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ON INFINITE DIFFERENCE SETS

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On infinite difference sets ^{*)}

by

C.L. Stewart & R. Tijdeman

ABSTRACT

Let A_i be an infinite, strictly increasing sequence of non-negative integers with $\underline{d}(A_i) > 0$ for $i = 1, \dots, h$. Let the infinite difference set D_i of A_i be the set of non-negative integers which occur infinitely often as the difference of two terms of A_i . This paper gives several results on infinite difference sets, thereby answering some questions posed by Erdős. It follows from Theorems 1 and 2 that $D_1 \cap \dots \cap D_h$ has positive lower density and does not contain gaps of arbitrary length. There exists even a sequence A with $\underline{d}(A) > 0$ whose infinite difference set equals $D_1 \cap \dots \cap D_h$. Theorem 4 says that the collection of infinite difference sets associated with sequences of positive upper density is a filter on the set of all subsets of the non-negative integers. It follows from Theorem 6 that an infinite difference set need not contain an infinite arithmetical progression. Theorems 7 and 8 are related to a problem of Motzkin. He asked how dense a sequence A can be if its difference set does not contain any elements from a given set K . It is a consequence of Theorem 8 that if k_1, k_2, \dots is a sequence of positive integers such that $\sum_j k_j / k_{j+h} < \infty$ for some positive integer h , then there exists a sequence A with $\underline{d}(A) > 0$ such that k_j is not contained in the difference set of A for $j = 1, 2, \dots$. All proofs in the paper are elementary and self-contained. Further most results are quantitative; for example, in the cases above where it is stated that $\underline{d}(A) > 0$ we in fact give explicit lower bounds for $\underline{d}(A)$.

KEY WORDS & PHRASES: *infinite difference sets, Motzkin, uniform distribution*

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1. INTRODUCTION

Let A be a sequence; throughout this paper sequences are understood to be infinite, strictly increasing and composed of non-negative integers. We define D , the infinite difference set of A , to be the set of those non-negative integers which occur infinitely often as the difference of two terms of A . Plainly D has no positive terms if and only if $a_{i+1} - a_i \rightarrow \infty$ as $i \rightarrow \infty$. Note that D contains zero. We shall be interested in the case when $\bar{d}(A) > 0$. Then D certainly contains more than one term. In fact, see Corollary 1, §2, $\underline{d}(D) \geq \bar{d}(A)$ in this case. Here \bar{d} and \underline{d} denote the (natural asymptotic) upper and lower density respectively.

Let h be a positive integer and let A_1, \dots, A_h be sequences with positive upper densities $\varepsilon_1, \dots, \varepsilon_h$ respectively. Erdős asked whether $D_1 \cap \dots \cap D_h$, the intersection of the associated infinite difference sets, necessarily contains positive terms. We shall show that in fact the intersection has positive lower density. We put

$$C_1 = \varepsilon_1 \quad \text{and} \quad C_h = \prod_{i=1}^h (\varepsilon_i / 5 \log(h+1)) \quad \text{for } h \geq 2,$$

and we prove

THEOREM 1. *If $\bar{d}(A_i) \geq \varepsilon_i$ for $i = 1, \dots, h$ then there exists a sequence A with $\underline{d}(A) \geq C_h$ such that*

$$D \subseteq D_1 \cap \dots \cap D_h.$$

In fact it follows from Theorem 3 that Theorem 1 remains true even with the stronger conclusion $D = D_1 \cap \dots \cap D_h$.

By Corollary 1 we have $\underline{d}(D) \geq \bar{d}(A)$ and thus we see from the above theorem that

$$\underline{d}(D_1 \cap \dots \cap D_h) \geq C_h.$$

Apart from the factor $5 \log(h+1)$, which appears in the definition of C_h , Theorem 1 is best possible. For let n_1, n_2, \dots, n_h be positive integers and

put $A_1 = \{a \mid a \geq 0 \text{ and } a \equiv 0 \pmod{n_1}\}$ and $A_i = \{a \mid a \geq 0 \text{ and } a \equiv 0, 1, \dots, n_1 \dots n_{i-1}^{-1} \pmod{n_1 \dots n_i}\}$ for $i = 2, \dots, h$. We then have $d(A_i) = 1/n_i$ for $i = 1, \dots, h$. Furthermore $D_1 = \{a \mid a \geq 0 \text{ and } a \equiv 0 \pmod{n_1}\}$ while $D_i = \{a \mid a \geq 0 \text{ and } a \equiv 0, \pm 1, \pm 2, \dots, \pm (n_1 \dots n_{i-1}^{-1}) \pmod{n_1 \dots n_i}\}$ for $i = 2, \dots, h$. An easy induction shows that $D_1 \cap \dots \cap D_h = \{a \mid a \geq 0 \text{ and } a \equiv 0 \pmod{n_1 \dots n_h}\}$. Therefore $d(D_1 \cap \dots \cap D_h) = (\prod_{i=1}^h n_i)^{-1} = \prod_{i=1}^h d(A_i) = \prod_{i=1}^h \varepsilon_i$.

One might ask whether $D_1 \cap \dots \cap D_h$ can contain gaps of arbitrary length. It will follow as a consequence of our next theorem that this is not possible. Independently Prikry [7] has obtained this result by means of a theorem of Hindman [5]. Further his proof remains valid if D_i is replaced by $\{x \mid \bar{d}(A_i \cap A_i + x) > 0\}$ for $i = 1, \dots, h$; here $A + k$ is the set $\{a + k \mid a \in A\}$. We denote the non-negative integers by \mathbb{N}_0 and we prove

THEOREM 2. *There exist r integers k_1, \dots, k_r such that*

$$\bigcup_{j=1}^r \{(D_1 \cap \dots \cap D_h) + k_j\} \supseteq \mathbb{N}_0$$

with

$$r \leq C_h^{-1} \log 3 / \log 2.$$

It follows from Theorem 2 that $D_1 \cap \dots \cap D_h$ cannot contain gaps of size larger than twice the maximum in absolute value of the k_j 's. For if there was a larger gap the integers closest to the middle of the gap would not be in the union of the sets $(D_1 \cap \dots \cap D_h) + k_j$ contradicting Theorem 2. We observe that it is vain to hope for an estimate for $\max_j |k_j|$ in terms of the ε_i 's. For let A_1 denote the set of integers of the form $3nt + i$ for $i = 1, \dots, t$ and $n = 0, 1, 2, \dots$. Then D_1 consists of the non-negative integers of the form $3nt \pm i$ for $i = 0, \dots, t$ and $n = 0, 1, 2, \dots$ and so contains infinitely many gaps of length t . On the other hand $d(A_1) = 1/3$.

Theorems 1 and 2 show that infinite difference sets possess a certain regularity. This might suggest that every infinite difference set associated with a sequence of positive upper density has a density. However this is certainly not the case since we have

THEOREM 3. *Let D be the infinite difference set of a sequence A . Let E be a set of non-negative integers with $D \subseteq E$. Then there exists a sequence B with $\bar{d}(B) = \bar{d}(A)$ and $\underline{d}(B) = \underline{d}(A)$ whose infinite difference set is E .*

An immediate consequence of this result is that there exist sequences A with $\bar{d}(A) = \underline{d}(A) > 0$ for which $\bar{d}(D) > \underline{d}(D)$. Further Theorem 3 is a step in the proof of the following theorem concerning \mathbb{D} , the collection of infinite difference sets associated with sequences of positive upper density. Let $P(\mathbb{N}_0)$ denote the set of all subsets of \mathbb{N}_0 . We have

THEOREM 4. *\mathbb{D} is a filter on $P(\mathbb{N}_0)$. Furthermore all cofinite subsets of \mathbb{N}_0 which contain zero are in \mathbb{D} .*

\mathbb{D} is not an ultrafilter. For there exist disjoint sets B_1 and B_2 satisfying $B_1 \cup B_2 = \mathbb{N}_0$ and $\underline{d}(B_1) = \underline{d}(B_2) = 0$; by Corollary 1 every infinite difference set associated with a sequence of positive upper density has a positive lower density and thus neither B_1 nor B_2 is in \mathbb{D} .

We define the difference set of a finite or infinite sequence A to be the set of those non-negative integers which occur as the difference of two elements of A and we denote this set by $\mathcal{D}(A)$. It is interesting to note that the collection of all difference sets associated with sequences of positive upper density does not form a filter. First the collection does not satisfy the superset property. Observe that while $\mathcal{D}(E) = E$, where E denotes the non-negative even integers, there exists no sequence A with $\mathcal{D}(A) = E \cup \{1\}$. Secondly the collection does not satisfy the intersection property as the following example shows. Put $A = \{a \mid a \geq 0 \text{ and } a \equiv 0 \pmod{10}\} \cup \{7\}$ and $B = \{b \mid b \geq 0 \text{ and } b \equiv 7 \pmod{10}\} \cup \{0\}$; it is readily checked that $\mathcal{D}(A) \cap \mathcal{D}(B) = A$ and that there is no sequence C of positive upper density with $\mathcal{D}(C) = A$. It would be desirable to explicitly describe those sets which are infinite difference sets or difference sets of sequences of positive upper density. A first attempt for the case of difference sets has been made by Ruzsa [9].

Obviously one always has $D \subseteq \mathcal{D}(A)$. On the other hand we have

THEOREM 5. *Given a sequence A with positive upper density there exists a sequence A' with $\bar{d}(A) \leq \underline{d}(A')$ such that $\mathcal{D}(A') \subseteq D$.*

It follows from the above theorem that we may replace D by $\mathcal{D}(A)$ in the statement of Theorem 1; hence plainly the analogous statement of Theorem 1 holds with difference sets in place of infinite difference sets.

An infinite difference set need not contain an infinite arithmetical progression. In fact we shall show that for every α with $0 < \alpha < 1$ there exist sequences A with density α for which the intersection of $\mathcal{D}(A)$ with any infinite arithmetical progression of difference v is a set of density at most $2\alpha/v$. Let $|X|$ be the cardinality of a set X and denote the set $\{0, 1, \dots, n-1\}$ by \hat{n} . We have

THEOREM 6. *Let θ be an irrational number and let α be a number between 0 and 1. There exist uncountably many sequences A with density α for which*

$$\limsup_{n \rightarrow \infty} \frac{|\mathcal{D}(A) \cap E \cap \hat{n}|}{|E \cap \hat{n}|} \leq 2\alpha$$

for every sequence $E = \{e_1, e_2, \dots\}$ such that $\{\theta e_k\}_{k=1}^{\infty}$ is uniformly distributed modulo 1.

It is well known (see e.g. [6] Ch.1, Theorem 4.1) that for any sequence $E = \{e_1, e_2, \dots\}$ the sequence $\{\eta e_k\}_{k=1}^{\infty}$ is uniformly distributed modulo 1 for almost all real numbers η . Hence, given countably many sequences $E^{(i)} = \{e_k^{(i)}\}$ we can find an irrational number θ for which $\{\theta e_k^{(i)}\}$ is uniformly distributed modulo one for all i . In particular it follows from Theorem 6 that for every α with $0 < \alpha < 1$ there exists a sequence A with density α such that

$$\limsup_{n \rightarrow \infty} \frac{|\mathcal{D}(A) \cap E \cap \hat{n}|}{|E \cap \hat{n}|} \leq 2\alpha$$

for every arithmetical progression $\{ak+b\}_{k=1}^{\infty}$ with $a, b \in \mathbb{N}_0$, $a > 0$, for every geometrical progression $\{ab^k\}_{k=1}^{\infty}$ with $a, b \in \mathbb{N}_0$, $a > 0$, $b > 1$, and for every sequence $\{P(k)\}_{k=1}^{\infty}$, where $P(x)$ is a non-constant polynomial mapping \mathbb{N}_0 into \mathbb{N}_0 .

Theorem 7 concerns sequences which have a non-empty intersection with every infinite difference set D associated with a sequence A of positive upper density. We prove that there are arbitrarily thin sequences of positive integers with this property.

THEOREM 7. For every sequence f_1, f_2, \dots there exists a sequence $E = \{e_1, e_2, \dots\}$ with $e_j \geq f_j$ for all j such that for every sequence A

$$\liminf_{n \rightarrow \infty} \frac{|D \cap E \cap \hat{n}|}{|E \cap \hat{n}|} \geq \bar{d}(A).$$

The sequence E constructed for the proof of Theorem 7 has the property that for all positive integers h , $\liminf_{i \rightarrow \infty} e_{i+h}/e_i = 1$. In Theorem 8 we show, by contrast, that for every well spaced sequence K of positive integers there exists a sequence A of positive lower density such that $D \cap K = \emptyset$. More precisely we have, on setting

$$c_1 = \frac{1}{4} \quad \text{and} \quad c_h = (20 \log(h+1))^{-h} \quad \text{for } h = 2, 3, \dots,$$

THEOREM 8. Let k_1, k_2, \dots be a sequence of positive integers. There exists a sequence A with

$$(1) \quad \underline{d}(A) \geq \max_{1 \leq h < \infty} \{c_h \prod_{j=1}^{\infty} (1 - k_j/k_{j+h})^2\},$$

such that $k_j \notin \mathcal{D}(A)$ for $j = 1, 2, \dots$.

Thus, for example, if we take $k_j = j!$ and $h = 2$ in Theorem 8 we find that there exists a sequence with positive lower density at least $1/2000$ which does not have a factorial as the difference of two terms.

We find from Theorem 8 that whenever $\sum_{j=1}^{\infty} k_j/k_{j+h} < \infty$ for some positive integer h , there exists a sequence A of positive lower density with $k_j \notin \mathcal{D}(A)$. We believe that this condition is too stringent. In fact we conjecture that if for some positive integer h

$$\liminf_{j \rightarrow \infty} k_{j+h}/k_j > 1,$$

then there exists a sequence A of positive upper density such that $k_j \notin \mathcal{D}(A)$ for $j = 1, 2, \dots$. In order to prove this conjecture it suffices, by Theorems 1 and 5, to prove that if a sequence $E = \{e_1, e_2, \dots\}$ has the property that $E \cap D \neq \emptyset$ for every sequence A of positive upper density

then

$$\liminf_{i \rightarrow \infty} e_{i+1}/e_i = 1.$$

Theorem 8 and the above conjecture are related to a general problem of Motzkin who asked how dense a sequence A can be if $\mathcal{D}(A)$ does not contain any elements from a given set K . Cantor and Gordon [1] and more recently Haralambis [4], have obtained some results in this connexion, mainly for finite sets K . Sarközy [10], [11] and [12] considered the case of some interesting infinite sets K . He obtained results like: if A is a sequence with positive upper density then two distinct elements of A differ by a square. Furstenberg [3], using the methods of ergodic theory, has also proved this result. Erdős and Hartman [2] asked the question: for which sets K does there exist an infinite sequence A with $\mathcal{D}(A) \cap K = \emptyset$. In response, Rotenburg [8] showed that the condition $k_{i+1} - k_i \rightarrow \infty$ as $i \rightarrow \infty$ is a sufficient one. In conclusion we should like to thank M. Best and P. Erdős for some helpful comments.

§2. PRELIMINARY LEMMAS

For any subset T of \hat{n} and any integer a we put $T(a) = T + a \cap \hat{n}$ where $T + a$ denotes the set of numbers $t + a$ with $t \in T$. We prove

LEMMA 1. *Let δ and ε satisfy $0 < \delta < 1$, $0 < \varepsilon < 1$. If T is a subset of \hat{n} with $|T| \geq \varepsilon n$ then there exist integers k, a_1, \dots, a_k and a set E with $|E| \leq \delta n$ such that*

$$T \cup T(a_1) \cup \dots \cup T(a_k) = \hat{n} - E$$

and such that

$$k \leq 2[(\log \delta) / \log(1-\varepsilon)].$$

PROOF. We first observe that $C(a) = T(a) \cup T(a-n)$ is a cyclic shift of T for $a = 0, \dots, n-1$ and hence $|C(a)| \geq \varepsilon n$. Further, given any subset G of \hat{n}

with θn terms for $0 \leq \theta \leq 1$ we may find an integer b for which

$|C(b) \cap G| \geq \varepsilon \theta n$. To see this note that each integer from \hat{n} is contained in at least εn of the cyclic shifts $C(0), \dots, C(n-1)$. Thus $\sum_{a=0}^{n-1} |C(a) \cap G| \geq \varepsilon \theta n^2$ and as a consequence $|C(b) \cap G| \geq \varepsilon \theta n$ for some integer b as required.

Now set $G_1 = \hat{n} \setminus T$. We have $|G_1| = \theta_1 n$ where $\theta_1 \leq 1 - \varepsilon$ since $|T| \geq \varepsilon n$. By the above paragraph we may find an integer b_1 such that $|C(b_1) \cap G| \geq \varepsilon \theta_1 n$ and thus $G_2 = \hat{n} \setminus \{T \cup C(b_1)\}$ satisfies $|G_2| = \theta_2 n$ for $\theta_2 \leq \theta_1 - \varepsilon \theta_1 \leq (1-\varepsilon)^2$. Iterating this argument $\ell-1$ times yields integers $b_1, \dots, b_{\ell-1}$ and a set $G_\ell = \hat{n} \setminus \{T \cup C(b_1) \cup \dots \cup C(b_{\ell-1})\}$ satisfying $|G_\ell| \leq (1-\varepsilon)^\ell n$. On recalling that $C(b_i) = T(b_i) \cup T(b_i - n)$ we see that if $\ell-1 = [\log \delta / \log(1-\varepsilon)]$ then $T \cup T(b_1) \cup T(b_1 - n) \cup \dots \cup T(b_{\ell-1}) \cup T(b_{\ell-1} - n) = \hat{n} \setminus G_\ell$ where $|G_\ell| \leq \delta n$. Putting $2(\ell-1) = k$, $b_i = a_{2i-1}$ and $b_i - n = a_{2i}$ for $i = 1, \dots, \ell-1$ and $G_\ell = E$ the lemma follows.

LEMMA 2. *Let A be a sequence with $\bar{d}(A) = \varepsilon > 0$. For any positive integer b there are at least $[\varepsilon r]$ of the integers $b, 2b, \dots, rb$ in D .*

PROOF. Split A into b subsequences $A_j = A \cap \{ib+j\}_{i=0}^\infty$ for $j = 0, 1, \dots, b-1$. At least one of the sequences A_j satisfies $\bar{d}(A_j) \geq \varepsilon/b$. We define the sequence B by $i \in B$ if and only if $ib+j \in A_j$ for this particular value of j . Let D_0 be the infinite difference set of B . It is clear that if $d \in D_0$ then $bd \in D_j \subset D$. Hence, it suffices to prove that at least $[\varepsilon r]$ of the integers $1, 2, \dots, r$ belong to D_0 .

Since $\bar{d}(B) \geq \varepsilon$, there are infinitely many integers m_i such that $|B \cap [m_i, m_i+r]| > \varepsilon r$. By the box principle there is a set of $[\varepsilon r] + 1$ integers $b_0, \dots, b_{[\varepsilon r]}$ with $0 \leq b_0 < b_1 < \dots < b_{[\varepsilon r]} \leq r$ such that for infinitely many integers m_i one has $m_i + b_k \in B$ for $k = 0, 1, \dots, [\varepsilon r]$. It follows that $b_k - b_0$ ($k = 1, \dots, [\varepsilon r]$) are $[\varepsilon r]$ differences which occur in D_0 . This proves our assertion whence the lemma follows.

COROLLARY 1. *For any sequence A we have $\underline{d}(D) \geq \bar{d}(A)$.*

PROOF. If $\bar{d}(A) = 0$ the corollary plainly holds. If $\bar{d}(A) > 0$ the result follows on taking $b = 1$ in Lemma 2.

§3. PROOF OF THEOREM 1

Let A_1, \dots, A_h be sequences with $\bar{d}(A_i) \geq \varepsilon_i > 0$ for $i = 1, \dots, h$. We first observe that if $\varepsilon_i > \frac{1}{2}$ for some integer i then $D_i = \mathbb{N}_0$. For if there is a positive integer k which is not in D_i then the sequence $A'_i = A_i \cup A_i + k$ satisfies $\bar{d}(A'_i) \geq 2\bar{d}(A_i)$ which is plainly impossible for $\varepsilon_i > \frac{1}{2}$. To see that $\bar{d}(A'_i) \geq 2\bar{d}(A_i)$ note that $|A_i \cap A_i + k| = \ell < \infty$ by assumption and thus for all $n > 0$,

$$|A'_i \cap \hat{n}| \geq |A_i \cap \hat{n}| + |A_i + k \cap \hat{n}| - \ell \geq 2|A_i \cap \hat{n}| - k - \ell$$

from which the conclusion follows. Accordingly we may assume that the ε_i 's are all at most $\frac{1}{2}$.

We shall construct, for each positive integer n , a set $W_n = W$ with

$$(2) \quad W \subseteq \hat{n}, \quad |W| \geq C_h n \text{ and } \mathcal{D}(W) \subseteq D_1 \cap \dots \cap D_h.$$

Since $\bar{d}(A_i) \geq \varepsilon_i$, for each positive integer n there are infinitely many integers k for which $(A_i - k) \cap \hat{n}$ contains at least $\varepsilon_i n$ terms. By the pigeon hole principle there exists an infinite subsequence k_1, k_2, \dots of the k 's for which $(A_i - k_1) \cap \hat{n} = (A_i - k_2) \cap \hat{n} = \dots$. Set $T_i = (A_i - k_1) \cap \hat{n}$. Plainly we have $T_i \subseteq \hat{n}$, $|T_i| \geq \varepsilon_i n$ and

$$(3) \quad \mathcal{D}(T_i) \subseteq D_i.$$

Thus if $h = 1$ we may take $W = T_1$ and (2) holds.

Assume that $h \geq 2$. On setting $\delta = (h+1)^{-1}$, $\varepsilon = \varepsilon_i$ and $T = T_i$ in Lemma 1 we conclude that there exist integers $k(i)$, $a_{i,1}, \dots, a_{i,k(i)}$ and a set E_i with $|E_i| \leq n/(h+1)$ such that

$$(4) \quad T_i \cup T_i(a_{i,1}) \cup \dots \cup T_i(a_{i,k(i)}) = \hat{n} \setminus E_i$$

and such that

$$(5) \quad k(i) \leq 2[-\log(h+1)/\log(1-\varepsilon_i)],$$

for $i = 1, \dots, h$. Put

$$F = \bigcap_{i=1}^h (\hat{n} \setminus E_i).$$

By construction $|F| \geq n/(h+1)$. Setting $a_{i,0} = 0$, so that $T_i = T_i(a_{i,0})$, we find from (4) that

$$F \subseteq \bigcup_{i=1}^h T_i(a_{i,j(i)}),$$

where the union is taken over the $(k(1)+1) \dots (k(h)+1)$ h -tuples $(j(1), \dots, j(h))$ with $0 \leq j(i) \leq k(i)$. Thus for at least one h -tuple the set

$$W = T_1(a_{1,j(1)}) \cap \dots \cap T_h(a_{h,j(h)})$$

contains at least

$$(6) \quad w = n/(h+1)(k(1)+1) \dots (k(h)+1)$$

terms. Clearly $\mathcal{D}(W) \subseteq \bigcap_{i=1}^h \mathcal{D}(T_i(a_{i,j(i)}))$ and therefore, since $\mathcal{D}(T_i(a)) \subseteq \mathcal{D}(T_i)$ for all integers a , $\mathcal{D}(W) \subseteq \bigcap_{i=1}^h \mathcal{D}(T_i)$. Thus from (3),

$$\mathcal{D}(W) \subseteq D_1 \cap \dots \cap D_h.$$

Since W is plainly contained in \hat{n} we need only show that $|W| \geq w \geq C_h n$. We have from (6) and (5) that

$$w \geq \frac{n}{h+1} \prod_{i=1}^h \left(\frac{2 \log(h+1)}{-\log(1-\epsilon_i)} + 1 \right)^{-1}$$

which, since $0 < \epsilon_i \leq \frac{1}{2}$ for $i = 1, \dots, h$, gives

$$w \geq \frac{n}{h+1} \prod_{i=1}^h \left(\frac{-\log(1-\epsilon_i)}{2 \log(h+1) + \log 2} \right).$$

We may now use the inequality $-\log(1-x) \geq x$, which holds for $0 \leq x \leq \frac{1}{2}$, and the fact that $h \geq 2$ to deduce that

$$w \geq n \prod_{i=1}^h \left(\frac{\varepsilon_i}{\sqrt{3}(2+\log 2/\log 3)\log(h+1)} \right).$$

It is easily checked that $w \geq C_h n$. Thus (2) is seen to hold for $h \geq 2$ as well as for $h = 1$.

We construct the sequence A from the sets W_n in the following way. For $n = 1, 2, 3, \dots$ we put

$$A \cap \left[\binom{n}{2}, \binom{n+1}{2} \right) = W_{n-\lfloor \log n \rfloor} + \binom{n}{2}.$$

The sequence A is well defined since, for $n \geq 1$, $W_{n-\lfloor \log n \rfloor} + \binom{n}{2} \subseteq [\binom{n}{2}, \binom{n}{2} + n)$ and $\binom{n}{2} + n = \binom{n+1}{2}$. We now show that $\underline{d}(A) \geq C_h$. Given a positive integer m we define k by the inequalities $\binom{k}{2} \leq m < \binom{k+1}{2}$. From (2) we have $|W_n| \geq C_h n$ for $n = 1, 2, \dots$ and thus

$$\begin{aligned} |A \cap \hat{m}| &\geq \sum_{n=1}^{k-1} |W_{n-\lfloor \log n \rfloor}| \geq \sum_{n=1}^{k-1} C_h (n - \lfloor \log n \rfloor) \\ &\geq C_h \left(\binom{k}{2} - k \lfloor \log k \rfloor \right). \end{aligned}$$

Therefore

$$\frac{|A \cap \hat{m}|}{m} \geq \frac{C_h \binom{k}{2} - k \lfloor \log k \rfloor}{\binom{k+1}{2}} \geq C_h - \frac{2(1 + \lfloor \log k \rfloor)}{k}.$$

Letting m and hence k tend to infinity we see that $\underline{d}(A) \geq C_h$.

Finally we show that $D \subseteq D_1 \cap \dots \cap D_h$. The terms of A in the interval $[\binom{n}{2}, \binom{n+1}{2})$ differ, by construction, by at least $\lfloor \log n \rfloor$ from the terms of the interval $[\binom{n+1}{2}, \binom{n+2}{2})$. Thus if a difference occurs infinitely often in A it must occur as the difference of two elements from the interval $[\binom{m}{2}, \binom{m+1}{2})$ for some positive integer m and so it must be contained in $\mathcal{D}(W_{m-\lfloor \log m \rfloor})$. From (2) we see that the difference is contained in $D_1 \cap \dots \cap D_h$ as required. This completes the proof.

§4. PROOF OF THEOREM 2

We set $D^0 = D_1 \cap \dots \cap D_h$ and $\ell_0 = 0$. For $i \geq 1$ we define ℓ_i and D^i whenever $D^{i-1} \not\supseteq \mathbb{N}_0$ by the following inductive process: set ℓ_i equal to the smallest positive integer which is not in D^{i-1} and put $D^i = D^{i-1} \cup D^{i-1} + \ell_i \cup D^{i-1} - \ell_i$. We shall prove that $D^s \supseteq \mathbb{N}_0$ for some positive integer s satisfying $s \leq [-\log C_h / \log 2]$ where C_h is defined as before. This will establish the theorem since

$$D^s = \bigcup_{i=1}^r (D^{0+k_i}) = \bigcup_{i=1}^r \{(D_1 \cap \dots \cap D_h) + k_i\}$$

where the k_i are the $r = 3^s$ finite sums of the form $a_1 + \dots + a_s$ with a_i one of 0, ℓ_i or $-\ell_i$ for $i = 1, \dots, s$.

For any integer n we may construct, as in the proof of Theorem 1, a set $W = W(n) \subseteq \hat{n}$ with $|W| \geq C_h n$ for which $\mathcal{D}(W) \subseteq D_1 \cap \dots \cap D_h$.

We now set $W = W^0$ and we define W^i to be $W^{i-1} \cup W^{i-1} + \ell_i$, for $i = 1, \dots, s$. For any non-empty set A and any integer ℓ it is readily checked that $\mathcal{D}(A \cup A + \ell) \subseteq \mathcal{D}(A) \cup \mathcal{D}(A) + \ell \cup \mathcal{D}(A) - \ell$ and therefore that $\mathcal{D}(W^i) = \mathcal{D}(W^{i-1} \cup W^{i-1} + \ell_i) \subseteq \mathcal{D}(W^{i-1}) \cup \mathcal{D}(W^{i-1}) + \ell_i \cup \mathcal{D}(W^{i-1}) - \ell_i$. From the definition of D^i and the fact that $\mathcal{D}(W^0) \subseteq D^{0^i} = D_1 \cap \dots \cap D_h$ we conclude that $\mathcal{D}(W^i) \subseteq D^i$ for $i = 0, \dots, s$. Therefore ℓ_{i+1} does not occur as the difference of two terms in W^i since by assumption ℓ_{i+1} is not in D^i . Accordingly $W^i \cap W^i + \ell_{i+1} = \emptyset$ so that $|W^{i+1}| = 2|W^i|$ and thus $|W^s| = 2^s |W^0| \geq 2^s C_h n$. On the other hand $W^s \subseteq [0, n + \ell_1 + \dots + \ell_s]$ and therefore

$$2^s C_h n \leq n + \ell_1 + \ell_2 + \dots + \ell_s + 1.$$

Dividing by n and letting n tend to infinity we see that $2^s C_h \leq 1$ whence

$$s \leq [-\log C_h / \log 2]$$

as required.

§5. PROOF OF THEOREM 3

Let $E = \{e_1, e_2, \dots\}$. We construct a sequence $F = \{f_1, f_2, \dots\}$ by setting, for $n = 1, 2, \dots$: $f_n = e_j$ where j is the unique integer satisfying both $n = \binom{m}{2} + j$ and $1 \leq j \leq m$ for some positive integer m . Note that every element of E occurs infinitely often as a term of F .

We now construct B . The terms of B are the integers $3^{e_n} + e_n$ and $3^{e_n} + e_n + f_n$ and those integers of A which do not lie in the intervals $[3^{e_n}, 3^{e_n} + 3e_n]$ for $n = 1, 2, \dots$. Since E is an increasing sequence of non-negative integers, $e_n \geq n - 1$ and $\lim_{n \rightarrow \infty} (3e_n)/3^{e_n} = 0$, whence B differs from A only on a set of density zero. Thus $\bar{d}(B) = \bar{d}(A)$ and $\underline{d}(B) = \underline{d}(A)$.

The intervals $[3^{e_n}, 3^{e_n} + 3e_n]$ are disjoint for $n = 1, 2, \dots$. Further $f_n \leq e_n$ for all $n > 0$ and thus the difference of an element of B from the interval $[3^{e_n}, 3^{e_n} + 3e_n]$ with one not from this interval is $\geq e_n$. Since $e_n \rightarrow \infty$ as $n \rightarrow \infty$ the infinite difference set of B is equal to the union of those integers which occur infinitely often as the difference of two terms of B neither of which is in $\bigcup_{n=1}^{\infty} [3^{e_n}, 3^{e_n} + 3e_n]$ with those integers which occur as the difference of two terms of B in $[3^{e_n}, 3^{e_n} + 3e_n]$ for infinitely many integers n . The former set is plainly contained in $D \subseteq E$ while the latter set is exactly E since $3^{e_n} + e_n + f_n - (3^{e_n} + e_n) = f_n$ is the only positive integer which occurs as the difference of two terms of B from $[3^{e_n}, 3^{e_n} + 3e_n]$ and since every element of E occurs infinitely often as a term of F . This completes the proof.

§6. PROOF OF THEOREM 4

To prove that \mathbb{D} is a filter on $\mathcal{P}(\mathbb{N}_0)$ we must show that (i) $\mathbb{D} \neq \emptyset$, (ii) $D \neq \emptyset$ for $D \in \mathbb{D}$, (iii) if $D \in \mathbb{D}$ and $D \subseteq E \subseteq \mathbb{N}_0$ then $E \in \mathbb{D}$, (iv) $D_1 \cap D_2 \in \mathbb{D}$ for $D_1, D_2 \in \mathbb{D}$. Properties (i) and (ii) are readily seen to hold. Property (iii) follows from Theorem 3. Property (iv) follows from property (iii) and Theorem 1. Therefore \mathbb{D} is a filter on $\mathcal{P}(\mathbb{N}_0)$.

Further we must show that every cofinite subset of \mathbb{N}_0 which contains zero is in \mathbb{D} . Given a set of positive integers $n_1 < n_2 < \dots < n_k$ we

consider the set of positive multiples of $n_k + 1$. This has an infinite difference set which does not contain n_1, \dots, n_k and so by the superset property (iii) we can find a D which is exactly $\mathbb{N}_0 \setminus \{n_1, \dots, n_k\}$. This completes the proof.

§7. PROOF OF THEOREM 5

Put $\varepsilon = \bar{d}(A)$ and let n be any positive integer. We prove first that there exist infinitely many integers m such that $|A \cap [m, m+k)| \geq \varepsilon k$ for $k = 1, \dots, n$. Suppose this statement is false. Then for every $m \geq m_0$ there exists a k_m with $1 \leq k_m \leq n$ such that $|A \cap [m, m+k_m)| < \varepsilon k_m$. Put

$$\varepsilon' = \{\max \frac{i}{k} \mid i, k \in \mathbb{N}_0, 1 \leq k \leq n, \frac{i}{k} < \varepsilon\}.$$

Note that $\varepsilon' < \varepsilon$ and that for every $m \geq m_0$ we have $|A \cap [m, m+k_m)| \leq \varepsilon' k_m$. Define the sequence m_0, m_1, m_2, \dots inductively by putting $m_{j+1} = m_j + k_j$. Let x be at least m_0 and define J by the inequalities $m_J \leq x < m_{J+1}$. Since for every positive integer j we have $|A \cap [m_j, m_{j+1})| \leq \varepsilon' (m_{j+1} - m_j)$ the number of elements of A less than x is at most

$$m_0 + \varepsilon' (m_J - m_0) + x - m_J \leq \varepsilon' x + m_0 + n.$$

Thus $\bar{d}(A) \leq \varepsilon'$ which is a contradiction.

Let $r_1^{(n)}, r_2^{(n)}, \dots$ be a sequence such that $|A \cap [r_j^{(n)}, r_j^{(n)} + k)| \geq \varepsilon k$ for $j = 1, 2, \dots$ and $k = 1, \dots, n$. We consider the sets $(A - r_j^{(n)}) \cap \hat{n}$. By the pigeon hole principle there exists an infinite subsequence $\{s_j^{(n)}\}$ of $\{r_j^{(n)}\}$ such that $(A - s_j^{(n)}) \cap \hat{n}$ is the same set $S^{(n)}$ for every j . We obtain in this way a set $S^{(n)}$, for every positive integer n , such that for $k = 1, \dots, n$ the number of elements less than k is at least εk . We now construct the sequence A' by induction. Suppose $A' \cap \hat{n}$ has been constructed in such a way that there are infinitely many integers v with $S^{(v)} \cap \hat{n} = A' \cap \hat{n}$. We put $n \in A'$ if and only if there are infinitely many integers v' among these integers v with $n \in S^{(v')}$. It follows that there are infinitely many integers v with $S^{(v)} \cap \widehat{(n+1)} = A' \cap \widehat{(n+1)}$. By construction the number of elements of A' less than n is equal to the number of elements of $S^{(v)}$ less than n for

some $v > n$ and hence is at least εn . Thus $\underline{d}(A') \geq \varepsilon$. Let a'_1 and a'_2 be any two elements of A' with $a'_1 < a'_2$. Then a'_1 and a'_2 are in $S^{(v)}$ for some integer v . Therefore $a'_1 + s_j^{(v)} \in A$ and $a'_2 + s_j^{(v)} \in A$ for $j = 1, 2, \dots$ whence $a'_2 - a'_1 \in D$. This completes the proof.

Note that we have even proved that the Schnirelmann density of $A' + 1$ is at least ε since $|A' \cap [0, n)| \geq \varepsilon n$ for every positive integer n .

§8. PROOF OF THEOREM 6

Suppose $\{\theta e_k\}_{k=1}^{\infty}$ is uniformly distributed modulo 1 and θ is irrational. Define A to be the sequence composed of those integers n in \mathbb{N}_0 for which an integer m exists with $n\theta - m \in (\gamma, \gamma + \alpha)$. (Note that there are uncountably many choices for γ and that for two different choices the corresponding sequences are different.) Since $\{n\theta\}_{n=1}^{\infty}$ is uniformly distributed, $\underline{d}(A) = \alpha$. If $n \in \mathcal{D}(A)$, then $n = n_1 - n_2$ with $n_1, n_2 \in A$, there exist m_1, m_2 such that $\gamma < n_1\theta - m_1 < \gamma + \alpha$, $\gamma < n_2\theta - m_2 < \gamma + \alpha$ and hence $-\alpha < (n_1 - n_2)\theta - (m_1 - m_2) < \alpha$. Hence, $\mathcal{D}(A)$ consists of integers $n \in \mathbb{N}_0$ for which an integer m exists with $n\theta - m \in (-\alpha, \alpha)$. Since $\{\theta e_k\}$ is uniformly distributed, this implies that

$$\limsup_{n \rightarrow \infty} \frac{|\mathcal{D}(A) \cap E \cap \hat{n}|}{|E \cap \hat{n}|} \leq 2\alpha.$$

§9. PROOF OF THEOREM 7

Clearly we may assume that $\alpha = \bar{d}(A) > 0$ and that

$$(7) \quad f_{n+1}/f_n > n, \quad \text{for all } n.$$

Put $Q(m) = \binom{m}{2}$ for $m = 1, 2, 3, \dots$. We define the sequence E by setting

$$e_{Q(m-1)+j} = j f_{Q(m)}$$

for $j = 1, 2, \dots, m-1$ and $m = 2, 3, \dots$. It follows that

$$e_{Q(m-1)+j} \geq f_{Q(m)} = f_{Q(m-1)+m} \geq f_{Q(m-1)+j}$$

for these values of j and m . Thus $e_j \geq f_j$ for all j . Further, by (7), for $m \geq 2$,

$$e_{Q(m)} = (m-1)f_{Q(m)} \leq Q(m)f_{Q(m)} < f_{Q(m+1)} = e_{Q(m)+1}.$$

It follows that the sequence E is strictly increasing and further that the elements of E in the interval $[f_{Q(m)}, f_{Q(m+1)})$ are $jf_{Q(m)}$ for $j = 1, 2, \dots, m-1$. Hence, by Lemma 2, the number of elements of $D \cap E$ in the interval $[f_{Q(m)}, f_{Q(m+1)})$ is at least $[(m-1)\alpha]$. Let n be an integer larger than f_1 . Take m such that $f_{Q(m)} \leq n < f_{Q(m+1)}$. Then, as the numbers e_j are distinct,

$$\frac{|D \cap E \cap \hat{n}|}{|E \cap \hat{n}|} \geq \frac{[\alpha] + [2\alpha] + \dots + [(m-2)\alpha]}{1+2+\dots+(m-1)} \geq \frac{\binom{m-1}{2}^{\alpha-m}}{\binom{m}{2}}.$$

Hence,

$$\liminf_{n \rightarrow \infty} \frac{|D \cap E \cap \hat{n}|}{|E \cap \hat{n}|} \geq \lim_{m \rightarrow \infty} \frac{\binom{m}{2}^{\alpha-2m}}{\binom{m}{2}} = \alpha.$$

§10. PROOF OF THEOREM 8

We shall first show that for any sequence k_1, k_2, \dots of positive integers there exists a sequence B with

$$\underline{d}(B) \geq \frac{1}{4} \prod_{j=2}^{\infty} \left(1 - \frac{k_{j-1}}{k_j}\right)^2,$$

such that $k_j \notin \mathcal{D}(B)$ for $j = 1, 2, \dots$. We construct the terms of B in order of increasing size by the following inductive process. We put $k_0 = 1$. B contains the even integers in $[0, k_1)$. The terms of B in $[k_j, k_{j+1})$ for $j = 1, 2, 3, \dots$ are those integers x such that $x - k_j - k_{j-1} \in B$.

Assume, for $j \geq 0$, that $k_j \in \mathcal{D}(B)$ so that $x - y = k_j$ for x and y in B and assume further that k_j is minimal. It is readily verified that B does not contain two consecutive integers and thus $k_0 \notin \mathcal{D}(B)$ whence we may assume that $j \geq 1$. Let x be minimal and define ℓ by $k_\ell \leq x < k_{\ell+1}$. If

$\ell > j$ then, since by construction $[k_\ell, k_\ell + k_{\ell-1})$ contains no terms of B , both x and y are in the same interval $[k_\ell, k_{\ell+1})$. Therefore both $x - k_\ell - k_{\ell-1}$ and $y - k_\ell - k_{\ell-1}$ are in B and this contradicts the minimality of x . Thus x lies in $[k_j, k_{j+1})$ and so $x - k_j - k_{j-1} \in B$. But $y = x - k_j$ so that $y - (x - k_j - k_{j-1}) = k_{j-1}$ and this contradicts the minimality of k_j . Thus $k_j \notin \mathcal{D}(B)$ for $j = 1, 2, \dots$.

In order to compute a lower bound for $\underline{d}(B)$ we show by induction that the number N_ℓ of elements of B in $[0, k_\ell)$ satisfies the inequality

$$(8) \quad N_\ell \geq \frac{1}{2}(k_\ell - k_{\ell-1}) \prod_{j=2}^{\ell-1} \left(1 - \frac{k_{j-1}}{k_j}\right)^2 \quad \text{for } \ell = 2, 3, \dots$$

Note that by construction the number of terms of B in the intervals $[0, k_\ell), [k_\ell + k_{\ell-1}, 2k_\ell + k_{\ell-1}), \dots, [s(k_\ell + k_{\ell-1}), s(k_\ell + k_{\ell-1}) + k_\ell)$, where s is subject to $s(k_\ell + k_{\ell-1}) + k_\ell \leq k_{\ell+1}$, are equal. Thus $(s+1)(k_\ell + k_{\ell-1}) \leq k_{\ell+1} + k_{\ell-1}$, whence $s \leq [(k_{\ell+1} + k_{\ell-1}) / (k_\ell + k_{\ell-1})]$ and we have

$$(9) \quad N_{\ell+1} \geq \left\lfloor \frac{k_{\ell+1} + k_{\ell-1}}{k_\ell + k_{\ell-1}} \right\rfloor N_\ell \quad \text{for } \ell = 1, 2, \dots$$

In particular

$$N_2 \geq \left\lfloor \frac{k_2 + 1}{k_1 + 1} \right\rfloor N_1 \geq \frac{k_2 - k_1}{k_1 + 1} \cdot \frac{k_1 + 1}{2} = \frac{1}{2}(k_2 - k_1),$$

which proves the induction hypothesis for $\ell = 2$. Suppose now that (8) is valid for ℓ . Then, by (9),

$$\begin{aligned} N_{\ell+1} &\geq \left\lfloor \frac{k_{\ell+1} + k_{\ell-1}}{k_\ell + k_{\ell-1}} \right\rfloor N_\ell \\ &\geq \frac{1}{2} \frac{k_{\ell+1} - k_\ell}{k_\ell + k_{\ell-1}} (k_\ell - k_{\ell-1}) \prod_{j=2}^{\ell-1} \left(1 - \frac{k_{j-1}}{k_j}\right)^2 \\ &\geq \frac{1}{2} (k_{\ell+1} - k_\ell) \prod_{j=2}^{\ell} \left(1 - \frac{k_{j-1}}{k_j}\right)^2, \end{aligned}$$

which proves (8) with ℓ replaced by $\ell + 1$.

Let n be any positive integer larger than k_2 . Define ℓ by $k_\ell \leq n < k_{\ell+1}$. If $n \geq 2k_\ell$, we have by the above argument that the number of

elements of B not exceeding n is at least

$$\frac{1}{2}(n-k_\ell) \prod_{j=2}^{\ell} \left(1 - \frac{k_{j-1}}{k_j}\right)^2 \geq \frac{1}{4}n \prod_{j=2}^{\infty} \left(1 - \frac{k_{j-1}}{k_j}\right)^2.$$

If $n < 2k_\ell$, then the number of elements of B not exceeding n is at least

$$N_\ell \geq \frac{1}{2}k_\ell \prod_{j=2}^{\infty} \left(1 - \frac{k_{j-1}}{k_j}\right)^2 > \frac{1}{4}n \prod_{j=2}^{\infty} \left(1 - \frac{k_{j-1}}{k_j}\right)^2.$$

Thus

$$\underline{d}(B) \geq \frac{1}{4} \prod_{j=2}^{\infty} \left(1 - \frac{k_{j-1}}{k_j}\right)^2$$

as required.

We observe that the expression in brackets in (1) is bounded above by 1 and that $c_h \rightarrow 0$ as $h \rightarrow \infty$. Therefore it assumes a maximum for some integer. Let that integer be h . We split our given sequence $\{k_j\}_{j=1}^{\infty}$ into h subsequences $\{k_{jh+i}\}_{j=0}^{\infty}$ where $i = 1, 2, \dots, h$. On applying the above result to each of the h subsequences we obtain h sequences B_i ($i = 1, \dots, h$) with

$$\underline{d}(B_i) \geq \frac{1}{4} \prod_{j=1}^{\infty} \left(1 - k_{(j-1)h+i}/k_{jh+i}\right)^2$$

such that $k_{(j-1)h+i} \notin \mathcal{D}(B_i)$ for $j = 1, 2, \dots$. By Theorem 1 there exists a sequence A' with

$$\underline{d}(A') \geq 4^h c_h \prod_{i=1}^h \underline{d}(B_i) \geq c_h \prod_{j=1}^{\infty} (1 - k_j/k_{j+h})^2,$$

such that $k_j \notin \mathcal{D}'$. Finally, according to Theorem 5 there exists a sequence A with $\underline{d}(A) \geq \underline{d}(A')$ for which $\mathcal{D}(A) \subseteq \mathcal{D}'$. This completes the proof.

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ADDENDUM

We can now prove the conjecture stated in the introduction. This result is a consequence of Theorem 9. Set $c_1 = 1/3$ and $c_h = (15 \log(h+1))^{-h}$ for $h = 2, 3, \dots$. We have

THEOREM 9. *If k_1, k_2, \dots is a sequence of positive integers satisfying $k_{j+h}/k_j \geq 4$ for some positive integer h and for $j = 1, 2, \dots$ then there exists a sequence A with $\underline{d}(A) \geq c_h$ for which $k_j \notin \mathcal{D}(A)$ for $j = 1, 2, \dots$.*

Observe that if $k_{j+h}/k_j \geq \alpha > 1$ for $j = 1, 2, \dots$, and if g is an integer with $g \geq \log 4 / \log \alpha$, then $k_{j+gh}/k_j \geq 4$ for $j = 1, 2, \dots$ since

$$\frac{k_{j+hg}}{k_j} = \frac{k_{j+gh}}{k_{j+(g-1)h}} \dots \frac{k_{j+h}}{k_j} \geq \alpha^g \geq 4.$$

Further, if $\liminf_{j \rightarrow \infty} k_{j+\ell}/k_j > 1$ for some positive integer ℓ then there exists a real number $\alpha > 1$ such that $k_{j+\ell}/k_j \geq \alpha$ for $j = 1, 2, \dots$. Thus we may apply Theorem 9 with $h = g\ell$ to conclude that there exists a sequence A of positive lower density with $k_j \notin \mathcal{D}(A)$ for $j = 1, 2, \dots$ as was asserted previously.

To illustrate Theorem 9 we show that there exists a sequence A with $\underline{d}(A) \geq 1/9$ which does not have a factorial as the difference of two terms. First we apply Theorem 9 with $h = 1$ to the numbers $j!/3$ for $j = 3, 4, \dots$ and then we multiply the terms of the obtained sequence by 3 to give the required sequence A .

PROOF OF THEOREM 9

We shall first prove the theorem for the case $h = 1$. To this end we shall construct a number θ with $0 < \theta < 1$ such that $\|k_j, \theta\| \geq 1/3$ for $j = 1, 2, \dots$, where $\|x\|$ denotes the distance from x to the nearest integer. This will suffice since we may then take A to be composed of those integers n for which $0 \leq n\theta - [n\theta] < 1/3$. If θ is irrational it follows from the uniform distribution of θ modulo 1 that $d(A) = 1/3$. If θ is rational it is easily seen that $d(A) \geq 1/3$. Further $\mathcal{D}(A)$ is contained in the set of those integers n with $\|n\theta\| < 1/3$ and thus $k_j \notin \mathcal{D}(A)$ for $j = 1, 2, \dots$.

To obtain θ we first construct a sequence of real numbers $\gamma_1, \gamma_2, \dots$ by the following inductive process. Put $\gamma_1 = (3k_1)^{-1}$ and let γ_{n+1} for $n = 1, 2, \dots$, be the smallest number x from the interval $[\gamma_n, \gamma_n + (4k_n)^{-1}]$ for which $xk_{n+1} = m + 1/3$ for some integer m . Such a number exists since $k_{n+1} \geq 4k_n$. Set $I_n = [\gamma_n, \gamma_n + (3k_n)^{-1}]$ for $n = 1, 2, \dots$. Observe that by construction $\|k_n x\| \geq 1/3$ for every x in I_n and in fact, since $I_{n+1} \subseteq [\gamma_n, \gamma_n + (4k_n)^{-1} + (3k_{n+1})^{-1}] \subseteq I_n$ for $n = 1, 2, \dots$, $\|k_j x\| \geq 1/3$ for $j = 1, \dots, n$ for every x in I_n . The intervals $[0, 1] \supseteq I_1 \supseteq I_2 \supseteq \dots$ form a nest and so we may take

$$\theta = \bigcap_{i=1}^{\infty} I_i.$$

We then have $\|k_j, \theta\| \geq 1/3$ for $j = 1, 2, \dots$. This proves the theorem for the case $h = 1$.

In the general case we split the sequence $\{k_j\}_{j=1}^{\infty}$ into h subsequences $\{k_{jh+i}\}_{j=0}^{\infty}$ where $i = 1, \dots, h$. On applying the above argument to each of the h subsequences we obtain sequences A_i , $i = 1, \dots, h$, with $d(A_i) \geq 1/3$ such that $k_{jh+i} \notin \mathcal{D}(A_i)$ for $j = 0, 1, 2, \dots$. By Theorem 1 there exists a sequence A' with $\underline{d}(A') \geq c_h$ such that $D' \subseteq D_1 \cap \dots \cap D_h$ and hence such that $k_j \notin D'$ for $j = 1, 2, \dots$. Finally, by Theorem 5 there exists a sequence A with $\underline{d}(A) \geq \bar{d}(A')$ for which $\mathcal{D}(A) \subseteq D'$. The result now follows.

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