
Distribution functions of sequences

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In this lecture we present two applications of distribution functions:
Three dimensional Copula. Applying Weyl's limit relation we compute

$$\begin{aligned} & \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=0}^{N-1} F(\gamma_q(n), \gamma_q(n+1), \gamma_q(n+2)) \\ &= \int_0^1 \int_0^1 \int_0^1 F(x, y, z) dx dy dz g(x, y, z) = \frac{q^4 - 3q^3 + 3q^2 + 2q + 2}{4q^4 + 4q^3 + 4q^2}, \end{aligned}$$

where $\gamma_q(n)$ is the van der Corput sequence in base q , $g(x, y, z)$ is an asymptotic distribution function of $(\gamma_q(n), \gamma_q(n+1), \gamma_q(n+2))$, and $F(x, y, z) = xyz$. Here the distribution function $g(x, y, z)$ is a new copula, cf. [1].

Two-dimensional Benford's law. Let $x_n > 0$, $y_n > 0$, $n = 1, 2, \dots$ and $F_N(x, y) = \#\{n \leq N; \{\log_b x_n\} < x \text{ and } \{\log_b y_n\} < y\} / N$ and express the integers K_1, K_2 in base b representation as $K_1 = k_1^{(1)} k_2^{(1)} \dots k_{r_1}^{(1)}$, $K_2 = k_1^{(2)} k_2^{(2)} \dots k_{r_2}^{(2)}$. Denote $u_1 = \log_b \left(\frac{K_1}{b^{r_1-1}} \right)$, $u_2 = \log_b \left(\frac{K_1+1}{b^{r_1-1}} \right)$, $v_1 = \log_b \left(\frac{K_2}{b^{r_2-1}} \right)$, $v_2 = \log_b \left(\frac{K_2+1}{b^{r_2-1}} \right)$. Then we have

$$\begin{aligned} & \lim_{k \rightarrow \infty} \frac{\#\{x_n \text{ has the first } r_1 \text{ digits} = K_1 \text{ and } y_n \text{ has the first } r_2 \text{ digits} = K_2\}}{N_k} \\ &= g(u_2, v_2) + g(u_1, v_1) - g(u_2, v_1) - g(u_1, v_2), \text{ if } \lim_{k \rightarrow \infty} F_{N_k}(x, y) = g(x, y). \end{aligned}$$

Thus to solve the problem of digits of (x_n, y_n) we need full description of the set of all distribution functions of $(\{\log_b x_n\}, \{\log_b y_n\})$, see [2].

References

- [1] R.B. Nelsen. *An Introduction to Copulas. Properties and Applications*, Lecture Notes in Statistics **139** Springer-Verlag, New York, 1999.

- [2] O. Strauch, Š. Porubský. *Distribution of sequences: A Sampler*,
<http://www.boku.ac.at/MATH/udt/>