

Generalizations of Knopp's Identity

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For integers a , b and $n > 0$ we define

$$S_r(a, b, n) = \sum_{\substack{r=0 \\ n \nmid br}}^{n-1} \left(\left(\frac{ar}{n} \right) \right) \ln \Gamma \left(\left\{ \frac{br}{n} \right\} \right)$$

and

$$T_r(a, b, n) = \sum_{\substack{r=0 \\ n \nmid br}}^{n-1} \left(\left(\frac{ar}{n} \right) \right) \frac{\Gamma'(\{br/n\})}{\Gamma(\{br/n\})},$$

which are similar to the homogeneous Dedekind sum $S(a, b, n)$. In this paper we establish functional equations for S_r and T_r . Moreover, by means of uniform function (introduced by Sun in 1989) we are able to extend Knopp's identity on Dedekind sums vastly. © 2002 Elsevier Science (USA)

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1. INTRODUCTION

For a real number x , we use $\{x\}$ to denote its fractional part, and define

$$((x)) = \begin{cases} \{x\} - 1/2 & \text{if } x \notin \mathbb{Z}, \\ 0 & \text{otherwise.} \end{cases} \tag{1.1}$$

Given $m \in \mathbb{Z}$ and $n \in \mathbb{Z}^+ = \{1, 2, 3, \dots\}$, in 1892 R. Dedekind introduced the classical *Dedekind sum*

$$S(m, n) = \sum_{r=0}^{n-1} \left(\left(\frac{r}{n} \right) \right) \left(\left(\frac{mr}{n} \right) \right) \tag{1.2}$$

in his study of the functional equation of Dedekind's eta function

$$\eta(\tau) = e^{\pi i \tau / 12} \prod_{k=1}^{\infty} (1 - e^{2\pi i k \tau}) \quad (\tau \text{ is in the upper half plane}).$$

When $m, n \in \mathbb{Z}^+$ are relatively prime, Dedekind determined $S(m, n) + S(n, m)$ explicitly. The result is now known as the reciprocity law for Dedekind sums (see, e.g. [A, S5, Z]).

By means of η 's functional equation and Hecke operators, in 1980 Knopp [K] established the following arithmetic identity:

$$\sum_{cd=m} \sum_{r=0}^{d-1} S(ac + rn, dn) = \sigma(m)S(a, n), \tag{1.3}$$

where $a \in \mathbb{Z}$, $m, n \in \mathbb{Z}^+$ and $\sigma(m)$ denotes the sum $\sum_{d|m} d$ of (positive) divisors of m . We can view this identity as a functional equation of Dedekind sums. For $a, b \in \mathbb{Z}$ and $n \in \mathbb{Z}^+$, the sum

$$S(a, b, n) = \sum_{r=0}^{n-1} \left(\left(\frac{ar}{n} \right) \right) \left(\left(\frac{br}{n} \right) \right) \tag{1.4}$$

is called a *homogeneous Dedekind sum*. In 1996 Zheng [Zh] proved the following extension of Knopp's identity:

$$\sum_{cd=m} \sum_{r_1, r_2 \in d_*} S(ac + r_1n, bc + r_2n, dn) = m\sigma(m)S(a, b, n), \tag{1.5}$$

where $a, b \in \mathbb{Z}, m, n \in \mathbb{Z}^+$ and

$$d_* = \{r \in \mathbb{Z}: 0 \leq r < d\}.$$

In this paper we will make a further generalization.

DEFINITION 1.1. For a function F of two complex variables into the complex field \mathbb{C} , if for any ordered pair $\langle x, y \rangle$ in the domain $\text{Dom}(F)$ of F we have

$$\left\{ \left\langle \frac{x+r}{n}, ny \right\rangle : r \in n_* \right\} \subseteq \text{Dom}(F) \quad \text{and} \quad \sum_{r=0}^{n-1} F\left(\frac{x+r}{n}, ny\right) = F(x, y) \quad (1.6)$$

for every $n = 1, 2, 3, \dots$, then we call F a *uniform function* (into \mathbb{C}).

The concept of uniform function was first introduced by the second author in [S1] where he showed that, among functions F of two complex variables into \mathbb{C} with $\left\{ \left\langle \frac{x+r}{n}, ny \right\rangle : r \in n_* \right\} \subseteq \text{Dom}(F)$ for all $\langle x, y \rangle \in \text{Dom}(F)$ and $n \in \mathbb{Z}^+$, uniform functions are those F such that whenever

$$\sum_{\substack{1 \leq s \leq k \\ x \equiv a_s \pmod{n_s}}} \lambda_s = \sum_{\substack{1 \leq t \leq l \\ x \equiv b_t \pmod{m_t}}} \mu_t \quad \text{for all } x \in \mathbb{Z}$$

(where $0 \leq a_s < n_s, 0 \leq b_t < m_t$ and $\lambda_s, \mu_t \in \mathbb{C}$) we have

$$\sum_{s=1}^k \lambda_s F\left(\frac{x+a_s}{n_s}, n_s y\right) = \sum_{t=1}^l \mu_t F\left(\frac{x+b_t}{m_t}, m_t y\right) \quad (1.7)$$

for all $\langle x, y \rangle \in \text{Dom}(F)$. See also [S3, Theorem 2.1; S4, Corollary 2].

A uniform function F is said to be *periodic* if

$$\langle x, y \rangle \in \text{Dom}(F) \Rightarrow \langle x \pm 1, y \rangle \in \text{Dom}(F) \ \& \ F(x \pm 1, y) = F(x, y). \quad (1.8)$$

We use PUF to denote the class of all periodic uniform functions. It is easy to see that the function D on $\mathbb{R} \times \mathbb{R}$ given by

$$D(x, y) = ((x)) \quad (1.9)$$

belongs to PUF where \mathbb{R} is the field of real numbers. Generalizing the homogeneous Dedekind sums, we introduce the following definition.

DEFINITION 1.2. Let $F, G \in \text{PUF}$, $\langle x, y \rangle \in \text{Dom}(F)$ and $\langle u, v \rangle \in \text{Dom}(G)$. For $a, b \in \mathbb{Z}$ and $n \in \mathbb{Z}^+$ we set

$$\begin{bmatrix} F; x, y \\ G; u, v \end{bmatrix} (a, b, n) = \sum_{r=0}^{n-1} F\left(\frac{x+ar}{n}, ny\right) G\left(\frac{u+br}{n}, nv\right). \tag{1.10}$$

Now we give our extension of Knopp's identity.

THEOREM 1.1. Let $a, b \in \mathbb{Z}$, $m, n \in \mathbb{Z}^+$, $F, G \in \text{PUF}$, $\langle x, y \rangle \in \text{Dom}(F)$ and $\langle u, v \rangle \in \text{Dom}(G)$. Then we have the identity

$$\begin{aligned} & \sum_{cd=m} \sum_{r_1, r_2 \in d_*} \begin{bmatrix} F; x, y \\ G; u, v \end{bmatrix} (ac + r_1n, bc + r_2n, dn) \\ &= m \sum_{d|m} d \begin{bmatrix} F; x/d, dy \\ G; u/d, dv \end{bmatrix} (a, b, n). \end{aligned} \tag{1.11}$$

DEFINITION 1.3. For $a, b \in \mathbb{Z}$ and $n \in \mathbb{Z}^+$ we define

$$S_\Gamma(a, b, n) = \sum_{\substack{r=0 \\ n \nmid br}}^{n-1} \left(\left(\frac{ar}{n}\right)\right) \ln \Gamma\left(\left\{\frac{br}{n}\right\}\right) \tag{1.12}$$

and

$$T_\Gamma(a, b, n) = \sum_{\substack{r=0 \\ n \nmid br}}^{n-1} \left(\left(\frac{ar}{n}\right)\right) \frac{\Gamma'(\{br/n\})}{\Gamma(\{br/n\})}, \tag{1.13}$$

where $\Gamma(x)$ is the well-known gamma function.

By applying Theorem 1.1 to certain periodic uniform functions involving $\Gamma(x)$, we can deduce the following result.

THEOREM 1.2. Let $a, b \in \mathbb{Z}$ and $m, n \in \mathbb{Z}^+$.

(i) For the function T_Γ we have the following functional equation:

$$\sum_{cd=m} \frac{1}{d} \sum_{r_1, r_2 \in d_*} T_\Gamma(ac + r_1n, bc + r_2n, dn) = md(m) T_\Gamma(a, b, n) \tag{1.14}$$

where $d(m)$ is the number of positive divisors of m .

(ii) For S_Γ we have

$$\begin{aligned} & \sum_{cd=m} \sum_{r_1, r_2 \in d_*} S_\Gamma(ac + r_1n, bc + r_2n, dn) - m\sigma(m)S_\Gamma(a, b, n) \\ &= m \sum_{d|m} A(d)\sigma\left(\frac{m}{d}\right) \left(\frac{S(a, b, n/(d, n))}{d/(d, n)} - S(a, b, n) \right), \end{aligned} \tag{1.15}$$

where (d, n) is the greatest common divisor of d and n , and the Mangoldt function A is given by

$$A(d) = \begin{cases} \ln p & \text{if } d = p^\alpha \text{ for some prime } p \text{ and } \alpha \in \mathbb{Z}^+, \\ 0 & \text{otherwise.} \end{cases} \tag{1.16}$$

Actually there are lots of examples of periodic uniform functions (see [S2, S3, S4]), so we can apply Theorem 1.1 to obtain many other results.

2. PROOF OF THEOREM 1.1

LEMMA 2.1. *Let $a \in \mathbb{Z}$, $n \in \mathbb{Z}^+$, $F \in \text{PUF}$ and $\langle x, y \rangle \in \text{Dom}(F)$. Then*

$$\sum_{r=0}^{n-1} F\left(\frac{x + ar}{n}, ny\right) = (a, n)F\left(\frac{x}{(a, n)}, (a, n)y\right). \tag{2.1}$$

Proof. Let $d = (a, n)$. Then $a' = a/d$ is relatively prime to $n' = n/d$. Each $r \in n_*$ can be written uniquely in the form $sn' + t$ where $s \in d_*$ and $t \in n'_*$. Thus

$$\begin{aligned} \sum_{r=0}^{n-1} F\left(\frac{x + ar}{n}, ny\right) &= \sum_{s=0}^{d-1} \sum_{t=0}^{n'-1} F\left(\frac{x}{n} + \frac{a'}{n'}(sn' + t), ny\right) \\ &= d \sum_{t=0}^{n'-1} F\left(\frac{x}{n} + \left\{\frac{a't}{n'}\right\}, ny\right) = d \sum_{r=0}^{n'-1} F\left(\frac{x}{dn'} + \frac{r}{n'}, n'(dy)\right) = dF\left(\frac{x}{d}, dy\right). \end{aligned}$$

We are done. ■

Proof of Theorem 1.1. Suppose that $c, d \in \mathbb{Z}^+$ and $cd = m$. Then

$$\begin{aligned} W(c, d) &:= \sum_{r_1, r_2 \in d_*} \left[\begin{matrix} F; x, y \\ G; u, v \end{matrix} \right] (ac + r_1n, bc + r_2n, dn) \\ &= \sum_{r=0}^{dn-1} \sum_{r_1, r_2 \in d_*} F\left(\frac{x + (ac + r_1n)r}{dn}, dny\right) G\left(\frac{u + (bc + r_2n)r}{dn}, dnv\right) \\ &= \sum_{r=0}^{dn-1} \sum_{r_1=0}^{d-1} F\left(\frac{(x + acr)/n + rr_1}{d}, dny\right) \sum_{r_2=0}^{d-1} F\left(\frac{(u + bcr)/n + rr_2}{d}, dnv\right) \\ &= \sum_{r=0}^{dn-1} (d, r)^2 F\left(\frac{(x + acr)/n}{(d, r)}, (d, r)ny\right) G\left(\frac{(u + bcr)/n}{(d, r)}, (d, r)nv\right), \end{aligned}$$

where we apply Lemma 2.1 in the last step. For the Möbius function μ , it is well known that $\sum_{r|k} \mu(r)$ equals 1 for $k = 1$, and 0 for $k = 2, 3, \dots$. Thus

$$\begin{aligned} W(c, d) &= \sum_{t|d} t^2 \sum_{\substack{0 \leq s < nd/t \\ (d, st)=t}} F\left(\frac{x + acst}{nt}, nty\right) G\left(\frac{u + bcst}{nt}, ntv\right) \\ &= \sum_{t|d} t^2 \sum_{0 \leq s < nd/t} \sum_{r|(s, d/t)} \mu(r) F\left(\frac{x + acst}{nt}, nty\right) G\left(\frac{u + bcst}{nt}, ntv\right) \\ &= \sum_{t|d} t^2 \sum_{r|\frac{d}{t}} \mu(r) \sum_{0 \leq s' < nd/(rt)} F\left(\frac{x + acrs't}{nt}, nty\right) G\left(\frac{u + bcrs't}{nt}, ntv\right) \end{aligned}$$

and hence

$$\begin{aligned} W(c, d) &= \sum_{r|d} \mu(r) t^2 \sum_{k=0}^{\frac{d}{rt}-1} \sum_{l=0}^{n-1} F\left(\frac{x + acrt(kn+l)}{nt}, nty\right) G\left(\frac{u + bcrt(kn+l)}{nt}, ntv\right) \\ &= \sum_{r|d} \mu(r) t^2 \frac{d}{rt} \sum_{l=0}^{n-1} F\left(\frac{x/t + acrl}{n}, n(ty)\right) G\left(\frac{u/t + bcrl}{n}, n(tv)\right) \\ &= \sum_{rst=d} \mu(r) st^2 \left[\begin{matrix} F; x/t, ty \\ G; u/t, tv \end{matrix} \right] (acr, bcr, n). \end{aligned}$$

In view of the above, we have

$$\begin{aligned} \sum_{cd=m} W(c, d) &= \sum_{rst|m} \mu(r)st^2 \begin{bmatrix} F; x/t, ty \\ G; u/t, tv \end{bmatrix} \left(ar\frac{m}{rst}, br\frac{m}{rst}, n \right) \\ &= \sum_{d|m} d \sum_{st=d} t \sum_{r|\frac{m}{d}} \mu(r) \begin{bmatrix} F; x/t, ty \\ G; u/t, tv \end{bmatrix} \left(a\frac{m}{d}, b\frac{m}{d}, n \right) \\ &= m \sum_{st=m} t \begin{bmatrix} F; x/t, ty \\ G; u/t, tv \end{bmatrix} (a, b, n) = m \sum_{d|m} d \begin{bmatrix} F; x/d, dy \\ G; u/d, dv \end{bmatrix} (a, b, n). \end{aligned}$$

This concludes the proof. ■

3. PROOF OF THEOREM 1.2

For a uniform function F with $\text{Dom}(F) \subseteq \mathbb{R} \times \mathbb{R}$, the function $\tilde{F}(x, y) = F(\{x\}, y)$ obviously lies in PUF.

Let $\mathbb{R}^+ = \{x \in \mathbb{R} : x > 0\}$. Define $\Gamma^* : (\mathbb{R}^+ \cup \{0\}) \times \mathbb{R}^+ \rightarrow \mathbb{R}^+$ as follows:

$$\Gamma^*(x, y) = \begin{cases} \Gamma(x)y^x/\sqrt{2\pi y} & \text{if } x > 0, \\ \sqrt{2\pi y} & \text{if } x = 0. \end{cases} \tag{3.1}$$

By Example 2.2 of Sun [S2], the function $\ln \Gamma^*(x, y)$ is a uniform function. The reader can verify this by means of the following famous multiplication formula of Gauss (cf. [E]):

$$\prod_{r=0}^{n-1} \Gamma\left(z + \frac{r}{n}\right) = (2\pi)^{(n-1)/2} n^{1/2-nz} \Gamma(nz) \quad (n \in \mathbb{Z}^+ \text{ and } nz \neq 0, -1, \dots).$$

So the function $\Gamma_*(x, y) = \ln \Gamma^*(\{x\}, y)$ belongs to PUF.

Let $f(0) = -\gamma$ (where γ is the Euler constant 0.577...), and $f(x) = \Gamma'(x)/\Gamma(x)$ for $x > 0$. By Sections 1.7 and 1.7.1 of [E], we have

$$f(x) = \frac{1}{n} \sum_{r=0}^{n-1} f\left(\frac{x+r}{n}\right) + \ln n = -\gamma + (x-1) \sum_{k=0}^{\infty} \frac{1}{(k+1)(k+x)}$$

for any $x \in \mathbb{R}^+$ and $n \in \mathbb{Z}^+$. Observe that

$$\begin{aligned} f(x) - f(0) - \frac{1}{n} \left(f\left(\frac{x}{n}\right) - f\left(\frac{0}{n}\right) \right) \\ = \sum_{k=0}^{\infty} \left(\frac{1}{k+1} - \frac{1}{k+x} \right) - \frac{1}{n} \sum_{k=0}^{\infty} \left(\frac{1}{k+1} - \frac{1}{k+x/n} \right) \\ = 1 - \frac{1}{n} + \sum_{k=1}^{\infty} \left(\left(1 - \frac{1}{n}\right) \frac{1}{k+1} + \frac{1}{kn+x} - \frac{1}{k+x} \right) \end{aligned}$$

tends to zero as $x \rightarrow 0$. So $f(x) = \frac{1}{n} \sum_{r=0}^{n-1} f\left(\frac{x+r}{n}\right) + \ln n$ for all $x \geq 0$. For $x \geq 0$ and $y > 0$ let

$$\Psi(x, y) = \begin{cases} (\Gamma'(x)/\Gamma(x) + \ln y)/y & \text{if } x > 0, \\ (-\gamma + \ln y)/y & \text{if } x = 0. \end{cases} \tag{3.2}$$

Then Ψ is a uniform function. (In fact, $\Psi(x, y) + \gamma/y$ is just the uniform function $G(x, y)$ given in Example 2.3 of [S2].) Thus the function $\psi(x, y) = \tilde{\Psi}(x, y)$ also lies in PUF.

LEMMA 3.1. *Let $a, b \in \mathbb{Z}$ and $m, n \in \mathbb{Z}^+$. Then*

$$\begin{bmatrix} D; 0, m \\ \Gamma_*; 0, m \end{bmatrix} (a, b, n) = S_\Gamma(a, b, n) + \ln(mn)S(a, b, n) \tag{3.3}$$

and

$$\begin{bmatrix} D; 0, m \\ \psi; 0, m \end{bmatrix} (a, b, n) = \frac{T_\Gamma(a, b, n)}{mn}. \tag{3.4}$$

Proof. We first claim that both

$$R_1 = \sum_{\substack{r \in n_* \\ n \nmid br}} \left(\left(\frac{ar}{n} \right) \right) \quad \text{and} \quad R_2 = \sum_{\substack{r \in n_* \\ n \nmid br}} \left(\left(\frac{ar}{n} \right) \right)$$

vanish. In fact, by Lemma 2.1 we have

$$\sum_{r=0}^{k-1} \left(\left(\frac{ar}{k} \right) \right) = (a, k)((0)) = 0 \quad \text{for every } k = 1, 2, 3, \dots$$

So $R_1 + R_2 = 0$. Let $d = (b, n)$, $b' = b/d$ and $n' = n/d$. Then

$$R_1 = \sum_{\substack{0 \leq r < n \\ n' | b'r}} \left(\left(\frac{ar}{n} \right) \right) = \sum_{r'=0}^{d-1} \left(\left(\frac{ar'n'}{n} \right) \right) = \sum_{r'=0}^{d-1} \left(\left(\frac{ar'}{d} \right) \right) = 0.$$

In view of the above,

$$\begin{aligned} \left[\begin{array}{l} D; 0, m \\ \Gamma_*; 0, m \end{array} \right] (a, b, n) &= \sum_{r=0}^{n-1} \left(\left(\frac{ar}{n} \right) \right) \Gamma_* \left(\frac{br}{n}, nm \right) \\ &= \sum_{\substack{r \in n_* \\ n \nmid br}} \left(\left(\frac{ar}{n} \right) \right) \left(\ln \Gamma \left(\left\{ \frac{br}{n} \right\} \right) \right. \\ &\quad \left. + \left(\left\{ \frac{br}{n} \right\} - \frac{1}{2} \right) \ln(mn) - \frac{\ln(2\pi)}{2} \right) \\ &\quad + \sum_{\substack{r \in n_* \\ n \nmid br}} \left(\left(\frac{ar}{n} \right) \right) \frac{\ln(2\pi mn)}{2} \\ &= S_\Gamma(a, b, n) + \ln(mn) S(a, b, n) \end{aligned}$$

and

$$\begin{aligned} \left[\begin{array}{l} D; 0, m \\ \psi; 0, m \end{array} \right] (a, b, n) &= \sum_{r=0}^{n-1} \left(\left(\frac{ar}{n} \right) \right) \psi \left(\frac{br}{n}, nm \right) \\ &= \sum_{\substack{r \in n_* \\ n \nmid br}} \left(\left(\frac{ar}{n} \right) \right) \frac{1}{mn} \left(\frac{\Gamma'(\{br/n\})}{\Gamma(\{br/n\})} + \ln(mn) \right) \\ &\quad + \sum_{\substack{r \in n_* \\ n \nmid br}} \left(\left(\frac{ar}{n} \right) \right) \frac{1}{mn} (-\gamma + \ln(mn)) \\ &= \frac{T_\Gamma(a, b, n)}{mn}. \end{aligned}$$

We are done. \blacksquare

Proof of Theorem 1.2. (i) By Theorem 1.1,

$$\sum_{cd=m} \sum_{r_1, r_2 \in d_*} \left[\begin{matrix} D; 0, 1 \\ \psi; 0, 1 \end{matrix} \right] (ac + r_1n, bc + r_2n, dn) = m \sum_{d|m} d \left[\begin{matrix} D; 0, d \\ \psi; 0, d \end{matrix} \right] (a, b, n).$$

In light of Lemma 3.1, this says that

$$\sum_{cd=m} \sum_{r_1, r_2 \in d_*} \frac{1}{dn} T_\Gamma(ac + r_1n, bc + r_2n, dn) = m \sum_{d|m} d \frac{T_\Gamma(a, b, n)}{dn},$$

which is equivalent to (1.14).

(ii) If $c, d \in \mathbb{Z}^+$ and $cd = m$, then by Lemma 3.1 we have

$$\begin{aligned} & \sum_{r_1, r_2 \in d_*} \left[\begin{matrix} D; 0, 1 \\ \Gamma_*; 0, 1 \end{matrix} \right] (ac + r_1n, bc + r_2n, dn) \\ &= \sum_{r_1, r_2 \in d_*} S_\Gamma(ac + r_1n, bc + r_2n, dn) \\ & \quad + \ln(dn) \sum_{r_1, r_2 \in d_*} S(ac + r_1n, bc + r_2n, dn). \end{aligned}$$

This, together with (1.5), yields that

$$\begin{aligned} & \sum_{cd=m} \sum_{r_1, r_2 \in d_*} \left[\begin{matrix} D; 0, 1 \\ \Gamma_*; 0, 1 \end{matrix} \right] (ac + r_1n, bc + r_2n, dn) \\ & - \sum_{cd=m} \sum_{r_1, r_2 \in d_*} S_\Gamma(ac + r_1n, bc + r_2n, dn) \\ &= \sum_{cd=m} (\ln d + \ln n) \sum_{r_1, r_2 \in d_*} S(ac + r_1n, bc + r_2n, dn) \\ &= (\ln n)m\sigma(m)S(a, b, n) + \Sigma, \end{aligned}$$

where

$$\Sigma = \sum_{cd=m} \ln d \sum_{r_1, r_2 \in d_*} \left[\begin{matrix} D; 0, 1 \\ D; 0, 1 \end{matrix} \right] (ac + r_1n, bc + r_2n, dn).$$

It is well known that $\sum_{d|k} \Lambda(d) = \ln k$ for $k \in \mathbb{Z}^+$ (see, e.g. [A]). By Möbius' theorem, this implies that

$$\Lambda(k) = \sum_{d|k} \mu(d) \ln \frac{k}{d} = - \sum_{d|k} \mu(d) \ln d \quad \text{for any } k \in \mathbb{Z}^+.$$

By the proof of Theorem 1.1,

$$\begin{aligned} \Sigma &= \sum_{rst|m} \ln(rst) \mu(r) st^2 \begin{bmatrix} D; 0, t \\ D; 0, t \end{bmatrix} \left(ar \frac{m}{rst}, br \frac{m}{rst}, n \right) \\ &= \sum_{d|m} d \sum_{st=d} t \sum_{r|\frac{m}{d}} \mu(r) \ln(rd) \begin{bmatrix} D; 0, t \\ D; 0, t \end{bmatrix} \left(a \frac{m}{d}, b \frac{m}{d}, n \right) \end{aligned}$$

and hence

$$\begin{aligned} \Sigma &= \sum_{d|m} d \left(\sum_{r|\frac{m}{d}} \mu(r) \ln d + \sum_{r|\frac{m}{d}} \mu(r) \ln r \right) \sum_{t|d} t S\left(a \frac{m}{d}, b \frac{m}{d}, n\right) \\ &= \sum_{d=m} d (\ln d) \sigma(d) S\left(a \frac{m}{d}, b \frac{m}{d}, n\right) \\ &\quad - \sum_{d|m} d \Lambda\left(\frac{m}{d}\right) \sigma(d) S\left(a \frac{m}{d}, b \frac{m}{d}, n\right) \\ &= m \sigma(m) (\ln m) S(a, b, n) - \sum_{d|m} d \sigma(d) \Lambda\left(\frac{m}{d}\right) S\left(a \frac{m}{d}, b \frac{m}{d}, n\right). \end{aligned}$$

In view of Lemma 3.1,

$$\begin{aligned} \sum_{d|m} d \begin{bmatrix} D; 0/d, d \\ \Gamma_*; 0/d, d \end{bmatrix} (a, b, n) &= \sum_{d|m} d (S_\Gamma(a, b, n) + \ln(dn) S(a, b, n)) \\ &= \sigma(m) S_\Gamma(a, b, n) + S(a, b, n) \\ &\quad \times \left(\sigma(m) \ln n + \sum_{d|m} d \ln d \right). \end{aligned}$$

Thus, by Theorem 1.1 and the above,

$$\begin{aligned} & m\sigma(m)S_{\Gamma}(a, b, n) + mS(a, b, n) \left(\sigma(m) \ln n + \sum_{d|m} d \ln d \right) \\ & - \sum_{cd=m} \sum_{r_1, r_2 \in d_*} S_{\Gamma}(ac + r_1n, bc + r_2n, dn) \\ & = m\sigma(m)(\ln n + \ln m)S(a, b, n) - \sum_{d|m} d\sigma(d)\Lambda\left(\frac{m}{d}\right)S\left(a\frac{m}{d}, b\frac{m}{d}, n\right). \end{aligned}$$

Therefore

$$\begin{aligned} & m\sigma(m)S_{\Gamma}(a, b, n) - \sum_{cd=m} \sum_{r_1, r_2 \in d_*} S_{\Gamma}(ac + r_1n, bc + r_2n, dn) \\ & = m \left(\sum_{d|m} d \ln m - \sum_{d|m} d \ln d \right) S(a, b, n) - \sum_{d|m} \frac{m}{d} \sigma\left(\frac{m}{d}\right) \Lambda(d) S(ad, bd, n) \\ & = m \sum_{d|m} d \ln \frac{m}{d} S(a, b, n) - m \sum_{d|m} \Lambda(d) \frac{S(ad, bd, n)}{d} \sigma\left(\frac{m}{d}\right), \\ & = m \sum_{d|m} \Lambda(d) \sigma\left(\frac{m}{d}\right) \left(S(a, b, n) - \frac{S(ad, bd, n)}{d} \right), \end{aligned}$$

where in the last step we note that

$$\sum_{d|m} d \ln \frac{m}{d} = \sum_{d|m} d \sum_{t|\frac{m}{d}} \Lambda(t) = \sum_{t|m} \Lambda(t) \sum_{d|\frac{m}{t}} d = \sum_{t|m} \Lambda(t) \sigma\left(\frac{m}{t}\right).$$

Fix $d \in \mathbb{Z}^+$ and let $d' = d/(d, n)$ and $n' = n/(d, n)$. Evidently,

$$\begin{aligned} \frac{S(ad, bd, n)}{(d, n)} &= \frac{1}{(d, n)} \sum_{s=0}^{(d,n)-1} \sum_{t=0}^{n'-1} \left(\left(\frac{ad'(sn' + t)}{n'} \right) \right) \left(\left(\frac{bd'(sn' + t)}{n'} \right) \right) \\ &= \sum_{t=0}^{n'-1} \left(\left(\frac{ad't}{n'} \right) \right) \left(\left(\frac{bd't}{n'} \right) \right) = \sum_{r=0}^{n'-1} \left(\left(\frac{ar}{n'} \right) \right) \left(\left(\frac{br}{n'} \right) \right) = S(a, b, n'). \end{aligned}$$

By the above we finally get (1.15). This concludes the proof. \blacksquare

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