ON THE RANGE OF THE ITERATED EULER FUNCTION

Florian Luca[1]
Instituto de Matemáticas, Universidad Nacional Autonoma de México, C.P. 58089, Morelia, Michoacán, México
fluca@matmor.unam.mx

Carl Pomerance[2]
Department of Mathematics, Dartmouth College, Hanover, NH 03755–3551, USA
carl.pomerance@dartmouth.edu

Received: 2/20/08, Accepted: 7/21/08, Published: 10/13/09

Abstract

For a positive integer k let ϕ_k be the k-fold composition of the Euler function ϕ. In this paper, we study the size of the set $\{\phi_k(n) \le x\}$ as x tends to infinity.

1. Introduction

Let ϕ be Euler's function. For a positive integer k, let ϕ_k be the k-fold composition of ϕ. In this paper, we study the range $\mathcal{V}_k$ of ϕ_k. For a positive real number x we put

$$\mathcal{V}_k(x) = \{\phi_k(n) \le x\}.$$

In 1935, Erdős [7] showed that $\#\mathcal{V}_1(x) = x/(\log x)^{1+o(1)}$. (Stronger estimates are known for $\#\mathcal{V}_1(x)$, see [10], [17].) In 1977, Erdős and Hall [8] considered the more general problem of estimating $\#\mathcal{V}_k(x)$, suggesting that it is $x/(\log x)^{k+o(1)}$ for each fixed integer $k \ge 1$. They were able to prove that

$$\#\mathcal{V}_2(x) \le \frac{x}{(\log x)^{2+o(1)}},$$

and in fact, they were able to establish a somewhat more explicit form for this inequality. Our first result is the following general upper bound on $\#\mathcal{V}_k(x)$ which is uniform in k.

[1]Work by the first author was done in Spring of 2006 while he visited Williams College. He would like to thank this college for their hospitality and Professor Igor Shparlinski for enlightening conversations.

[2]The second author would like to thank Bob Vaughan for helpful correspondence. He was supported in part by NSF grants DMS-0401422 and DMS-0703850.

Theorem 1. *The estimate*

$$\#\mathcal{V}_k(x) \le \frac{x}{(\log x)^k} \exp\left(13k^{3/2}(\log\log x \log\log\log x)^{1/2}\right) \tag{1}$$

holds uniformly in $k \ge 1$ once x is sufficiently large.

As a corollary we have, when $x \to \infty$,

$$\#\mathcal{V}_k(x) \le \frac{x}{(\log x)^{k+o(1)}} \tag{2}$$

when $k = o((\log\log x/\log\log\log x)^{1/3})$, and

$$\#\mathcal{V}_k(x) \le \frac{x}{(\log x)^{(1+o(1))k}}$$

when $k = o(\log\log x/\log\log\log x)$. Note that (1) is somewhat stronger than the explicit upper bound in [8] for the case $k = 2$.

Let $k \ge 1$ be fixed. Let $m > 2$ be such that $m,\ 2m+1,\ \ldots,\ 2^{k-1}m + 2^{k-1} - 1$ are all prime numbers. Then $\phi_k(2^{k-1}m + 2^{k-1} - 1) = m - 1$. The quantitative version of the *Prime k-tuples Conjecture* of Bateman and Horn [2] implies that the number of such values $m \le x$ should be $\ge c_k x/(\log x)^k$ for x sufficiently large, where $c_k > 0$ is a constant depending on k. Thus, we see that up to the factor of size $(\log x)^{o(1)}$ appearing on the right hand side of estimate (2), it is likely that $\#\mathcal{V}_k(x) = x/(\log x)^{k+o(1)}$ holds when k is fixed as $x \to \infty$, thus verifying the surmise of Erdős and Hall.

Next, we prove a lower bound on $\#\mathcal{V}_2(x)$ comparable to the one predicted by the above heuristic construction.

Theorem 2. *There exists an absolute constant $c_2 > 0$ such that the inequality*

$$\#\mathcal{V}_2(x) \ge c_2 \frac{x}{(\log x)^2}$$

holds for all $x \ge 2$.

In [8], Erdős and Hall assert that they were able to prove such a lower bound with the exponent 2 replaced by some larger real number.

In the last section we study the integers that are in every $\mathcal{V}_k$ and we also discuss analogous problems for Carmichael's universal exponent function $\lambda(n)$.

In what follows, we use the Vinogradov symbols $\gg$ and $\ll$ and the Landau symbols O and o with their usual meaning. The constants and convergence implied by them might depend on some other parameters such as $k,\ K,\ \varepsilon$, etc. We use p and q with or without subscripts for prime numbers. We use $\omega(n)$ for the number of distinct prime factors of n, $\Omega(n)$ for the number of prime power divisors (> 1) of n, $p(n)$ and $P(n)$ for the smallest and largest prime divisors of n, respectively, and $v_2(n)$ for the exponent of 2 in the factorization of n. We write $\log_1 x = \max\{1, \log x\}$, and for $k \ge 2$ we put $\log_k x$ for the k-fold iterate of the function $\log_1$ evaluated at x. For a subset $\mathcal{A}$ of positive integers and a positive real number x we write $\mathcal{A}(x)$ for the set $\mathcal{A} \cap [1, x]$.

2. The Proof of Theorem 1

Let x be large. By a result of Pillai [18], we may assume that $k \le \log x/\log 2$, since otherwise $\mathcal{V}_k(x) = \{1\}$. Furthermore, we may in fact assume that $k \le 10^{-2}\log_2 x/\log_3 x$, since otherwise the upper bound on $\#\mathcal{V}_k(x)$ appearing in estimate (1) exceeds x. We may also assume that $n \ge x/(\log x)^k$, since otherwise there are at most $x/(\log x)^k$ possibilities for n, and, in particular, at most $x/(\log x)^k$ possibilities for $\phi_k(n)$ also.

By the minimal order of the Euler function, there exists a constant $c_0 > 0$ such that the inequality $\phi(m)/m \ge c_0 m/\log\log m$ holds for all $m \ge 3$. From this it is easy to prove by induction on k that if x is sufficiently large and $\phi_k(n) \le x$, then $n \le x(2c_0 \log_2 x)^k$ for all k in our stated range. Let $X := x(\log_2 x)^{2k}$, so that for large x, we may assume that $n \le X$.

Let $y = x^{1/(\log_2 x)^2}$ and write $n = pm$, where $p = P(n)$. By familiar estimates (see, for example, [3]), the number of $n \le X$ such that $p \le y$ is at most, for large x,

$$\frac{X}{(\log x)^{\log_2 x}} = \frac{x(\log_2 x)^{2k}}{(\log x)^{\log_2 x}} \le \frac{x}{(\log x)^k},$$

so we need only deal with the case $p > y$. Assume that $\Omega(\phi_k(n)) \ge 2.9k\log_2 x$. Lemma 13 in [15] shows that the number of such possibilities for $\phi_k(n) \le x$ is

$$\ll \frac{kx\log x\log_2 x}{2^{2.9k\log_2 x}} \le \frac{x(\log_2 x)^2}{(\log x)^{2.9k\log 2-1}} \ll \frac{x}{(\log x)^k}$$

for all k in our range. It follows that we may assume that

$$\Omega(\phi_k(n)) \le 2.9k\log_2 x.$$

It is easy to see that $\Omega(\phi(a)) \ge \Omega(a) - 1$ for every natural number a. Thus, since $\phi_k(m) \mid \phi_k(n)$, we have

$$\Omega(\phi(m)) \le 2.9k\log_2 x + k - 1 \le 3k\log_2 x \tag{3}$$

for all x sufficiently large.

Since also $\phi_k(p) \mid \phi_k(n)$, we may assume that

$$\Omega(\phi_k(p)) \le 2.9k\log_2 x.$$

Since $p > y$, we have $\log_2 p > \log_2 x - 2\log_3 x$, so that $\Omega(\phi_k(p)) \le 3k\log_2 p$ for x large. Since $p \le X/m$, we thus have, in the notation of Lemma 4 below, that $p \in \mathcal{A}_{k,3k}(X/m)$, and that result shows that the number of such possibilities is at most

$$\#\mathcal{A}_{k,3k}(X/m) \le \frac{X}{m(\log(X/m))^k}\exp\left(3k(6k\log_2 X\log_3 X)^{1/2} + 3k^2\log_3 X\right).$$

Observe further that with our bound on k,

$$\begin{aligned}&3k(6k\log_2 X\log_3 X)^{1/2}+3k^2\log_3 X\\&=k^{3/2}(\log_3 X)\left(3(6\log_2 X/\log_3 X)^{1/2}+3k^{1/2}\right)\\&\le k^{3/2}(\log_2 X\log_3 X)^{1/2}(3\sqrt{6}+3/10).\end{aligned}$$

Since $3\sqrt{6}+3/10<7.7$, it thus follows that if we put

$$U(x)=\exp(7.7k^{3/2}(\log_2 x\log_3 x)^{1/2}),$$

then for large x,

$$\#\mathcal{A}_{k,3k}(X/m)\le\frac{xU(x)(\log_2 x)^{2k}}{m(\log y)^k}\le\frac{xU(x)(\log_2 x)^{4k}}{m(\log x)^k}$$

uniformly in m and k. Thus, the number of such possibilities for $n\le X$ is

$$\le\frac{xU(x)(\log_2 x)^{4k}}{(\log x)^k}\sum_{m\in\mathcal{M}}\frac{1}{m},$$

where $\mathcal{M}$ is the set of all possible values of m. Such m satisfy, in particular, the inequality (3). Lemma 3 below shows that if x is sufficiently large then

$$\sum_{m\in\mathcal{M}}\frac{1}{m}\le\exp\left(2.9(3k\log_2 X\log_3 X)^{1/2}\right),$$

which together with the fact that $2.9\sqrt{3}<5.1$ and the previous estimate shows that the count on the set of our $n\le X$ is

$$\le\frac{x}{(\log x)^k}\exp\left(13k^{3/2}(\log_2 x\log_3 x)^{1/2}\right)$$

for large values of x. We thus finish the proof of Theorem 1 and it remains to prove Lemmas 3 and 4.

Lemma 3. *Let x be large, K be any positive integer and let $\mathcal{N}(K,x)$ denote the set of natural numbers $n\le x$ with $\Omega(\phi(n))\le K\log_2 x$. Then*

$$\sum_{n\in\mathcal{N}(K,x)}\frac{1}{n}\le\exp(2.9(K\log_2 x\log_3 x)^{1/2})$$

holds for large values of x uniformly in K.

Proof. We assume that $K\le\log_2 x/\log_3 x$ since otherwise the right hand side above exceeds $(\log x)^{2.9}$, while the left hand side is at most $\log x+O(1)$, so the desired inequality holds anyway.

Let z be a parameter that we will choose shortly. For each integer $n \le x$ write $n = n_0 n_1$, where each prime $q \mid n_0$ has $\Omega(q-1) < \log z$ and each prime $q \mid n_1$ has $\Omega(q-1) \ge \log z$. For $n \in \mathcal{N}(K,x)$ we have that $\Omega(n_1) \le K \log_2 x / \log z$. Let $\mathcal{N}_0(x)$ denote the set of numbers $n_0 \le x$ divisible only by primes q with $\Omega(q-1) < \log z$ and let $\mathcal{N}_1(x)$ denote the set of numbers $n_1 \le x$ with $\Omega(n_1) \le K \log_2 x / \log z$. We thus have

$$\sum_{n \in \mathcal{N}(K,x)} \frac{1}{n} \le \left(\sum_{n_0 \in \mathcal{N}_0(x)} \frac{1}{n_0} \right) \left(\sum_{n_1 \in \mathcal{N}_1(x)} \frac{1}{n_1} \right). \tag{4}$$

Note that

$$\begin{aligned} \sum_{n_0 \in \mathcal{N}_0(x)} \frac{1}{n_0} &\le \sum_{j=0}^{\infty} \frac{1}{j!} \left(\sum_{\substack{q \le x \\ \Omega(q-1) < \log z}} \frac{1}{q} + \frac{1}{q^2} + \cdots \right)^j \\ &= \exp\left(\sum_{\substack{q \le x \\ \Omega(q-1) < \log z}} \frac{1}{q-1} \right). \end{aligned}$$

It follows from Erdős [7] that there is some $c > 0$ such that the number of primes $q \le t$ with $\omega(q-1) \le \frac{1}{2} \log_2 q$ is $O(t/(\log t)^{1+c})$. Since $\omega(q-1) \le \Omega(q-1)$, the same O-estimate holds for the distribution of primes q with $\Omega(q-1) \le \frac{1}{2} \log_2 q$. In particular the sum of their reciprocals is convergent, so that

$$\sum_{\substack{e^{z^2} < q \le x \\ \Omega(q-1) < \log z}} \frac{1}{q-1} \le \sum_{\substack{e^{z^2} < q \\ \Omega(q-1) < \frac{1}{2} \log_2 q}} \frac{1}{q-1} \ll 1.$$

Thus,

$$\sum_{\substack{q \le x \\ \Omega(q-1) < \log z}} \frac{1}{q-1} \le \sum_{q \le e^{z^2}} \frac{1}{q-1} + \sum_{\substack{e^{z^2} < q \le x \\ \Omega(q-1) < \log z}} \frac{1}{q-1} \le 2 \log z + O(1),$$

and so

$$\sum_{n_0 \in \mathcal{N}_0(x)} \frac{1}{n_0} \ll z^2. \tag{5}$$

For the sum over $\mathcal{N}_1(x)$, we have

$$\begin{aligned} \sum_{n_1 \in \mathcal{N}_1(x)} \frac{1}{n_1} &\le \sum_{j \le K \log_2 x / \log z} \frac{1}{j!} \left(\sum_{q \le x} \frac{1}{q-1} \right)^j \\ &\le \sum_{j \le K \log_2 x / \log z} \frac{1}{j!} (\log_2 x + O(1))^j. \end{aligned}$$

We choose $z = \exp((\frac{1}{2}K \log_2 x \log_3 x)^{1/2})$. Observe that the inequalities

$$K \log_2 x / \log z = (2K \log_2 x / \log_3 x)^{1/2} < 2^{1/2} \log_2 x / \log_3 x < \log_2 x$$

hold for large values of x. Thus,

$$\sum_{n_1 \in \mathcal{N}_1(x)} \frac{1}{n_1} \ll (2 \log_2 x)^{K \log_2 x / \log z}. \qquad (6)$$

Putting (5) and (6) into (4) and using the fact that $2\sqrt{2} < 2.9$, we have

$$\sum_{n \in \mathcal{N}(K,x)} \frac{1}{n} \leq \exp(2.9(K \log_2 x \log_3 x)^{1/2}))$$

for all sufficiently large x. This proves the lemma. □

Remark 1. The above proof uses ideas from Erdős [7] and is also similar to Lemma 4 in Luca [14].

Lemma 4. *Let k, K be positive integers not exceeding $\frac{1}{2}\log_2 x$. Put*

$$\mathcal{A}_{k,K} = \{p : \Omega(\phi_k(p)) \leq K \log_2 p\}.$$

We have

$$\#\mathcal{A}_{k,K}(x) \leq \frac{x}{(\log x)^k} \exp\left(3k(2K \log_2 x \log_3 x)^{1/2} + 3k^2 \log_3 x\right)$$

for all sufficiently large values of x, independent of the choices of k, K.

Proof. When $k = 1$, this trivially follows from the Prime Number Theorem. We assume that $k > 1$. We let $p \in \mathcal{A}_{k,K}(x)$ and assume that $p \geq x/(\log x)^k$ because there are only $\pi(x/(\log x)^k) \leq x/(\log x)^k$ primes p failing this condition. Let $p_0 = p$ and write

$$\begin{aligned} p_0 - 1 &= p_1 m_1; \\ p_1 - 1 &= p_2 m_2; \\ &\vdots \\ p_{k-2} - 1 &= p_{k-1} m_{k-1}, \end{aligned}$$

where $p_i = P(p_{i-1} - 1)$ for all $i = 1, \ldots, k-1$. Since $\Omega(\phi(n)) \geq \Omega(n) - 1$, we have that

$$\Omega(p_{i-1} - 1) \leq \Omega(\phi_i(p)) \leq \Omega(\phi_k(p)) + k \leq 2K \log_2 x$$

for all $i = 1, 2, \ldots, k-1$ if x is sufficiently large. In particular

$$p_i \geq p_{i-1}^{1/(2K \log_2 x)} \geq p_{i-1}^{1/(\log_2 x)^2},$$

so that for x sufficiently large we have

$$p_i \geq p_0^{1/(\log_2 x)^{2i}} \geq y_i := \frac{1}{2} x^{1/(\log_2 x)^{2i}}$$

for $i = 1, 2, \ldots, k-1$.

Consider the k linear functions $L_j(x) = A_j x + B_j$ for $j = k, k-1, \ldots, 1$ given by $L_k(x) = x$ and

$$\begin{aligned}
L_{k-1}(x) &= m_{k-1}x + 1, \\
L_{k-2}(x) &= m_{k-2}m_{k-1}x + m_{k-2} + 1, \\
&\vdots \\
L_1(x) &= m_1 \cdots m_{k-1}x + (m_1 \cdots m_{k-2} + m_1 \cdots m_{k-3} + \cdots + m_1 + 1).
\end{aligned}$$

Note that $p_{k-1} \leq x/(m_1 \cdots m_{k-1})$ is such that $L_j(p_{k-1})$ is a prime for all $j = 1, \ldots, k$. If some $(A_i, B_i) > 1$, then there is at most one prime p_{k-1} for which all of $L_j(p_{k-1})$ are prime. Further, since $0 = B_k < B_{k-1} < \cdots < B_1$, it follows that if some $A_j B_i = A_i B_j$ for some $0 \leq j < i \leq k-1$, then $1 < A_i/A_j \mid B_i$ so that $(A_i, B_i) > 1$. Thus, we may assume that each $A_j B_i - A_i B_j \neq 0$. The following result allows us to use something like a traditional sieve upper bound for prime k-tuples, where it is not assumed that k is bounded. Note that a stronger form of this lemma will appear in [11].

Lemma 5. *Let $L_i(n) = A_i n + B_i$ be linear functions for $i = 1, \ldots, k$ with integer coefficients such that each $A_i > 0$, each $(A_i, B_i) = 1$, and*

$$E := A_1 \cdots A_k \prod_{1 \leq j < i \leq k} (A_j B_i - A_i B_j)$$

is nonzero. Put $F(n) = \prod_{i=1}^{k} L_i(n)$ and for each p let $\rho(p)$ be the number of congruence classes $n \bmod p$ such that $F(n) \equiv 0 \pmod p$. Assume that for each p, we have $\rho(p) < p$. If $N \geq 2$ and $k \leq \log N/(10 \log_2 N)^2$, then the number of $n \leq N$ such that each $L_i(n)$ is prime is at most

$$(ck \log_1 k)^k \left(\frac{\Delta}{\phi(\Delta)} \right)^k \frac{N (\log_2 N)^k}{(\log N)^k},$$

where c is an absolute constant and Δ is the product of the distinct primes $p \mid E$ with $p > k$.

Proof. We may assume that N is large since the constant c may be adjusted for smaller values. Let Z denote the number of $n \leq N$ with each $L_i(n)$ prime. We first show

$$Z \leq N \prod_{k < p \leq N^{1/(100k \log_2 N)}} \left(1 - \frac{\rho(p)}{p}\right) + O\left(\frac{N}{(\log N)^{10k}}\right). \tag{7}$$

For the proof, let $\rho(m)$ be the number of solutions n modulo m of the congruence $F(n) \equiv 0 \pmod m$. Clearly, ρ is a multiplicative function. Put $N_1 = N^{1/(100k\log_2 N)}$. Noting that $\rho(p) \le k$, it follows that $\rho(d) \le k^{\omega(d)}$ holds for all squarefree positive integers d. Taking M to be the first even integer exceeding $10k\log_2 N$, we get, by the Principle of Inclusion and Exclusion and the Bonferroni upper-bound inequality, that

$$\begin{aligned} Z &\le N^{1/2} + \sum_{\substack{k<p(d)\le P(d)\le N_1\\ \omega(d)\le M}} \left(\frac{N\mu(d)\rho(d)}{d} + O(k^{\omega(d)})\right)\\ &\le N \prod_{k<p\le N_1}\left(1-\frac{\rho(p)}{p}\right)\\ &\quad + O\left(N^{1/2} + \sum_{\substack{d\,:\,P(d)\le N_1\\ \omega(d)\le M}} k^{\omega(d)} + N \sum_{\substack{d\,:\,\mu(d)\ne 0,\\ P(d)\le N_1\\ \omega(d)>M}} \frac{k^{\omega(d)}}{d}\right). \end{aligned}$$

It remains to look at the O-terms. For the first sum, we have that

$$k^{\omega(d)} \le k^{10k\log_2 N+2} = \exp((10k\log_2 N+2)\log k) < N^{1/9}$$

for all large values of N uniformly in our range for k. The number of possibilities for d is $\le N_1^M \le N^{(10k\log_2 N+2)/(100k\log_2 N)} < N^{1/9}$ for large values of N. Hence, the first sum is $< N^{2/9}$. The second one is

$$\begin{aligned} &\le \sum_{j>M}\frac{N}{j!}\left(\sum_{p\le N_1}\frac{k}{p}\right)^j \le \sum_{j>M}\frac{N}{j!}\left(k\log_2 N + O(k)\right)^j\\ &\le N\sum_{j>M}\left(\frac{ek\log_2 N+O(k)}{j}\right)^j \le N\sum_{j>M}\left(\frac{e}{9}\right)^j \le \frac{N}{e^M} \le \frac{N}{(\log N)^{10k}} \end{aligned}$$

for large values of N. Note that in our range for k, this last error estimate dominates the other two. Thus, we have (7).

To finish the proof of the lemma, we estimate the main term in (7). We have

$$\begin{aligned} \log\left(\prod_{k<p\le N_1}\left(1-\frac{\rho(p)}{p}\right)\right) &\le -\sum_{k<p\le N_1}\frac{\rho(p)}{p} \le -\sum_{k<p\le N_1}\frac{k}{p} + \sum_{p\mid\Delta}\frac{k}{p}\\ &= -k\log_2 N_1 + k\log_2 k - k\sum_{p\mid\Delta}\log(1-1/p) + O(k). \end{aligned}$$

Since the last sum above is $-\log(\Delta/\phi(\Delta))$ and $\log_2 N_1 = \log_2 N - \log_3 N - \log_1 k + O(1)$, the main term in (7) is at most

$$(ck\log_1 k)^k\left(\frac{\Delta}{\phi(\Delta)}\right)^k\frac{N(\log_2 N)^k}{(\log N)^k}$$

for some absolute constant c. Thus, by adjusting the constant c if necessary, we have the lemma. $\square$

We apply Lemma 5 to our system of linear functions with $N = x/(m_1 \dots m_{k-1}) \geq y_{k-1}$. Thus, the number of choices for $p_{k-1} \leq N$ with each $L_i(p_{k-1})$ prime is at most

$$\frac{x(\log\log x)^k}{m_1 \dots m_{k-1}(\log y_{k-1})^k}\left(c\frac{\Delta}{\phi(\Delta)}k\log k\right)^k.$$

We need an estimate for $\Delta/\phi(\Delta)$. For this, note that each A_jB_i in our setting is at most x^2, so that $\Delta \leq x^{O(k^2)}$, therefore by the minimal order of ϕ, we have

$$\Delta/\phi(\Delta) \ll \log_1 k + \log_2 x \ll \log_2 x. \tag{8}$$

With our choice for y_{k-1}, our upper bound for k in the lemma, and the estimate (8), our count for the number of choices for p_{k-1} is now at most

$$\frac{x}{m_1 \dots m_{k-1}(\log x)^k}\exp(3k^2\log_3 x),$$

for x sufficiently large.

Observe that $\Omega(\phi_{k-j}(m_j)) \leq K\log\log x$ holds for all $j = 1, \dots, k-1$, so that $\Omega(\phi(m_j)) \leq 2K\log\log x$ for each $j = 1, \dots, k-1$ if x is sufficiently large. It then follows, by Lemma 3, that summing up over all possibilities for $m_1, \dots, m_{k-1}$ (positive integers $m \leq x$ such that $\Omega(\phi(m)) \leq 2K\log_2 x$), we have

$$\begin{aligned}\#\mathcal{A}_{k,K}(x) &\leq \frac{x\exp(3k^2\log_3 x)}{(\log x)^k}\left(\sum_{\substack{1\leq m\leq x\\ \Omega(\phi(m))\leq 2K\log\log x}}\frac{1}{m}\right)^{k-1}\\ &\leq \frac{x}{(\log x)^k}\exp\left(3k(2K\log_2 x\log_3 x)^{1/2} + 3k^2\log_3 x\right)\end{aligned}$$

once x is large. This completes the proof of Lemma 4. $\square$

3. The Proof of Theorem 2

Here, we use the following theorem essentially due to Chen [5, 6].

Lemma 6. *There exists x_0 such that if $x > x_0$ the interval $[x/2, x]$ contains $\gg x/(\log x)^2$ primes p such that $(p-1)/2$ is either prime or a product of two primes each of them exceeding $x^{1/10}$.*

Let

$$\mathcal{C}_1(x) = \{p \in [x/2, x] : (p-1)/2 \text{ is prime}\}$$

and let

$$\mathcal{C}_2(x) = \{p \in [x/2, x] : (p-1)/2 = q_1 q_2,\ q_i > x^{1/10} \text{ is prime for } i = 1, 2\}.$$

We distinguish two cases.

Case 1. $\#\mathcal{C}_1(x) \geq \#\mathcal{C}_2(x)$.

In this case, for large x, $\phi_2(p) = (p-3)/2$ is injective when restricted to $\mathcal{C}_1(x)$. Hence,

$$\#\mathcal{V}_2(x) \geq \#\mathcal{C}_1(x) \gg \frac{x}{(\log x)^2},$$

where the last inequality follows from Lemma 6.

Case 2. $\#\mathcal{C}_1(x) < \#\mathcal{C}_2(x)$.

Let $p \in \mathcal{C}_2(x)$ and write $p - 1 = 2q_1 q_2$, where $x^{1/10} < q_1 \leq q_2$. Put $y = \exp((\log x)^{4/5})$. Let $\mathcal{C}_3(x)$ be the subset of $\mathcal{C}_2(x)$ such that $q_1 > x^{1/2}/y$. Since $q_1 q_2 < x$, we get that $q_2 < x/q_1 < x^{1/2} y$. We find an upper bound on $\#\mathcal{C}_3(x)$. Let $q_1 \in [x^{1/2}/y, x^{1/2}]$ be a fixed prime. By Brun's sieve, the number of primes $q_2 \leq x/q_1$ such that $2q_1 q_2 + 1$ is a prime is

$$\ll \frac{x}{\phi(q_1)(\log(x/q_1))^2} \ll \frac{x}{q_1(\log x)^2}.$$

Summing the above bound for all $q_1 \in [x^{1/2}/y, x^{1/2}]$, we get that

$$\begin{aligned} \#\mathcal{C}_3(x) &\ll \frac{x}{(\log x)^2} \sum_{x^{1/2}/y \leq q_1 \leq x^{1/2}} \frac{1}{q_1} \ll \frac{x}{(\log x)^2} \cdot \frac{\log y}{\log x} \\ &= \frac{x}{(\log x)^{11/5}} = o\left(\#\mathcal{C}_2(x)\right) \end{aligned}$$

as $x \to \infty$, where the last estimate follows again from Lemma 6.

We now look at primes $p \in \mathcal{C}_2(x) \backslash \mathcal{C}_3(x)$ and we let $\mathcal{C}_4(x)$ be the set of such primes with the property that $\phi_2(p) = \phi_2(p')$ for some $p' \neq p$ also in $\mathcal{C}_2(x) \backslash \mathcal{C}_3(x)$. Writing $p - 1 = 2q_1 q_2$ and $p' - 1 = 2q_1' q_2'$, we have $(q_1 - 1)(q_2 - 1) = (q_1' - 1)(q_2' - 1)$. Fix q_1 and q_1'. If $q_1 = q_1'$, we then get that $q_2 = q_2'$, therefore $p = p'$, which is false. So, $q_1 \neq q_1'$ and they are both $< x^{1/2}/y$. Let $D = \gcd(q_1 - 1, q_1' - 1)$. Then the equation

$$(q_1 - 1)(q_2 - 1) = (q_1' - 1)(q_2' - 1)$$

can be rewritten as

$$q_2 \left(\frac{q_1 - 1}{D}\right) + \frac{q_1' - q_1}{D} = q_2' \left(\frac{q_1' - 1}{D}\right).$$

Let $A = (q_1 - 1)/D,\ B = (q_1' - q_1)/D,\ C = (q_1' - 1)/D$. Then $q_2 A + B = C q_2'$ and A and C are coprime. This puts q_2 into a fixed class modulo C, namely the congruence class of $-BA^{-1}$ modulo C. Let this class be C_0, where $1 \leq C_0 \leq C-1$. Then $q_2 = C\ell + C_0$ for some $\ell \geq 0$. We have $q_2 \leq x/q_1$, therefore $\ell \leq x/(q_1C)$. To count such ℓ's for a given choice of q_1, q_1', note that

$$C\ell + C_0 = q_2, \qquad 2q_1C\ell + 2q_1C_0 + 1 = 2q_1q_2 + 1 = p,$$

$$A\ell + \frac{AC_0 + B}{C} = q_2', \qquad 2q_1'A\ell + 2q_1'\left(\frac{AC_0 + B}{C}\right) + 1 = 2q_1'q_2' + 1 = p'$$

are all four prime numbers. By the Brun sieve (it is easy to see that since $B \neq 0$, the four forms above satisfy the hypothesis from the Brun sieve for large x), it follows that if we put

$$\Delta = 2q_1q_1'AC_0(2q_1C_0 + 1)(AC_0 + B)(2q_1'(AC_0 + B)/C + 1),$$

then the number of $\ell \leq x/(q_1C)$ with the above property is bounded by

$$\ll \frac{x}{(q_1C)(\log(x/q_1C))^4}\left(\frac{\Delta}{\phi(\Delta)}\right)^4 \ll \frac{xD}{q_1q_1'}\frac{(\log\log x)^4}{(\log y)^4} = \frac{xD(\log\log x)^4}{q_1q_1'(\log x)^{16/5}},$$

by the minimal order of the Euler function. Keeping now D fixed and summing the above inequality over all pairs of primes $q_1, q_1' \leq x^{1/2}$ which are congruent to 1 modulo D we get, by the Brun-Titchmarsh theorem, that the number of such primes p once D is fixed is

$$\ll \frac{xD(\log\log x)^4}{(\log x)^{16/5}}\left(\sum_{\substack{1\leq q\leq x^{1/2}\\ q\equiv 1 \pmod{D}}}\frac{1}{q}\right)^2 \ll \frac{xD(\log\log x)^6}{\phi(D)^2(\log x)^{16/5}} \ll \frac{x(\log\log x)^8}{D(\log x)^{16/5}},$$

where we again used the minimal order of the Euler function. Summing up over all the values for D, we finally get that

$$\#\mathcal{C}_4(x) \ll \frac{x(\log\log x)^8}{(\log x)^{16/5}}\sum_{D\leq x^{1/2}}\frac{1}{D} \ll \frac{x(\log\log x)^8}{(\log x)^{11/5}} = o(\#\mathcal{C}_2(x))$$

as $x \to \infty$. Thus, putting $\mathcal{C}_5(x) = \mathcal{C}_2(x)\backslash(\mathcal{C}_3(x) \cup \mathcal{C}_4(x))$, we have, by the above calculations and Lemma 6, that $\#\mathcal{C}_5(x) \gg x/(\log x)^2$. Certainly, ϕ_2 is injective when restricted to $\mathcal{C}_5(x)$. This takes care of the desired lower bound.

4. Further Problems

Observe that $\mathcal{V}_k \subseteq \mathcal{V}_{k-1}$ for all $k \geq 2$. Put $\mathcal{V}_\infty = \cap_{k\geq 1}\mathcal{V}_k$. The following result, which was conjectured by A. Chakrabarti [4], characterizes $\mathcal{V}_\infty$.

Theorem 7. *The set $\mathcal{V}_\infty$ is equal to the set of positive integers n whose largest squarefree divisor is* $1, 2,$ *or* 6.

Proof. It is clear that such numbers n are in $\mathcal{V}_\infty$, since if the largest squarefree divisor of n is 1 or 2, then $\phi_k(2^k n) = n$ for every k, while if the largest squarefree divisor of n is 6, then $\phi_k(3^k n) = n$.

Suppose that $n \in \mathcal{V}_\infty$. There is thus a sequence $n = n_0, n_1, n_2, \dots$ such that $\phi(n_i) = n_{i-1}$ for each $i \geq 1$. Note that $v_2(\varphi(m)) \geq v_2(m)$ for m not a power of 2. In addition, if we have equality, then $m = 2^c p^b$ where b, c are positive and p is a prime that is $3 \pmod 4$. Assume that n_0 is not a power of 2, so that $v_2(n_0) \geq v_2(n_1) \geq \cdots$. Thus, starting at some point, say n_k, we have equality; that is, $v_2(n_k) = v_2(n_{k+1}) = \cdots$. Thus, for $i \geq 1$ we have

$$n_{k+i} = 2^c p_i^{b_i}, \ p_i \equiv 3 \pmod 4.$$

We may assume that all $p_i > 3$ for otherwise the theorem holds. If some $b_i > 1$, then $n_{k+i-1} = \varphi(n_{k+i})$ is divisible by two different odd primes, namely p_i and an odd prime factor of $p_i - 1$. Thus, we may assume that each $b_i = 1$ for $i \geq 2$. We have

$$n_{k+i} = 2^c p_i, \ i \geq 2, \qquad p_i = 2p_{i-1} + 1, \ i \geq 2.$$

We can solve this last recurrence, getting $p_i = 2^{i-1}(p_1 + 1) - 1, \ i \geq 2$. But note then since $2^{p_1 - 1} \equiv 1 \pmod{p_1}$, we have $p_{p_1} \equiv (p_1 + 1) - 1 \equiv 0 \pmod{p_1}$. Thus, p_{p_1} cannot be prime, a contradiction which proves the theorem. □

Remark 2. Note that the numbers n with largest squarefree divisor 1, 2, or 6 are precisely those n with $\phi(n) \mid n$. Note too that from the counting function up to x of the integers whose largest squarefree factor is 1, 2, or 6, we have

$$\#\mathcal{V}_\infty(x) = \frac{1}{\log 3 \log 4}(\log x)^2 + O(\log x). \tag{9}$$

It is possible to use the proof of Theorem 7 to show that there is a number $k = k(n)$ such that if $n \in \mathcal{V}_k$, then the largest squarefree divisor of n is 1, 2, or 6. That is, if n is not of this form, not only does there not exist an infinite "reverse Euler chain" starting at n, there also cannot exist arbitrarily long finite reverse Euler chains starting at n. It is an interesting question to estimate $k(n)$; in [11] it is shown on the generalized Riemann hypothesis that $k(n) \ll \log n$ for $n > 1$.

Let $\lambda(n)$ be the Carmichael function of n; that is the universal exponent modulo n. This is the largest possible multiplicative order of invertible elements modulo n. For $k \geq 1$, let $\lambda_k(n)$ be the k-fold iterate of λ evaluated at n. It would be interesting to study $\mathcal{L}_k = \{\lambda_k(n)\}$. For $k = 1$, an upper bound of the shape $\#\mathcal{L}_1(x) \ll x/(\log x)^{c_1}$ with an inexplicit positive constant c_1 was outlined in [9], and an actual numerical value for c_1 was established in [12]. Trivially, $\#\mathcal{L}_1(x) \gg x/\log x$. A slightly stronger lower bound appears in [1]. Stronger upper and lower bounds on $\#\mathcal{L}_1(x)$ will appear in [16]. While $\#\mathcal{L}_k(x)$ seems difficult to study for larger values of k, it is easy to see that the method of the present paper shows that uniformly for x large,

$$\#\{\lambda_k(n) : n \le x\} \le \frac{x}{(\log x)^k} \exp\left(16k^{3/2}(\log_2 x \log_3 x)^{1/2}\right). \qquad (10)$$

Indeed, to see this, assume in the notation of the proof of Theorem 1, that $n = pm \le x$, and that $p > y$. Further, we may assume that $\lambda_k(n) \ge x/(\log x)^k$, since there are at most $x/(\log x)^k$ positive integers failing this condition. We assume that $\Omega(\lambda_k(n)) \le 2.9k \log_2 x$, since otherwise Lemma 13 in [15] tells us again that there are at most $O(x/(\log x)^k)$ possibilities for the number of such positive integers $\lambda_k(n)$. We now note that $\lambda_k(n) \mid \phi_k(n)$ and that $\phi_k(n) \le x$, therefore $\phi_k(n)/\lambda_k(n) \le (\log x)^k$. Hence,

$$\begin{aligned}\Omega(\phi_k(n)) &= \Omega(\lambda_k(n)) + \Omega(\phi_k(n)/\lambda_k(n)) \\ &\le 2.9k \log\log x + \left(\frac{k}{\log 2}\right) \log\log x < 4.5k \log\log x.\end{aligned}$$

In particular, both $\Omega(\phi_k(p))$ and $\Omega(\phi_k(m))$ are at most $4.5k \log\log x$. The argument from the end of the proof of Theorem 1 combined with the fact that $3\sqrt{9} + 3/10 + 2.9\sqrt{4.5} < 16$ shows that the number of possibilities for such $n \le x$ is at most what is shown in the right hand side of inequality (10). The conditional argument from the introduction suggests that $c_k x/(\log x)^k$ should be a lower bound on the cardinality of the above set.

Finally we remark that if n has the property that $\lambda(n) \mid n$, then n is in every set $\mathcal{L}_k$, as is easy to see. It is not clear if the converse holds; for example, is $n = 10$ in every $\mathcal{L}_k$? It is not so easy to find values of λ that are not values of λ_2, but in fact, one can use Brun's method to show most shifted primes $p-1$ have this property. By using the basic argument at the end of [7] plus the latest results on the distribution of primes p with $P(p-1)$ small, one can prove that for large x there are at least $x^{0.7067}$ numbers $n \le x$ with $\lambda(n) \mid n$. Thus, there are at least this many numbers $n \le x$ which are in every $\mathcal{L}_k$, a result which stands in stark contrast to (9).

References

[1] W. Banks, J. Friedlander, F. Luca, F. Pappalardi and I.E. Shparlinksi, 'Coincidences in the values of the Euler and Carmichael functions', *Acta Arith.* **122** (2006), 207–234.

[2] P. T. Bateman and R. A. Horn, 'A heuristic asymptotic formula concerning the distribution of prime numbers', *Math. Comp.* **16** (1962), 363–367.

[3] N. G. de Bruijn, 'On the number of positive integers $\le x$ and free of prime factors $> y$', *Nederl. Acad. Wetensch. Proc. Ser. A* **54** (1951), 50–60.

[4] A. Chakrabarti, private communication.

[5] J. R. Chen, 'On the representation of a large even integer as a sum of a prime and a product of at most two primes', *Kexue Tongbao* **17** (1966), 385–386.

[6] J. R. Chen, 'On the representation of a large even integer as a sum of a prime and a product of at most two primes', *Sci. Sinica* **16** (1973), 157–176.

[7] P. Erdős, 'On the normal number of prime factors of $p-1$ and some related problems concerning Euler's ϕ-function', *Quart. J. Math. (Oxford Series)* **6** (1935), 205–213.

[8] P. Erdős and R. R. Hall, 'Euler's ϕ-function and its iterates', *Mathematika* **24** (1977), 173–177.

[9] P. Erdős, C. Pomerance, and E. Schmutz, 'Carmichael's lambda function', *Acta Arith.*, **58** (1991), 363–385.

[10] K. Ford, 'The distribution of totients', *Ramanujan J.* **2** (1998), 67–151.

[11] K. Ford, S. Konyagin and F. Luca, 'Prime chains and Pratt trees', *in preparation*.

[12] J. Friedlander and F. Luca, 'On the value set of the Carmichael λ-function', *J. Austral. Math. Soc.* **82** (2007), 123–131.

[13] H. Halberstam and H.-E. Richert, *Sieve Methods*, Academic Press, London, 1974.

[14] F. Luca, 'On the distribution of perfect totients', *J. Integer Sequences* **9** (2006), A. 06.4.4.

[15] F. Luca and C. Pomerance, 'Irreducible radical extensions and Euler function chains', in *Combinatorial Number Theory* (eds. Landman, Nathanson, Nešetril, Nowakowski, Pomerance), Proceedings of the INTEGERS Conference in honor of R. Graham's 70th birthday, de Gruyter, 2007, 351–362.

[16] F. Luca and C. Pomerance, 'On the range of the Carmichael λ-function', in preparation.

[17] H. Maier and C. Pomerance, 'On the number of distinct values of Euler's ϕ-function', *Acta Arith.* **49** (1988), 263–275.

[18] S. S. Pillai, 'On a function connected with $\phi(n)$', *Bull. Amer. Math. Soc.* **35** (1929), 837–841.