

Limit laws for rational continued fractions and value distribution of quantum modular forms

Sandro Bettin, Sary Drappeau

▶ To cite this version:

Sandro Bettin, Sary Drappeau. Limit laws for rational continued fractions and value distribution of quantum modular forms. 2020. hal-02998562v1

HAL Id: hal-02998562 https://hal.science/hal-02998562v1

Preprint submitted on 10 Nov 2020 (v1), last revised 3 Feb 2022 (v2)

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers. L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

LIMIT LAWS FOR RATIONAL CONTINUED FRACTIONS AND VALUE DISTRIBUTION OF QUANTUM MODULAR FORMS

S. BETTIN AND S. DRAPPEAU

ABSTRACT. We study the limiting distributions of Birkhoff sums of a large class of cost functions (observables) evaluated along orbits, under the Gauss map, of rational numbers in (0,1] ordered by denominators. We show convergence to a stable law in a general setting, by proving an estimate with power-saving error term for the associated characteristic function. This extends results of Baladi and Vallée on Gaussian behaviour for costs of moderate growth.

We apply our result to obtain the limiting distribution of values of several key examples of quantum modular forms. We obtain the Gaussian behaviour of central values of the Esterman function $\sum_{n\geq 1} \tau(n) \mathrm{e}^{2\pi i n x}/\sqrt{n}$ $(x\in\mathbb{Q})$, a problem for which known approaches based on Eisenstein series have been so far ineffective. We give a new proof, based on dynamical systems, that central modular symbols associated with a holomorphic cusp form for $SL(2,\mathbb{Z})$ have a Gaussian distribution, and give the first proof of an estimate for their probabilities of large deviations. We also recover a result of Vardi on the convergence of Dedekind sums to a Cauchy law, using dynamical methods.

1. VALUE DISTRIBUTION OF QUANTUM MODULAR FORMS

Let $\Gamma \subset SL(2,\mathbb{Z})$ be a cofinite Fuchsian subgroup, which acts of functions on $\mathbb{P}^1(\mathbb{Q})$ by the weight-k "slash operator"

$$f|_k \gamma(x) := (cx+d)^{-k} f(\gamma x)$$
 if $\gamma = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in \Gamma$,

where $\gamma x = \frac{ax+b}{cx+d}$ is the Möbius transformation.

In their simplest guise, quantum modular forms, introduced by Zagier [Zag10] (see [Zag99] for early examples), denote the set of functions

$$f: \mathbb{P}^1(\mathbb{Q}) \setminus S \to \mathbb{C},$$

for some finite set S, satisfying a form of modularity, in the purposely vague sense that for all $\gamma \in \Gamma$, the function of $x \in \mathbb{P}^1(\mathbb{Q}) \setminus (S \cup \gamma^{-1}S)$ defined by

$$(1.1) h_{\gamma}(x) := f(x) - f|_k \gamma(x),$$

has some regularity property. Part of the research effort has focused on constructing examples in interrelated ways:

- generating series associated with combinatorial sequences: Fishburn matrices [BLR14], unimodal sequences [BFR15, KLL16], partition theory [NR17] (we note that in the latter, quantum modularity is actually a crucial tool for the asymptotic estimation of partition-related sequences),
- radial limits of modular objects (mock theta function, quasi-modular forms) defined on the hyperbolic disk [Zag01, CLR16, Fol14, BLR18, FOR13],
- Eichler integrals, periods of modular functions [BR16, BKM19]; state integrals involving the quantum dilogarithm function [LZ99, DGLZ09, GK15],
- describing the homology of spaces of cusp forms [BLZ15, CL16, BCD18],
- Kashaev knot invariants and Nahm sums [Zag10, GZ, BDb],

Date: May 18, 2020.

 $^{2010\ \}textit{Mathematics Subject Classification}.\ 11A55\ (Primary);\ 37C30,\ 11F03,\ 11F67,\ 60F05\ (Secondary).$

Key words and phrases. Gauss map, continued fractions, modular forms, transfer operator, stable laws.

- correlations of the fractional part functions appearing as covariances in the Nyman-Beurling reformulation of the Riemann hypothesis [BC13a, BC13b, BM15, LZ19],
- Diophantine approximation and multifractal analysis [JM18, RR13].

In the present paper we are concerned with the following problem: given a quantum modular form f, how do the multi-sets

$$\{f(x), x \in \mathbb{Q} \cap (0, 1], \operatorname{denom}(x) \le Q\},\$$

appropriately normalized, distribute as $Q \to \infty$? This topic is tightly related to weak limits of partial sums of certain arithmetic functions, which goes back to Hardy-Littlewood [HL14], and has been since then periodically revisited: we mention in particular the works [Wil33, JVH83, Mar99] on theta sums, and [Bet15, MR16] on cotangent sums. These works are all concerned with instances of QMF of *non-zero* weight.

Our interest in this question comes from the statistical study of additive twists central values of L functions, which as we will see are weight-zero QMF related to the third item described above (periods of modular functions). We are aware of two occurences of this setting in the literature. The first is a result of Vardi [Var93] on the existence of a limiting distribution for Dedekind sums. The second is a recent result of Petridis and Risager [PR18] on the distribution of modular symbols, which was motivated by conjectures of Mazur-Rubin [MR16] and Stein [Ste15]. Both results exploit a close connection with Fourier analysis of the modular surface (the spectral analysis of the hyperbolic Laplacian). It is unclear how to extend these methods to more general QMF.

In the present paper we present an approach, based on dynamical systems and the spectral properties of a family of transfer operators, which allows us to answer the question (1.2) for essentially all level 1 (i.e. $\Gamma = SL(2,\mathbb{Z})$) and weight 0 QMF.

We denote $\sigma = \binom{1}{1}$ and $\tau = \binom{1}{1}$ the two usual generators of $SL(2,\mathbb{Z})$, so that the associated period functions (1.1) with weight k = 0 are given by

(1.3)
$$h_{\tau}(x) = f(x) - f(x+1),$$
$$h_{\sigma}(x) = f(x) - f(-1/x).$$

Our result may be stated informally as follows.

Theorem 1.1. Let f be a weight 0 QMF for $SL(2,\mathbb{Z})$, in the sense that h_{σ} extends to a Hölder-continuous function on (0,1] with some regular growth behaviour at 0, and $h_{\tau}=0$. Then, up to a suitable renormalization, the multi-sets (1.2) become equidistributed according to a stable law, which is characterized by the growth of h_{σ} at 0.

The hypothesis are stated more precisely in Theorem 3.1 below. The restriction to $x \in (0,1]$ and the assumption $h_{\tau} = 0$ are made to clarify the statement, but are inessential (cf. footnote 2, page 8) and are natural in applications. However, the restriction to $\Gamma = SL(2,\mathbb{Z})$ is important in our argument. What is required is that the action of Γ on $\mathbb{P}^1(\mathbb{R})$ can be induced into an expanding Markov map (the Gauss map in the case $\Gamma = SL(2,\mathbb{Z})$). The restriction to weight zero QMF is also natural, as the problem for non-zero weights is of different nature and typically simpler; see [BDc] for more details.

We will find in practice that any bound of the shape $h_{\sigma}(x) = O(x^{-1/\alpha})$ as $x \to 0$ ($\alpha > 2$) ensures convergence to a Gaussian law. A bound of the shape $h_{\sigma}(x) \simeq x^{-1/\alpha + o(1)}$, for some $\alpha \in (0,2)$, will typically imply the convergence to a stable law of parameter α .

Due to the relative weakness in its hypotheses, Theorem 1.1 applies to a wide class of QMF. In the next section, using Theorem 1.1, we answer the distribution question for several arithmetic invariants. We expect further applications to follow in the future.

2. Applications

For all $Q \geq 1$, we endow the set

$$\Omega_Q := \{ x = a/q, \ 1 \le a \le q \le Q, (a,q) = 1 \} \subset \mathbb{Q} \cap (0,1]$$

with the uniform probability measure \mathbb{P}_Q , and we denote \mathbb{E}_Q the associated expectation,

$$\mathbb{E}_Q(f(x)) = |\Omega_Q|^{-1} \sum_{x \in \Omega_Q} f(x).$$

2.1. Central values of the Estermann function. Let

$$\tau(n) = \sum_{d|n} 1 \qquad (n \ge 1)$$

denote the divisor function. The Estermann function, introduced in 1930 [Est30], is defined by

$$D(s,x) := \sum_{n>1} \frac{\tau(n)e(nx)}{n^s}$$

for Re(s) > 1, and extended by analytic continuation otherwise. It was initially introduced in relation with the shifted divisor problem $\sum_n \tau(n)\tau(n+1)$. Its functional equation still serves as a basic tool to derive Voronoï summation formulae, which are then used in conjunction with the circle method to study moments of L-function and their arithmetics applications: we mention the proportion of critical zeroes of ζ [Con89], the binary divisor problems [Mot94], and non-vanishing of central L-values [Luo15].

We mention a further connection with moments of Dirichlet L-functions $L(s,\chi) = \sum_{n\geq 1} \chi(n) n^{-s}$. By [Bet16, Theorem 5], the twisted second moment of Dirichlet L-functions satisfies

(2.1)
$$M(a,q) := \frac{1}{q^{1/2}} \sum_{\chi \pmod{q}} |L(\frac{1}{2},\chi)|^2 \chi(a)$$
$$= \operatorname{Re} D(\frac{1}{2}, \frac{a}{q}) + \operatorname{Im} D(\frac{1}{2}, \frac{a}{q}) + O(q^{-1/2})$$

for q prime and $q \nmid a$. From this expression, we see that the second moment $\sum_{a \pmod q} |M(a,q)|^2$ is essentially the fourth moment of Dirichlet L-functions $\sum_{\chi \pmod q} |L(\frac12,\chi)|^4$, whose full evaluation in [You11] lies at the threshold of current techniques of analytic number theory (see [BFK⁺17a, BFK⁺17b] for further work on this topic). This fits in the general problem of understanding the distribution of central values of L-functions and their twists, which is a fundamental topic in analytic number theory [Sel92, CFK⁺05, Sou09, Har13, RS15]. Up to now, essentially all known results have been obtained by the moments method.

Using Theorem 1.1, we obtain the following Central Limit Theorem.

Theorem 2.1. For all $\varepsilon > 0$, $Q \geq 3$, and all rectangle $\mathscr{R} \subset \mathbb{C}$, we have

$$\mathbb{P}_{Q}\left(\frac{D(\frac{1}{2}, x)}{\sigma(\log Q)^{\frac{1}{2}}(\log\log Q)^{\frac{3}{2}}} \in \mathcal{R}\right) = \int_{v_{1} + iv_{2} \in \mathcal{R}} \frac{e^{-(v_{1}^{2} + v_{2}^{2})/2} dv_{1} dv_{2}}{2\pi} + O_{\varepsilon}\left(\frac{1}{(\log\log Q)^{1-\varepsilon}}\right)$$

where $\sigma = 1/\pi$.

We will obtain this result as an application of Theorem 1.1, using the fact, proved in [Bet16], that $D(\frac{1}{2}, x)$ is a weight-0 QMF, the associated function h_{σ} (1.3) being a $(\frac{1}{2} - \varepsilon)$ -Hölder continuous function on (0, 1].

The simplicity with which we will deduce Theorem 2.1 from Theorem 1.1 contrasts with the fact that other methods appear to be completely ineffective with this problem. The moments method (and therefore also the approach of [Nor18] described in the following section) can not be applied, due to the presence of a negligible proportion of $x \in \Omega_Q$ with abnormally large continued fraction coefficients, whose contribution dominates the integer moments of $D(\frac{1}{2}, x)$. In fact, all moments of $D(\frac{1}{2}, x)$ and M(a, q) have recently been computed in [Bet19]: starting already from the second they grow faster that what is suggested by Theorem 2.1.

Another tentative approach to Theorem 2.1 consists in obtaining a limiting distribution result for $\sum_{n\geq 1} \tau(n) \mathrm{e}(nz)$, where z=x+iy; $x\in[0,1]$ is chosen at random and $y\to 0^+$, and transfering these properties to its discrete counterpart $D(\frac{1}{2},x)\approx\sum_{n\leq q^2}\tau(n)\mathrm{e}(nx)n^{-1/2}$, for $x=a/q\in\mathbb{Q}$, by Fourier expansion. This method is employed for the incomplete Gauss

sum in [DA14], based on [Mar99]. In our setting, however, connecting the continuous and the discrete averages raises several additional difficulties, among which the problem of dealing with a divergent second moment as well as those coming from considering a central value rather than an object corresponding to an L-value off the line. Also the incomplete Gauss sums are not Gaussian distributed, but rather are distributed as the push-forward measure by a theta series. This suggests a difference in nature between the two problems and, notwithstanding the technical difficulties, it suggests this method could not be adapted to our case.

It would be interesting to obtain a statement analogous to Theorem 2.1 for the values M(a, q), however the identity (2.1) as stated holds only for q prime; the corresponding identity for generic q involves a multiplicative convolution, which is not clearly accountable for using the present method. However we still believe M(a, q) is distributed according to a normal law.

Conjecture 2.2. As $q \to \infty$ along primes, the multi-set

$$\left\{ \frac{M(a,q)}{(\log Q)^{1/2}(\log\log Q)^{3/2}}, \ 1 \le a < q \right\}$$

become distributed according to a dilated centered Gaussian.

2.2. **Modular symbols.** Out of many possible ways, modular symbols [Man09] can be seen as elements of the space of linear forms on $S_k(\Gamma_0(N))$, the space of cusp forms of weight $k \equiv 0 \pmod{2}$ and level $N \geq 1$, spanned by the Shimura integrals

$$f \mapsto \langle x \rangle_{f,m} := \frac{(2\pi i)^m}{(m-1)!} \int_x^{i\infty} f(z)(z-x)^{m-1} \, \mathrm{d}z =: \langle x \rangle_{f,m}^+ + i \langle x \rangle_{f,m}^-$$

for any $1 \leq m \leq k-1$, $x \in \mathbb{Q}$, $f \in S_k(\Gamma_0(N))$, and where $\langle x \rangle_{f,m}^{\pm} \in \mathbb{R}$. (In this section and section 9.1 only, the letter f will denote a holomorphic cusp form).

Up to an explicit factor, the value $\langle x \rangle_{f,m}$ is also the special value L(f,x,m) of the analytic continuation of the L-function

$$L(f, x, s) := \sum_{n=1}^{\infty} a_n e(nx) n^{-s} \qquad (\operatorname{Re} s > k)$$

where we write $f(z) = \sum_{n \geq 1} a_n e(nz)$ for $\operatorname{Im}(z) > 0$. Being at the intersection of the geometric, modular and arithmetic aspects of $\Gamma_0(N)$, modular symbols received a considerable amount of interest, e.g. for computing with modular forms [Cre97, Ste07]. The central values of the Estermann function $D(\frac{1}{2}, x)$, which was the subject of the previous section, may be interpreted as a regularized modular symbol for the derivative $\frac{\partial}{\partial s} E_2(z, s)|_{s=1/2}$ of the Eisenstein series [Iwa02, chapter 3.5].

The symbol associated with the central value m=k/2 plays a particular rôle and is the focus of this section. Motivated by the abc-conjecture, the question of the size of modular symbols was initially asked by Goldfeld [Gol99] and later studied by Petridis and Risager [Pet02, PR04]. Interest in this question was recently revived by questions of Mazur, Rubin and Stein [MR16, Ste15], motivated in part by the growth of ranks of elliptic curves. In particular, for f a fixed form of weight k=2 (and so m=1) and $x\in(0,1]$ varying along rationals of reduced denominator q, with $q\to\infty$, Mazur and Rubin predicted that

$$\left\{ \frac{\langle a/q \rangle_{f,1}^{\pm}}{\sqrt{\log q}}, 1 \le a \le q, (a,q) = 1 \right\}$$

becomes asymptotically distributed according to a suitably dilated normal law. To our knowledge, only the first and second moments have been computed [BFK⁺, Chapter 9].

The situation changes with an additional average over $q \leq Q$. Then the Central Limit Theorem for weight k=2, level $N\geq 1$ forms has been proved by Petridis and Risager [PR18], by using the spectral analysis of twisted Eisenstein series and the location of eigenvalues of the hyperbolic Laplacian.

Using Theorem 1.1, we will prove the following Central Limit Theorem for modular symbols associated with forms of level N=1 and arbitrary weight $k \geq 12$.

Theorem 2.3. Let $k \geq 12$ be even, and $f \in S_k(SL(2,\mathbb{Z})) \setminus \{0\}$ be fixed. Then for all $Q \geq 2$ and rectangle $\mathscr{R} \subset \mathbb{C}$, we have

$$(2.2) \qquad \mathbb{P}_Q\left(\frac{\langle x\rangle_{f,\frac{k}{2}}}{\sigma_f\sqrt{\log Q}}\in\mathscr{R}\right) = \int_{v_1+iv_2\in\mathscr{R}} \frac{\mathrm{e}^{-(v_1^2+v_2^2)/2}\,\mathrm{d}v_1\,\mathrm{d}v_2}{2\pi} + O\left(\frac{1}{\sqrt{\log Q}}\right),$$

with $\sigma_f^2 = \frac{3(4\pi)^k}{\pi\Gamma(k)} \|f\|_k^2$, where $\|f\|_k$ is the weight-k Petersson norm of f.

For example, this result applies for k = 12 with f being the discriminant modular form $\Delta(z)$. The error term is optimal and uniform with respect to \mathcal{R} .

Using Theorem 1.1, we will also deduce the following statement, which can be interpreted as a Large Deviations Principle.

Theorem 2.4. Let f be fixed as in Theorem 2.3. For any $\varepsilon > 0$, we have

$$(2.3) \qquad \limsup_{Q \to \infty} \mathbb{P}_Q \Big(\Big| \langle x \rangle_{f, \frac{k}{2}} \Big| > \varepsilon \log Q \Big)^{1/\log Q} < 1.$$

We will deduce Theorems 2.3 and 2.4 from Theorem 1.1 by showing that the map $x \mapsto \langle x \rangle_{f,\frac{k}{2}}$ is a weight 0 QMF with the period function h_{σ} (1.3) being Hölder-continuous on [0,1]. We will estimate all small exponential moments, from which the Large Deviations Principle will follow.

Theorem 2.3 is related to three works, two of which have been carried out around the same time as the present.

- The work of Petridis and Risager [PR18] was concerned with the case of weight k=2 forms, which is relevant to the conjectures of Mazur-Rubin and Stein (cusp forms associated with elliptic curves). Their method is based on the analysis of twisted Eisenstein series. Although the authors do not seem to mention it, their method is capable of obtaining a Large Deviations Principle. The assumption k=2 is however crucial in their approach, since only in this case the analogues of the function h_{σ} in (1.3) are constant (this translates into the independence of the multiplier system defined in [PR18, p. 7] with respect to z_0).
- Very recently, Nordentoft [Nor18] has obtained the Central Limit Theorem for arbitrary weight $k \geq 2$ and level $N \geq 1$ modular forms. Specializing to N = 1, this gives in particular an independent proof of Theorem 2.3. Similarly as [PR18], the spectral analysis of twisted Eisenstein series play a central rôle, however his argument is based on a completely different construction (due to the "independence with respect to z_0 " obstruction mentioned above). As a result, it crucially relies on the consideration of moments, and falls short of establishing a Large Deviations Principle (Theorem 2.4).
- Also very recently, Lee and Sun [LS19] have independently obtained a proof of the main theorem of [PR18], for weight k=2, by a method similar to the one we pursue here. This is achieved by considering a certain twisted version of the Gauss map, keeping track at each iteration of a coset in $\Gamma_0(N)\backslash SL_2(\mathbb{Z})$. On the other hand, for k=2 the period functions (the analogues of h_{σ} in (1.3)) are constant. The technical difficulties they are faced with are of very different nature from the ones we encounter here. By mixing the methods presented here with those of [LS19], it is plausible that the main results of [Nor18], for arbitrary weight and levels, could be recovered by dynamical methods.

The difference in the magnitude of the variance between Theorems 2.1 and 2.4 is noteworthy, and is due to the presence, or not, of a pole the associated L-functions ($\zeta^2(s)$) and L(f,s) respectively) at s=1.

We have considered only the modular symbols $\langle x \rangle_{f,m}$ at the central value m = k/2. The behaviour for $m \neq k/2$ is very different and simpler: for instance, when m > k/2, the series L(f, x, m) extends to a continuous function of $x \in \mathbb{R}$, and we find that the values $\{\langle x \rangle_{f,m}, x \in \Omega_Q\}$ become distributed according to the push-forward $(L(f, \cdot, m))_*(d\nu)$ of the Lebesgue measure. We return to this question in more details in [BDc].

The original conjectures of Mazur-Rubin and Stein check were concerned with case of q fixed. There does not seem to be an effective way, with our method or those of [PR18, Nor18, LS19], to isolate rationals of fixed denominators, whence all results proven so far rely on the extra average over q.

2.3. Kashaev invariants of the 4_1 knot and sums of continued fraction coefficients. Our next application is motivated by a question in [Zag10]. To a knot K and an integer $n \geq 2$, we associate the n-colored Jones polynomial [Gar18, section 1], which is a Laurent polynomial $J_{K,n}(\mathbf{q}) \in \mathbb{Z}[[\mathbf{q}]]$ defined by a combinatorial construction through a diagram representation of K. For all root of unity $\mathbf{q} \in \mathbb{C}$, we define $J_{K,0}(\mathbf{q}) := J_{K,n}(\mathbf{q})$ where $n \geq 1$ is the order of \mathbf{q} . In [MM01], it was shown that the sequence $(J_{K,0}(\mathbf{e}^{2\pi i/n}))_{n\geq 1}$ is the Kashaev invariant of K [Kas95] (the full function can be reconstructed by the action of the Galois group). In the case of the 4_1 knot (or "figure-eight" knot), the simplest hyperbolic knot, we have explicitly [Zag10]

$$\mathbb{J}(x) := J_{4_1,0}(\mathbf{e}(x)) = \sum_{m=0}^{\infty} |1 - \mathbf{e}^{2\pi i x}|^2 \cdots |1 - \mathbf{e}^{2\pi i m x}|^2, \qquad (x \in \mathbb{Q}).$$

Note that for each given $x \in \mathbb{Q}$, the sum is finite. In this case, Zagier's modularity conjecture, stated precisely in [Zag10], predicts that $x \mapsto \log \mathbb{J}(x)$ is a weight 0 QMF: the difference

$$h(x) := \log \mathbb{J}(-1/x) - \log \mathbb{J}(x),$$

which is depicted in [Zag10, Fig. 4] is expected to behave "nicely" with respect to x, although not continuously. Conjecturally, we expect $h(x) \sim C/x$ as $x \to 0$, where $C = \text{Vol}(4_1)/2\pi$ and $\text{Vol}(4_1) = 2.02 \cdots$ is the hyperbolic volume of 4_1 ; Kashaev's volume conjecture is the case x = 1/n, $n \in \mathbb{N}$, which is known in this case [AH06].

A proof of Zagier's conjecture for the 4_1 knot has been announced by Garoufalidis and Zagier [GZ]. In [BDb], we obtained independently another proof, complemented by a reciprocity formula relative to a transformation of another kind, by which we deduced the following asymptotic estimate: for $\lambda \geq 0$, denote

(2.4)
$$\Sigma_{\lambda}(x) = \sum_{j=1}^{r(x)} a_j^{\lambda}, \quad x \in \mathbb{Q} \cap (0,1], \quad x = [0; a_1, \dots, a_{r(x)}], \ a_{r(x)} > 1,$$

the sum of continued fraction coefficients of x. Then by [BDb], we have

(2.5)
$$\log \mathbb{J}(x) \sim C\Sigma_1(x) \quad \text{as} \quad \frac{\Sigma_1(x)}{r(x)} \to \infty.$$

This is in accordance with the conjectured behaviour of h(x) as $x \to 0$.

The map $x \mapsto \Sigma_{\lambda}(x)$, suitably extended to \mathbb{Q} , is a weight 0 QMF with associated period function (1.3) satisfying $h_{\sigma}(x) = C \lfloor 1/x \rfloor^{\lambda}$ for $x \in \mathbb{Q} \cap (0,1]$. Using Theorem 1.1, we compute in Theorem 9.4 below the distribution of Σ_{λ} for all $\lambda \geq 0$, extending work of [BV05a, BH08]. In particular, in the case $\lambda = 1$ we obtain the following result.

Theorem 2.5. Let G_1 denote the cumulative distribution function of the stable law $S_1(\frac{6}{\pi}, 1, 0)$, that is $G_1(v) := \int_{-\infty}^v g_1(x) dx$ where

$$g_1(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-itx} e^{-\frac{6}{\pi}|t| + \frac{12}{\pi^2}it\log|t|} dt,$$

and let γ_0 be the Euler-Mascheroni constant. Then, as $Q \to \infty$,

$$(2.6) \mathbb{P}_Q\Big(\frac{\Sigma_1(x)}{\log Q} - \frac{\log\log Q - \gamma_0}{\pi^2/12} \le v\Big) = G_1(v) + O\Big(\frac{1}{(\log Q)^{1-\varepsilon}}\Big).$$

Theorem 2.5 answers a question in [FVV], and echoes a result of Heinrich [Hei87] which obtained a similar convergence for Lebesgue-almost all $x \in [0, 1]$. In particular, (2.6) implies

that the generic time complexity of the substractive algorithm for the GCD is asymptotically $(1+o(1))\frac{12}{\pi^2}(\log Q)\log\log Q$ on pairs of coprime numbers at most Q, as $Q\to\infty$. This is in sharp contrast with the average time complexity, which is $(1+o(1))\frac{6}{\pi^2}(\log Q)^2$ (the latter is known even with a single average over numerators, see [YK75]). Note that, contrary to the case of the Estermann function (Theorem 2.1), this discrepancy between the typical size and the average size is consistent with fact that the stable law $S_1(\frac{6}{\pi}, 1, 0)$ has a divergent first moment.

Combined with (2.5), Theorem 2.5 implies the following law of large numbers for the values of $\log \mathbb{J}(x)$.

Corollary 2.6. As $Q \to \infty$, we have

$$\log \mathbb{J}(x) \sim \frac{12}{\pi^2} C \log Q \log \log Q$$

for a proportion 1 - o(1) of fraction $x \in \mathbb{Q} \cap (0,1]$ of denominators at most Q.

The typical size of $\log \mathbb{J}(x)$ among fractions x with denom $(x) \leq Q$ is therefore much less than that of $\log \mathbb{J}(e^{2\pi i/Q}) \sim CQ$ (by (2.5)).

We expect a convergence in law analogous to (2.6) for the values $\log \mathbb{J}(x)$, however the error term which we obtain (2.5) is not precise enough to carry this out. This issue is discussed more precisely in [BDb], along with the case of other knots.

2.4. **Dedekind sums.** For all coprime integers a and q with $q \ge 1$, the Dedekind sum

$$s\left(\frac{a}{q}\right) := \sum_{h=1}^{q-1} \left(\left(\frac{ha}{q}\right)\right) \left(\left(\frac{h}{q}\right)\right), \qquad (\!(x)\!) := \begin{cases} \{x\} - 1/2 & (x \notin \mathbb{Z}), \\ 0 & (\text{otherwise}) \end{cases}$$

is a rational number of modulus at most q/12 + 1/2. They appear naturally in the multiplier system attached to the Dedekind η function; we refer to the monograph [RG72] for further properties and references. The value distribution of s(x) on average over rational x has been studied from several points of view [Hic77, Var87, Bru90, Var93].

From Theorem 1.1, we will deduce a short proof of the following convergence to a Cauchy law, which is the main result of [Var93].

Theorem 2.7 ([Var93]). Uniformly for $v \in \mathbb{R}$ and $Q \geq 2$, we have

(2.7)
$$\mathbb{P}_Q\left(\frac{s(x)}{\log Q} \le \frac{v}{2\pi}\right) = \frac{1}{\pi} \int_{-\infty}^v \frac{\mathrm{d}y}{1+y^2} + O\left(\frac{1}{(\log Q)^{1-\varepsilon}}\right).$$

This statement will easily follow from Theorem 1.1 by noting that $x \mapsto s(x)$ is a weight 0 QMF, with associated period function h_{σ} (1.3) being roughly $\lfloor 1/x \rfloor$. This last fact is a consequence of the reciprocity formula for s(x) [RG72, Chapter 2, Theorem 1].

The proof of [Var93] builds on the close connection between s(x) and the multiplier system associated to the η function, which brings the problem to an analysis of twisted Poincaré series on the modular surface, which are in turn studied by means of the Kuznetsov trace formula. By contrast, our arguments are dynamical in nature, and use little arithmetic information beyond the group structure of $SL(2,\mathbb{Z})$.

3. Overview

3.1. Reduction to dynamical analysis. We now overview the arguments underlying Theorem 1.1. Suppose $f: \mathbb{Q} \to \mathbb{C}$ is such that the functions defined through (1.1) satisfy $h_{\tau} = 0$ and h_{σ} extends to a continuous function on (0,1]. To simplify the presentation, in this section only, we assume that f is an even function.

The starting point is the remark that the action of σ and τ on $\mathbb{P}^1(\mathbb{Q})$ can be induced into an expanding Markov map on (0,1], namely the Gauss map $T: x \mapsto \{1/x\}$, where

¹Notice that we obtain a different distribution than in Theorem 2.5. This is due to the fact in that case the period relation is more precisely $f(x) + f(-1/x) = \lfloor 1/x \rfloor$ rather than $f(x) - f(-1/x) = \lfloor 1/x \rfloor$.

the braces denote the fractional part. More precisely, by periodicity and since f is even, we have $f(x) = h_{\sigma}(x) + f(\{1/x\})$, which after iteration (Euclid's algorithm) yields²

(3.1)
$$f(x) = \sum_{j=1}^{r(x)} h_{\sigma}(T^{j-1}(x)) + f(0) \qquad (x \in (0,1])$$

where $r(x) \ge 0$ is minimal subject to $T^{r(x)}(x) = 0$.

This expression relates the values of f to Birkhoff sums associated with the Gauss map T. This map is known to have good mixing properties [CFS82, p. 174], by which we expect the sum (3.1) to behave like a sum of independent random variables. Precise limiting behaviour may be obtained through the study of spectral properties of transfer operators associated with T: this is an important theme in smooth dynamics and stationary Markov chains [Doe40, For40, ITM50, Wir74, RE83, Bro96, AD01]. We refer in particular to [Bro96] and to the introduction of [AD01] for an extensive historical account and references. Among maps of the interval, the Gauss map has been particularly studied because of its link with the analysis [May76, Pol86, May91b, MV12] of geodesic flows on the surface $SL(2,\mathbb{Z})\backslash\mathfrak{h}$ (where \mathfrak{h} is the upper-half plane).

A prominent example is given by [Bro96, Theorem 8.1]: suppose $\phi:[0,1]\to\mathbb{R}$ is of bounded variations and not of the shape $c+k-k\circ T$, for some function k of bounded variations and some constant $c\in\mathbb{R}$, and let

$$S_N(\phi, x) := \sum_{j=1}^N \phi(T^j(x)).$$

Then for some constants $\mu_{\phi} \in \mathbb{R}$ and $\sigma_{\phi} \in \mathbb{R}^*_+$, uniformly for $v \in \mathbb{R}$,

$$\mathbb{P}\Big(\frac{S_N(\phi, x) - \mu_{\phi}N}{\sigma_{\phi}\sqrt{N}} \le v\Big) = \Phi(v) + O\Big(\frac{1}{\sqrt{N}}\Big), \qquad \Phi(v) := \int_{-\infty}^v \frac{e^{-t^2} dt}{\sqrt{2\pi}}$$

as $N \to \infty$, where $x \in (0,1)$ is chosen uniformly according to the Lebesgue measure. The implied constant may depend only on ϕ . This relies on the spectral analysis of perturbations of the Gauss-Kuzmin-Wirsing transfer operator

$$\mathbb{H}[f](x) = \sum_{n>1} \frac{1}{(n+x)^2} f\left(\frac{1}{n+x}\right).$$

We are interested in the case when x is a rational chosen at random in Ω_Q , and the Birkhoff sum in (3.1) is over the full orbit, its length varying with x. Denote

(3.2)
$$S_{\phi}(x) := \sum_{j=1}^{r(x)} \phi(T^{j-1}(x)).$$

In [Val00], Vallée has shown that the expectations of $S_{\phi}(x)$ satisfy

$$\mathbb{E}_Q(S_\phi(x)) = \mu_\phi \log Q + \nu_\phi + O(Q^{-\delta})$$

for functions ϕ which are constant on each interval $(\frac{1}{n+1}, \frac{1}{n})$ $(n \ge 1)$ and under some growth condition at 0. Here the number $\delta > 0$ is absolute and the implied constant may depend on ϕ . The numbers μ_{ϕ}, ν_{ϕ} depend only on ϕ , and in fact

$$\mu_{\phi} = \frac{12 \log 2}{\pi^2} \int_0^1 \phi(x) \xi(x) \, \mathrm{d}x, \qquad \xi(x) := \frac{1}{(1+x) \log 2}.$$

²Without the assumption that $h_{\tau} = 0$ a similar formula holds: we have in general $f(x) = \sum_{j=1}^{r(x)} H(T^{j-1}(x)) + f(0)$, where $H(x) := h_{\sigma}(x) - \sum_{i=1}^{\lfloor 1/x \rfloor} h_{\tau}(1/x - i)$ for $x \in (0, 1]$, and the ensuing analysis still applies.

An important point is that this question was studied within the framework of dynamical methods. The argument uses the construction of a suitable generating series involving the quasi-inverse $(\mathrm{Id} - \mathbb{H}_{\tau})^{-1}$ of twisted transfer operators

(3.3)
$$\mathbb{H}_{\tau}[f] = \sum_{n>1} \frac{1}{(n+x)^{2+i\tau}} f\left(\frac{1}{n+x}\right),$$

for arbitrary large $\tau \in \mathbb{R}$ (by contrast with the continuous setting, which involves perturbations of a single fixed operator). This construction crucially relies on the fact that the denominator q(x) of x can be detected by means of the Birkhoff sum $\log q(x) = -\sum_{j=1}^{r(x)} \log(T^{j-1}(x))$. Earlier approaches [Hei69, Dix70], restricted to $\phi = 1$, involved number-theoretic methods based on bounds on algebraic exponential sums.

The approach of [Val00] was developed by Baladi and Vallée [BV05a], who proved that for ϕ constant on each interval of the shape $(\frac{1}{n+1}, \frac{1}{n})$ and under the growth condition $\phi(x) = O(\log(2/x))$, the Laplace transform satisfies the "quasi-powers expansion"

(3.4)
$$\mathbb{E}_{Q}(e^{wS_{\phi}(x)}) = \exp\{U(w)\log Q + V(w) + O(Q^{-\delta})\}\$$

for w in some complex neighborhood of 0; here the holomorphic functions U, V, the number $\delta > 0$ and the implied constant may depend on ϕ . By Hwang's theorem [Hwa96], this has a number of consequences in terms of the limiting distribution, and among them, an effective central limit theorem: if ϕ is real, non identically zero and as above, then for some numbers $\mu_{\phi} \in \mathbb{R}$, $\sigma_{\phi} > 0$ and all $v \in \mathbb{R}$ we have

$$\mathbb{P}_Q\left(\frac{S_\phi(x) - \mu_\phi \log Q}{\sigma_\phi(\log Q)^{1/2}} \le v\right) = \int_{-\infty}^v \frac{e^{-t^2/2} dt}{\sqrt{2\pi}} + O\left(\frac{1}{\sqrt{\log Q}}\right) \qquad (t \in \mathbb{R}).$$

The power-saving error term in (3.4) depends on proving a pole-free strip for the quasi-inverse of the twists (3.3), which can be viewed as a "quasi-Riemann hypothesis" for the generating function of interest³. The approach of [BV05a] extends seminal work of Dolgopyat [Dol98] to the case of an expanding interval map with an infinite partition (see also [BV05b]).

Motivated by our application (3.1), we extend the methods of [BV05a] in two directions. In the first direction, we consider cost functions $\phi:(0,1]\to\mathbb{R}$ which are not necessarily constant by parts. We will require that ϕ can be extended to a Hölder continuous function, with some uniform exponent, on each interval $\left[\frac{1}{n+1},\frac{1}{n}\right]$.

The second direction we wish to consider is cost functions $\phi(x)$ having a possibly divergent first or second moment, say $\phi(x) = x^{-1/2}$, or $\phi(x) = \lfloor 1/x \rfloor$, with the consequence that the limit law will be stable, but not necessarily Gaussian anymore [BV05a, p. 384]. This is a well-known theme in the theory of sums of independent random variables; see Chapter VI of [Lév25], or Chapters VI.1 and XVII.5-6 of [Fel71]. The corresponding phenomenon for sums of continued fractions coefficients in the continuous setting (Lebesgue-almost all $x \in (0,1)$) has been investigated by elementary means by Lévy [Lév52] (see also [Hei87]), and later by transfer operator methods [GH88, GLJ93, Sze09, AD01]. In fact, this falls into the general "countable Markov-Gibbs" framework of [AD01], where it is referred to as the "distributional limit" problem. A large part of later work has focused on non-uniformly hyperbolic maps; we refer to the survey [Gou15] and the references therein.

We investigate the corresponding question in the discrete setting (x at random in Ω_Q). We evaluate with effective, power-saving error terms the characteristic function

$$\mathbb{E}_Q(e^{itS_{\phi}(x)})$$

for t in a real neighborhood of 0, under hypotheses which essentially reduce to the boundedness of some positive absolute moment, $\int_0^1 |\phi(x)|^{\alpha_0} dx < \infty$ for some $\alpha_0 > 0$.

³The same set of idea imply a zero-free strip for the Selberg zeta function of the full modular group [Nau05].

3.2. Statement of the main distributional result. For technical reasons, we will work in a more general setting. For a parameter $\kappa \in [0,1]$, a real interval I and a normed space X let $H^{\kappa}(I,X)$ denotes the set of functions $I \to X$ such that the semi-norm

(3.5)
$$||f||_{(\kappa)} := \sup_{x,y \in I, x \neq y} \frac{||f(x) - f(y)||}{|x - y|^{\kappa}}$$

is finite.

We let $\mathcal{H} := \{h : [0,1] \to \mathbb{R} \mid \exists n \geq 1 \text{ s.t. } h(x) = \frac{1}{n+x} \}$ be the inverse branches of the Gauss map, and $\mathcal{H}^{\ell} := \{h_1 \circ \cdots \circ h_{\ell} \mid h_j \in \mathcal{H} \}.$

We fix an integer $m \geq 1$, and m functions $\phi_1, \ldots, \phi_m : [0,1] \to \mathbb{R}^d$. We extend this definition by periodicity, letting $\phi_j := \phi_{j \pmod{m}}$ for all $j \geq 1$, and we define a function on $\mathbb{Q} \cap (0,1]$ by letting S(1) := 0 and

$$S(x) := \sum_{j=1}^{r(x)} \phi_j(T^{j-1}(x)), \qquad (x \in \mathbb{Q} \cap (0,1))$$

where we recall that

$$r(x) := \min\{j \ge 0, T^j(x) = 0\}.$$

For $x \in (0,1)$ with $r(x) \geq m$, we define

(3.6)
$$\phi(x) := \sum_{j=1}^{m} \phi_j(T^{j-1}(x)),$$

We make the following hypotheses:

- (1) (κ_0 -Hölder continuity) For each $n \geq 1$ and $1 \leq j \leq m$, the function ϕ_j can be extended as a κ_0 -Hölder continuous function on the interval $\left[\frac{1}{n+1}, \frac{1}{n}\right]$.
- (2) (Norm α_0 -th moment) We have

(3.7)
$$\sum_{h \in \mathcal{H}^m} |h'(0)| \|\phi|_{h(\mathcal{I})} \|_{\infty}^{\alpha_0} < \infty.$$

(3) (Hölder λ_0 -th moment) We have

(3.8)
$$\sum_{h \in \mathcal{H}^m} |h'(0)| \left\| \boldsymbol{\phi} |_{h(\mathcal{I})} \right\|_{(\kappa_0)}^{\lambda_0} < \infty.$$

For all $t \in \mathbb{R}^d$, we denote $||t|| := ||t||_{\infty}$. Finally, let

$$\mathfrak{I}_{\phi}(\boldsymbol{t}) := \int_{0}^{1} (e^{i\langle \boldsymbol{t}, \phi(x) \rangle} - 1) \xi(x) \, \mathrm{d}x.$$

Theorem 3.1. Let $\kappa_0, \alpha_0, \lambda_0 > 0$ be given with $\kappa_0, \lambda_0 \leq 1$, and $\phi : (0,1] \to \mathbb{R}^d$ satisfying the conditions (3.7)–(3.8). There exists $t_0 > 0$, $\delta > 0$, and functions $U, V : \{ \boldsymbol{t} \in \mathbb{R}^d, ||\boldsymbol{t}|| \leq t_0 \} \to \mathbb{C}$ such that for all $\boldsymbol{t} \in \mathbb{R}^d$ with $||\boldsymbol{t}|| \leq t_0$, we have

(3.9)
$$\mathbb{E}_{Q}(e^{i\langle t, S(x)\rangle}) = \exp\{U(t)\log Q + V(t) + O(Q^{-\delta})\},$$

and

(3.10)
$$U(t) = \frac{12 \log 2}{m\pi^2} \int_0^1 (e^{i\langle t, \phi(x) \rangle} - 1) \xi(x) dx + O(||t||^2 + ||t||^{2\alpha_0 - \varepsilon}),$$
$$V(t) = O(||t|| + ||t||^{\alpha_0 - \varepsilon}).$$

If moreover $\alpha_0 > 1$, then there exists a real $d \times d$ matrix C_{ϕ} such that

(3.11)
$$U(t) = \frac{12\log 2}{m\pi^2} \int_0^1 (e^{i\langle t, \phi(x) \rangle} - 1)\xi(x) dx + t^T C_{\phi} t + O(t^3 + |t|^{1+\alpha_0 - \varepsilon})$$

with \mathbf{t} interpreted as a column vector and \mathbf{t}^T its transpose. The numbers δ, t_0 and the implied constant depend at most on $\alpha_0, \kappa_0, \lambda_0, \varepsilon$ and on an upper-bound for the left-hand sides of (3.7)–(3.8).

Remark. – It is important to note that the actual values of κ_0 and λ_0 only affect the statement up to the value of t_0 , δ and the implied constants. In particular, if ϕ is C^1 on each interval $\left[\frac{1}{n+1}, \frac{1}{n}\right]$ and if there exists $C \geq 1$ such that $\|d_x \phi\| = O(x^{-C})$ for $x \in (0, 1]$, then (3.8) is satisfied with $\kappa_0 = 1$ and any $\lambda_0 < 1/C$.

- In our applications, we will have $\|\phi(x)\| \simeq \|\phi(y)\|$ for all x, y in $h(\mathcal{I})$, uniformly in $h \in \mathcal{H}^m$. In this situation, (3.7) is equivalent to $\int_0^1 \|\phi(x)\|^{\alpha_0} dx < \infty$.
- In typical applications, the quantity $\mathfrak{I}_{\phi}(t)$ can be evaluated by standard methods, and the results relevant for the present paper are worked out in [BDa].
- The results of [BV05a] are stated in a formalism which includes the Gauss map as a special case. The most crucial assumption, at least as far as one is interested in power-saving error terms, is the "uniform non-integrability" assumption [BV05a, p.357] (see [Mor15] for a qualitative result, not using the UNI condition). In the present work, we do not use any more specific properties of the Gauss map; with suitable modifications, the arguments presented here apply to the centered and odd Euclidean algorithms [BV05a, Fig. 1] as well.
- A generalization in a different direction of Baladi-Vallée's results, for maps associated to a reduction algorithm in congruence subgroups, has very recently and independently been obtained by Lee and Sun [LS19]⁴.

The main feature of Theorem 3.1 we use is the relative weakness of the hypotheses on ϕ . This is important in our applications, where often little is known on ϕ besides the regularity properties, and rough bounds on the Hölder norms. To obtain this uniformity, we systematically use Hölder spaces, not only because of the regularity of ϕ , but also in order to dampen the oscillations of $e^{i\langle t,\phi\rangle}$ (see (4.3) below). This is the main reason why arbitrarily small values of λ_0 are admissible for Theorem 3.1.

The shape of the asymptotic estimates (3.9)–(3.11) are characteristic of infinitely divisible distribution [Fel71, Chapter XVII.2]. The informally stated Theorem 1.1 follows, in all the cases we consider, by an evaluation of $\mathfrak{I}_{\phi}(t)$ and the Berry-Esseen inequality [Ten15, Theorem II.7.16], [FS09, Theorem IX.5].

The variety of situations we consider prevents us from making a clear and concise set of hypotheses on h_{σ} which would make Theorem 1.1 rigorous. Besides working out in details the applications, we restrict to illustrating the case m=1 and $\alpha_0>2$ by the following Central Limit Theorem for the Birkhoff sums S_{ϕ} defined in (3.2), which recovers and extends in particular [BV05a, Theorem 3.(a)] (see also [BH08, Remark 1.3]). We recall that Φ is the cumulative distribution function of the standard normal law.

Corollary 3.2. Assume that the bound

$$\sum_{n\geq 1} \frac{1}{n^2} \Big(\sup_{x\in [\frac{1}{n+1},\frac{1}{n}]} |\phi(x)|^{\alpha_0} + \sup_{x,y\in [\frac{1}{n+1},\frac{1}{n}]} \frac{|\phi(x)-\phi(y)|^{\lambda_0}}{|x-y|^{\kappa_0\lambda_0}} \Big) < \infty.$$

holds for some $\alpha_0 > 2$ and $\lambda_0, \kappa_0 > 0$. Suppose that ϕ is not of the form $c \log + f - f \circ T$ for a function $f : [0,1] \to \mathbb{R}$ and $c \in \mathbb{R}$. Then, for some $\sigma > 0$ and

(3.12)
$$\mu = \frac{12}{\pi^2} \int_0^1 \frac{\phi(x) \, \mathrm{d}x}{1+x},$$

we have

$$(3.13) \mathbb{P}_{Q}\left(\frac{S_{\phi}(x) - \mu \log Q}{\sigma \sqrt{\log Q}} \le v\right) = \Phi(v) + O\left(\frac{1}{\sqrt{\log Q}} + \frac{1}{(\log Q)^{\alpha_0/2 - 1 - \varepsilon}}\right)$$

uniformly in $v \in \mathbb{R}$.

A variation on the argument shows that the milder hypothesis $\alpha_0 = 2$ implies the estimate (3.13) with a qualitative error term o(1) as $Q \to \infty$. For any $k \in \mathbb{N}_{>0}$, under the

⁴Another way to study levels N > 1 would be by building an expanding map out of Atkin-Lehner homographies, but our attempts to construct such a map satisfying the UNI condition were not successful.

condition $\alpha_0 > k$, a variation on the arguments also leads to an estimate with power-saving error term for $\mathbb{E}_Q(S_\phi(x)^k)$.

Acknowledgments. This paper was partially written during a visit of S. Bettin at the Aix-Marseille University and a visit of S. Drappeau at the University of Genova. The authors thank both Institution for the hospitality and Aix-Marseille University and INdAM for the financial support for these visits. The authors thank B. Vallée for help regarding the references, and J. Marklof for discussions on his work [Mar99].

S. Bettin is member of the INdAM group GNAMPA and his work is partially supported by PRIN 2017 "Geometric, algebraic and analytic methods in arithmetic".

Notations. For any function f(s,t) of two real or complex variables, and all $k,\ell \geq 0$, we let $\partial_{k,\ell} f := \frac{\partial^{k+\ell}}{\partial s^k \partial t^\ell} f$ whenever this function is defined.

We recall that the semi-norm $||f||_{(\kappa)}$ is defined in (3.5). The Landau symbol f = O(g) means that there is a constant $C \geq 0$ for which $|f| \leq Cg$ whenever f and g are defined. The notation $f \ll g$ means f = O(g). If the constant depends on a parameter, say ε , this is indicated in subscript, e.g. $f = O_{\varepsilon}(g)$ or $f \ll_{\varepsilon} g$.

4 Lemmas

- 4.1. **Hölder constants.** We compile here facts we will use on the Hölder norms $||f||_{(\kappa)}$ for $f \in H^{\kappa}(I,\mathbb{C})$.
 - (1) For $f, g \in H^{\kappa}$, we have

$$(4.1) ||fg||_{(\kappa)} \le ||f||_{(\kappa)} ||g||_{\infty} + ||f||_{\infty} ||g||_{(\kappa)}.$$

(2) For $g \in H^1$ and $f \in H^{\kappa}(I)$, we have $f \circ g \in H^{\kappa}$ and

(3) For $\lambda \in [\kappa, 1]$ and $f \in H^{\kappa/\lambda}$ real, we have

(4.3)
$$\left\| e^{if} \right\|_{(\kappa)} \le \left\| f \right\|_{(\kappa/\lambda)}^{\lambda}.$$

(4) For $0 < \kappa < \lambda$ and $f \in H^{\lambda}$, we have

$$||f||_{(\kappa)} \le ||f||_{(0)}^{1-\kappa/\lambda} ||f||_{(\lambda)}^{\kappa/\lambda}.$$

4.2. Oscillating integrals. We will require the following analogue of van der Corput's lemma.

Lemma 4.1. Let $\Delta, \kappa > 0$. Assume that $\Psi : [0,1] \to \mathbb{R}$ is C^1 with $\Psi' \geq \Delta$ and that Ψ' is monotonous on I. Let $g \in H^{\kappa}$. Then

$$\int_0^1 g(x)e^{i\Psi(x)} dx \ll \frac{\|g\|_{\infty}}{\Delta} + \frac{\|g\|_{(\kappa)}}{\Delta^{\kappa}}.$$

Proof. Let I = [0, 1]. The lemma is obtained by combining the methods of the usual van der Corput Lemma ([Ste93], Proposition VIII.2, p. 332), and the bound on Fourier coefficients of a Hölder continuous function ([SS03], ex. 15, p. 92); we restrict to mentioning the main steps. We change variables and let

$$h(x) = \frac{g \circ \Psi^{-1}(x)}{\Psi' \circ \Psi^{-1}(x)}.$$

Let $R = (\Psi(I) \setminus (\Psi(I) - \pi)) \cup (\Psi(I) \setminus (\Psi(I) + \pi))$. We have

$$\int_{0}^{1} g(x)e^{i\Psi(x)} dx = \int_{\Psi(I)} h(x)e^{ix} dx$$

$$= O\left(\int_{R} \frac{\|g\|_{\infty} dx}{\Psi' \circ \Psi^{-1}(x)}\right) - \frac{1}{2} \int_{\Psi(I) \cap (\Psi(I) - \pi)} (h(x + \pi) - h(x))e^{ix} dx.$$

Now, on the one hand,

$$h(x+\pi) - h(x) = \frac{g \circ \Psi^{-1}(x+\pi) - g \circ \Psi^{-1}(x)}{\Psi' \circ \Psi^{-1}(x)} + (g \circ \Psi^{-1})(x+\pi) \left(\frac{1}{\Psi' \circ \Psi^{-1}(x+\pi)} - \frac{1}{\Psi' \circ \Psi^{-1}(x)}\right)$$

$$\ll \frac{\|g\|_{(\kappa)} \|\Psi^{-1}\|_{(1)}^{\kappa}}{\Psi' \circ \Psi^{-1}(x)} + \|g\|_{\infty} \left|\frac{1}{\Psi' \circ \Psi^{-1}(x+\pi)} - \frac{1}{\Psi' \circ \Psi^{-1}(x)}\right|$$

by (4.2) on the first term, and on the other hand

$$\int_{\Psi(I)\cap(\Psi(I)-\pi)} \left| \frac{1}{\Psi' \circ \Psi^{-1}(x+\pi)} - \frac{1}{\Psi' \circ \Psi^{-1}(x)} \right| \mathrm{d}x \le \int_R \frac{\mathrm{d}x}{\Psi' \circ \Psi^{-1}(x)} = O(1/\Delta)$$

by monotonicity. We conclude using $\|\Psi^{-1}\|_{(1)} \ll 1/\Delta$.

5. Properties of the transfer operator

In this section and the following ones, all implied constants in the notations O(...) and \ll may depend on $\alpha_0, \kappa_0, \lambda_0, m$ and an upper-bound for the values of (3.7)–(3.8). Additional dependences will be indicated in subscript.

Definition. Let

(5.1)
$$\kappa := \min(\frac{1}{3}, \frac{1}{2}\kappa_0\lambda_0),$$

where we recall that κ_0 is the Hölder exponent of ϕ on each interval $(\frac{1}{n+1}, \frac{1}{n})$. For all $\mathbf{t} \in \mathbb{R}^d$ and $s \in \mathbb{C}$ with Re(s) > 1, define an operator $\mathbb{H}_{s,\mathbf{t}}^{(j)}$ acting on $H^{\kappa}([0,1],\mathbb{R})$ by

$$\mathbb{H}_{s,t}^{(j)}[f](x) = \sum_{n\geq 1} \frac{e^{i\langle t,\phi_j(1/(n+x))\rangle}}{(n+x)^s} f\left(\frac{1}{n+x}\right)$$
$$= \sum_{h\in\mathcal{H}} e^{i\langle t,\phi_j\circ h\rangle} |h'(x)|^{s/2} (f\circ h)(x).$$

When $\mathbf{t} = (0, \dots, 0)$, this is independent of j, in which case we drop the notation (j). We abbreviate further

$$\mathbb{H}_s := \mathbb{H}_{s,0}, \qquad \mathbb{H} := \mathbb{H}_{2,0}.$$

Define the norm and the semi-norm

$$\|f\|_0 := \|f/\xi\|_\infty, \qquad \|f\|_1 := \|f/\xi\|_{(\kappa)}.$$

Here we recall that $\xi(x) = \frac{1}{\log 2} \frac{1}{1+x}$. We equip $H^{\kappa}([0,1])$ with the norms $||f||_{1,\beta} := ||f||_0 + \beta^{-\kappa} ||f||_1$, where $\beta > 0$.

For $t \in \mathbb{R}^d$ and $s \in \mathbb{C}$, Re(s) > 1, and $0 \le j \le m$, let

$$\Pi_{s,t}^{(j)} := \mathbb{H}_{s,t}^{(j)} \cdots \mathbb{H}_{s,t}^{(1)},$$

with $\Pi_{s,t}^{(0)} = \text{Id.}$ In what follows, we will often abbreviate

$$\Pi_{s,t} := \Pi_{s,t}^{(m)},$$

and to define

(5.2)
$$\mathfrak{T}(x) := \prod_{0 < j < m-1} T^j(x), \qquad g_{s,t} := e^{i\langle t, \phi \rangle} \mathfrak{T}^{s-2}.$$

Note that $g_{s,t} \circ h$ belongs to $H^{\kappa_0}([0,1])$ for all $h \in \mathcal{H}^m$. Also, we have

(5.3)
$$\Pi_{s,t}: f \mapsto \mathbb{H}^m[g_{s,t}f].$$

5.1. First properties.

5.1.1. Properties at the central point. By [Bro96] (section 2.2, Proposition 4.1 and Theorem 4.2), along with the Ruelle-Perron-Frobenius theorem (see [May91a]), we have that the operator $\mathbb{H}_{2,0}$ acting on $H^{\kappa}([0,1])$ is quasi-compact. It has 1 as a simple eigenvalue, and no other eigenvalue of modulus ≥ 1 . The projection associated with the eigenvalue 1 is given by

$$\mathbb{P}_{2,0}[f](x) = \Big(\int_{[0,1]} f \, d\nu\Big) \xi(x),$$

where ν is the Lebesgue measure. Since $\Pi_{2,0}^{(m)} = \mathbb{H}_{2,0}^m$, we obtain the existence of a linear operator $\mathbb{N}_{2,0}$ acting on H^{κ} , such that

(5.4)
$$\Pi_{2,0}^{(m)} = \mathbb{P}_{2,0} + \mathbb{N}_{2,0},$$

and additionally the spectral radius of $\mathbb{N}_{2,0}$ satisfies $\operatorname{srd}(\mathbb{N}_{2,0}) < 1$ and $\mathbb{P}_{2,0}\mathbb{N}_{2,0} = \mathbb{N}_{2,0}\mathbb{P}_{2,0} = 0$.

- 5.1.2. Dominant spectral properties. In the sequel, we will repeatedly use the following facts.
- The bounded distortion property [BV05a, eq. (3.1)]: for all $h \in \mathcal{H}^*$, we have $|h''| \ll |h'|$ with a uniform constant, in particular, independently of the depth of h. This implies that for all $x \in [0,1]$ and $h \in \mathcal{H}^*$,

$$|h'(x)| \asymp |h'(0)|.$$

– For all $q > \frac{1}{2}$, we have

$$\sum_{h \in \mathcal{H}} \|h'\|_{\infty}^q < \infty.$$

– The "contracting ratio" property of the inverse branches [BV05a, bound 2.4, fig. 1]: for some $\rho \in [0,1)$, all $\ell \in \mathbb{N}$ and $h \in \mathcal{H}^{\ell}$, we have the uniform bound

$$||h||_{(1)} \ll \rho^{\ell}.$$

Lemma 5.1. – For $Re(s) = \sigma > 1$, we have

$$\Pi_{s,t}[f] \le \Pi_{\sigma,0}[|f|].$$

- For all $\sigma > 1$, there exists $A_{\sigma} > 0$ such the map $\sigma \mapsto A_{\sigma}$ is Lipschitz-continuous and decreasing, $A_2 = 1$, and we have the bounds on operator norms

(5.6)
$$\|\mathbb{H}_{\sigma,0}\|_{0} \leq A_{\sigma}, \qquad \|\Pi_{\sigma,0}\|_{0} \leq A_{\sigma}^{m}.$$

In particular, $A_{\sigma} \leq e^{O(2-\sigma)}$ for $\sigma \in (1,2]$.

- For some $\rho < 1$, all $k \in \mathbb{N}$ and all $f \in H^k$ with $f \geq 0$, we have

(5.7)
$$\left\| \Pi_{2,0}^{k}[f] \right\|_{0} \ll \int_{[0,1]} f \, \mathrm{d}\nu + \rho^{k} \|f\|_{0}.$$

The implied constant is absolute.

Proof. – The first statement is trivial by the triangle inequality.

- By a direct computation, we have

$$\|\mathbb{H}_{\sigma}\|_{0} \le A_{\sigma} := \sup_{x \in [0,1]} \frac{1}{\xi(x)} \sum_{n \ge 1} \frac{1}{(n+x)^{\sigma}} \xi\left(\frac{1}{n+x}\right).$$

The properties we require of A_{σ} are readily verified.

- The third item follows from (5.4) with any fixed $\rho \in (\operatorname{srd}(\mathbb{N}_{2,0}), 1)$, by the Gelfand inequality.
- 5.1.3. Spectral gap at $\mathbf{t} = 0$ and $\tau \neq 0$.

Lemma 5.2. For $\tau \neq 0$, we have $\|\mathbb{H}_{2+i\tau}\|_0 < 1$, and so similarly for $\Pi_{2+i\tau,0}$.

Proof. This is a well-studied phenomenon; see [PP90, Proposition 6.1]. Our exact statement for $\mathbb{H}_{2+i\tau}$ acting on a space of holomorphic functions is proved in [Val03, p. 476] (see also [Mor15, Proposition 3.2]), however an inspection of the proof shows that it actually holds for $\mathbb{H}_{2+i\tau}$ acting on $\mathcal{C}([0,1])$, and therefore also on H^{κ} .

5.1.4. Perturbation.

Lemma 5.3. For all $\varepsilon > 0$, there exists $\delta, t_0 > 0$ such that the following holds.

- For $\sigma \geq 2 - \delta$ and $||t|| \leq t_0$, we have

$$\|\Pi_{s,t} - \Pi_{s,0}\|_{0} \ll_{\varepsilon} \|t\| + \|t\|^{\alpha_{0} - \varepsilon}.$$

- For $2 - \delta < \sigma \leq 3$ and all $\tau \in \mathbb{R}$, we have

(5.9)
$$\|\Pi_{\sigma+i\tau,0} - \Pi_{2+i\tau,0}\|_{0} \ll |\sigma-2|.$$

- For $\tau_1, \tau_2 \in \mathbb{R}$, we have

(5.10)
$$\|\Pi_{2+i\tau_1,0} - \Pi_{2+i\tau_2,0}\|_0 \ll |\tau_1 - \tau_2|.$$

Proof. – We have

$$\|\Pi_{s,t} - \Pi_{s,0}\|_{0} = \sup_{\|f\|_{0}=1} \|\mathbb{H}^{m}[(g_{s,t} - g_{s,0})f]\|_{0}$$

$$\ll \sum_{h \in \mathcal{H}^{m}} |h'(0)| \|(g_{s,t} - g_{s,0}) \circ h\|_{\infty}.$$

However, for all $x \in (0,1]$, we have $|g_{s,t}(x) - g_{s,0}(x)| \ll |h'(0)|^{\sigma/2-1} (||t|| ||\phi(x)||)^{\alpha}$ with $\alpha = \min(1, \alpha_0 - \varepsilon)$. By Hölder's inequality, we deduce

$$\|\Pi_{s,t} - \Pi_{s,0}\|_{0} \ll \|t\|^{\alpha} \sum_{h \in \mathcal{H}^{m}} |h'(0)|^{\sigma/2} \|\phi \circ h\|_{\infty}^{\alpha}$$

$$\ll \|t\|^{\alpha} \Big(\sum_{h \in \mathcal{H}^{m}} |h'(0)| \|\phi \circ h\|_{\infty}^{\alpha_{0}}\Big)^{\alpha/\alpha_{0}} \Big(\sum_{h \in \mathcal{H}^{m}} |h'(0)|^{q}\Big)^{1-\alpha/\alpha_{0}}$$

with $q = \frac{\sigma \alpha_0 - 2\alpha}{2(\alpha_0 - \alpha)}$. Picking $\delta = \frac{1}{2}(1 - \frac{\alpha}{\alpha_0}) = O(\varepsilon)$ ensures that $q > \frac{1}{2}$, and with our hypothesis (3.7) we obtain that both sums above are bounded in terms of ε and ϕ only. Therefore we have $\|\Pi_{s,t} - \Pi_{s,0}\| \ll_{\varepsilon} \|t\|^{\alpha}$ as claimed.

- Proceeding as above, we find

$$\begin{split} \|\Pi_{\sigma+i\tau,0} - \Pi_{2+i\tau,0}\|_{0} &\ll \sum_{h \in \mathcal{H}^{m}} |h'(0)| \|(\mathfrak{T}^{\sigma-2} - 1) \circ h\|_{\infty} \\ &\ll |\sigma - 2| \sum_{h \in \mathcal{H}^{m}} (1 + |\log|h'(0)||) |h'(0)|^{\max(\sigma/2,1)}. \end{split}$$

For any $\sigma > 1$, the last sum is finite, so that our statement follows for any fixed $\delta \in (0,1)$.

- Once again proceeding again as above, we have

$$\left\|\Pi_{2+i\tau_{1},0}-\Pi_{2+i\tau_{2},0}\right\|_{0}\ll \sum_{h\in\mathcal{H}^{m}}\left|h'(0)\right|\left\|(\mathfrak{T}^{i(\tau_{1}-\tau_{2})}-1)\circ h\right\|_{\infty}.$$

Letting $\tau = \tau_1 - \tau_2$, we insert the inequality $\|(\mathfrak{T}^{i\tau} - 1) \circ h\|_{\infty} \ll |\tau|(1 + |\log |h'(0)||)$. The resulting sum over h being absolutely bounded, we deduce $\|\Pi_{2+i\tau_1,0} - \Pi_{2+i\tau_2,0}\|_0 \ll |\tau|$ as required.

5.1.5. First estimate on $\|\Pi_{s,t}\|_1$. The following is a weak form of [BV05a, Lemma 2] (which is referred to, there, as a Lasota-Yorke type inequality).

Lemma 5.4. For all $\delta \in (0, \kappa)$, there exists $\rho \in [0, 1)$ such that for $\sigma \geq 2 - \delta$, $\boldsymbol{t} \in \mathbb{R}^d$ with $\|\boldsymbol{t}\| \leq 1$, and $\tau \in \mathbb{R}$, we have

$$\|\Pi_{s,t}[f]\|_1 \le O(1+|s|^{\kappa})\|f\|_0 + \rho\|f\|_1,$$

Proof. Let $f \in H^{\kappa}$. We write

$$\frac{1}{\xi} \Pi_{s,t}[f] = \sum_{h \in \mathcal{H}^m} \frac{1}{\xi} (\xi \circ h) |h'|^{s/2} e^{i\langle t, \phi \circ h \rangle} (\frac{f}{\xi} \circ h).$$

Splitting as a sum of differences, we obtain

$$\left\| \frac{1}{\xi} \Pi_{s,t}[f] \right\|_{(\kappa)} \le \|f\|_0 \sum_{h \in \mathcal{H}^m} \left\| \frac{1}{\xi} (\xi \circ h) |h'|^{s/2} e^{i \langle t, \phi \circ h \rangle} \right\|_{(\kappa)} + \rho_{\sigma} \|f\|_1,$$

where

$$\rho_{\sigma} := \left\| \sum_{h \in \mathcal{H}^m} \frac{1}{\xi} (\xi \circ h) |h'|^{\sigma/2} w_h \right\|_{\infty}, \qquad w_h(x) = \sup_{0 \le y \le 1} \left| \frac{h(x) - h(y)}{x - y} \right|^{\kappa} = |h'(x) h'(0)|^{\kappa/2}.$$

This last equality follows from the fact that each $h \in \mathcal{H}^*$ is a homography associated with an element of $GL_2(\mathbb{Z})$ with non-negative entries. Since $|h'(0)| \leq 1$ by the chain rule, we deduce

$$\sum_{h \in \mathcal{H}^m} \frac{1}{\xi} (\xi \circ h) |h'|^{\sigma/2} w_h \le \sum_{h \in \mathcal{H}^m} \frac{1}{\xi} (\xi \circ h) |h'| |h'|^{(\sigma - 2 + \kappa)/2}.$$

Note that $\sigma - 2 + \kappa \ge \kappa - \delta > 0$ by hypothesis, and we have $|h'| \le 1$ by the chain rule. Moreover, for any value of m, we may find at least one $h \in \mathcal{H}^m$ with $||h'||_{\infty} < 1$, e.g. by composing repeatedly $t \mapsto \frac{1}{2+t}$. Since $\frac{1}{\xi}(\xi \circ h)|h'| > 0$, we deduce

$$\rho_{\kappa-\delta} < \left\| \sum_{h \in \mathcal{H}^m} \frac{1}{\xi} (\xi \circ h) |h'| \right\|_{\infty} = 1.$$

Next, by using the rules (4.2), (4.3), (4.4), the bounded distortion property $|h''| \ll |h'|$, and simple computations, we obtain successively

$$\begin{aligned} \left\| \frac{1}{\xi} \right\|_{(\kappa)} \ll 1, & \left\| |h'|^{s/2} \right\|_{(\kappa)} \ll |s|^{\kappa} \|h'\|^{\sigma/2}, \\ \|\xi \circ h\|_{(\kappa)} & \leq \|h'\|_{\infty}^{\kappa}, & \left\| e^{i\langle \boldsymbol{t}, \boldsymbol{\phi} \circ h \rangle} \right\|_{(\kappa)} \ll \|h'\|_{\infty}^{\kappa} \|\boldsymbol{t}\|^{\kappa/\kappa_0} \|\boldsymbol{\phi}\|_{(\kappa_0)}^{\kappa/\kappa_0}. \end{aligned}$$

In the last line, we used the definition (5.1). Grouping these bounds using (4.1), we deduce

$$\sum_{h \in \mathcal{H}^m} \left\| \frac{1}{\xi} (\xi \circ h) |h'|^{s/2} e^{i\langle t, \phi \circ h \rangle} \right\|_{(\kappa)} \ll 1 + |s|^{\kappa} + \sum_{h \in \mathcal{H}^m} \|h'\|_{\infty}^{\sigma/2 + \kappa} \|\phi\|_{(\kappa_0)}^{\kappa/\kappa_0}$$

$$\ll 1 + |s|^{\kappa}$$

since $\sigma/2 + \kappa \ge 1 + \kappa/2 \ge 1$, $\|\phi\|_{(\kappa_0)}^{\kappa/\kappa_0} \le 1 + \|\phi\|_{(\kappa_0)}^{\lambda_0}$ (by the definition (5.1)), and by our hypothesis (3.8).

6. Meromorphic continuation

Following [Val00], define the generating series

$$\mathfrak{S}(\boldsymbol{t},s) := \sum_{x \in \mathbb{Q} \cap \{0,1\}} q(x)^{-s} \exp(i \langle \boldsymbol{t}, S_{\boldsymbol{\phi}}(x) \rangle),$$

where q(x) is the reduced denominator of x.

Lemma 6.1. For Re(s) > 1 and $t \in \mathbb{R}^d$, we have

$$\mathfrak{S}(\boldsymbol{t},s) = (\Pi_{s,\boldsymbol{t}}^{(0)} + \Pi_{s,\boldsymbol{t}}^{(1)} + \dots + \Pi_{s,\boldsymbol{t}}^{(m-1)})(\operatorname{Id} - \Pi_{s,\boldsymbol{t}})^{-1}[\mathbf{1}](1).$$

Proof. This is a straightforward extension of the computations in [BV05a, p. 341]. \Box

The aim of this section is to show the meromorphic continuation of $\mathfrak{S}(s,t)$ to a halfplane $\text{Re}(s) \geq 2 - \delta$.

6.1. Small height.

Lemma 6.2. There exists $\delta, \tau_0, t_0 > 0$, such that for all $\sigma, \tau, t \in \mathbb{R}$ with $|\sigma - 2| \leq \delta$, $|\tau| \leq \tau_0$ and $||t|| \leq t_0$, the operator $\Pi_{s,t}$ acting on $(H^{\kappa}, ||\cdot||_{1,1})$ is quasi-compact, and for some $\lambda(s, t) \in \mathbb{C}$, we have

$$\Pi_{s,t} = \lambda(s,t)\mathbb{P}_{s,t} + \mathbb{N}_{s,t}$$

where $\mathbb{P}_{s,t}$ is of rank 1, $\mathbb{P}_{s,t}\mathbb{N}_{s,t} = \mathbb{N}_{s,t}\mathbb{P}_{s,t} = 0$, $\mathbb{P}_{s,t}^2 = \mathbb{P}_{s,t}$, and $\operatorname{srd}(\mathbb{N}_{s,t}) < 1 - \delta$. Moreover, for each such fixed t, the operators $\Pi_{s,t}$, $\mathbb{P}_{s,t}$, $\mathbb{N}_{s,t}$ and the eigenvalue $\lambda(s,t)$ depend analytically on s

Proof. This is a direct application of e.g. Theorem 2.3 of [Klo19]; see also chapter IV.3 of [Kat95], and [BV05a, p.342]. \Box

6.2. Moderate height.

Lemma 6.3. For all $\tau_0, \tau_1 > 0$ with $\tau_0 < \tau_1$, there exists $\delta, t_0 > 0$ such that for all $t, \sigma, \tau \in \mathbb{R}$ with $\|\mathbf{t}\| \le t_0$, $\sigma \ge 2 - \delta$ and $\tau_0 \le |\tau| \le \tau_1$, we have

$$\|\Pi_{s,t}\|_{0} \leq 1 - \delta.$$

Proof. By (5.10) and the triangle inequality, the map $\tau \mapsto \|\Pi_{2+i\tau,0}\|_0$ is continuous. By Lemma 5.2, we deduce that for some number $\eta > 0$, depending on τ_0, τ_1 , we have $\|\Pi_{2+i\tau,0}\|_0 \le 1 - \eta$. By the perturbation bounds (5.8) and (5.9), we may pick δ, t_0 small enough so that $\|\Pi_{s,t} - \Pi_{2+i\tau,0}\|_0 \le \eta/2$, and our claim follows.

6.3. Large height.

Lemma 6.4. For some constants $\delta, \tau_1, C > 0$, whenever $\sigma \geq 2 - \delta$, $\mathbf{t} \in \mathbb{R}^d$ with $\|\mathbf{t}\| \leq 1$, and $|\tau| \geq \tau_1$, the operator $\Pi_{s,\mathbf{t}}$ acting on H^{κ} has spectral radius $\operatorname{srd}(\Pi_{s,\mathbf{t}}) < 1$, and

$$\sum_{j \ge 0} \|\Pi_{s,t}^j\|_{1,\tau} \ll |\tau|^{C|\sigma-2|} \log |\tau|.$$

For large values of τ , we adapt the arguments of Dolgopyat and Baladi-Vallée with two modifications: we work with Hölder-continuous functions, rather than \mathcal{C}^1 , and the cost function is not assumed to be constant on each interval of the partition.

6.3.1. Sums over branches. We will require two estimates involving sums over inverse branches on T. Define, as in [BV05a, eq. (3.10)],

$$\Delta(h_1, h_2) := \inf_{x \in [0, 1]} \left| \frac{h_1''(x)}{h_1'(x)} - \frac{h_2''(x)}{h_2'(x)} \right|,$$

Note that by the bounded distortion property, there exists $\Delta_{+} \geq 1$ such that

$$(6.1) \Delta(h_1, h_2) \le \Delta_+$$

for all $h_1, h_2 \in \mathcal{H}^*$. The following property is the statement that condition UNI.(a) of Baladi-Vallée [BV05a] holds for the Gauss map.

Lemma 6.5. For some absolute constant $\rho \in [0,1)$, uniformly in $n \in \mathbb{N}$, $h_1 \in \mathcal{H}^n$ and $u \in [0,\Delta_+]$ we have

$$S(u) := \sum_{\substack{h_2 \in \mathcal{H}^n \\ \Lambda(h_1, h_2) \le u}} \left| h_2'(0) \right| \ll \rho^n + u.$$

Proof. See Lemmas 1 and 6 of [BV05a]; the main point is the construction of a dual dynamical system (Section 3.4 of [BV05a]) which encodes naturally the quantity $\Delta(h_1, h_2)$, and satisfies the dominant spectral bound (5.7). The dual map of the Gauss map is in fact the Gauss map.

Lemma 6.6. Under the assumption (3.8), uniformly for all $n \in \mathbb{N}_{>0}$, $0 \le j \le n$ with $n-j \ge m$, we have

$$\sum_{h \in \mathcal{H}^n} |h'(0)| \|\phi|_{T^j \circ h(\mathcal{I})} \|_{(\kappa_0)}^{\lambda_0} \ll 1.$$

Proof. We decompose $h = h_1 \circ h_2 \circ h_3$, where $h_1 \in \mathcal{H}^j$, $h_2 \in \mathcal{H}^m$ and $h_3 \in \mathcal{H}^{n-j-m}$. We have

$$|h'(0)| \ll |h'_1(0)h'_2(0)h'_3(0)|, \qquad \|\phi|_{T^j \circ h(\mathcal{I})}\|_{(\kappa_0)} \leq \|\phi|_{h_2(\mathcal{I})}\|_{(\kappa_0)},$$

so that

$$\sum_{h \in \mathcal{H}^n} |h'(0)| \|\phi|_{T^j \circ h(\mathcal{I})} \|_{(\kappa_0)}^{\lambda_0} \ll \Big(\sum_{h_1 \in \mathcal{H}^j} |h'_1(0)| \Big) \Big(\sum_{h_2 \in \mathcal{H}^m} |h'_2(0)| \|\phi_{h_2(\mathcal{I})}\|_{(\kappa_0)}^{\lambda_0} \Big) \Big(\sum_{h_3 \in \mathcal{H}^{n-j-m}} |h'_3(0)| \Big).$$

The sums over h_1 and h_3 are uniformly bounded by (5.6). The sum over h_2 is finite by our hypothesis (3.8).

6.3.2. Bound on the L^2 norm.

Lemma 6.7. For some $\delta, t_0 > 0$ and $\rho \in [0, 1)$, whenever $|\sigma - 2| \leq \delta$, $|\tau| \geq 1$, $||t|| \leq t_0$ and $\ell \in \mathbb{N}$, we have

$$\left(\int_{[0,1]} \left| \Pi_{s,t}^{\ell}[f] \right|^2 d\nu \right)^{1/2} \ll A_{2\sigma-2}^{m\ell/2} \left(\left(|\tau|^{-\kappa/2} + \rho^{m\ell/4} \right) \|f\|_0 + \rho^{\kappa m\ell/2} |\tau|^{-\kappa/2} \|f\|_1 \right).$$

Proof. Changing f to \overline{f} , \boldsymbol{t} to $-\boldsymbol{t}$ and taking conjugates if necessary, we may assume that $\tau \geq 0$. Define, for all $\ell \in \mathbb{N}_{>0}$, $\psi_{\ell} := \sum_{0 < j < \ell} \phi \circ T^{mj}$, so that

$$\Pi_{s,t}^{\ell}[f] = \sum_{h \in \mathcal{H}^{m\ell}} e^{i\langle t, \psi_{\ell} \circ h \rangle} |h'|^{s/2} (f \circ h).$$

We note that for all $h \in \mathcal{H}^{m\ell}$, by (4.2) and (4.3), we have

(6.2)
$$\left\| e^{i\langle t, \psi_{\ell} \circ h \rangle} \right\|_{(\kappa)} \leq \sum_{0 \leq j < \ell} \left\| T^{mj} \circ h \right\|_{(1)}^{\kappa} \left\| e^{i\langle t, \phi \rangle} |_{T^{mj} \circ h(\mathcal{I})} \right\|_{(\kappa)}$$
$$\ll \sum_{0 \leq j < \ell} \rho^{m(\ell-j)\kappa} \left\| \phi |_{T^{mj} \circ h(\mathcal{I})} \right\|_{(\kappa_0)}^{\kappa/\kappa_0}.$$

For $h_1, h_2 \in \mathcal{H}^{m\ell}$, let

$$g_{h_1,h_2} := e^{i\langle t,\psi_\ell \circ h_1 - \psi_\ell \circ h_2 \rangle} |h_1'h_2'|^{\sigma/2} (f \circ h_1) \overline{(f \circ h_2)}.$$

This defines a function in H^{κ} . Expanding the square, we find

$$\int_{[0,1]} \left| \Pi_{s,t}^{\ell}[f] \right|^2 d\nu = \sum_{h_1, h_2 \in \mathcal{H}^{m\ell}} I(h_1, h_2), \qquad I(h_1, h_2) := \int_0^1 g_{h_1, h_2}(x) \left| \frac{h_1'(x)}{h_2'(x)} \right|^{i\tau/2} dx.$$

We have, for all $h_1, h_2 \in \mathcal{H}^{m\ell}$, the trivial bound

$$(6.3) |I(h_1, h_2)| \ll ||g_{h_1, h_2}||_{\infty}.$$

On the other hand, for all $h_1, h_2 \in \mathcal{H}^{m\ell}$ satisfying $\Delta(h_1, h_2) > 0$, we have from Lemma 4.1 the bound

(6.4)
$$|I(h_1, h_2)| \ll \frac{\|g_{h_1, h_2}\|_{\infty}}{|\tau| \Delta(h_1, h_2)} + \frac{\|g_{h_1, h_2}\|_{(\kappa)}}{(|\tau| \Delta(h_1, h_2))^{\kappa}}$$

The norms are bounded, using (5.5), (4.1), (4.2) and (6.2), by

$$(6.5) \quad \|g_{h_1,h_2}\|_{\infty} \ll \|f\|_{\infty}^2 |h'_1(0)h'_2(0)|^{\sigma/2},$$

$$\|g_{h_1,h_2}\|_{(\kappa)} \ll \|f\|_{\infty} |h'_1(0)h'_2(0)|^{\sigma/2} \left\{ \left(1 + \sum_{h \in \{h_1,h_2\}} \sum_{0 \le j < \ell} \rho^{m(\ell-j)\kappa} \left\| \boldsymbol{\phi} \right|_{T^{mj} \circ h(\mathcal{I})} \right\|_{(\kappa_0)}^{\kappa/\kappa_0} \right) \|f\|_{\infty} + \rho^{\kappa m\ell} \|f\|_{\infty} \right\}.$$

We write $||f||_{(\kappa)} ||f||_{\infty} \ll ||f||_{(\kappa)}^2 + ||f||_{\infty}^2 \ll ||f/\xi||_{(\kappa)}^2 + ||f/\xi||_{\infty}^2$, which implies the variant (6.6)

$$\|g_{h_1,h_2}\|_{(\kappa)} \ll |h_1'(0)h_2'(0)|^{\sigma/2} \Big\{ \Big(1 + \sum_{h \in \{h_1,h_2\}} \sum_{0 \le j < \ell} \rho^{m(\ell-j)\kappa} \|\phi|_{T^{mj} \circ h(\mathcal{I})} \|_{(\kappa_0)}^{\kappa/\kappa_0} \Big) \|f\|_0^2 + \rho^{\kappa m\ell} \|f\|_1^2 \Big\}.$$

Next, for all $u \in [0, \Delta_+]$ (where we recall (6.1)), we have uniformly

$$K(u) := \max_{0 \le j < \ell} \sum_{\substack{h_1, h_2 \in \mathcal{H}^{m\ell} \\ \Delta(h_1, h_2) \le u}} |h'_1(0)h'_2(0)|^{\sigma/2} (1 + \|\phi|_{T^{mj} \circ h_1(\mathcal{I})}\|_{(\kappa_0)}^{\lambda_0/2})$$

$$\ll \max_{0 \le j < \ell} \Big(\sum_{\substack{h_1, h_2 \in \mathcal{H}^{m\ell} \\ h_1, h_2 \in \mathcal{H}^{m\ell}}} |h'_1(0)| (1 + \|\phi|_{T^{mj} \circ h_1(\mathcal{I})}\|_{(\kappa_0)}^{\lambda_0}) |h'_2(0)|^{\sigma-1} \Big)^{1/2}$$

$$\times \Big(\sum_{\substack{h_1, h_2 \in \mathcal{H}^{m\ell} \\ \Delta(h_1, h_2) \le u}} |h'_1(0)|^{\sigma-1} |h'_2(0)| \Big)^{1/2}$$

$$\ll A_{2\sigma-2}^{m\ell}(\rho^{m\ell/2} + u^{1/2})$$

by Lemmas 6.5 and 6.6. Let $\eta \in (0,1]$ be a parameter. We insert the bounds (6.5) and (6.6) in (6.3), (6.4), and we sum over (h_1, h_2) . When $\Delta(h_1, h_2) \leq \eta$, we use the trivial bound (6.3), otherwise we use (6.4). Using our bond on K(u) above, the symmetry $h_1 \leftrightarrow h_2$, the fact that $\kappa/\kappa_0 \leq \lambda_0/2$, and partial summation, we find

$$A_{2\sigma-2}^{-m\ell} \sum_{h_1,h_2 \in \mathcal{H}^{m\ell}} I(h_1,h_2) \ll \|f\|_0^2 \Big(K(\eta) + \frac{K(\Delta_+)}{\tau^{\kappa}} + \int_{\eta}^{\Delta_+} \Big(\frac{1}{\tau u} + \frac{\kappa}{(\tau u)^{\kappa}} \Big) \frac{K(u) \, \mathrm{d}u}{u} \Big)$$

$$+ \frac{\rho^{\kappa m\ell} \|f\|_1^2}{\tau^{\kappa}} \Big(K(\Delta_+) + \kappa \int_{\eta}^{\Delta_+} \frac{K(u) \, \mathrm{d}u}{u^{\kappa+1}} \Big)$$

$$\ll \|f\|_0^2 \Big((\rho^{m\ell/2} + \eta^{1/2}) \Big(1 + \frac{1}{\tau \eta} + \frac{1}{(\tau \eta)^{\kappa}} \Big) + \frac{1}{\tau^{\kappa}} \Big)$$

$$+ \|f\|_1^2 \rho^{\kappa m\ell} \Big(\frac{1}{\tau^{\kappa}} + \frac{\rho^{m\ell/2} + \eta^{1/2}}{(\tau \eta)^{\kappa}} \Big).$$

Choosing $\eta = 1/\tau$, we obtain

$$\left(\int_{[0,1]} \left| \Pi_{s,t}^{\ell}[f] \right|^2 d\nu \right)^{1/2} \ll A_{2\sigma-2}^{m\ell} \left(\left(\tau^{-\kappa/2} + \rho^{m\ell/4} \right) \|f\|_0 + \tau^{-\kappa/2} \rho^{\kappa m\ell/2} \|f\|_1 \right)$$

as claimed. \Box

6.3.3. Bound on the L^{∞} norm. Next, we transfer the L^2 bound relative to the invariant measure into an L^{∞} bound, following ideas of Dolgopyat [Dol98] adapted to this context by Baladi and Vallée [BV05a].

Lemma 6.8. For some $\rho \in [0,1)$ and $c_0, \delta, \tau_0 > 0$, depending on η and κ at most, whenever $\sigma \geq 2 - \delta$, $\tau \geq \tau_0$, $||\mathbf{t}|| \leq 1$,

then letting $n = |c_0 \log \tau|$, we have

$$\left\| \Pi_{s,t}^n[f] \right\|_0 \le \rho^n \|f\|_{1,\tau}.$$

Proof. Using the Cauchy–Shwarz inequality, as in [BV05a, Lemma 1], for all $x \in [0, 1]$ and $f \in H^{\kappa}$, we have

$$\frac{\left|\Pi_{s,t}^{k}[f](x)\right|}{\xi(x)} \leq \left(\sum_{h \in \mathcal{H}^{mk}} \left|h'(x)\right|^{\sigma-1}\right)^{1/2} \left(\sum_{h \in \mathcal{H}^{mk}} \left|h'(x)\right| (|f|^{2} \circ h)(x)\right)^{1/2}$$

$$\ll A_{2\sigma-2}^{mk/2} \left(\int_{0}^{1} |f|^{2} d\nu + \rho_{1}^{mk} ||f||_{0}^{2}\right)^{1/2}$$

for some $\rho_1 \in [0,1)$ independent of k. We use this with f replaced by $\Pi_{s,t}^{\ell}[f]$, with k,ℓ being any choice with $k+\ell=n$ and $\ell=k+O(1)$. By Lemma 6.7 and the bound (5.6), we deduce that for all small enough $\delta \geq 0$, if $\sigma \geq 2-\delta$, then

$$\left\| \Pi_{s,t}^{n}[f] \right\|_{0} \ll e^{O(\delta n)} \left((\tau^{-\kappa/2} + \rho_{1}^{mn/8}) \|f\|_{0} + \rho_{1}^{mn\kappa/4} \tau^{-\kappa/2} \|f\|_{1} \right).$$

By choosing $n = c \log |\tau| + O(1)$ with $c = 4(m|\log \rho_1|)^{-1}$, and then τ_0 large enough and δ small enough in terms of κ , we may ensure that

$$\left\| \Pi_{s,t}^{n}[f] \right\|_{0} \le \rho^{n} \|f\|_{1,\tau},$$

with $\rho = \rho_1^{m\kappa/10} < 1$ and as claimed.

6.3.4. Proof of Lemma 6.4. Iterating the bound of Lemma 5.4, and using (5.6), we have for δ small enough and all $n \geq 0$ the bound

$$\|\Pi_{s,t}^n[f]\|_1 \ll e^{O(\delta n)} |\tau|^{\kappa} \|f\|_0 + \rho^n \|f\|_1,$$

for some $\rho \in [0, 1)$. We replace f by $\Pi_{s,t}^n[f]$ and use Lemmas 6.8 and 5.4. We find that for some constants $\tau_0 \geq 0$, $c_0 > 0$ and $\rho \in [0, 1)$, if δ is small enough and $n = |c_0 \log \tau|$, then

$$\begin{split} \left\| \Pi_{s,t}^{2n} f \right\|_{1,\tau} & \ll (\rho^n + \mathrm{e}^{O(\delta n)}) \left\| \Pi_{s,t}^n f \right\|_0 + |\tau|^{-\kappa} \rho^n \left\| \Pi_{s,t}^n f \right\|_1 \\ & \ll (\rho^{2n} + \mathrm{e}^{O(\delta n)} \rho^n) \|f\|_0 + |\tau|^{-\kappa} (\rho^{2n} + \mathrm{e}^{O(\delta n)} \rho^n) \|f\|_1. \end{split}$$

At the cost of choosing c_0 large enough and δ small enough in terms of the implied constants, we obtain

$$\left\| \Pi_{s,t}^{2n} f \right\|_{1,\tau} \le \rho^{n/2} \|f\|_{1,\tau}.$$

By iterating, this bounds also holds for $n = k \lfloor c_0 \log \tau \rfloor$, $k \in \mathbb{N}$, from which we deduce by Gelfand's inequality that $\operatorname{srd}(\Pi_{s,t}) \leq \rho^{1/4}$, and $\left\| (\operatorname{Id} - \Pi_{s,t}^{2n})^{-1} \right\|_{1,\tau} \ll 1$. Finally, from the bounds

$$\left\| (\operatorname{Id} - \Pi_{s,t})^{-1} \right\|_{1,\tau} \le \left\| (\operatorname{Id} - \Pi_{s,t}^{2n})^{-1} \right\|_{1,\tau} \sum_{0 \le i < 2n} \left\| \Pi_{s,t}^{j} \right\|_{1,\tau}$$

and $\left\|\Pi_{s,t}^{j}\right\|_{1,\tau} \ll e^{O(|\sigma-2|j)}$, we get the claimed result.

6.4. Deduction of the meromorphic continuation.

Proposition 6.9. For some $\tau_0, t_0, \delta > 0$, and all $||\mathbf{t}|| \leq t_0$, the function $s \mapsto \mathfrak{S}(s, \mathbf{t})$, initially only defined for Re(s) > 2, has a meromorphic continuation to the set

$$H := \{ s \in \mathbb{C}, \ s = \sigma + i\tau, \ \sigma \ge 2 - \delta \},$$

with possible poles occurring only for $|\tau| < \tau_0$ and $\lambda(s,t) = 1$. It is bounded uniformly in for $\operatorname{Re}(s) \geq 2 - \delta$ and $|\tau| \geq \tau_0$ by

$$|\mathfrak{S}(s, \boldsymbol{t})| \ll |\tau|^{O(\max(0, 2-\sigma))} \log(|\tau| + 2).$$

More precisely, for $|\tau| < \tau_0$, the function

(6.7)
$$s \mapsto \mathfrak{S}(s, t) - \frac{\lambda(s, t)}{1 - \lambda(s, t)} (\Pi_{s, t}^{(0)} + \Pi_{s, t}^{(1)} + \dots + \Pi_{s, t}^{(m-1)}) \mathbb{P}_{s, t}[\mathbf{1}](1)$$

has an analytic continuation to $\sigma \geq 2 - \delta$ and $|\tau| \leq \tau_0$, and is uniformly bounded there.

Proof. We combine Lemmas 6.1, 6.2, 6.3 and 6.4

7. Asymptotic behaviour of the leading eigenvalue

In this section, we study the behaviour, for small t and s close to 2, of the leading eigenvalue $\lambda(s, t)$. The estimates in this section will reduce the problem to the estimation as $t \to 0$ of the integral

$$\int_0^1 e^{i\langle t, \phi(x) \rangle} \xi(x) \, \mathrm{d}x,$$

where we recall the notation (3.6). We recall the hypotheses (3.7), (3.8).

7.1. Perturbation theory and existence. Let

(7.1)
$$\mathfrak{d} := -m \int_0^1 \log(x) \xi(x) \, \mathrm{d}x = \frac{m\pi^2}{12 \log 2}.$$

Lemma 7.1. For all small enough $\varepsilon > 0$, there exists $t_0 > 0$ such that whenever $|s - 2| \le \varepsilon$ and $||t|| \le t_0$, we have

(7.2)
$$\partial_{10}\lambda(s,t) = -\mathfrak{d} + O(\varepsilon),$$

and

(7.3)
$$\lambda(s, t) - 1 = (-\mathfrak{d} + O(\varepsilon_1))(s - 2) + O(\varepsilon_2).$$

Proof. Let $f_{s,t} = \mathbb{P}_{s,t}[\xi]$ denote an eigenfunction of $\Pi_{s,t}$ associated with the eigenvalue $\lambda(s,t)$. By Lemma 5.3 and [Klo19, Theorem 2.6], we have

$$(7.4) ||f_{s,t} - \xi||_{\infty} \ll_{\varepsilon} |s - 2| + ||t|| + ||t||^{\alpha_0 - \varepsilon}.$$

On the other hand, differentiating the eigenvalue equation and integrating with respect to the Lebesgue measure, we get

$$\partial_{10}\lambda(s, \boldsymbol{t}) \int_{[0,1]} f_{s, \boldsymbol{t}} d\nu = \int_{[0,1]} \left((\log \mathfrak{T}) g_{s, \boldsymbol{t}} f_{s, \boldsymbol{t}} + (g_{s, \boldsymbol{t}} - \lambda(s, \boldsymbol{t})) \partial_{10} f_{s, \boldsymbol{t}} \right) d\nu.$$

Here we recall the notation (5.2). Setting (s, t) = (2, 0), with $f_{2,0} = \xi$ and $g_{2,0} = 1$, gives $\partial_{10}\lambda(2,0) = -\mathfrak{d}$. Using the bound (7.4), we get the approximation (7.2).

Lemma 7.2. For all $\eta > 0$, there exists $t_0 > 0$ and a unique function $s_0 : [-t_0, t_0]^d \to \mathbb{C}$ such that $s_0(0) = 2$ and, for $||t|| \le t_0$,

$$|s_0(t)-2| \leq \eta, \qquad \lambda(s_0(t),t)=1.$$

Proof. This follows from a general form of the implicit functions theorem, e.g. [Kum80, Theorem 1.1], whose hypotheses are satisfied by virtue of Lemma 7.1. \Box

In what follows we will not discuss the regularity of $s_0(t)$ at each t: we are only interested about its asymptotic behaviour around t = 0. We will use results on effective perturbation theory of linear operators, which have been worked out recently in [Klo19].

7.2. The sub-CLT case.

Lemma 7.3. For $||t|| \le t_0$, we have

$$s_0(\boldsymbol{t}) - 2 = \frac{1}{\mathfrak{d}} \int_0^1 (e^{i\langle \boldsymbol{t}, \boldsymbol{\phi}(\boldsymbol{x}) \rangle} - 1) \xi(\boldsymbol{x}) \, \mathrm{d}\boldsymbol{x} + O_{\varepsilon}(\|\boldsymbol{t}\|^2 + \|\boldsymbol{t}\|^{2\alpha_0 - \varepsilon}).$$

Proof. By Theorem 2.6 of [Klo19], we have

$$\lambda(s, \mathbf{t}) = \int_{0}^{1} \Pi_{s, \mathbf{t}} \xi(x) \, dx + O(\|\Pi_{s, \mathbf{t}} - \Pi_{2, 0}\|^{2})$$

$$= (s - 2) \int_{0}^{1} \left[\frac{\partial}{\partial s} \Pi_{s, 0} \xi \right]_{s=2}(x) \, dx + \int_{0}^{1} \Pi_{2, \mathbf{t}} \xi(x) \, dx + O_{\varepsilon}(|s - 2|^{2} + \|\mathbf{t}\|^{2} + \|\mathbf{t}\|^{2\alpha_{0} - \varepsilon})$$

$$(7.5)$$

$$= (s - 2) \int_{0}^{1} \left[\frac{\partial}{\partial s} \mathbb{H}^{m} [g_{s, 0} \xi] \right]_{s=2}(x) \, dx + \int_{0}^{1} \mathbb{H}^{m} [e^{i\langle \mathbf{t}, \phi \rangle} \xi](x) \, dx + O_{\varepsilon}(|s - 2|^{2} + \|\mathbf{t}\|^{2} + \|\mathbf{t}\|^{2\alpha_{0} - \varepsilon})$$

by (5.2). Since $\int \mathbb{H}[f] d\nu = \int f d\nu$ and $\mathbb{H}[\xi] = \xi$, the first integral equals $m \int_0^1 \log(x) \xi(x) dx = -\mathfrak{d}$. The second equals $\int_0^1 e^{i\langle t, \phi(x) \rangle} \xi(x) dx$. For $\alpha = \min(\alpha_0, 1)$, we have

$$(7.6) \qquad \left| \int_0^1 (e^{i\langle t, \phi \rangle} - 1)\xi \, d\nu \right| \le \|t\|^{\alpha} \int_0^1 \|\phi\|^{\alpha} \xi \, d\nu = \|t\|^{\alpha} \int_0^1 \mathbb{H}[\|\phi\|^{\alpha} \xi] \, d\nu \ll \|t\|^{\alpha}$$

by our hypothesis (3.7). Setting $s = s_0(t)$ and combining (7.5) and (7.6), we deduce $s_0(t) - 2 = O(||t|| + ||t||^{\alpha_0})$. Then another use of (7.5) yields our claimed estimate.

7.3. **The CLT case.** Our next goal is to extract the term of order t^2 in the analysis above. We assume throughout that $\alpha_0 > 1$. In order to describe the order 2 coefficients, we introduce the following notation. Recalling (5.2), let

(7.7)
$$\mu_{\phi} := \frac{1}{\mathfrak{d}} \int_{0}^{1} \phi(x) \xi(x) \, \mathrm{d}x,$$

$$\mathbb{K}[f] := \frac{1}{\xi} (\mathrm{Id} - \mathbb{H}^{m})^{-1} \mathbb{N}^{m} [f\xi],$$

$$\psi := \phi + \mu_{\phi} \log \mathfrak{T},$$

$$\chi := \mathbb{K} \psi.$$

The well-definedness of μ_{ϕ} follows from our hypothesis $\alpha_0 > 1$.

Lemma 7.4. If $\alpha_0 > 1$, then

$$(7.9) s_0(\boldsymbol{t}) - 2 = \frac{1}{\mathfrak{d}} \int_0^1 (e^{i\langle \boldsymbol{t}, \boldsymbol{\phi}(\boldsymbol{x}) \rangle} - 1) \xi(\boldsymbol{x}) \, \mathrm{d}\boldsymbol{x} - \boldsymbol{t}^T C_{\boldsymbol{\phi}} \boldsymbol{t} + O_{\varepsilon} (\|\boldsymbol{t}\|^3 + \|\boldsymbol{t}\|^{\alpha_0 + 1 - \varepsilon}),$$

with

(7.10)
$$C_{\phi} = \frac{1}{\mathfrak{d}} \int_{0}^{1} \left(\frac{1}{2} (\psi - \phi) \cdot (\psi - \phi)^{T} + \phi \cdot (\psi - \phi)^{T} + \psi \mathbb{K}[\psi] \right) \xi \, d\nu.$$

Moreover, if $\alpha_0 > 2$, then

(7.11)
$$s_0(t) - 2 = i\langle t, \mu_{\phi} \rangle - \frac{1}{2}t^T \Sigma_{\phi} t + O_{\varepsilon}(\|t\|^3 + \|t\|^{\alpha_0 - \varepsilon}),$$

with

(7.12)
$$\Sigma_{\phi} := \frac{1}{\mathfrak{d}} \int_{0}^{1} (\boldsymbol{\psi} + \boldsymbol{\chi} - \boldsymbol{\chi} \circ T^{m}) \cdot (\boldsymbol{\psi} + \boldsymbol{\chi} - \boldsymbol{\chi} \circ T^{m})^{T} \boldsymbol{\xi} \, d\nu.$$

Remark. With the definition (7.12), it is clear that the matrix Σ_{ϕ} is symmetric, positive semi-definite. It is definite if and only if the vectors $\{(\psi + \chi - \chi \circ T^m)(x), x \in (0,1)\}$ span the whole space \mathbb{R}^d . The matrix C_{ϕ} is well-defined whenever $\alpha_0 > 1$. The matrix Σ_{ϕ} is well-defined whenever $\alpha_0 > 2$.

Proof. We extend the computations of Lemma 7.3, using our hypothesis on α_0 to expand the quantity $g_{s,t} = e^{i\langle t,\phi\rangle}\mathfrak{T}^{s-2}$ to order 2 at s=2 and order 1 at t=0. Let

$$\Delta_{s,t} = \Pi_{s,t} - \Pi_{2,0}.$$

We write $e^{i\langle t,\phi\rangle} = 1 + i\langle t,\phi\rangle + O((\|\phi\|\|t\|)^{\min(2,\alpha_0-\varepsilon)})$. Letting $s = s_0(t) = 2 + O(\|t\|)$, we obtain

$$\int_{0}^{1} \Delta_{s,t} \xi \, d\nu = \int_{0}^{1} (e^{i\langle t, \phi \rangle} - 1) \xi \, d\nu - \mathfrak{d}(s - 2) + i(s - 2) \int_{0}^{1} \langle t, \phi \rangle (\log \mathfrak{T}) \xi \, d\nu
+ \frac{1}{2} (s - 2)^{2} \int_{0}^{1} (\log \mathfrak{T})^{2} \xi \, d\nu + O(\|t\|^{3} + \|t\|^{1 + \alpha_{0} - \varepsilon})
= \int_{0}^{1} (e^{i\langle t, \phi \rangle} - 1) \xi \, d\nu - \mathfrak{d}(s - 2) - t^{T} C_{1,\phi} t + O(\|t\|^{3} + \|t\|^{1 + \alpha_{0} - \varepsilon}),$$

where $C_{1,\phi} := \int_0^1 \phi \cdot (\psi - \phi)^T \xi \, d\nu + \frac{1}{2} \int_0^1 (\psi - \phi) \cdot (\psi - \phi)^T \xi \, d\nu$. We use again Theorem 2.6 of [Klo19], getting

$$\lambda(s, \boldsymbol{t}) = 1 + \int_0^1 \Delta_{s, \boldsymbol{t}} \xi \, d\nu + \int_{[0, 1]} \Delta_{s, \boldsymbol{t}} (\operatorname{Id} - \mathbb{H}^m)^{-1} (\operatorname{Id} - \mathbb{P}) \Delta_{s, \boldsymbol{t}} \xi \, d\nu + O(\|\Delta_{s, \boldsymbol{t}}\|^3).$$

By computations similar to (5.8), we have

$$\left\| \Delta_{s,\boldsymbol{t}}[f] - i \,\mathbb{H}^m[\langle \boldsymbol{t},\boldsymbol{\phi}\rangle f] - i\mathfrak{d}^{-1}\Big(\int_0^1 \langle \boldsymbol{t},\boldsymbol{\phi}\rangle \xi \,\mathrm{d}\nu \Big) \,\mathbb{H}^m[\log \mathfrak{T} f] \right\|_0 \ll_{\varepsilon} (\|\boldsymbol{t}\|^{\alpha_0-\varepsilon} + \|\boldsymbol{t}\|^2) \|f\|_0.$$

Note that the left-hand side can be written $\|\Delta_{s,t}[f] - i\langle t, \mathbb{H}^m[\psi f]\rangle\|_0$. We deduce

$$\int_{[0,1]} \Delta_{s,t} (\operatorname{Id} - \mathbb{H}^m)^{-1} (\operatorname{Id} - \mathbb{P}) \Delta_{s,t} \xi \, d\nu$$

$$= - \int_0^1 \langle \boldsymbol{t}, \boldsymbol{\psi} \rangle (\operatorname{Id} - \mathbb{H}^m)^{-1} (\operatorname{Id} - \mathbb{P}) \, \mathbb{H}^m [\langle \boldsymbol{t}, \boldsymbol{\psi} \rangle \xi] \, d\nu + O_{\varepsilon} (\|\boldsymbol{t}\|^3 + \|\boldsymbol{t}\|^{1+\alpha_0-\varepsilon}).$$

Since $\mathbb{P}\mathbb{H}^m = \mathbb{P}$ and $\mathbb{H}^m = \mathbb{P} + \mathbb{N}^m$, we have $(\mathrm{Id} - \mathbb{H}^m)^{-1}(\mathrm{Id} - \mathbb{P})\mathbb{H}^m[f\xi] = \xi\mathbb{K}[f]$ where we recall the definition (7.7). Therefore, we have

$$-\int_0^1 \langle m{t}, m{\psi}
angle (\operatorname{Id} - \mathbb{H}^m)^{-1} (\operatorname{Id} - \mathbb{P}) \, \mathbb{H}^m [\langle m{t}, m{\psi}
angle \xi] \, \mathrm{d}
u = -m{t}^T C_{2, m{\phi}} m{t},$$

where \mathbf{u}^T denotes the transpose of the column vector \mathbf{u} , and $C_{2,\phi} = \int_{[0,1]} (\boldsymbol{\psi} \cdot \mathbb{K}[\boldsymbol{\psi}]^T) \xi \, d\nu$. This proves (7.9) with $C_{\phi} = C_{1,\phi} + C_{2,\phi}$ as claimed.

To prove (7.11), we note that by to the hypothesis $\alpha_0 > 2$, the quantity (7.12) is well-defined. In order to expand it, we first note that, with the definition (7.8), we have by construction $\mathbb{P}[\psi\xi] = 0$, so that

$$\chi \xi = (\operatorname{Id} - \mathbb{H}^m)^{-1} \mathbb{N}^m [\psi \xi] = \sum_{i \ge 1} \mathbb{H}^{jm} [\psi \xi] = \mathbb{H}^m [(\psi + \chi) \xi].$$

By the property $\int f(g \circ T^m) d\nu = \int \mathbb{H}^m[f]g d\nu$, we have

$$\int (\boldsymbol{\psi} + \boldsymbol{\chi}) \cdot (\boldsymbol{\chi} \circ T^m)^T \xi \, d\nu = \int \mathbb{H}^m [(\boldsymbol{\psi} + \boldsymbol{\chi}) \xi] \cdot \boldsymbol{\chi}^T \, d\nu = \int \boldsymbol{\chi} \cdot \boldsymbol{\chi}^T \xi \, d\nu.$$

Similarly, we have

$$\int (\boldsymbol{\chi} \circ T^m) \cdot (\boldsymbol{\chi} \circ T^m)^T \xi \, d\nu = \int \mathbb{H}^m [(\boldsymbol{\chi} \circ T^m) \xi] \cdot \boldsymbol{\chi}^T \, d\nu = \int \boldsymbol{\chi} \cdot \boldsymbol{\chi}^T \xi \, d\nu.$$

We deduce that, with the definition (7.12), we have

$$\Sigma_{\phi} = \int (\boldsymbol{\psi} + \boldsymbol{\chi}) \cdot (\boldsymbol{\psi} + \boldsymbol{\chi})^{T} \xi \, d\nu - 2 \int (\boldsymbol{\psi} + \boldsymbol{\chi}) (\boldsymbol{\chi} \circ T^{m}) \, d\nu - \int (\boldsymbol{\chi} \circ T^{m}) \cdot (\boldsymbol{\chi} \circ T^{m})^{T} \xi \, d\nu$$
$$= \int \boldsymbol{\psi} \cdot \boldsymbol{\psi}^{T} \xi \, d\nu + 2 \int \boldsymbol{\psi} \cdot \mathbb{K} [\boldsymbol{\psi}]^{T} \xi \, d\nu.$$

On the other hand, expanding the squares in (7.10), we find

$$2C_{\phi} = \int \boldsymbol{\psi} \cdot \boldsymbol{\psi}^T \boldsymbol{\xi} \, d\nu - \int \boldsymbol{\phi} \cdot \boldsymbol{\phi}^T \boldsymbol{\xi} \, d\nu + 2 \int \boldsymbol{\psi} \cdot \mathbb{K}[\boldsymbol{\psi}]^T \boldsymbol{\xi} \, d\nu.$$

The claimed formula (7.11) follows by the Taylor expansion $e^{iu} = 1 + u + \frac{1}{2}u^2 + O(u^{\alpha_0})$ with $u = i\langle t, \phi \rangle$.

8. Proof of Theorem 3.1

Recall that Ω_Q consists in the rationals in (0,1] of denominators at most Q, and let

(8.1)
$$\chi_Q(t) := \sum_{x \in \Omega_Q} \exp(\langle it, S_{\phi}(x) \rangle).$$

Proposition 8.1. For all $\varepsilon > 0$, there exists $\delta, t_0 > 0$ such that for $||\mathbf{t}|| \le t_0$, we have

$$\mathbb{E}_{Q}(e^{i\langle t, S_{\phi}(x)\rangle}) = Q^{s_0(t)-2} \{ 1 + O_{\varepsilon}(Q^{-\delta} + ||t|| + ||t||^{\alpha_0 - \varepsilon}) \}.$$

Proof. Recall that $\chi_Q(t)$ was defined in (8.1), so that $\mathbb{E}_Q(e^{i\langle t, S_{\phi}(x)\rangle}) = \chi_Q(t)/\chi_Q(0)$. Let $\Omega \geq 1$ be a parameter, and $w : \mathbb{R}_+ \to [0, 1]$ be a smooth function satisfying

(8.2)
$$\mathbf{1}_{[0,1]} \le w \le \mathbf{1}_{[0,1+\Omega^{-1}]}, \qquad \|w^{(j)}\|_{\infty} \ll_{j} \Omega^{j}.$$

Then by a trivial bound on the contribution of $q \in [Q, Q(1 + \Omega^{-1})]$, we have

(8.3)
$$\chi_Q(\boldsymbol{t}) = O(\Omega^{-1}Q^2) + \widetilde{\chi}_Q(\boldsymbol{t}), \quad \text{where} \quad \widetilde{\chi}_Q(\boldsymbol{t}) := \sum_{\substack{1 \le a \le q \\ (a,q)=1}} e^{i\langle \boldsymbol{t}, S_{\phi}(a/q) \rangle} w\left(\frac{q}{Q}\right).$$

By Perron's formula, we have

$$\widetilde{\chi}_Q(\boldsymbol{t}) = \frac{1}{2\pi i} \int_{3-i\infty}^{3+i\infty} Q^s \mathfrak{S}(s, \boldsymbol{t}) \widehat{w}(s) \, \mathrm{d}s,$$

where the Mellin transform $\widehat{w}(s) = \int_0^\infty w(u)u^{s-1} du$ is defined for Re(s) > 0. We move the contour to the line $\text{Re}(s) = 2 - \delta$. If $t_0, \delta > 0$ are small enough, then by Proposition 6.9, we encounter exactly one pole, at $s = s_0(t)$. By Cauchy's theorem, we deduce

(8.4)
$$\widetilde{\chi}_{Q}(\boldsymbol{t}) = \operatorname{Res}_{s=s_{0}(\boldsymbol{t})}(Q^{s}\mathfrak{S}(s,\boldsymbol{t})\widehat{w}(s)) + \frac{1}{2\pi i} \int_{2-\delta-i\infty}^{2-\delta+i\infty} Q^{s}\mathfrak{S}(s,\boldsymbol{t})\widehat{w}(s) \,\mathrm{d}s.$$

For some absolute constant $C \geq 1$, Proposition 6.9 yields the bound

$$|\mathfrak{S}(s, \boldsymbol{t})| \ll (|\tau| + 1)^C.$$

On the other hand, we have $|\widehat{w}(s)| \ll \Omega^{C+2} |s|^{-C-2}$ for $\text{Re}(s) \in [1/2, 3]$ by integration by parts and (8.2), so that

(8.5)
$$\left| \int_{2-\delta-i\infty}^{2-\delta+i\infty} Q^s \mathfrak{S}(s,t) \widehat{w}(s) \, \mathrm{d}s \right| \ll \Omega^{C+2} Q^{2-\delta}.$$

Finally, we have by (6.7)

(8.6)
$$\operatorname{Res}_{s=s_0(t)}(Q^s\mathfrak{S}(s,t)\widehat{w}(s)) = -\frac{Q^{s_0}\widehat{w}(s_0)}{\partial_{10}\lambda(s_0,t)} \sum_{0 \le j \le m} \Pi_{s_0,t}^{(j)} \mathbb{P}_{s_0,t}[\mathbf{1}](1),$$

where we abbreviated $s_0 = s_0(t)$ in the right-hand side. By perturbation theory and Lemma 5.3, we have

$$\Pi_{s_0, t}^{(j)} \mathbb{P}_{s_0, t}[\mathbf{1}](1) = \frac{1}{2 \log 2} \{ 1 + O_{\varepsilon}(\|\mathbf{t}\| + \|\mathbf{t}\|^{\alpha_0 - \varepsilon}) \}$$

for $0 \le j < m$. The quantity $\partial_{10}\lambda(s_0(t), t)$ was estimated in (7.2). Finally, we have by (8.2)

$$\widehat{w}(s_0) = \frac{1}{2} \{ 1 + O_{\varepsilon}(\Omega^{-1} + ||\mathbf{t}|| + ||\mathbf{t}||^{\alpha_0 - \varepsilon}) \}.$$

Inserting these estimates in (8.6), we deduce

$$\operatorname{Res}_{s=s_0(\boldsymbol{t})}(Q^s\mathfrak{S}(s,\boldsymbol{t})\widehat{w}(s)) = \frac{3}{\pi^2}Q^{s_0(\boldsymbol{t})}\{1 + O_{\varepsilon}(\Omega^{-1} + ||\boldsymbol{t}|| + ||\boldsymbol{t}||^{\alpha_0 - \varepsilon})\}.$$

Grouping this (8.3)(8.4) and (8.5), we conclude

$$\chi_Q(t) = \frac{3}{\pi^2} Q^{s_0(t)} \{ 1 + O_{\varepsilon} (\Omega^{-1} + \Omega^{C+2} Q^{-\delta} + ||t|| + ||t||^{\alpha_0 - \varepsilon}) \}.$$

Our claim follows by optimizing $\Omega = Q^{\delta/(C+3)}$ and dividing by $\chi_Q(0)$.

Proof of Theorem 3.1. We use Proposition 8.1 along with Lemmas 7.3–7.4 and the value (7.1).

9. Applications

When using the Berry–Esseen inequality, we will require a separate treatment of very small values of t in order to handle the error term $O(Q^{-\delta})$ in Theorem 3.1 (the argument described in [Gou15, Remark 3.8] is not readily adapted since part of this term originates from counting pairwise coprime numbers).

Lemma 9.1. Suppose that the function ϕ satisfies (3.7) and (3.8). Then we have

(9.1)
$$\mathbb{E}_{Q}(e^{i\langle t, S_{\phi}(x)\rangle}) = 1 + O(\|t\|^{\alpha_0/3} \log Q).$$

Proof. For all $n \geq 1$, define $c(n) := \sup_{x \in (\frac{1}{n+1},\frac{1}{n})} \|\phi(x)\|^{\alpha_0/3}$. Then with the terminology of [BH08, p.750], the function c has strong moments to order 3, so that $\mathbb{E}_Q(\sum_{j=1}^r c(a_j)) \ll \log Q$ by [BH08, Remark 1.2]. We conclude by taking expectations in the bound $\left| e^{i\langle t, S_{\phi}(x) \rangle} - 1 \right| = O(\sum_{j=1}^r (\|t\| \|\phi(T^{j-1}(x))\|)^{\alpha_0/3})$.

Proof of Corollary 3.2. In (3.11), we estimate the integral $\mathfrak{I}_{\phi}(t)$ using [BDa, Proposition 2.1], which amounts here to integrating the Taylor expansion of $e^{it\phi(x)}$ at t=0. From (7.12), and with the notation (3.12), we obtain

(9.2)
$$U(t) = it\mu - \frac{t^2}{2}\sigma + O_{\varepsilon}(|t|^{\min(3,\alpha_0 - \varepsilon)}),$$

where, with $\psi(x) = \phi(x) + \mu \log x$,

$$\sigma = \frac{12\log 2}{\pi^2} \int_0^1 (\psi(x) + \chi(x) - \chi(T(x)))^2 \frac{\mathrm{d}x}{1+x}.$$

We recall that χ is related to ψ by (7.8) (with m=1). It is clear that $\sigma \geq 0$. If $\sigma = 0$, then the integrand vanishes identically, and we would conclude that $\phi = -\mu \log -\chi + \chi \circ T$, contradicting our hypothesis. The bounds (9.2), (9.1) and (3.9) may now be used in conjuction with the Berry-Esseen theorem [Ten15, theorem II.7.16] to conclude.

9.1. Central modular symbols. Let $f(z) = \sum_{n\geq 1} a_n e(nz)$ be a non-zero primitive Hecke eigencuspform of weight k for $SL(2,\mathbb{Z})$ with trivial multiplier. Note that k is necessarily even and $k\geq 12$.

Define, for all integer $1 \leq m \leq k-1$ and all $x \in \mathbb{Q}$, the modular symbol

(9.3)
$$\langle x \rangle_{f,m} := \frac{(2\pi i)^m}{(m-1)!} \int_x^{i\infty} f(z)(z-x)^{m-1} dz.$$

Lemma 9.2. For m > k/2, the function $x \mapsto \langle x \rangle_{f,m}$, initially defined over \mathbb{Q} , can be extended to a bounded function in $H^{1-\varepsilon}(\mathbb{R})$ for any $\varepsilon \in (0,1)$.

Proof. By Deligne's bound [Del74], we have $|a_n| \ll_{\varepsilon,f} n^{(k-1)/2+\varepsilon}$. Therefore $\sum_{n\geq 1} |a_n|/n^m < \infty$, and we deduce by Fubini's theorem that for $x \in \mathbb{Q}$,

$$\langle x \rangle_{f,m} = (-1)^m \sum_{n>1} \frac{a_n e(nx)}{n^m},$$

and the left-hand side is now defined for $x \in \mathbb{R}$. By [Iwa97, Theorem 5.3], we have

(9.4)
$$\sum_{n \le t} a_n e(nx) \ll_f t^{k/2} \log(2t) \qquad (t \ge 1)$$

uniformly in $x \in \mathbb{R}$. Let $x, x' \in \mathbb{R}$, $\delta = |x - x'|$, and for $t \ge 1$, $S(t) := \sum_{n \le t} a_n(e(nx) - e(nx'))$. Then using (9.4) and partial summation, we obtain $|S(t)| \ll_{\varepsilon, f} t^{k/2 + \varepsilon} \min(1, \delta t)$, and so

$$|\langle x \rangle_{f,m} - \langle x' \rangle_{f,m}| \ll_{\varepsilon,f} \int_{1}^{\infty} t^{-m-1+k/2+\varepsilon} \min(1,\delta t) dt$$
$$\ll_{\varepsilon,f} \delta + \delta^{m-k/2-\varepsilon}$$

as claimed, since $m \ge k/2 + 1$.

Lemma 9.3. For any $\varepsilon \in (0,1)$, some function $\phi_f \in H^{1-\varepsilon}([0,1],\mathbb{C})$, and all $x \in \mathbb{Q} \setminus \{0\}$, we have

$$\langle x \rangle_{f,k/2} = (-i)^{k/2-1} \langle \frac{-1}{x} \rangle_{f,k/2} + \phi_f(x).$$

Moreover, we have uniformly $\|\phi_f \circ h\|_{(1-\varepsilon)} \ll 1$ uniformly for $h \in \mathcal{H}^4$.

Proof. For Im(z) > 0, define

$$\widehat{f}(z) := \sum_{n \ge 1} \frac{a_n}{n^{k-1}} e(nz)$$

$$= \sum_{n \ge 1} a_n e(nz) \frac{(-i)^{k-1}}{(k-1)!} \int_0^{i\infty} \tau^{k-2} e^{2\pi i n \tau} d\tau$$

$$= \frac{(-i)^{k-1}}{(k-1)!} \int_z^{i\infty} (\tau - z)^{k-2} f(\tau) d\tau.$$

Using the modularity relation $f(-1/z) = z^k f(z)$, and making the change of variables $\tau \to -1/\tau$, we obtain

$$\frac{(k-1)!}{(-i)^{k-1}} z^{k-2} \widehat{f}(-1/z) = z^{k-2} \int_{-1/z}^{i\infty} (\tau + 1/z)^{k-2} f(\tau) d\tau = \int_{z}^{0} (-1/\tau + 1/z)^{k-2} (z\tau)^{k-2} f(\tau) d\tau$$
$$= -\int_{0}^{z} (\tau - z)^{k-2} f(\tau) d\tau$$

and so the quantity

$$r_f(z) := \widehat{f}(z) - z^{k-2} \widehat{f}(-1/z) = \frac{(-i)^{k-1}}{(k-1)!} \int_0^{i\infty} (\tau - z)^{k-2} f(\tau) d\tau \qquad (\operatorname{Im}(z) > 0)$$

is a polynomial in z of degree k-2.

Let now $x \in \mathbb{Q}_{>0}$. As $\delta \to 0$ with $\delta > 0$, we have

$$\widehat{f}(x(1+i\delta)) = \frac{(-i)^{k-1}}{(k-1)!} \int_{x(1+i\delta)}^{i\infty} (\tau - x - ix\delta)^{k-2} f(\tau) d\tau$$
$$= \frac{(-i)^{k-1}}{(k-1)!} \left(\int_{x}^{i\infty} - \int_{x}^{x(1+i\delta)} \right) (\tau - x - ix\delta)^{k-2} f(\tau) d\tau.$$

The second integral is $O(\delta^M)$ as $\delta \to 0$ for any fixed M > 0, since f is a cusp form. Thus, by the binomial formula, we obtain

$$\widehat{f}(x(1+i\delta)) = \frac{(-1)^{k-1}}{(k-1)(2\pi)^{k-1}} \sum_{\ell=0}^{k-2} \frac{(2\pi x\delta)^{\ell}}{\ell!} \langle x \rangle_{f,k-1-\ell} + o(\delta^{k-2}).$$

In the same way, since $-\frac{1}{x(1+i\delta)} = -\frac{1}{x}(1-i\delta')$ with $\delta' = \delta/(1+i\delta)$, so that $\text{Re}(\delta) > 0$, we have

$$\begin{split} &(x(1+i\delta))^{k-2}\widehat{f}(-\frac{1}{x(1+i\delta)})\\ &=\frac{(-1)^{k-1}}{(k-1)(2\pi)^{k-1}}\sum_{\ell=0}^{k-2}(i\delta)^{\ell}\sum_{j=0}^{\ell}\frac{(-1)^{j}}{j!}\binom{k-2-j}{\ell-j}(2\pi)^{j}x^{k-2-j}\left\langle \frac{-1}{x}\right\rangle _{f,k-1-j}+o(\delta^{k-2}). \end{split}$$

With m := k/2 - 1, reading the coefficients of δ^m on each side of the definition of $r_f(x(1+i\delta))$, and since k is even, we deduce

$$\langle x \rangle_{f,1+m} - (-i)^m \sum_{j=0}^m c_{j,k} x^j \left\langle \frac{-1}{x} \right\rangle_{f,1+m+j} = -(k-1)(2\pi)^{m+1} i^m r_f^{(m)}(x),$$
$$c_{j,k} := j! \binom{m}{j} \binom{m+j}{j} \left(\frac{-1}{2\pi}\right)^j.$$

We single out the term j = 0. The function

$$\phi_f(x) := (-i)^m \sum_{j=1}^m c_{j,k} x^j \left\langle \frac{-1}{x} \right\rangle_{f,1+m+j} - (k-1)(2\pi)^{m+1} i^m r_f^{(m)}(x),$$

defines, by Lemma 9.2, a function in $H^{1-\varepsilon}([\frac{1}{n+1},\frac{1}{n}])$ for all $\varepsilon \in (0,1)$ and $n \geq 1$. The value $c_{0,k} = 1$ proves our claimed formula. Finally, for $h \in \mathcal{H}$, by the rules (4.1), (4.2), (4.4) and 1-periodicity of $x \mapsto \langle x \rangle_{f,1+m+j}$, we have

$$\|\phi_f \circ h\|_{(1-\varepsilon)} \ll_f \sum_{j=1}^m \|x \mapsto h(x)^j \langle x \rangle_{f,1+m+j} \|_{(1-\varepsilon)} + \|r_f^{(m)} \circ h\|_{(1-\varepsilon)}$$
$$\ll_f \sum_{j=1}^m \left(\|(h^j)'\|_{\infty}^{\varepsilon} \|h^j\|_{\infty}^{1-\varepsilon} + \|h^j\|_{\infty} \right) + \|h'\|_{\infty}^{1-\varepsilon}$$
$$\ll_f 1.$$

By the rule (4.2) again, we deduce that the same bound $\|\phi_f \circ h\|_{(1-\varepsilon)} \ll 1$ holds for $h \in \mathcal{H}^4$. \square

Proof of Theorems 2.3 and 2.4. Let $\omega := (-i)^{k/2-1}$, so that $\omega^4 = 1$. Iterating Lemma 9.3, we have for all $x \in \mathbb{Q} \cap (0,1]$,

(9.5)
$$\langle x \rangle_{f,k/2} = \sum_{j=1}^{r} \omega^{j-1} \phi((-1)^{j-1} T^{j-1}(x)) + \langle 0 \rangle_{f,k/2}.$$

Note that changing the coordinates of \mathscr{R} by an amount $O(1/\sqrt{\log Q})$ in (2.2) does not change the right-hand side, so that we may replace $\langle x \rangle_{f,k/2}$ by $\langle x \rangle_{f,k/2} - \langle 0 \rangle_{f,k/2}$. For all $\mathbf{t} \in \mathbb{R}^2$, identifying $\mathbb{C} \simeq \mathbb{R}^2$ with basis (1,i), we let

$$\chi(t) := \mathbb{E}_Q \Big(\exp \Big\{ \frac{i \langle t, \langle x \rangle_{f,k/2} - \langle 0 \rangle_{f,k/2} \rangle}{\sigma_f \sqrt{\log Q}} \Big\} \Big),$$

The j-th summand in (9.5) only depends on j (mod 4). We apply Theorem 3.1 with m=4 and d=2. The hypothesis (3.7) is satisfied with $\alpha_0=4$. The hypothesis (3.8) is satisfied for any $\lambda_0<\frac{1}{2-2\varepsilon}$, by using Lemma 9.3 and noting that $\left\|\phi_f|_{h(\mathcal{I})}\right\|_{(1-\varepsilon)}\ll |h'(0)|^{-1+\varepsilon}\|\phi_f\circ h\|_{(1-\varepsilon)}$. Using (3.11) along with the expressions (7.11), (7.12), we obtain for some $\mu_f\in\mathbb{R}^2$ and real 2×2 matrix Σ_f the estimate

$$\chi(\boldsymbol{t}) = \exp\Big\{i\langle \boldsymbol{t}, \mu_f \rangle - \frac{1}{2}\boldsymbol{t}^T \Sigma_f \boldsymbol{t} + O\Big(\frac{\|\boldsymbol{t}\| + \|\boldsymbol{t}\|^3}{\sqrt{\log Q}} + \frac{1}{Q^{\delta}}\Big)\Big\}.$$

To compute the variance, we appeal to the bound

(9.6)
$$\mathbb{E}_Q(|\langle x \rangle_{f,m} - \mu_f \log Q|^4) \ll (\log Q)^2.$$

This can be proved by shifting to the setting of [BV05a], where the variable t is extended to a complex neighborhood of the origin; the functions U, V defined in (3.10) are, in this case, analytic in t near the origin, by boundedness of ϕ . Then by e.g. [Bil95, th. 25.12] and (9.6), we find

$$\mu_f = \lim_{Q \to \infty} \frac{\mathbb{E}_Q(\langle x \rangle_{f,k/2})}{\log Q}, \qquad \Sigma_f = \lim_{Q \to \infty} \frac{\mathbb{E}_Q(\langle x \rangle_{f,k/2} \langle x \rangle_{f,k/2}^T)}{\sigma_f^2 \log Q}.$$

On the other hand, as $Q \to \infty$, we have the following asymptotic formulae, where now $\langle x \rangle_{f,k/2}$ is interpreted as a complex number:

(9.7)
$$\mathbb{E}_{Q}(\langle x \rangle_{f,m}) = o(\log Q),$$

(9.8)
$$\mathbb{E}_Q(\langle x \rangle_{f,m}^2) = o(\log Q),$$

(9.9)
$$\mathbb{E}_{Q}(|\langle x \rangle_{f,m}|^2) \sim 2\sigma_f^2 \log Q.$$

These statements can be proven (in a stronger form) by standard methods, using orthogonality of additive characters, the approximate functional equation [IK04, Theorem 5.3] and Rankin-Selberg theory [Iwa97, Chapter 13.6]. The value σ_f appears as $\sigma_f^2 = \operatorname{Res}_{s=1} L(f \times \overline{f}, 1)$, which is evaluated in [Iwa97, eq. (13.52)]. Note that the analogues of (9.8) and (9.9) with a single average over numerator have recently been computed in [BFK⁺]; in their result as stated, however, the denominator is assumed to be prime.

The equality (9.7) shows that $\mu_f = 0$. The equality (9.8) shows that the matrix Σ_f is a multiple of the identity, and the equality (9.9) then shows that $\Sigma_f = \text{Id}$. Using the Berry–Esseen inequality, along with Lemma 9.1, concludes the proof of Theorem 2.3.

To justify Theorem 2.4, we use again the analyticity of U, V defined in (3.10) in a neighborhood of the origin. Hypothesis (4) of [Hwa96] is therefore satisfied in our case with $\phi(n)$ replaced by $\log Q$, and (2.3) follows by [Hwa96, Theorem 1], taking $t = \varepsilon \sqrt{\log Q}$.

9.2. Central value of the Estermann function.

Proof of Theorem 2.1. The Estermann function D corresponds to D_0 in notation of [Bet16]. For $x \in \mathbb{Q}$, it is the analytic continuation of

$$D(s,x) = \sum_{n>1} \frac{e(nx)\tau(n)}{n^s},$$

initially defined for Re(s) > 1, evaluated at $s = \frac{1}{2}$. We recall that $\tau(n)$ is the number of divisors of n. We use [Bet16, Lemma 10], noting that the quantity v_{j-1}/v_j corresponds to $T^{j-1}(x)$. Therefore

$$D(\frac{1}{2},x) = \zeta(\frac{1}{2})^2 + \sum_{j=1}^r \phi_j(T^{j-1}(x)),$$

where

$$\phi_j(x) = \frac{1}{2}x^{-1/2} \left(\log(1/x) + \gamma_0 - \log(8\pi) - \frac{\pi}{2} \right) + (-1)^{j-1} i \frac{1}{2} x^{-1/2} \left(\log(1/x) + \gamma_0 - \log(8\pi) + \frac{\pi}{2} \right) + \zeta \left(\frac{1}{2} \right)^2 + \mathcal{E}((-1)^j x),$$

and \mathcal{E} , which corresponds to $\mathcal{E}(0,\cdot)$ in the notation of [Bet16, p. 6900], is bounded and continuous. By comparing the cases N=0 and N=1 of [Bet16, eq. (3.17)], we have

(9.10)
$$\mathcal{E}(x) = \mathcal{E}_1(x) + \sum_{j \in \{1,2\}} \frac{(-1)^j}{j\pi} \Gamma(\frac{1}{2} + j)^2 \left(\frac{x}{2\pi i}\right)^j \left(D_j(\frac{1}{2}, -1/x) + \zeta(\frac{1}{2} + j)^2/j\right),$$

where $\mathcal{E}_1 \in \mathcal{C}^1([0,1])$ and $D_j(\frac{1}{2},x) := \sum_{n\geq 1} \tau(n) \mathrm{e}(nx) n^{-\frac{1}{2}-j}$. For $j\geq 1$, the function $D_j(\frac{1}{2},\cdot)$ belongs to $H^{1/2-\varepsilon}([0,1],\mathbb{C})$ for all $\varepsilon\in(0,1/2)$. We deduce by taking differences that the right-hand side of (9.10) defines, for all $n\geq 1$, a function in $H^{1/2-\varepsilon}([\frac{1}{n+1},\frac{1}{n}],\mathbb{C})$. By an argument

identical to Lemma 9.3, we also have the bound $\|\phi_j \circ h\|_{(1/2-\varepsilon)} \ll 1$ for all $h \in \mathcal{H}^2$, which validates the hypothesis (3.8) with any $\lambda_0 < \frac{1}{1-2\varepsilon}$. Note that ϕ_j depends only on the parity of j. We apply Theorem 3.1 with m=2, d=2

Note that ϕ_j depends only on the parity of j. We apply Theorem 3.1 with m=2, d=2 and $\alpha_0=2-\varepsilon$. In the estimate (3.11) we evaluate the integrals by appealing to [BDa, Corollary 3.1]. We deduce that there is a constant $\mu \in \mathbb{C}$ such that, letting $\sigma=1/\pi$ and

$$\chi(t) := \mathbb{E}_Q\Big(\exp\Big\{i\operatorname{Re}\Big(t\frac{D(\frac{1}{2},x) - \mu\log Q}{\sigma(\log Q)^{1/2}(\log\log Q)^{3/2}}\Big)\Big\}\Big), \qquad (t \in \mathbb{C}),$$

we have

(9.11)
$$\chi(t) = \exp\left\{-\frac{|t|^2}{2} + O\left(\frac{1}{Q^{\delta}} + \frac{|t| + |t|^2}{(\log\log Q)^{1-\varepsilon}}\right)\right\}.$$

We then obtain, by the Berry-Essen inequalities and the bound (9.1) for small frequencies, the statement of Theorem 2.1 up to the value of the expectation. We compute the expectation from the initial object, using the expression [IK04, eq. (3.2)] for Ramanujan sums. For $s, w \in \mathbb{C}$ with Re(s) > 1 and Re(w) > 2, we have

$$\sum_{q \ge 1} \frac{1}{q^w} \sum_{\substack{1 \le a \le q \\ (a,a) = 1}} D(s,a/q) = \zeta(s)^2 \sum_{q \ge 1} \frac{1}{q^w} \sum_{\ell \mid q} \mu\left(\frac{q}{\ell}\right) \frac{\tau(\ell)}{\ell^{s-1}} \prod_{p^\nu \mid \mid \ell} (1 - \frac{\nu}{\nu+1} p^{-s}),$$

and so by analytic continuation

$$\sum_{q \ge 1} \frac{1}{q^w} \sum_{\substack{1 \le a \le q \\ (a,q) = 1}} D(\frac{1}{2}, a/q) = \zeta(\frac{1}{2})^2 \zeta(w)^{-1} \zeta(w - 1/2)^2 H(w),$$

where H(w) is analytic and bounded in $\text{Re}(w) \geq 4/3$. We deduce by a standard application of Perron's formula that

(9.12)
$$\mathbb{E}_Q(D(\frac{1}{2}, x)) \ll_{\varepsilon} Q^{-1/2 + \varepsilon}.$$

On the other hand, by (9.11), we have

$$\chi(t) = 1 + O_{\varepsilon}(Q^{-\delta} + (\log \log Q)^{-1/2 + \varepsilon}t + t^2),$$

whereas exanding the exponential as $e^{iu} = 1 + iu + O(u^{3/2})$ in the definition of $\chi(t)$, by (9.12), we get

$$\chi(t) = 1 + it\mu(\log Q)^{1/2}(\log\log Q)^{-3/2} + O(Q^{-1/3} + |t|^{3/2}((\log Q)^{1/2} + \mathbb{E}_Q(|D(\frac{1}{2}, x)|^{3/2})).$$

Using the trivial bound $\left|D(\frac{1}{2},x)\right| \ll \sum_{j=1}^{r(x)} a_j(x)^{3/5}$ and Hölder's inequality, we find

$$\mathbb{E}_{Q}(|D(\frac{1}{2},x)|^{3/2}) \ll \mathbb{E}_{Q}\left(\left(\sum_{j=1}^{r(x)} 1\right)^{1/2} \left(\sum_{j=1}^{r(x)} a_{j}(x)\right)\right)$$

$$\ll (\log Q)^{5/2}$$

by the bound $r(x) \ll \log(\text{denom}(x) + 1)$ and [YK75, Theorem]. Setting $t = Q^{-\delta/2}$, we obtain

$$\mu(\log Q)^{1/2}(\log\log Q)^{-3/2} = O_{\varepsilon}((\log\log Q)^{-1/2+\varepsilon})$$

and so $\mu = 0$, by letting $Q \to \infty$.

9.3. Large moments of continued fractions expansions. For all $\lambda \geq 0$ and $x \in \mathbb{Q} \cap (0,1)$, we recall that $\Sigma_{\lambda}(x)$ was defined in (2.4). For $0 < \alpha < 2$, define

$$c_{\alpha} = \left(\frac{\Gamma(1-\alpha)\cos(\frac{\pi\alpha}{2})}{\pi^2/12}\right)^{1/\alpha}$$

and by continuity $c_1 = \frac{6}{\pi}$. Let

$$g_{\alpha}(x) := \begin{cases} \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-itx - (c_{\alpha}|t|)^{\alpha} (1 - i\operatorname{sgn}(t) \tan(\frac{\pi\alpha}{2}))} dt, & (\alpha \neq 1) \\ \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-itx - c_{1}|t|(1 - i\frac{2}{\pi}\operatorname{sgn}(t) \log|t|)} dt, & (\alpha = 1) \end{cases}$$

be the probability distribution function of a stable law $S_{\alpha}(c_{\alpha}, 1, 0)$ (see [ST94]), and

$$G_{\alpha}(v) := \int_{-\infty}^{v} g_{\alpha}(x) \, \mathrm{d}x.$$

Theorem 9.4. Let $\lambda \geq 0$ and $v \in \mathbb{R}$, and for $\lambda < 1$ define $\mu_{\lambda} = \frac{12}{\pi^2} \sum_{n \geq 1} n^{\lambda} \log(\frac{(n+1)^2}{n(n+2)})$.

(1) If $\lambda < 1/2$, then with for some $\sigma_{\lambda} > 0$, we have

$$(9.13) \mathbb{P}_{Q}\left(\frac{\Sigma_{1/2}(x) - \mu_{\lambda} \log Q}{\sigma_{\lambda} \sqrt{\log Q}} \le v\right) = \Phi(v) + O_{\varepsilon}\left(\frac{1}{(\log Q)^{\min(1/2, 1/(2\lambda) - 1 - \varepsilon)}}\right).$$

(2) If $\lambda = 1/2$, then with $\sigma = (\pi^2/6)^{-1/2}$, we have

$$\mathbb{P}_{Q}\left(\frac{\sum_{1/2}(x) - \mu_{1/2}\log Q}{\sigma\sqrt{\log Q\log\log Q}} \le v\right) = \Phi(v) + O\left(\frac{1}{(\log\log Q)^{1-\varepsilon}}\right).$$

(3) If $1/2 < \lambda < 1$, then

(9.15)
$$\mathbb{P}_{Q}\left(\frac{\Sigma_{\lambda}(x) - \mu_{\lambda} \log Q}{(\log Q)^{\lambda}} \le v\right) = G_{1/\lambda}(v) + O\left(\frac{1}{(\log \log Q)^{1-\varepsilon}}\right).$$

(4) If $\lambda = 1$, then letting γ_0 denote the Euler constant,

(9.16)
$$\mathbb{P}_{Q}\left(\frac{\Sigma_{1}(x)}{\log Q} - \frac{\log\log Q - \gamma_{0}}{\pi^{2}/12} \le v\right) = G_{1}(v) + O\left(\frac{1}{(\log Q)^{1-\varepsilon}}\right).$$

(5) If $\lambda > 1$, then

(9.17)
$$\mathbb{P}_{Q}\left(\frac{\Sigma_{\lambda}(x)}{(\log Q)^{\lambda}} \le v\right) = G_{1/\lambda}(v) + O\left(\frac{1}{(\log \log Q)^{1-\varepsilon}}\right).$$

In all four cases the implied constant depends at most on ε and λ .

Except for (9.15), we expect the error terms to be optimal up to an exponent ε . The estimate (9.17) is in accordance with results on the statistical distribution of $\max_{1 \le j \le r} a_j$ [Hen91, CV11].

To prove Theorem 9.4, we note that $\Sigma_{\lambda}(x) = S_{\phi_{\lambda}}(x)$ with $\phi_{\lambda}(x) := \lfloor 1/x \rfloor^{\lambda}$. The function ϕ_{λ} satisfies the hypotheses of Theorem 3.1 with d = m = 1, $\alpha_0 = 1/\lambda - \varepsilon$, $\kappa_0 = 1$, and all small enough exponents $\lambda_0 > 0$.

9.3.1. Case $\lambda < 1/2$. We wish to apply Corollary 3.2. To proceed, we need to show that ϕ_{λ} is not of the shape $c\log +f -f\circ T$. Suppose that it were, let $n\geq 1$ and $x\in (0,1)$ solve $x=\frac{1}{n+x}$. Evaluating at x yields $n^{\lambda}\sim -c\log n$ as $n\to\infty$, a contradiction. Corollary 3.2 may be applied and yields (9.13).

9.3.2. Case $\lambda = 1/2$. The estimates (3.9)–(3.11) hold, and the integral is evaluated in [BDa, Corollary 3.2]. With the notation $\sigma = (\pi^2/6)^{-1/2}$ and

$$\chi_{1/2,Q}(t) := \mathbb{E}_Q\Big(\exp\Big\{it\frac{\Sigma_{1/2}(x) - \mu_{1/2}\log Q}{\sigma\sqrt{\log Q\log\log Q}}\Big\}\Big),$$

we find that for $|t| \leq \log \log Q$,

$$\chi_{1/2,Q}(t) = \exp\Big\{-\frac{3t^2}{\pi^2} + O\Big(\frac{1}{Q^{\delta}} + \frac{|t|}{(\log Q)^{1/2-\varepsilon}} + \frac{t^2}{(\log\log Q)^{1-\varepsilon}}\Big)\Big\}.$$

On the other hand, by (9.1), we have $\chi_{1/2,Q}(t) = 1 + O(|t|^{1/2} \log Q)$. Inserting these two bounds in the Berry-Esseen theorem [Ten15, theorem II.7.16] yields the claimed conclusion (9.14).

9.3.3. Case $\lambda = 1$. We use the estimates (3.9)–(3.10). Define

$$\chi_{1,Q}(t) := \mathbb{E}_Q\left(\exp\left\{it\left(\frac{\Sigma_1(x)}{\log Q} - \frac{\log\log Q - \gamma_0}{\pi^2/12}\right)\right\}\right).$$

Then for $0 < t \le (\log Q)^{1-\varepsilon}$, we obtain by [BDa, Corollary 3.3]

$$\chi_{1,Q}(t) = \exp\Big\{-\frac{it}{\pi^2/12}\Big(|\log t| - \pi i\Big) + O\Big(\frac{1}{Q^{\delta}} + \frac{|t|^{1-\varepsilon} + |t|^{2-\varepsilon}}{(\log Q)^{1-\varepsilon}}\Big)\Big\},$$

and we may again conclude by the Berry-Esseen inequality.

9.3.4. Case $\lambda \notin \{1/2, 1\}$. Assume first $\lambda > 1$. Then we use the estimates (3.9)–(3.10). Define

$$\chi_{\lambda,Q}(t) := \mathbb{E}_Q\Big(\exp\Big\{it\frac{\Sigma_\lambda(x)}{(\log Q)^\lambda}\Big\}\Big).$$

Then, by [BDa, Corollary 3.2], for $0 \le t \le \log \log Q$ we obtain

$$\chi_{\lambda,Q}(t) = \exp\left\{-\left(c_{1/\lambda}t\right)^{1/\lambda}\left(1 - i\tan(\frac{\pi}{2\lambda})\right) + O\left(\frac{1}{Q^{\delta}} + \frac{t^{1/\lambda - \varepsilon}}{(\log Q)^{1-\varepsilon}} + \frac{t^{1/\lambda}}{(\log\log Q)^{1-\varepsilon}}\right)\right\}$$

and we may again conclude by the Berry-Esseen inequality and Lemma 9.1.

The case $\lambda \in (1/2, 1)$ follows by identical computations, the shift by $\mu_{\lambda} \log Q$ being accounted for by the linear term in the asymptotic evaluation of (3.11), as performed in [BDa, Corollary 3.2]

9.4. Dedekind sums.

Proof of Theorem 2.7. By [Hic77, Theorem 1], we have for $x \in \mathbb{Q} \cap (0,1)$ the equality

$$s(x) = \delta_x + \frac{1}{12} \sum_{j=1}^{r} \phi_j(T^{j-1}(x)),$$

where $|\delta_x| \leq \frac{5}{12}$ and $\phi_j(x) := (-1)^{j-1} \lfloor 1/x \rfloor$. Note that ϕ_j depends only on the parity of j. Since changing v by an amount $O(1/\log Q)$ does not affect the right-hand side of (2.7), we may replace s(x) by $s(x) - \delta_x$. Let

$$\chi(t) := \mathbb{E}_Q\Big(\exp\Big\{it\frac{s(x) - \delta_x}{\log Q}\Big\}\Big).$$

Then Theorem 3.1 applies with d = 1, m = 2 and the functions ϕ_j defined above, with $\alpha_0 = 1 - \varepsilon$ (note that $\phi|_{h(\mathcal{I})}$ is constant for all $h \in \mathcal{H}^2$). We use the expression (3.10) and refer to [BDa, Corollary 3.4] for the evaluation of the integral, obtaining

$$\chi(t) = \exp\Big\{-\frac{|t|}{2\pi} + O\Big(\frac{1}{Q^{\delta}} + \frac{|t| + |t|^{1-\varepsilon}}{(\log Q)^{1-\varepsilon}}\Big)\Big\},\,$$

and we conclude again by the Berry-Esseen inequality.

References

- [AD01] J. Aaronson and M. Denker, Local limit theorems for partial sums of stationary sequences generated by Gibbs-Markov maps, Stochastics Dyn. 1 (2001), no. 2, 193–237. MR 1840194
- [AH06] J. E. Andersen and S. K. Hansen, Asymptotics of the quantum invariants for surgeries on the figure 8 knot, J. Knot Theory Ramifications 15 (2006), no. 4, 479–548. MR 2221531
- [BH08] V. Baladi and A. Hachemi, A local limit theorem with speed of convergence for Euclidean algorithms and diophantine costs, Ann. Inst. H. Poincaré Probab. Statist. 44 (2008), no. 4, 749–770.
- [BV05a] V. Baladi and B. Vallée, Euclidean algorithms are Gaussian, J. Number Theory 110 (2005), no. 2, 331–386.
- [BV05b] V. Baladi and B. Vallée, Exponential decay of correlations for surface semi-flows without finite Markov partitions, Proc. Amer. Math. Soc. 133 (2005), no. 3, 865–874. MR 2113938
- [BM15] M. Balazard and B. Martin, Sur une équation fonctionnelle approchée due à J. R. Wilton, Mosc. Math. J. 15 (2015), no. 4, 629–652. MR 3438825
- [Bet15] S. Bettin, On the distribution of a cotangent sum, Int. Math. Res. Not. IMRN (2015), no. 21, 11419–11432.
- [Bet16] _____, On the reciprocity law for the twisted second moment of Dirichlet L-functions, Trans. Amer. Math. Soc. **368** (2016), no. 10, 6887–6914.
- [Bet19] _____, High moments of the estermann function, Algebra Number Theory 13 (2019), no. 2, 251–300.
- [BC13a] S. Bettin and B. Conrey, Period functions and cotangent sums, Algebra Number Theory 7 (2013), no. 1, 215–242.
- [BC13b] S. Bettin and J. B. Conrey, A reciprocity formula for a cotangent sum, Int. Math. Res. Not. IMRN (2013), no. 24, 5709–5726.
- [BDa] S. Bettin and S. Drappeau, Effective estimation of some oscillatory integrals related to infinitely divisible distributions, Preprint.
- [BDb] _____, Modularity and value distribution of quantum invariants of hyperbolic knot, preprint.
- [BDc] , On the distribution of non-zero weight quantum modular forms, Preprint.
- [Bil95] P. Billingsley, Probability and measure, third ed., Wiley Series in Probability and Mathematical Statistics, John Wiley & Sons, Inc., New York, 1995, A Wiley-Interscience Publication. MR 1324786
- [BFK⁺17a] V. Blomer, É. Fouvry, E. Kowalski, P. Michel, and D. Milićević, On moments of twisted L-functions, Amer. J. Math. 139 (2017), no. 3, 707–768. MR 3650231
- [BFK⁺17b] V. Blomer, É. Fouvry, E. Kowalski, Ph. Michel, and D. Milićević, Some applications of smooth bilinear forms with Kloosterman sums, Tr. Mat. Inst. Steklova 296 (2017), no. Analiticheskaya i Kombinatornaya Teoriya Chisel, 24–35, English version published in Proc. Steklov Inst. Math. 296 (2017), no. 1, 18–29. MR 3640770
- [BFK⁺] V. Blomer, É. Fouvry, E. Kowalski, Ph. Michel, D. Milićević, and W. Sawin, *The second moment theory of families of L-functions*, to appear at Mem. Amer. Math. Soc.
- [BFR15] K. Bringmann, A. Folsom, and R. C. Rhoades, Unimodal sequences and "strange" functions: a family of quantum modular forms, Pacific J. Math. 274 (2015), no. 1, 1–25. MR 3320867
- [BKM19] K. Bringmann, J. Kaszian, and A. Milas, Vector-valued higher depth quantum modular forms and higher Mordell integrals, J. Math. Anal. Appl. 480 (2019), no. 2, 123397, 22. MR 4000083
- [BLR14] K. Bringmann, Y. Li, and R. C. Rhoades, Asymptotics for the number of row-Fishburn matrices, European J. Combin. 41 (2014), 183–196. MR 3219259
- [BLR18] K. Bringmann, J. Lovejoy, and L. Rolen, On some special families of q-hypergeometric Maass forms, Internat. Math. Res. Notices (2018), no. 18, 5537–5561. MR 3862112
- [BR16] K. Bringmann and L. Rolen, Half-integral weight Eichler integrals and quantum modular forms, J. Number Theory 161 (2016), 240–254. MR 3435727
- [Bro96] A. Broise, Transformations dilatantes de l'intervalle et théorèmes limites, Astérisque (1996), no. 238, 1–109.
- [BCD18] R. Bruggeman, Y. Choie, and N. Diamantis, Holomorphic automorphic forms and cohomology, Mem. Amer. Math. Soc. 253 (2018), no. 1212, vii+167. MR 3783825
- [BLZ15] R. Bruggeman, J. Lewis, and D. Zagier, *Period functions for Maass wave forms and cohomology*, Mem. Amer. Math. Soc. **237** (2015), no. 1118, xii+132. MR 3399887
- [Bru90] R. W. Bruggeman, Dedekind sums and Fourier coefficients of modular forms, J. Number Theory **36** (1990), no. 3, 289–321. MR 1077709
- [CV11] E. Cesaratto and B. Vallée, Small quotients in Euclidean algorithms, Ramanujan J. 24 (2011), no. 2, 183–218. MR 2765609
- [CL16] D. Choi and S. Lim, Finite-dimensional period spaces for the spaces of cusp forms, Israel J. Math. 216 (2016), no. 2, 507–543. MR 3557456
- [CLR16] D. Choi, S. Lim, and R. C. Rhoades, Mock modular forms and quantum modular forms, Proc. Amer. Math. Soc. 144 (2016), no. 6, 2337–2349. MR 3477051

- [Con89] J. B. Conrey, More than two fifths of the zeros of the Riemann zeta function are on the critical line, J. Reine Angew. Math. 399 (1989), 1–26. MR 1004130
- [CFK+05] J. B. Conrey, D. W. Farmer, J. P. Keating, M. O. Rubinstein, and N. C. Snaith, Integral moments of L-functions, Proc. London Math. Soc. (3) 91 (2005), no. 1, 33-104. MR 2149530
- [CFS82] I. P. Cornfeld, S. V. Fomin, and Ya. G. Sinaĭ, Ergodic theory, Grundlehren der Mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences], vol. 245, Springer-Verlag, New York, 1982, Translated from the Russian by A. B. Sosinskiĭ. MR 832433
- [Cre97] J. E. Cremona, Algorithms for modular elliptic curves, second ed., Cambridge University Press, Cambridge, 1997.
- [Del74] P. Deligne, La conjecture de Weil. I, Inst. Hautes Études Sci. Publ. Math. (1974), no. 43, 273–307. MR 0340258
- [DA14] E. Demirci Akarsu, Short incomplete Gauss sums and rational points on metaplectic horocycles, Int. J. Number Theory 10 (2014), no. 6, 1553–1576. MR 3248172
- [DGLZ09] T. Dimofte, S. Gukov, J. Lenells, and D. Zagier, Exact results for perturbative Chern-Simons theory with complex gauge group, Commun. Number Theory Phys. 3 (2009), no. 2, 363–443. MR 2551896
- [Dix70] J. D. Dixon, The number of steps in the Euclidean algorithm, J. Number Theory 2 (1970), 414–422. MR 0266889
- [Doe40] W. Doeblin, Remarques sur la théorie métrique des fractions continues, Compositio Math. 7 (1940), 353–371. MR 0002732
- [Dol98] D. Dolgopyat, On Decay of Correlations in Anosov Flows, Ann. of Math. (2) 147 (1998), no. 2, 357–390.
- [Est30] T. Estermann, On the Representations of a Number as the Sum of Two Product, J. London Math. Soc. s1-5 (1930), no. 2, 131–137 (en).
- [Fel71] W. Feller, An introduction to probability theory and its applications. Vol. II, Second edition, John Wiley & Sons, Inc., New York-London-Sydney, 1971. MR 0270403
- [FS09] P. Flajolet and R. Sedgewick, Analytic combinatorics, Cambridge University Press, Cambridge, 2009. MR 2483235
- [FVV] P. Flajolet, B. Vallée, and I. Vardi, Continued fractions from Euclid to the present day, unpublished.
- [Fol14] A. Folsom, Mock modular forms and d-distinct partitions, Adv. Math. 254 (2014), 682–705.
- [FOR13] A. Folsom, K. Ono, and R. C. Rhoades, Mock theta functions and quantum modular forms, Forum of Mathematics. Pi 1 (2013), e2, 27. MR 3141412
- [For40] R. Fortet, Sur une suite egalement répartie, Studia Math. 9 (1940), 54–70. MR 0005546
- [Gar18] S. Garoufalidis, Quantum knot invariants, Res. Math. Sci. 5 (2018), no. 1, Paper No. 11, 17. MR 3761438
- [GK15] S. Garoufalidis and R. Kashaev, Evaluation of state integrals at rational points, Commun. Number Theory Phys. 9 (2015), no. 3, 549–582. MR 3399926
- [GZ] S. Garoufalidis and D. Zagier, Quantum modularity of the Kashaev invariant, In preparation.
- [Gol99] D. Goldfeld, The distribution of modular symbols, Number theory in progress, Vol. 2 (Zakopane-Kościelisko, 1997), de Gruyter, Berlin, 1999, pp. 849–865. MR 1689548
- [Gou15] S. Gouëzel, Limit theorems in dynamical systems using the spectral method, Hyperbolic dynamics, fluctuations and large deviations, Proc. Sympos. Pure Math., vol. 89, Amer. Math. Soc., Providence, RI, 2015, pp. 161–193. MR 3309098
- [GH88] Y. Guivarc'h and J. Hardy, Théorèmes limites pour une classe de chaînes de Markov et applications aux difféomorphismes d'Anosov, Ann. Inst. H. Poincaré Probab. Statist. 24 (1988), no. 1, 73–98. MR 937957
- [GLJ93] Y. Guivarc'h and Y. Le Jan, Asymptotic winding of the geodesic flow on modular surfaces and continued fractions, Ann. Sci. École Norm. Sup. (4) 26 (1993), no. 1, 23–50. MR 1209912
- [HL14] G. H. Hardy and J. E. Littlewood, Some problems of diophantine approximation, Acta Math. 37 (1914), no. 1, 193–239. MR 1555099
- [Har13] A. J. Harper, Sharp conditional bounds for moments of the Riemann zeta function, preprint, 2013.
- [Hei69] H. Heilbronn, On the average length of a class of finite continued fractions, Number Theory and Analysis (Papers in Honor of Edmund Landau), Plenum, New York, 1969, pp. 87–96.
- [Hei87] Lothar Heinrich, Rates of convergence in stable limit theorems for sums of exponentially ψ -mixing random variables with an application to metric theory of continued fractions, Math. Nachr. 131 (1987), 149–165. MR 908807
- [Hen91] D. Hensley, The largest digit in the continued fraction expansion of a rational number, Pacific J. Math. 151 (1991), no. 2, 237–255. MR 1132388
- [Hic77] D. Hickerson, Continued fractions and density results for Dedekind sums, J. Reine Angew. Math. 290 (1977), 113–116.
- [Hwa96] H.-K. Hwang, Large deviations for combinatorial distributions. I. Central limit theorems, Ann. Appl. Probab. 6 (1996), no. 1, 297–319. MR MR1389841

- [ITM50] C. T. Ionescu Tulcea and G. Marinescu, Théorie ergodique pour des classes d'opérations non complètement continues, Annals of Mathematics. Second Series 52 (1950), 140–147. MR 0037469
- [Iwa97] H. Iwaniec, Topics in classical automorphic forms, Graduate Studies in Mathematics, vol. 17, American Mathematical Society, Providence, RI, 1997. MR 1474964
- [Iwa02] ______, Spectral methods of automorphic forms, second ed., Graduate Studies in Mathematics, vol. 53, American Mathematical Society, Providence, RI; Revista Matemática Iberoamericana, Madrid, 2002. MR 1942691
- [IK04] H. Iwaniec and E. Kowalski, Analytic number theory, vol. 53, Cambridge Univ Press, 2004.
- [JM18] S. Jaffard and B. Martin, Multifractal analysis of the Brjuno function, Invent. Math. 212 (2018), no. 1, 109–132. MR 3773789
- [JVH83] W. B. Jurkat and J. W. Van Horne, The uniform central limit theorem for theta sums, Duke Math. J. 50 (1983), no. 3, 649–666. MR 714822
- [Kas95] R. M. Kashaev, A link invariant from quantum dilogarithm, Modern Phys. Lett. A 10 (1995), no. 19, 1409–1418. MR 1341338
- [Kat95] T. Kato, Perturbation theory for linear operators, Classics in Mathematics, Springer-Verlag, Berlin, 1995, Reprint of the 1980 edition.
- [KLL16] B. Kim, S. Lim, and J. Lovejoy, Odd-balanced unimodal sequences and related functions: parity, mock modularity and quantum modularity, Proc. Amer. Math. Soc. 144 (2016), no. 9, 3687–3700. MR 3513531
- [Klo19] B. R. Kloeckner, Effective perturbation theory for simple isolated eigenvalues of linear operators, J. Operator Theory 81 (2019), no. 1, 175–194. MR 3920693
- [Kum80] S. Kumagai, Technical comment to: "An implicit function theorem" [J. Optim. Theory Appl. 25 (1978)] by K. Jittorntrum, J. Optim. Theory Appl. 31 (1980), no. 2, 285–288. MR 600389
- [LZ99] R. Lawrence and D. Zagier, Modular forms and quantum invariants of 3-manifolds, Asian J. Math 3 (1999), no. 1, 93–107, Sir Michael Atiyah: a great mathematician of the twentieth century. MR 1701924
- [LS19] J. Lee and H.-S. Sun, Dynamics of continued fractions and distribution of modular symbols, Preprint, 2019.
- [Lév25] P. Lévy, Calcul des probabilités, VIII + 352 S. Paris, Gauthier-Villars (1925)., 1925.
- [Lév52] Paul Lévy, Fractions continues aléatoires, Rendiconti del Circolo Matematico di Palermo. Serie II 1 (1952), 170–208. MR 0066583
- [LZ19] J. Lewis and D. Zagier, Cotangent sums, quantum modular forms, and the generalized Riemann hypothesis, Res. Math. Sci. 6 (2019), no. 1, Paper No. 4, 24. MR 3884854
- [Luo15] Wenzhi Luo, Nonvanishing of the central L-values with large weight, Adv. Math. 285 (2015), 220–234. MR 3406500
- [MR16] H. Maier and M. Th. Rassias, Generalizations of a cotangent sum associated to the Estermann zeta function, Commun. Contemp. Math. 18 (2016), no. 1, 1550078, 89.
- [Man09] Yu. I. Manin, Lectures on modular symbols, Arithmetic geometry, Clay Math. Proc., vol. 8, Amer. Math. Soc., Providence, RI, 2009, pp. 137–152.
- [Mar99] J. Marklof, Limit theorems for theta sums, Duke Math. J. 97 (1999), no. 1, 127–153. MR 1682276
- [May76] D. H. Mayer, On a ζ function related to the continued fraction transformation, Bull. Soc. Math. France **104** (1976), no. 2, 195–203. MR 0418168
- [May91a] ______, Continued fractions and related transformations, Ergodic theory, symbolic dynamics, and hyperbolic spaces (Trieste, 1989), Oxford Sci. Publ., Oxford Univ. Press, New York, 1991, pp. 175– 222.
- [May91b] _____, The thermodynamic formalism approach to Selberg's zeta function for PSL(2, **Z**), Bull. Amer. Math. Soc. (N.S.) **25** (1991), no. 1, 55–60. MR 1080004
- [MR16] B. Mazur and K. Rubin, The statistical behavior of modular symbols and arithmetic conjectures, Presentation at Toronto, November 2016, http://www.math.harvard.edu/~mazur/papers/heuristics.Toronto.12.pdf.
- [MV12] A. Momeni and A. B. Venkov, Mayer's transfer operator approach to Selberg's zeta function, Algebra i Analiz 24 (2012), no. 4, 1–33. MR 3088005
- [Mor15] I. D. Morris, A short proof that the number of division steps in the Euclidean algorithm is normally distributed, Preprint, 2015.
- [Mot94] Y. Motohashi, The binary additive divisor problem, Ann. Sci. École Norm. Sup. (4) 27 (1994), no. 5, 529–572. MR 1296556
- [MM01] H. Murakami and J. Murakami, The colored Jones polynomials and the simplicial volume of a knot, Acta Math. 186 (2001), no. 1, 85–104. MR 1828373
- [Nau05] F. Naud, Selberg's zeta function and Dolgopyat's estimates for the modular surface, Based on lectures given at IHP Paris, July 2005, Available online, https://tinyurl.com/y7f2uxqb.
- [NR17] H. T. Ngo and R. C. Rhoades, Integer partitions, probabilities and quantum modular forms, Res. Math. Sci. 4 (2017), Paper No. 17, 36. MR 3721075

- [Nor18] A. C. Nordentoft, Central values of additive twists of modular L-functions, Preprint, December 2018.
- [PP90] W. Parry and M. Pollicott, Zeta functions and the periodic orbit structure of hyperbolic dynamics, Astérisque (1990), no. 187-188, 268. MR 1085356
- [Pet02] Y. N. Petridis, Spectral deformations and Eisenstein series associated with modular symbols, Internat. Math. Res. Notices (2002), no. 19, 991–1006. MR 1903327
- [PR04] Y. N. Petridis and M. S. Risager, Modular symbols have a normal distribution, Geom. Funct. Anal. 14 (2004), no. 5, 1013–1043. MR 2105951
- [PR18] _____, Arithmetic statistics of modular symbols, Invent. Math. (2018), 1–57.
- [Pol86] M. Pollicott, Distribution of closed geodesics on the modular surface and quadratic irrationals, Bull. Soc. Math. France 114 (1986), no. 4, 431–446. MR 882589
- [RG72] H. Rademacher and E. Grosswald, Dedekind sums, The Mathematical Association of America, Washington, D.C., 1972, The Carus Mathematical Monographs, No. 16. MR 0357299
- [RS15] M. Radziwiłł and K. Soundararajan, Moments and distribution of central L-values of quadratic twists of elliptic curves, Invent. Math. 202 (2015), no. 3, 1029–1068. MR 3425386
- [RR13] T. Rivoal and J. Roques, Convergence and modular type properties of a twisted Riemann series, Unif. Distrib. Theory 8 (2013), no. 1, 97–119. MR 3112209
- [RE83] J. Rousseau-Egele, Un théorème de la limite locale pour une classe de transformations dilatantes et monotones par morceaux, Ann. Probab. 11 (1983), no. 3, 772–788. MR 704569
- [ST94] G. Samorodnitsky and M. S. Taqqu, Stable non-Gaussian random processes, Stochastic Modeling, Chapman & Hall, New York, 1994, Stochastic models with infinite variance. MR 1280932
- [Sel92] A. Selberg, Old and new conjectures and results about a class of Dirichlet series, Proceedings of the Amalfi Conference on Analytic Number Theory (Maiori, 1989), Univ. Salerno, Salerno, 1992, pp. 367–385. MR 1220477
- [Sou09] K. Soundararajan, Moments of the Riemann zeta function, Ann. of Math. (2) 170 (2009), no. 2, 981–993. MR 2552116
- [Ste93] E. M. Stein, Harmonic analysis: real-variable methods, orthogonality, and oscillatory integrals, Princeton Mathematical Series, vol. 43, Princeton University Press, Princeton, NJ, 1993.
- [SS03] E. M. Stein and R. Shakarchi, Fourier analysis, Princeton Lectures in Analysis, vol. 1, Princeton University Press, Princeton, NJ, 2003, An introduction. MR 1970295
- [Ste07] W. Stein, Modular forms, a computational approach, Graduate Studies in Mathematics, vol. 79, American Mathematical Society, Providence, RI, 2007, With an appendix by Paul E. Gunnells. MR 2289048
- [Ste15] ______, Modular symbol statistics, Beamer presentation, 2015, Available online at http://tinyurl.com/modsymdist.
- [Sze09] Z. S. Szewczak, On limit theorems for continued fractions, J. Theoret. Probab. 22 (2009), no. 1, 239–255. MR 2472015
- [Ten15] G. Tenenbaum, Introduction to analytic and probabilistic number theory, third ed., Graduate Studies in Mathematics, vol. 163, American Mathematical Society, Providence, RI, 2015.
- [Val00] B. Vallée, Digits and continuants in Euclidean algorithms. Ergodic versus Tauberian theorems, J. Théor. Nombres Bordeaux 12 (2000), no. 2, 531–570, Colloque International de Théorie des Nombres (Talence, 1999). MR 1823202
- [Val03] B. Vallée, Dynamical analysis of a class of Euclidean algorithms, Theoret. Comput. Sci. 297 (2003), no. 1-3, 447–486. MR 1981160
- [Var87] I. Vardi, A relation between Dedekind sums and Kloosterman sums, Duke Math. J. 55 (1987), no. 1, 189–197. MR 883669
- [Var93] ______, Dedekind sums have a limiting distribution, Internat. Math. Res. Notices (1993), no. 1, 1–12. MR 1201746
- [Wil33] J. R. Wilton, An approximate functional equation with applications to a problem of Diophantine approximation, J. Reine Angew. Math. 169 (1933), 219–237. MR 1581390
- [Wir74] E. Wirsing, On the theorem of Gauss-Kusmin-Lévy and a Frobenius-type theorem for function spaces, Polska Akademia Nauk. Instytut Matematyczny. Acta Arithmetica 24 (1973/1974), 507– 528, Collection of articles dedicated to Carl Ludwig Siegel on the occasion of his seventy-fifth birthday, V. MR 0337868
- [YK75] A. C. Yao and D. E. Knuth, Analysis of the subtractive algorithm for greatest common divisors, Proc. Nat. Acad. Sci. U.S.A **72** (1975), no. 12, 4720–4722 (en).
- [You11] M. P. Young, The fourth moment of Dirichlet L-functions, Ann. of Math. (2) 173 (2011), no. 1, 1–50. MR 2753598
- [Zag99] D. Zagier, From quadratic functions to modular functions, Number theory in progress, Vol. 2 (Zakopane-Kościelisko, 1997), de Gruyter, Berlin, 1999, pp. 1147–1178.
- [Zag01] , Vassiliev invariants and a strange identity related to the Dedekind eta-function, Topology 40 (2001), no. 5, 945–960. MR 1860536

[Zag10] _____, Quantum modular forms, Quanta of maths, Clay Math. Proc., vol. 11, Amer. Math. Soc., Providence, RI, 2010, pp. 659–675.

SB: DIPARTIMENTO DI MATEMATICA, UNIVERSITÀ DI GENOVA, VIA DODECANESO 35, 16146 GENOVA, ITALY $Email\ address$: bettin@dima.unige.it

SD: AIX MARSEILLE UNIVERSITÉ, CNRS, CENTRALE MARSEILLE, I2M UMR 7373, 13453 MARSEILLE, FRANCE

 $Email\ address: \verb| sary-aurelien.drappeau@univ-amu.fr|$