A Theorem About Uniform Distribution

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Let $\xi_1, \xi_2, \ldots, \xi_n$ be a sequence of independent random variables taking positive integer values and $P\{\xi_j = k\} = \frac{1}{2^k}, k \ge 1$. We put $\delta_j = -1$ if k_j is odd, $\delta_j = +1$ if k_j is even, $c_j = c(k_j, \delta_{j-1}) = \frac{2^{k_j} \delta_j - 1 - 3\delta_{j-1}}{6}$ and consider the expression

$$\sum_{n} = \sum (\xi_{1}, \xi_{2}, \dots, \xi_{n}, \delta_{0}) =$$

$$= 3^{n-1}c_{1} + 3^{n-2}c_{2}2^{\xi_{1}} + 3^{n-3} \cdot c_{3}2^{\xi_{2}+\xi_{1}} +$$

$$+ \dots + 3c_{n-1} \cdot 2^{\xi_{n-2}+\xi_{n-3}+\dots+\xi_{1}} + c_{n}2^{\xi_{n-1}+\dots+\xi_{1}}$$

Clearly, \sum_n is an integer-valued random variable and for each σ , $0 \leq \sigma < 3^n$, we consider $\sum_n \equiv \sigma \pmod{3^n}$ and put $\mu_n \left(\frac{\sigma}{3^n}\right) = \sum_{\sum_n \equiv \sigma \pmod{3^n}} \frac{1}{2^{k_1 + k_2 + \ldots + k_n + 1}}$.

The last summation goes over all values of $\xi_1, \xi_2, \ldots, \xi_n$ and δ_0 which give $\sigma \pmod{3^n}$. μ_n is a probability measure on the interval [0, 1]. The main result of this paper is the following Theorem.

<u>Main Theorem</u>. As $n \to \infty$ the measures μ_n converge weakly to the uniform measure.

The strongest version of this theorem where individual probabilities $\mu_n\left(\frac{\sigma}{3^n}\right)$ converge to $\frac{1}{3^n}$ is wrong. Indeed, one can write down the probability distribution of the first digits in the triadic expansion of \sum_n and see that it is not uniform. A more deep analysis of the distribution of σ_n can be crucial for the progress in the famous (3x + 1)-problem.

Proof. The statement of the theorem will follow if we prove that for any integer $\lambda \neq 0$

$$\lim_{n \to \infty} \sum_{k_1, \dots, k_n, \delta_0} \frac{1}{2^{k_1 + \dots + k_n + 1}} \exp\left\{2\pi i \frac{\sum_n}{3^n} \lambda\right\} = 0.$$
(1)

In this expression k_1, k_2, \ldots, k_n are the values of $\xi_1, \xi_2, \ldots, \xi_n$. We may assume that λ is not divisible by 3 and n is even. Other cases require trivial changes.

Denote $k^{(j)} = k_1 + k_2 + \ldots + k_{2j}$, $\ell^{(j)} = k^{(j)} - k^{(j-1)} = k_{2j-1} + k_{2j}$. Fix the values of $\delta_0, \delta_1, \ldots, \delta_n$ and of all $k^{(j)}, j = 1, \ldots, \frac{n}{2}$. With respect to the induced conditional distribution all pairs (k_{2j-1}, k_{2j}) are mutually independent and we can write

$$\sum_{\substack{k_1,\dots,k_n,\delta_0}} \frac{1}{2^{k_1+\dots+k_n+1}} \exp\left\{2\pi i \frac{\sum_n}{3^n} \lambda\right\} =$$
$$= \sum_{\substack{\delta_0,\delta_1,\dots,\delta_n\\k^{(1)},k^{(2)},\dots,k^{(n/2)}}} P\left\{\delta_0,\delta_1,\dots,\delta_n;k^{(1)},k^{(2)},\dots,k^{(n/2)}\right\} \prod_{j=1}^{n/2} \varphi_j(\lambda)$$

where $\varphi_j(\lambda)$ is the conditional characteristic function,

$$\varphi_{j}(\lambda) = \sum_{\text{admissible } k_{2j-1}, k_{2j}} \pi \left(k_{2j-1}, k_{2j} | \delta_{2j-2}, \delta_{2j-1}, \ell^{(j)} \right) \cdot \\ \cdot \exp \left\{ 2\pi i \, \frac{2k^{(j-1)}}{3^{2j-2}} \lambda \left(\frac{c_{2j-1}}{3} + \frac{c_{2j} 2^{k_{2j-1}}}{3^{2}} \right) \right\},$$

$$(2)$$

 $\pi(k_{2j-1}, k_{2j}|\delta_{2j-2}, \delta_{2j-1}, \delta_{2j}, \ell^{(j)})$ are the corresponding conditional probabilities. Since $\delta_{2j-1}, \delta_{2j}$ are fixed the set of possible pairs (k_{2j-1}, k_{2j}) is a subset of the whole set of pairs for which $k_{2j-1} + k_{2j} = k^{(j)} - k^{(j-1)} = \ell^{(j)}$ is given and the conditional distribution is uniform on this subset.

The tables on pages 4 and 5 show these subsets and c_{2j-1}, c_{2j} for several first value of $\ell^{(j)}$.

For given $\delta_0, \delta_1, \ldots, \delta_n$ and $k^{(1)}, \ldots, k^{(n/2)}$ the index j is called good if $|\varphi_j(\lambda)| \leq 1 - \frac{1}{n^{\gamma_0}}$ where $\gamma_0 > 0$ is a constant which will be specified later. Otherwise it is called bad. $I^{(g)}$ is the notation for the set of good indices, $I^{(b)} = I \setminus I^{(g)}$.

A sequence $\{\delta_j, 0 \leq j \leq n\}, \{k^{(j)}, 1 \leq j \leq n\}$ is called good if $|I^{(g)}| \geq n^{\gamma_1}$, where γ_1 is another constant, $\gamma_1 > \gamma_0$. Otherwise, it is called bad.

For good sequences

$$\prod_{j=1}^{n/2} |\varphi_j(\lambda)| \le \prod_{j \in I^{(g)}} |\varphi_j(\lambda)| \le \left(1 - \frac{1}{n^{\gamma_0}}\right)^{n^{\gamma_1}} \le \exp\left\{-\operatorname{const} n^{\gamma_1 - \gamma_0}\right\}.$$

The case of bad sequences for which $|I^{(g)}| \leq n^{\gamma_1}$ or $|I^{(b)}| \geq n - n^{\gamma_1}$ should be studied in detail.

| TABLE 1. $\delta_{2j-2} = -1.$ | | | | | | | | | | | | |
|--------------------------------|------------------|---------------|-------------|----------|-------------|----------|---|--|--|--|--|--|
| $\ell^{(j)}$ | $\delta_{2j-1},$ | δ_{2j} | $k_{2j-1},$ | k_{2j} | $c_{2j-1},$ | c_{2j} | $\frac{c_{2j-1}}{3} + \frac{c_{2j}2^{k_{2j-1}}}{3^2}$ | | | | | |
| 2 | -1 | -1 | 1 | 1 | 0 | 0 | 0 | | | | | |
| 3 | -1 | 1 | 1 | 2 | 0 | 1 | $\frac{1}{9}$ | | | | | |
| | 1 | - 1 | 2 | 1 | 1 | 0 | $\frac{1}{3}$ | | | | | |
| 4 | - 1 | - 1 | 1 | 3 | 0 | - 1 | $-\frac{2}{9}$ | | | | | |
| | -1 | -1 | 3 | 1 | - 1 | 0 | $-\frac{1}{3}$ | | | | | |
| | 1 | 1 | 2 | 2 | 1 | 0 | $\frac{1}{3}$ | | | | | |
| 5 | - 1 | 1 | 1 | 4 | 0 | 3 | $\frac{2}{3}$ | | | | | |
| | 1 | - 1 | 2 | 3 | 1 | -2 | $-\frac{5}{9}$ | | | | | |
| | - 1 | 1 | 3 | 2 | -1 | 1 | $-\frac{5}{9}$ | | | | | |
| | 1 | - 1 | 4 | 1 | 3 | - 1 | $\frac{1}{9}$ | | | | | |
| 6 | -1 | -1 | 1 | 5 | 0 | -5 | $-\frac{10}{9}$ | | | | | |
| | 1 | 1 | 2 | 4 | 0 | 2 | $\frac{8}{9}$ | | | | | |
| | -1 | -1 | 3 | 3 | -1 | -1 | $-\frac{11}{9}$ | | | | | |
| | 1 | 1 | 4 | 2 | 3 | 0 | 1 | | | | | |
| | - 1 | - 1 | 5 | 1 | -5 | 0 | $-\frac{5}{3}$ | | | | | |
| 7 | -1 | 1 | 1 | 6 | 0 | 11 | $\frac{22}{9}$ | | | | | |
| | 1 | - 1 | 2 | 5 | 1 | -6 | -1 | | | | | |
| | - 1 | 1 | 3 | 4 | -1 | 3 | $\frac{7}{3}$ | | | | | |
| | 1 | - 1 | 4 | 3 | 3 | - 2 | $-\frac{23}{9}$ | | | | | |
| | - 1 | 1 | 5 | 2 | - 5 | 1 | $\frac{17}{9}$ | | | | | |
| | 1 | - 1 | 6 | 1 | 11 | -1 | $-\frac{31}{9}$ | | | | | |

| | TABLE 2. | | | | $\delta_{2j-2} = 1$ | | |
|--------------|------------------|-------------|-------------|----------|---------------------|----------|--|
| $\ell^{(j)}$ | $\delta_{2j-1},$ | $\delta_2;$ | $k_{2j-1},$ | k_{2j} | $c_{2j-1},$ | c_{2j} | $\frac{c_{2j-1}}{3} + \frac{c_{2j}-2^{k_{2j-1}}}{3^2}$ |
| 2 | -1 | -1 | 1 | 1 | -1 | 0 | $\frac{1}{3}$ |
| 3 | -1 | 1 | 1 | 2 | -1 | 1 | $-\frac{1}{9}$ |
| | 1 | -1 | 2 | 1 | 0 | -1 | $-\frac{4}{9}$ |
| 4 | - 1 | -1 | 1 | 3 | -1 | -1 | $-\frac{5}{9}$ |
| | -1 | -1 | 3 | 1 | -2 | 0 | $\frac{1}{3}$ |
| | 1 | 1 | 2 | 2 | 0 | 0 | 0 |
| 5 | - 1 | 1 | 1 | 4 | -1 | 3 | $-\frac{1}{9}$ |
| | 1 | -1 | 2 | 3 | 0 | -2 | $-\frac{8}{9}$ |
| | -1 | 1 | 3 | 2 | -2 | 1 | $\frac{2}{9}$ |
| | 1 | -1 | 4 | 1 | 2 | -1 | $\frac{10}{9}$ |
| 6 | -1 | -1 | 1 | 5 | -1 | -5 | $-\frac{13}{9}$ |
| | 1 | 1 | 2 | 4 | 0 | 2 | $\frac{8}{9}$ |
| | -1 | -1 | 3 | 3 | -2 | -2 | -3 |
| | 1 | 1 | 4 | 2 | 2 | 0 | $\frac{2}{3}$ |
| | -1 | -1 | 5 | 1 | -6 | 0 | -2 |
| 7 | -1 | 1 | 1 | 6 | - 1 | 11 | $\frac{19}{9}$ |
| | 1 | - 1 | 2 | 5 | 0 | -6 | $-\frac{24}{9}$ |
| | -1 | 1 | 3 | 4 | -2 | 3 | 2 |
| | 1 | -1 | 4 | 3 | 2 | -2 | $-\frac{26}{g}$ |
| | -1 | 1 | 5 | 2 | -6 | 1 | $\frac{46}{9}$ |
| | 1 | -1 | 6 | 1 | 10 | -1 | $-\frac{34}{9}$. |

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We have

$$\begin{split} \varphi_{j}(\lambda &= \sum_{\text{admissible } (k_{2j-1}, k_{2j})} \exp\left\{\frac{2\pi i \, 2^{k^{(j-1)}} \lambda}{3^{2j-2}} \left(\frac{c_{2j-1}}{3} + \frac{c_{2j} \, 2^{k_{2j-1}}}{3^{2}}\right)\right\} \cdot \\ \cdot \pi \left(k_{2j-1}, k_{2j} \mid \delta_{2j-2}, \, \delta_{2j-1}, \, \delta_{2j}, \, \ell^{(j)}\right) &= \\ &= 1 - \sum_{\text{admissible } (k_{2j-1}, k_{2j})} \left(1 - \exp\left\{2\pi i \, \frac{2^{k^{(j-1)}} \lambda}{3^{2j-2}} \left(\frac{c_{2j-1}}{3} + \frac{c_{2j} 2^{k_{2j-1}}}{3^{2}}\right)\right\}\right) \cdot \\ \cdot \pi \left(k_{2j-1}, k_{2j} \mid \delta_{2j-2}, \, \delta_{2j-1}, \, \delta_{2j}, \, \ell^{(j)}\right) \,. \end{split}$$

All expressions $1 - \exp\left\{2\pi i \; \frac{2^{k^{(j-1)}\lambda}}{3^{2j-2}} \; \left(\frac{c_{2j-1}}{3} \; + \; \frac{c_{2j}2^{k_{2j-1}}}{3^2}\right)\right\}$

have positive real parts. Therefore, if j is bad and $2 \le \ell^{(j)} \le 7$ then there should be

$$\left| \exp\left\{ 2\pi i \, \frac{2^{k^{(j-1)}} \lambda}{3^{2j-2}} \left(\frac{c_{2j-1}}{3} + \frac{c_{2j} 2^{k_{2j-1}}}{3^2} \right) \right\} \, -1 \right| \, \le \, \frac{\text{const}}{n^{\gamma_0}} \tag{3}$$

Here and further const is an absolute constant whose exact value plays no role in the proof.

Let us write

$$\frac{2^{k^{(j-1)}}\lambda}{3^{2j-2}} = 3^s m_2^{(j-1)} + 3 m_1^{(j-1)} + m_0^{(j-1)} + \theta_j$$

where $s \ge 2$, $m_0^{(j-1)}$ and $m_1^{(j-1)}$ are integers, $0 \le m_0^{(j-1)}$, $m_1^{(j-1)} \le 2$, $m_2^{(j-1)}$ is not divisible by 3 and $|\theta_j| \le \frac{1}{2}$.

Denote by $A_1(\{\delta_j, 0 \leq j \leq n\}, \{k^{(j)}, 1 \leq j \leq n\})$ the set of indices j for which $\delta_{2j-2} = -1, \ \delta_{2j-1} = 1 \ \delta_{2j} = -1, \ \ell^{(j)} = 5$ or $\delta_{2j-2} = 1, \ \delta_{2j-1} = -1, \ \delta_{2j} = 1, \ \ell^{(j)} = 5$. In both cases one term in the expression for $\varphi_j(\lambda)$ has $k_{2j-1}, \ k_{2j}$ with $\frac{c_{2j-1}}{3} + \frac{c_{2j}2^{k_{2j-1}}}{3^2} = \pm \frac{1}{9}$ (see Tables 1 and 2). Therefore,

$$\left(3m_1^{(j-1)} + m_0^{(j-1)} + \theta_j\right) \left(\frac{c_{2j-1}}{3} + \frac{c_{2j}2^{k_{2j-1}}}{3^2}\right) = \pm \left(3m_1^{(j-1)} + m_0^{(j-1)} + \theta_j\right) \frac{1}{9}$$

and in order that (3) were valid for this term we should have $m_0^{(j-1)} = m_1^{(j-1)} = 0$, $|\theta_j| \leq \frac{\text{const}}{n^{\gamma_0}}$.

Denote by B_1 the set of sequences $\{\delta_j, 0 \leq j \leq n\}$, $\{k^{(j)}, 1 \leq j \leq n\}$ for which $|A_1| \geq b_1 n$. The probability of the complement to B_1 is exponentially small if b_1 is sufficiently small.

Since we consider bad sequences the majority of $j \in A_1(\{\delta_j, 0 \leq j \leq n\}, \{k^{(j)}, 1 \leq j \leq \frac{n}{2}\})$ consists of bad j. For bad $j \in A_1(\{\delta_j, 0 \leq j \leq n\}, \{k^{(j)}, 1 \leq j \leq \frac{n}{2}\})$ we have the representation (3) with $m_0 = m_1 = 0$ and $|\theta_j| \leq \frac{\text{const}}{n^{\gamma_0}}$.

Assume that

$$\frac{2^{k^{(j-1)}}\lambda}{3^{2j-2}} = 3^s m_2^{(j-1)} + \theta_j \tag{4}$$

for some integer $m_2^{(j-1)} \ge 1$ not divisible by 3, $s \ge 2$, $|\theta_j| \le \frac{\text{const}}{n^{\gamma_0}}$. Then

$$\frac{2^{k^{(j)}}\lambda}{3^{2j}} = 3^{s-2} \cdot 2^{\ell^{(j)}} m_2^{(j-1)} + \frac{2^{\ell^{(j)}}}{3^2} \theta_j.$$
(5)

Thus (5) gives the same representation as (4) for $\frac{2^{k^{(j)}\lambda}}{3^{2j}}$ with s' = s - 2, $m_2^{(j)} = 2^{\ell^{(j)}} \cdot m_2^{(j-1)}, \theta_{j+1} = \frac{2^{\ell^{(j)}}}{3^2} \theta_j$.

A sequence of indices $j, j_1 \leq j \leq j_2$, is called a cycle if

i) for all $j, j_1 \leq j \leq j_2$, the representation

$$\frac{2^{k^{(j)}}\lambda}{3^{2j}} = 3^{s_j} m_2^{(j)} + \theta_j$$

with $s_j \ge 2$, $|\theta_j| \le b_2$ is valid where b_2 is another sufficiently small constant (see below);

ii) for $j = j_1 - 1$ and $j = j_2 + 1$ it is not valid and $\delta_{2j_2}, \delta_{2j_2+1}, \delta_{2j_2+2}, \ell^{(j_2+1)}$ are such that $\ell^{(j_2+1)} \leq 7$ and at least one term in (2) is such that $\frac{c_{2j_2}+1}{3} + \frac{c_{2j_2}2^{k_{2j_2}+1}}{3^2} = \frac{t}{3^2}$ where t is an integer not divisible by 3 (see Tables 1 and 2).

Lemma 1. There exists a constant $\alpha, 0 < \alpha < 1$, such that for any cycle $[j_1, j_2]$

$$|\varphi_{j_2+1}(\lambda)| \le 1 - \alpha$$

Proof. A point j_2 can be the right end of a cycle by one of the following two reasons.

1. For $j = j_2$

$$\frac{2^{k^{(j_2)}}\lambda}{3^{2j_2}} = 3^2 m_2^{(j_2)} + \theta_{j_2} \text{ or } \frac{2^{k^{(j_2)}}}{3^{2j_2}} = 3^3 \cdot m_2^{(j)} + \theta_{j_2}$$

with $|\theta_{j_2}| \leq b_2$. Then

$$\frac{2^{k^{(j_2+1)}}\lambda}{3^{2(j_2+1)}} = 2^{\ell^{(j_2+1)}} m_2^{(j_2)} + \theta_{j_2} \frac{2^{\ell^{(j_2+1)}}}{3^2} \text{ or } \frac{2^{k^{(j_2+1)}}\lambda}{3^{2(j_2+1)}} = 3 \cdot 2^{\ell^{(j_2+1)}} m_2^{(j_2)} + \theta_{j_2} \frac{2^{\ell^{(j_2+1)}}}{3^2} \dots$$

Since $\ell^{(j_2+1)} \leq 7$ we have $|\theta_{j_2} \frac{2^{\ell^{(j_2+1)}}}{3^2}| \leq \text{const} b_2$. Any product $2^{\ell^{(j_2+1)}} \cdot m_2^{(j_2)}$ or $3 \cdot 2^{\ell^{(j_2+1)}} m_2^{(j_2)}$ is not divisible by 9. In view of ii) both products

$$2^{\ell^{(j_2+1)}} m_2^{(j_2)} \left(\frac{c_{2j+1}}{3} + \frac{c_{2j+2}2^{k_{2j+1}}}{3^2}\right) \text{ or } 3 \cdot 2^{\ell^{(j_2+1)}} m_2^{(j_2)} \left(\frac{c_{2j+1}}{3} + \frac{c_{2j+1}2^{k_{2j+1}}}{3^2}\right)$$

are fractions with the denominator 3 or 9. If b_2 is small enough then

$$\left|1 - \exp\left\{2\pi i \, \frac{2^{k^{(j_2+1)}}\lambda}{3^{2(j_2+1)}} \left(\frac{c_{2j+1}}{3} + \frac{c_{2j+2}2^{k_{2j+1}}}{3^2}\right)\right\}\right| \ge \alpha_1$$

for some constant $\alpha_1 > 0$. This gives the statement of the lemma in this case.

2. For $j = j_2$

$$\frac{2^{k^{(j_2)}}\lambda}{3^{2j_2}} = 3^s m_2^{(j_2)} + \theta_{j_2}$$

where $s \ge 3, |\theta_{j_2}| \le b_2$ and

$$\frac{2^{k^{(j_2+1)}}\lambda}{3^{2(j_2+1)}} = 3^{s-2} \cdot 2^{\ell^{(j_2+1)}} m_2^{(j_2)} + \theta_{j_2} \cdot \frac{2^{\ell^{(j_2+1)}}}{3^2}$$

with $\left|\theta_{j_2} \cdot \frac{2^{\ell^{(j_2+1)}}}{3^2}\right| \ge b_2$. Since $\ell^{(j_2+1)} \le 7$ we have $\left|\theta_{j_2} \cdot \frac{2^{\ell^{(j_2+1)}}}{3^2}\right| \le b_2$ const. In this case

$$\left| \exp\left\{ 2\pi i \, \frac{2^{k^{(j_2+1)}} \lambda}{3^{2(j_2+1)}} \left(\frac{c_{2j+1}}{3} + \frac{c_{2j+2}}{3^2} \cdot 2^{k_{2j+1}} \right) \right\} - 1 \right|$$
$$= \left| \exp\left\{ 2\pi i \, \theta_{j_2} \cdot \frac{2^{\ell^{(j_2+1)}}}{3^2} \cdot \left(\frac{c_{2j+1}}{3} + \frac{c_{2j+2}}{3^2} 2^{k_{2j+1}} \right) \right\} - 1 \right| \ge \alpha_2$$

for another constant $\alpha_2 > 0$. Lemma is proven.

We shall prove that with probability tending to 1 as $n \to \infty$ the number of cycles is not less than $\alpha_3 \ell n n$ for another constant α_3 . In view of Lemma 1, this gives the estimate $\left|\prod_{j=1}^{n/2} \varphi_j(\lambda)\right| \leq (1-\alpha)^{\alpha_3 \ell n n} = \frac{1}{n^{\gamma_2}}$ with $\gamma_2 = -\alpha_3 \ell n (1-\alpha)$.

A segment $[j_1, j_2]$ is called pre-cycle if for all $j, j_1 \leq j \leq j_2$

i') the representation

$$\frac{2^{k^{(j)}}\lambda}{3^{2j}}3^{s_j}m_2^{(j)} + \theta_j$$

with $s_j \ge 2$ and $m_2^{(j)}$ not divisible by 3, $|\theta_j| \le b_2$ is valid.

ii") for $j = j_1 - 1$, $j = j_2 + 1$ it is not valid. Any point j with the property i') can be included in a unique way in a pre-cycle. The difference $j_2 - j_1 = d([j_1, j_2])$ is called the length of the pre-cycle. It is clear that $\theta_j = \frac{2^{k(j)} - k^{(j_1)}}{3^{2(j-j_1)}} \theta_{j_1}$ for $j \in [j_1, j_2]$ and $|\theta_{j_1}| \geq \frac{1}{3^{2j_1}}$. Therefore the following lemma holds.

Lemma 2. There exist positive constants α_4 , α_5 such that for given j_1 , the conditional probability that $d([j_1, j_2]) \ge \alpha_4 j_1$ is less than $\exp\{-\alpha_5 j_1\}$.

Proof. Assuming that α_4 is chosen consider the situation $d([j_1, j_2]) \ge \alpha_4 j_1$. Then for $j - j_1 = [\alpha_4 j_2]$

$$\frac{2^{k^{(j)}-k^{(j_1)}}}{3^{2(j-j_1)}} \cdot |\theta_{j_1}| \le b_2$$

which implies

$$2^{k^{(j)}-k^{(j_1)}} \le \frac{b_2 \cdot 3^{2(j-j_1)}}{|\theta_{j_1}|} \le b_2 \cdot 3^{2j}$$

since $|\theta_{j_1}| \geq \frac{1}{3^{2j_1}}$. This gives

$$k^{(j)} - k^{(j_1)} \leq \frac{\ell n b_2 + 2j \ell n 3}{\ell n 2} = \frac{\ell n b_2 + 2j_1 \ell n 3 + 2\alpha_4 j_1 \ell n 3 + O(1)}{\ell n 2} = \frac{j_1(2 \ell n 3 + 2\alpha_4 \ell n 3) + \ell n b_2 + O(1)}{\ell n 2}$$
(6)

In a typical situation $k^{(j)} - k^{j_1}$ grows as $2(j - j_1)$ which is equivalent to $4\alpha_4 j_1$ while the main term in the last expression grows as $\frac{2\ell n 3 + 2\alpha_4 \ell n 3}{\ell n 2} \cdot j_1$. Therefore, for large enough α_4 we have the inequality $\frac{2\ell n 3 + 2\alpha_4 \ell n 3}{\ell n 2} < 4\alpha_4$ and the probability of the sequences

 $k^{(j)} - k^{(j_1)}$ satisfying (6) can be estimated with the help of the usual methods in the theory of probabilities of large deviations. Lemma is proven.

Consider the segment $[n^{\gamma_3}, n]$ for any $\gamma_3, 0 < \gamma_3 < 1$. The value of γ_3 will determine the estimate of some probabilities below. It follows easily from Lemma 2 and from the fact that the majority of the indices j is bad that with probability tending to 1 the number of pre-cycles which intersect $[n^{\gamma_3}, n]$ is greater than $\alpha_6 \ell n n$ for another constant $\alpha_6 > 0$.

The difference between pre-cycles and cycles is in the behavior at the right endpoint. Suppose that j_1 is the beginning of a pre-cycle, $m_2(j_1)$, θ_{j_1} are the corresponding parameters of the initial point. Under this condition the conditional probability that a pre-cycle is a cycle is greater than some constant $\alpha_7 > 0$. By this reason with probability tending to 1 the number of cycles is greater than $\alpha_8 \ln n$ for some constant $\alpha_8 > 0$. This implies (1). Theorem is proven.

The proof presented in this paper is an improvement of the proof of a similar statement given in [1]. It gives the power-like decay of the conditional characteristic function. However, presumably its actual decay is exponential.

The same methods allow to prove the main theorem for conditional distributions of $\xi_1 \dots \xi_n$ under conditions $\xi_1 + \xi_2 + \dots + \xi_n = k$, $|k - 2n| = O(\sqrt{n})$.

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Reference

1. Ya. G. Sinai, "Uniform Distribution in the (3x + 1)-Problem," Moscow Mathematical Journal, in press.