

# On completely multiplicative $\pm 1$ sequences that omit many consecutive $+1$ values

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## Abstract

We say that  $\pm 1$ -valued completely multiplicative functions are *length- $k$  functions*  $f$  if they take the value  $+1$  at at most  $k$  consecutive integers. We introduce a method to extend the length of  $f$  using the idea of the “rotation trick” in [7]. Under the assumption of Elliott’s conjecture, this method allows us to construct length- $k$  functions systematically for  $k \geq 4$  which generalizes the work of Schur for  $k = 2$  and Hudson for  $k = 3$ .

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## 1 | INTRODUCTION

We say  $f : \mathbb{N} \rightarrow \mathbb{C}$  is *completely multiplicative* if  $f(ab) = f(a)f(b)$  for all  $a, b \in \mathbb{N}$ . Let

$$\mathcal{M}' = \{f : \mathbb{N} \rightarrow \{+1, -1\} : f \text{ is completely multiplicative}\}.$$

Recent works in the theory of completely multiplicative functions have proved fruitful in understanding the extremal behavior of bounded sequences, as in the Erdős discrepancy problem. In 1957, Erdős [2] conjectured that for any sequence  $\{f(n)\}_{n \in \mathbb{N}}$  consisting of  $\pm 1$ , there is  $x, d \in \mathbb{N}$  such that

$$\sup_{x, d} \left| \sum_{n \leq x} f(nd) \right| = \infty.$$

In 2015, Tao [13] proved it by reducing  $\{f(n)\}_{n \in \mathbb{N}}$  to  $f \in \mathcal{M}'$ . Moreover, his result indicated that every  $f \in \mathcal{M}'$  satisfies

$$\limsup_{x \rightarrow \infty} \left| \sum_{n \leq x} f(n) \right| = \infty. \quad (1)$$

One can find more works on classifying functions related to (1) in [1, 5–7].

Our main focus is about the pattern of  $\{f(n)\}_{n \in \mathbb{N}}$  for  $f \in \mathcal{M}'$ . We say that  $f \in \mathcal{M}'$  is a *length- $k$*  function if  $k$  is the largest positive integer such that there exists  $n \in \mathbb{N}$  for which  $f(n+1) = \dots = f(n+k) = +1$ . It is natural to try to classify all  $f \in \mathcal{M}'$  of length  $k$ , for each  $k \geq 2$ .<sup>†</sup> Motivated by the results of Lehmer and Lehmer [9] on the first appearance of consecutive quadratic residues, Mills conjectured [11] that there are only two length-2 functions  $f_1, f_2$ , for which

$$f_i(p) = \begin{cases} \left(\frac{p}{3}\right) & \text{if } p \nmid 3, \\ (-1)^i & \text{if } p = 3 \end{cases}$$

where  $i = 1, 2$  and  $\left(\frac{\cdot}{3}\right)$  is the Legendre symbol mod 3, and Schur [12] confirmed this. For  $k = 3$ , Hudson [4] conjectured that there are only 13 possibilities. This has recently been proved by Klurman et al. [8].

**Theorem 1.1** (Formerly Hudson's conjecture [8, Theorem 2.4]). *Let  $q \in \{5, 7, 11, 13, 53\}$  and  $i = 1, 2$ . Define*

$$f_{(q,i)}(p) = \begin{cases} \left(\frac{p}{q}\right) & \text{if } p \nmid q, \\ (-1)^i & \text{if } p = q, \end{cases} \quad f_{(4,i)}(p) = \begin{cases} \left(\frac{p}{4}\right) & \text{if } p \nmid 4, \\ (-1)^i & \text{if } p = 2, \end{cases} \quad g(p) = \begin{cases} 1 & \text{if } p \nmid 2, \\ -1 & \text{if } p = 2. \end{cases}$$

*If  $f : \mathbb{N} \rightarrow \{+1, -1\}$  is a length-3 function, then  $f$  must be one of the above.*

In light of Hudson's conjecture, we want to classify functions of higher length, say  $k \geq 4$ . By the above, we learn that there are finitely many length-2 and length-3 functions. For  $k \geq 4$ , conversely, it is possible to construct infinitely many examples. For instance, we can construct a length-4 function  $f$  by

$$f(p) = \begin{cases} \left(\frac{p}{5}\right) & \text{if } p \nmid 5 \text{ and } q, \\ -\left(\frac{p}{5}\right) & \text{if } p = q, \\ 1 & \text{if } p = 5, \end{cases}$$

where  $q$  can be any odd prime with  $q \equiv 2 \pmod{5}$ . As there are infinitely many choices of  $q$ , we can construct infinitely many length-4 functions  $f$ . Nevertheless, we believe that such counterexamples can be constructed in a systematic way.

Let  $\chi_q$  be a real character mod  $q$ . We define a *modified character*  $\tilde{\chi}_q \in \mathcal{M}'$  at each prime by

$$\tilde{\chi}_q(p) = \begin{cases} \chi(p) & \text{if } p \nmid q, \\ \eta(p) & \text{if } p|q, \text{ where } \eta(p) \in \{+1, -1\}. \end{cases}$$

Our main result shows that the length of  $\tilde{\chi}_q$  can be extended to at least  $k$  by altering its values at a set of finitely many prime numbers  $p > k$  and  $p \nmid q$ , which we call *modified primes*, whose size is covered by Theorem 1.2. We will use  $\delta_q(k)$  to denote the minimal number of modified primes that are needed for the length of  $\tilde{\chi}_q$  to be extended to at least  $k$ .

<sup>†</sup> There is no length-1 function, as either  $f(1) = f(2) = +1$ , or  $f(4) = f(5) = +1$ , or  $f(9) = f(10) = +1$ .

**Theorem 1.2.** *Let  $k$  be a positive integer and  $\tilde{\chi}_q$  be a modified character mod  $q > 1$ . Then, we have  $\delta(k) = \max_{q \in \mathbb{N}} \delta_q(k) = \frac{1}{2}k + O(\log k)$ .*

Here, we briefly explain how the modified primes can extend the length of  $\tilde{\chi}_q$ . Let  $I = \{a + 1, \dots, a + k\} \subset \mathbb{N}$  be an interval of length  $k$  and  $(\tilde{\chi}_q(a + 1), \dots, \tilde{\chi}_q(a + k))$  be the sign pattern of  $\tilde{\chi}_q$  on  $I$ , denoted by  $\tilde{\chi}_q(I)$ . We assume that the length of  $\tilde{\chi}_q$  is less than  $k$ , that is,  $\tilde{\chi}_q(I) \neq (+1, \dots, +1)$  for all  $I$ . Since  $\tilde{\chi}_q$  inherits some amount of periodicity from  $\chi_q$ , by choosing an appropriate  $a$  according to the choice of modified primes, we can find an interval  $I'$  of length  $k$  such that for all  $n \in I'$  with  $\tilde{\chi}_q(n) = -1$ , there is a unique  $p > k$ ,  $p \nmid q$  such that  $p^\nu \parallel n$  for some odd integer  $\nu > 0$ . By modifying  $\tilde{\chi}_q(p)$  to  $-\tilde{\chi}_q(p)$  for all modified primes  $p$ , all the values of  $-1$  in  $\tilde{\chi}_q(I')$  will turn to  $+1$ , and hence the length of  $\tilde{\chi}_q$  is extended to at least  $k$ . Lemma 2.1 is based on this idea.

Before giving the application of the extension to  $f \in \mathcal{M}'$ , we will introduce some concepts from the pretentious approach to analytic number theory of Granville and Soundararajan [3]. Let  $\mathcal{M}$  denote the set of multiplicative functions  $f : \mathbb{N} \rightarrow \mathbb{C}$  with  $|f(n)| \leq 1$  for all  $n \in \mathbb{N}$ . Given  $x \geq 1$ , the *pretentious distance* between  $f, g \in \mathcal{M}$  is

$$\mathbb{D}(f, g; x) = \left( \sum_{p \leq x} \frac{1 - \Re(f(p)\overline{g(p)})}{p} \right)^{1/2}.$$

This satisfies the triangle inequality:

$$\mathbb{D}(f_1, h_1; x) + \mathbb{D}(f_2, h_2; x) \geq \mathbb{D}(f_1 f_2, h_1 h_2; x) \text{ for } f_1, f_2, h_1, h_2 \in \mathcal{M}. \quad (2)$$

Let  $f, g \in \mathcal{M}$ . We say that  $f$  is *pretentious* to  $g$  if

$$\mathbb{D}(f, g; x) = O(1) \text{ as } x \rightarrow \infty.$$

We say furthermore that  $f$  is a *pretentious function* if  $f$  is pretentious to a twisted character  $\chi(n)n^{it}$  where  $\chi(n)$  is a Dirichlet character and  $t \in \mathbb{R}$ , otherwise, it is a *non-pretentious function*. Additionally, if  $f \in \mathcal{M}$  is real,  $f$  can only be pretentious to a real character (in the proof of Corollary 1.4).

**Conjecture 1.3** (Elliott's conjecture [10, Conjecture 1.5]). *For any fixed  $a_i, b_i, N \in \mathbb{N}$  such that  $a_i b_j \neq a_j b_i$  for all  $i, j = 1, 2, \dots, N$  and  $i \neq j$ , if  $f \in \mathcal{M}'$  is non-pretentious<sup>†</sup>, then*

$$\sum_{n \leq x} \prod_{i=1}^N f(a_i n + b_i) = o(x). \quad (3)$$

Under the assumption of Conjecture 1.3, any  $f \in \mathcal{M}'$  of finite length is pretentious to a real primitive (not necessarily non-principal) character  $\chi_q$  (the detailed proof will be given in the next section). As a consequence, the extension of  $f$  of finite length can be reduced to the extension of a corresponding modified character  $\tilde{\chi}_q$ .

<sup>†</sup> The Elliott's conjecture for  $f \in \mathcal{M}$  requires a stronger condition which is  $\inf_{q \leq Q; \chi(q); |t| \leq x} \mathbb{D}(f, \chi(n)n^{it}; x)^2 \rightarrow \infty$  as  $x \rightarrow \infty$  for each given  $Q$ . More discussions can be found in [10].

**Corollary 1.4.** Given  $k \in \mathbb{N}$ , let  $f$  be a length- $k$  function.

- (a) Assuming Conjecture 1.3, there is a real character  $\chi_q \bmod q > 1$  such that  $f$  is pretentious to  $\chi_q$ .  
 (b) Suppose  $f$  is pretentious to a real character  $\chi_q \bmod q > 1$ . Let

$$J(k) = \{p \in \mathcal{P} : f(p) \neq \chi_q(p) \text{ with } p \nmid q \text{ and } p > k\}. \quad (4)$$

Then,  $|J(k)| \leq \frac{1}{2}k$ .

By Lemma 2.1, we can see that the length increases with the number of modified primes, and hence Corollary 1.4 follows from Theorem 1.2 immediately.

*Remark 1.5.* In our extension, we only consider modified primes  $p > k$ . It remains to investigate a more general case where the modified primes involve primes  $p \leq k$ , that is, modified primes can be any primes, which allows one to construct length- $k$  functions in a more general way. Unlike modified primes  $p > k$ , the number of flipped values of  $f(n)$  in an interval of length  $k$  by a modified prime  $p \leq k$  is more than one. Therefore, it would be fairly tricky to determine  $\delta(k)$ . If we include  $p \leq k$  in the count given by  $\delta(k)$  then we can currently only bound it crudely by  $\frac{k}{\log k}$  using the prime number theorem.

## 2 | PROOF OF THEOREM 1.2 AND COROLLARY 1.4

We will use auxiliary Lemmas 2.1 and 2.2 to prove Theorem 1.2. Let  $S \subset \mathcal{P}$  be a subset of prime numbers. We define  $\lambda_S \in \mathcal{M}'$  at each prime by

$$\lambda_S(p) = \begin{cases} 1 & \text{if } p \in \mathcal{P} - S, \\ -1 & \text{if } p \in S. \end{cases}$$

**Lemma 2.1.** Let  $k \in \mathbb{N}$  and  $I_k$  be an interval of length  $k$ . Let  $\tilde{\chi}_q$  be a modified character mod  $q$  and  $r$  denote the number of integers  $n \in I_k$ , where  $\tilde{\chi}_q(n) = -1$ . Let  $P_r = \{p_1, \dots, p_r\}$  be a set of  $r$  distinct primes with  $p_i > k$ ,  $p_i \nmid q$  for  $i = 1, \dots, r$ . We define  $f(n) = \tilde{\chi}_q(n)\lambda_{P_r}(n)$ . Then, we have  $f(I) = (+1, \dots, +1)$  for some interval  $I$  of length  $k$ .

*Proof.* Without loss of generality, we assume that the length of  $\tilde{\chi}_q$  is less than  $k$ . Let  $[k] = \{1, \dots, k\}$  and  $I_k(n) = n + [k] = \{n + 1, \dots, n + k\}$  be an interval of length  $k$  starting from  $n + 1 \in \mathbb{N}$  with  $n + 1 \equiv m \bmod q$  for some  $0 \leq m < q$ . And let  $\tilde{\chi}_q(I_k(n)) = (\tilde{\chi}_q(n + 1), \dots, \tilde{\chi}_q(n + k))$  denote the sign pattern of  $\tilde{\chi}_q$  on  $I_k(n)$ . Suppose that  $\tilde{\chi}_q$  only takes value of  $-1$  at  $n + J = \{n + a_1, \dots, n + a_r\} \subset I_k(n)$  where  $J = \{a_1, \dots, a_r\}$ . Let  $p_1, \dots, p_r$  be  $r$  distinct primes greater than  $k$  and coprime to  $q$ . By the Chinese remainder theorem, there exist solutions to the system below:

$$n' + 1 \equiv m \bmod q, \quad n' + a_j \equiv 0 \bmod p_j \text{ for } j = 1, \dots, r.$$

Suppose that the solutions are in the form of  $n' = N + \alpha Q$  where  $N \in \mathbb{N}$  is fixed,  $\alpha \in \mathbb{Z}$ , and  $Q = q \prod_{j=1}^r p_j$ . We can choose an  $\alpha$  satisfying  $p_j^{\nu_j} \parallel n' + a_j$  with  $\nu_j$  odd for  $j = 1, \dots, r$  and  $q^{n+1} | n' - n$ .

Then,  $\tilde{\chi}_q(I_k(n)) = \tilde{\chi}_q(I_k(N + \alpha Q)) = \tilde{\chi}_q(I_k(n'))$  by [8, Lemma 9.4]. Besides,  $p_j \nmid n' + a_i$  for all  $i \neq j$ , and each  $1 \leq j \leq r$  since  $p_j > k$  for  $1 \leq j \leq r$ . Hence, we have

$$f(n' + a_j) = \tilde{\chi}_q(n' + a_j) = \tilde{\chi}_q(n + a_j) \text{ for } a_j \in [k] - J,$$

$$f(n' + a_j) = -\tilde{\chi}_q(p_j)^{\nu_j} \tilde{\chi}_q\left(\frac{n' + a_j}{p_j^{\nu_j}}\right) = -\tilde{\chi}_q(n' + a_j) = -\tilde{\chi}_q(n + a_j) = 1 \text{ for } a_j \in J.$$

Hence, we have  $f(m) = +1$  for all  $m \in n' + [k]$ .  $\square$

**Lemma 2.2.** Let  $Q > 0$  and  $\chi_q$  be a non-principal character mod  $q$ . Then, we have

$$\frac{1}{\log Q} \sum_{n \leq Q} \frac{\tilde{\chi}_q(n)}{n} \ll \frac{\sqrt{q} \log q}{\log Q}.$$

*Proof.* Let  $x > 0$ . We have

$$\sum_{n \leq x} \tilde{\chi}_q(n) = \sum_{n \leq x} \chi_q(n) + \sum_{\substack{n \leq x \\ (n, q) > 1}} \tilde{\chi}_q(n). \quad (5)$$

Suppose  $q = \prod_{i=1}^r p_i^{\alpha_i}$  with  $r, \alpha_i \in \mathbb{N}$ . The second term in (5) is

$$\begin{aligned} \left| \sum_{\substack{n \leq x \\ (n, q) > 1}} \tilde{\chi}_q(n) \right| &\leq \left| \sum_{\beta_1, \dots, \beta_r \leq \log x} \sum_{\substack{n \leq x \\ \prod_{i=1}^r p_i^{\beta_i} \mid n \Rightarrow p_i \mid q}} \tilde{\chi}_q(n) \right| = \left| \sum_{\beta_1, \dots, \beta_r \leq \log x} \tilde{\chi}_q\left(\prod_{i=1}^r p_i^{\beta_i}\right) \sum_{\substack{n \leq x \\ \prod_{i=1}^r p_i^{\beta_i} \mid n}} \chi_q(n) \right| \\ &\leq \sum_{\beta_1, \dots, \beta_r \leq \log x} \left| \sum_{\substack{n \leq x \\ \prod_{i=1}^r p_i^{\beta_i} \mid n}} \chi_q(n) \right|. \end{aligned} \quad (6)$$

Applying Pólya–Vinogradov inequality to (5) and (6), we obtain

$$\sum_{n \leq x} \tilde{\chi}_q(n) \ll (\log x)^r \sqrt{q} \log q.$$

By partial summation, we have

$$\frac{1}{\log Q} \sum_{n \leq Q} \frac{\tilde{\chi}_q(n)}{n} \ll \frac{\sqrt{q} \log q}{\log Q}. \quad \square$$

*Proof of Theorem 1.2.* From the proof of Lemma 2.1, we can see that the number of the modified primes is independent of the choice of modified primes  $p > k$  and the location of  $-1$ s in a sign pattern. It only depends on the number of  $-1$ s in an interval of length  $k$ . Let  $\mathcal{I}_q(k)$  denote an interval of length  $k$  such that  $\tilde{\chi}_q(\mathcal{I}_q(k))$  contains the least number of  $-1$ s.  $\delta_q(k)$  is equivalent to

the number of  $-1$ s in  $\tilde{\chi}_q(\mathcal{I}_q(k))$ , for which

$$\delta_q(k) = \frac{1}{2}(k - S_q(k)), \text{ where } S_q(k) = \sum_{m \in \mathcal{I}_q(k)} \tilde{\chi}_q(m) = \max_{n \in \mathbb{N} \cup \{0\}} \sum_{m=1}^k \tilde{\chi}_q(n+m).$$

In the following, we always assume that the length of  $\tilde{\chi}_q$  is less than  $k$ , otherwise,  $\delta_q(k) = 0$  which is trivial. Next, we will estimate  $\delta(k) = \max_{q \in \mathbb{N}} \delta_q(k)$  by investigating its upper and lower bounds.  $\square$

## 2.1 | The upper bound of $\delta(k)$

We will show  $\delta(k) \leq \frac{1}{2}k$ .

### 2.1.1 | $\chi_q$ is the principal character mod $q$

Let  $\chi_q$  be a principal character. In this case, it suffices to show

$$A = \lim_{\alpha \rightarrow \infty} A(q^\alpha) = \lim_{\alpha \rightarrow \infty} \frac{1}{q^\alpha} \sum_{n=1}^{q^\alpha} \sum_{m=0}^{k-1} \tilde{\chi}_q(n+m) > 0,$$

since  $S_q(k) \geq A(q^\alpha)$  for all  $\alpha \in \mathbb{N}$ . Let  $\alpha > k$  be an integer. After rearranging, we have

$$A(q^\alpha) = \frac{1}{q^\alpha} \left( k \sum_{n=1}^{q^\alpha} \tilde{\chi}_q(n) - \sum_{m=1}^{k-1} (k-m) \tilde{\chi}_q(m) + \sum_{m=1}^{k-1} (k-m) \tilde{\chi}_q(q^\alpha + m) \right) = k \frac{1}{q^\alpha} \sum_{n=1}^{q^\alpha} \tilde{\chi}_q(n),$$

since  $\tilde{\chi}_q(m) = \tilde{\chi}_q(q^\alpha + m)$  for all  $1 \leq m \leq (k-1)$  by [8, Lemma 9.4]. By [14, Delange's theorem, III. 4 on p. 326],  $\tilde{\chi}_q$  possesses a positive mean value, so we obtain

$$A = \lim_{\alpha \rightarrow \infty} A(q^\alpha) = k \lim_{\alpha \rightarrow \infty} \frac{1}{q^\alpha} \sum_{n=1}^{q^\alpha} \tilde{\chi}_q(n) = k \prod_p (1 - p^{-1}) \sum_{\nu=0}^{\infty} \tilde{\chi}_q(p)^\nu p^{-\nu} > 0.$$

### 2.1.2 | $\chi_q$ is non-principal mod $q$

Let  $Q \geq 1$ . By the definition of  $\delta_q(k)$ , we have

$$\delta_q(k) \leq \frac{1}{2} \left( k - \frac{1}{\log Q} \sum_{n=1}^Q \frac{1}{n} \sum_{m=0}^{k-1} \tilde{\chi}_q(n+m) \right). \quad (7)$$

Then, it suffices to prove that

$$B = \frac{1}{\log Q} \sum_{n=1}^Q \frac{1}{n} \sum_{m=0}^{k-1} \tilde{\chi}_q(n+m) = o(1) \text{ as } Q \rightarrow \infty.$$

After rearranging, we obtain

$$\begin{aligned}
 B &= \frac{1}{\log Q} \left( \sum_{m=0}^{k-1} \sum_{n=1}^Q \frac{\tilde{\chi}_q(n+m)}{n+m} + \sum_{m=0}^{k-1} m \sum_{n=1}^Q \frac{\tilde{\chi}_q(n+m)}{n(n+m)} \right) \\
 &= \frac{1}{\log Q} \left( k \sum_{n=1}^Q \frac{\tilde{\chi}_q(n)}{n} - \sum_{n=1}^{k-1} (k-n) \frac{\tilde{\chi}_q(n)}{n} + \sum_{n=1}^{k-1} (k-n) \frac{\tilde{\chi}_q(Q+n)}{(Q+n)} + O(k^2) \right) \\
 &= \frac{k}{\log Q} \sum_{n=1}^Q \frac{\tilde{\chi}_q(n)}{n} + O\left(\frac{k^2}{\log Q}\right).
 \end{aligned}$$

If we choose  $Q$  to be sufficiently large in terms of  $k$  and  $q$ , we will obtain  $B = o(1)$  by Lemma 2.2. As a result, taking  $Q \rightarrow \infty$  we obtain  $\delta(k) \leq \frac{1}{2}k$  by (7).

## 2.2 | The lower bound of $\delta(k)$

We will bound  $\delta(k)$  from below by  $\delta_q(k)$  where  $q$  is an odd prime with  $q < k$ , as  $\delta(k) \geq \delta_q(k)$  for all  $q \in \mathbb{N}$ .

For simplicity, we assume  $\tilde{\chi}_q(q) = 1$ . Suppose  $k = \sum_{i=0}^{\nu} a_i q^i = k_0$  with  $0 \leq a_i < q$  for  $i = 0, \dots, \nu$ , and  $a_{\nu} \neq 0$  where  $\nu$  is the largest integer such that  $q^{\nu} \leq k$ . Recall that  $\mathcal{I}_q(k)$  denotes an interval of length  $k$  such that  $\tilde{\chi}_q(\mathcal{I}_q(k))$  contains the least number of  $-1$ s. Let  $k_j$  denote the number of elements in  $\mathcal{I}_q(k_0)$  that are divisible by  $q^j$ , that is,  $k_j = \sum_{i=j}^{\nu} a_i q^{i-j}$ . Suppose  $\mathcal{I}_q(k_0) = \{M_0 q - r_0, \dots, N_0 q + (a_0 - r_0)\}$  with  $0 \leq r_0 \leq a_0 < q$ ,  $0 < M_0 < N_0$ . We can decompose  $\mathcal{I}_q(k_0) = C_q(k_0) \sqcup \mathcal{N}_q(k_0) \sqcup \mathcal{Q}_q(k_0)$  where

$$C_q(k_0) = \{n \in \{M_0 q, \dots, N_0 q\} : (n, q) = 1\}$$

$$\mathcal{N}_q(k_0) = \{M_0 q - r_0, \dots, M_0 q - 1\} \cup \{N_0 q + 1, \dots, N_0 q + (a_0 - r_0)\}$$

$$\mathcal{Q}_q(k_0) = \{n \in \{M_0 q, \dots, N_0 q\} : q|n\}.$$

Given a set  $Y$ , let  $|Y|^-$  denote the number of  $-1$ s in  $Y$ . Then, we have

$$\delta_q(k) = |\mathcal{I}_q(k_0)|^- = |C_q(k_0)|^- + |\mathcal{N}_q(k_0)|^- + |\mathcal{Q}_q(k_0)|^-.$$

As  $\tilde{\chi}_q(q) = 1$ ,  $\tilde{\chi}_q(\mathcal{Q}_q(k_0)) = \tilde{\chi}_q(q) \tilde{\chi}_q(\mathcal{K}_q(k_1))$  where  $\mathcal{K}_q(k_1) = \{M_0, \dots, N_0\}$  with  $|\mathcal{K}_q(k_1)| = k_1$ . Following the above decomposition, we obtain

$$|\mathcal{Q}_q(k_0)|^- = |\mathcal{K}_q(k_1)|^- = |C_q(k_1)|^- + |\mathcal{N}_q(k_1)|^- + |\mathcal{Q}_q(k_1)|^-.$$

By applying this procedure repetitively until  $k_{\nu}$ , we have

$$\delta_q(k) = |\mathcal{I}_q(k_0)|^- = \sum_{i=0}^{\nu-1} (|C_q(k_i)|^- + |\mathcal{N}_q(k_i)|^-) + |\mathcal{K}_q(k_{\nu})|^-.$$

Given a positive integer  $l < q$ , we define

$$\delta'_q(l) = \frac{1}{2}(l - S'_q(l)) \text{ where } S'_q(l) = \max_{q-l \leq n \leq q} \sum_{m=0}^l \chi_q(n+m).$$

Since

$$|\mathcal{N}_q(k_i)|^- = \sum_{n \in \mathcal{N}_q(k_i)} \chi_q(n) = \sum_{m=0}^{a_i} \chi_q(-r_0 + m) \geq \delta'_q(a_i) \text{ for } 0 \leq i \leq \nu, \text{ and } |\mathcal{K}_q(k_\nu)|^- \geq \delta_q(a_\nu),$$

we have

$$\begin{aligned} \delta_q(k) &\geq \sum_{i=1}^{\nu} \frac{1}{2}(q-1)k_i + \sum_{j=0}^{\nu-1} \delta'_q(a_i) + \delta_q(a_\nu) \\ &\geq \frac{1}{2}(q-1) \sum_{i=1}^{\nu} \sum_{j=i}^{\nu} a_j q^{j-i} + \frac{1}{2} \left( \sum_{i=0}^{\nu} a_i - \sum_{i=0}^{\nu-1} S'_q(a_i) - S_q(a_\nu) \right) \\ &\geq \frac{1}{2}k - \frac{1}{2} \left( \sum_{i=0}^{\nu-1} S'_q(a_i) + S_q(a_\nu) \right). \end{aligned} \quad (8)$$

If we choose  $q = 3$ , then we have

$$0 \leq S'_3(a_i) \leq 1 \text{ for } i = 0, \dots, \nu-1 \text{ and } 1 \leq S_3(a_\nu) \leq 2. \quad (9)$$

Applying (9) to (8), we obtain

$$\delta_3(k) \geq \frac{1}{2}k - \frac{1}{2} \left( \sum_{i=0}^{\nu-1} 1 + 2 \right) = \frac{1}{2}k - \frac{1}{2} \left( \left\lfloor \frac{\log k}{\log 3} \right\rfloor + 2 \right) = \frac{1}{2}k + O(\log k).$$

This implies that  $\delta(k) \geq \frac{1}{2}k + O(\log k)$ . Combining with the upper bound from the previous section, we have  $\delta(k) = \frac{1}{2}k + O(\log k)$ .

*Remark 2.3.* For the lower bound of  $\delta_q(k)$  when  $q < k$ , one can bound (8) by using the Pólya–Vinogradov inequality instead of choosing  $q = 3$ . Then, the error term will be  $O(\frac{\log k}{\log q} q^{1/2+o(1)}) = o(k)$  instead of  $O(\log k)$ .

*Proof of Corollary 1.4.* Since  $f$  is of length  $k$ , we have

$$S = \sum_{n \in K} \prod_{j=0}^k (1 + f(n+j)) = 0 \text{ for any } K \subset \mathbb{N}. \quad (10)$$

Suppose  $K = (0, x] \cap \mathbb{N}$  with  $x > 0$  and  $I = \{0, 1, \dots, k\}$ . Then, expand (10) and take  $x \rightarrow \infty$ , we have

$$\begin{aligned} 0 &= \lim_{x \rightarrow \infty} S = \lim_{x \rightarrow \infty} (x + S_1(x) + S_2(x) + \dots + S_{k+1}(x)), \\ \text{where } S_i(x) &= \sum_{I_i \subseteq I} \sum_{n \leq x} \prod_{j \in I_i} f(n+j). \end{aligned}$$

$|I_i| = i, 1 \leq i \leq k+1$



By Conjecture 1.3, if  $f$  is a non-pretentious function then  $S_i(x) = o(x)$  as  $x \rightarrow \infty$  for  $i = 1, \dots, k+1$ . Then, we have

$$\lim_{x \rightarrow \infty} S = \lim_{x \rightarrow \infty} x + o(x) \neq 0$$

which contradicts (10). As a consequence,  $f$  must be pretentious to a twisted character  $\chi(n)n^{it}$ . In our case, we may assume  $\chi$  is real and  $t = 0$ , in other words,  $f$  must be pretentious to a real primitive character or principal character  $\chi$ . Indeed, since if  $\chi$  is not real, for  $|t| \leq x$ , we have

$$\mathbb{D}(f, \chi(n)n^{it}; x) \geq \frac{1}{4} \sqrt{\log \log x} + O_\chi(1)$$

by [10, Lemma C.1] and  $\mathbb{D}(f, \chi(n)n^{it}; x) \rightarrow \infty$  as  $x \rightarrow \infty$  that contradicts  $\mathbb{D}(f, \chi(n)n^{it}; x) < \infty$ . Also, for  $1/\log x \ll |t| \leq x$ , by (2), we have

$$2\mathbb{D}(f, \chi(n)n^{it}; x) \geq \mathbb{D}(1, \chi^2(n)n^{i2t}; x) = \mathbb{D}(1, \chi_0(n)n^{i2t}; x) = \log(1 + |2t| \log x) + O(1) \quad (11)$$

and the right-hand side of (11) tends to  $\infty$  as  $x \rightarrow \infty$ . This contradicts  $\mathbb{D}(f, \chi(n)n^{it}; x) < \infty$ , unless  $|t| \ll 1/\log x$  as  $x \rightarrow \infty$  which implies  $t = 0$ . Moreover, according to the extension process, the size of (4) can be bounded by the upper bound of  $\delta(k)$ , for which

$$|\mathcal{J}(k)| \leq \frac{1}{2}k.$$

□

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## JOURNAL INFORMATION

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