ON INVARIANTS OF ELLIPTIC CURVES ON AVERAGE

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Abstract. We prove several results regarding some invariants of elliptic curves on average over the family of all elliptic curves inside a box of sides $A$ and $B$. As an example, let $E$ be an elliptic curve defined over $\mathbb{Q}$ and $p$ be a prime of good reduction for $E$. Let $e_E(p)$ be the exponent of the group of rational points of the reduction modulo $p$ of $E$ over the finite field $\mathbb{F}_p$. Let $C$ be the family of elliptic curves

$$E_{ab} : y^2 = x^3 + ax + b,$$

where $|a| \leq A$ and $|b| \leq B$. We prove that, for any $c > 1$ and $k \in \mathbb{N}$,

$$\frac{1}{|C|} \sum_{E \in C} e_E^k(p) = C_l \log(x+1) + O\left(\frac{x^{k+1}}{\log x}\right),$$

as $x \to \infty$, as long as $A, B > \exp\left(c_1 \log x^{1/2}\right)$ and $AB > x(\log x)^{4+2\varepsilon}$, where $c_1$ is a suitable positive constant.

Here $C_l$ is an explicit constant given in the paper which depends only on $k$, and $\log(x) = \int_2^x dt/\log t$. We prove several similar results as corollaries to a general theorem. The method of the proof is capable of improving some of the known results with $A, B > x^a$ and $AB > x(\log x)^b$ to $A, B > \exp\left(c_1 \log x^{1/2}\right)$ and $AB > x(\log x)^b$.

1. Introduction and Results

Let $E$ be an elliptic curve defined over $\mathbb{Q}$ of conductor $N$. For a prime $p$ of good reduction (i.e. $p \nmid N$), let $E_p$ be the reduction mod $p$ of $E$. It is known that $E_p(\mathbb{F}_p)$, the group of rational points of $E$ over the finite field $\mathbb{F}_p$, is the product of at most two cyclic groups, namely

$$E_p(\mathbb{F}_p) \cong (\mathbb{Z}/i_E(p)\mathbb{Z}) \times (\mathbb{Z}/e_E(p)\mathbb{Z}),$$

where $i_E(p)$ divides $e_E(p)$. Thus, $e_E(p)$ is the exponent of $E_p(\mathbb{F}_p)$ and $i_E(p)$ is the index of the largest cyclic subgroup of $E_p(\mathbb{F}_p)$. In recent years there has been a lot of interest in studying the distribution of the invariants $i_E(p)$ and $e_E(p)$.

Borosh, Moreno, and Porta [8] were the first to study computationally $i_E(p)$ and conjectured that, for some elliptic curves, $i_E(p) = 1$ occurs often. We note that $i_E(p) = 1$ if and only if $E_p(\mathbb{F}_p)$ is cyclic. Let

$$N_E(x) = \#\{p \leq x; ~ p \nmid N \text{ and } E_p(\mathbb{F}_p) \text{ is cyclic}\}. \quad (1.1)$$

Then Serre [26], under the assumption of the generalized Riemann hypothesis (GRH) for division fields $\mathbb{Q}(E[k])$, proved that $N_E(x) \sim c_E \log(x)$ as $x \to \infty$, where $c_E > 0$ if and only if $\mathbb{Q}(E[2]) \neq \mathbb{Q}$. Here $\log(x) = \int_2^x dt/\log t$. For the curves with complex multiplication (CM), Murty [25] removed the assumption of the GRH. Also, he showed that under GRH one can obtain the estimate $O(x^{1/2}\log x/(\log x)^2)$ for the error term in the asymptotic formula for $N_E(x)$ for any elliptic curve $E$. The value of the error term is improved to $O(x^{5/6}(\log x)^{3/2})$ in [10]. In [3], following the method of [25] in the CM case, the error term $O(x^{1/2}\log x)$ for any $A > 1$ is established.

Another problem closely related to cyclicity is finding the average value of the number of divisors of $i_E(p)$ as $p$ varies over primes. Let $\tau(n)$ denote the number of divisors of $n$. In [1], Akbary and Ghioca proved that

$$\sum_{p \leq x} \tau(i_E(p)) = c_E \log(x) + O\left(x^{5/6}(\log x)^{2/3}\right)$$

if GRH holds, and

$$\sum_{p \leq x} \tau(i_E(p)) = c_E \log(x) + O\left(\frac{x}{(\log x)^{\delta}}\right),$$

where $\delta = 1$ in [1], Akbary and Ghioca proved that

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for $A > 1$, if $E$ has CM. In the above asymptotic formulas $c_E$ is a positive constant which depends only on $E$.

A more challenging problem is studying the average value of $i_E(p)$. In [23], Kowalski proposed this problem and proved unconditionally that the lower bound $\log \log x$ holds for

$$\frac{1}{x/\log x} \sum_{p \leq x} i_E(p)$$

if $E$ has CM. He also showed that for a non-CM curve the above quantity is bounded from the below.

A more approachable problem is finding the average value of $e_E(p)$. Freiberg and Kurlberg [16] were the first to consider this problem and established conditional (unconditional in CM case) asymptotic formulas for $\sum_{p \leq x} e_E(p)$. The best result to date is due to Felix and Murty [14] who proved more generally that for $k$ a fixed positive integer the following asymptotic formula holds:

$$\sum_{p \leq x} \phi_k(p) = c_{E,k} \text{li}(x^{k+1}) + O\left(x^k E(x)\right),$$

where

$$E(x) = \begin{cases} x/(\log x)^{4} & \text{if } E \text{ has CM} \\ x^{5/6}(\log x)^{2} & \text{if } \text{GRH holds} \end{cases}$$

and $c_{E,k}$ is a positive constant depending on $E$ and $k$. Felix and Murty derived their result as a consequence of a more general theorem on asymptotic distribution of $i_E(p)$’s. Their general theorem also imply the best known results on the cyclicity, the Titchmarsh divisor problem, and several other similar problems. To state their result, let $g(n)$ be an arithmetic function such that

$$\sum_{n \leq x} |g(n)| \ll x^{1+\beta}(\log x)^{\gamma}, \quad (1.2)$$

where $\beta$ and $\gamma$ are arbitrary, and let

$$f(n) = \sum_{d|n} g(d). \quad (1.3)$$

Then the following is proved in [14, Theorem 1.1(c)].

**Theorem 1.1 (Felix and Murty).** Under the assumption of GRH and bound (1.2) for $\beta < 1/2$ and arbitrary $\gamma$, we have

$$\sum_{p \leq x} f(i_E(p)) = c_E(f) \text{li}(x) + O\left(x^{1/3} (\log x)^{(2 \beta + \gamma)/3}\right),$$

where $c_E(f)$ is a constant depending only on $E$ and $f$.

They also proved an unconditional version of the above theorem for CM elliptic curves (see [14, Theorem 1.1(a)]).

Our goal in this paper is to prove that Theorem 1.1 holds unconditionally on average over the family of all elliptic curves in a box. More precisely, we consider the family $C$ of elliptic curves

$$E_{a,b} : y^2 = x^3 + ax + b,$$

where $|a| \leq A$ and $|b| \leq B$. It is not that difficult to prove a version of Theorem 1.1 on average over a large box. However it is a challenging problem to establish the same over a thin box. By a thin box we mean, as a function of $x$, either $A$ or $B$ can be as small as $x^{\epsilon}$ for any $\epsilon > 0$. Here we prove a stronger result in which one of $A$ and $B$ can be as small as $\exp(c_1 (\log x)^{1/2})$ for a suitably chosen constant $c_1 > 0$. Before stating our main theorem, we note that, at the expense of replacing $\beta$ and $\gamma$ by larger non-negative values, we can assume that $\beta$ and $\gamma$ are non-negative.

**Theorem 1.2.** Let $c > 1$ be a positive constant and let $f$ be the summatory function (1.3) of a function $g$ that satisfies (1.2) for certain non-negative values of $\beta$ and $\gamma$. Assume that $AB > x(\log x)^{4+2c}$ if $0 \leq \beta < 1/2$
and \( AB > x^{1/2+\beta} (\log x)^{2\gamma+6+2\varepsilon} (\log \log x)^{2} \) if \( 1/2 \leq \beta < 1 \). Then there is a positive constant \( c_1 > 0 \) such that if \( A, B > \exp \left( c_1 (\log x)^{1/2} \right) \), we have
\[
\frac{1}{|C|} \sum_{E \in C} \left| \sum_{P \leq x} f(i_{E,a}(p)) \right| = c_0(f) \text{li}(x) + O \left( \frac{x}{(\log x)^\gamma} \right),
\]
where
\[
c_0(f) := \sum_{d \geq 1} \frac{g(d)}{d^\gamma \varphi(d)^2}.
\]
The implied constant depends on \( g, \beta, \gamma, \) and \( c \). Here \( \varphi(n) = n \prod_{p \mid n} (1 - 1/p) \) and \( \psi(n) = \prod_{p \mid n} (1 + 1/p) \).

This theorem is comparable to Stephens’s average result on Artin’s primitive root conjecture. Let \( a \) be a non-zero integer other than \(-1\) or a perfect square and let \( A_a(x) \) be the number of primes not exceeding \( x \), for which \( a \) is a primitive root. The following result has been proved in [28] and [29].

**Theorem 1.3 (Stephens).** There exist a constant \( c_1 > 0 \) such that, if \( N > \exp \left( c_1 (\log x)^{1/2} \right) \), then
\[
\frac{1}{N} \sum_{a \leq N} A_a(x) = A \text{li}(x) + O \left( \frac{x}{(\log x)^\gamma} \right),
\]
where \( A = \prod_{\ell \text{ prime}} (1 - 1/\ell(\ell - 1)) \) and \( c \) is an arbitrary constant greater than \( 1 \).

The line of research on Artin primitive root conjecture on average started with the work of Goldfeld [19] that used multiplicative character sums and the large sieve inequality to establish a weaker version of Theorem 1.3. The extension of the method of character sums to the average questions on a two parameters family, in the case of elliptic curves inside a box, was pioneered by Fouvry and Murty in [15] on the average Lang-Trotter conjecture for supersingular primes. Their work was extended to the general Lang-Trotter conjecture by David and Pappalardi [13]. The best result on the size of the box \( \langle |a| \leq A \rangle \) and \( |b| \leq B \) is due to Baier [4] who established the Lang-Trotter conjecture on average under the condition
\[
A, B > x^{1/2+\varepsilon} \quad \text{and} \quad AB > x^{3/2+\varepsilon},
\]
where \( \varepsilon > 0 \). The supersingular case of this result is due to Fouvry and Murty [15, Theorem 6]. Baier [5] has also established an average result for the Lang-Trotter conjecture on the range
\[
A, B > (\log x)^{60+\varepsilon} \quad \text{and} \quad x^{3/2}(\log x)^{10+\varepsilon} < AB < e^{1/10-\varepsilon},
\]
where \( \varepsilon > 0 \). Note that (1.6) is superior to (1.5) if \( A \) and \( B \) are not very large.

There are also average results for other distribution problems for elliptic curves. Banks and Shparlinski [7] considered such average problems in a very general setting by employing multiplicative characters and consequently proved average results for the cyclotomic problem, the Sato-Tate conjecture, and the divisibility problem on a box \( |a| \leq A, |b| \leq B \) satisfying the conditions
\[
A, B \leq x^{1-\varepsilon} \quad \text{and} \quad AB \geq x^{1+\varepsilon},
\]
where \( \varepsilon > 0 \). Another notable result is related to Kobлицz conjecture. Let
\[
\pi_E^{\text{tw}}(x) := \# \{ p \leq x; \ #E_p(\mathbb{F}_p) \text{ is prime} \}.
\]
A conjecture of Kobлицz predicts that
\[
\pi_E^{\text{tw}}(x) \sim c_E \frac{x}{(\log x)^2},
\]
as \( x \to \infty \), where \( c_E \) is a constant depending on \( E \). Balog, Cojocaru, and David proved the following result on Kobлицz conjecture on the average over the family \( C \).

**Theorem 1.4 (Balog, Cojocaru, and David).** Let \( A, B > x^\varepsilon \) and \( AB > x(\log x)^{10} \). Then, as \( x \to \infty \),
\[
\frac{1}{|C|} \sum_{E \in C} \pi_E^{\text{tw}}(x) = \prod_{\ell \text{ prime}} \left( 1 - \frac{\ell^2 - \ell - 1}{(\ell - 1)^3(\ell + 1)} \right) \frac{x}{(\log x)^2} + O \left( \frac{x}{(\log x)^3} \right).
\]
(See [6, Theorem 1].)

The error term in the above theorem is estimated by a careful analysis of some multiplicative character sums. We prove our Theorem 1.2 by a generalization of a modified version of [6, Lemma 6] (see our Lemma 3.1). We have used some results of Stephens [29] to sharpen the estimates given in [6, Lemma 6], and thus we could establish our results, for \( \beta < 1/2 \), on a box of size

\[
A, B > \exp(c_1(\log x)^{1/2}) \quad \text{and} \quad AB > x(\log x)^\delta,
\]

for appropriate positive constants \( c_1 \) and \( \delta \). As far as we know this is the thinnest box used for an elliptic curve average problem. Our Theorem 1.2 has many applications. Here we mention some direct consequence of it to the cyclicity problem, the Titchmarsh divisor problem, and computation of the \( k \)-th power moment of the exponent \( e_F(p) \).

**Corollary 1.5.** Let \( c > 1 \) and \( AB > x(\log x)^{4+2\epsilon} \). There is \( c_1 > 0 \) such that if \( A, B > \exp(c_1(\log x)^{1/2}) \) then, as \( x \to \infty \), the following statements hold.

(i) \[
\frac{1}{|C|} \sum_{E \in C} N_E(x) = \left( \sum_{d \leq 1} \frac{\mu(d)}{d \psi(d) \varphi(d)^2} \right) \text{li}(x) + O\left( \frac{x}{(\log x)^\epsilon} \right),
\]

where \( N_E(x) \) is the cyclicity counting function and \( \mu(d) \) is the Möbius function.

(ii) \[
\frac{1}{|C|} \sum_{E \in C} \sum_{p \leq \sqrt{x}} \tau(i_E(p)) = \left( \sum_{d \leq 1} \frac{1}{d \psi(d) \varphi(d)^2} \right) \text{li}(x) + O\left( \frac{x}{(\log x)^\epsilon} \right).
\]

(iii) For \( k \in \mathbb{N} \) we have

\[
\frac{1}{|C|} \sum_{E \in C} \sum_{p \leq x} c_E^k(p) = \left( \sum_{d \leq 1} \frac{\sum_{\delta|d} \mu(\delta) \delta^k}{d^{k+1} \psi(d) \varphi(d)^2} \right) \text{li}(x^{k+1}) + O\left( \frac{x^{k+1}}{(\log x)^\epsilon} \right).
\]

Part (i) of the above corollary gives a strengthening of a result of Bank and Shparlinski [7, Theorem 18] where asymptotic formula in (i) was proved in the weaker range (1.7). Parts (ii) and (iii) establish unconditional average versions of some results given in [1] and [14].

**Remarks 1.6.** (i) As corollaries of Theorem 1.2 we can also establish unconditional average results for \( f(i_E(p)) \), where \( f(n) \) is one of the functions \( (\log n)^\alpha \), \( \omega(n)^\alpha \), \( \Omega(n)^\alpha \), \( 2^{\omega(n)} \), or \( \tau_k(n)^\alpha \). Here \( \alpha \) is an arbitrary positive real number and \( k \) and \( r \) are fixed non-negative integers. See [14, p. 276] for conditional results related to these functions in the case of a single elliptic curve.

(ii) Under the conditions of Theorem 1.2 one can also obtain average results for \( f(n) = n^\beta \) and \( f(n) = \sigma_\beta(n) = \sum_{m \leq n} n^\beta \) as long as \( \beta < 1 \). More precisely, for \( A \) and \( B \) satisfying the conditions of Theorem 1.2 we have, for \( c > 1 \),

\[
\frac{1}{|C|} \sum_{E \in C} \sum_{p \leq x} c_E^\beta(p) = \left( \sum_{d \leq 1} \frac{g(d)}{d \psi(d) \varphi(d)^2} \right) \text{li}(x) + O\left( \frac{x}{(\log x)^\epsilon} \right),
\]

where \( g \) is the unique arithmetical function satisfying

\[
n^\beta = \sum_{m \leq n} g(m).
\]

This stops short of providing an answer on average to a problem proposed by Kowalski [23, Problem 3.1] that asks about asymptotic behavior of \( \sum_{p \leq x} i_E(p) \).

(iii) Following the proof of Theorem 1.2, one can improve the condition \( A, B > x^\epsilon \) in Theorem 1.4 to \( A, B > \exp\left( c_1(\log x)^{1/2} \right) \), for some suitably chosen constant \( c_1 \).

(iv) Lemma 3.1 is the difficult part of the proof of Theorem 1.2. The proof of Lemma 3.1 follows the method used in the proof of Lemma 6 of [6] (which itself is based on [7]) and combines it with some devices from [29]. A new ingredient in the proof of Lemma 3.1 is an asymptotic estimate due to Howe (see Lemma 2.1) for the number of elliptic curves over \( \mathbb{F}_p \) which have \( d \)-torsion subgroup over \( \mathbb{F}_p \) isomorphic to two
copies of \( \mathbb{Z}/d\mathbb{Z} \). Another new feature is a successful application of Burgess’s bound (see Lemma 2.6) in handling terms obtained from the error term of Howe’s estimate.

(v) One other novel feature of the proof of Theorem 1.2 is sharp estimates of the error terms arising from the curves of \( j \)-invariant 0 or 1728, which are estimated using some results from the theory of CM curves (see Lemma 2.3). A trivial estimate of these terms will result in unsatisfactory upper bounds on admissible values of \( A \) and \( B \) in Theorem 1.2.

Following the ideas of the proof of Theorem 1.2 and by a careful analysis of some character sums one can show that \( c_0(f)\text{li}(x) \) closely approximates \( \sum_{p \leq x} f(i_E(p)) \) for almost all curves \( E \in \mathcal{C} \). Here we prove the following more general theorem.

**Theorem 1.7.** Let \( 0 \leq \beta < 1/2 \) and \( \gamma \geq 0 \). Let \( f(n) \) be an arithmetic function satisfying

\[
f(n) \ll n^\beta (\log n)^\gamma.
\]

Suppose \( AB > x^2(\log x)^\beta \) if \( 0 \leq \beta < 1/4 \) and \( AB > x^{\beta+2\beta}(\log x)^{\beta+14}(\log \log x)^4 \) if \( 1/4 \leq \beta < 1/2 \). Then there is a positive constant \( c_1 > 0 \) such that, if \( A, B > \exp \left( c_1(\log x)^{1/2} \right) \), we have

\[
\frac{1}{|\mathcal{C}|} \left| \sum_{E \in \mathcal{C}} \left( \sum_{p \leq x} f(i_E(p)) - c_0(f)\text{li}(x) \right)^2 \right| = O \left( \frac{x^2}{(\log x)^2} \right),
\]

where \( c_0(f) \) is defined by (1.4).

The following is a direct consequence of Theorem 1.7.

**Corollary 1.8.** Let \( h(x) \) be a positive real function such that \( \lim_{x \to \infty} h(x) = 0 \). Under the assumptions of Theorem 1.7, for any \( x > 1 \) we have

\[
\left| \sum_{p \leq x} f(i_E(p)) - c_0(f)\text{li}(x) \right| \leq \frac{x}{h(x) \log x},
\]

for almost all \( E \in \mathcal{C} \). More precisely (1.10) holds except possibly for \( O \left( \frac{h(x)^2|\mathcal{C}|}{\log x} \right) \) of curves in \( \mathcal{C} \).

We note that one can take \( f \) to be any of the functions mentioned in Corollary 1.5 (i), (ii) and Remarks 1.6 (i) and (ii). For Corollary 1.5 (i), the corresponding function to \( f(n) \) is the characteristic function of the singleton set \( \{1\} \).

**Remarks 1.9.** It is possible to establish a version of Theorem 1.7 using the bound

\[
\sum_{n \leq x} |g(n)|^2 \ll x^{1+2\beta}(\log x)^{2\gamma}
\]

instead of (1.9). However we find that (1.9) will make the presentation of the proof more convenient. Note that if

\[
f(n) = \sum_{d \mid n} g(d) \ll n^\beta (\log n)^\gamma
\]

then, by the Möbius inversion formula, we have

\[
\sum_{n \leq x} |g(n)|^2 \ll x^{1+2\beta}(\log x)^{2\gamma+1}.
\]

The structure of the paper is as follows. In Section 2 we summarize results that will be used in the proof of our two theorems. Section 3 is dedicated to a detailed proof of Theorem 1.2 and Corollary 1.5. In Section 4 we briefly summarize the proof of a technical lemma which is a two-dimensional version of Lemma 3.1. The proof is tedious and divides to several subcases. We treat some cases and briefly comment on the remaining ones. Finally in Section 5 we prove Theorem 1.7.

**Notation 1.10.** Throughout the paper \( p \) and \( q \) denote primes (for simplicity in most cases we assume that \( p, q \neq 2, 3 \), \( \varphi(n) \) is the Euler function, \( \omega(n) \) is the number of distinct prime divisors of \( n \), \( \Omega(n) \) is the total number of prime divisors of \( n \), \( \tau(n) \) is the total number of divisors of \( n \), \( \rho(n) \) is the largest prime factor of \( n \), \( \tau_k(n) \) is the number of representations of \( n \) as a product of \( k \) natural numbers, \( \mu(n) \) is the Möbius function,
\(\psi(n) = n \prod_{d|n} (1 + 1/d)\), and \(\pi(x; d, a)\) is the number of primes not exceeding \(x\) that are congruent to \(a\) modulo \(d\). Moreover, \(K\) is a quadratic imaginary number field of class number 1, \(N(a)\) is the norm of an ideal \(a\) of \(K\), \(N(a)\) is the norm of an element \(a\) in \(K\), \(p\) always denotes a degree 1 prime ideal of \(K\) with \(N(p) = p\), and \(d_{sp}\) is the largest divisor of \(d\) composed of primes that split completely in \(K\). We denote the finite field of \(p\) elements by \(\mathbb{F}_p\), and its multiplicative group by \(\mathbb{F}_p^*\). For two functions \(f(x)\) and \(g(x)\), we use the notation \(f(x) = O(g(x))\), or alternatively \(f(x) \ll g(x)\), if \(|f(x)/g(x)|\) is bounded as \(x \to \infty\).

2. LEMMAS

Let \(E_{s,t}\) denote an elliptic curve over \(\mathbb{F}_p\) given by the equation

\[y^2 = x^3 + sx + t, \quad s, t \in \mathbb{F}_p,\]

where at least one of \(s\) or \(t\) is non-zero. Let \(E_{s,t}[d](\mathbb{F}_p)\) denote the set of \(d\)-torsion points of \(E_{s,t}\) with coordinates in \(\mathbb{F}_p\). The following lemma essentially is due to Howe (see [21, p. 245]).

**Lemma 2.1.** (i) For \(d \in \mathbb{N}\) and a fixed prime \(p\), let

\[S_d(p) := \{(s, t) \in \mathbb{F}_p \times \mathbb{F}_p; \quad E_{s,t}[d](\mathbb{F}_p) \cong \mathbb{Z}/d\mathbb{Z} \times \mathbb{Z}/d\mathbb{Z} \}.\]

For \(d \mid p - 1\), we have

\[\#S_d(p) = \frac{p(p - 1)}{d\psi(d)\varphi(d)} + O(p^{3/2}).\]

Moreover, if \(d \nmid p - 1\) or \(d > \sqrt{p} + 1\), then \(\#S_d(p) = 0\).

(ii) The assertions in (i) hold if we replace \(S_d(p)\) with \(\tilde{S}_d(p)\), where

\[\tilde{S}_d(p) := \{(s, t) \in \mathbb{F}_p \times \mathbb{F}_p; \quad E_{s,t}[d](\mathbb{F}_p) \cong \mathbb{Z}/d\mathbb{Z} \times \mathbb{Z}/d\mathbb{Z} \}.\]

**Proof.** (i) We know that elliptic curves isomorphic (over \(\mathbb{F}_p\)) to \(E_{s,t}\) are of the form \(E_{su^2, t \neq 0}\), where \(u \in \mathbb{F}_p^\times\). Let \(\text{Aut}_{\mathbb{F}_p}(E_{s,t})\) be the group of automorphisms (over \(\mathbb{F}_p\)) of the elliptic curve \(E_{s,t}\). So the number of elliptic curves isomorphic to \(E_{s,t}\) (over \(\mathbb{F}_p\)) is \((p - 1)/|\text{Aut}_{\mathbb{F}_p}(E_{s,t})|\). Let \([E_{s,t}]\) denote the class of all elliptic curves over \(\mathbb{F}_p\) that are isomorphic over \(\mathbb{F}_p\) to \(E_{s,t}\). We have

\[\#S_d(p) = \sum_{[E_{s,t}] \in S_d(p)} \frac{1}{|\text{Aut}_{\mathbb{F}_p}(E_{s,t})|}.\]

Now the result follows since by [21, p. 245], we have, for \(d \mid p - 1\),

\[\sum_{[E_{s,t}] \in S_d(p)} \frac{1}{|\text{Aut}_{\mathbb{F}_p}(E_{s,t})|} = \frac{p}{d\psi(d)\varphi(d)} + O(p^{1/2}).\]

Moreover, by [27, Corollary III.8.1.1], if \(d \nmid p - 1\) then \((\mathbb{Z}/d\mathbb{Z})^2 \neq E_{s,t}(\mathbb{F}_p)[d]\), and so \#\(S_d(p) = 0\). Also if \(d > \sqrt{p} + 1\) and \((\mathbb{Z}/d\mathbb{Z})^2 \cong E_{s,t}(\mathbb{F}_p)[d] \subseteq E_{s,t}(\mathbb{F}_p)\), then \(p + 2\sqrt{p} + 1 < d^2 \leq \#E_{s,t}(\mathbb{F}_p)\). On the other hand \#\(E_{s,t}(\mathbb{F}_p) \leq p + 2\sqrt{p} + 1\), by Hasse’s theorem. This is a clear contradiction.

(ii) We can deduce this by following the proof of part (i) and observing that there are \(O(1)\) isomorphism classes over \(\mathbb{F}_p\) containing a curve of the form \(E_{0,t}\) or \(E_{s,0}\).

\[\square\]

**Remarks 2.2.** (i) For any prime \(p\), we know that \(|\text{Aut}_{\mathbb{F}_p}(E_{s,t})| = O(1)\). In fact, for \(p \neq 2, 3\), from [27, Theorem III.10.1], we know that

\[|\text{Aut}_{\mathbb{F}_p}(E_{s,t})| = \begin{cases} 6 & \text{if } s = 0 \text{ and } p \equiv 1 \pmod{6} \\ 4 & \text{if } t = 0 \text{ and } p \equiv 1 \pmod{4} \\ 2 & \text{otherwise} \end{cases}.\]

(ii) We note that, using Howe’s notation [21, Page 245], we have

\[\sum_{[E_{s,t}] \in S_d(p)} \frac{1}{|\text{Aut}_{\mathbb{F}_p}(E_{s,t})|} = \frac{p}{d\psi(d)\varphi(d)} + O\left(\psi(d/d)2^{\omega(d)}\sqrt{p}\right),\]
where the implied constant is absolute. However, the term $2^{\omega(d)}$ is a bound for $\sum_{d \mid n \mu(d) - 1 \mu(j)}$. In our case, $\gcd(d, p - 1) = 1$, since $d \mid p - 1$. Thus, the term $2^{\omega(d)}$ can be removed. Also, $\psi(d/d) = 1$, and thus (2.1) is correct.

Let $K$ be a quadratic imaginary number field of class number 1. Let $\mathfrak{p}$ be a degree 1 prime ideal of $K$ with $N(\mathfrak{p}) = p$. Let $\pi_p$ be the unique generator of $\mathfrak{p}$. Note that if $\mathfrak{p}$ is unramified, then $\pi_p$ is unique up to units, and if it is ramified, then $\pi_p$ is unique up to units and complex conjugate. We have $N(\mathfrak{p}) = N(\pi_p) = p$.

Lemma 2.3. Suppose that $d_{sp}$ is the largest divisor of $d$ composed of primes that split completely in $K$.

(i) For positive integer $d$ with $d^2 \leq x/\log x$ we have

$$\sum_{d \mid N(\mathfrak{p}) \leq x \mid \pi_p - 1 \mid \# \mathfrak{p} - 1)} 1 \ll \frac{2^{\omega(d_{sp})} \tau(d_{sp})}{\varphi(d)} \frac{x}{\log(x/d^2)}.$$

(ii) For positive integer $d$, we have

$$\sum_{d \mid N(\mathfrak{p}) \leq x \mid \pi_p - 1 \mid \# \mathfrak{p} - 1)} 1 \ll \frac{\tau(d_{sp}) \chi}{d} \frac{x}{\log x}.$$

(iii) Let $E_{s,t}: y^2 = x^3 + sx + t$ be an elliptic curve over $\mathbb{F}_p$ with $st = 0$. We have $\#E_{s,t}(\mathbb{F}_p) = p + 1$ or $\#E_{s,t}(\mathbb{F}_p) = (\pi_p - 1)(\pi_p - 1)$ and $N(\pi_p) = p$, where $\pi_p \in \mathbb{Z}[1 + i \sqrt{3}/2]$ or $\mathbb{Z}[i]$.

(iv) Let $g(d)$ be an arithmetic function satisfying (1.2) with $\beta < 1$. Then we have

$$\sum_{p \leq x} \frac{1}{p} \sum_{s \in \mathbb{F}_p \mid t = 0 \mid E_{s,t}(\mathbb{F}_p) \mid \{d(\mathbb{Z}/d\mathbb{Z}) \}} \left| g(d) \right| \ll \frac{x}{\log x}.$$

Proof. The proofs of (i) and (ii) are identical to the proofs of Propositions 2.2 and 2.3 of [2].

(iii) See [22, Chapter 18, Theorems 4 and 5].

(iv) We observe that the condition $E_{s,t}(\mathbb{F}_p)[d \equiv (\mathbb{Z}/d\mathbb{Z})^2]$ implies that $d \mid p - 1$ and $d^2 \mid \#E_{s,t}(\mathbb{F}_p)$. By part (iii) we know the possibilities for $\#E_{s,t}(\mathbb{F}_p)$. Now if $\#E_{s,t}(\mathbb{F}_p) = p + 1$, then we conclude that $d = 2$ (since $d \mid p - 1$ and $d \mid p + 1$). On the other hand if $\#E_{s,t}(\mathbb{F}_p) = (\pi_p - 1)(\pi_p - 1)$ where $\pi_p \in \mathbb{Z}[1 + i \sqrt{3}/2]$ or $\mathbb{Z}[i]$, we let $0 < \epsilon < 1 - \beta$. So by employing (i) and (ii), the sum in (iv) is bounded by

$$\sum_{p \equiv 1 \pmod{4}} \frac{1}{p} \sum_{d \leq \sqrt{x + 1} \mid d \mid N(\mathfrak{p}) \leq x \mid \pi_p - 1 \mid \# \mathfrak{p} - 1)} 1 \ll \frac{x}{\log x} + \frac{x}{\log x} \sum_{d \leq x^{1/2}} \frac{|g(d)|}{d^{2-\epsilon}} + \frac{x}{\log x} \sum_{d > x^{1/2}} \frac{|g(d)|}{d^{2-\epsilon}} \ll \frac{x}{\log x}.$$

\(\square\)

We next recall a version of the large sieve inequality for multiplicative characters.

Lemma 2.4 (Gallagher). Let $M$ and $N$ be positive integers and $(a_n)_{n \in M+1}^N$ be a sequence of complex numbers. Then

$$\sum_{q \leq Q} \sum_{\chi(q)} \sum_{n \in M+1}^N a_n \chi(n) \ll (N + Q^2) \sum_{n \in M+1}^N |a_n|^2,$$

where $Q$ is any positive real number, and $\sum_{\chi(q)}$ denotes a sum over all primitive Dirichlet characters $\chi$ modulo $q$.

Proof. See [18, p. 16].

\(\square\)

To state the next lemma, we need to describe some notation. Let

$$\tau_{k,B}(n) := \#\{a_1, a_2, \ldots, a_k \in [1, B]^k \cap \mathbb{N}^k; \ n = a_1 a_2 \cdots a_k \}.$$

We also set

$$\Psi(X, Y) := \sum_{n \leq X \mid \psi(n) \leq Y} 1.$$
where \( p(m) \) is the largest prime factor of \( m \). Note that we define \( p(0) = p(\pm 1) = \infty \).

**Lemma 2.5** (Stephens). (i) For \( k \in \mathbb{N} \), if \( B^k \leq x^8 \) then
\[
\sum_{b \leq B^k} \tau_k(b) \ll B^{\epsilon} (\Psi(B, 9 \log x))^k.
\]

(ii) For a sufficiently large constant \( c_1 \) there exists \( c_2 \) such that if \( \exp \left( \left( c_1 \log x \right)^{1/2} \right) < B \leq x^8 \) then
\[
x^{-1/2k} (\Psi(B, 9 \log x))^{1/2} \ll \exp \left( -c_2 (\log x)^{1/2} / \log \log x \right),
\]
where
\[
k = \left\lfloor 2 \log x / \log B \right\rfloor + 1.
\]

(iii) For a sufficiently large constant \( c_1 \) there exists \( c_3 \) such that if \( \exp \left( \left( c_1 \log x \right)^{1/2} \right) < B \leq x^4 \) then
\[
x^{-1/k} (\Psi(B, 9 \log x))^{1/2} \ll \exp \left( -c_3 (\log x)^{1/2} / \log \log x \right),
\]
where
\[
k = \left\lfloor 4 \log x / \log B \right\rfloor + 1.
\]

**Proof.** See [29, Lemmas 8, 9, and 10].

**Lemma 2.6** (Burgess). (i) For any prime \( p \), non-principal character \( \chi \), \( r \in \mathbb{N} \), and \( B \geq 1 \), we have
\[
\sum_{b \leq B} \chi(b) \ll B^{1-\frac{1}{k}} \log \log_{2}\log_{3} p,
\]
where the implied constant is absolute.

(ii) Let \( \epsilon > 0 \), \( n > 1 \), \( \chi \) be a non-principal character, \( r \in \mathbb{N} \), and \( B \geq 1 \). Then, if \( n \) is cube-free or \( r = 2 \), we have
\[
\sum_{b \leq B} \chi(b) \ll B^{1-\frac{1}{k} + \frac{\epsilon}{n^{1/2} \log n}}
\]
where the implied constant may depend on \( \epsilon \) and \( r \).

**Proof.** See [9, Theorems 1 and 2].

**Lemma 2.7.** (Friedlander and Iwaniec) Let \( Q \) and \( N \) be positive integers. Then we have
\[
\left| \sum_{\chi \pmod{Q}} \sum_{n \leq N} \chi(n) \right|^4 \ll N^2 Q \log^6 Q,
\]
where \( * \) denotes a sum over all primitive Dirichlet characters modulo \( Q \).

(ii) Suppose that \( Q \) is the product of two distinct primes. Then we have
\[
\left| \sum_{\chi \pmod{Q}} \sum_{n \leq N} \chi(n) \right|^4 \ll N^2 Q \log^6 Q.
\]

**Proof.** (i) This is [17, Lemma 3].

(ii) Let \( Q = pq \) with \( p \neq q \). To see that the result is true if the summation is over all non-principal characters, we need to consider the inequality for imprimitive characters. The only non-principal imprimitive characters modulo \( pq \) are of the form \( \chi' \chi_0' \) or \( \chi_0' \chi'' \), where \( \chi_0' \) and \( \chi'' \) are the principal characters modulo \( p \) and \( q \), respectively, and \( \chi' \) and \( \chi'' \) are primitive characters modulo \( p \) and \( q \), respectively. Then, partition the summation over all characters into a summation over primitive characters modulo \( pq \), primitive characters modulo \( p \) and primitive characters modulo \( q \). Hence, the assertion can be obtained by using the triangle inequality and the result for primitive characters in part (i).

We summarize several elementary estimations that are used in the proofs of next sections.

**Lemma 2.8.** (Brun-Titchmarsh inequality) Let \( \epsilon > 0 \). Then for \( 1 \leq d \leq x^{1-\epsilon} \), we have
\[
\pi(x; d, a) \ll \frac{x}{\varphi(d) \log x}.
\]
(ii) Let $\theta < 1$ and $\epsilon > 0$. Then for $1 \leq d \leq x^{1-\epsilon}$, we have
\[
\sum_{\substack{p \leq x \\ p \equiv 1 \mod d}} \frac{1}{p} \ll \frac{x^{1-\theta}}{\varphi(d) \log x}.
\]

(iii) For $x \geq 3$ and $d \geq 1$ we have
\[
\sum_{\substack{p \leq x \\ p \equiv 1 \mod d}} \frac{1}{p} \ll \frac{\log \log x + \log d}{\varphi(d)}.
\]

(iv) We have
\[
\frac{1}{\varphi(d)} \ll \frac{\log d}{d}.
\]

(v) Under the assumption of bound (1.2), for any real $\theta$ we have
\[
\sum_{d \leq y} \frac{|g(d)|}{d^\theta} \ll 1 + y^{1+\beta-\theta}(\log y)\gamma.
\]

**Proof.**
(i) See [11, Theorem 7.3.1].
(ii) This is a consequence of partial summation and part (i).
(iii) See [11, Section 13.1, Exercise 9].
(iv) See [20, p. 267, Theorem 328].
(v) This comes by straightforward applications of partial summation and bound (1.2). 

\[
3. \text{ PROOFS OF THEOREM 1.2 AND COROLLARY 1.5}
\]

3.1. **Basic set up.** Let $\mathcal{C}$ be the family of elliptic curves
\[ E_{a,b} : y^2 = x^3 + ax + b, \]
where $|a| \leq A$, $|b| \leq B$, and at least one of $a$ or $b$ is non-zero. Note that
\[ |\mathcal{C}| = 4AB + O(A + B). \]

Let
\[ f(n) = \sum_{d|n} g(d) \]
for all $n \in \mathbb{N}$. We have
\[
\frac{1}{|\mathcal{C}|} \sum_{E_{a,b} \in \mathcal{C}} \sum_{p \leq x} f(i_{E_{a,b}}(p)) = \frac{1}{|\mathcal{C}|} \sum_{p \leq x} \sum_{s,t \in \mathbb{F}_p} \left| \text{Aut}_{\mathbb{F}_p}(E_{s,t}) \right| f(i_{E_{s,t}}(p)) \sum_{\substack{|a| \leq A, |b| \leq B : 3|a| < p \\ a \equiv su^4 \mod p \\ b \equiv tu^6 \mod p}} 1.
\]

Next by applying Remark 2.2 (i) in the above identity (recall that $p \neq 2, 3$), we have
\[
\frac{1}{|\mathcal{C}|} \sum_{E_{a,b} \in \mathcal{C}} \sum_{p \leq x} f(i_{E_{a,b}}(p)) = \frac{2}{|\mathcal{C}|} \sum_{p \leq x} \sum_{s,t \in \mathbb{F}_p} \frac{f(i_{E_{s,t}}(p))}{p - 1} \sum_{\substack{|a| \leq A, |b| \leq B : 3|a| < p \\ a \equiv su^4 \mod p \\ b \equiv tu^6 \mod p}} 1 + \text{Error Term 1},
\]
where
\[
\text{Error Term 1} = \frac{1}{|\mathcal{C}|} \sum_{p \leq x} \sum_{s,t \in \mathbb{F}_p} \sum_{\substack{|a| \leq A, |b| \leq B : 3|a| < p \\ ab \equiv 0 \mod p}} \left| \text{Aut}_{\mathbb{F}_p}(E_{s,t}) \right| f(i_{E_{s,t}}(p)) \sum_{\substack{|a| \leq A, |b| \leq B \\ ab \equiv 0 \mod p}} 1.
\]
Now by considering

\[
1 = \frac{2AB}{p} + \left( \sum_{|a| \leq A, |b| \leq B, 31 \leq u < p} 1 - \frac{2AB}{p} \right)
\]

and applying it in the previous identity we arrive at

\[
\frac{1}{|C|} \sum_{E_{x,a} \in C} \sum_{s \leq x} f(i_{E_{x,a}}(p)) = \text{The Main Term} + \text{Error Term 1} + \text{Error Term 2},
\]

where

\[
\text{The Main Term} = \frac{4AB}{|C|} \sum_{p \leq x, s \in \mathbb{P}_p} \frac{f(i_{E_{x,a}}(p))}{p(p-1)}
\]

and

\[
\text{Error Term 2} = \frac{2}{|C|} \sum_{p \leq x, s \in \mathbb{P}_p} \sum_{d \leq \sqrt{p} + 1} g(d) \left( \sum_{s \leq x} f(i_{E_{x,a}}(p)) \right) \left( \sum_{d \leq \sqrt{p} + 1} 1 - \frac{2AB}{p} \right).
\]

3.2. The Main Term. We have

\[
\text{The Main Term} = \frac{4AB}{|C|} \sum_{p \leq x, s \in \mathbb{P}_p} \frac{f(i_{E_{x,a}}(p))}{p(p-1)} = \frac{4AB}{|C|} \sum_{p \leq x} \frac{1}{p(p-1)} \sum_{s \in \mathbb{P}_p} \sum_{d \leq \sqrt{p} + 1} g(d)
\]

Let

\[
G_1(p) = \sum_{d \leq \sqrt{p} + 1} \frac{g(d)}{d\psi(d)\varphi(d)} \quad \text{and} \quad G_2(p) = \sum_{d \leq \sqrt{p} + 1} |g(d)|.
\]

By using these notations and employing Lemma 2.1 we have

\[
\text{The Main Term} = \frac{4AB}{|C|} \left( \sum_{p \leq x} G_1(p) + O \left( \sum_{p \leq x} G_2(p) \right) \right)
\]

\[
= \frac{4AB}{|C|} \left( \mathcal{J}_1 + O(\mathcal{J}_2) \right).
\]

3.2.1. Estimation of \(\mathcal{J}_1\). Let \(\alpha \in \mathbb{R}_{>0}\) be fixed. The Siegel-Walfisz Theorem implies

\[
\pi(x; d, 1) = \frac{\varphi(d)}{\varphi(d)} + O \left( \frac{x}{(\log x)^C} \right)
\]

for any \(d \leq (\log x)\alpha\) and any \(C > 0\). Then, by the Brun-Titchmarsh inequality (Lemma 2.8 (i)), the fact that \(\psi(d) \geq d\), and (1.2), we have

\[
\mathcal{J}_1 = \sum_{d \leq (\log x)^\alpha} \frac{g(d)\pi(x; d, 1)}{d\psi(d)\varphi(d)} + \sum_{(\log x)^\alpha < d \leq \sqrt{x} + 1} \frac{g(d)\pi(x; d, 1)}{d\psi(d)\varphi(d)}
\]

\[
= \text{li}(x) \sum_{d \geq 1} \frac{g(d)}{d\psi(d)\varphi(d)^2} + O \left( \frac{x}{(\log x)^\alpha} \sum_{d \geq 1} \frac{|g(d)|}{d\psi(d)\varphi(d)} \right) + O \left( \frac{x}{\log x} \sum_{d > (\log x)^\alpha} \frac{|g(d)|}{d\psi(d)\varphi(d)^2} \right).
\]
Note that, for any \( \varepsilon > 0 \), we have
\[
\sum_{d \leq x} \frac{|g(d)|}{d\varphi(d)\phi(d)} \ll \sum_{d \leq x} \frac{|g(d)|}{d^{1-\varepsilon}} \ll \frac{1}{x^{2-\beta-\varepsilon}}.
\]
Thus, for \( \beta < 2 \),
\[
c_0(f) := \sum_{d \geq 1} \frac{g(d)}{d\varphi(d)\phi(d)^2}
\]
is a constant and
\[
\mathcal{S}_1 = c_0(f)\text{li}(x) + O\left(\frac{x}{(\log x)^c}\right),
\]
where \( C' := C'(C, \alpha, \beta, \varepsilon) \) is an appropriate positive constant. Since \( \alpha \) is arbitrary, we can choose \( \alpha \) so that \( C' \) is any constant bigger than 1. So
\[
\mathcal{S}_1 = c_0(f)\text{li}(x) + O\left(\frac{x}{(\log x)^c}\right),
\]
where \( c \) can be chosen as any number bigger than 1.

3.2.2. Estimation of \( \mathcal{S}_2 \). We first employ the Brun-Titchmarsh inequality (Lemma 2.8 (i)) and (1.2) to deduce
\[
\sum_{p \leq x} G_2(p) = \sum_{d \leq \sqrt{x}+1} \sum_{d \mid p} g(d)\pi(x; d, 1) \ll \begin{cases} \chi_{1+\epsilon}^{1+\epsilon}(\log x)^{y-1}\log \log x & \text{if } \beta \neq 0 \\ \chi_{1+\epsilon}^{1+\epsilon}(\log x)^{y}\log \log x & \text{if } \beta = 0 \end{cases}
\]
By partial summation and (3.3), we have
\[
\mathcal{S}_2 = \sum_{p \leq x} \frac{G_2(p)}{\sqrt{p}} \ll x^{\frac{1+\epsilon}{2}}(\log x)^{\gamma}\log \log x.
\]
In conclusion, since \( \beta < 1 \)

The Main Term = \( \frac{4AB}{|C|}\left(c_0(f)\text{li}(x) + O\left(\frac{x}{(\log x)^c}\right)\right) \).

where \( c \) can be taken as any number bigger than 1.

3.3. Error Term 1. Recall the expression (3.1) for Error Term 1. We have
\[
\text{Error Term 1} \ll \frac{1}{|C|} \sum_{p \leq x} \sum_{s, t \in F_p} \frac{|f(i_{E_p}(p))|}{p} \left(\frac{AB}{p} + A + B\right)
\ll \sum_{p \leq x} \frac{1}{p^2} \sum_{s, t \in F_p} \sum_{d \mid p-1} |g(d)| \left(\frac{1}{A} + \frac{1}{B}\right) \sum_{p \leq x} \frac{1}{p} \sum_{s, t \in F_p} \sum_{d \mid p-1} |g(d)|.
\]
An application of part (iv) of Lemma 2.3 in the latter sum yields
\[
\text{Error Term 1} \ll \sum_{p \leq x} \frac{1}{p} \sum_{d \mid p-1} |g(d)| \left(\frac{1}{A} + \frac{1}{B}\right) \frac{x}{\log x}.
\]
By employing Lemma 2.8 (iii) and (iv) and usual estimates, the first of these summations is bounded as follows.
\[
\sum_{p \leq x} \frac{1}{p} \sum_{d \mid p-1} |g(d)| = \sum_{d \leq \sqrt{x}+1} |g(d)| \sum_{p \leq x} \frac{1}{p} \ll (\log \log x)(\log x) \sum_{d \leq \sqrt{x}+1} \frac{|g(d)|}{d}.
\]
From applying part (v) of Lemma 2.8 in (3.7) we have
\[
\text{Error Term 1} \ll x^{\epsilon}(\log x)^{y+2}(\log \log x) + \left(\frac{1}{A} + \frac{1}{B}\right) \frac{x}{\log x}.
\]
3.4. Error Term 2. We summarize the main result of this section in the following lemma, which can be considered as a generalization and an improvement of Lemma 6 of [6].

**Lemma 3.1.** Let \( r \in \mathbb{N} \), \( 0 \leq \beta < 3/2 \), \( \gamma \in \mathbb{R}_{\geq 0} \), and \( g : \mathbb{N} \to \mathbb{C} \) be a function such that

\[
\sum_{d \leq x} |g(d)| \ll x^{1+\beta}(\log x)^\gamma.
\]

Then there are positive constants \( c_1 \) and \( c_2 \) such that if \( A, B > \exp(c_1(\log x)^{1/2}) \) we have

\[
\frac{2}{|c|} \sum_{p \leq x} \sum_{d | p - 1} g(d) \sum_{1 \leq s, t \leq p \atop E_s (p \mathbb{Z})} \frac{1}{p - 1} \left( \sum_{|a| \leq A, |b| \leq B \atop \exists \; a \equiv su^2 \mod p \atop b \equiv tu^2 \mod p} 1 - \frac{2AB}{p} \right) \ll x^{\beta - 1}(\log x)^{\gamma + 1} \log \log x + \left( \frac{1}{A} + \frac{1}{B} \right) \left( \frac{x}{\log x} + x^{1+\beta}(\log x)^\gamma \log \log x \right)
\]

\[
+ x \exp \left( -c_2 \left( \frac{\log x}{\log \log x} \right)^{1/2} \right) + \left( \frac{1}{A} + \frac{1}{B} \right) x^{1+\beta - \frac{\gamma}{2}} (\log x)^{\gamma + 1} \log \log x
\]

\[
+ \frac{1}{\sqrt{AB}} \left( x^{\frac{3}{2}} (\log x)^{\gamma} + x^{1+\beta} (\log x)^{\gamma + 3} (\log \log x)^{\gamma} + x^{1+\beta} (\log x)^{\gamma + 3} \log \log x \right).
\]

**Proof.** Throughout, \( \chi \), with or without subscript, will denote a character modulo \( p \). As usual, \( \chi_0 \) will be the principal character modulo \( p \). Let \( p \) be a fixed prime, and let \( s, t \in \mathbb{F}_p^* \) be fixed. By [6, Equation (12)], we have

\[
\sum_{|a| \leq A, |b| \leq B \atop \exists \; a \equiv su^2 \mod p \atop b \equiv tu^2 \mod p} 1 = \frac{1}{2(p - 1)} \sum_{|a| \leq A \atop \chi_1^{-1} \chi_2 \equiv \chi_0} \chi_1(s) \chi_2(t) \mathcal{A}(\chi_1) \mathcal{B}(\chi_2),
\]

where

\[
\mathcal{A}(\chi) := \sum_{|a| \leq A} \chi(a) \quad \text{and} \quad \mathcal{B}(\chi) := \sum_{|b| \leq B} \chi(b).
\]

We use the identity

\[
\frac{1}{2(p - 1)} \sum_{\chi_1^{-1} \chi_2 \equiv \chi_0} \chi_1(s) \chi_2(t) \mathcal{A}(\chi_1) \mathcal{B}(\chi_2)
\]

\[
= \frac{1}{2(p - 1)} \chi_0(s) \chi_0(t) \mathcal{A}(\chi_0) \mathcal{B}(\chi_0) + \frac{1}{2(p - 1)} \sum_{\chi_1 \neq \chi_0 \atop \chi_1^{-1} \chi_2 \equiv \chi_0} \chi_0(s) \chi_2(t) \mathcal{A}(\chi_1) \mathcal{B}(\chi_2)
\]

\[
+ \frac{1}{2(p - 1)} \sum_{\chi_1 \neq \chi_0 \atop \chi_2 \equiv \chi_0} \chi_1(s) \chi_0(t) \mathcal{A}(\chi_1) \mathcal{B}(\chi_0) + \frac{1}{2(p - 1)} \sum_{\chi_1 \neq \chi_0 \atop \chi_1^{-1} \chi_2 \equiv \chi_0} \chi_1(s) \chi_2(t) \mathcal{A}(\chi_1) \mathcal{B}(\chi_2)
\]

and note that

\[
\frac{1}{2(p - 1)} \chi_0(s) \chi_0(t) \mathcal{A}(\chi_0) \mathcal{B}(\chi_0) = \frac{1}{2(p - 1)} \sum_{|a| \leq A} \chi_0(a) \sum_{|b| \leq B} \chi_0(b) = \frac{2AB}{p} + O \left( \frac{A + B}{p} \right).
\]
Therefore,

\[
\frac{2}{|G|} \sum_{p \leq x} \sum_{d | p-1} g(d) \sum_{1 \leq s, t < p} \frac{1}{p-1} \left( \sum_{\substack{|a| \leq A, |b| \leq B, \ \\ 31 \leq u < p, \ \\ a \text{ is } u \mod p, \ \\ b \text{ is } u \mod p}} \frac{O(AB)}{p^2} + \frac{A + B}{p} \right) \\
+ \frac{1}{2(p-1)} \sum_{\gamma \neq \gamma_0} \chi_1(\gamma) \chi_0(\gamma) \mathcal{A}(\chi_0) \mathcal{B}(\chi_2) + \frac{1}{2(p-1)} \sum_{\gamma \neq \gamma_0} \chi_1(\gamma) \chi_2(\gamma) \mathcal{A}(\chi_1) \mathcal{B}(\chi_2) \\
=: \Sigma_1 + \Sigma_2 + \Sigma_3 + \Sigma_4.
\]

We will evaluate each summation separately.

3.4.1. Estimation of \(\Sigma_1\). We have

\[
\Sigma_1 := \frac{2}{|G|} \sum_{p \leq x} \sum_{d | p-1} g(d) \sum_{1 \leq s, t < p} \frac{1}{p-1} O\left( \frac{AB}{p^2} + \frac{A + B}{p} \right) \\
\leq \frac{2}{|G|} \sum_{p \leq x} \left( \frac{AB}{p^3} + \frac{A + B}{p^2} \right) \sum_{d | p-1} |g(d)| \sum_{1 \leq s, t < p} \frac{1}{p-1} \\
\leq \frac{AB}{|G|} \sum_{p \leq x} \frac{1}{p^3} \sum_{d | p-1} \left( \frac{p(p-1)}{d \varphi(d)} + O(p^{3/2}) \right) \left( \frac{A + B}{|G|} \sum_{p \leq x} \frac{1}{p^2} \sum_{d | p-1} \frac{|g(d)|}{\varphi(d)} \left( \frac{p(p-1)}{d \varphi(d)} + O(p^{3/2}) \right) \right). 
\]

We denote the first summation by \(\Sigma_{1,1}\) and the second by \(\Sigma_{1,2}\). By partial summation and (3.3), we have

\[
\Sigma_{1,1} \ll x^{\beta-1} (\log x)^{\gamma+1} \log \log x + (\log x)^\gamma \log \log x \tag{3.9}
\]
as \(\beta < 3/2\).

By Equations (3.2) and (3.4), we have

\[
\Sigma_{1,2} \ll \left( \frac{1}{A} + \frac{1}{B} \right) \left( \sum_{p \leq x} \sum_{d | p-1} \frac{|g(d)|}{d \varphi(d)} \varphi(d) + \sum_{p \leq x} \frac{1}{p^{1/2}} \sum_{d | p-1} |g(d)| \left( \frac{p(p-1)}{d \varphi(d)} + O(p^{3/2}) \right) \right) \\
\ll \left( \frac{1}{A} + \frac{1}{B} \right) \left( \frac{x}{\log x} + x^{1/2} (\log x)^\gamma \log \log x \right). \tag{3.10}
\]

Therefore, \(\Sigma_1\) is bounded by the error terms in the lemma.
3.4.2. Estimations of $\Sigma_2$ and $\Sigma_3$. For $\Sigma_2$, we have

$$\Sigma_2 := \frac{1}{|C|} \sum_{p \leq x} \sum_{d \leq \sqrt{B} + 1} g(d) \sum_{1 \leq s, t < p} \frac{1}{(p - 1)^2} \sum_{\chi_2(\overline{\tau})E_\sigma(\overline{\varphi}(d) \equiv 1 \mod \overline{d}) \Delta(\overline{\tau})B(\overline{\chi_2})}$$

$$\leq \frac{1}{|C|} \sum_{p \leq x} \sum_{d \leq \sqrt{B} + 1} \frac{|g(d)|}{d_{\psi}(d)\varphi(d)} \sum_{\chi_2(\overline{\tau})E_\sigma(\overline{\varphi}(d) \equiv 1 \mod \overline{d}) \Delta(\overline{\tau})B(\overline{\chi_2})} \sum_{1 \leq s, t < p} 1 \leq \frac{A}{|C|} \sum_{p \leq x} \sum_{d \leq \sqrt{B} + 1} \frac{|g(d)|}{d_{\psi}(d)\varphi(d)} \sum_{\chi_2(\overline{\tau})E_\sigma(\overline{\varphi}(d) \equiv 1 \mod \overline{d}) \Delta(\overline{\tau})B(\overline{\chi_2})} \sum_{1 \leq s, t < p} 1.$$

By Lemma 2.1, we have

$$\Sigma_2 \leq \frac{1}{B} \sum_{p \leq x} \frac{1}{p} \sum_{d \leq \sqrt{B} + 1} \frac{|g(d)|}{d_{\psi}(d)\varphi(d)} \sum_{\chi_2(\overline{\tau})E_\sigma(\overline{\varphi}(d) \equiv 1 \mod \overline{d}) \Delta(\overline{\tau})B(\overline{\chi_2})} \sum_{1 \leq s, t < p} \frac{1}{(p - 1)^2} \sum_{1 \leq s, t < p} 1 \leq \frac{A}{|C|} \sum_{p \leq x} \frac{1}{p \sqrt{B} + 1} \sum_{d \leq \sqrt{B} + 1} \frac{|g(d)|}{d_{\psi}(d)\varphi(d)} \sum_{\chi_2(\overline{\tau})E_\sigma(\overline{\varphi}(d) \equiv 1 \mod \overline{d}) \Delta(\overline{\tau})B(\overline{\chi_2})} \sum_{1 \leq s, t < p} 1.$$

$$= \Sigma_{2,1} + \Sigma_{2,2}.$$

Now,

$$\Sigma_{2,1} = \frac{1}{B} \sum_{d \leq \sqrt{x}} \frac{|g(d)|}{d_{\psi}(d)\varphi(d)} \sum_{p \leq x} \sum_{\chi_2(\overline{\tau})E_\sigma(\overline{\varphi}(d) \equiv 1 \mod \overline{d}) \Delta(\overline{\tau})B(\overline{\chi_2})}.$$

Let $k = [2 \log x/ \log B] + 1$. By Hölder’s inequality, we have

$$\sum_{p \leq x} \sum_{\chi_2(\overline{\tau})E_\sigma(\overline{\varphi}(d) \equiv 1 \mod \overline{d}) \Delta(\overline{\tau})B(\overline{\chi_2})} \left\{ \sum_{p \leq x} \frac{1}{d_{\psi}(d)\varphi(d)} \sum_{\chi_2(\overline{\tau})E_\sigma(\overline{\varphi}(d) \equiv 1 \mod \overline{d}) \Delta(\overline{\tau})B(\overline{\chi_2})} \right\}^{\frac{1}{k}} \leq \left( \sum_{p \leq x} \frac{1}{d_{\psi}(d)\varphi(d)} \sum_{\chi_2(\overline{\tau})E_\sigma(\overline{\varphi}(d) \equiv 1 \mod \overline{d}) \Delta(\overline{\tau})B(\overline{\chi_2})} \right)^{\frac{1}{k}} \left( \sum_{p \leq x} \frac{1}{d_{\psi}(d)\varphi(d)} \sum_{\chi_2(\overline{\tau})E_\sigma(\overline{\varphi}(d) \equiv 1 \mod \overline{d}) \Delta(\overline{\tau})B(\overline{\chi_2})} \right)^{\frac{1}{k}}$$

$$\ll (\pi(x; d, 1))^{1 - \frac{1}{k}} \left( \sum_{p \leq x} \frac{1}{d_{\psi}(d)\varphi(d)} \sum_{\chi_2(\overline{\tau})E_\sigma(\overline{\varphi}(d) \equiv 1 \mod \overline{d}) \Delta(\overline{\tau})B(\overline{\chi_2})} \right)^{\frac{1}{k}} \left( \sum_{p \leq x} \frac{1}{d_{\psi}(d)\varphi(d)} \sum_{\chi_2(\overline{\tau})E_\sigma(\overline{\varphi}(d) \equiv 1 \mod \overline{d}) \Delta(\overline{\tau})B(\overline{\chi_2})} \right)^{\frac{1}{k}}.$$

where $\tau_{k,B}(n) := \# \{(a_1, a_2, \ldots, a_k) \in [1, B]^k \cap \mathbb{N}_k : n = a_1a_2 \cdots a_k \}$. By Lemma 2.4, we have

$$\sum_{p \leq x} \frac{1}{d_{\psi}(d)\varphi(d)} \sum_{\chi_2(\overline{\tau})E_\sigma(\overline{\varphi}(d) \equiv 1 \mod \overline{d}) \Delta(\overline{\tau})B(\overline{\chi_2})} \ll \left( x^2 + B^k \right) \sum_{b \leq B^k} \tau_{k,B}(b)^2.$$

Suppose $k = 1$. That is, $B > x^2$. Then, we obtain

$$\sum_{p \leq x} \frac{1}{d_{\psi}(d)\varphi(d)} \sum_{\chi_2(\overline{\tau})E_\sigma(\overline{\varphi}(d) \equiv 1 \mod \overline{d}) \Delta(\overline{\tau})B(\overline{\chi_2})} \ll B^2.$$

Therefore from (3.12) we have

$$\sum_{p \leq x} \sum_{\chi_2(\overline{\tau})E_\sigma(\overline{\varphi}(d) \equiv 1 \mod \overline{d}) \Delta(\overline{\tau})B(\overline{\chi_2})} \ll B \frac{x^{1/2}}{\varphi(d)^{1/2}(\log x)^{1/2}}.$$
after using Lemma 2.8 (i). Substituting this into (3.11), we obtain

\[
\Sigma_{2,1} \ll \frac{x^{1/2}}{(\log x)^{1/2}} \sum_{d \leq x} \frac{|g(d)|}{d^{1/2} \varphi(d)^{3/2}} \ll \frac{x^{1/2}}{(\log x)^{1/2}},
\]

as \( \beta < 3/2 \) and the summation above was previously determined to be a constant.

Now suppose \( k = [2 \log x / \log B] + 1 > 1 \). Then \( B \leq x^2 \) and \( x^2 < B^k \leq B^3 \leq x^4 \). Then, by Lemma 2.5 (i) and (ii), (3.12), (3.13), and the trivial bound for \( \pi(x; d, 1) \), we have

\[
\sum_{p \leq x} \sum_{p \equiv 1 \mod d, \chi^0 \chi^0} |\beta(x)| \ll \left( \frac{x}{d} \right)^{1/2} \left( x^2 + B^3 \right) B^4 (\Psi(B, 9 \log x))^{1/2}
\]

\[
\ll B^4 \frac{x}{d^{3/4}} (\Psi(B, 9 \log x))^{1/2}
\]

\[
\ll B^4 \frac{x}{d^{3/4}} \exp \left( -c_2 \frac{(\log x)^{1/2}}{\log \log x} \right),
\]

where \( c_2 > 0 \) if \( c_1 \) is sufficiently large. Substituting (3.14) into (3.11), we obtain

\[
\Sigma_{2,1} \ll x \exp \left( -c_2 \frac{(\log x)^{1/2}}{\log \log x} \right) \sum_{d \leq x} \frac{|g(d)|}{d^{1/4} \varphi(d)^{3/2}} \ll x \exp \left( -c_2 \frac{(\log x)^{1/2}}{\log \log x} \right),
\]

as \( \beta < 3/2 \).

For \( \Sigma_{2,2} \), by Lemma 2.6 (i), (1.2), and Lemma 2.8 (i), (ii), and (v), we have

\[
\Sigma_{2,2} = \frac{1}{B^2} \sum_{p \leq x} \sum_{d \leq \sqrt{x} + 1} \frac{1}{p^{1/2}} \frac{|g(d)|}{d^{1/2} \varphi(d)^{1/2} \Psi(B, 9 \log x)} \ll \frac{1}{B^2} \sum_{d \leq \sqrt{x} + 1} \frac{|g(d)|}{d^{1/2} \varphi(d)^{1/2} \Psi(B, 9 \log x)}
\]

\[
\ll \frac{1}{B^2} \sum_{d \leq \sqrt{x} + 1} \frac{|g(d)|}{d^{1/2} \varphi(d)^{1/2} \Psi(B, 9 \log x)} \ll \frac{1}{B^2} \sum_{d \leq \sqrt{x} + 1} \frac{|g(d)|}{d^{1/2} \varphi(d)^{1/2} \Psi(B, 9 \log x)}
\]

\[
\ll \frac{1}{B^2} \sum_{d \leq \sqrt{x} + 1} \frac{|g(d)|}{d^{1/2} \varphi(d)^{1/2} \Psi(B, 9 \log x)}
\]

The proof of the bound for \( \Sigma_2 \) gives us the same bound for \( \Sigma_3 \), \textit{mutatis mutandis}.

### 3.4.3. Estimation of \( \Sigma_4 \). For \( \Sigma_4 \), we have

\[
\Sigma_4 = \frac{2}{|\mathcal{C}|} \sum_{d \leq \sqrt{x}} \frac{1}{d^{p-1}} \sum_{p \equiv 1 \mod d, \chi^0 \chi^0} g(d) \sum_{1 \leq s, t < p} \frac{1}{\varphi(p)^2} \sum_{E_{s,t}(\mathbb{F}_p)[d] \in (\mathbb{Z}/d\mathbb{Z})^2} \chi_1(s) \chi_2(t) \mathcal{A}(\chi_1) \mathcal{B}(\chi_2)
\]

\[
= \frac{1}{|\mathcal{C}|} \sum_{d \leq \sqrt{x} + 1} \frac{1}{d^{p-1}} \sum_{p \equiv 1 \mod d} \frac{1}{\varphi(p)^2} \sum_{E_{s,t}(\mathbb{F}_p)[d] \in (\mathbb{Z}/d\mathbb{Z})^2} \mathcal{A}(\chi_1) \mathcal{B}(\chi_2)
\]

\[
= \frac{1}{|\mathcal{C}|} \sum_{d \leq \sqrt{x} + 1} \frac{1}{d^{p-1}} \sum_{p \equiv 1 \mod d} \frac{1}{\varphi(p)^2} \sum_{E_{s,t}(\mathbb{F}_p)[d] \in (\mathbb{Z}/d\mathbb{Z})^2} \mathcal{A}(\chi_1) \mathcal{B}(\chi_2),
\]

where

\[
W_{p,d}(\chi_1, \chi_2) := \sum_{1 \leq s, t < p} \chi_1(s) \chi_2(t).
\]
Applying the Cauchy-Schwarz inequality twice, we obtain
\[ \left| \sum_{\chi_1 \neq \chi_0} A(\chi_1) B(\chi_2) W_{p,d}(\chi_1, \chi_2) \right|^4 \leq \left( \sum_{\chi_1 \neq \chi_0} |W_{p,d}(\chi_1, \chi_2)|^2 \right)^2 \left( \sum_{\chi_1 \neq \chi_0} |A(\chi_1)|^4 \right)^2 \left( \sum_{\chi_1 \neq \chi_0} |B(\chi_2)|^4 \right). \]

By Lemma 2.7, we have
\[ \sum_{\chi_1 \neq \chi_0} \left| \sum_{\alpha \subseteq A} \chi_1(\alpha) \right|^4 \ll A^2 p(\log p)^6. \]

Hence,
\[ \sum_{\chi_1 \neq \chi_0} \left| A(\chi_1) \right|^4 = \sum_{\chi_1 \neq \chi_0} \left| \sum_{\alpha \subseteq A} \chi_1(\alpha) \right|^4 \leq 16 \sum_{\chi_1 \neq \chi_0} \left| \sum_{\alpha \subseteq A} \chi_1(\alpha) \right|^4 \ll \sum_{\chi_1 \neq \chi_0} \left| \sum_{\alpha \subseteq A} \chi_1(\alpha) \right|^4 \ll A^2 p(\log p)^6. \]

Similarly,
\[ \sum_{\chi_1 \neq \chi_0} \left| B(\chi_2) \right|^4 \ll B^2 p(\log p)^6. \]

Also,
\[ \sum_{\chi_1, \chi_2} \left| W_{p,d}(\chi_1, \chi_2) \right|^2 = \sum_{\chi_1, \chi_2} \sum_{1 \leq s, t < p} \chi_1(s) \chi_2(t) \sum_{1 \leq s', t' < p} \bar{\chi}_1(s') \bar{\chi}_2(t') \]
\[ = \sum_{1 \leq s, t < p} \sum_{1 \leq s', t' < p} \chi_1(s) \chi_2(t) \sum_{1 \leq s', t' < p} \bar{\chi}_1(s') \bar{\chi}_2(t') \]
\[ = (p - 1)^2 \sum_{1 \leq s, t < p} \sum_{E(s, \mu),|d| \equiv (Z/d) \not\equiv} 1 \]
\[ \ll \frac{p^4}{d \psi(d) \varphi(d)} + p^{7/2} \quad (3.15) \]

by Lemma 2.1. Putting all this information together, we obtain
\[ \left| \sum_{\chi_1 \neq \chi_0} A(\chi_1) B(\chi_2) W_{p,d}(\chi_1, \chi_2) \right|^4 \ll \frac{(AB)^2 p^{10}(\log p)^{12}}{d^2 \psi(d)^2 \varphi(d)^2} + \frac{(AB)^2 p^{10/2}(\log p)^{12}}{d \psi(d) \varphi(d)} + (AB)^2 p^9(\log p)^{12}. \]

Hence,
\[ \Sigma_1 \ll \frac{1}{|C|} \sum_{d \leq \sqrt{x+1}} |g(d)| \sum_{p \leq x} \sum_{p \equiv 1 \mod d} \sqrt{AB(\log p)^3} \left( \frac{p^{1/2}}{d^{1/2} \psi(d)^{1/2} \varphi(d)^{1/2}} + \frac{p^{3/8}}{d^{1/4} \psi(d)^{1/4} \varphi(d)^{1/4}} + p^{1/4} \right) \]
\[ \ll \frac{1}{\sqrt{AB}} \left( x^2 (\log x)^2 + x^{1+\delta} (\log x)^{y+3} (\log \log x)^2 + x \frac{\log^2}{5} (\log x)^{y+3} \log \log x \right), \]
as $\beta < 3/2$. This completes the proof.

\section*{3.5. Proof of Theorem 1.2.}

\textbf{Proof.} By combining (3.5), (3.8), and Lemma 3.1, we have
\[
\frac{1}{|C|} \sum_{E_{a,b} \in C} \sum_{p \leq x} f(i_{E_{a,b}}(p)) = \left( \sum_{d \geq 1} \frac{g(d)}{\phi(d)d^2} \right) \text{li}(x) + E,
\]
where
\[
E \ll x \left( \frac{1}{A} + \frac{1}{B} \right) x^{1 + \beta} \log x + \left( \frac{1}{A^{1/r}} + \frac{1}{B^{1/r}} \right) x^{2\gamma + 4\beta} \log \log x + 1 \sqrt{AB} \left( x^{2} (\log x)^2 + x^{1 + \beta} (\log x)^{\gamma + 3} \log \log x \right),
\]
for given $c > 1$ and $A, B > \exp \left( c_{1}(\log x)^{1/2} \right)$. Now we choose $r$ large enough such that $\frac{1}{A^{1/r}} + \frac{1}{B^{1/r}} < 1$. (Note that we can do this if $\beta < 1$.) So we arrive at the following upper bound for $E$. We have
\[
E \ll x \left( \frac{1}{A} + \frac{1}{B} \right) x^{1 + \beta} \log x + \left( \frac{1}{A^{1/r}} + \frac{1}{B^{1/r}} \right) x^{2\gamma + 4\beta} \log \log x + \sqrt{AB} \left( x^{2} (\log x)^2 + x^{1 + \beta} (\log x)^{\gamma + 3} \log \log x \right).
\]
Now the result follows by choosing $AB \geq x(\log x)^{4+2\gamma}$ if $\beta < 1/2$ and $AB \geq x^{1/2+\beta}(\log x)^{2\gamma+6+2\gamma}(\log \log x)^{2}$ if $1/2 \leq \beta < 1$.

\section*{3.6. Proof of Corollary 1.5.}

\textbf{Proof.} Parts (i) and (ii) hold, since the characteristic function of $\{1\}$ can be written as
\[
\sum_{d \mid n} \mu(d)
\]
and the divisor function can be written as
\[
\tau(n) = \sum_{d \mid n} 1.
\]
Thus, $g(d) = \mu(d)$ and $g(d) = 1$ both satisfy (1.2) with $\beta = 0$ and $\gamma = 1$.

For (iii), let $f(n) = 1/n^k$, where $k \in \mathbb{N}$. Then, writing
\[
f(n) = \sum_{d \mid n} g(d),
\]
gives us that
\[
|g(n)| = \sum_{d \mid n} \left| \frac{n}{d} f(d) \right| \leq \sum_{d \mid n} 1 \ll \tau(n).
\]
Therefore, by Theorem 1.2, we have
\[
\frac{1}{|C|} \sum_{E \in C} \sum_{p \leq x} \frac{1}{i_{E}(p)^k} = C_{k} \text{li}(x) + O \left( \frac{x}{(\log x)^c} \right), \tag{3.16}
\]
where $C_k$ is defined in the corollary. Let $a_p(E)$ be defined by $\# E_p(\mathbb{F}_p) = p + 1 - a_p(E)$. Hasse’s Theorem says that $|a_p(E)| \leq 2 \sqrt{p}$. Note that
\[
\sum_{E \in C} \sum_{p \leq x} e_{E}(p)^k = \sum_{E \in C} \sum_{p \leq x} \left( \frac{p + 1 - a_p(E)}{i_{E}(p)} \right)^k = \sum_{E \in C} \sum_{p \leq x} \left( \frac{p^k}{i_{E}(p)^k} + \sum_{j=1}^{k} \binom{k}{j} \frac{p^{k-j}(1 - a_p(E))^{j}}{i_{E}(p)^k} \right)
\]
\[
= \sum_{E \in C} \sum_{p \leq x} \frac{p^k}{i_{E}(p)^k} + O_k \left( x^{k + 1/2} \sum_{E \in C} \sum_{p \leq x} \frac{1}{p(E)^k} \right)
\]
\[
= \sum_{E \in C} \sum_{p \leq x} \frac{p^k}{i_{E}(p)^k} + O_k \left( \frac{|C| x^{k + 1/2}}{\log x} \right).
\]
For the first part in the above, by (3.16), we have
\[
\frac{1}{|C|} \sum_{p \leq x} \sum_{n \in C} \frac{p^k}{\ell(p)^k} = C_k x^k \operatorname{li}(x) + O\left(\frac{x^{k+1}}{\log x}\right) - C_k \int_2^x t^{k-1} \operatorname{li}(t) \, dt + O_k \left(\int_2^x \frac{t^k}{\log t^r} \, dt\right)
\]
Then, the result holds since there exists a constant \( C \) such that
\[
\operatorname{li}(x^{k+1}) + C = x^k \operatorname{li}(x) - k \int_2^x t^{k-1} \operatorname{li}(t) \, dt.
\]

\[ \square \]

4. A TECHNICAL LEMMA

Lemma 4.1. Let \( r \in \mathbb{N} \) and \( \varepsilon > 0 \) be fixed. Let \( g : \mathbb{N} \to \mathbb{C} \) be a function such that
\[
\sum_{d \leq x} |g(d)| \ll x^{1+\beta} (\log x)^\gamma,
\]
where \( 0 \leq \beta < 3/4 \) and \( \gamma \in \mathbb{R}_{\geq 0} \). Then there are positive constants \( c_1 \) and \( c_2 \) such that if \( A, B > \exp(c_1 (\log x)^{1/2}) \) we have
\[
\frac{4}{|C|} \sum_{p, q \leq x, p \neq q} \frac{1}{(p-1)(q-1)} \sum_{s, t \in \mathbb{F}_p^*} \sum_{s', t' \in \mathbb{F}_q^*} g(d) g(d') \left( \sum_{\|d\| \leq A, \|d'\| \leq B:} \frac{1 - AB}{p q} \right)
\]
\[
\ll x (\log x)^{r-1} (\log \log x) + \left( \frac{1}{A} + \frac{1}{B} \right) x^2 (\log x)^2 + x^2 \exp\left( -c_3 (\log x)^{1/2} \right) \log x
\]
\[
+ \left( \frac{1}{A^{1/r}} + \frac{1}{B^{1/r}} \right) x^{3/2} + x^2 \log x + \frac{1}{\sqrt{AB}} \left( x^2 (\log x) + x^{11/4} (\log x)^{2\gamma+3} (\log \log x)^2 \right),
\]
where \( c_3 \) is a positive constant.

Proof. Throughout, a prime \( ' \) superscript will denote that underlying object is related to the prime \( q \). Note that, for \( p, q \) prime, \( s, t \in \mathbb{F}_p^* \) and \( s', t' \in \mathbb{F}_q^* \) fixed, by orthogonality relations, we have
\[
\sum_{\|d\| \leq A, \|d'\| \leq B:} \frac{1}{p q} = \frac{1}{4} \sum_{\|d\| \leq A, \|d'\| \leq B:} \sum_{\|d\| \leq A, \|d'\| \leq B:} \sum_{\|d\| \leq A, \|d'\| \leq B:} \left( \frac{1}{p q} \right)
\]
\[
= \frac{1}{4} \sum_{\|d\| \leq A, \|d'\| \leq B:} \sum_{\|d\| \leq A, \|d'\| \leq B:} \sum_{\|d\| \leq A, \|d'\| \leq B:} \left( \frac{1}{p q} \right)
\]
\[
= \frac{1}{4} \sum_{\|d\| \leq A, \|d'\| \leq B:} \sum_{\|d\| \leq A, \|d'\| \leq B:} \sum_{\|d\| \leq A, \|d'\| \leq B:} \left( \frac{1}{p q} \right)
\]
where
\[
\mathcal{A}(\chi) := \sum_{\|d\| \leq A} \chi(d) \quad \text{and} \quad \mathcal{B}(\chi) := \sum_{\|b\| \leq B} \chi(b).
\]
Thus,

\[
\sum_{|a| \leq A, |b| \leq B; \exists 1 \leq s < p, 1 \leq s' < q; \ a \equiv s^4 \mod p, a \equiv (s')^4 \mod q; \ b \equiv t^6 \mod p, b \equiv t' \mod (a')^6 \mod q} 1 = \sum_{j=1}^{16} S_j(p, q, s, t, s', t'),
\]

where \( S_j \) corresponds to one of the cases arising from choices of each of the following conditions:

\[
\begin{cases}
\chi_1 = \chi_0, \chi_2 = \chi_0 \\
\chi_1 = \chi_0, \chi_2 \neq \chi_0 : \chi_2^6 = \chi_0 \\
\chi_1 \neq \chi_0, \chi_2 = \chi_0 : \chi_1^6 = \chi_0 \\
\chi_1 \neq \chi_0, \chi_2 \neq \chi_0 : \chi_1^4 (\chi_2)^6 = \chi_0 \\
\end{cases}
\]

\[
\begin{cases}
\chi'_1 = \chi'_0, \chi'_2 = \chi'_0 \\
\chi'_1 = \chi'_0, \chi'_2 \neq \chi'_0 : (\chi'_2)^6 = \chi'_0 \\
\chi'_1 \neq \chi'_0, \chi'_2 = \chi'_0 : (\chi'_1)^4 = \chi'_0 \\
\chi'_1 \neq \chi'_0, \chi'_2 \neq \chi'_0 : (\chi'_1)(\chi'_2)^6 = \chi'_0 \\
\end{cases}
\]

From these 16 cases, there are essentially five different cases to handle.

**Case 1:** all four of \( \chi_1, \chi_2, \chi'_1, \chi'_2 \) are principal.

Let this correspond to \( j = 1 \). Then, for \( p \neq q \), we have

\[
S_1(p, q, s, t, s', t') = \frac{AB}{pq} + O \left( \frac{AB}{p^2q} \right) + O \left( \frac{AB}{pq^2} \right) + O \left( \frac{A + B}{pq} \right).
\]

Thus, we have

\[
\frac{4}{|\mathbb{C}|} \sum_{p \neq q} \frac{1}{(p-1)(q-1)} \sum_{s,t \in \mathbb{F}_p^\times} \sum_{d,l_{\chi_1}(p)} g(d)g(d') \sum_{d',l_{\chi_2}(q)} g(d') \left( S_{j=2} + O \left( \frac{AB}{p^2q} + \frac{AB}{pq^2} + \frac{A + B}{pq} \right) \right).
\]

The sums corresponding to \( j = 2, 3, \ldots, 16 \) are dealt with in Cases 2, 3, 4, and 5. Here, we will bound the sums corresponding to the error terms above. We have

\[
\frac{4}{|\mathbb{C}|} \sum_{p \neq q} \frac{1}{(p-1)(q-1)} \sum_{s,t \in \mathbb{F}_p^\times} \sum_{d,l_{\chi_1}(p)} g(d)g(d') \frac{AB}{p^2q} \approx \left( \sum_{p \leq x} \frac{1}{p} \sum_{s,t \in \mathbb{F}_p^\times} \sum_{d,l_{\chi_1}(p)} g(d) \right) \left( \sum_{q \leq x} \frac{1}{q} \sum_{s',t' \in \mathbb{F}_q^\times} \sum_{d',l_{\chi_2}(q)} g(d') \right).
\]

The first summation can be bounded as we bound \( \Sigma_{1.1} \) in Subsection 3.4.1, and the second summation can be bounded as we bound \( \Sigma_{1.2} \) in Subsection 3.4.1. That is, by (3.9), (3.10), and \( \beta < 3/4 \), we have

\[
\frac{4}{|\mathbb{C}|} \sum_{p \neq q} \frac{1}{(p-1)(q-1)} \sum_{s,t \in \mathbb{F}_p^\times} \sum_{d,l_{\chi_1}(p)} g(d)g(d') \frac{AB}{p^2q} \ll x \log x \gamma^{-1} \log \log x.
\]
The same bound holds for the term coming from $O(AB/pq^2)$. For the last error term, by (3.10), we have

$$
\frac{4}{|C|} \sum_{p,q \leq x \atop p \neq q} \frac{1}{(p-1)(q-1)} \sum_{s,t \in \mathbb{Z}_p} \sum_{d_i \in \mathbb{Z}_q} g(d)g(d') \frac{A + B}{pq} \implies \left( \frac{1}{A} + \frac{1}{B} \right) \left( \sum_{p \leq x} \frac{1}{p^2} \sum_{s,t \in \mathbb{Z}_p} \sum_{d_i \in \mathbb{Z}_q} |g(d)| \sum_{q \equiv 1 \mod q' \atop q' \neq q} \frac{1}{q'} \sum_{s',t' \in \mathbb{Z}_p} \sum_{d_i \in \mathbb{Z}_q} |g(d')| \right) \implies \left( \frac{1}{A} + \frac{1}{B} \right) \frac{x^2}{(\log x)^2}.
$$

**Case 2:** Exactly two of $\chi_1, \chi_2, \chi_1', \chi_2'$ are principal. We have two subcases to consider.

**Subcase 1:** Exactly one of $\chi_1$ or $\chi_2$ is principal and exactly one of $\chi_1'$ or $\chi_2'$ is principal. We will bound the summation when $\chi_1 = \chi_0$ and $\chi_1' = \chi_0'$. The bound for when $\chi_1 = \chi_0$ and $\chi_2 = \chi_0'$ is similar.

The estimation is analogous to estimations of $\Sigma_2$ and $\Sigma_3$ in Subsection 3.4.2. We note that $\chi_0\chi_0'$ is the principal character modulo $pq$ since $p \neq q$. Hence, $|\mathcal{A}(\chi_0\chi_0')| \ll A$. Thus,

$$
\frac{4}{|C|} \sum_{p,q \leq x \atop p \neq q} \frac{1}{(p-1)(q-1)} \sum_{s,t \in \mathbb{Z}_p} \sum_{d_i \in \mathbb{Z}_q} g(d)g(d') \frac{1}{4(p-1)(q-1)} \sum_{\chi_2 \neq \chi_0, \chi_2' \neq \chi_0'} \chi_2(t)\chi_2'(t') \mathcal{A}(\chi_0\chi_0') \mathcal{B}(\chi_2\chi_2') \leq \frac{1}{B} \sum_{d \leq \sqrt{x} + 1} \frac{1}{p^2-q^2} \sum_{d \leq \sqrt{x} + 1} |g(d)| \cdot |g(d')| \sum_{s,t \in \mathbb{Z}_p} \sum_{d \leq \sqrt{x} + 1} \frac{1}{d} \sum_{q \equiv 1 \mod d} \frac{1}{q} \sum_{d' \leq \sqrt{x} + 1} \sum_{q' \equiv 1 \mod d'} |\mathcal{B}(\chi_2\chi_2')| \times \left( -\frac{(p-1)}{d\phi(d)} + O(p^{3/2}) \right) \left( -\frac{q(q-1)}{d'\phi(d')} + O(q^{3/2}) \right) \tag{4.1}
$$

$$
= \sigma_1 + \sigma_2 + \sigma_3 + \sigma_4,
$$

where $\sigma_1$ is the sum corresponding to the product of the main terms in (4.1), $\sigma_4$ corresponds to the product of error terms in (4.1), and $\sigma_2$ and $\sigma_3$ correspond to the mixed terms. We will evaluate each of these summations separately. For the first summation we have

$$
\sigma_1 = \frac{1}{B} \sum_{d \leq \sqrt{x} + 1} \frac{|g(d)|}{d\phi(d)\phi(d')} \sum_{d' \leq \sqrt{x} + 1} \frac{|g(d')|}{d'\phi(d')\phi(d')} \sum_{p,q \leq x \atop p \equiv 1 \mod d \atop q \equiv 1 \mod d'} \chi_2 \chi_2' \mathcal{B}(\chi_2\chi_2') \tag{4.2}
$$

Let $k = [4 \log x \log B] + 1$. By Hölder’s inequality, we have

$$
\sum_{p,q \leq x \atop p \equiv 1 \mod d \atop q \equiv 1 \mod d'} |\mathcal{B}(\chi_2\chi_2')| \leq \left( \sum_{p,q \leq x \atop p \equiv 1 \mod d \atop q \equiv 1 \mod d'} \chi_2 \chi_2' \mathcal{B}(\chi_2\chi_2') \right)^{1/2} \left( \sum_{p,q \leq x \atop p \equiv 1 \mod d \atop q \equiv 1 \mod d'} \chi_2 \chi_2' \mathcal{B}(\chi_2\chi_2') \right)^{1/2} \left( \sum_{b \leq B} |\mathcal{B}(\chi_2\chi_2')(b)|^{2k} \right)^{1/2} \ll (\pi(x,d)\pi(x,d''),1)^{-1/2} \left( \sum_{p,q \leq x \atop p \equiv 1 \mod d \atop q \equiv 1 \mod d'} \tau_k(b) \chi_2 \chi_2'(b) \right)^{1/2} \tag{4.3}
$$
where \( \tau_{k,B}(n) := \# \{(a_1, a_2, \ldots, a_k) \in [1, B]^k \cap \mathbb{N}^k : n = a_1 a_2 \cdots a_k \} \). By Lemma 2.4, we have

\[
\sum_{p \leq x} \sum_{x \leq y} \sum_{b \leq B} \tau_{k,B}(b) \chi(b) \left| \right|^2 \ll (x^4 + B^k) \sum_{b \leq B} \tau_{k,B}(b)^2. \tag{4.4}
\]

Suppose \( k = 1 \). That is, \( B > x^4 \). Then, we obtain

\[
\sum_{p \leq x} \sum_{x \leq y} \sum_{|b| \leq B^k} \tau_{1,B}(b) \chi_2(b) \left| \right|^2 \ll B^2.
\]

Therefore by employing Lemma 2.8 (i) in (4.3), we have

\[
\sum_{p \leq x} \sum_{p \equiv 1 \bmod d} \sum_{x \leq y \neq \chi_0, \chi_2 \neq \chi_0} \sum_{x \leq y \neq \chi_0, \chi_2 \neq \chi_0} \left| \mathbb{B}(\chi_2 \chi_0^2) \right| \ll B x \varphi(d)^{1/2} \varphi(d')^{1/2} (\log x).
\]

Substituting this into Equation (4.2), we obtain

\[
\sigma_1 \ll \frac{x}{\log x} \sum_{d \leq x} \frac{|g(d)|}{d \psi(d) \varphi(d)^{1/2}} \sum_{d' \leq x} \frac{|g(d')|}{d' \psi(d') \varphi(d')^{1/2}} \ll \frac{x}{\log x},
\]

as \( \beta < 3/4 \). The latter summations were previously determined to be constants.

Now suppose \( k = [4 \log x / \log B] + 1 > 1 \). Then \( B \leq x^4 \) and \( x^4 < B^k \leq Bx^4 \leq x^8 \). Then, by Lemma 2.5 (i) and (iii), (4.3), (4.4), and the trivial bounds for \( \pi(x; d, 1) \) and \( \pi(x; d', 1) \), we have

\[
\sum_{p \leq x} \sum_{p \equiv 1 \bmod d} \sum_{x \leq y \neq \chi_0, \chi_2 \neq \chi_0} \sum_{x \leq y \neq \chi_0, \chi_2 \neq \chi_0} \left| \mathbb{B}(\chi_2 \chi_0^2) \right| \ll \left( \frac{x^2}{dd'} \right)^{1 - \frac{1}{2}} \left( x^4 + B^k \right) B^k (\Psi(B, 9 \log x))^k \ll B x^2 (dd')^{3/4} \Psi(B, 9 \log x))^{1/2}
\]

\[
\ll B x^2 (dd')^{3/4} \exp \left(-c_3 \frac{(\log x)^{1/2}}{\log \log x} \right), \tag{4.5} \]

where \( c_3 > 0 \) if \( c_1 \) is a suitable large constant. Substituting (4.5) into (4.2), we obtain

\[
\sigma_1 \ll x^2 \exp \left(-c_3 \frac{(\log x)^{1/2}}{\log \log x} \right) \sum_{d \leq x} \frac{|g(d)|}{d^{1/4} \psi(d) \varphi(d)} \sum_{d' \leq x} \frac{|g(d')|}{(d')^{1/4} \psi(d') \varphi(d')} \ll x^2 \exp \left(-c_3 \frac{(\log x)^{1/2}}{\log \log x} \right),
\]

as \( \beta < 3/4 \).
By Lemma 2.6 (ii), for any \( r \in \mathbb{N} \) and \( \varepsilon > 0 \), we have that our second summation \( \sigma_2 \) is bounded by

\[
\ll \frac{1}{\mathcal{B}} \sum_{d \leq \sqrt{x}+1} \frac{|g(d)|}{d} \sum_{d' \leq \sqrt{x}+1} |g(d')| \sum_{p \leq x} \frac{1}{p^{1/2}} \sum_{q \leq x} \frac{1}{q^{1/2}} \sum_{b \leq \mathcal{B}} \left| \sum_{\chi \neq \chi_0} \chi_2 \frac{\chi'(b)}{b} \right| \leq \frac{1}{B^{1/2}} \sum_{d \leq \sqrt{x}+1} \frac{|g(d)|}{d} \sum_{d' \leq \sqrt{x}+1} |g(d')| \sum_{p \leq x} \frac{1}{p^{1/2}} \sum_{q \leq x} \frac{1}{q^{1/2}} \sum_{b \leq \mathcal{B}} \left| \sum_{\chi \neq \chi_0} \chi_2 \frac{\chi'(b)}{b} \right| \mathcal{B}^{1/2-\varepsilon}.
\]

Finally, by Lemma 2.6 (ii) and Lemma 2.8 (v), for any \( r \in \mathbb{N} \) and \( \varepsilon > 0 \), we have that our fourth summation \( \sigma_4 \) is bounded by

\[
\ll \frac{1}{B^{1/r}} \sum_{d \leq \sqrt{x}+1} \frac{|g(d)|}{d} \sum_{d' \leq \sqrt{x}+1} |g(d')| \sum_{p \leq x} \frac{1}{p^{1/2}} \sum_{q \leq x} \frac{1}{q^{1/2}} \sum_{b \leq \mathcal{B}} \left| \sum_{\chi \neq \chi_0} \chi_2 \frac{\chi'(b)}{b} \right| \mathcal{B}^{1/2+\varepsilon}.
\]

Adding the above bounds for \( \sigma_1, \sigma_2, \sigma_3, \) and \( \sigma_4 \) concludes Subcase 1 of Case 2.

**Subcase 2:** Either both \( \chi_1 \) and \( \chi_2 \) are principal or both \( \chi_1' \) and \( \chi_2' \) are principal. Without loss of generality we assume that \( \chi_1 = \chi_0' \) and \( \chi_2 = \chi_0' \).

We have

\[
\frac{4}{|\mathcal{C}|} \sum_{p,q \leq x} \frac{(p-1)(q-1)}{p+q} \sum_{s,t \in \mathbb{F}_p} \sum_{d \in \mathbb{Z}/d \mathbb{Z}} g(d) g(d') \frac{1}{4(p-1)(q-1)} \sum_{\chi_1 \neq \chi_0} \chi_1(s) \chi_2(t) \mathcal{A}(\chi_1 \chi_0') \mathcal{B}(\chi_2 \chi_0')
\]

\[
= \frac{1}{|\mathcal{C}|} \sum_{d \leq \sqrt{x}+1} g(d) \sum_{d' \leq \sqrt{x}+1} g(d') \sum_{p \neq q} \frac{1}{(p-1)^2(q-1)^2} \sum_{\chi_1 \neq \chi_0} \chi_1(s) \chi_2(t) \mathcal{A}(\chi_1 \chi_0') \mathcal{B}(\chi_2 \chi_0') W_{p,q}(\chi_1, \chi_2),
\]

where

\[
W_{p,q}(\chi_1, \chi_2) := \sum_{s,t \in \mathbb{F}_p} \sum_{d \in \mathbb{Z}/d \mathbb{Z}} \chi_1(s) \chi_2(t).
\]

(4.6)
By applying the Cauchy-Schwarz inequality twice, we obtain

\[
\left| \sum_{\chi_1 \neq \chi_0, \chi_2 \neq \chi_0, \chi_1^4 \chi_2^2 = 1} \mathcal{A}(\chi_1 \chi_0) \mathcal{B}(\chi_2 \chi_0) W_{p,q}(\chi_1, \chi_2) \right|^4 \leq \left( \sum_{\chi_1 \neq \chi_0, \chi_2 \neq \chi_0, \chi_1^4 \chi_2^2 = 1} |W_{p,q}(\chi_1, \chi_2)|^2 \right)^2 \left( \sum_{\chi_1 \neq \chi_0, \chi_2 \neq \chi_0, \chi_1^4 \chi_2^2 = 1} |\mathcal{A}(\chi_1 \chi_0)|^4 \right) \left( \sum_{\chi_1 \neq \chi_0, \chi_2 \neq \chi_0, \chi_1^4 \chi_2^2 = 1} |\mathcal{B}(\chi_2 \chi_0)|^4 \right).
\]

From Lemma 2.7 we have

\[
\sum_{\chi_1 \neq \chi_0, \chi_2 \neq \chi_0, \chi_1^4 \chi_2^2 = 1} |\mathcal{A}(\chi_1 \chi_0)|^4 \ll A^2 \sqrt{pq} \log pq
\]

and

\[
\sum_{\chi_1 \neq \chi_0, \chi_2 \neq \chi_0, \chi_1^4 \chi_2^2 = 1} |\mathcal{B}(\chi_2 \chi_0)|^4 \ll B^2 \sqrt{pq} \log pq.
\]

We have

\[
\sum_{\chi_1 \neq \chi_2} |W_{p,q}(\chi_1, \chi_2)|^2 \leq \sum_{\chi_1, \chi_2} W_{p,q}(\chi_1, \chi_2) \overline{W_{p,q}(\chi_1, \chi_2)}
\]

\[
= \sum_{\chi_1, \chi_2} \sum_{s, t \in \mathbb{P}_q} \sum_{s', t' \in \mathbb{P}_q} \chi_1(s) \chi_2(t) \sum_{u, u' \in \mathbb{P}_q} \sum_{v, v' \in \mathbb{P}_q} \chi_1(u) \chi_2(v)
\]

\[
= \sum_{s, t \in \mathbb{P}_q} \sum_{s', t' \in \mathbb{P}_q} \sum_{u, u' \in \mathbb{P}_q} \sum_{v, v' \in \mathbb{P}_q} \chi_1(s) \chi_1(t) \chi_2(s') \chi_2(t')
\]

\[
\ll \frac{p^3 q}{d(d')^2 \psi(d) \psi(d') \varphi(d) \varphi(d')} + \frac{p^3 q^4}{d \psi(d) \varphi(d)} + \frac{p^5 q^5}{(d') \psi(d') \varphi(d')} + p^{5/2} q^4,
\]

which implies

\[
\sum_{\chi_1 \neq \chi_0, \chi_2 \neq \chi_0, \chi_1^4 \chi_2^2 = 1} \mathcal{A}(\chi_1 \chi_0) \mathcal{B}(\chi_2 \chi_0) W_{p,q}(\chi_1, \chi_2)
\]

\[
\ll \sqrt{AB} \log pq \left( \frac{p^2 q^3}{(d \psi(d) \varphi(d))^2} + \frac{p^2 q^5/2}{(d' \psi(d') \varphi(d'))^2} + \frac{p^7/4 q^3}{d \psi(d) \varphi(d)} + \frac{p^7/4 q^{5/2}}{(d' \psi(d') \varphi(d'))^2} \right). \tag{4.7}
\]

In the above inequalities, we have used the facts that \((a+b+c+d)^2 \ll a^2 + b^2 + c^2 + d^2\) and \((a+b+c+d)^{1/4} \ll a^{1/4} + b^{1/4} + c^{1/4} + d^{1/4}\), where the implied constants are absolute.
Substituting the first term in (4.7) into the original summation in (4.6), we obtain

\[
\frac{1}{\sqrt{AB}} \sum_{d \leq \sqrt{x}+1} \frac{|g(d)|}{d^{1/2} \phi(d)^{1/2} \varphi(d)^{1/2}} \sum_{d' \leq \sqrt{x}+1} \frac{|g(d')|}{d'^{1/2} \phi(d') \varphi(d')} \sum_{p, q \leq x, \ p \equiv 1 \mod d, \ q \equiv 1 \mod d'} q (\log pq)^2
\]

as \( \beta < 3/4 \).

Similarly by substituting the second, third, and fourth terms in (4.7) into the original summation in (4.6), we obtain

\[
\frac{1}{\sqrt{AB}} x^3 (\log x) \sum_{d \leq \sqrt{x}+1} \frac{|g(d)|}{d^{1/2} \phi(d)^{1/2} \varphi(d)^{1/2}} \sum_{d' \leq \sqrt{x}+1} \frac{|g(d')|}{(d')^{1/2} \phi(d') \varphi(d')^2} \leq \frac{1}{\sqrt{AB}} x^3 (\log x),
\]  

(4.8)

Adding (4.8) to (4.9) concludes Subcase 2 of Case 2.

**Case 3:** Exactly three of \( \chi_1, \chi_2, \chi'_1, \) and \( \chi'_2 \) are principal. In this case by following the method of Subcase 1 of Case 2 we can conclude that the sum in question is bounded by the same bound in Subcase 1 of Case 2.

**Case 4:** Exactly one of \( \chi_1, \chi_2, \chi'_1, \) and \( \chi'_2 \) is principal. In this case by following the method of Subcase 2 of Case 2 we can conclude that the sum in question is bounded by the same bound in Subcase 2 of Case 2.

**Case 5:** All four of \( \chi_1, \chi_2, \chi'_1, \) and \( \chi'_2 \) are non-principal. In this case by following the method of Subcase 2 of Case 2 we can conclude that the sum in question is bounded by the same bound in Subcase 2 of Case 2.

\( \square \)

5. PROOF OF THEOREM 1.7

**Proof.** We will evaluate the following summation:

\[
\frac{1}{|C|} \sum_{E \in C} \left( \sum_{p \leq x} f(i_E(p)) - c_0(f) \text{li}(x) \right)^2
\]

\[
= \frac{1}{|C|} \sum_{E \in C} \left( \sum_{p, q \leq x, \ p \neq q} f(i_E(p)) f(i_E(q)) + \sum_{p \leq x} f(i_E(p))^2 - 2c_0(f) \text{li}(x) \sum_{p \leq x} f(i_E(p)) + c_0(f)^2 \text{li}(x)^2 \right).
\]  

(5.1)
For the first summation in (5.1) we have

\[
\frac{1}{|C|} \sum_{E \in C} \sum_{p \equiv q \leq x, p \neq q} f(i_E(p)) f(i_E(q)) = \frac{4}{|C|} \sum_{p \equiv q \leq x, p \neq q} \frac{1}{(p-1)(q-1)} \sum_{s, t \in \mathbb{Z}_p^x} \sum_{d|\text{Aut}_E(p)} g(d) g(d') \sum_{|\text{Aut}_E(q)|, 3 \leq |\text{Aut}_E(q)|, 3 \leq q \leq q < q \equiv 1 \mod q} \frac{1}{|\text{Aut}_E(q)|, 3 \leq |\text{Aut}_E(q)|, 3 \leq q \leq q < q \equiv 1 \mod q}
\]

\[
+ \frac{1}{|C|} \sum_{p \equiv q \leq x, p \neq q} \left| \text{Aut}_{E_2'}(E_{1,2}) \right| \left| \text{Aut}_{E_2'}(E_{1,2}) \right| \sum_{s, t \in \mathbb{Z}_p^x} \sum_{d|\text{Aut}_E(p)} g(d) g(d') \sum_{|\text{Aut}_E(q)|, 3 \leq |\text{Aut}_E(q)|, 3 \leq q \leq q < q \equiv 1 \mod q} \frac{1}{|\text{Aut}_E(q)|, 3 \leq |\text{Aut}_E(q)|, 3 \leq q \leq q < q \equiv 1 \mod q}
\]

\[
+ \frac{1}{|C|} \sum_{p \equiv q \leq x, p \neq q} \left| \text{Aut}_{E_2'}(E_{1,2}) \right| \left| \text{Aut}_{E_2'}(E_{1,2}) \right| \sum_{s, t \in \mathbb{Z}_p^x} \sum_{d|\text{Aut}_E(p)} g(d) g(d') \sum_{|\text{Aut}_E(q)|, 3 \leq |\text{Aut}_E(q)|, 3 \leq q \leq q < q \equiv 1 \mod q} \frac{1}{|\text{Aut}_E(q)|, 3 \leq |\text{Aut}_E(q)|, 3 \leq q \leq q < q \equiv 1 \mod q}
\]

\[
= S_1 + S_2 + S_3 + S_4.
\]

Let \( S \) be the corresponding bound in Lemma 4.1 to a function \( g(n) \) satisfying

\[
\sum_{n \leq x} |g(n)| \ll x^{1+\beta} (\log x)^{\delta+1}.
\]

We have

\[
S_1 = O(S) + \frac{4AB}{|C|} \sum_{p \equiv q \leq x, p \neq q} \frac{1}{p(p-1)(q-1)} \sum_{s, t \in \mathbb{Z}_p^x} \sum_{d|\text{Aut}_E(p)} f(i_E'(p)) f(i_E'(q))
\]

\[
= O(S) + \frac{4AB}{|C|} \left( \sum_{p \equiv q \leq x} \frac{1}{p(p-1)} \sum_{s, t \in \mathbb{Z}_p^x} f(i_E(p)) \right)^2 - \sum_{p \equiv q \leq x} \frac{1}{p^2(p-1)^2} \left( \sum_{s, t \in \mathbb{Z}_p^x} f(i_E(p)) \right)^2.
\]

(5.3)

From the calculation of the main term in Section 3.2 we have

\[
\sum_{p \equiv q \leq x} \frac{1}{p(p-1)} \sum_{s, t \in \mathbb{Z}_p^x} f(i_E(p)) = c_0(f) \log(x) + O \left( \frac{x}{\log x} \right)
\]

(5.4)

for any \( c' > 1 \). Since \( i_{E_2'}(p) \leq \sqrt{p+1} \) and \( f(n) \ll n^\delta (\log n)^\gamma \), we have

\[
\sum_{p \equiv q \leq x} \frac{1}{p^2(p-1)^2} \left( \sum_{s, t \in \mathbb{Z}_p^x} f(i_E(p)) \right)^2 \ll x^{1+\beta} (\log x)^{2\gamma-1}.
\]

(5.5)

As \( \beta < 3/4 \), applying (5.3) and (5.4) in (5.5) yields

\[
S_1 = c_0(f)^2 \log(x)^2 + O(S) + O \left( \frac{x^2}{(\log x)^{2\gamma}} \right)
\]

(5.6)

for any \( c' > 1 \).
We will next bound $S_2$ (a similar argument will bound $S_3$). We have

$$S_2 \ll \frac{1}{|C|} \sum_{p,q \leq x \atop p \neq q} |\text{Aut}_{p}(E_{1,0})| \cdot |\text{Aut}_{q}(E_{s',r'})| \sum_{s,t \in \mathbb{Z}_p} \sum_{d \mid |E_{s,t}'(q)|} |g(d)| \cdot |g(d')| \sum_{|d| \leq A, |b| \leq B: \exists 1 \leq u < q: a \equiv s'(u)^4 \mod q \atop \exists 1 \leq u < q: b \equiv r'(u)^6 \mod q} 1.$$ 

$$\ll \frac{1}{|C|} \sum_{p,q \leq x \atop p \neq q} |\text{Aut}_{p}(E_{1,0})| \cdot |\text{Aut}_{q}(E_{s',r'})| \sum_{s,t \in \mathbb{Z}_p} \sum_{d \mid |E_{s,t}'(q)|} |g(d)| \cdot |g(d')| \sum_{|d| \leq A, |b| \leq B: \exists 1 \leq u < q: a \equiv s'(u)^4 \mod q \atop \exists 1 \leq u < q: b \equiv r'(u)^6 \mod q} 1.$$ 

(5.7)

By Lemma 2.3 (iv), the first term in the above product is bounded by $x / \log x$. The second term in the above product can be bounded by

$$\ll \frac{1}{|C|} \left[ \sum_{q \leq x} \frac{1}{q} \sum_{s,t \in \mathbb{Z}_p} \sum_{d \mid |E_{s,t}'(q)|} |g(d')| \left( \sum_{|d| \leq A, |b| \leq B: \exists 1 \leq u < q: a \equiv s'(u)^4 \mod q \atop \exists 1 \leq u < q: b \equiv r'(u)^6 \mod q} \frac{1 - 2AB}{q} \right) + \sum_{q \leq x} \frac{1}{q} \sum_{s,t \in \mathbb{Z}_p} \sum_{d \mid |E_{s,t}'(q)|} |g(d')|^2 \frac{2AB}{q} \right].$$

Following the computations in Section 3.2 we can conclude that

$$\sum_{q \leq x} \frac{1}{q} \sum_{s,t \in \mathbb{Z}_p} \sum_{d \mid |E_{s,t}'(q)|} |g(d')|^2 \frac{2AB}{q} \ll AB \frac{x}{\log x}.$$ 

This together with Lemma 3.1 imply that, under the assumptions of Theorem 1.7, the second term of the product in (5.7) is also bounded by $x / \log x$. Thus, we have

$$S_2 \ll \frac{x^2}{(\log x)^2}. \quad (5.8)$$

For $S_4$, we have

$$S_4 \ll \frac{1}{|C|} \sum_{p,q \leq x \atop p \neq q} \frac{1}{pq} \sum_{s,t \in \mathbb{Z}_p} \sum_{d \mid |E_{s,t}'(q)|} |g(d)| \cdot |g(d')| \sum_{|d| \leq A, |b| \leq B: \exists 0 \equiv b \mod p \atop \exists 0 \equiv b \mod q} 1.$$ 

Note that

$$\sum_{|d| \leq A, |b| \leq B: \exists 0 \equiv b \mod p \atop \exists 0 \equiv b \mod q} 1 \ll \frac{AB}{pq} + O \left( A + B + \frac{B}{q} + \frac{B}{pq} \right) \ll \frac{AB}{pq} + O(A + B).$$
Thus,

\[ S_d \ll \frac{1}{|C|} \sum_{p \leq x} \frac{1}{pq} \sum_{p \neq q} \sum_{s,t \in \mathbb{F}_p \setminus \{0\}} \sum_{d \in \mathcal{E}_s(p)} |g(d)| : |g(d')| \left( \frac{AB}{pq} + A + B \right). \]  

(5.9)

The summation in (5.9) corresponding to $AB/pq$ can be bounded by

\[ \left( \frac{1}{|C|} \sum_{p \leq x} \frac{1}{pq} \sum_{s,t \in \mathbb{F}_p \setminus \{0\}} \sum_{d \in \mathcal{E}_s(p)} |g(d)| \right)^2 \ll (\log \log x)^2 (\log x)^2 \left( \sum_{d \leq \sqrt{x} + 1} \frac{|g(d)|}{d} \right)^2 \ll x^\beta (\log \log x)^2 (\log x)^{2\gamma+4}. \]

By employing Lemma 2.3 (iv), the summation in (5.9) corresponding to $A + B$ can be bounded by

\[ \ll \left( \frac{1}{A + B} \right) \left( \sum_{p \leq x} \frac{1}{p} \sum_{s,t \in \mathbb{F}_p \setminus \{0\}} |g(d)| \right)^2 \ll \left( \frac{1}{A + B} \right) \frac{x^2}{(\log x)^2}. \]

In conclusion we have

\[ S_d \ll x^\beta (\log \log x)^2 (\log x)^{2\gamma+4} + \left( \frac{1}{A + B} \right) \frac{x^2}{(\log x)^2}. \]  

(5.10)

Thus, under the assumptions of Theorem 1.7, by applying (5.6), (5.8), and (5.10) in (5.2), we have

\[ \frac{1}{|C|} \sum_{E \in C} \sum_{p \leq x} f(i_E(p))^2 f(i_E(q))^2 = c_0(f)^2 \text{li}(x)^2 + O(S) + O \left( \frac{x^2}{(\log x)^2} \right). \]  

(5.11)

Next we bound $\sum_{p \leq x} f(i_E(p))^2$. Let $G : \mathbb{N} \to \mathbb{C}$ be defined by

\[ f(n)^2 = \sum_{d|n} G(d). \]

Then, we have

\[ \sum_{n \leq x} |G(n)| \leq \sum_{d \leq x} |f(d)|^2 \sum_{1 \leq x} \frac{|f(d)|^2}{d} \ll x^{1+2\beta} (\log x)^{2\gamma+1}. \]

Thus, applying the proof of Theorem 1.2 for $G$ and $f^2$ yields

\[ \frac{1}{|C|} \sum_{E \in C} \sum_{p \leq x} f(i_E(p))^2 \ll \frac{x}{\log x} + \left( \frac{1}{A} + \frac{1}{B} \right) \left( \frac{x}{\log x} + x^{1+\beta}(\log x)^{2\gamma+3} \right) + \left( \frac{1}{A^{1/2}} + \frac{1}{B^{1/2}} \right) \frac{x^{1+\beta}(\log x)^{2\gamma+2}}{\log x} \]

\[ + \frac{1}{\sqrt{AB}} \left( x^{2}(\log x)^{2} + x^{1+\beta}(\log x)^{2\gamma+4}(\log \log x)^{5/4} + x^{5/4}(\log x)^{2\gamma+4} \log \log x \right). \]

Therefore

\[ \frac{1}{|C|} \sum_{E \in C} \sum_{p \leq x} f(i_E(p))^2 = O(S). \]  

(5.12)

Now by applying (5.11) and (5.12) to (5.1) we conclude that, under the assumptions of Theorem 1.7, we have

\[ \frac{1}{|C|} \sum_{E \in C} \left( \sum_{p \leq x} f(i_E(p)) - c_0(f) \text{li}(x) \right)^2 = O(S) + O \left( \frac{x^2}{(\log x)^2} \right). \]

Since $S = O(x^2/(\log x)^2)$ the result follows. □

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