

Mathematics. — *Proof of the impossibility of a just distribution of an infinite sequence of points over an interval.* By T. VAN AARDENNE-EHRENFEST. (Communicated by Prof. J. G. VAN DER CORPUT.)

(Communicated at the meeting of October 27, 1945.)

Introduction. About ten years ago Professor J. G. VAN DER CORPUT considered the question whether the distribution of an infinite sequence of points over an interval might be of a nature which he described by the term *just*, and which is much more regular than that required of what is called a *uniform* distribution. An infinite sequence \mathfrak{A} of points in an interval is said to be *justly distributed* over this interval if there exists a constant C such that for any pair of sub-intervals α, β of equal length and all n

$$|A_n(\alpha) - A_n(\beta)| \leq C.$$

Here $A_n(\alpha)$ and $A_n(\beta)$ denote the numbers of points of \mathfrak{A} with indices not exceeding n which belong to α and β respectively.

After some attempts to construct such a sequence, Professor VAN DER CORPUT was led to the conjecture *that a just distribution does not exist*. In what follows it will be proved that this conjecture is right.

Notations. Greek letters will denote intervals (which may be either closed, or open, or half-open, or consist of one point only). $|a|$ denotes the length of a , $a \subset \beta$ means that a is contained in β .

If \mathfrak{A} is a finite system of (not necessarily mutually different) points, then $A(\lambda)$ denotes the number of points of \mathfrak{A} contained in λ . If a_1, a_2, \dots is a sequence of points, then $A_n(\lambda)$ will denote the number of points of the initial fragment $a_1, a_2 \dots a_n$ belonging to λ .

Theorem. To every natural number x there correspond a natural number $N(x)$ and a positive number $u(x)$ with the following property: if ι is an interval of length $|\iota| > 0$, then any finite sequence of $N(x)$ points $a_1, a_2 \dots a_{N(x)}$ in ι has an initial fragment $a_1, a_2 \dots a_n$ ($n \leq N(x)$) such that ι contains two intervals σ and τ for which

$$|\tau| = |\sigma| + |\iota| u(x) \text{ and } A_n(\sigma) \geq A_n(\tau) + x.$$

From this theorem it follows immediately that a just distribution does not exist, for the interval τ mentioned in the theorem contains an interval τ' of length $|\tau'| = |\sigma|$, and we have $A_n(\sigma) \geq A_n(\tau') + x$.

Proof of the theorem. Without loss of generality we suppose $|\iota| = 1$. $N(1) = 1$ and $u(1) = \frac{1}{2}$ have the required property; for if the sequence consists of one point only, there is a (closed) sub-interval of ι of length 0

containing one point of the sequence, and there is an (open) sub-interval of length $\frac{1}{2}$ containing no point of the sequence.

Suppose that for some particular x the existence of $N = N(x)$ and $u = u(x)$ has been established. We have to show the existence of $N(x + 1)$ and $u(x + 1)$.

Let T be an even positive integer such that $u \geq T^{-1}$. We shall prove that the integer M and the positive number w , which are determined by the recursive relations

$$\begin{aligned}
 q_{1,0} &= 1, & f_i &= [2 \log (5 x q_{i,0})] + 1 \quad (i = 1, \dots, x) \\
 q_{i,k+1} &= (2 q_{i,k} + 1) T \quad (i = 1, \dots, x; k = 0, 1, \dots, f_i - 1) \\
 q_{i+1,0} &= q_{i,f_i} + 2 \quad (i = 1, \dots, x) \\
 M &= 2 q_{x+1,0} (N + 6 x), & d &= \frac{1}{q_{x+1,0}}, & w &= \frac{d}{(x + 1)(5 x + 1)}
 \end{aligned}$$

have the properties required of $N(x + 1)$ and $u(x + 1)$.

Suppose \mathfrak{C} is a sequence of M points in ι such that each initial fragment \mathfrak{C}' of \mathfrak{C} has the property that

$$C'(\lambda) \leq C'(\mu) + x \dots \dots \dots (1)$$

when $|\mu| = |\lambda| + w, \lambda \subset \iota, \mu \subset \iota$. We have to show that this is absurd.

We begin by deducing some properties of \mathfrak{C} .

Put $M' = 2xq_{x+1,0} + 1$. Let \mathfrak{A} be the system of the first M' points of \mathfrak{C} and let \mathfrak{B} be the sequence which is the remaining fragment of \mathfrak{C} .

Property 1. Each sub-interval of ι of length d contains at most $5x$ points of \mathfrak{A} and at least 1 point of \mathfrak{A} and N points of \mathfrak{B} .

Proof. \mathfrak{A} is an initial fragment of \mathfrak{C} . Hence it follows from (1): if there were a sub-interval of ι of length d containing more than $5x$ points of \mathfrak{A} , then each sub-interval of length $d + w$, and a fortiori (since $w < d$) each sub-interval of length $d + d = 2d$, would contain at least $5x + 1 - x = 4x + 1$ points of \mathfrak{A} . Since $\frac{1}{2} q_{x+1,0}$ is an integer (which follows from the given formulae and from the fact that T is even), the interval ι , being of length $1 = \frac{1}{2} q_{x+1,0} \cdot 2d$, would contain at least

$$\frac{1}{2} q_{x+1,0} (4x + 1) = 2x q_{x+1,0} + \frac{1}{2} q_{x+1,0}$$

points of \mathfrak{A} , which is more than

$$M' = 2x q_{x+1,0} + 1, \text{ since } \frac{1}{2} q_{x+1,0} > 1.$$

If, on the other hand, there were a sub-interval of ι of length d containing no point of \mathfrak{A} (or less than N points of \mathfrak{B} and therefore less than $N + 5x$ points of $\mathfrak{A} + \mathfrak{B} = \mathfrak{C}$), it follows from (1), since \mathfrak{A} and \mathfrak{C} are both initial fragments of \mathfrak{C} , that each sub-interval of length $d - w$, and a fortiori (since $w < \frac{1}{2} d$) each sub-interval of length $d - \frac{1}{2} d = \frac{1}{2} d$, would

contain at most $0 + x = x$ points of \mathfrak{A} (or less than $N + 5x + x = N + 6x$ points of \mathfrak{C}). Hence the interval ι , being of length $1 = 2 q_{x+1,0} \cdot \frac{1}{2} d$, would contain at most $2 x q_{x+1,0} = M' - 1$ points of \mathfrak{A} (or less than $2 q_{x+1,0} (N + 6x) = M$ points of \mathfrak{C}). Either is impossible, and so property 1 is proved.

In what follows we shall denote by ω_r ($r = 0, 1, \dots, x$) a sub-interval of ι of length $q_{x-r+1,0} d$ with the property that

$$A(\lambda) \leq A(\mu) + x - r \dots \dots \dots (2)$$

whenever $|\mu| = |\lambda| + (r + 1)w$, $\lambda \subset \omega_r$, $\mu \subset \omega_r$.

By q_r^k ($r = 0, 1, \dots, x-1$; $k = 0, 1, \dots, f_{x-r}$) we shall denote an interval of length $q_{x-r,k} d$ which is contained in an ω_r , and which has a distance not less than d from the end-points of this ω_r .

Property 2. Each q_r^k contains 2^k intervals of length $q_{x-r,0} d$ for which

$$A(\lambda) \leq A(\mu) + x - r - 1$$

whenever $|\mu| = |\lambda| + (r + 2)w$ and λ is contained in one of these 2^k sub-intervals while μ is contained in another of these intervals.

Proof. This is obvious for $k = 0$. Suppose that property 2 has been verified for a particular k ($0 \leq k \leq f_{x-r} - 1$). We shall verify it for $k + 1$ instead of k .

Consider an interval ρ which is a q_r^{k+1} . ρ is contained in an ω_r , to the end-points of which it has a distance not less than d . This ω_r we call ω .

Since $|\rho| = q_{x-r,k+1} d > d$, the interval ρ contains, by property 1, at least N points of \mathfrak{B} . Since it was supposed that $N = N(x)$ and $u = u(x)$ satisfy the requirements of the theorem, the sequence \mathfrak{B} has an initial fragment \mathfrak{B}' such that ρ contains two intervals σ and τ for which

$$B'(\sigma) \geq B'(\tau) + x \text{ and } |\tau| = |\sigma| + q_{x-r,k+1} d u.$$

Without loss of generality we assume that σ and τ do not overlap, and that σ lies to the left of τ . Since $u \geq T^{-1}$, there will exist a sub-interval τ' of τ of length

$$|\tau'| = |\sigma| + T^{-1} q_{x-r,k+1} d \dots \dots \dots (3)$$

We have

$$B'(\sigma) \geq B'(\tau') + x \dots \dots \dots (4)$$

By taking away from τ' on both sides intervals α and β of length

$$|\alpha| = |\beta| = \frac{1}{2} \{ T^{-1} q_{x-r,k+1} d - d \} = q_{x-r,k} d$$

we obtain an interval γ of length

$$|\gamma| = |\tau'| - (T^{-1} q_{x-r,k+1} d - d) = |\sigma| + d,$$

separating α and β .

First we shall prove that

$$A(\lambda_1) \leq A(\mu_1) + x - r - 1 \dots \dots \dots (*)$$

whenever $|\mu_1| = |\lambda_1| + (r + 2)w$ and either

$$\lambda_1 \subset \alpha, \mu_1 \subset \beta$$

or

$$\lambda_1 \subset \beta, \mu_1 \subset \alpha.$$

Let ν be the interval which separates λ_1 and μ_1 . Put $\lambda_2 = \lambda_1 + \nu$ and $\mu_2 = \mu_1 + \nu$. Then (*) means the same thing as

$$A(\lambda_2) \leq A(\mu_2) + x - r - 1 \dots \dots \dots (**)$$

We have

$$|\mu_2| = |\lambda_2| + (r + 2)w \dots \dots \dots (5)$$

Since λ_2 contains ν , and ν contains γ , we have

$$|\lambda_2| \geq |\gamma| = |\sigma| + d \dots \dots \dots (6)$$

The interval σ is contained in ϱ ; ϱ is contained in ω and has to its end-points a distance not less than d . Therefore σ is contained in ω and has to its end-points a distance not less than d . Since, by property 1, each sub-interval of ι of length d contains at least 1 point of \mathfrak{A} , there is a point a of \mathfrak{A} belonging to ω which is situated to the left of σ , and whose distance from σ is smaller than d .

Now consider the open interval \varkappa which has its left-hand end-point in a and for which

$$\varkappa = \lambda_2 + (r + 1)w \dots \dots \dots (7)$$

By (5) we have

$$|\varkappa| = |\mu_2| - w \dots \dots \dots (8)$$

If \varkappa is the closed interval with the same end-points as \varkappa , we have

$$A(\varkappa) \leq A(\bar{\varkappa}) - 1 \dots \dots \dots (9)$$

since \varkappa is open, and since at least one point of \mathfrak{A} coincides with an end-point of \varkappa .

The interval σ is contained in \varkappa , for, by (6) and (7), we have $|\varkappa| > |\sigma| + d$, and the left-hand end-point a of \varkappa , which is situated to the left of σ , has a distance to it which is smaller than d . Therefore we have by (4), observing that μ_2 is contained in τ' ,

$$B'(\bar{\varkappa}) \geq B'(\sigma) \geq B'(\tau') + x \geq B'(\mu_2) + x \dots \dots \dots (10)$$

The left-hand end-point a of \varkappa belongs to ω and is situated to the left of σ and a fortiori to the left of τ' , which was supposed to be situated to the right of σ ; the length of \varkappa is, by (8), smaller than the length of τ' , since μ_2 is contained in τ' ; since τ' is contained in ω , it follows that the right-hand end-point of $\bar{\varkappa}$ belongs also to ω . Hence the interval $\bar{\varkappa}$ is contained in ω .

Since κ and λ_2 are contained in ω , which is an ω_r , it follows from (2) and (7) that

$$A(\lambda_2) \leq A(\kappa) + x - r \dots \dots \dots (11)$$

Since $\bar{\kappa}$ and μ_2 are contained in ι , and since $\mathfrak{A} + \mathfrak{B}'$ is an initial fragment of \mathfrak{C} , it follows from (1) and (8) that

$$A(\bar{\kappa}) + B'(\bar{\kappa}) \leq A(\mu_2) + B'(\mu_2) + x \dots \dots \dots (12)$$

From (9), (10), (11) and (12) follows (**), and so (*) is proved.

Each of the intervals α and β is a ϱ_r^k ; for

$$|\alpha| = |\beta| = q_{x-r,k} d$$

and α and β are contained in ϱ , and hence they are contained in ω , which is an ω_r , and have to its end-points a distance not smaller than d . Since we supposed that property 2 had been verified for our particular value of k , it follows that α contains 2^k intervals α_j ($j = 1, \dots, 2^k$) and β contains 2^k intervals β_j ($j = 1, \dots, 2^k$) such that $|\alpha_j| = |\beta_j| = q_{x-r,0} d$, and that

$$A(\lambda) \leq A(\mu) + x - r - 1 \dots \dots \dots (13)$$

whenever $|\mu| = |\lambda| + (r + 2)w$ and either

$$\lambda \subset \alpha_{j_1}, \mu \subset \alpha_{j_2}, j_1 \neq j_2$$

or

$$\lambda \subset \beta_{j_1}, \mu \subset \beta_{j_2}, j_1 \neq j_2.$$

From (*) it follows that (13) holds also whenever $|\mu| = |\lambda| + (r + 2)w$ and either

$$\lambda \subset \alpha_{j_1}, \mu \subset \beta_{j_2}$$

or

$$\lambda \subset \beta_{j_1}, \mu \subset \alpha_{j_2}.$$

Hence the 2^{k+1} sub-intervals $\alpha_1, \alpha_2 \dots \alpha_{2^k}, \beta_1, \beta_2 \dots \beta_{2^k}$ of ϱ satisfy the requirements. Thus property 2 is verified for $k + 1$ instead of k .

Property 3. For each of the values $r = 0, 1, \dots, x$ there exists an ω_r .

Proof. This is obvious for $r = 0$, since ι itself is an ω_0 . Therefore we suppose that there exists an ω_r for a particular value of r ($0 \leq r \leq x - 1$). This ω_r we call ω . We have to show that there exists an ω_{r+1} .

The interval ϱ which we obtain by taking away from ω on both sides intervals of length d , has the length $q_{x-r+1,0} d - 2d = q_{x-r, f_{x-r}} d$.

Hence ϱ is a $\varrho_r^{f_{x-r}}$. From property 2 with $k = f_{x-r}$ it follows that ϱ contains $2^{f_{x-r}}$ sub-intervals α_j ($j = 1, \dots, 2^{f_{x-r}}$) of length $|\alpha_j| = q_{x-r,0} d$ such that

$$A(\lambda) \leq A(\mu) + x - r - 1 \dots \dots \dots (14)$$

whenever

$$|\mu| = |\lambda| + (r + 2)w, \lambda \subset \alpha_{j_1}, \mu \subset \alpha_{j_2}, j_1 \neq j_2.$$

We shall prove that among these $2^{f_{x-r}}$ intervals a_j , being of length $q_{x-r,0} d$, there is at least one interval which is an ω_{r+1} .

If this were not true, each interval a_j would contain two intervals σ_j and τ_j for which $|\tau_j| = |\sigma_j| + (r + 2)w$ and $A(\sigma_j) > A(\tau_j) + x - r - 1$. We have $A(\sigma_j) > A(\tau_j)$, since $x - r - 1 \geq 0$. By property 1 each sub-interval of ι of length d contains at most $5x$ points of \mathfrak{A} , and therefore each a_j , being of length $q_{x-r,0} d$, contains at most $5x \cdot q_{x-r,0}$ points of \mathfrak{A} . Therefore $5x q_{x-r,0} \geq A(\sigma_j) > A(\tau_j) \geq 0$, and so $A(\sigma_j)$ can take only the $5x q_{x-r,0}$ values $1, 2, \dots, 5x q_{x-r,0}$. On the other hand, it follows from $f_{x-r} = \lceil 2 \log(5x q_{x-r,0}) \rceil + 1$ that $2^{f_{x-r}} > 5x q_{x-r,0}$ and hence the number of intervals a_j is greater than $5x q_{x-r,0}$.

Therefore there are two different intervals a_{j_1} and a_{j_2} ($j_1 \neq j_2$) such that $A(\sigma_{j_1}) = A(\sigma_{j_2})$. Without loss of generality we suppose that $|\sigma_{j_2}| \geq |\sigma_{j_1}|$ and hence $|\tau_{j_2}| \geq |\sigma_{j_1}| + (r + 2)w$ while $A(\sigma_{j_1}) = A(\sigma_{j_2}) > A(\tau_{j_2}) + x - r - 1$. The interval τ_{j_2} contains an interval τ'_{j_2} of length

$$|\tau'_{j_2}| = |\sigma_{j_1}| + (r + 2)w$$

and we have

$$A(\sigma_{j_1}) > A(\tau'_{j_2}) + x - r - 1, \sigma_{j_1} \subset a_{j_1}, \tau'_{j_2} \subset a_{j_2}, j_1 \neq j_2.$$

This contradicts (14).

It follows that among the intervals a_j there is at least one which is an ω_{r+1} , and thus property 3 is proved.

From property 3 with $r = x$ it follows that there exists a sub-interval ω of ι which is an ω_x . From the definition of ω_x it follows that ω has the length $q_{1,0} d = d$ and further that

$$A(\lambda) \leq A(\mu) \dots \dots \dots (15)$$

whenever $|\mu| = |\lambda| + (x + 1)w$, $\lambda \subset \omega$, $\mu \subset \omega$.

This is absurd since ω , being of length d , contains by property 1 at least 1 and at most $5x$ points of \mathfrak{A} ; it will therefore contain a (closed) interval λ of length 0 to which belongs at least 1 point of \mathfrak{A} , and an (open) interval μ of length $\frac{d}{5x+1} = (x + 1)w$ containing no point of \mathfrak{A} ; hence

$$A(\lambda) > A(\mu), |\mu| = |\lambda| + (x + 1)w,$$

which contradicts (15).

Therefore the sequence \mathfrak{C} does not exist, and so the theorem is proved.