

Lecture 3: Chebyshev's prime number theorem

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1. Introduction

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Theorem 2 (Euclid)

There are infinitely many primes.

Proof: Suppose there were only finitely many primes, namely $p_1 = 2, p_2 = 3, p_3 = 5, \dots, p_r$.

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Hence any prime divisor of n must be distinct from the p_1, p_2, \dots, p_r , but this is a contradiction.

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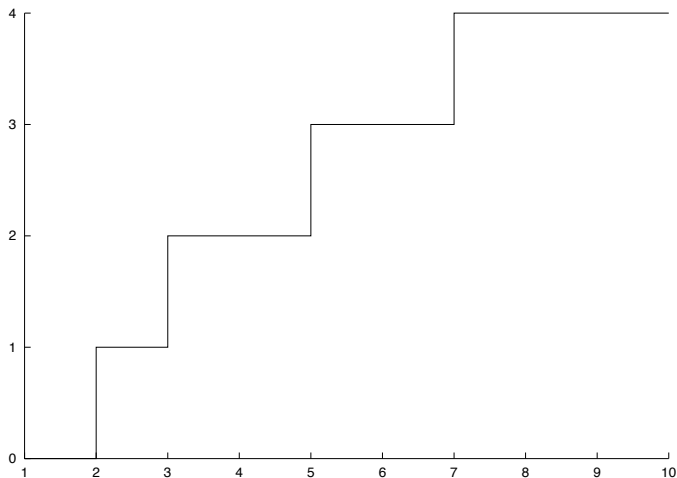
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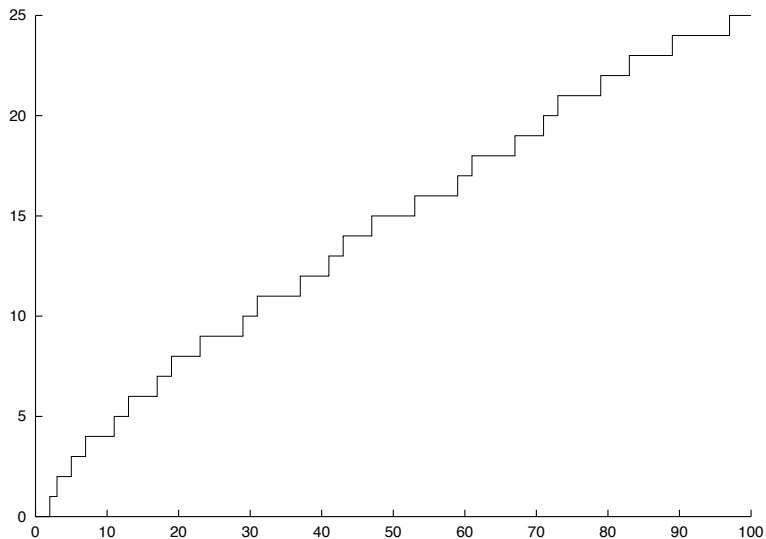
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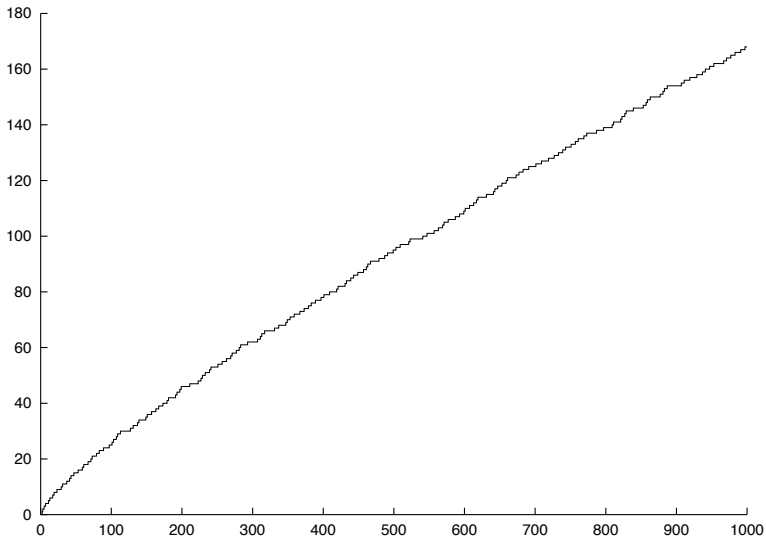
Not known: The **twin-prime conjecture**, one of the most famous unsolved problems in number theory.

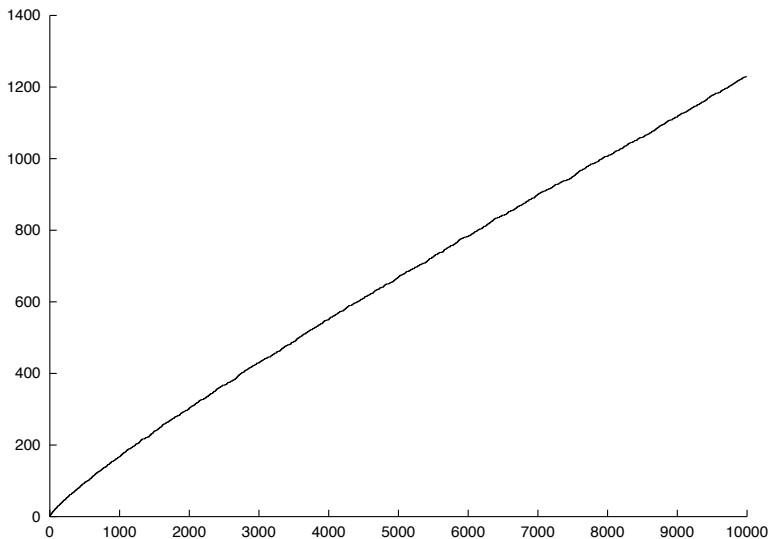
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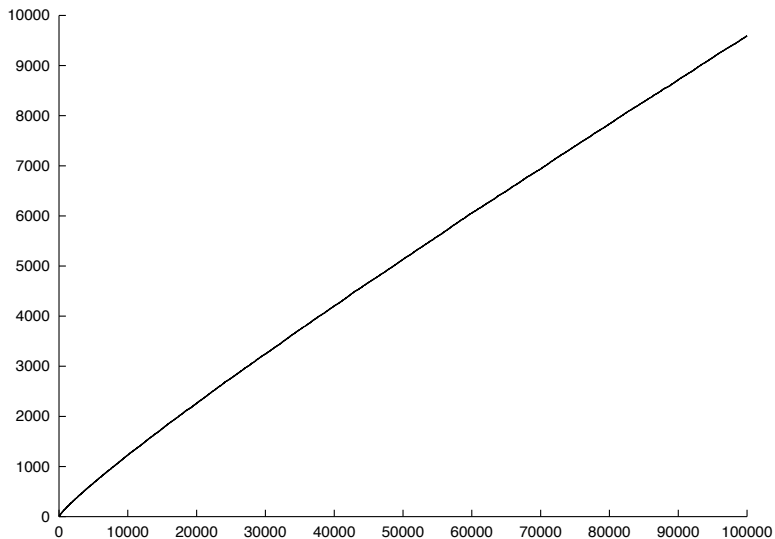
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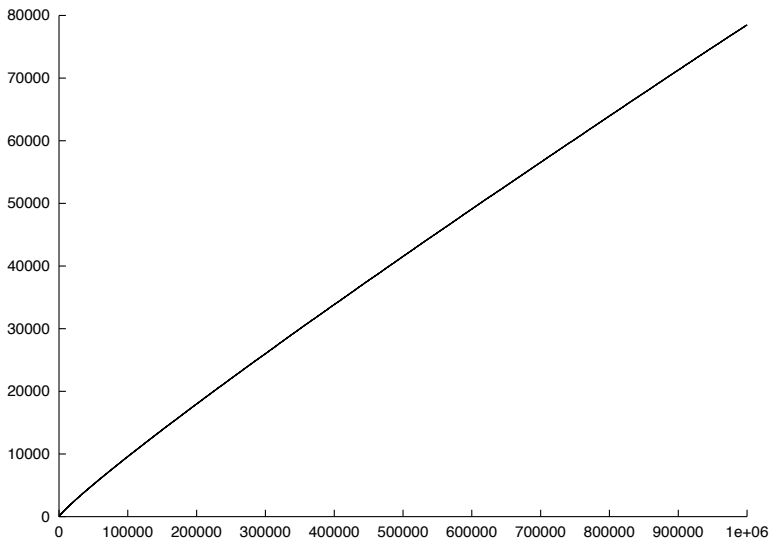












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It was proved by Jacques Hadamard (1865–1963) and (independently) Charles de la Vallée Poussin (1866–1962) in 1896 that

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$$\pi(x) \sim \frac{x}{\log x} \text{ as } x \rightarrow \infty,$$

which is a short form for writing

$$\lim_{x \rightarrow \infty} \pi(x) \frac{\log x}{x} = 1.$$



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To prove this theorem, we first state another one:

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For all $n \geq 2$,

$$\frac{1}{8} \leq \pi(n) \frac{H(n)}{n} < 6,$$

where

$$H(n) = \sum_{j=2}^n \frac{1}{j}.$$

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where

$$H(n) = \sum_{j=2}^n \frac{1}{j}.$$

In other words: $\pi(n)$ is of the same order of magnitude as the reciprocal of the average of $(\frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots, \frac{1}{n})$.

Proof of Theorem 3 For $n \geq 2$ we have

$$\log \frac{n}{2} = \int_2^n \frac{dt}{t} < \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{n} < \int_1^n \frac{dt}{t} = \log n.$$

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Hence for all $n \geq 2$,

$$\frac{1}{2} \log n \leq H(n) \leq \log n,$$

and therefore Theorem 3 follows from Theorem 4.

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$$\gamma := \lim_{n \rightarrow \infty} \left(1 + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{n} - \log n \right)$$

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After the numbers π and e it is probably the most important special constant in mathematics, and it is also closely related to the **Gamma function** $\Gamma(x)$.

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For the smaller cases we count the primes:

$$\pi(2) = 1 = 2^0, \quad \pi(4) = 2 = 2^1, \quad \pi(8) = 4 = 2^2.$$

Lemma 6

$$\frac{1}{2}l \leq H(2^l) \leq l.$$

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Proof: Group the terms of the sum $H(2^l)$ in 2 different ways:

$$\begin{aligned} H(2^l) &= \frac{1}{2} + \left(\frac{1}{3} + \frac{1}{4}\right) + \left(\frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8}\right) + \dots \\ &\quad + \left(\frac{1}{2^{l-1} + 1} + \dots + \frac{1}{2^l}\right) \\ &\geq \frac{1}{2} + \left(\frac{1}{4} + \frac{1}{4}\right) + \left(\frac{1}{8} + \frac{1}{8} + \frac{1}{8} + \frac{1}{8}\right) + \dots \\ &\quad + \left(\frac{1}{2^l} + \dots + \frac{1}{2^l}\right) \\ &= \frac{1}{2}l. \end{aligned}$$

On the other hand,

$$\begin{aligned} H(2^l) &= \left(\frac{1}{2} + \frac{1}{3}\right) + \left(\frac{1}{4} + \frac{1}{5} + \frac{1}{6} + \frac{1}{7}\right) + \cdots + \frac{1}{2^l} \\ &\leq \left(\frac{1}{2} + \frac{1}{2}\right) + \left(\frac{1}{4} + \frac{1}{4} + \frac{1}{4} + \frac{1}{4}\right) + \cdots \\ &\quad + \left(\frac{1}{2^{l-1}} + \cdots + \frac{1}{2^{l-1}} + \frac{1}{2^l}\right) \\ &\leq l. \end{aligned}$$

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- every p^2 th number (namely $p, 2p, \dots$) is divisible by another p ; there are $\lfloor n/p^2 \rfloor$ of them;
- and so on, so that the power of p in $n!$ is

$$\lfloor \frac{n}{p} \rfloor + \lfloor \frac{n}{p^2} \rfloor + \lfloor \frac{n}{p^3} \rfloor + \dots$$

Lemma 8

The power of a prime p in $\binom{N}{n}$ is

$$\sum_{m \geq 1} \left(\left\lfloor \frac{N}{p^m} \right\rfloor - \left\lfloor \frac{n}{p^m} \right\rfloor - \left\lfloor \frac{N-n}{p^m} \right\rfloor \right).$$

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Proof: We use the fact that

$$\binom{N}{n} = \frac{N!}{n!(N-n)!}$$

and apply Lemma 7.

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This proves the left part of (1).

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$$n^{\pi(2n) - \pi(n)} < \prod_{n < p \leq 2n} p \leq \binom{2n}{n} \leq \prod_{p^r \leq 2n < p^{r+1}} p^r \leq (2n)^{\pi(2n)}. \quad (2)$$

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Right inequality follows from: Number of p in the preceding product is $\pi(2n)$, while each factor p^r is at most $2n$.

Now

$$\begin{aligned}\binom{2n}{n} &= \frac{2n(2n-1)\cdots(n+1)}{n(n-1)\cdots 1} \\ &= 2\left(2 + \frac{1}{n-1}\right) \cdots \left(2 + \frac{j}{n-j}\right) \cdots \left(2 + \frac{n-1}{1}\right) \\ &\geq 2^n,\end{aligned}$$

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and

$$\binom{2n}{n} \leq (1+1)^{2n} = 2^{2n}.$$

Now

$$\begin{aligned}\binom{2n}{n} &= \frac{2n(2n-1)\cdots(n+1)}{n(n-1)\cdots 1} \\ &= 2\left(2 + \frac{1}{n-1}\right) \cdots \left(2 + \frac{j}{n-j}\right) \cdots \left(2 + \frac{n-1}{1}\right) \\ &\geq 2^n,\end{aligned}$$

and

$$\binom{2n}{n} \leq (1+1)^{2n} = 2^{2n}.$$

Hence, with (2) we get for $n \geq 1$,

$$n^{\pi(2n)-\pi(n)} < 2^{2n}, \quad 2^{2n} \leq (2n)^{\pi(2n)}.$$

Now let $n = 2^k$, $k = 0, 1, 2, \dots$

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or

$$k(\pi(2^{k+1}) - \pi(2^k)) < 2^{k+1}, \quad 2^k \leq (k+1)\pi(2^{k+1}). \quad (3)$$

Now

$$(k+1)\pi(2^{k+1}) - k\pi(2^k) < 2^{k+1} + \pi(2^{k+1}) \leq 3 \cdot 2^k,$$

where the first inequality follows from (3), and the second one from Lemma 5.

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Replace k successively by $0, 1, \dots, k$ and add.

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Replace k successively by $0, 1, \dots, k$ and add.

On the left we have a “telescoping sum” so that

$$(k + 1)\pi(2^{k+1}) < 3 \left(2^0 + 2^1 + \dots + 2^k \right) < 3 \cdot 2^{k+1}.$$

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Using this and (3), we find

$$\frac{1}{2} \cdot \frac{2^{k+1}}{k+1} \leq \pi(2^{k+1}) < 3 \frac{2^{k+1}}{k+1}.$$

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Then

$$\pi(n) \leq \pi(2^{k+2}) < 3 \frac{2^{k+2}}{k+2} \leq 6 \frac{2^{k+1}}{H(2^{k+2})} \leq 6 \frac{n}{H(n)},$$

where we have used Lemma 6 in the third inequality.

On the other hand,

$$\begin{aligned}\pi(n) &\geq \pi(2^{k+1}) \geq \frac{1}{2} \cdot \frac{2^{k+1}}{k+1} = \frac{1}{8} \cdot \frac{2^{k+2}}{\frac{1}{2}(k+1)} \\ &\geq \frac{1}{8} \cdot \frac{2^{k+2}}{H(2^{k+1})} \geq \frac{1}{8} \cdot \frac{n}{H(n)},\end{aligned}$$

where we have used Lemma 6 for the second-last inequality.

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$$\begin{aligned}\pi(n) &\geq \pi(2^{k+1}) \geq \frac{1}{2} \cdot \frac{2^{k+1}}{k+1} = \frac{1}{8} \cdot \frac{2^{k+2}}{\frac{1}{2}(k+1)} \\ &\geq \frac{1}{8} \cdot \frac{2^{k+2}}{H(2^{k+1})} \geq \frac{1}{8} \cdot \frac{n}{H(n)},\end{aligned}$$

where we have used Lemma 6 for the second-last inequality.

Putting the last two strings of inequalities together, we finally obtain the statement of Theorem 4.

Consequence of Chebyshev's theorem:

Proof of a famous and at that time unsolved problem, namely

Bertrand's Postulate: (J. L. F. Bertrand, 1845)

If $x \in \mathbb{R}$, $x > 1$, then there is at least one prime in the open interval $(x, 2x)$.

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Chebyshev said,
And I'll say it again,
There's always a prime
Between n and $2n$.