{R}^d} \varphi(s) ds = \frac{d\mu}{dm}(0) \int_{\mathbb{R}^d} f(s) ds,$$

which concludes the proof for  $f$  integrable and with  $\hat{f}$  with compact support.

Now if  $f$  is continuous with compact support, we use Theorem 4: by linearity, we can assume  $f$  to be real-valued, and then, given  $\eta > 0$  and  $g_2 \leq f \leq g_1$  as in the approximation theorem, we have

$$|\det(A_n)| \mathbb{E}[g_2(X_n)] \leq |\det(A_n)| \mathbb{E}[f(X_n)] \leq |\det(A_n)| \mathbb{E}[g_1(X_n)],$$

and hence

$$\begin{aligned} |\det(A_n)| \mathbb{E}[g_2(X_n)] - \frac{d\mu}{dm}(0) \int g_2(x) dx \\ - \frac{d\mu}{dm}(0) \int (g_1 - g_2)(x) dx \leq |\det(A_n)| \mathbb{E}[f(X_n)] - \frac{d\mu}{dm}(0) \int f(x) dx \end{aligned}$$

and

$$\begin{aligned} |\det(A_n)| \mathbb{E}[f(X_n)] - \frac{d\mu}{dm}(0) \int f(x) dx \leq \\ |\det(A_n)| \mathbb{E}[g_1(X_n)] - \frac{d\mu}{dm}(0) \int g_1(x) dx + \frac{d\mu}{dm}(0) \int (g_1 - g_2)(x) dx \end{aligned}$$

and hence

$$\limsup_n \left| |\det(A_n)| \mathbb{E}[f(X_n)] - \frac{d\mu}{dm}(0) \int f(x) dx \right| \leq \eta$$

which proves the result since  $\eta > 0$  is arbitrary. The proof of (6) is performed in standard ways.  $\square$

*Remark 3.* To illustrate why our results are generalisations of the local theorems, let us analyse a particularly simple situation. We assume that  $d = 1$  and that the random variables  $X_n$  have characteristic functions  $\varphi_n$  such that  $\varphi_n(t/b_n)$  converge to  $\varphi(t)$  in  $L^1(\mathbb{R})$ , with  $b_n \rightarrow +\infty$  (such situations are related to (but less general than) the classical results discussed in Section 3.1 or in [5] and [29].) In that case, the density functions  $f_n$  of  $X_n/b_n$  exist, are continuous and converge (in  $L^1(\mathbb{R})$  and uniformly) to a continuous density function  $f$ . For a bounded interval  $(\alpha, \beta)$ , we obtain

$$\begin{aligned} b_n \mathbb{P}[X_n \in (\alpha, \beta)] &= b_n \mathbb{P}[X_n/b_n \in (\alpha/b_n, \beta/b_n)] \\ &= b_n \int_{\alpha/b_n}^{\beta/b_n} f_n(x) dx \rightarrow f(0)(\beta - \alpha), \end{aligned}$$

by elementary calculus.

It may be worth remarking explicitly that it is quite possible for this theorem to apply in a situation where the constant  $\frac{d\mu}{dm}(0)$  is zero. In this case, the limit gives some information, but is not as precise as when the constant is non-zero. For instance, consider the characteristic function  $\varphi(t) = 1/(1 - it)^2$ , which corresponds to the sum  $E_1 + E_2$  of two independent exponential random variables with density  $e^{-x}dx$  on  $[0, +\infty[$ . An easy computation shows that the density for  $\varphi$  itself is  $xe^{-x}$  (supported on  $[0, +\infty[$ ), and for  $X_n = n(E_1 + E_2)$ , we have mod- $\varphi$  convergence with  $A_nt = nt$ , leading to the limit

$$\lim_{n \rightarrow +\infty} n\mathbb{P}[\alpha < X_n < \beta] = 0$$

for all  $\alpha < \beta$ . Note that any other limit  $c(\beta - \alpha)$  would not make sense here, since  $X_n$  is always non-negative, whereas there is no constraint on the signs of  $\alpha$  and  $\beta$ .

However, in similar cases, the following general fact will usually lead to more natural results:

**Proposition 1** (Mod- $\varphi$  convergence and shift of the mean). *Let  $d \geq 1$  be an integer, and let  $(X_n)$  be a sequence of  $\mathbb{R}^d$ -valued random variables such that there is mod- $\varphi$  convergence with respect to the linear maps  $A_n$ . Let  $\alpha \in \mathbb{R}^d$  be arbitrary, and let  $\alpha_n \in \mathbb{R}^d$  be a sequence of vectors such that*

$$(7) \quad \lim_{n \rightarrow +\infty} \Sigma_n \alpha_n = \alpha,$$

for instance  $\alpha_n = A_n \alpha$ . Then the sequence  $Y_n = X_n - \alpha_n$  satisfies mod- $\psi$  convergence with parameters  $A_n$  for the characteristic function

$$\psi(t) = \varphi(t)e^{-it \cdot \alpha}.$$

In particular, for any continuous function  $f$  on  $\mathbb{R}^d$  with compact support, we have

$$\lim_{n \rightarrow +\infty} |\det(A_n)| \mathbb{E}[f(X_n - \alpha_n)] = \frac{d\mu}{dm}(\alpha) \int_{\mathbb{R}^d} f(x) dx,$$

where  $\mu$  is the probability measure with characteristic function  $\varphi$ , and for any bounded Jordan-measurable subset  $B \subset \mathbb{R}^d$ , we have

$$(8) \quad \lim_{n \rightarrow +\infty} |\det(A_n)| \mathbb{P}[X_n - \alpha_n \in B] = \frac{d\mu}{dm}(\alpha) m(B).$$

*Proof.* This is entirely elementary:  $\psi$  is of course integrable and since

$$\mathbb{E}[e^{itY_n}] = \varphi_n(t)e^{-it \cdot \alpha_n},$$

we have  $\mathbb{E}[e^{i\Sigma_n^* t Y_n}] = \varphi_n(\Sigma_n^* t)e^{-it \cdot \Sigma_n \alpha_n}$ , which converges locally uniformly to  $\psi(t)$  by our assumption (7). Since the modulus of the characteristic function of  $Y_n$  is the same, at any point, as that of  $X_n$ , Property **H3** holds for  $(Y_n)$  exactly when it does for  $(X_n)$ , and hence mod- $\psi$  convergence holds. If  $h = d\mu/dm$ , the density of the measure with characteristic function  $\psi$  is  $g(x) = h(x + \alpha)$ , and therefore the last two limits hold by Theorem 5.  $\square$

In the situation described before the statement, taking  $\alpha_n = cn$  with  $c > 0$  leads to the (elementary) statement

$$\lim_{n \rightarrow +\infty} n\mathbb{P}[\alpha + cn < X_n < \beta + cn] = ce^{-c}(\beta - \alpha).$$

Even when the density of  $\mu$  does not vanish at 0, limits like (8) are of interest for all  $\alpha \neq 0$ .

Another easy and natural extension of the local limit theorem involves situations where a further linear change of variable is performed:

**Proposition 2** (Local limit theorem after linear change of variable). *Suppose that  $(X_n)$  satisfies mod- $\varphi$  convergence relative to  $A_n$  and  $\Sigma_n$ . Suppose that  $(T_n)$  is a sequence of linear isomorphisms  $T_n: \mathbb{R}^d \rightarrow \mathbb{R}^d$  such that  $\Sigma_n T_n \rightarrow 0$ . Suppose also that the following balancedness condition holds: there is a constant  $C$  such that  $|(\Sigma_n T_n)^* t| \leq 1$  implies that  $|\Sigma_n^* t| \leq C$ . Then the sequence  $T_n^{-1} X_n$  also satisfies the conditions of the theorem, and in particular for any bounded Jordan measurable set  $B$  we have*

$$\frac{|\det(A_n)|}{|\det(T_n)|} \mathbb{P}[X_n \in T_n B] \rightarrow \frac{d\mu}{dm}(0) m(B).$$

*Proof.* Let us put  $\tilde{X}_n = T_n^{-1} X_n$  and  $\tilde{\varphi}_n(t) = \mathbb{E}[\exp(it \cdot T_n^{-1} X_n)] = \varphi_n((T_n^{-1})^* t)$ . Clearly the sequence  $\Sigma_n T_n$  tends to zero and  $\Sigma_n T_n(\tilde{X}_n) = \Sigma_n X_n$  tends to  $\mu$  in law. The only remaining thing to verify is the uniform integrability condition. Let us look at

$$\tilde{\varphi}_n((\Sigma_n T_n)^* t) \mathbf{1}_{|(\Sigma_n T_n)^* t| \leq k} = \varphi_n((\Sigma_n)^* t) \mathbf{1}_{|(\Sigma_n T_n)^* t| \leq k}.$$

Because of the balancedness condition we get that

$$\mathbf{1}_{|(\Sigma_n T_n)^* t| \leq k} \leq \mathbf{1}_{|(\Sigma_n)^* t| \leq Ck}.$$

The rest is obvious. □

*Remark 4.* The balancedness condition is always satisfied if  $d = 1$ . In dimension  $d > 1$ , there are counterexamples. In case the ratio of the largest singular value of  $\Sigma_n$  to its smallest singular value is bounded, the balancedness condition is satisfied (this is an easy linear algebra exercise). See also [22] for the use of such conditions in mod-Gaussian convergence. To see that for  $d = 2$  it is not necessarily satisfied take the following sequences:

$$\Sigma_n = \begin{pmatrix} n^{-1/4} & 0 \\ 0 & n^{-1/2} \end{pmatrix}, \quad T_n = \begin{pmatrix} 0 & n^{-1} \\ n^{1/4} & 0 \end{pmatrix}.$$

**2.3. Conditions ensuring mod- $\varphi$  convergence.** We now derive other equivalent conditions, or sufficient ones, for mod- $\varphi$  convergence. First of all, the conditions **H1**, **H2**, **H3** have a probabilistic interpretation. We suppose  $d = 1$  to keep the presentation simple. Instead of taking the indicator function  $\mathbf{1}_{|\Sigma_n^* t| \leq k}$ , we could have taken the triangular function  $\Delta_k$  defined as  $\Delta_k(0) = 1, \Delta_k(2k) = 0 = \Delta_k(-2k), \Delta_k(x) = 0$  for  $|x| \geq 2k$  and  $\Delta_k$  is piecewise linear between the said points. The function  $\Delta_1$  is the characteristic function of a random variable  $Y$  (taken independent of the sequence  $X_n$ ). Hence we get that the sequence  $X_n$  satisfies **H1**, **H2**, **H3** if and only if for each  $k \geq 1$ , the characteristic functions of  $Z_n = \Sigma_n (X_n + \frac{1}{k} Y)$  converge in  $L^1(\mathbb{R}^d)$  to  $\varphi$ . Indeed the characteristic function of  $Z_n$  equals  $\varphi_n(\Sigma_n t) \Delta_k(\Sigma_n t)$ . There is no need to use the special form of the random variable  $Y$ .

In fact we have the following:

**Theorem 6.** *Suppose that for the sequence  $X_n$  the conditions **H1**, **H2** hold. The condition **H3** holds as soon as there is a random variable,  $V$ , independent of the sequence  $X_n$  such that for each  $\varepsilon > 0$ ,  $\mathbb{E}[\exp(it \Sigma_n (X_n + \varepsilon V))]$  tends to  $\varphi$  in  $L^1(\mathbb{R}^d)$ .*

*Proof.* Let  $\psi(t) = \mathbb{E}[\exp(it \cdot V)]$  be the characteristic function of  $V$ . The hypothesis of the theorem is equivalent to the property that for each  $\varepsilon > 0$ , the sequence

$$\varphi_n(\Sigma_n^* t) \psi(\varepsilon \Sigma_n^* t),$$

is uniformly integrable. Let  $\delta > 0$  be such that for  $|t| \leq \delta$ ,  $|\psi(t)| \geq 1/2$ . Then the uniform integrability of the above mentioned sequence implies for each  $\varepsilon > 0$ , the uniform integrability of the sequence

$$|\varphi_n(\Sigma_n^* t)| \mathbf{1}_{\varepsilon |\Sigma_n^* t| \leq \delta} \leq 2 |\varphi_n(\Sigma_n^* t) \psi(\varepsilon \Sigma_n^* t)|.$$

This ends the proof. □

*Remark 5.* We suppose that  $d = 1$ . For higher dimensions the discussion can be made along the same lines but it is much more tricky. Polya's theorem says that if  $\gamma: \mathbb{R}_+ \rightarrow \mathbb{R}_+$  is a convex function such that  $\gamma(0) = 1$ ,  $\lim_{x \rightarrow +\infty} \gamma(x) = 0$ , then there is a random variable  $Y$  (which can be taken to be independent of the sequence  $X_n$ , such that  $\varphi_Y(t) = \gamma(|t|)$ ). The characteristic function of  $\Sigma_n(X_n + Y)$  is then  $\gamma(|\Sigma_n t|) \varphi_n(\Sigma_n t)$  and hence is a uniformly integrable sequence. Since  $\|\Sigma_n\| \rightarrow 0$ , we see that  $\Sigma_n(X_n + Y)$  tends in law to  $\mu$  with characteristic function  $\varphi$ . The convergence is much stronger than just weak convergence. In fact the random variables  $\Sigma_n(X_n + Y)$  have densities and because the characteristic functions tend in  $L^1$  to  $\varphi$ , the densities of  $\Sigma_n(X_n + Y)$  converge to the density of  $\mu$  in the topology of  $L^1(\mathbb{R})$ .

*Remark 6.* Adding a random variable  $Y$  can be seen as a regularisation (mollifier). Indeed adding an independent random variable leads to a convolution for the densities. In our context this means that the distribution of  $X_n$  is convoluted with an integrable kernel (the density of  $Y$ ). The regularity of the law of  $Y$  is then passed to the law of  $X_n + Y$ . In probability theory such a mollifier is nothing else than adding an independent random variable with suitable properties.

We can go one step further and replace the condition for each  $k$  by a condition where we use just one random variable. This is the topic of the next theorem.

**Theorem 7.** *Suppose that the hypotheses **H1**, **H2** hold. Then **H3** is also equivalent to either of the following:*

- (1) *There exists a non-increasing function  $\gamma: \mathbb{R}_+ \rightarrow \mathbb{R}_+$ , such that  $\gamma(0) = 1$ ,  $0 < \gamma \leq 1$ ,*

$$\lim_{x \rightarrow +\infty} \gamma(x) = 0$$

*and such that the sequence  $\gamma(|\Sigma_n^* t|) \varphi(\Sigma_n^* t)$  is uniformly integrable.*

- (2) *There exists a non-increasing convex function  $\gamma: \mathbb{R}_+ \rightarrow \mathbb{R}_+$ , such that  $\gamma(0) = 1$ ,  $0 < \gamma \leq 1$ ,*

$$\lim_{x \rightarrow +\infty} \gamma(x) = 0$$

*and such that the sequence  $\gamma(|\Sigma_n^* t|) \varphi(\Sigma_n^* t)$  is uniformly integrable.*

*Proof.* It is quite clear that (1) or (2) imply **H3**, since for any  $k > 0$ , we obtain

$$|\varphi_n(\Sigma_n^* t)| \mathbf{1}_{|\Sigma_n^* t| \leq k} \leq \frac{1}{\gamma(k)} \gamma(|\Sigma_n^* t|) |\varphi(\Sigma_n^* t)|,$$

and therefore the desired uniform integrability.

For the reverse, it is enough to show that **H3** implies (2), since (1) is obviously weaker. For  $x \geq 0$  we define

$$g(x) = \sup_n \|\varphi_n(\Sigma_n^* t) \mathbf{1}_{|\Sigma_n^* t| \leq x+1}\|_{L^1(\mathbb{R}^d)}.$$

The function  $g$  is clearly non-decreasing. Let us first observe that there is a constant  $C > 0$  such that for  $x$  big enough,  $\exp\left(-\int_0^x g(s) ds\right) \leq \exp(-Cx)$ . We define

$$\gamma(x) = \alpha \int_x^\infty \exp\left(-\int_0^u g(s) ds\right) du,$$

where  $\alpha$  is chosen so that  $\gamma(0) = 1$  (since the integrals converge, this function is well defined).

The function  $\gamma$  is also convex and tends to zero at  $\infty$ . Furthermore

$$\gamma(x) \leq \alpha \int_x^\infty \frac{g(u)}{g(x)} \exp\left(-\int_0^u g(s) ds\right) du \leq \frac{\alpha}{g(x)} \exp\left(-\int_0^x g(s) ds\right)$$

from which it follows that  $\int_0^\infty \gamma(x)g(x) dx < \infty$ . We now claim that  $\gamma(|\Sigma_n^* t|)\varphi_n(\Sigma_n^* t)$  is uniformly integrable. Because the sequence is uniformly bounded we only need to show that for each  $\varepsilon > 0$  there is a  $k$  such that

$$\int_{\mathbb{R}^d} \gamma(|\Sigma_n^* t|) |\varphi_n(\Sigma_n^* t)| \mathbf{1}_{|t| \geq k} dt \leq \varepsilon$$

for all  $n \geq 1$ .

For  $k, K$  integers, we split the integral as follows

$$\begin{aligned} \int_{\mathbb{R}^d} \gamma(|\Sigma_n^* t|) |\varphi_n(\Sigma_n^* t)| \mathbf{1}_{|t| \geq k} dt &\leq \int_{\mathbb{R}^d} \gamma(|\Sigma_n^* t|) |\varphi_n(\Sigma_n^* t)| \mathbf{1}_{|t| \geq k} \mathbf{1}_{|\Sigma_n^* t| \leq K} dt \\ &\quad + \int_{\mathbb{R}^d} \gamma(|\Sigma_n^* t|) |\varphi_n(\Sigma_n^* t)| \mathbf{1}_{|t| \geq k} \mathbf{1}_{|\Sigma_n^* t| > K} dt \\ &\leq \int_{\mathbb{R}^d} |\varphi_n(\Sigma_n^* t)| \mathbf{1}_{|t| \geq k} \mathbf{1}_{|\Sigma_n^* t| \leq K} dt \\ &\quad + \int_{\mathbb{R}^d} \gamma(|\Sigma_n^* t|) |\varphi_n(\Sigma_n^* t)| \mathbf{1}_{|\Sigma_n^* t| > K} dt. \end{aligned}$$

The last term is dominated as follows:

$$\begin{aligned} \int_{\mathbb{R}^d} \gamma(|\Sigma_n^* t|) |\varphi_n(\Sigma_n^* t)| \mathbf{1}_{|\Sigma_n^* t| > K} dt &\leq \sum_{l \geq K} \gamma(l) \int_{l \leq |\Sigma_n^* t| \leq l+1} |\varphi_n(\Sigma_n^* t)| dt \\ &\leq \sum_{l \geq K} \gamma(l) g(l) \\ &\leq \alpha \sum_{l \geq K} \exp\left(-\int_0^l g(s) ds\right), \end{aligned}$$

which can be made smaller than  $\varepsilon/2$  by taking  $K$  big enough. Once  $K$  fixed we use the uniform integrability of the sequence  $\varphi_n(\Sigma_n^* t) \mathbf{1}_{|\Sigma_n^* t| \leq K}$  and take  $k$  big enough so that we get for each  $n$ :

$$\int_{\mathbb{R}^d} |\varphi_n(\Sigma_n^* t)| \mathbf{1}_{|t| \geq k} \mathbf{1}_{|\Sigma_n^* t| \leq K} dt \leq \varepsilon/2.$$

This completes the proof. □

In particular, we get a sufficient condition:

**Corollary 1.** *Suppose that the sequence  $X_n$  satisfies the following:*

- (1) **H1, H2** hold;
- (2) *There is a non-decreasing function  $c: \mathbb{R} \rightarrow \mathbb{R}_+$ ,  $c(0) = 1$  as well as an integrable function  $h: \mathbb{R}^d \rightarrow \mathbb{R}_+$  such that  $|\varphi_n(t)| \leq h(A_n^*t) c(|t|)$  for all  $n$  and  $t \in \mathbb{R}^d$ .*

*Then the property **H3** holds as well.*

*Proof.* This is clear from the previous theorem, since  $|\varphi_n(t)| \leq h(A_n^*t) c(|t|)$  for all  $t$  implies that for all  $t$  we have

$$\frac{|\varphi_n(\Sigma_n^*t)|}{c(|\Sigma_n^*(t)|)} \leq h(t),$$

which verifies (1) in Theorem 7. □

### 3. APPLICATIONS

In this section, we collect some examples of mod- $\varphi$  convergence, for various types of limits  $\varphi$ , and therefore derive local limit theorems. Some of these results are already known, and some are new. It is quite interesting to see all of them handled using the relatively elementary framework of the previous section. The coming subsections are mostly independent of each other; the first few are of probabilistic nature, while the last ones involve arithmetic considerations.

**3.1. The Central Limit Theorem and convergence to stable laws.** In this section we suppose that  $(X_n)_{n \geq 1}$  is a sequence of independent identically distributed random variables. The central limit theorem deals with convergence in law of expressions of the form  $\frac{X_1 + \dots + X_n - a_n}{b_n}$ , where  $b_n$  are normalising constants. We will suppose without further notice that the random variables are *symmetric* so that we can suppose  $a_n = 0$ . The possible limit laws have characteristic functions of the form  $\exp(-c|u|^p)$ , where  $0 < p \leq 2$  and where  $c > 0$ . For information regarding this convergence we refer to Loève [23]. The basis for the theory is Karamata's theory of regular variation. In this section we are interested in expressions of the form  $\lim b_n \mathbb{P}[(X_1 + \dots + X_n) \in B]$  for suitably bounded Borel sets  $B$ .

For the case  $\mathbb{E}[X^2] < \infty$ , the problem was solved by Shepp [27]. The multidimensional square integrable case was solved by Borovkov and Mogulskii [4] and Mogulskii [25]. The case  $p < 2$  was solved by Stone [29], Feller [8] and at the same time by Bretagnolle and Dacunha-Castelle [5] (see also Ibragimov and Linnik [15] or Feller [9]).

**Theorem 8.** *Suppose that the non-lattice random variable  $X$  is symmetric and that it is in the domain of attraction of a stable law with exponent  $p$ . More precisely we suppose that  $\frac{X_1 + \dots + X_n}{b_n}$  converges in law to a probability distribution with characteristic function  $\exp(-|t|^p)$ ,  $0 < p \leq 2$ . Then for Jordan-measurable bounded Borel sets, we have*

$$\lim_{n \rightarrow +\infty} b_n \mathbb{P}[(X_1 + \dots + X_n) \in B] = c_p m(B),$$

where  $c_p = \frac{1}{2\pi} \int_{-\infty}^{+\infty} \exp(-|t|^p) dt$ . Suppose moreover that  $0 < \tau_n \rightarrow +\infty$  in such a way that  $\frac{b_n}{\tau_n} \rightarrow +\infty$ , then

$$\lim_{n \rightarrow +\infty} \frac{b_n}{\tau_n} \mathbb{P} \left[ \frac{X_1 + \dots + X_n}{\tau_n} \in B \right] = c_p m(B).$$

In order to prove this theorem, we first observe that, when **H1** and **H2** are satisfied, the condition **H3** of uniform integrability is equivalent with classical conditions that arise in the current context.

**Theorem 9.** *Under the hypotheses **H1**, **H2**, the hypothesis **H3** is equivalent to the validity of the following two conditions:*

- **H3'**. *For all  $k \geq \varepsilon > 0$ , we have*

$$\lim_{n \rightarrow +\infty} |\det(A_n)| \int_{\varepsilon \leq |t| \leq k} |\varphi_n(t)| dt = 0.$$

- **H4'**. *For all  $\eta > 0$ . there is  $a \geq 0, \varepsilon > 0$  such that*

$$\limsup_{n \rightarrow +\infty} \int_{a \leq |t|; |\Sigma_n^* t| \leq \varepsilon} |\varphi_n(\Sigma_n^* t)| dt \leq \eta.$$

*Proof.* First suppose that **H3** holds, i.e., for each  $k > 0$ ,  $\varphi_n(\Sigma_n^* t) \mathbf{1}_{|\Sigma_n^* t| \leq k}$  is uniformly integrable. Since  $\Sigma_n \rightarrow 0$ , we immediately get

$$\lim_n \int_{\varepsilon \leq |t| \leq k} |\det(A_n) \varphi_n(t)| dt = \int_{\varepsilon \leq |\Sigma_n^* s| \leq k} |\varphi_n(\Sigma_n^* s)| ds \rightarrow 0,$$

which is **H3'**. To establish **H4'**, let us first remark that (using **H2**) we have

$$\lim_n \varphi_n(\Sigma_n^* t) \mathbf{1}_{|\Sigma_n^* t| \leq k} = \varphi(t)$$

for all  $t$ . Then we take  $a > 0$  such that for given  $\eta > 0$  we have

$$\int_{|t| \geq a} |\varphi(t)| dt \leq \eta.$$

Take now  $\varepsilon > 0$  and observe that by uniform integrability

$$\lim_n \int_{a \leq |t|; |\Sigma_n^* t| \leq \varepsilon} |\varphi_n(\Sigma_n^* t)| dt = \int_{|s| \geq a} |\varphi(s)| ds \leq \eta.$$

Now we proceed to the converse and we suppose that **H1**, **H2**, **H3'**, **H4'** hold. We first show that given  $\eta > 0$ , the sequence  $\varphi_n(\Sigma_n^* t) \mathbf{1}_{|\Sigma_n^* t| \leq k}$  has up to  $\eta$  all its mass on a ball of radius  $a$ . Given  $\eta > 0$  we can find  $a, \varepsilon > 0$  such that

$$\limsup_n \int_{a \leq |t|; |\Sigma_n^* t| \leq \varepsilon} |\varphi_n(\Sigma_n^* t)| dt \leq \eta.$$

Then according to **H3'** and **H4'**, we can find  $n_0$  such that for all  $n \geq n_0$  we have

$$\begin{aligned} \int_{a \leq |t|; |\Sigma_n^* t| \leq \varepsilon} |\varphi_n(\Sigma_n^* t)| dt &\leq 2\eta, \\ \int_{\varepsilon \leq |\Sigma_n^* t| \leq k} |\varphi_n(\Sigma_n^* t)| dt &\leq \eta. \end{aligned}$$

Increasing  $a$  allows us to suppose that the same inequalities hold for all  $n \geq 1$ . So we get that

$$\int_{|\Sigma_n^* t| \leq k; |t| \geq a} |\varphi_n(\Sigma_n^* t)| dt \leq 3\eta.$$

Since the sequence is uniformly bounded we have proved uniform integrability.  $\square$

*Proof of Theorem 8.* We have here  $\varphi_n = \psi^n$  where  $\psi$  is the characteristic function of a random variable in the domain of attraction of a stable law. Property **H3'** follows since the sequence  $\varphi_n$  tends to zero exponentially fast, uniformly on compact sets of  $\mathbb{R}^d \setminus \{0\}$ . Moreover, Property **H4'** is known as Gnedenko's condition (see Gnedenko and Kolmogorov [11] or the discussion of  $I_2$  (resp.  $I_3$ ) in Ibragimov and Linnik [15, p. 123]) (resp. [15, p. 127]). Thus the hypotheses **H1**, **H2**, **H3'**, **H4'** are fulfilled in this setting.  $\square$

*Remark 7.* (1) The proof of Property **H4'** is based on the regular variation of  $\psi$  around 0. The fact that regular variation is needed suggest that it is difficult to get a more abstract version of this property.

(2) Taking the most classical case where  $p = 2$  and  $(X_n)$  independent and identically distributed, it is easy to check that the stronger condition **H2'** (i.e., (5)) is *not* valid, except if the  $X_n$  are themselves Gaussian random variables. Thus the setting in this paper is a genuine generalization of the original mod-Gaussian convergence discussed in [16].

**3.2. The winding number of complex Brownian motion.** We take a complex Brownian Motion  $W$ , starting at 1. Of course we can also see  $W$  as a two-dimensional real BM. With probability one, the process  $W$  will never attain the value 0 and hence, by continuous extension or lifting, we can define the argument  $\theta$ . We get  $W_u = R_u \exp(i\theta_u)$  where  $\theta_0 = 0$  and  $R_u = |W_u|$ . The process  $\theta$  is called the *winding number*, see [24]. Spitzer in [28] computed the law of  $\theta_u$  and gave its Fourier transform, and a more precise convergence result was given in [3].

The characteristic function is given by

$$\mathbb{E}[\exp(it\theta_u)] = \left(\frac{\pi}{2}\right)^{1/2} \left(\frac{1}{4u}\right)^{1/2} \exp\left(-\frac{1}{4u}\right) \left(I_{(|t|-1)/2}\left(\frac{1}{4u}\right) + I_{(|t|+1)/2}\left(\frac{1}{4u}\right)\right)$$

where  $I_\nu(z)$  denotes the  $I$ -Bessel function, which can be defined by its Taylor expansion

$$I_\nu(z) = \sum_{m \geq 0} \frac{1}{m! \Gamma(\nu + m + 1)} \left(\frac{z}{2}\right)^{\nu+2m}.$$

Using elementary properties of Bessel functions, Spitzer deduced that  $\frac{2\theta_u}{\log u}$  converges to a Cauchy law with characteristic function  $\varphi(t) = \exp(-|t|)$  and density  $\frac{1}{\pi} \frac{1}{1+t^2}$ .

**Theorem 10** (Mod-Cauchy convergence of the winding number). *For any sequence  $(u_n)$  of positive real numbers tending to infinity, the sequence  $X_n = \theta_{u_n}$  satisfies mod- $\varphi$  convergence with  $d = 1$ ,  $\varphi(t) = \exp(-|t|)$ ,  $A_n(t) = A_n^*(t) = (\log u_n)t/2$ .*

*In particular, for any real numbers  $a < b$ , we have*

$$\lim_{u \rightarrow \infty} \frac{\log u}{2} \mathbb{P}[a < \theta_u < b] = \frac{1}{\pi}(b - a).$$

Although this is a very natural statement, we have not found this local limit theorem in the literature.

*Proof.* The conditions **H1** and **H2** of mod- $\varphi$  convergence are clear, the second by Spitzer's Theorem. To check the uniform integrability condition **H3**, we take  $k \geq 1$  and we proceed to bound

$$|\varphi_n(\sum_n^* t)| \mathbf{1}_{|\sum_n^* t| \leq k}$$



for  $t \geq 0$ . But if  $|\Sigma_n^* t| \leq k$ , we have

$$-\frac{1}{2} \leq \frac{|\Sigma_n^* t| \pm 1}{2} \leq \frac{k+1}{2}$$

and  $0 \leq \frac{1}{4u_n} \leq 1$  for  $n$  large enough. The Taylor series expansion shows immediately that there exists  $C_k \geq 0$  such that

$$|I_\nu(z)| \leq C_k$$

uniformly for  $\nu$  real with  $-1/2 \leq \nu \leq \frac{k+1}{2}$  and  $z \in \mathbb{C}$  with  $|z| \leq 1$ , so that for  $|\Sigma_n^* t| = 2|t|/(\log u_n) \leq k$ , we have

$$|\varphi_n(\Sigma_n^* t)| \leq B_k u_n^{-1/2} \leq B_k \exp\left(-\frac{|t|}{k}\right)$$

where  $B_k = C_k(\pi/2)^{1/2}$ . This gives the desired uniform integrability, in the form (4).  $\square$

*Remark 8.* The result by Spitzer [28] mentioned above has been followed by a large number of works around further asymptotic laws of planar Brownian motion (see e.g. [26]) or on windings and subordination in Lie Groups ([7]). For instance an analog of Spitzer's theorem can be obtained for winding numbers around different points, but without using the characteristic function. One may then naturally ask whether, using the approach in this paper, one can establish local limit theorems in such frameworks as well. This would certainly require more work and is currently a topic of investigation. In the same vein, one may want to test our methods or find variants of it in the framework of occupation times for planar Brownian motion. Indeed Spitzer's result can be obtained from the Kallianpur-Robbins law ([17], see also [26]) for the two dimensional Brownian motion which can be stated as follows: for any test function  $f : \mathbb{R}^2 \rightarrow \mathbb{R}$  which is bounded and integrable, we have, as  $t \rightarrow \infty$ , the following convergence in law:

$$\frac{2\pi}{\log t} \int_0^t f(W_s) ds \rightarrow \left( \int f \right) E,$$

where  $E$  denotes a random variable with the standard exponential distribution (a similar result exists for the standard Brownian motion in dimension 1, with a different normalization factor and the standard exponential distribution being replaced by a the absolute value of the standard Gaussian distribution on the real line).

**3.3. Squarefree integers.** This section is motivated by a recent paper of Cellarosi and Sinai [6], who discuss a natural probabilistic model of random squarefree integers. As we will see, some of its properties fall into the framework of mod- $\varphi$  convergence, with a very non-standard characteristic function  $\varphi$ .

The set-up, in a slightly different notation than the one used in [6], is the following. We fix a probability space  $\Omega$  that is big enough to carry independent copies of random variables  $\eta_p$ , with index  $p$  running over the prime numbers, with the following distribution laws:

$$\mathbb{P}[\eta_p = 1] = \mathbb{P}[\eta_p = -1] = \frac{p}{(p+1)^2}, \quad \mathbb{P}[\eta_p = 0] = \frac{p^2 + 1}{(p+1)^2}.$$

We consider the random variables

$$X_n = \sum_{p \leq p_n} \eta_p \log p, \quad Q_n = \exp(X_n)$$

for  $n \geq 1$ , where  $p_n$  is the  $n$ -th prime number.

The link with [6] is the following: in the notation of [6, Th. 1.1], the distribution of  $X_n$  is the same as that of the difference

$$(\zeta_n - \zeta'_n) \log p_n$$

of two independent copies  $\zeta_n$  and  $\zeta'_n$  of the random variables

$$\zeta_n = \sum_{p \leq p_n} \nu_p \log p$$

of [6, Th. 1.1], where the  $\nu_p$  are independent Bernoulli variables with

$$\mathbb{P}[\nu_p = 0] = \frac{1}{p+1}, \quad \mathbb{P}[\nu_p = 1] = \frac{p}{p+1}.$$

These random variables  $\nu_p$  are very natural in studying squarefree numbers. Indeed, a simple computation shows that  $\nu_p$  is the limit in law, as  $x \rightarrow +\infty$ , of the Bernoulli random variables  $\nu_{p,x}$  defined by

$$\mathbb{P}[\nu_{p,x} = 1] = \frac{\#\{n \leq x \mid n \text{ squarefree and divisible by } p\}}{\#\{n \leq x \mid n \text{ squarefree}\}}.$$

for fixed  $p$ .

By definition, the support of the values of  $\exp(\zeta_n)$  is the set of squarefree integers only divisible by primes  $p \leq p_n$ , and for  $Q_n$ , it is the set of rational numbers  $x = a/b$  where  $a, b \geq 1$  are coprime integers, both squarefree, and both divisible only by primes  $p \leq p_n$ . It is natural to see them as giving probabilistic models of these numbers. We obtain mod- $\varphi$  convergence for  $X_n$ :

**Theorem 11.** *Let*

$$\varphi(t) = \exp\left(-4 \int_0^1 \sin^2\left(\frac{tv}{2}\right) \frac{dv}{v}\right)$$

for  $t \in \mathbb{R}$ . Then  $\varphi$  is an integrable characteristic function of a probability distribution on  $\mathbb{R}$ , and the sequence  $(X_n)$  satisfies mod- $\varphi$  convergence with  $d = 1$  and  $A_n(t) = A_n^*(t) = (\log p_n)t$ .

The proof is quite similar in principle to arguments in [6], though our presentation is more in the usual style of analytic number theory.

We start with the easiest part of this statement:

**Lemma 1.** *We have  $\varphi \in L^1(\mathbb{R})$ , and in fact*

$$(9) \quad |\varphi(t)| \leq C|t|^{-2}$$

for  $|t| \geq 1$  and some constant  $C \geq 0$ .

*Remark 9.* As we will see, this property is rather delicate: changing the constant 4 to a constant  $< 2$  would lead to a failure of this property.

The characteristic function of the limit in law of the (non-symmetrised) random variables  $\zeta_n$  used in [6, Th. 1.1] only decays as  $t^{-1}$  when  $|t| \rightarrow +\infty$ , and hence is not integrable, which prevents us from applying our results directly to those variables. This is not a defect of the method, since we will see that Theorem 5 *is not valid* for the variables  $(\log p_n)\zeta_n$ .

*Proof.* Integration by parts gives that

$$\int_0^t \frac{\sin^2 x}{x} dx = \frac{1}{2} \log t + b(t)$$

where  $b(t)$  tends to a constant for  $t \rightarrow \infty$ . From here we deduce that

$$4 \int_0^1 \sin^2\left(\frac{tv}{2}\right) \frac{dv}{v} = 2 \log |t| + c(t)$$

where  $c(t)$  remains bounded. As a result we get (9), which proves that  $\varphi \in L^1$  since the function is continuous. (Alternatively, the reader can check that

$$(10) \quad \varphi(t) = \exp(-2\gamma - 2 \log |t| + 2\text{Ci}(t))$$

where  $\gamma$  is the Euler constant and  $\text{Ci}(t)$  is the cosine integral function, and use the properties of the latter.)  $\square$

*Proof of Theorem 11.* Let

$$Y_n = \frac{1}{\log p_n} X_n$$

and let  $\psi_n$  be the characteristic function of  $Y_n$ , which we proceed to compute.

With  $x = x_n = p_n$ , we first have

$$\begin{aligned} \psi_n(t) &= \mathbb{E}[\exp(itY_n)] = \prod_{p \leq x} \mathbb{E} \left[ \exp \left( i \frac{\log p}{\log x} t \eta_p \right) \right] \\ &= \prod_{p \leq x} \left( \frac{p^2 + 1}{(p+1)^2} + \frac{2p}{(p+1)^2} \cos \left( t \frac{\log p}{\log x} \right) \right) \\ &= \prod_{p \leq x} \left( 1 - \frac{2p}{(p+1)^2} \left( 1 - \cos \left( t \frac{\log p}{\log x} \right) \right) \right) \\ &= \prod_{p \leq x} \left( 1 - \frac{4p}{(p+1)^2} \sin^2 \left( \frac{t \log p}{2 \log x} \right) \right) \\ (11) \quad &= \exp \left( \sum_{p \leq x} \log \left( 1 - \frac{4p}{(p+1)^2} \sin^2 \left( \frac{t \log p}{2 \log x} \right) \right) \right) \end{aligned}$$

for all  $t \in \mathbb{R}$ . Now we assume  $t \neq 0$  (since for  $t = 0$ , the values are always 1). We first show pointwise, locally uniform, convergence.

The idea to see the limit emerge in the sum over  $p$  is quite simple. First of all, we can expand the logarithm in Taylor series. We have

$$\lim_{x \rightarrow +\infty} \sum_{k \geq 2} \sum_{p \leq x} p^{-k} \left| \sin^2 \left( \frac{t \log p}{2 \log x} \right) \right| = 0,$$

for  $t$  in a bounded set, by dominated convergence. This allows us to restrict our attention to

$$(12) \quad -4 \sum_{p \leq x} p^{-1} \sin^2 \left( \frac{t \log p}{2 \log x} \right)$$

(we also used the fact that  $4p/(p+1)^2$  is equal to  $4/p$  up to terms of order  $p^{-2}$ .) Now, for  $p \leq y$ , where  $y \leq x^{1/|t|}$  is a further parameter (assuming, as we can, that this is  $\geq 2$ ), we also have

$$\left| \sum_{p \leq y} p^{-1} \sin^2\left(\frac{t \log p}{2 \log x}\right) \right| \leq \left(\frac{t}{2 \log x}\right)^2 \sum_{p \leq y} p^{-1} (\log p)^2 \ll t^2 \frac{(\log y)^2}{(\log x)^2}.$$

Thus, for if we select  $y = y(x) \leq x^{1/|t|}$  tending to infinity slowly enough that  $\log y = o(\log x)$ , this also converges to 0 as  $x \rightarrow +\infty$ , and what remains is

$$-4 \sum_{y(x) \leq p \leq x} p^{-1} \sin^2\left(\frac{t \log p}{2 \log x}\right).$$

We can now perform “back-and-forth” summation by parts using the Prime Number Theorem to see that this is

$$-4 \int_{y(x)}^x u^{-1} \sin^2\left(\frac{t \log u}{2 \log x}\right) \frac{du}{\log u} + o(1)$$

as  $x \rightarrow +\infty$  (apply Lemma 2 below with  $B = 2$  and with the function

$$f(u) = \frac{1}{u} \sin^2\left(\frac{t \log u}{2 \log x}\right)$$

with

$$f'(u) = -\frac{1}{u^2} \sin^2\left(\frac{t \log u}{2 \log x}\right) + \frac{t}{u^2 (\log x)} \sin\left(\frac{t \log u}{2 \log x}\right) \cos\left(\frac{t \log u}{2 \log x}\right),$$

which satisfies

$$(13) \quad |f(u)| \leq u^{-1}, \quad |f'(u)| \leq \left(1 + \frac{t}{\log x}\right) u^{-2};$$

the integral error term in Lemma 2 is then dominated by the tail beyond  $y(x)$  of the convergent integral

$$\int_2^{+\infty} \frac{du}{u(\log u)^2},$$

and the result follows). Performing the change of variable

$$v = \frac{\log u}{\log x},$$

we get the integral

$$-4 \int_{\log(y(x))/(\log x)}^1 \sin^2\left(\frac{tv}{2}\right) \frac{dv}{v},$$

which converges to  $\varphi(t)$  as  $x \rightarrow +\infty$ .

To conclude the proof of Theorem 11, we will prove the following inequality, which guarantees the uniform integrability condition **H3**: for any  $k \geq 1$  and  $t, n$  with  $|t| \leq k(\log x) = k(\log p_n)$ , we have

$$(14) \quad \psi_n(t) \ll |\varphi(t)| \exp(C \log \log 3|t|)$$

which gives the desired result since we know from (9) that  $\varphi$  decays like  $|t|^{-2}$  at infinity.

We can assume that  $|t| \geq 2$ . Now we start with the expression (11) again and proceed to deal with the sum over  $p \leq x$  in the exponential using roughly the same steps as before. To

begin with, we may again estimate the sum (12) only, since the contribution of the others terms is bounded uniformly in  $t$  and  $x$ :

$$\left| \sum_{k \geq 2} \sum_{p \leq x} p^{-k} \sin^2\left(\frac{t \log p}{2 \log x}\right) \right| \leq \sum_{k \geq 2} \sum_p p^{-k},$$

which is a convergent series. After exponentiation, these terms lead to a fixed multiplicative factor, which is fine for our target (14).

We next deal with the small primes in (12); since  $|t| \leq k \log x$ , the sine term may not lead to any decay, but we still can bound trivially

$$\left| \sum_{p \leq y} p^{-1} \sin^2\left(\frac{t \log p}{2 \log x}\right) \right| \leq \sum_{p \leq y} p^{-1} \ll \log \log y$$

for any  $y \leq x$  (by a standard estimate). We select  $y = |t| \geq 2$ , and this becomes a factor of the type

$$\exp(C \log \log t)$$

(after exponentiating), which is consistent with (14).

We now apply Lemma 2 again, writing more carefully the resulting estimate, namely

$$\begin{aligned} -4 \sum_{y < p \leq x} p^{-1} \sin^2\left(\frac{t \log p}{2 \log x}\right) &= -4 \int_y^x u^{-1} \sin^2\left(\frac{t \log u}{2 \log x}\right) \frac{du}{\log u} + O\left(\frac{1+k}{(\log y)^2}\right) \\ &= -4 \int_{\log y / \log x}^1 v^{-1} \sin^2\left(\frac{tv}{2}\right) dv + O\left(\frac{1+k}{(\log y)^2}\right) \end{aligned}$$

(using the bound (13)), with an absolute implied constant. The remainder here is again fine, since  $y = |t| \geq 2$  by assumption.

Now, to conclude, we need only estimate the missing part of the target integral (which runs from 0 to 1) in this expression, namely

$$\int_0^{\log y / \log x} v^{-1} \sin^2\left(\frac{tv}{2}\right) dv.$$

We write

$$\int_0^{\log y / \log x} v^{-1} \sin^2\left(\frac{tv}{2}\right) dv = \int_0^{|t|^{-1}} v^{-1} \sin^2\left(\frac{tv}{2}\right) dv + \int_{|t|^{-1}}^{\log y / \log x} v^{-1} \sin^2\left(\frac{tv}{2}\right) dv$$

where the first terms is bounded by

$$(t/2)^2 \int_0^{|t|^{-1}} v dv \leq 1,$$

and the second by

$$\int_{|t|^{-1}}^{\log y / \log x} v^{-1} dv = \log\left(\frac{|t| \log y}{\log x}\right) \leq \log(k \log y) = \log(k \log |t|).$$

Putting the inequalities together, we have proved (14), and hence Theorem 11.  $\square$

Here is the standard lemma from prime number theory that we used above, which expresses the fact that for primes sufficiently large, the heuristic – due to Gauss – that primes behave like positive numbers with the measure  $du/(\log u)$  can be applied confidently in many cases.

**Lemma 2.** *Let  $y \geq 2$  and let  $f$  be a smooth function defined on  $[y, +\infty[$ . Then for any  $A > 1$ , we have*

$$\sum_{y \leq p \leq x} f(p) = \int_y^x f(u) \frac{du}{\log u} + O\left(\frac{x|f(x)|}{(\log x)^A} + \frac{y|f(y)|}{(\log y)^A} + \int_y^x |f'(u)| \frac{udu}{(\log u)^A}\right)$$

where the sum is over primes and the implied constant depends only on  $A$ .

We give the proof for completeness.

*Proof.* We use summation by parts and the Prime Number Theorem, which is the case  $f(x) = 1$ , in the strong form

$$\pi(x) = \int_2^x \frac{du}{\log u} + O\left(\frac{x}{(\log x)^A}\right)$$

for  $x \geq 2$  and any  $A > 1$ , with an implied constant depending only on  $A$  (this is a consequence of the error term in the Prime Number Theorem due to de la Vallée Poussin, see e.g.[14, Cor. 5.29]); this leads to

$$\sum_{y \leq p \leq x} f(p) = f(x)\pi(x) - f(y)\pi(y) - \int_y^x f'(u)\pi(u)du,$$

and after inserting the above asymptotic formula for  $\pi(x)$  and  $\pi(u)$ , we can revert the integration by parts to recover the main term, while the error terms lead to the result.  $\square$

We now derive arithmetic consequences of Theorem 11. Applying Theorem 2, we get

$$(15) \quad \lim_{n \rightarrow +\infty} (\log p_n) \mathbb{P}[X_n \in (a, b)] = (b - a)\eta$$

where

$$\eta = \frac{1}{2\pi} \int_{-\infty}^{+\infty} \exp\left(-4 \int_0^1 \frac{\sin^2 \frac{tv}{2}}{v} dv\right) dt = \frac{1}{2\pi} \int_{-\infty}^{+\infty} e^{2(\text{Ci}(t) - \gamma)} \frac{dt}{|t|^2},$$

the last expression coming from (10). Using the relation between  $\varphi$  and the Dickman-de Bruijn function  $\rho$ , namely

$$\varphi(t) = \psi(t)\psi(-t)$$

where  $\psi(t)$  is the Fourier transform of  $e^{-\gamma}\rho(u)$  (this follows from [6, Th. 1.1, p. 5]), one gets

$$\eta = e^{-2\gamma} \int_{\mathbb{R}} \rho(u)^2 du = 0.454867\dots$$

(the numerical computation was done using **Sage**).

This arithmetic application could certainly be proved with more traditional methods of analytic number theory, when expressed concretely as giving the asymptotic behavior as  $n \rightarrow +\infty$  of

$$\sum_{\alpha < r/s < \beta} \mathbb{P}\left[X_n = \frac{r}{s}\right],$$

but it is nevertheless a good illustration of the general probabilistic framework of mod- $\varphi$  convergence with an unusual characteristic function.

Although our theorem does not apply for the random model of [6] itself, it is quite easy to understand the behavior of the corresponding probabilities in that case. Indeed, denoting

$$Y_n = \exp((\log p_n)\zeta_n),$$

which takes squarefree values, we have

$$\mathbb{P}[Y_n < e^a] = \frac{1}{Z_x} \sum_{\substack{k < e^a \\ p|k \Rightarrow p \leq x}} \frac{\mu^2(k)}{k}$$

for any fixed  $a \in \mathbb{R}$ , where  $x = p_n$ ,  $\mu^2(k)$  is the indicator function of squarefree integers and  $Z_x$  is the normalizing factor given by

$$Z_x = \prod_{p \leq x} (1 + p^{-1}).$$

For  $x$  large enough and  $a$  fixed, the second condition is vacuous, and hence this is

$$\frac{1}{Z_x} \sum_{k < e^a} \frac{\mu^2(k)}{k}.$$

As observed in [6, (3)], we have  $Z_x \sim e^\gamma \zeta(2)^{-1} \log x$ , and hence we get

$$\lim_{n \rightarrow +\infty} (\log p_n) \mathbb{P}[Y_n < e^a] = \zeta(2) e^{-\gamma} \sum_{k < e^a} \frac{\mu^2(k)}{k}.$$

When  $a$  is large, this is equivalent to  $e^{-\gamma} a$  (another easy fact of analytic number theory), which corresponds to the local limit theorem like (15), but we see that for fixed  $a$ , there is a discrepancy.

There is one last interesting feature of this model: the analogue of Theorem 11 for polynomials over finite fields *does not hold*, despite the many similarities that exist between integers and such polynomials (see, e.g., [21] for instances of these similarities in related probabilistic contexts.)

Precisely, let  $q > 1$  be a power of a prime number and  $\mathbb{F}_q$  a finite field with  $q$  elements. For irreducible monic polynomials  $\pi \in \mathbb{F}_q[X]$ , we suppose given independent random variables  $\eta_\pi, \eta'_\pi$  such that by

$$\mathbb{P}[\eta_\pi = \pm 1] = \mathbb{P}[\eta'_\pi = \pm 1] = \frac{|\pi|}{(|\pi| + 1)^2}, \quad \mathbb{P}[\eta_\pi = 0] = \mathbb{P}[\eta'_\pi = 0] = \frac{|\pi|^2 + 1}{(|\pi| + 1)^2}$$

where  $|\pi| = q^{\deg(\pi)}$ . Then for  $n \geq 1$ , let  $\hat{X}_n$  be the random variable

$$\sum_{\deg(\pi) \leq n} (\deg \pi) (\eta_\pi - \eta'_\pi),$$

where the sum runs over all irreducible monic polynomials of degree at most  $n$ . Then we claim that **H1**, **H2** hold for  $\hat{X}_n$ , with the same characteristic function  $\varphi(t)$  as in Theorem 11, and  $A_n t = nt$ , but there is no mod- $\varphi$  convergence.

This last part at least is immediate: **H3** fails by contraposition because the local limit theorem for

$$\lim_{n \rightarrow +\infty} n \mathbb{P}[a < \hat{X}_n < b]$$

is not valid! Indeed,  $\hat{X}_n$  is now integral-valued, and if  $]a, b[ \cap \mathbb{Z} = \emptyset$ , the probability above is always 0, whereas the expected limit  $(b - a)\eta$  is not.

We now check **H2** in this case. Arguing as in the beginning of the proof of Theorem 11, we get

$$\mathbb{E}[e^{it\tilde{X}_n/n}] = \prod_{\deg(\pi) \leq n} \left( 1 - \frac{4|\pi|}{(|\pi| + 1)^2} \sin^2 \left( \frac{\deg(\pi)t}{2n} \right) \right).$$

Expanding the logarithm once more, we see that it is enough to prove that (locally uniformly in  $t$ ) we have

$$\lim_{n \rightarrow +\infty} \exp \left( -4 \sum_{\deg(\pi) \leq n} \frac{1}{|\pi|} \sin^2 \left( \frac{\deg(\pi)t}{2n} \right) \right) = \varphi(t).$$

We arrange the sum according to the degree of  $\pi$ , obtaining

$$\sum_{\deg(\pi) \leq n} \frac{1}{|\pi|} \sin^2 \left( \frac{\deg(\pi)t}{2n} \right) = \sum_{j=1}^n \frac{1}{q^j} \sin^2 \left( \frac{jt}{2n} \right) \Pi_q(j)$$

where  $\Pi_q(j)$  is the number of monic irreducible polynomials of degree  $j$  in  $\mathbb{F}_q[X]$ . The well-known elementary formula of Gauss and Dedekind for  $\Pi_q(j)$  shows that

$$\Pi_q(j) = \frac{q^j}{j} + O(q^{j/2})$$

for  $q$  fixed and  $j \geq 1$ , and hence we can write the sum as

$$\sum_{\deg(\pi) \leq n} \frac{1}{|\pi|} \sin^2 \left( \frac{\deg(\pi)t}{2n} \right) = \sum_{j=1}^n \frac{1}{j} \sin^2 \left( \frac{jt}{2n} \right) + O \left( \sum_{j=1}^n q^{-j/2} \sin^2 \left( \frac{tj}{2n} \right) \right).$$

As  $n$  goes to infinity, the second term converges to 0 by the dominated convergence theorem, while the first is a Riemann sum (with steps  $1/n$ ) for the integral

$$\int_0^1 \sin^2 \left( \frac{tv}{2} \right) \frac{dv}{v},$$

and hence we obtain the desired limit. (This is somewhat similar to [1, Prop. 4.6].)

*Remark 10.* A more purely probabilistic example of the same phenomenon arises as follows: define

$$\tilde{X}_n = \sum_{j=1}^n (D_j - E_j)$$

where  $(D_j, E_j)$  are globally independent random variables with distribution

$$\mathbb{P}[E_j = j] = \mathbb{P}[D_j = j] = \frac{1}{j}, \quad \mathbb{P}[E_j = 0] = \mathbb{P}[D_j = 0] = 1 - \frac{1}{j}.$$

Then the sequence  $(\tilde{X}_n)$  also satisfies **H1** and **H2** for the same characteristic function  $\varphi(t)$  (by very similar arguments), and does not satisfy **H3** since  $\tilde{X}_n$  is integral-valued.



**3.4. Random Matrices.** Some of the first examples of mod-Gaussian convergence are related to the “ensembles” of random matrices corresponding to families of compact Lie groups, as follows from the work of Keating and Snaith [18], [19]. Using this, and our main result, we can deduce quickly some local limit theorems for values of the characteristic polynomials of such random matrices.

We consider the three standard families of compact matrix groups, which we will denote generically by  $\mathbf{G}_n$ , where  $\mathbf{G}$  is either  $U$  (unitary matrices of size  $n$ ),  $USp$  (symplectic matrices of size  $2n$ ) or  $SO$  (orthogonal matrices of determinant 1 and size<sup>2</sup>  $2n$ ). In each case, we consider  $\mathbf{G}_n$  as a probability space by putting the Haar measure  $\mu_n$  on  $\mathbf{G}_n$ , normalized so that  $\mu_n(\mathbf{G}_n) = 1$ . The relevant random variables  $(X_n)$  are defined as suitably centered values of the characteristic polynomial  $\det(T - g_n)$  where  $g_n$  is a  $\mathbf{G}_n$ -valued random variable which is  $\mu_n$ -distributed. Precisely, define

$$\alpha_n = \begin{cases} 0 & \text{if } \mathbf{G} = U, \\ \frac{1}{2} \log(\pi n/2) & \text{if } \mathbf{G} = USp, \\ \frac{1}{2} \log(8\pi/n) & \text{if } \mathbf{G} = SO, \end{cases}$$

and consider  $X_n = \log \det(1 - g_n) - \alpha_n$ ; this is real-valued except for  $\mathbf{G} = U$ , in which case the determination of the logarithm is obtained from the standard Taylor series at  $z = 1$ .

Now define the linear maps

$$A_n(t) = \begin{cases} \left(\frac{\log n}{2}\right)^{1/2} (t_1, t_2) & \text{if } \mathbf{G} = U, \\ \left(\log\left(\frac{n}{2}\right)\right)^{1/2} t & \text{otherwise,} \end{cases}$$

and their inverses  $\Sigma_n$  (these are diagonal so  $A_n^* = A_n$ ,  $\Sigma_n^* = \Sigma_n$ ).

Finally, let  $\varphi$  be the characteristic function of a standard complex (if  $\mathbf{G} = U$ ) or real gaussian random variable (if  $\mathbf{G} = USp$  or  $SO$ ); in particular **H1** is true. It follows from the work of Keating and Snaith that in each case  $\varphi_n(\Sigma_n t)$  converges continuously to  $\varphi(t)$ , i.e., that **H2** holds. In fact, in each case, there is a continuous (in fact, analytic) limiting function  $\Phi_{\mathbf{G}}(t)$  such that

$$\varphi_n(t) = \varphi(A_n^* t) \Phi_{\mathbf{G}}(t) (1 + o(1))$$

for any fixed  $t$ , as  $n$  goes to infinity. These are given by

$$\Phi_{\mathbf{G}}(t) = \begin{cases} \frac{G(1 + \frac{it_1 - t_2}{2}) G(1 + \frac{it_1 + t_2}{2})}{G(1 + it_1)} & \text{if } \mathbf{G} = U, \\ \frac{G(3/2)}{G(3/2 + it)} & \text{if } \mathbf{G} = USp, \\ \frac{G(1/2)}{G(1/2 + it)} & \text{if } \mathbf{G} = SO, \end{cases}$$

in terms of the Barnes  $G$ -function. Detailed proofs can be found in [22, §3, Prop. 12, Prop. 15], and from the latter arguments, one obtains uniform estimates

$$|\varphi_n(t)| \leq C |\Phi_{\mathbf{G}}(t) \varphi(A_n^* t)|$$

for all  $t$  such that  $|t| \leq n^{1/6}$ , where  $C$  is an absolute constant. This immediately gives the uniform integrability for  $\varphi_n(\Sigma_n^* t) \mathbf{1}_{|\Sigma_n t| \leq k}$  since  $|\Sigma_n^* t|$  is only of logarithmic size with respect to  $n$ . In other words, we have checked **H3**, and hence there is mod- $\varphi$  convergence.

Consequently, applying Theorem 5, we derive the local limit theorems (already found in [22]):

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<sup>2</sup> The odd case could be treated similarly.

**Theorem 12.** For  $\mathbf{G} = U, USp$  or  $SO$ , for any bounded Jordan-measurable set  $B \subset \mathbb{R}$  or  $\mathbb{C}$ , the latter only for  $\mathbf{G} = U$ , we have

$$\lim_{n \rightarrow +\infty} |\det(A_n)| \mu_n(g \in \mathbf{G}_n \mid \log \det(1 - g) - \alpha_n \in B) = \frac{m(B)}{(2\pi)^{d/2}}$$

with  $d = 2$  for  $\mathbf{G} = U$  and  $d = 1$  otherwise.

Theorem 3, stated in the introduction, is the special case  $\mathbf{G} = U$ , enhanced by applying Proposition 1.

As in [22, §4], one can derive arithmetic consequences of these local limit theorems, involving families of  $L$ -functions over finite fields, by appealing to the work of Katz and Sarnak. The interested readers should have no difficulty checking this using the detailed results and references in [22].

Instead, we discuss briefly a rather more exotic type of random matrices, motivated by the recent results in [20] concerning certain averages of  $L$ -functions of Siegel modular forms. In [20, Rem. 1.3], the following model is suggested: let  $G_n = SO_{2n}(\mathbb{R})$ , with Haar measure  $\mu_n$ , and consider the measure

$$\nu_n(g) = \frac{1}{2} \det(1 - g) d\mu_n(g)$$

on  $G_n$ . The density  $\det(1 - g)$  is non-negative on  $G_n$  (because eigenvalues of a matrix in  $SO(2n, \mathbb{R})$  come in pairs  $e^{i\theta}, e^{-i\theta}$ , and  $(1 - e^{i\theta})(1 - e^{-i\theta}) \geq 0$ ); the fact that this is a probability measure will be explained below. In probabilistic terms, this is the ‘‘size-biased’’ version of  $\mu_n$ .

**Theorem 13.** Let  $X_n = \log \det(1 - \tilde{g}_n) - \frac{1}{2} \log(32\pi n)$ , where  $\tilde{g}_n$  is a  $G_n$ -valued random variable distributed according to  $\nu_n$ . Let  $\varphi$  be the characteristic function of a standard real gaussian. Then we have mod- $\varphi$  convergence with  $A_n t = (\log \frac{n}{2})^{1/2} t$ , and in particular

$$\lim_{n \rightarrow +\infty} \sqrt{\log \frac{n}{2}} \nu_n \left( g \in \mathbf{G}_n \mid \log \det(1 - g) - \frac{1}{2} \log(32\pi n) \in B \right) = \frac{m(B)}{\sqrt{2\pi}}.$$

*Proof.* The characteristic function of  $Y_n = \log \det(1 - \tilde{g}_n)$  is half of the value at  $s = 1 + it$  of the Laplace transform  $\mathbb{E}[e^{s \log \det(1 - g_n)}]$ , where  $g_n$  is Haar-distributed. The latter is computed for all complex  $s$  in [18, (56)], and we get

$$2\mathbb{E}[e^{itY_n}] = \mathbb{E}[e^{(1+it) \log \det(1 - g_n)}] = 2^{2n(1+it)} \prod_{1 \leq j \leq n} \frac{\Gamma(j + n - 1)\Gamma(j + it + 1/2)}{\Gamma(j - 1/2)\Gamma(j + it + n)}.$$

At this point, the reader may check easily (by recurrence on  $n$  if needed) that this gives the right values  $\mathbb{E}[e^{itY_n}] = 1$  for  $t = 0$ , confirming the normalizing factor  $1/2$  used in the definition of  $\nu_n$ .

To go further, we transform the right-hand side into values of the Barnes function  $G(z)$ , as in [22, §4.3], to get

$$2\mathbb{E}[e^{itY_n}] = 2^{2n(1+it)} \frac{G(1/2)}{G(3/2 + it)} \frac{G(2n)G(n + 3/2 + it)G(1 + it + n)}{G(n)G(n + 1/2)G(2n + 1 + it)}.$$

Applying  $\Gamma(z)G(z) = G(z + 1)$ , we transform this into

$$2\mathbb{E}[e^{itY_n}] = 2^{2n(1+it)} \frac{G(1/2)}{G(3/2 + it)} \frac{\Gamma(it + n)\Gamma(it + n + 1/2)}{\Gamma(it + 2n)} \\ \times \frac{G(2n)G(n + it)G(1/2 + it + n)}{G(n)G(n + 1/2)G(2n + it)}$$

and the last ratio of Barnes functions (together with the factor  $2^{2nit}$ ) is exactly the one handled in [22, Prop. 17, (4)]. With the asymptotic formula that follows, the Legendre duplication formula and  $\Gamma(1/2) = \sqrt{\pi}$ , we deduce

$$2\mathbb{E}[e^{itY_n}] = 2 \frac{G(3/2)}{G(3/2 + it)} \frac{\Gamma(2it + 2n)}{\Gamma(it + 2n)} \left(\frac{n}{2}\right)^{-t^2/2} \left(\frac{8\pi}{n}\right)^{it/2} (1 + o(1))$$

uniformly for  $|t| \leq n^{1/6}$ . Since

$$\frac{\Gamma(2it + 2n)}{\Gamma(it + 2n)} = (2n)^{it}(1 + o(1))$$

in this range, we get

$$\mathbb{E}[e^{itY_n}] = \frac{G(3/2)}{G(3/2 + it)} \varphi(A_n^* t) (32\pi n)^{it/2} (1 + o(1)),$$

uniformly for  $|t| \leq n^{1/6}$ , and the result follows.  $\square$

The most obvious feature of this exotic model of orthogonal matrices is the “shift” of the average; whereas, for Haar-distributed  $g \in SO_{2n}(\mathbb{R})$ , the value  $\log \det(1 - g)$  is typically small (mean about  $\log \sqrt{8\pi/n}$ ), it becomes typically large (mean  $\log \sqrt{32\pi n}$ , of similar order of magnitude as the mean for a symplectic matrix of the same size) when  $g$  is considered to be distributed according to  $\nu_n$ . This is consistent with the discussion in [20, Rem. 1.3], especially since the “limiting function” that appears here is  $\Phi_{USp}$ .

**3.5. Stochastic model of the Riemann zeta function.** The following “naive” model of the Riemann zeta function on the critical line is surprisingly helpful. The basic ingredient is a sequence of iid variables  $Y_p: \Omega \rightarrow \mathbb{T}$  where  $\mathbb{T}$  is the unit circle in  $\mathbb{C}$  and the variables  $Y_p$  are uniformly distributed over  $\mathbb{T}$ . For notational ease the sequence is ordered by the prime numbers. In what follows  $p$  will always denote a prime number. The random variables we consider are constructed as follows. First we take finite products  $Z_n = \prod_{p \leq n} \left(1 - \frac{Y_p}{\sqrt{p}}\right)$ . If we replace the factors  $Y_p$  by  $\exp(ipt)$ , then the product appears in the study of the Riemann  $\zeta$ -function. An easy application of Weyl’s lemma on uniform distributions shows that  $(\exp(ipt))_{p \leq n}$  defined on  $[0, T]$  (with normalised Lebesgue measure) tend (as  $T \rightarrow \infty$ ) to  $(Y_p)_{p \leq n}$ . The random variables  $X_n$  are then defined as minus the logarithm of  $Z_n$ , (taken along its principal branch defined as  $\log(1) = 0$ ). So

$$X_n = - \sum_{p \leq n} \log \left(1 - \frac{Y_p}{\sqrt{p}}\right) = \sum_{p \leq n} \sum_k \frac{1}{k} \left(\frac{Y_p}{\sqrt{p}}\right)^k.$$

These sums clearly converge. Because of this explicit form we can calculate the characteristic functions. The calculations are done in [22, §3, Ex. 2] and this yields the following.

$$\varphi_n(t) = \mathbb{E}[\exp(it \cdot X_n)] = \prod_{p \leq n} {}_2F_1 \left( \frac{1}{2}(it_1 + t_2), \frac{1}{2}(it_1 - t_2); 1; \frac{1}{p} \right),$$

where  $t = (t_1, t_2) \in \mathbb{R}^2$ ,  $t \cdot x = t_1x_1 + t_2x_2$  is the inner product in  $\mathbb{R}^2$  and  ${}_2F_1$  denotes the Gauss hypergeometric function. Straightforward estimates (see [22] for details) then give

- (1)  $|\varphi_n(t)| \leq c(t) \exp(-\frac{1}{16}(\log \log n)|t|^2)$ , where  $c$  is a non-decreasing function (in fact one can take a constant);
- (2)  $\varphi_n \left( \sqrt{\frac{2}{\log \log n}} t \right) \rightarrow \exp(-\frac{1}{2}|t|^2)$ .

The conditions of Theorem 5 are fulfilled and hence we have

$$\frac{\log \log n}{2} \mathbb{P}[X_n \in B] \rightarrow \frac{1}{2\pi} m(B).$$

for any bounded Jordan measurable set  $B \subset \mathbb{C}$ .

**3.6. The Riemann zeta function on the critical line.** The results in this section concerning Theorem 1 are conjectural, but they are of interest to number theorists. By work of Selberg, the central limit theorem for  $\log \zeta(1/2 + it)$  is known, after renormalizing by  $\sqrt{\log \log T}$ , see e.g. [12]. There is no known bound for the corresponding characteristic functions, however, and thus, we cannot currently apply our theorems.

However, Keating and Snaith ([18], [19]) have proposed the following precise conjecture (based on links with Random Matrix Theory) concerning the characteristic function: for any  $t = (t_1, t_2) \in \mathbb{R}^2$ , they expect that

$$\frac{1}{T} \int_0^T \exp(it \cdot \log \zeta(1/2 + iu)) du \sim \Phi(u) \exp\left(-\frac{\log \log T}{4}|t|^2\right)$$

as  $T \rightarrow +\infty$ , where the limiting function is the product of the corresponding factors for unitary matrices and for the “stochastic” version of  $\zeta$ , described in the previous sections, i.e.,

$$\begin{aligned} \Phi(t_1, t_2) &= \frac{G(1 + \frac{it_1 - t_2}{2})G(1 + \frac{it_1 + t_2}{2})}{G(1 + it_1)} \\ &\times \prod_p {}_2F_1\left(\frac{1}{2}(it_1 + t_2), \frac{1}{2}(it_1 - t_2); 1; p^{-1}\right) \end{aligned}$$

(the normalization of  $\log \zeta(1/2 + iu)$  is obtained by continuation of the argument from the value 0 for  $\zeta(\sigma + iu)$  when  $\sigma$  real tends to infinity, except for the countable set of  $u$  which are ordinates of zeros of  $\zeta$ .)

In [22, Cor. 9], it is shown that a suitable uniform version of this conjecture implies local limit theorems for

$$\frac{1}{T} m(u \in [0, T] \mid \log \zeta(1/2 + iu) \in B)$$

and, as a corollary, implies Ramachandra’s conjecture concerning the density of the set of values of  $\zeta(1/2 + iu)$ ,  $u \in \mathbb{R}$ .

The mod- $\varphi$  framework allows us to show that a much weaker statement than the one considered in [22] is already sufficient to get the same local limit theorems.

*Proof of Theorem 1.* In Theorem 5, we can take  $\varphi$  to be the characteristic function of a standard complex gaussian and  $X_n$  to be (for some arbitrary sequence  $T_n$  going to  $+\infty$ ) a random variable with law given by the probability distribution of  $\log \zeta(1/2 + iu)$  for  $u$  uniform on  $[0, T_n]$ . These satisfy **H1** trivially, and **H2** holds with

$$A_n(t_1, t_2) = A_n^*(t_1, t_2) = \sqrt{\frac{1}{2} \log \log T_n(t_1, t_2)},$$

because of Selberg’s Central Limit Theorem. The hypothesis (2) states that, for any  $k > 0$ , we have

$$|\varphi_n(t)| \leq C_k h(A_n^* t)$$

for  $|t| \leq k$ , with

$$h(t_1, t_2) = \frac{1}{1 + 4|t|^4},$$

or equivalently

$$|\varphi(\Sigma_n^* t)| \leq C_k h(t)$$

for  $|\Sigma_n^* t| \leq k$ . Since  $h \in L^1(\mathbb{R}^2)$ , this gives (4), and we get Conjecture 1 from the local limit theorem.  $\square$

The significance of this result is the fact that, for fixed  $t \neq 0$ , the decay rate of the characteristic function which is required is “only” of order  $(\log \log T)^{-2}$ , which is much weaker than what is suggested by the Keating-Snaith conjecture, and therefore might be more accessible.

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