# ENERGY BOUNDS FOR MODULAR ROOTS AND THEIR APPLICATIONS

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ABSTRACT. We generalise and improve some recent bounds for additive energies of modular roots. Our arguments use a variety of techniques, including those from additive combinatorics, algebraic number theory and the geometry of numbers. We give applications of these results to new bounds on correlations between *Salié* sums and to a new equidistribution estimate for the set of modular roots of primes.

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## 1. Introduction

1.1. **Background.** For a prime $q$ we use $\mathbb{F}_q$ to denote the finite field of $q$ elements. Given a set $\mathcal{N} \subseteq \mathbb{F}_q$ and an integer $k \geqslant 1$, let $T_{\nu,k}(\mathcal{N}; q)$ be the number of solutions to the equation (in $\mathbb{F}_q$),

$$b_1 + \ldots + b_\nu = b_{\nu+1} + \ldots + b_{2\nu}, \qquad b_i^k \in \mathcal{N}, \ i = 1, \ldots, 2\nu.$$

For $\nu = 2$ we also denote

$$T_{\nu,k}(\mathcal{N}; q) = E_k(\mathcal{N}; q).$$

When $k = 1$, this is the well-known in additive combinatorics quantity called the *additive energy* of $\mathcal{N}$. More generally, $E_k(\mathcal{N}; q)$ is the additive energy of the set of $k$-th roots of elements of $\mathcal{N}$ (of those which are $k$-th power residues).

In the special case $\mathcal{N} = \{1, \ldots, N\}$ for an integer $1 \leqslant N < q$, we also write

$$T_{\nu,k}(j\mathcal{N}; q) = \mathsf{T}_{\nu,k}(N; j, q), \qquad E_k(j\mathcal{N}; q) = \mathsf{E}_k(N; j, q),$$

where the set $j\mathcal{N} = \{j, \ldots, jN\}$ is embedded in $\mathbb{F}_q$ in a natural way.

The quantity $\mathsf{E}_2(N; j, q)$. has been introduced and estimated in [10]. In particular, for any $j \in \mathbb{F}_q^*$, by [10, Lemmas 6.4 and 6.6] we have

$$(1.1) \qquad \mathsf{E}_2(N; j, q) \leqslant \min\left\{ N^4/q + N^{5/2}, \ N^{7/2}/q^{1/2} + N^{7/3} \right\} q^{o(1)},$$

which has been used in [10, Theorem 1.7] to estimate certain bilinear sums and thus improve some results of [11] on correlations between *Salié* sums, which is important for applications to moments of $L$-functions attached to some modular forms. Furthermore, bounds of such bilinear sums have applications to the distribution of modular square roots of primes, see [10, 21] for details.

This line of research has been continued in [20] where it is shown that for almost all primes $q$, for all $N < q$ and $j \in \mathbb{F}_q^*$ one has an essentially optimal bound

$$(1.2) \qquad \mathsf{E}_2(N; j, q) \leqslant \left( N^4/q + N^2 \right) q^{o(1)}.$$

As an application of the bound (1.2), it has been show in [20] that on average over $q$ one can significantly improve the error term in the asymptotic formula for twisted second moments of $L$-functions of half integral weight modular forms.

Furthermore, it is shown in [20] that methods of *additive combinatorics* can be used to estimate $E_2(\mathcal{N}; q)$ for sets $\mathcal{N}$ with small doubling. Namely, for an arbitrary set $\mathcal{N}$ (of any algebraic domain equipped with addition), as usual, we denote

$$\mathcal{N} + \mathcal{N} = \{ n_1 + n_2 : \ n_1, n_2 \in \mathcal{N} \}.$$

Then it is shown in [20], in particular, that if $\mathcal{N} \subseteq \mathbb{Z}_q$ is a set of cardinality $N$ such that $\# \left( \mathcal{N} + \mathcal{N} \right) \leqslant LN$ for some real $L$, then

$$(1.3) \qquad E_2(\mathcal{N}; q) \leqslant q^{o(1)} \left( \frac{L^4 N^4}{q} + L^2 N^{11/4} \right).$$

Here we extend and improve these results in several directions and obtain upper bounds on $T_{\nu,k}(\mathcal{N}; q)$ and $\mathsf{T}_{\nu,k}(N; j, q)$ for other choices of $(\nu, k)$ besides $(\nu, k) = (2, 2)$ along with improving the bound of [10, Lemma 6.6] for $T_{2,2}(N; j, q)$.

Our estimate for $T_{2,2}(N; j, q)$ gives some improvement on exponential sums bounds from [10]. Obtaining nontrivial bounds on $\mathsf{T}_{\nu,k}(N; j, q)$ with $\nu > 2$ have a potential to to obtain further improvements and extend the region in which there are non-trivial bounds of bilinear sums from [10, 20]. In turn this can lead to further advances in their applications.

One such application is to bilinear sums with some *multidimensional Salié sum* which by a result of Duke [9] can be reduced to one dimensional sums over $k$-th roots (generalising the case of $k = 2$, see [15][Lemma 12.4] or [18][Lemma 4.4]). This result of Duke [9] combined with our present results and also the approach of [10, 11, 20], may have a potential to lead to new asymptotic formulas for moments of $L$-functions with Fourier coefficients of automorphic forms over $\mathrm{GL}(k)$ with $k \geqslant 3$.

1.2. **Notation.** Throughout the paper, the notation $U = O(V)$, $U \ll V$ and $V \gg U$ are equivalent to $|U| \leqslant cV$ for some positive constant $c$, which throughout the paper may depend on the integer $k$.

For any quantity $V > 1$ we write $U = V^{o(1)}$ (as $V \to \infty$) to indicate a function of $V$ which satisfies $|U| \leqslant V^\varepsilon$ for any $\varepsilon > 0$, provided $V$ is large enough.

For complex weights $\boldsymbol{\beta} = \{\beta_n\}_{n \in \mathcal{N}}$, supported on a finite set $\mathcal{N}$, we define the norms

$$\|\boldsymbol{\beta}\|_\infty = \max_{n \in \mathcal{N}} |\beta_n| \qquad \text{and} \qquad \|\boldsymbol{\beta}\|_\sigma = \left( \sum_{n \in \mathcal{N}} |\alpha_n|^\sigma \right)^{1/\sigma},$$

where $\sigma > 1$, and similarly for other weights.

For a real $A > 0$, we write $a \sim A$ to indicate that $a$ is in the dyadic interval $A/2 \leqslant a < A$.

We use $\#\mathcal{A}$ for the cardinality of a finite set $\mathcal{A}$.

Given two functions $f, g$ on some algebraic domain $\mathcal{D}$ equipped with addition, we define the convolution

$$(f \circ g)(d) = \sum_{x \in \mathcal{D}} f(x)g(d - x).$$

We can then recursively define longer convolutions $(f_1 \circ \ldots \circ f_s)(d)$.

If $f$ is the indicator function of a set $\mathcal{A}$ then we write

$$(f \circ f)(d) = (\mathcal{A} \circ \mathcal{A})(d).$$

In fact, we often use $\mathcal{A}(a)$ for the indicator function of a set $\mathcal{A}$, that is, $\mathcal{A}(a) = 1$ if $a \in \mathcal{A}$ and $\mathcal{A}(a) = 0$ otherwise.

Note that $(\mathcal{A} \circ \mathcal{A})(d)$ counts the number of the solutions to the equation $d = a_1 - a_2$, where $a_1, a_2$ run over $\mathcal{A}$, that is

$$(1.4) \qquad (\mathcal{A} \circ \mathcal{A})(d) = \#\{(a_1, a_2) \in \mathcal{A}^2 : \ d = a_1 - a_2\}.$$

As usual, we also write

$$\mathcal{A} + \mathcal{A} = \{a_1 + a_2 : \ a_1, a_2 \in \mathcal{A}\}.$$

Finally, we follow the convention that in summation symbols $\sum_{a \leqslant A}$ the sum is over positive integers $a \leqslant A$.

1.3. **New results.** We start with a new bound on $\mathsf{T}_{2,2}(N; j, q) = \mathsf{E}_2(N; j, q)$ which improves (1.1).

**Theorem 1.1.** *Let $q$ be prime. For any $j \in \mathbb{F}_q^*$ and integer $N \leqslant q$ we have*

$$\mathsf{T}_{2,2}(N; j, q) \ll \left( \frac{N^{3/2}}{q^{1/2}} + 1 \right) N^{2+o(1)}.$$

Note it is easy to show the following trivial inequality

$$\mathsf{T}_{4,2}(N; j, q) \leqslant N^4 \mathsf{T}_{2,2}(N; j, q),$$

which combined with Theorem 1.1 implies that

$$(1.5) \qquad \mathsf{T}_{4,2}(N; j, q) \leqslant \left( \frac{N^{3/2}}{q^{1/2}} + 1 \right) N^{6+o(1)}.$$

We now obtain a stronger bound for short intervals.

**Theorem 1.2.** *Let $q$ be prime. For any $j \in \mathbb{F}_q^*$ and integer $N \leqslant q$ we have*

$$\mathsf{T}_{4,2}(N; j, q) \leqslant \left( \frac{N^{5/8}}{q^{1/8}} + \frac{N^8}{q^{1/2}} \right) N^{6+o(1)} + N^{5+o(1)}.$$

We see that Theorem 1.2 is sharper than (1.5) provided $N \leqslant q^{1/16}$. The proofs of Theorem 1.1 and Theorem 1.2 are based on the geometry of numbers and in particular on some properties of lattices.

Next we generalise (1.2) to higher order roots. In fact, as in [20] the methods allow us to also treat the natural extension of $\mathsf{E}_k(N; j, q)$ to composite moduli $q$, for which we consider equations in the residue ring $\mathbb{Z}_q$ modulo $q$, and estimate $\mathsf{E}_k(N; j, q)$ for almost all positive integers $q$. We however restrict ourselves to the case of prime moduli $q$.

**Theorem 1.3.** *For a fixed $k \geqslant 3$ and any positive integers $Q \geqslant N \geqslant 1$, we have*

$$\frac{\log Q}{Q} \sum_{\substack{q \sim Q \\ q \ prime}} \max_{j \in \mathbb{F}_q^*} \mathsf{E}_k(N; j, q) \ll N^2 + N^4 Q^{-1+o(1)}.$$

To establish Theorem 1.3 we use some arguments related to norms of algebraic integers.

We now extend the bound (1.3) to other values of $k$ as follows.

**Theorem 1.4.** *Let $\mathcal{N} \subseteq \mathbb{F}_q$ be a set of cardinality $\#\mathcal{N} = N \leqslant q^{2/3}$ such that $\#(\mathcal{N} + \mathcal{N}) \leqslant LN$ for some real $L$. Then for $k \geqslant 3$ we have*

$$E_k(\mathcal{N}; q) \leqslant L^{\vartheta_k} N^{3-\rho_k} q^{o(1)},$$

*where*

$$\rho_k = 1/(7 \cdot 2^{k-1} - 9) \quad and \quad \vartheta_k = \begin{cases} 2^{k+2} \rho_k, & for \ k = 3 \ and \ k \geqslant 5; \\ 48/47, & for \ k = 4. \end{cases}$$

We remark that the exponent of $L$ in Theorem 1.4 is $\vartheta_3 = 32/19$ and

$$\vartheta_k = \frac{2^{k+2}}{7 \cdot 2^{k-1} - 9} \leqslant \frac{128}{103}$$

for $k \geqslant 5$. For $k = 4$ the exponent of $L$ is better than generic because of some additional saving in our application of the Plünnecke inequality, see [24, Corollary 6.29].

The proof is based on some ideas of Gowers [12, 13], in particular on the notion of the *Gowers norm*. Finally, we remark that it is easy to see that, actually, our method works for any polynomial not only for monomials. Also, it is possible, in principle, to insert the general weight $\boldsymbol{\beta}$ but the induction procedure requires complex calculations to estimate this more general quantity

$$E_k(\mathcal{N}; \boldsymbol{\beta}, q) = \sum_{\substack{u,v,x,y \in \mathbb{F}_q \\ u^k,v^k,x^k,y^k \in \mathcal{N} \\ u+v=x+y}} \beta_u \beta_v \beta_x \beta_y.$$

Nevertheless, we record a simple consequence of Theorem 1.4 with weights $\boldsymbol{\beta}$, which follows from the pigeonhole principle.

**Corollary 1.5.** *Let $\mathcal{N} \subseteq \mathbb{F}_q$ be a set of cardinality $\#\mathcal{N} = N$ such that $\#(\mathcal{N} + \mathcal{N}) \leqslant LN$ for some real $L$. Then for any weights $\boldsymbol{\beta}$ supported on $\mathcal{N}$, and with $\|\boldsymbol{\beta}\|_\infty \leqslant 1$ Then*

$$E_k(\mathcal{N}; \boldsymbol{\beta}, q) \leqslant L^{\vartheta_k} \|\boldsymbol{\beta}\|_1^{2-2\rho_k} \|\boldsymbol{\beta}\|_2^{2+2\rho_k} q^{o(1)},$$

*where $\vartheta_k$ and $\rho_k$ are as in Theorem 1.4.*

We also remark that Theorem 1.4 can be reformulated as a statement that for any set $\mathcal{A} \subseteq \mathbb{F}_q$ either the additive energy $\#\{a_1 + a_2 = a_3 + a_4 : a_1, a_2, a_3, a_4 \in \mathcal{A}\}$ of $\mathcal{A}$ is small or $\mathcal{A}^k$ has large doubling set $\mathcal{A}^k + \mathcal{A}^k = \{a_1^k + a_2^k : a_1, a_2 \in \mathcal{A}\}$.

## 2. Applications

Given weights $\boldsymbol{\alpha}, \boldsymbol{\beta}$ we define bilinear forms over modular square roots as in [10, Equation (1.6)]

$$(2.1) \qquad W_{a,q}(\boldsymbol{\alpha}, \boldsymbol{\beta}; h, M, N) = \sum_{m \sim M} \sum_{n \sim N} \alpha_m \beta_n \sum_{\substack{x \in \mathbb{F}_q \\ x^2 = amn}} \mathbf{e}_q(hx).$$

Using Theorem 1.1 we obtain a new estimate for $W_{a,q}(\boldsymbol{\alpha}, \boldsymbol{\beta}; h, M, N)$ which improves on [10, Theorem 1.7]. Assuming

$$\|\boldsymbol{\alpha}\|_\infty, \|\boldsymbol{\beta}\|_\infty \leqslant 1,$$

it follows from the proof of [10, Theorem 1.7] that

$$|W_{a,q}(\boldsymbol{\alpha}, \boldsymbol{\beta}; h, M, N)|^8 \leqslant q^{1+o(1)}(NM)^4 \mathsf{T}_{2,2}(N; b, q) \mathsf{T}_{2,2}(M; 1, q),$$

for some $b$ with $\gcd(b, q) = 1$.

Applying Theorem 1.1, we obtain the following bound.

**Corollary 2.1.** *For any positive integers $M, N \leqslant q/2$ and any weights $\boldsymbol{\alpha}$ and $\boldsymbol{\beta}$ satisfying*

$$\|\boldsymbol{\alpha}\|_\infty, \|\boldsymbol{\beta}\|_\infty \leqslant 1,$$

*we have*

$$|W_{a,q}(\boldsymbol{\alpha}, \boldsymbol{\beta}; h, M, N)| \leqslant q^{1/8+o(1)}(NM)^{3/4} \left(\frac{N^{3/16}}{q^{1/16}} + 1\right) \left(\frac{M^{3/16}}{q^{1/16}} + 1\right).$$

If the sequence $\boldsymbol{\beta}$ corresponds to values of a smooth function $\varphi$ whose derivatives and support $\operatorname{supp} \varphi$ satisfy

(2.2) $\qquad \varphi^{(j)}(x) \ll \dfrac{1}{x^j} \qquad$ and $\qquad \operatorname{supp} \varphi \subseteq [N, 2N],$

then we write

(2.3) $\qquad V_{a,q}(\boldsymbol{\alpha}, \varphi; h, M, N) = \displaystyle\sum_{m \sim M} \sum_{n \in \mathbb{Z}} \alpha_m \varphi(n) \sum_{\substack{x \in \mathbb{F}_q \\ x^2 = amn}} e_q(hx).$

We now give a new bound for $V_{a,q}(\boldsymbol{\alpha}; h, M, N)$. This does not rely on energy estimates although may be of independent interest. It is also used in a combination with Corollary 2.1 to derive Theorem 2.3 below.

**Theorem 2.2.** *For any positive integers $M, N$ satisfying $MN \ll q$ and $M < N$, any weight $\boldsymbol{\alpha}$ satisfying*

$$\|\boldsymbol{\alpha}\|_\infty \leqslant 1,$$

*and a function $\varphi$ satisfying* (2.2), *we have*

$$|V_{a,q}(\boldsymbol{\alpha}, \varphi; h, M, N)| \leqslant q^{1/2-1/4r+o(1)} N^{1/2r} M^{1-1/2r} \left(1 + \frac{(MN)^{1/2}}{q^{1/2-1/4r}}\right).$$

Corollary 2.1 may be used to improve various results from [10, Sections 1.3-1.4]. We present once such improvement to the distribution of modular roots of primes. Recall that the *discrepancy* $D(N)$ of a sequence in $\xi_1, \ldots, \xi_N \in [0, 1)$ is defined as

$$D_N = \sup_{0 \leqslant \alpha < \beta \leqslant 1} |\#\{1 \leqslant n \leqslant N : \xi_n \in [\alpha, \beta)\} - (\beta - \alpha)N|.$$

For a positive integer $P$ we denote the discrepancy of the sequence (multiset) of points

$$\{x/q : x^2 \equiv p \bmod q \text{ for some prime } p \leqslant P\}$$

by $\Gamma_q(P)$. Combining the Erdös-Turán inequality with the Heath-Brown identity reduces estimating $\Gamma_q(P)$ to sums of the form (2.1) and (2.3). Combining, Corollary 2.1 with Theorem 2.2, we obtain an improvement on [10, Theorem 1.10].

**Theorem 2.3.** *For any* $P \leqslant q^{10/11}$ *we have*

$$\Gamma_q(P) \leqslant \left( P^{15/16} + q^{1/8} P^{3/4} + q^{1/16} P^{69/80} + q^{13/88} P^{3/4} \right) q^{o(1)}.$$

Note that Theorem 2.3 is nontrivial provided $P \geqslant q^{13/22}$ and improves on the range $P \geqslant q^{13/20}$ from [10, Theorem 1.10].

## 3. Proof of Theorem 1.1

3.1. **Lattices.** We use $\mathrm{Vol}(B)$ to denote the volume of a body $B \subseteq \mathbb{R}^d$. For a lattice $\Gamma \subseteq \mathbb{R}^d$ we recall that the quotient space $\mathbb{R}^d/\Gamma$ (called the fundamental domain) is compact and so $\mathrm{Vol}(\mathbb{R}^d/\Gamma)$ is correctly defined, see also [24, Sections 3.1 and 3.5] for basic definitions and properties of lattices. In particular, we define the successive minima $\lambda_j$, $j = 1, \ldots, d$, of $B$ with respect to $\Gamma$ as

$$\lambda_j = \inf\{\lambda > 0 : \ \lambda B \text{ contains } j \text{ linearly independent elements of } \Gamma\},$$

where $\lambda B$ is the homothetic image of $B$ with the coefficient $\lambda$.

The following is Minkowski's second theorem, for a proof see [24, Theorem 3.30].

**Lemma 3.1.** *Suppose* $\Gamma \subseteq \mathbb{R}^d$ *is a lattice of rank* $d$, $B \subseteq \mathbb{R}^d$ *a symmetric convex body and let* $\lambda_1, \ldots, \lambda_d$ *denote the successive minima of* $\Gamma$ *with respect to* $B$. *Then we have*

$$\frac{1}{\lambda_1 \ldots \lambda_d} \leqslant \frac{d!}{2^d} \frac{\mathrm{Vol}(B)}{\mathrm{Vol}(\mathbb{R}^d/\Gamma)}.$$

For a proof of the following, see [3, Proposition 2.1].

**Lemma 3.2.** *Suppose* $\Gamma \subseteq \mathbb{R}^d$ *is a lattice,* $B \subseteq \mathbb{R}^d$ *a symmetric convex body and let* $\lambda_1, \ldots, \lambda_d$ *denote the successive minima of* $\Gamma$ *with respect to* $B$. *Then we have*

$$\#\left( \Gamma \cap B \right) \leqslant \prod_{j=1}^d \left( \frac{2j}{\lambda_j} + 1 \right).$$

3.2. **Reduction to counting points in lattices.** Let $\mathcal{A}$ denote the set

$$\mathcal{A} = \{x \in \mathbb{F}_q^* : \ jx^2 \in \{1, \ldots, N\}\},$$

so that

$$(3.1) \qquad \mathsf{T}_{2,2}(N; j, q) = \sum_{d \in \mathbb{F}_q} (\mathcal{A} \circ \mathcal{A})(d)^2.$$

where $(\mathcal{A} \circ \mathcal{A})(d)$ is defined by (1.4).

If $a_1, a_2 \in \mathcal{A}$ satisfy

$$a_1 - a_2 = d,$$

then elementary algebraic manipulations imply

$$(a_1^2 - a_2^2 - d^2)^2 = 4d^2 a_2^2.$$

We have

$$ja_1^2 - ja_2^2, ja_2^2 \in \{-N, \ldots, N\}.$$

Since for any $\lambda, \mu \in \mathbb{F}_q$ the number of solutions to

$$ja_1^2 - ja_2^2 = \lambda, \quad ja_2^2 = \mu, \qquad a_1, a_2 \in \mathcal{A},$$

is $O(1)$, we derive from (3.1)

$$\mathsf{T}_{2,2}(N; j, q) \ll \sum_{d \in \mathbb{F}_q} J_0(d)^2,$$

where

$$J_0(d) = \#\{|m|, |n| \leqslant N : \ (n - jd^2)^2 \equiv 4jd^2m \bmod q\}.$$

If $n, m$ satisfy

$$(n - jd^2)^2 \equiv 4jd^2m \bmod q,$$

then

$$n^2 + j^2d^4 \equiv 2jd^2(2m + n) \bmod q.$$

This implies

(3.2) $$\mathsf{T}_{2,2}(N; j, q) \ll \sum_{d \in \mathbb{F}_q} J(d)^2,$$

where

(3.3) $$J(d) = \#\{|m|, |n| \leqslant 6N : \ n^2 + j^2d^4 \equiv jd^2m \bmod q\}.$$

Let $\mathcal{L}(d)$ denote the lattice

$$\mathcal{L}(d) = \{(x, y) \in \mathbb{Z}^2 : \ x \equiv jd^2y \bmod q\},$$

$B$ the convex body

$$B = \{(x, y) \in \mathbb{R}^2 : \ |x| \leqslant 72N^2, \ |y| \leqslant 12N\},$$

and let $\lambda_1(d), \lambda_2(d)$ denote the first and second successive minima of $\mathcal{L}(d)$ with respect to $B$.

We now partition summation in (3.2) according to the size of $\lambda_1(d)$ and $\lambda_2(d)$ to get

(3.4) $$\mathsf{T}_{2,2}(N; j, q) \ll S_0 + S_1 + S_2,$$

where
$$S_0 = \sum_{\substack{d \in \mathbb{F}_q \\ \lambda_1(d)>1}} J(d)^2, \qquad S_1 = \sum_{\substack{d \in \mathbb{F}_q \\ \lambda_1(d) \leqslant 1 \\ \lambda_2(d)>1}} J(d)^2, \qquad S_2 = \sum_{\substack{d \in \mathbb{F}_q \\ \lambda_1(d), \lambda_2(d) \leqslant 1}} J(d)^2.$$

3.3. **Concluding the proof.** Consider first $S_0$. If $\lambda_1(d) > 1$ then
$$J(d) \leqslant 1,$$

which follows from the fact that for any distinct points $(n_0, m_0), (n_1.m_1)$ satisfying the conditions in (3.3) we have
$$(n_0^2 - n_1^2, m_0 - m_1) \in \mathcal{L}(d) \cap B.$$

This implies that $J(d)^2 = J(d)$ and we derive

(3.5)
$$S_0 = \sum_{\substack{d \in \mathbb{F}_q \\ \lambda_1(d)>1}} J(d) \ll N^2.$$

Consider next $S_1$. Suppose $d$ satisfies $\lambda_1(d) \leqslant 1$ and $\lambda_2(d) > 1$. There exists $n_d, m_d$ satisfying the conditions given in (3.3) such that
$$J(d) \leqslant \# \left\{ |m|, |n| \leqslant 6N : \ (n^2 - n_d^2, m - m_d) \in \mathcal{L}(d) \cap B \right\}.$$

Since $\lambda_2(d) > 1$, there exists a unique point $(a_d, b_d) \in \mathcal{L}(d) \cap B$ satisfying
$$\gcd(a_d, b_d) = 1, \quad |a_d| \leqslant 72N^2, \quad |b_d| \leqslant 12N,$$

such that
$$J(d) \leqslant \# \left\{ |m|, |n| \leqslant 6N : \ \frac{n^2 - n_d^2}{m - m_d} = \frac{a_d}{b_d} \right\}.$$

This implies

(3.6)
$$S_1 \leqslant \sum_{d \in \mathbb{F}_q} \left( \# \left\{ |m|, |n| \leqslant 6N : \ \frac{n^2 - n_d^2}{m - m_d} = \frac{a_d}{b_d} \right\} \right)^2$$
$$\leqslant \sum_{\substack{|a| \leqslant 72N^2, |b| \leqslant 12N \\ \gcd(a,b)=1}} K(a, b)^2,$$

where
$$K(a, b) = \# \left\{ |m|, |n| \leqslant 6N : \ \frac{n^2 - n_{a,b}^2}{m - m_{a,b}} = \frac{a}{b} \right\},$$

for some choice of integers $m_{a,b}, n_{a,b}$ satisfying $|m_{a,b}|, |n_{a,b}| \leqslant 6N$. Fix some $a, b$ as in the sum in (3.6) and consider $K(a, b)$. If $n, m$ satisfy
$$\frac{n^2 - n_{a,b}^2}{m - m_{a,b}} = \frac{a}{b}, \qquad |m|, |n| \leqslant 6N,$$

then, since $\gcd(a, b) = 1$, we have

$$(3.7) \qquad\qquad n^2 - n_{a,b}^2 \equiv 0 \bmod |a|,$$

and

$$(3.8) \qquad\qquad m - m_{a,b} \equiv 0 \bmod |b|.$$

Furthermore, if one out of $m$ or $n$ is fixed then the the other number is defined in no more than two ways.

Write (3.7) as

$$(n - n_{a,b})(n + n_{a,b}) \equiv 0 \bmod |a|.$$

Then we see that there are two integers $a_1, a_2$ satisfying

$$a_1 a_2 = a, \qquad |a_1|, |a_2| \leqslant 12N,$$

such that

$$n \equiv n_{a,b} \bmod |a_1|, \quad n \equiv -n_{a,b} \bmod |a_2|.$$

Hence for each fixed pair $(a_1, a_2)$ there are at most

$$\frac{N}{\operatorname{lcm}[a_1, a_2]} + 1 \ll \frac{N}{|a|} \gcd(a_1, a_2).$$

possibilities for $n$. Hence

$$K(a, b) \ll \sum_{a_1 a_2 = a} \frac{N}{\operatorname{lcm}(a_1, a_2)} \ll \frac{N}{|a|} \sum_{a_1 a_2 = a} \gcd(a_1, a_2).$$

By the Cauchy-Schwarz inequality and a well-known bound on the divisor function, see [15, Equation (1.81)], we now derive

$$(3.9) \qquad\qquad K(a, b)^2 \ll N^{2+o(1)} \sum_{a_1 a_2 = a} \frac{\gcd(a_1, a_2)^2}{|a|^2}.$$

Similarly, using (3.8) we obtain

$$(3.10) \qquad\qquad K(a, b) \ll \frac{N}{|b|}.$$

Combining $(3.9)$ and $(3.10)$ and substituting into $(3.6)$, we see that

$$S_1 \leqslant N^{2+o(1)} \sum_{\substack{|a|\leqslant 72N^2, |b|\leqslant 12N}} \sum_{\substack{a_1 a_2 = a \\ |a_1|,|a_2|\leqslant 12N}} \min\left\{\frac{1}{b^2}, \frac{\gcd(a_1,a_2)^2}{a^2}\right\}$$

$$\leqslant N^{2+o(1)} \sum_{a_1,a_2,b\leqslant 12N} \min\left\{\frac{1}{b^2}, \frac{\gcd(a_1,a_2)^2}{a_1^2 a_2^2}\right\}$$

$$\leqslant N^{2+o(1)} \sum_{e\leqslant 12N} \sum_{b\leqslant 12N} \sum_{\substack{a_1,a_2\leqslant 12N \\ \gcd(a_1,a_2)=e}} \min\left\{\frac{1}{b^2}, \frac{e^2}{a_1^2 a_2^2}\right\}$$

$$\leqslant N^{2+o(1)} \sum_{e\leqslant 12N} \sum_{b\leqslant 12N} \sum_{a_1,a_2\leqslant 12N/e} \min\left\{\frac{1}{b^2}, \frac{1}{a_1^2 a_2^2 e^2}\right\}$$

Using the bound on the divisor function again we obtain

(3.11)
$$S_1 \leqslant N^{2+o(1)} \sum_{b\leqslant 12N} \sum_{a\leqslant 12^4 N^2} \min\left\{\frac{1}{b^2}, \frac{1}{a^2}\right\}$$

$$\leqslant N^{2+o(1)} \left(\sum_{b\leqslant 12N} \sum_{a\leqslant b} \frac{1}{b^2} + \sum_{a\leqslant 12^4 N^2} \sum_{b\leqslant a} \frac{1}{a^2}\right) \leqslant N^{2+o(1)}.$$

Finally consider $S_2$. If $d$ satisfies $\lambda_2(d) \leqslant 1$ then by Lemma 3.1 and Lemma 3.2

(3.12)
$$\#\left(\mathcal{L}(d) \cap B\right) \ll \frac{N^3}{q}.$$

For each $|n| \leqslant 6N$ there exists at most one value of $m$ satisfying $(3.3)$ and for any two pairs $(n_1, m_1), (n_2, m_2)$ satisfying $(3.3)$ we have

$$n_1^2 - n_2^2 \equiv 2jd^2(m_1 - m_2) \bmod q.$$

This implies

$$J(d)^2 \ll \#\{|n_1|, |n_2|, |m| \leqslant 6N, \ n_1 \neq \pm n_2 : \ n_1^2 - n_2^2 \equiv 2jd^2m \bmod q\}.$$

Since for any integer $r \neq 0$ the bound on the divisor function implies

$$\#\{|n_1|, |n_2| \leqslant 8N : \ n_1^2 - n_2^2 = r\} \leqslant N^{o(1)},$$

we obtain

$$J(d)^2 \leqslant \#\left(\mathcal{L}(d) \cap B\right) N^{o(1)}.$$

By $(3.12)$

$$J(d) \ll \frac{N^{3/2+o(1)}}{q^{1/2}},$$

which implies

$$(3.13) \quad S_2 = \sum_{\substack{d \in \mathbb{F}_q \\ \lambda_1(d), \lambda_2(d) \leqslant 1}} J(d)^2 \ll \frac{N^{3/2}}{q^{1/2}} \sum_{\substack{d \in \mathbb{F}_q \\ \lambda_1(d), \lambda_2(d) \leqslant 1}} J(d) \ll \frac{N^{7/2+o(1)}}{q^{1/2}}.$$

Combining $(3.5)$, $(3.11)$ and $(3.13)$ with $(3.4)$, we derive the desired bound on $\mathsf{T}_{2,2}(N; j, q)$.

## 4. Proof of Theorem 1.2

4.1. **Lattices.** For a lattice $\Gamma$ and a convex body $B$ we define the dual lattice $\Gamma^*$ and dual body $B^*$ by

$$\Gamma^* = \{ x \in \mathbb{R}^d : \langle x, y \rangle \in \mathbb{Z} \quad \text{for all} \quad y \in \Gamma \},$$

and

$$B^* = \{ x \in \mathbb{R}^d : \langle x, y \rangle \leqslant 1 \quad \text{for all} \quad y \in B \},$$

respectively.

The following is known as a transference theorem and is due to Mahler [16] which we present in a form given by Cassels [7, Chapter VIII, Theorem VI].

**Lemma 4.1.** *Let $\Gamma \subseteq \mathbb{R}^d$ be a lattice, $B \subseteq \mathbb{R}^d$ a symmetric convex body and let $\Gamma^*$ and $B^*$ denote the dual lattice and dual body. Let $\lambda_1, \ldots, \lambda_d$ denote the successive minima of $\Gamma$ with respect to $B$ and $\lambda_1^*, \ldots, \lambda_d^*$ the successive minima of $\Gamma^*$ with respect to $B^*$. For each $1 \leqslant j \leqslant d$ we have*

$$\lambda_j \lambda_{d-j+1}^* \leqslant d!.$$

We apply Lemma 4.1 to lattices of a specific type whose dual may be easily calculated. For a proof of the following, see [5, Lemma 15].

**Lemma 4.2.** *Let $a_1, \ldots, a_d$ and $q \geqslant 1$ be integers satisfying $\gcd(a_i, q) = 1$ and let $\mathcal{L}$ denote the lattice*

$$\mathcal{L} = \{ (n_1, \ldots, n_d) \in \mathbb{Z}^d : a_1 n_1 + \ldots + a_d n_d \equiv 0 \bmod q \}.$$

*Then we have*

$$\mathcal{L}^* = \left\{ \left( \frac{m_1}{q}, \ldots, \frac{m_d}{q} \right) \in \mathbb{Z}^d/q : \right.$$

$$\left. \exists \, \lambda \in \mathbb{Z} \ \text{such that} \ a_j \lambda \equiv m_j \bmod q \right\}.$$

Our next result should be compared with the case $\nu = 3$ of [6, Lemma 17]. It is possible to give a more direct variant of [6, Lemma 17] to estimate higher order energies of modular square roots (see the proof

of Corollary 4.4 below) although this seems to put tighter restrictions on the size of the parameter $N$.

**Lemma 4.3.** *Let $q$ be prime, $a, b, c \not\equiv 0 \bmod q$ and $L, M, N$ integers. Let $\mathcal{L}$ denote the lattice*

$$\mathcal{L} = \{(\ell, m, n) \in \mathbb{Z}^3 : a\ell + bm + cn \equiv 0 \bmod q\},$$

*and let $B$ be the convex body*

$$B = \{(x, y, z) \in \mathbb{R}^3 : |x| \leqslant N, \ |y| \leqslant M, \ |z| \leqslant L\}.$$

*Let*

$$K = \#\left(\mathcal{L} \cap B\right),$$

*and $\lambda_1, \lambda_2$ denote the first and second successive minima of $\mathcal{L}$ with respect to $B$. Then at least one of the following holds:*

(i)

$$K < \max\left\{\frac{640LMN}{q}, 1\right\}.$$

*(ii) $\lambda_1 \leqslant 1$ and $\lambda_2 > 1$.*

*(iii) There exists some $\lambda \not\equiv 0 \bmod q$ and $\ell, m, n \in \mathbb{Z}$ satisfying*

$$|\ell| \leqslant \frac{4320MN}{K}, \quad |m| \leqslant \frac{4320LN}{K}, \quad |n| \leqslant \frac{4320LM}{K}$$

*and*

$$a\lambda \equiv \ell \bmod q, \quad b\lambda \equiv m \bmod q, \quad c\lambda \equiv n \bmod q.$$

*Proof.* Assume that (i) fails. Thus we have

(4.1)
$$K \geqslant \max\left\{\frac{640LMN}{q}, 1\right\}.$$

Then $K \geqslant 1$. Hence, if $\lambda_1 \leqslant \lambda_2 \leqslant \lambda_3$ denote the successive minima of $\mathcal{L}$ with respect to $B$, then $\lambda_1 \leqslant 1$. We first show (4.1) implies

$$\lambda_3 > 1.$$

Indeed, otherwise by Lemma 3.2

(4.2)    $$K \leqslant \left(\frac{2}{\lambda_1} + 1\right)\left(\frac{4}{\lambda_2} + 1\right)\left(\frac{6}{\lambda_3} + 1\right) \leqslant \frac{3}{\lambda_1}\frac{5}{\lambda_2}\frac{7}{\lambda_3} = \frac{105}{\lambda_1\lambda_2\lambda_3}.$$

Since

$$\mathrm{Vol}(\mathbb{R}^3/\mathcal{L}) = q \qquad \text{and} \qquad \mathrm{Vol}(B) = 8LMN,$$

we see from Lemma 3.1 that

(4.3)
$$\frac{1}{\lambda_1\lambda_2\lambda_3} \leqslant \frac{3!}{8}\frac{8LMM}{q} = \frac{6LMN}{q},$$

which together with (4.2) contradicts (4.1).

Hence we have either

(4.4)
$$\lambda_1 \leqslant 1, \qquad \lambda_2, \lambda_3 > 1,$$

or

(4.5)
$$\lambda_1, \lambda_2 \leqslant 1, \qquad \lambda_3 > 1.$$

Clearly (4.4) is the same as (ii).

Next suppose that we have (4.5). By Lemma 3.2, a similar calculation as before, together with (4.3) gives,

(4.6)
$$K \leqslant 6\frac{15}{\lambda_1\lambda_2} = \frac{90\lambda_3}{\lambda_1\lambda_2\lambda_3}.$$

Applying Lemma 3.1 and using

$$\mathrm{Vol}(B) = 8NML, \quad \mathrm{Vol}(\mathbb{R}^3/\mathcal{L}) = q,$$

we derive from (4.6) that

$$K \leqslant \frac{90 \cdot 3!\, \mathrm{Vol}(B)\lambda_3}{2^3\, \mathrm{Vol}(\mathbb{R}^3/\mathcal{L})} = \frac{720NML\lambda_3}{q}.$$

Let $\lambda_1^*$ denote the first successive minima of the dual lattice $\mathcal{L}^*$ with respect to the dual body $B^*$. By Lemma 4.1

$$\lambda_3 \leqslant \frac{6}{\lambda_1^*}.$$

The above estimates combined with (4.6) implies

$$\lambda_1^* \leqslant \frac{4320NML}{qK}.$$

Hence, by the definition of $\lambda_1^*$

(4.7)
$$\mathcal{L}^* \cap \frac{4320NML}{qK}B^* \neq \{(0,0,0)\}.$$

Its remains to recall that by Lemma 4.2

$$\mathcal{L}^* = \left\{ \left(\frac{\ell}{q}, \frac{m}{q}, \frac{n}{q}\right) \in \mathbb{Z}^3/q : \ \exists\, \lambda \in \mathbb{Z} \text{ such that} \right.$$

$$\left. a\lambda \equiv \ell \bmod q, \ b\lambda \equiv m \bmod q, \ c\lambda \equiv n \bmod q \right\},$$

and also it is obvious that

$$B^* = \{(x,y,z) \in \mathbb{R}^3 : \ L|x| + M|y| + N|z| \leqslant 1\}.$$

By (4.7), this implies there exists some $\lambda \not\equiv 0 \bmod q$ and $\ell, m, n$ satisfying (iii), which completes the proof. $\qquad\square$

**Corollary 4.4.** *Let $\varepsilon > 0$ be a fixed real number. For $j \in \mathbb{F}_q^*$ and integer $N \ll p$, let $\mathcal{A}, \mathcal{D} \subseteq \mathbb{F}_q$ denote the sets*

$$\mathcal{A} = \{x \in \mathbb{F}_q^* : \ jx^2 \in [1, N]\}.$$

*and*

$$\mathcal{D} = \{d \in \mathbb{F}_q^* : \ (\mathcal{A} \circ \mathcal{A})(d) \geqslant \Delta\}.$$

*Let $K$ be sufficiently large and suppose $K$ and $\Delta$ satisfy*

$$(4.8) \qquad K \geqslant \left( \frac{N^6}{\Delta^{10} q^{1/2}} + \frac{N^{15/2}}{\Delta^{12} q^{1/2}} + \frac{N^{10}}{\Delta^{16} q^{1/2}} \right) N^\varepsilon$$

*and*

$$(4.9) \qquad \Delta \geqslant \left( \frac{N^{3/2}}{q^{1/2}} + \frac{N^{5/8}}{q^{1/8}} \right) N^\varepsilon.$$

*Let $\mathcal{F} \subseteq \mathbb{F}_q^*$ denote the set of $f$ satisfying*

$$(4.10) \qquad (\mathcal{D} \circ \mathcal{D})(f) \geqslant K.$$

*Then either*

$$(4.11) \qquad K \ll 1,$$

*or*

$$K \# \mathcal{F} \ll \frac{N^{3+o(1)}}{\Delta^4}.$$

*Proof.* From (4.10)

$$(4.12) \qquad K \leqslant \#\{(d_1, d_2) \in \mathcal{D} : \ d_1 - d_2 = f\}.$$

If $d_1, d_2 \in \mathcal{D}$ satisfy $d_1 - d_2 = f$, then

$$d_1^2 - d_2^2 - f^2 = (d_1 - d_2)^2 + 2d_1 d_2 - 2d_2^2 - f^2 = 2d_2(d_1 - d_2) = 2d_2 f$$

and some algebraic manipulations show

$$(2jd_1^2 - 2jd_2^2 - 2jf^2)^2 = 8jf^2(2jd_2^2).$$

Since $0 \notin \mathcal{D}$, for each $d \in \mathcal{D}$, by (4.9) and [10, Lemma 6.4] there exists $m_d, n_d$ satisfying

$$(4.13) \qquad \begin{aligned} 2jd^2 &\equiv m_d^{-1} n_d \bmod q, \qquad |n_d| \ll \frac{N^2}{\Delta^2}, \\ |m_d| &\ll \frac{N}{\Delta^2}, \qquad \gcd(m_d, n_d) = 1. \end{aligned}$$

Let $I(f)$ count the number of solutions to the congruence

$$(4.14) \qquad \left( n_{d_1} m_{d_1}^{-1} - n_{d_2} m_{d_2}^{-1} - 2jf^2 \right)^2 \equiv 8jf^2 n_{d_2} m_{d_2}^{-1} \bmod q,$$

with $d_1, d_2 \in \mathcal{D}$. The above and (4.12) imply

(4.15) $$K \leqslant I(f).$$

Rearranging (4.14) we obtain

$$\left(m_{d_2} n_{d_1} - m_{d_1} n_{d_2} - 2jf^2 m_{d_1} m_{d_2}\right)^2 \equiv 8jf^2 m_{d_1}^2 m_{d_2} n_{d_2} \bmod q.$$

This implies that $I(f)$ is bounded by the number of solutions to

(4.16)
$$\begin{aligned}
(n_{d_1} m_{d_2} - n_{d_2} m_{d_1})^2 &- 4jf^2 m_{d_1} m_{d_2}(n_{d_1} m_{d_2} + n_{d_2} m_{d_1}) \\
&+ 4j^2 f^4 (m_{d_1} m_{d_2})^2 \equiv 0 \bmod q,
\end{aligned}$$

with $d_1, d_2 \in \mathcal{D}$. Let $\mathcal{L}$ denote the lattice

$$\mathcal{L} = \{(m, n, \ell) \in \mathbb{Z}^3 : \ m + njf^2 + \ell j^2 f^4 \equiv 0 \bmod q\},$$

and $B$ the convex body

$$B = \left\{(x, y, z) \in \mathbb{R}^3 : \ |x| \leqslant \frac{CN^6}{\Delta^8}, \ |y| \leqslant \frac{CN^5}{\Delta^8}, \ |z| \leqslant \frac{CN^4}{\Delta^8}\right\}.$$

for a suitable absolute constant $C$. By (4.13) and (4.16)

(4.17)
$$\begin{aligned}
\big((n_{d_1} m_{d_2} - n_{d_2} m_{d_1})^2, &-4m_{d_1} m_{d_2}(n_{d_1} m_{d_2} + n_{d_2} m_{d_1}), \\
&4(m_{d_1} m_{d_2})^2\big) \in \mathcal{L} \cap B.
\end{aligned}$$

Let $\lambda_1, \lambda_2$ denote the first and second successive minima of $\mathcal{L}$ with respect to $B$. Assuming that $K \geqslant 1$ we have $\lambda_1 \leqslant 1$.

Suppose that

$$\lambda_1 \leqslant 1, \quad \lambda_2 > 1.$$

Then there exists some $(a_0, b_0, c_0) \in \mathcal{L} \cap B$ such that for any $d_1, d_2 \in \mathcal{D}$ satisfying (4.17) we have

$$\begin{aligned}
\big((n_{d_1} m_{d_2} - n_{d_2} m_{d_1})^2, &-4m_{d_1} m_{d_2}(n_{d_1} m_{d_2} + n_{d_2} m_{d_1}), (m_{d_1} m_{d_2})^2\big) \\
&= m(a_0, b_0, c_0),
\end{aligned}$$

for some $m \in \mathbb{Z}$. Note from (4.13) for each $d_1, d_2 \in \mathcal{D}$ we have $m_{d_1} m_{d_2} \neq 0$ and hence $c_0 \neq 0$. This implies

$$\left(\frac{n_{d_1}}{m_{d_1}} - \frac{n_{d_2}}{m_{d_2}}\right)^2 = \frac{a_0}{c_0},$$

$$\frac{n_{d_1}}{m_{d_1}} + \frac{n_{d_2}}{m_{d_2}} = \frac{b_0}{c_0}.$$

Hence

$$K \leqslant \# \left\{ (d_1, d_2) \in \mathcal{D} \times \mathcal{D} : \ \frac{n_{d_1}}{m_{d_1}} - \frac{n_{d_2}}{m_{d_2}} = \pm \left( \frac{a_0}{c_0} \right)^{1/2}, \right.$$

$$\left. \frac{n_{d_1}}{m_{d_1}} + \frac{n_{d_2}}{m_{d_2}} = \frac{b_0}{c_0} \right\} \leqslant 4,$$

since once $n_{d_1}/m_{d_1}$ is fixed, due to the coprimality condition in (4.13), $d_1^2$ is uniquely defined, and similarly for $d_2^2$. This implies (4.11).

Suppose next that

$$(4.18) \qquad\qquad \lambda_1 \leqslant 1, \quad \lambda_2 \leqslant 1.$$

Let $J(\ell, m, n)$ count the number of solutions to

$$m_1 m_2 = \ell, \quad n_1 m_2 + n_2 m_1 = m, \quad n_1 m_2 - n_2 m_1 = n,$$

with

$$(4.19) \qquad |m_1|, |m_2| \ll \frac{N}{\Delta^2}, \quad |n_1|, |n_2| \ll \frac{N^2}{\Delta^2}, \qquad m_1 m_2 n_1 n_2 \neq 0,$$

so that

$$(4.20) \qquad\qquad I(f) \ll \sum_{\substack{|m|,|n| \leqslant CN^3/\Delta^4 \\ |\ell| \leqslant CN^2/\Delta^4 \\ 4j^2 f^4 \ell^2 - 4jf^2 \ell m + n^2 \equiv 0 \bmod q}} J(\ell, m, n),$$

for some absolute constant $C$. We next show that

$$(4.21) \qquad\qquad J(\ell, m, n) = N^{o(1)}.$$

Estimates for the divisor function imply the number of solutions to

$$m_1 m_2 = \ell, \quad m_1, m_2 \text{ satisfying (4.19)},$$

is at most $N^{o(1)}$. For each such $m_1, m_2$ there exists at most one solution to the system

$$n_1 m_2 - n_2 m_1 = n, \quad n_1 m_2 + n_2 m_1 = m, \quad n_1, n_2 \text{ satisfying (4.19)},$$

which establishes (4.21). By (4.15) and (4.20)

$$K \leqslant \#\{(\ell, m, n) \in \mathbb{Z}^3 : \ |\ell| \leqslant CN^2/\Delta^4, \ |m|, |n| \leqslant CN^3/\Delta^4,$$

$$n^2 - 4jf^2 \ell m + 4j^2 f^4 \ell^2 \equiv 0 \bmod q\} N^{o(1)},$$

and hence

$$K \leqslant \# \Big\{ (\ell, m, n) \in \mathbb{Z}^3 :$$

$$(4.22) \qquad |\ell| \leqslant 2CN^2/\Delta^4, \ |m| \leqslant 4C^2 N^5/\Delta^8, \ |n| \leqslant CN^3/\Delta^4,$$

$$n^2 + jf^2 m + j^2 f^4 \ell^2 \equiv 0 \bmod q \Big\} N^{o(1)}.$$

By (4.9), for each $\ell, n \in \mathbb{Z}$, there exists at most one value of $|m| \ll N^5/\Delta^8$ satisfying

$$n^2 + jf^2m + j^2f^4\ell^2 \equiv 0 \bmod q.$$

For any $(\ell_1, m_1, n_1)$ and $(\ell_2, m_2, n_2)$ satisfying the conditions of (4.22), there exists some $|m| \ll N^5/\Delta^8$ such that

$$(4.23) \qquad n_1^2 + n_2^2 - 2jf^2m + j^2f^4(\ell_1^2 + \ell_2^2) \equiv 0 \bmod q.$$

Define the lattice

$$\mathcal{L} = \{(n, m, \ell) \in \mathbb{Z}^3 : \ n + jf^2m + j^2f^4\ell \equiv 0 \bmod q\},$$

and the convex body

$$B = \{(n, m, \ell) \in \mathbb{R}^3 : \ |n| \leqslant C_0 N^6/\Delta^4,$$
$$|m| \leqslant C_0 N^5/\Delta^8, \ |\ell| \leqslant C_0 N^4/\Delta^8\},$$

for a suitable constant $C_0$. Since for any integer $r$

$$\#\{n_1, n_2 \in \mathbb{Z} : \ n_1^2 + n_2^2 = r\} \leqslant r^{o(1)},$$

we see that (4.23) implies

$$K^2 \leqslant \#(\mathcal{L} \cap B) N^{o(1)}.$$

By (4.8), (4.18) and Lemma 4.3, there exists $(\ell, m, n) \neq (0, 0, 0)$ satisfying

$$(4.24) \qquad |\ell| \leqslant \frac{N^{11+o(1)}}{\Delta^{16}K^2}, \qquad |m| \leqslant \frac{N^{10+o(1)}}{\Delta^{16}K^2}, \qquad |n| \leqslant \frac{N^{9+o(1)}}{\Delta^{16}K^2},$$

and

$$(4.25) \qquad jf^2n \equiv m \bmod q, \quad j^2f^4n \equiv \ell \bmod q.$$

Note we may assume

$$(4.26) \qquad \gcd(\ell, m, n) = 1.$$

Recall (4.16)

$$(4.27) \qquad \begin{aligned} I(f) \leqslant \#\{(d_1, d_2) \in \mathcal{D}^2 : \ &(n_{d_1}m_{d_2} - n_{d_2}m_{d_1})^2 \\ &- 4jf^2m_{d_1}m_{d_2}(n_{d_1}m_{d_2} + n_{d_2}m_{d_1}) \\ &+ 4j^2f^4(m_{d_1}m_{d_2})^2 \equiv 0 \bmod q\}. \end{aligned}$$

If $d_1, d_2$ satisfy the conditions in (4.27), then by (4.25)

$$\begin{aligned} n(n_{d_1}m_{d_2} - n_{d_2}m_{d_1})^2 &- 4mm_{d_1}m_{d_2}(n_{d_1}m_{d_2} + n_{d_2}m_{d_1}) \\ &+ 4\ell(m_{d_1}m_{d_2})^2 \equiv 0 \bmod q, \end{aligned}$$

and hence from (4.8), assuming that $N$ is large enough, we derive

$$
\begin{aligned}
(4.28) \quad n(n_{d_1} m_{d_2} - n_{d_2} m_{d_1})^2 &- 4mm_{d_1} m_{d_2}(n_{d_1} m_{d_2} + n_{d_2} m_{d_1}) \\
&+ 4\ell(m_{d_1} m_{d_2})^2 = 0.
\end{aligned}
$$

Similarly by (4.24) and (4.25) we have $m^2 \equiv n\ell \bmod q$ and again (4.8) ensures that

$$
m^2 = n\ell.
$$

Therefore (4.28) implies the following equation

$$
\left( \frac{n_{d_1}}{m_{d_1}} - \frac{n_{d_2}}{m_{d_2}} \right)^2 - 4\left( \frac{n_{d_1}}{m_{d_1}} + \frac{n_{d_2}}{m_{d_2}} \right)\left( \frac{m}{n} \right) + 4\left( \frac{m}{n} \right)^2 = 0.
$$

We see that

$$
(4.29) \quad \frac{m}{n} = \frac{1}{2}\left( \frac{n_{d_1}}{m_{d_1}} + \frac{n_{d_2}}{m_{d_2}} \right) \pm \frac{\sqrt{n_{d_1} m_{d_1} n_{d_2} m_{d_2}}}{m_{d_1} m_{d_2}}.
$$

Hence from (4.13) and (4.27), there exists some constant $C$ such that

$$
\begin{aligned}
I(f) \leqslant \# \Big\{ (m_{d_1}, m_{d_2}, n_{d_1}, n_{d_2}) \in \mathbb{Z}^4 : \\
|m_{d_1}|, |m_{d_2}| \leqslant \frac{CN}{\Delta^2}, \ \ |n_{d_1}|, |n_{d_2}| \leqslant \frac{CN^2}{\Delta^2}, \\
m_{d_1} m_{d_2} n_{d_1} n_{d_2} \neq 0, \ \text{and (4.29) holds} \Big\}.
\end{aligned}
$$

Summing the above over $f \in \mathcal{F}$, using (4.15) and noting that for each $\ell, m, n$ satisfying (4.26) there exists $O(1)$ values of $f$ satisfying (4.25), we see that $K \# \mathcal{F}$ is bounded by the number of solutions to the equation (4.29) with integer variables satisfying

$$
|m_{d_1}|, |m_{d_2}| \leqslant \frac{CN}{\Delta^2}, \qquad |n_{d_1}|, |n_{d_2}| \leqslant \frac{CN^2}{\Delta^2}, \qquad n_{d_1} n_{d_2} m_{d_1} m_{d_2} \neq 0.
$$

We see from (4.29) that $n_{d_1} m_{d_1} n_{d_2} m_{d_2} = r^2$ for some $r \in \mathbb{Z}$ and hence a bound on the divisor function, see [15, Equation (1.81)], implies

$$
K \# \mathcal{F} \leqslant N^{o(1)} \# \left\{ \ell \leqslant C^4 \frac{N^6}{\Delta^8} : \ \ell = r^2 \text{ for some } r \in \mathbb{Z} \right\} \leqslant \frac{N^{3+o(1)}}{\Delta^4},
$$

which completes the proof. $\qquad \square$

## 4.2. **Concluding the proof.** Let notation be as in Corollary [4.4], so that

$$T_{4,2}(N; j, q) = \sum_{x \in \mathbb{F}_q} (\mathcal{A} \circ \mathcal{A} \circ \mathcal{A} \circ \mathcal{A})(x)^2.$$

By (1.5) we may assume that

$$(4.30) \qquad\qquad N \leqslant q^{1/3},$$

Applying the dyadic pigeonhole principle, there exist $\Delta_1, \Delta_2 \geqslant 1$ and $\mathcal{D}_1, \mathcal{D}_2 \subseteq \mathbb{F}_q$ given by

$$\mathcal{D}_j = \{ x \in \mathbb{F}_q : \ \Delta_j \leqslant (\mathcal{A} \circ \mathcal{A})(x) < 2\Delta_j \}, \qquad j = 1, 2,$$

such that

$$T_{4,2}(N; j, q) \leqslant N^{o(1)} (\Delta_1 \Delta_2)^2 E(\mathcal{D}_1, \mathcal{D}_2),$$

where

$$E(\mathcal{D}_1, \mathcal{D}_2) = \sum_{x \in \mathbb{F}_q} (\mathcal{D}_1 \circ \mathcal{D}_2)(x)^2.$$

By the Cauchy-Schwarz inequality

$$E(\mathcal{D}_1, \mathcal{D}_2) \leqslant E(\mathcal{D}_1)^{1/2} E(\mathcal{D}_2)^{1/2},$$

and hence there exists some $\Delta$ and $\mathcal{D}$ given by

$$\mathcal{D} = \{ x \in \mathbb{F}_q : \ \Delta \leqslant (\mathcal{A} \circ \mathcal{A})(x) < 2\Delta \},$$

such that

$$(4.31) \qquad\qquad T_{4,2}(N; j, q) \leqslant N^{o(1)} \Delta^4 E(\mathcal{D}).$$

It is also obvious from (3.1) that

$$(4.32) \qquad\qquad \Delta^2 (\#\mathcal{D}) \leqslant T_{2,2}(N; j, q),$$

and

$$(4.33) \qquad\qquad \#\mathcal{D} \leqslant \Delta \#\mathcal{D} \ll N^2.$$

Isolating the diagonal contribution in $E(\mathcal{D})$, we write

$$E(\mathcal{D}) = (\#\mathcal{D})^2 + \sum_{f \in \mathbb{F}_q^*} (\mathcal{D} \circ \mathcal{D})(f)^2.$$

We may assume

$$(4.34) \qquad\qquad E(\mathcal{D}) \leqslant 2 \sum_{f \in \mathbb{F}_q^*} (\mathcal{D} \circ \mathcal{D})(f)^2,$$

since otherwise we have $E(\mathcal{D}) \leqslant 2(\#\mathcal{D})^2$ and it follows from the bounds (4.31) and (4.32) that

$$T_{4,2}(N; j, q) \leqslant \Delta^4 (\#\mathcal{D})^2 N^{o(1)} \leqslant \mathsf{T}_{2,2}(N; j, q)^2 N^{o(1)}.$$

Now, recalling the condition (4.30) and using Theorem 1.1, we derive

$$T_{4,2}(N; j, q) \leqslant N^{4+o(1)}.$$

By (4.34) and the dyadic pigeonhole principle there exists some $K$ and a set $\mathcal{F} \subseteq \mathbb{F}_q^*$ given by

$$\mathcal{F} = \{f \in \mathbb{F}_q^* : \ K \leqslant (\mathcal{D} \circ \mathcal{D})(f) < 2K\},$$

such that

$$(4.35) \qquad\qquad E(\mathcal{D}) \leqslant K^2 \#\mathcal{F} N^{o(1)}.$$

Combining with (4.31) and (4.35) gives

$$(4.36) \qquad\qquad T_{4,2}(N; j, q) \leqslant \Delta^4 K^2 \#\mathcal{F} N^{o(1)}.$$

We apply Corollary 4.4 to estimate the right hand side of (4.36).

We now fix some $\varepsilon > 0$ and suppose first that one of (4.8) or (4.9) does not hold. In particular, assume

$$(4.37) \qquad K < \left( \frac{N^6}{\Delta^{10} q^{1/2}} + \frac{N^{15/2}}{\Delta^{12} q^{1/2}} + \frac{N^{10}}{\Delta^{16} q^{1/2}} \right) N^\varepsilon$$

or

$$(4.38) \qquad\qquad \Delta < \left( \frac{N^{3/2}}{q^{1/2}} + \frac{N^{5/8}}{q^{1/8}} \right) N^\varepsilon.$$

If (4.37) holds, then using the trivial bounds

$$K \#\mathcal{F} \leqslant (\#\mathcal{D})^2 \qquad \text{and} \qquad \Delta \#\mathcal{D} \ll N^2 \,,$$

we derive from (4.36)

$$
\begin{aligned}
T_{4,2}(N; j, q) &\leqslant \Delta^4 (\#\mathcal{D})^2 K N^{o(1)} \leqslant \Delta^2 K N^{4+o(1)} \\
&\leqslant \left( \frac{N^6}{\Delta^8 q^{1/2}} + \frac{N^{15/2}}{\Delta^{10} q^{1/2}} + \frac{N^{10}}{\Delta^{14} q^{1/2}} \right) N^{4+\varepsilon+o(1)} \\
&\leqslant \left( \frac{N^6}{q^{1/2}} + \frac{N^{15/2}}{q^{1/2}} + \frac{N^{10}}{q^{1/2}} \right) N^{4+\varepsilon+o(1)} \\
&\leqslant \frac{N^{10}}{q^{1/2}} N^{4+\varepsilon+o(1)} = \frac{N^8}{q^{1/2}} N^{6+\varepsilon+o(1)}.
\end{aligned}
$$

(4.39)

If (4.38) holds, then from (4.36)

$$
\begin{aligned}
T_{4,2}(N; j, q) &\leqslant N^{o(1)} \Delta^4 (\#\mathcal{D})^3 \leqslant N^{6+o(1)} \Delta \\
&\leqslant \left( \frac{N^{3/2}}{q^{1/2}} + \frac{N^{5/8}}{q^{1/8}} \right) N^{6+o(1)}.
\end{aligned}
$$

(4.40)

Hence if one of the conditions (4.8) or (4.9) does not hold then combining (4.39) and (4.40) we obtain

$$(4.41) \qquad T_{4,2}(N;j,q) \leqslant \left( \frac{N^{5/8}}{q^{1/8}} + \frac{N^8}{q^{1/2}} \right) N^{6+\varepsilon+o(1)}.$$

Suppose next that (4.37) and (4.38) both fail and thus both (4.8) and (4.9) hold. By Corollary 4.4 we have either

$$(4.42) \qquad\qquad K \ll 1,$$

or

$$(4.43) \qquad\qquad K\#\mathcal{F} \leqslant \frac{N^{3+o(1)}}{\Delta^4}.$$

If (4.42) holds then from (4.36) and the trivial bound $K\#\mathcal{F} \leqslant (\#\mathcal{D})^2$, we derive

$$T_{4,2}(N;j,q) \leqslant \Delta^4 K^2 \#\mathcal{F} N^{o(1)} \leqslant \Delta^4 K\#\mathcal{F} N^{o(1)} \leqslant \Delta^4 (\#\mathcal{D})^2 N^{o(1)}.$$

Now the bound (4.32) and Theorem 1.1 (under the condition (4.30)), yield

$$T_{4,2}(N;j,q) \leqslant T_{2,2}(N;j,q)^2 N^{o(1)} \leqslant N^{4+o(1)}.$$

If (4.43) holds then using (4.33)

$$(4.44) \qquad T_{4,2}(N;j,q) \leqslant N^{3+o(1)} K \leqslant N^{3+o(1)} \#\mathcal{D} \leqslant N^{5+o(1)}.$$

Combining (4.41) and (4.44), since $\varepsilon > 0$ is arbitrary, we complete the proof.

## 5. PROOF OF THEOREM 1.3

5.1. **Product polynomials.** In the proof of [20, Lemma 5.1], a certain polynomial in four variables with integer coefficients played a key role. More precisely, it has been found in [20] that the polynomial

$$F(U,V,X,Y) = 64UVXY$$
$$- \left( 4UV + 4XY - (X+Y-U-V)^2 \right)^2,$$

has the following property. Letting $U = u^2$, $V = v^2$, $X = x^2$, and $Y = y^2$, one has that $F(u^2,v^2,x^2,y^2) = 0$ for any $u,v,x,y$ for which $u+v = x+y$ (over any commutative ring). We now proceed to discuss this property in a more general context.

Denote $\mathcal{U}_k = \{\omega \in \mathbb{C} : \omega^k = 1\}$ and consider the polynomial

$$G_k(X_1,X_2,X_3,X_4) = \prod_{\omega_1,\omega_2,\omega_3\in\mathcal{U}_k} (\omega_1 X_1 + \omega_2 X_2 - \omega_3 X_3 - X_4)$$

defined over the cyclotomic field $K_k = \mathbb{Q}\left(\exp(2\pi i/k)\right)$. Since the Galois group $\mathrm{Gal}(K_k/\mathbb{Q})$ of $K$ is cyclic and any automorphism $\sigma$ of $K_k$ over $\mathbb{Q}$ is a multiplication by some $\omega \in \mathcal{U}_k$, we see that

$$
\begin{aligned}
&\sigma\left(G_k(X_1, X_2, X_3, X_4)\right) \\
&\quad = \prod_{\omega_1,\omega_2,\omega_3 \in \mathcal{U}_k} \left(\sigma\left(\omega_1\right) X_1 + \sigma\left(\omega_2\right) X_2 - \sigma\left(\omega_3\right) X_3 - \sigma\left(1\right) X_4\right) \\
&\quad = \prod_{\omega_1,\omega_2,\omega_3 \in \mathcal{U}_k} \left(\omega\omega_1 X_1 + \omega\omega_2 X_2 - \omega\omega_3 X_3 - \omega X_4\right) \\
&\quad = \omega^{k^3} \prod_{\omega_1,\omega_2,\omega_3 \in \mathcal{U}_k} \left(\omega_1 X_1 + \omega_2 X_2 - \omega_3 X_3 - X_4\right) \\
&\quad = G_k(X_1, X_2, X_3, X_4).
\end{aligned}
$$

Hence $G_k$ has rational coefficients. Since obviously these coefficients are algebraic integers, we see that $G_k\left(X_1, X_2, X_3, X_4\right) \in \mathbb{Z}[X_1, X_2, X_3, X_4]$.

We also see that

$$
\begin{aligned}
&\prod_{\omega_1,\omega_2,\omega_3 \in \mathcal{U}_k} \left(\omega_1 X_1 + \omega_2 X_2 - \omega_3 X_3 - X_4\right) \\
&\quad = \prod_{\omega_1,\omega_2,\omega_3 \in \mathcal{U}_k} \left(\omega_1 X_1 + \omega_1\omega_2 X_2 - \omega_1\omega_3 X_3 - X_4\right) \\
&\quad = \prod_{\omega_2,\omega_3 \in \mathcal{U}_k} \prod_{\omega_1 \in \mathcal{U}_k} \left(\omega_1\left(X_1 + \omega_2 X_2 - \omega_3 X_3\right) - X_4\right) \\
&\quad = (-1)^k \prod_{\omega_2,\omega_3 \in \mathcal{U}_k} \left(\left(X_1 + \omega_2 X_2 - \omega_3 X_3\right)^k - X_4^k\right)
\end{aligned}
$$

Therefore $G_k(X_1, X_2, X_3, X_4)$ is a polynomial in $X_4^k$. Similarly,

$$
\begin{aligned}
&\prod_{\omega_1,\omega_2,\omega_3 \in \mathcal{U}_k} \left(\omega_1 X_1 + \omega_2 X_2 - \omega_3 X_3 - X_4\right) \\
&\quad = \prod_{\omega_2,\omega_3 \in \mathcal{U}_k} \prod_{\omega_1 \in \mathcal{U}_k} \left(X_1 + \omega_1^{-1}\left(\omega_2 X_2 - \omega_3 X_3 - X_4\right)\right) \\
&\quad = \prod_{\omega_2,\omega_3 \in \mathcal{U}_k} \left(X_1^k + \left(\omega_3 X_3 + X_4 - \omega_2 X_2\right)^k\right)
\end{aligned}
$$

Thus, it is also a polynomial in $X_1^k$ and of course also in $X_2^k$ and $X_3^k$. Hence we can write

$$
G_k(X_1, X_2, X_3, X_4) = F_k\left(X_1^k, X_2^k, X_3^k, X_4^k\right)
$$

for some polynomial $F_k\left(X_1, X_2, X_3, X_4\right) \in \mathbb{Z}[X_1, X_2, X_3, X_4]$.

**Remark 5.1.** *It is clear that this construction can be extended in several directions, in particular to polynomials $F_{\nu,k} \in \mathbb{Z}[X_1, \ldots, X_{2\nu}]$ such that*

$$F_{\nu,k}\left(x_1^k, \ldots, x_{2\nu}^k\right) = 0$$

*whenever $x_1 + \ldots + x_\nu = x_{\nu+1} + \ldots + x_{2\nu}$.*

5.2. **The zero set of $F_k(X_1, X_2, X_3, X_4)$.** We now need the following bound on the number of integer zeros of $F_k$ in a box. Denote by $T_k(N)$ the number of solution to the equation

$$\#\{(n_1, n_2, n_3, n_4) \in \mathbb{Z}^4 : \ 1 \leqslant n_1, n_2, n_3, n_4 \leqslant N,$$
$$F_k(n_1, n_2, n_3, n_4) = 0\} \ll N^2.$$

**Lemma 5.2.** *Fix an integer $k \geqslant 3$. For any positive integer $N$, we have $T_k(N) \ll N^2$.*

*Proof.* Take a solution $(n_1, n_2, n_3, n_4)$ to $F_k(n_1, n_2, n_3, n_4) = 0$ satisfying $1 \leqslant n_1, n_2, n_3, n_4 \leqslant N$. Denote by $t_1, t_2, t_3, t_4$ the positive real numbers that are roots of order $d$ of $n_1, n_2, n_3, n_4$ respectively.

Therefore there exist roots of unity $\omega_1, \omega_2, \omega_3 \in \mathcal{U}_d$ such that

$$(5.1) \qquad\qquad \omega_1 t_1 + \omega_2 t_2 - \omega_3 t_3 - t_4 = 0.$$

We now distinguish two cases.

*Case 1.* At least one of the roots of unity $\omega_1$, $\omega_2$, $\omega_3$ is not real. Complex conjugation then provides a second linear equation,

$$(5.2) \qquad\qquad \bar{\omega}_1 t_1 + \bar{\omega}_2 t_2 - \bar{\omega}_3 t_3 - t_4 = 0.$$

which is different from (5.1). Then using (5.1) and (5.2) to eliminate $t_4$ one obtains a nontrivial linear equation in $t_1, t_2$ and $t_3$ which obviously has at most $O(N^2)$ solutions, after which $t_4$ is uniquely defined.

Thus the total number of solutions in Case 1 is $O(N^2)$.

*Case 2.* All three of $\omega_1, \omega_2, \omega_3$ are real, that is, $\omega_1, \omega_2, \omega_3 \in \{-1, 1\}$, and the equation (5.1) reduces to

$$(5.3) \qquad\qquad t_1 \pm t_2 \pm t_3 \pm t_4 = 0.$$

We observe that *Case 2* also covers the $2N^2 + O(N)$ diagonal solutions.

To treat the non-diagonal solutions, one can now apply results of Besicovitch [2], Mordell [17], Siegel [22], or the more recent results of Carr and O'Sullivan [8]. For instance, [8, Theorem 1.1] shows that a set of real $k$-th roots of integers that are pairwise linearly independent over the rationals must also be linearly independent. Applying this to the set $t_1, t_2, t_3, t_4$, which by (5.3) is not linearly independent over $\mathbb{Q}$, it

follows that two of them, for example, $t_1$ and $t_2$, are linearly dependent over $\mathbb{Q}$. We derive that there are positive integers $a_1, a_2, b$ such that

$$t_1^k = n_1 = ba_1^k \qquad \text{and} \qquad t_2^k = n_2 = ba_2^k.$$

where $b$ is not divisible by a $k$-th power of a prime. That is, $a_1^k$ is the largest $k$-th power that divides $n_1$, and $a_2^k$ is the largest $k$-th power that divides $n_2$.

Then letting $t_5$ denote the positive $k$-th root of $b$, the equation (5.3) becomes

$$(5.4) \qquad\qquad (a_1 \pm a_2)t_5 \pm t_3 \pm t_4 = 0.$$

Without loss of generality, we can assume that $a_1 \geqslant a_2$. Hence for any fixed $1 \leqslant a_2 \leqslant a_1 \leqslant N^{1/k}$ there are at most $N/a_1^k$ possible values for $b$ and thus for $t_5$. After $a_1$, $a_2$ and $t_5$ are fixed, there are obviously at most $N$ pairs $(t_3, t_4)$ satisfying (5.4). Hence the total contribution from such solutions is

$$\sum_{1 \leqslant a_2 \leqslant a_1 \leqslant N^{1/k}} N^2/a_1^k \leqslant \sum_{1 \leqslant a_1 \leqslant N^{1/k}} N^2/a_1^{k-1} \ll N^2$$

which concludes the proof. $\qquad\qquad\qquad\qquad\qquad\qquad\qquad \square$

We remark that the case of $k = 2$ can also be included in Lemma 5.2 however this case is already fully covered by the results of [20].

### 5.3. **Concluding the proof.** Clearly the congruence

$$u + v \equiv x + y \bmod q, \qquad ju^k, jv^k, jx^k, jy^k \in [1, N]$$

implies that

$$F_k(u^k, v^k, x^k, y^k) \equiv 0 \bmod q$$

for the above polynomial $F_k$. Since $F_k$ is homogenous this implies that

$$F_k(ju^k, jv^k, jx^k, jy^k) \equiv 0 \bmod q.$$

Since for a prime $q \sim Q$, $a \in \mathbb{F}_q$ and $j \in \mathbb{F}_q^*$, there are at most $k$ solutions to the congruence $jz^k \equiv a \bmod q$ in variable $z \in \mathbb{F}_q$, and thus at most $2k$ solution in variable $z \in [1, N]$ (since $N \leqslant Q \leqslant 2q$) we have

$$\sum_{\substack{q \sim Q \\ q \text{ prime}}} \max_{j \in \mathbb{F}_q^*} \mathsf{E}_k(N; j, q) \leqslant 16k^4 \sum_{\substack{q \sim Q \\ q \text{ prime}}} \sum_{\substack{U,V,X,Y \in [1,N] \\ F_k(U,V,X,Y) \equiv 0 \bmod q}} \cdots \sum 1.$$

Changing the order of summation and separating the sum over the variables $U, V, X, Y$ into two parts depending on whether $F(U, V, X, Y) = 0$

or not, we derive

$$\sum_{\substack{q \sim Q \\ q \text{ prime}}} \max_{j \in \mathbb{F}_q^*} \mathsf{E}_k(N; j, q) \ll \sum_{U,V,X,Y \in [1,N]} \cdots \sum_{\substack{q \sim Q \\ q \text{ prime} \\ q | F_k(U,V,X,Y)}} 1$$

$$\ll \frac{Q}{\log Q} \sum_{\substack{U,V,X,Y \in [1,N] \\ F_k(U,V,X,Y)=0}} \cdots \sum 1 + \sum_{\substack{U,V,X,Y \in [1,N] \\ F_k(U,V,X,Y) \neq 0}} \cdots \sum_{\substack{q \sim Q \\ q \text{ prime} \\ q | F_k(U,V,X,Y)}} 1.$$

Recall that $F_k$ is a polynomial with constant coefficients of degree $k^3$. Hence $F_k(U, V, X, Y) \ll N^{k^3}$, and thus trivially has at most $O(\log N)$ prime divisors. Hence, we derive

$$\sum_{\substack{q \sim Q \\ q \text{ prime}}} \max_{j \in \mathbb{F}_q^*} \mathsf{E}_k(N; j, q) \ll \frac{Q}{\log Q} T_k(N) + N^{4+o(1)},$$

and applying Lemma 5.2 we conclude the proof.

**Remark 5.3.** *Furthermore it is easy to see that there is a constant $C > 0$ such that if $N \leqslant q^{1/k^3}$ then $F_k(n_1, n_2, n_3, n_4) \equiv 0 \bmod q$ with $1 \leqslant n_1, n_2, n_3, n_4 \leqslant N$ implies $F_k(n_1, n_2, n_3, n_4) = 0$. Hence in this range of $N$, using Lemma 5.2, we obtain $\mathsf{E}_k(N; j, q) \ll N^2$ for every $q$.*

## 6. Proof of Theorem 1.4

6.1. **Preliminary discussion.** We need some facts about the *Gowers norms*, introduced in the celebrated work of Gowers [12, 13] on the first quantitative bound for the famous Szemerédi Theorem [23] about sets avoiding arithmetic progressions of length four and longer. As an important step in the proof, Gowers [12,13] observes that there are very random sets having an unexpected number of arithmetic progressions of length $l \geqslant 4$. An example is, basically, the set

$$(6.1) \qquad \mathcal{A}^{(k)} = \left\{ x \in \mathbb{Z}_N : \ x^k \in \{1, \ldots, c_k N\} \right\},$$

where $c_k > 0$ is an appropriate constant, depending on $k \geqslant 2$ only (see the beginning of [13, Section 4] and also [14]). Then the set $\mathcal{A}^{(k)}$ has an enormous number of arithmetic progressions of length $k + 2$ but the expected number of shorter progressions. In Theorem 1.4 we consider the sets $\mathcal{N}^{1/k}$, where $\mathcal{N}$ is a set with small doubling. Clearly, such sets generalise the construction (6.1). Below we show that these sets are random in the sense, that they all have small additive energy. Actually, we obtain a stronger property that Gowers norms of its characteristic functions are small and thus this has even more parallels to the Gowers construction (6.1). On the other hand, sets $\mathcal{N}^{1/k}$ preserve all essential

combinatorial properties of the sets $\mathcal{A}^{(k)}$. For example, for $k = 2$ and any $s \neq 0$ we have for an arbitrary $x \in \mathcal{N}^{1/2} \cap (\mathcal{N}^{1/2} + s)$ that $x \in (\mathcal{N} - \mathcal{N} - s^2)/2s$ and hence all intersections $\mathcal{N}^{1/2} \cap (\mathcal{N}^{1/2} + s)$ are additively rich sets exactly as in construction (6.1) (we literally use such facts in the proof of Theorem 1.4 below).

6.2. **Gowers norms.** Now we are ready to give general definitions. Suppose that $G$ is an abelian group with the group operation $+$ and $\mathcal{A} \subseteq G$ is a finite set. Having a sequence of elements $s_1, \ldots, s_l \in G$ we define the set

$$\mathcal{A}_{s_1,\ldots,s_l} = \mathcal{A} \cap (\mathcal{A} - s_1) \cap \ldots \cap (\mathcal{A} - s_l).$$

Let $\|\mathcal{A}\|_{\mathcal{U}^k}$ be the Gowers non-normalised $k$th-norm [13] of the characteristic function of $\mathcal{A}$ (in additive form). We have, see, for example, [19]:

$$\|\mathcal{A}\|_{\mathcal{U}^k} = \sum_{x_0, x_1, \ldots, x_k \in G} \prod_{\varepsilon \in \{0,1\}^k} \mathcal{A}\left(x_0 + \sum_{j=1}^{k} \varepsilon_j x_j\right),$$

where $\varepsilon = (\varepsilon_1, \ldots, \varepsilon_k)$ (we also recall that we use $\mathcal{A}(a)$ for the indicator function of $\mathcal{A}$). In particular,

$$\|\mathcal{A}\|_{\mathcal{U}^2} = \sum_{x_0, x_1, x_2 \in G} \mathcal{A}(x_0)\mathcal{A}(x_0 + x_1)\mathcal{A}(x_0 + x_2)\mathcal{A}(x_0 + x_1 + x_2) = E(\mathcal{A})$$

is the additive energy of $\mathcal{A}$, that is

$$E(\mathcal{A}) = \#\{(a_1, a_2, a_3, a_4) \in \mathcal{A}^4 : \ a_1 + a_2 = a_3 + a_4\},$$

and

$$\|\mathcal{A}\|_{\mathcal{U}^3} = \sum_{s \in \mathcal{A} - \mathcal{A}} E(\mathcal{A}_s).$$

Moreover, the induction property for Gowers norms holds, see [13]

$$\|\mathcal{A}\|_{\mathcal{U}^{k+1}} = \sum_{s \in \mathcal{A} - \mathcal{A}} \|\mathcal{A}_s\|_{\mathcal{U}^k}$$

and

(6.2) $$\|\mathcal{A}\|_{\mathcal{U}^k} = \sum_{s_1, \ldots, s_k \in G} \#\mathcal{A}_{\pi(s_1, \ldots, s_k)},$$

where $\pi(s_1, \ldots, s_k)$ is a vector with $2^k$ components, namely,

$$\pi(s_1, \ldots, s_k) = \left(\sum_{j=1}^{k} s_j \varepsilon_j\right)_{(\varepsilon_1, \ldots, \varepsilon_k) \in \{0,1\}^k}.$$

Notice also

$$(6.3) \qquad \|\mathcal{A}\|_{\mathcal{U}^{k+1}} = \sum_{s_1,\ldots,s_k \in G} \left( \#\mathcal{A}_{\pi(s_1,\ldots,s_k)} \right)^2 .$$

It is proved in [13] that $k$th–norms of the characteristic function of any set are connected to each other. It is shown in [19] that the connection for the non-normalised norms does not depend on size of the group $G$. Here we formulate a particular case of [19, Proposition 35], which relates $\|\mathcal{A}\|_{\mathcal{U}^k}$ and $\|\mathcal{A}\|_{\mathcal{U}^2}$.

**Lemma 6.1.** *Let $\mathcal{A}$ be a finite subset of an abelian group $G$ with the group operation $+$. Then for any integer $k \geqslant 1$, we have*

$$\|\mathcal{A}\|_{\mathcal{U}^{k+1}} \geqslant \frac{\|\mathcal{A}\|_{\mathcal{U}^k}^{(3k-2)/(k-1)}}{\|\mathcal{A}\|_{\mathcal{U}^{k-1}}^{2k/(k-1)}} .$$

Next we have to relate $\|\mathcal{A}\|_{\mathcal{U}^k}$ and $E(\mathcal{A})$, see [19, Remark 36].

**Lemma 6.2.** *Let $\mathcal{A}$ be a finite subset of an abelian group $G$ with the group operation $+$. Then for any integer $k \geqslant 1$, we have*

$$\|\mathcal{A}\|_{\mathcal{U}^k} \geqslant E(\mathcal{A})^{2^k-k-1} (\#\mathcal{A})^{-(3\cdot 2^k-4k-4)} .$$

### 6.3. Concluding the proof. Let $\mathcal{A} = \mathcal{N}^{1/k}$.

6.3.1. *Case $k = 3$.* Let us start with the case $k = 3$. Below we can assume that the quantity $L$ is sufficiently small because otherwise the result is trivial.

For any $s \neq 0$ consider the set $\mathcal{A}_s = \mathcal{A} \cap (\mathcal{A} - s)$ and let $x \in \mathcal{A}_s$. Then $x^3, (x+s)^3 \in \mathcal{N}$ and hence

$$3s(x+s/2)^2 - 3s^3/4 = 3sx^2 + 3s^2x + s^3 \in \mathcal{N} - \mathcal{N} .$$

Put $\mathcal{B}_s = \mathcal{A}_s + s/2$, so $\#\mathcal{B}_s = \#\mathcal{A}_s$. Furthermore, let $\mathcal{C}_s = \{x^2 : x \in \mathcal{B}_s\}$. Clearly, by the Plünnecke inequality, see [24, Corollary 6.29],

$$\#(\mathcal{C}_s + \mathcal{C}_s) \leqslant \#(2\mathcal{N} - 2\mathcal{N}) \leqslant L^4 N = L_s \#\mathcal{A}_s ,$$

where

$$L_s = \frac{L^4 N}{\#\mathcal{A}_s}.$$

Then, after that applying estimate (1.3) with our restriction $N \leqslant q^{2/3}$, we obtain

$$(6.4) \qquad \begin{aligned} E(\mathcal{A}_s) = E(\mathcal{B}_s) &\ll E_2(\mathcal{C}_s; q) \\ &\leqslant \left( L_s^4 (\#\mathcal{A}_s)^4 / q + L_s^2 (\#\mathcal{A}_s)^{11/4} \right) q^{o(1)} . \end{aligned}$$

We now assume that

$$(6.5) \qquad \#\mathcal{A}_s \geqslant N^{4/5} L^{32/5}.$$

We also observe that we can always assume that $L \leqslant N^{1/32}$ as otherwise the result is trivial. Further to show that that the second term in (6.4) dominates the first one, we need to check that

$$(6.6) \qquad L_s^4 \left( \#\mathcal{A}_s \right)^4 / q \leqslant L_s^2 \left( \#\mathcal{A}_s \right)^{11/4}$$

or $L_s^2 \left( \#\mathcal{A}_s \right)^{5/4} \leqslant q$, which in turn is equivalent to $\left( \#\mathcal{A}_s \right)^3 \geqslant L^{32} N^8 q^{-4}$. Since for $L \leqslant N^{1/32}$ and $N \leqslant q^{2/3}$ we have

$$N^{12/5} L^{96/5} \geqslant L^{32} N^8 q^{-4}$$

we see that under the assumption (6.5) we have (6.6) and hence the bound (6.4) becomes

$$(6.7) \qquad E(\mathcal{A}_s) \leqslant L_s^2 \left( \#\mathcal{A}_s \right)^{11/4} q^{o(1)} \leqslant L^8 N^2 \left( \#\mathcal{A}_s \right)^{3/4} q^{o(1)}.$$

By the definition of the sets $\mathcal{A}_s$, we have

$$(6.8) \qquad \sum_{s \in \mathcal{A} - \mathcal{A}} \#\mathcal{A}_s = \left( \#\mathcal{A} \right)^2.$$

Furthermore, using the definition of $\mathcal{U}_3$–norm we write

$$(6.9) \qquad \|\mathcal{A}\|_{\mathcal{U}^3} = \sum_{s \in \mathcal{A} - \mathcal{A}} E(\mathcal{A}_s) = \sum_{s:\, \#\mathcal{A}_s \leqslant T} E(\mathcal{A}_s) + \sum_{s:\, \#\mathcal{A}_s > T} E(\mathcal{A}_s).$$

First we observe that

$$\sum_{s:\, \#\mathcal{A}_s \leqslant T} E(\mathcal{A}_s) = \#\{ (a_1, a_2, a_3, a_4, s) \in \mathcal{A}^4 \times (\mathcal{A} - \mathcal{A}) :$$

$$a_1 + a_2 = a_3 + a_4, \ \#\mathcal{A}_s \leqslant T,$$

$$a_i - s \in \mathcal{A}, \ i = 1, \ldots, 4 \}.$$

Thus for each of $E(\mathcal{A})$ choices $(a_1, a_2, a_3, a_4, s) \in \mathcal{A}^4$, $a_1 + a_2 = a_3 + a_4$ there are at most $T$ possibilities for $s$ with $\#\mathcal{A}_s \leqslant T$ and we derive

$$(6.10) \qquad \sum_{s:\, \#\mathcal{A}_s \leqslant T} E(\mathcal{A}_s) \leqslant T E(\mathcal{A}).$$

We now choose

$$(6.11) \qquad T = 27 E(\mathcal{A})^{-4/5} L^{32/5} N^{16/5}$$

and note that the trivial upper bound $E(\mathcal{A}) \leqslant \left( \#\mathcal{A} \right)^3 \leqslant 27 N^3$ implies that $T \geqslant N^{4/5} L^{32/5}$. Hence for any $s$ with $\#\mathcal{A}_s > T$ the condition (6.5) is satisfied and so the bound (6.7) holds.

Hence, by identity (6.8), we obtain

$$\sum_{s:\,\#\mathcal{A}_s>T} E(\mathcal{A}_s) \leqslant L^8 N^2 q^{o(1)} \sum_{s:\,\#\mathcal{A}_s>T} (\#\mathcal{A}_s)^{3/4}$$

(6.12)
$$\leqslant L^8 N^2 T^{-1/4} q^{o(1)} \sum_{s:\,\#\mathcal{A}_s>T} \#\mathcal{A}_s$$

$$\leqslant L^8 N^2 \cdot N^2 T^{-1/4} q^{o(1)} = L^8 N^4 T^{-1/4} q^{o(1)}\,.$$

The value of $T$ in (6.11) is chosen to balance the bounds (6.10) and (6.12) and thus from (6.9) we derive

$$\|\mathcal{A}\|_{\mathcal{U}^3} \leqslant E(\mathcal{A})^{1/5} L^{32/5} N^{16/5} q^{o(1)}\,.$$

Finally, applying Lemma 6.2, we obtain

$$E(\mathcal{A}) \leqslant N^2 \|\mathcal{A}\|_{\mathcal{U}^3}^{1/4} \leqslant L^{8/5} N^{14/5} E(\mathcal{A})^{1/20} q^{o(1)}\,,$$

and whence

$$E(\mathcal{A}) \leqslant L^{32/19} N^{56/19} q^{o(1)}\,,$$

which gives the desired result for $k=3$.

6.3.2. *Case $k=4$.* Next we consider the case $k=4$. Let

$$\mathcal{A}_{s,t} = \mathcal{A} \cap (\mathcal{A}-s) \cap (\mathcal{A}-t) \cap (\mathcal{A}-s-t)$$

and let $x \in \mathcal{A}_{s,t}$. Then $x^4, (x+s)^4, (x+t)^4, (x+t+s)^4 \in \mathcal{N}$ and hence $\mathcal{N}-\mathcal{N}$ contains

$$3ux^3 + 6u^2x^2 + 3u^3x + u^4, \qquad u \in \{s,t,s+t\}.$$

Subtracting the expressions with $s$ and $t$ from the expression with $s+t$, we see that $3\mathcal{N}-3\mathcal{N}$ contains $12stx^2 + 9(t^2s+ts^2)x + (t+s)^4 - s^4 - t^4$ and we can apply a version of previous arguments. In particular, since by the Plünnecke inequality, see [24, Corollary 6.29],

$$\#(3\mathcal{N}-3\mathcal{N}) \leqslant L^6 N$$

the role of $L_s$ is now played by

$$L_{s,t} = \frac{L^6 N}{\#\mathcal{A}_{s,t}}.$$

We also set

$$T = (E(\mathcal{A}) N^2 L^{12} \|\mathcal{A}\|_{\mathcal{U}^3}^{-1})^{4/5}$$

and note that we have the trivial bound $\|\mathcal{A}\|_{\mathcal{U}^3} \leqslant NE(\mathcal{A})$. We also have

$$T \geqslant N^{4/5} L^{48/5}.$$

We now verify that $T^3 \geqslant L^{48} N^8 q^{-4}$ or

$$N^{12/5} L^{144/5} \geqslant L^{48} N^8 q^{-4}$$

which is equivalent to $N^{28}L^{96} \leqslant q^{20}$. Since we can clearly assume that $L \leqslant N^{1/48}$ as otherwise the result is trivial, the last inequality hold under our assumption $N \leqslant q^{2/3}$.

Hence, similar to the case $k = 3$ after simple calculations, one verifies that for $\#\mathcal{A}_{s,t} > T$, we have $L_{s,t}^2 \left(\#\mathcal{A}_{s,t}\right)^{5/4} \leqslant q$ which in turn is equivalent to

$$\left(\#\mathcal{A}_{s,t}\right)^3 \geqslant T^3 \geqslant L^{48}N^8 q^{-4}.$$

Hence, by (1.3) we have

$$E(\mathcal{A}_{s,t}) \leqslant \left( L_{s,t}^4 \left(\#\mathcal{A}_{s,t}\right)^4 / q + L_{s,t}^2 \left(\#\mathcal{A}_{s,t}\right)^{11/4} \right) q^{o(1)}$$

$$\leqslant q^{o(1)} L^{12} N^2 \left(\#\mathcal{A}_{s,t}\right)^{3/4}.$$

Using (6.2) and (6.3) and the arguments as above, we get

$$\|\mathcal{A}\|_{\mathcal{U}^4} = \sum_{s,t} E(\mathcal{A}_{s,t})$$

$$(6.13) \qquad \leqslant T\|\mathcal{A}\|_{\mathcal{U}^3} + L^{12} N^2 q^{o(1)} \sum_{(s,t):\, \#\mathcal{A}_{s,t} > T} \#(\mathcal{A}_{s,t})^{3/4}$$

$$\leqslant T\|\mathcal{A}\|_{\mathcal{U}^3} + L^{12} N^2 E(\mathcal{A}) T^{-1/4} q^{o(1)}$$

$$\leqslant L^{48} N^{8/5} E^{4/5}(\mathcal{A}) \|\mathcal{A}\|_{\mathcal{U}^3}^{1/5} q^{o(1)}$$

since again we have chosen $T$ to optimise the above bound.

On the other hand, applying Lemma 6.1 and then Lemma 6.2, we derive

$$(6.14) \qquad \|\mathcal{A}\|_{\mathcal{U}^4} \geqslant \frac{\|\mathcal{A}\|_{\mathcal{U}^3}^{7/2}}{\|\mathcal{A}\|_{\mathcal{U}^2}^3} = \frac{\|\mathcal{A}\|_{\mathcal{U}^3}^{7/2}}{E^3(\mathcal{A})} \geqslant \|\mathcal{A}\|_{\mathcal{U}^3}^{1/5} \cdot \frac{E^{51/5}(\mathcal{A})}{N^{132/5}}.$$

Comparing (6.13) and (6.14)

$$E(\mathcal{A}) \leqslant L^{48/47} N^{3-1/47} q^{o(1)},$$

which gives the desired result for $k = 4$.

6.3.3. *Case $k \geqslant 5$.* Finally, consider the general case, which we treat with a version of *Weyl differencing*. Now

$$\mathcal{A}_{\mathbf{s}} = \mathcal{A}_{s_1,\ldots,s_{k-2}} = \mathcal{A}_{\pi(s_1,\ldots,s_{k-2})}$$

and let $x \in \mathcal{A}_{s_1,\ldots,s_{k-2}}$. Indeed, we start with $\mathcal{A}_{s_1}$ and reduce the main term in $x^k, (x + s_1)^k \in \mathcal{N}$ deriving that $p_{k-1}(x) \in \mathcal{N} - \mathcal{N}$, where $\deg p_{k-1} = k - 1$. After that consider $(\mathcal{A}_{s_1})_{s_2} = \mathcal{A}_{\pi(s_1,s_2)}$ and reduce degree of the polynomial by one, and so on. We also note that by the Plünnecke inequality, see [24, Corollary 6.29],

$$\# \left( 2^{k-1}\mathcal{N} - 2^{k-1}\mathcal{N} \right) \leqslant L^{2^k} N$$

the role of $L_s$ or $L_{s,t}$ is now played by

$$L_{\mathbf{s}} = \frac{L^{2^k} N}{\#\mathcal{A}_{\mathbf{s}}}.$$

We now set

$$T = \left( N^2 L^{12} \|\mathcal{A}\|_{\mathcal{U}^{k-2}} \|\mathcal{A}\|_{\mathcal{U}^{k-1}}^{-1} \right)^{4/5}.$$

Using the same arguments as above, after somewhat tedious calculations to verify all necessary conditions such as

(6.15) $$N^8 L^{2^{k+2}} q^{-4} \leqslant \left( \#\mathcal{A}_{s_1,\ldots,s_{k-2}} \right)^3$$

to obtain

$$E(\mathcal{A}_{s_1,\ldots,s_{k-2}}) \leqslant L^{2^k} N^2 \left( \#\mathcal{A}_{s_1,\ldots,s_{k-2}} \right)^{3/4} q^{o(1)}.$$

In particular to check (6.15) we note that for the above choice of $T$ we have

$$T \geqslant N^{4/5} L^{2^{k+2}/5},$$

and then derive

$$N^8 L^{2^{k+2}} q^{-4} \leqslant N^{12/5} L^{3 \cdot 2^{k+2}/5} \leqslant T^3$$

which is true because $N \leqslant q^{2/3}$ and $L \leqslant N^{1/2^{k+2}}$ (which we can assume as otherwise the bound is trivial).

Using the formula (6.2) and (6.3) we obtain

$$\|\mathcal{A}\|_{\mathcal{U}^k} \leqslant T\|\mathcal{A}\|_{\mathcal{U}^{k-1}} + L^{2^k} N^2 q^{o(1)} \sum_{\mathbf{s}:\, \#\mathcal{A}_{\mathbf{s}} > T} \#(\mathcal{A}_{\mathbf{s}})^{3/4}$$

$$\leqslant T\|\mathcal{A}\|_{\mathcal{U}^{k-1}} + L^{2^k} N^2 \|\mathcal{A}\|_{\mathcal{U}^{k-2}} T^{-1/4} q^{o(1)}$$

$$\leqslant L^{2^k \cdot 4/5} N^{8/5} \|\mathcal{A}\|_{\mathcal{U}^{k-2}}^{4/5} \|\mathcal{A}\|_{\mathcal{U}^{k-1}}^{1/5} q^{o(1)}$$

and hence by induction and Lemma 6.2

$$E(\mathcal{A})^{7 \cdot 2^{k-1} - 9} \leqslant L^{2^{k+2}} N^{21 \cdot 2^{k-1} - 28} q^{o(1)}.$$

In other words,

$$E(\mathcal{A}) \leqslant L^{2^{k+2}/(7 \cdot 2^{k-1} - 9)} N^{3 - 1/(7 \cdot 2^{k-1} - 9)} q^{o(1)},$$

which completes the proof.

## 7. Proof of Theorem 2.2

Define

$$(7.1) \qquad f_m(n) = \sum_{\substack{x \in \mathbb{F}_q \\ x^2 = amn}} e_q(hx),$$

so that

$$V_{a,q}(\boldsymbol{\alpha}, \varphi; h, M, N) = \sum_{m \sim M} \alpha_m \sum_{n \in \mathbb{Z}} \varphi(n) f_m(n).$$

Recall that $\varphi$ satisfies (2.2).

Applying Poisson summation to the sum over $n$ gives

$$(7.2) \qquad V_{a,q}(\boldsymbol{\alpha}, \varphi; h, M, N) \sim \frac{N}{q^{1/2}} \sum_{m \sim M} \alpha_m \sum_{n \in \mathbb{Z}} \widehat{\varphi}\left(-\frac{n}{q}\right) \widehat{f}_m(n),$$

where

$$\widehat{f}_m(n) = \frac{1}{q^{1/2}} \sum_{\lambda \in \mathbb{F}_q} f_m(\lambda) e_q(\lambda n).$$

Using (7.1) and interchanging summation

$$\widehat{f}_m(n) = \frac{1}{q^{1/2}} \sum_{\substack{x \in \mathbb{F}_q \\ x^2 = am\lambda}} \sum_{\lambda \in \mathbb{F}_q} e_q(hx) e_q(\lambda n)$$

$$= \frac{1}{q^{1/2}} \sum_{x \in \mathbb{F}_q} e_q(hx) e_q(\overline{am} n x^2 + hx),$$

where $\overline{am}$ denotes multiplicative inverse modulo $q$. Summation over $x$ is a quadratic Gauss sum which has evaluation, see [4, Theorem 1.52]

$$\widehat{f}_m(n) = \varepsilon_q \chi(amn) e_q(-am\overline{4n}h^2),$$

for some $|\varepsilon_q| = 1$, where $\chi$ is the quadratic character mod $q$. Therefore, there exists some $(c, q) = 1$ depending on $a, h$ such that

$$\widehat{f}_m(n) = \varepsilon_q \chi(amn) e_q(cm\overline{n}).$$

Substituting into (7.2) and applying the triangle inequality

$$|V_{a,q}(\boldsymbol{\alpha}, \varphi; h, M, N)| \ll \frac{1}{q^{1/2}} \sum_{m \sim M} \left| \sum_{n \in \mathbb{Z}} \widehat{\varphi}\left(-\frac{n}{q}\right) \chi(n) e_q(cm\overline{n}) \right|.$$

Define

$$(7.3) \qquad U = \frac{q}{MN},$$

so by assumption on $M, N$ we have $U \gg 1$. For fixed $m \sim M$ apply shifts $n \to n + um$ to the inner summation over $n$. Averaging this over $1 \leqslant u \leqslant U$ gives

$$
V_{a,q}(\boldsymbol{\alpha}, \varphi; h, M, N)
$$
$$
\ll \frac{1}{q^{1/2}N} \sum_{m \sim M} \sum_{n \in \mathbb{Z}}
$$
$$
\left| \sum_{1 \leqslant u \leqslant U} \widehat{\varphi}\left(-\frac{n+mu}{q}\right) \chi(n+mu) e_q(cm(\overline{n+mu})) \right|.
$$

Let $\varepsilon > 0$ be small. Note by (2.2) and partial integration, for any $m \sim M$, $1 \leqslant u \leqslant U$ and constant $C > 0$ we have

$$
\widehat{\varphi}\left(-\frac{n+mu}{q}\right) \ll \frac{1}{n^C}, \quad \text{provided} \quad n \geqslant \frac{q^{1+\varepsilon}}{N}.
$$

Therefore

$$
V_{a,q}(\boldsymbol{\alpha}, \varphi; h, M, N)
$$
$$
\ll \frac{1}{q^{1/2}N} \sum_{m \sim M} \sum_{|n| \leqslant q^{1+\varepsilon}/N}
$$
$$
\left| \sum_{1 \leqslant u \leqslant U} \widehat{\varphi}\left(-\frac{n+mu}{q}\right) \chi(n+mu) e_q(cm(\overline{n+mu})) \right|.
$$

Applying partial summation to $u$ and using

$$
\frac{\partial \varphi\left(-\frac{n+mu}{q}\right)}{\partial u} \ll \frac{N}{|u|},
$$

we obtain

$$
V_{a,q}(\boldsymbol{\alpha}, \varphi; h, M, N) \ll \frac{N^{1+o(1)}}{q^{1/2}U} \sum_{m \sim M}
$$
$$
\sum_{|n| \leqslant q^{1+\varepsilon}/N} \left| \sum_{1 \leqslant u \leqslant U_0} \chi(n\overline{m} + u) e_q(c\overline{(n\overline{m} + u)}) \right|,
$$

for some $U_0 \leqslant U$. Let $I(\lambda)$ count the number of solutions to

$$
\lambda \equiv nm^{-1} \bmod q, \quad |n| \leqslant \frac{q^{1+o(1)}}{N}, \quad m \sim M,
$$

so that

$$
\begin{aligned}
&V_{a,q}(\boldsymbol{\alpha}, \varphi; h, M, N) \\
&\text{(7.4)} \qquad\qquad \leqslant \frac{N^{1+o(1)}}{q^{1/2}U} \sum_{\lambda \in \mathbb{F}_q} I(\lambda) \left| \sum_{1 \leqslant u \leqslant U_0} \chi(\lambda + u) e_q(c \overline{(\lambda + u)}) \right|.
\end{aligned}
$$

Note

$$
\text{(7.5)} \qquad\qquad \sum_{\lambda \in \mathbb{F}_q} I(\lambda) \ll \frac{qM}{N},
$$

and

$$
\sum_{\lambda \in \mathbb{F}_q} I(\lambda)^2 = \#\{(m_1, m_2, n_1, n_2) \in \mathbb{Z}^4 : \ n_1 m_2 \equiv n_2 m_2 \bmod q,
$$

$$
|n_1|, |n_2| \leqslant \frac{q^{1+\varepsilon}}{N}, \ m_1, m_2 \sim M\}.
$$

It is known (see, for example, [1]) that

$$
\sum_{\lambda \in \mathbb{F}_q} I(\lambda)^2 \leqslant q^{2\varepsilon + o(1)} \left( \frac{1}{q} \left( \frac{qM}{N} \right)^2 + \frac{qM}{N} + M^2 \right),
$$

and by assumptions on $M, N$ the above simplifies to

$$
\text{(7.6)} \qquad\qquad \sum_{\lambda \in \mathbb{F}_q} I(\lambda)^2 \ll \frac{q^{1+2\varepsilon} M}{N}.
$$

Applying the Hölder inequality to summation in (7.4) gives

$$
\begin{aligned}
V_{a,q}(\boldsymbol{\alpha}, \varphi; h, M, N)^{2r} \ll \frac{N^{2r+o(1)}}{q^r U^{2r}} &\left( \sum_{\lambda \in \mathbb{F}_q} I(\lambda) \right)^{2r-2} \left( \sum_{\lambda \in \mathbb{F}_q} I(\lambda)^2 \right) \\
&\times \sum_{\lambda \in \mathbb{F}_q} \left| \sum_{1 \leqslant u \leqslant U_0} \chi(\lambda + u) e_q(c \overline{(\lambda + u)}) \right|^{2r}.
\end{aligned}
$$

Using (7.5) and (7.6)

$$
\begin{aligned}
&V_{a,q}(\boldsymbol{\alpha}, \varphi; h, M, N)^{2r} \\
&\qquad \leqslant q^{r-1+4r\varepsilon+o(1)} N M^{2r-1} \frac{1}{U^{2r}} \sum_{\lambda \in \mathbb{F}_q} \left| \sum_{1 \leqslant u \leqslant U_0} \chi(\lambda + u) e_q(c \overline{(\lambda + u)}) \right|^{2r}.
\end{aligned}
$$

Expanding the $2r$-th power, interchanging summation, isolating the diagonal contribution and using the Weil bound gives

$$\sum_{\lambda \in \mathbb{F}_q} \left| \sum_{1 \leqslant u \leqslant U_0} \chi(\lambda + u) e_q(c\overline{(\lambda + u)}) \right|^{2r} \ll q^{1/2} U^{2r} + q U^{2r}.$$

Using in the above and recalling (7.3), we get

$$V_{a,q}(\boldsymbol{\alpha}, \varphi; h, M, N)^{2r} \ll q^{r-1+4r\varepsilon+o(1)} NM^{2r-1} \left( q^{1/2} + \frac{q}{U^r} \right)$$

$$\ll q^{r-1/2+4r\varepsilon+o(1)} NM^{2r-1} \left( 1 + \frac{(MN)^r}{q^{r-1/2}} \right),$$

from which the result follows after taking $\varepsilon$ sufficiently small.

## 8. PROOF OF THEOREM 2.3

8.1. **Preliminaries.** Our argument follows the proof of [10, Theorem 1.10], the only difference being our use of Corollary 2.1 and Theorem 2.2. We refer the reader to [10, Section 7] for more complete details.

Let $\widetilde{S}_q(h, P)$ denote the sum

$$\widetilde{S}_q(h, P) = \sum_{k=1}^{P} \Lambda(k) \sum_{\substack{x \in \mathbb{F}_q \\ x^2 = k}} \mathbf{e}_q(hx).$$

By partial summation, it is sufficient to show

$$\widetilde{S}_q(h, P) \ll q^{o(1)}(P^{15/16} + q^{1/8}P^{3/4} + q^{1/16}P^{69/80} + q^{13/88}P^{3/4}).$$

Let $J \geqslant 1$ be an integer. Using the Heath-Brown identity and a smooth partition of unity as in [10, Section 1.7], there exists some

$$\mathbf{V} = (M_1, \ldots, M_J, N_1, \ldots, N_J) \in [1/2, 2P]^{2J}$$

$2J$-tuple of parameters satisfying

$$N_1 \geqslant \ldots \geqslant N_J, \quad M_1, \ldots, M_J \leqslant P^{1/J}, \quad P \ll Q \ll P,$$

(implied constants are allowed to depend on $J$),

(8.1) $$Q = \prod_{i=1}^{J} M_i \prod_{j=1}^{J} N_j,$$

and

- the arithmetic functions $m_i \mapsto \gamma_i(m_i)$ are bounded and supported in $[M_i/2, 2M_i]$;

- the smooth functions $x_i \mapsto V_i(x)$ have support in $[1/2, 2]$ and satisfy

$$V^{(j)}(x) \ll q^{j\varepsilon}$$

for all integers $j \geqslant 0$, where the implied constant may depend on $j$ and $\varepsilon$.

such that defining

$$\Sigma(\mathbf{V}) = \sum_{m_1,\ldots,m_J=1}^{\infty} \gamma_1(m_1)\cdots\gamma_J(m_J) \sum_{n_1,\ldots,n_J=1}^{\infty}$$

$$V_1\left(\frac{n_1}{N_1}\right)\cdots V_J\left(\frac{n_J}{N_J}\right) \sum_{\substack{x\in\mathbb{F}_q \\ x^2=m_1\cdots m_J n_1\cdots n_J}} \mathbf{e}_q(hx),$$

we have

$$\widetilde{S}_q(h, P) \ll P^{o(1)}\Sigma(\mathbf{V}).$$

We proceed on a case by case basis depending on the size of $N_1$. We first note a general estimate for the multilinear sums. Let $\mathcal{I}, \mathcal{J} \subseteq \{1,\ldots,J\}$ and write

$$M = \prod_{i\in\mathcal{I}} M_i \prod_{j\in\mathcal{J}} N_j, \quad N = Q/M.$$

Grouping variables in $\Sigma(\mathbf{V})$ according to $\mathcal{I}, \mathcal{J}$, there exists $\alpha, \beta$ satisfying

$$\|\alpha\|_\infty, \|\beta\|_\infty = Q^{o(1)},$$

such that

$$\Sigma(\mathbf{V}) = \sum_{\substack{m\leqslant 2^J M \\ n\leqslant 2^J N}} \alpha(m)\beta(n) \sum_{\substack{x\in\mathbb{F}_q \\ x^2=mn}} e_q(hx).$$

By Corollary 2.1

$$\Sigma(\mathbf{V})$$

(8.2)
$$\leqslant q^{1/8+o(1)} P^{3/4}\left(\frac{P^{3/16}}{q^{1/16}M^{3/16}} + 1\right)\left(\frac{M^{3/16}}{q^{1/16}} + 1\right)$$

$$\leqslant q^{o(1)}\left(P^{15/16} + \frac{q^{1/16}P^{15/16}}{M^{3/16}} + q^{1/16}P^{3/4}M^{3/16} + q^{1/8}P^{3/4}\right).$$

We proceed on a case by case basis depending on the size of $N_1$. Let $P^{1/2} \geqslant H \geqslant P^\varepsilon$ be some paramters and take

$$J = \lceil \log P/ \log H \rceil.$$

8.2. **Small $N_1$.** Suppose first $N_1 \leqslant H$ then arguing as in [10, Equation (7.13)] we can choose two arbitrary sets $\mathcal{I}, \mathcal{J} \subseteq \{1, \ldots, J\}$ such that for

$$M = \prod_{i \in \mathcal{I}} M_i \prod_{j \in \mathcal{J}} N_j \qquad \text{and} \qquad N = Q/M,$$

where $Q$ is given by (8.1) and we have

(8.3) $$P^{1/2} \ll M \ll H^{1/2} P^{1/2}.$$

Hence by (8.2)

(8.4) $$\Sigma(\mathbf{V}) \leqslant q^{o(1)} \left( P^{15/16} + q^{1/16} P^{27/32} H^{3/32} + q^{1/8} P^{3/4} \right).$$

8.3. **Medium $N_1$.** Let $L$ be a parameter satisfying $H \leqslant L$ and suppose next that

$$H \leqslant N_1 \leqslant L.$$

We may also suppose

$$H \leqslant N_2 \leqslant N_1 \leqslant L,$$

as otherwise we may argue before to obtain the bound (8.4). In this case we define $M, N$ as

$$N = \prod_{i=1}^{J} \prod_{j=3}^{J} N_j \quad \text{and} \quad M = N_1 N_2,$$

so that

$$H^2 \leqslant M \leqslant L^2.$$

By (8.2)

(8.5) $$\Sigma(\mathbf{V}) \leqslant q^{o(1)} \left( P^{15/16} + \frac{q^{1/16} P^{15/16}}{H^{3/8}} + q^{1/16} P^{3/4} L^{3/8} + q^{1/8} P^{3/4} \right).$$

8.4. **Large $N_1$.** Let $R$ be a paramter to be chosen later and satisfying $R \geqslant P^{1/2}$. Suppose next that

$$L^2 \leqslant N_1 \leqslant R.$$

Taking $M = N_1$ as above, we derive from (8.2)

(8.6) $$\Sigma(\mathbf{V}) \leqslant q^{o(1)} \left( P^{15/16} + \frac{q^{1/16} P^{15/16}}{L^{3/8}} + q^{1/16} P^{3/4} R^{3/16} + q^{1/8} P^{3/4} \right).$$

8.5. **Very large** $N_1$**.** Finally consider when $N_1 \geqslant R$. Applying Theorem 2.2 with $r = 2$, and using the assumptions $P \leqslant q^{3/4}$ and $R \geqslant P^{1/2}$ we obtain

$$(8.7) \qquad \Sigma(\mathbf{V}) \leqslant q^{3/8+o(1)} \frac{P^{3/4}}{R^{1/2}}.$$

8.6. **Optimiziation.** Combining all previous bounds (8.4), (8.5), (8.6) and (8.7) results in

$$\widetilde{S}_q(h, P) \leqslant q^{o(1)}(P^{15/16} + q^{1/8}P^{3/4})$$
$$+ q^{o(1)}\left(q^{1/16}P^{27/32}H^{3/32} + \frac{q^{1/16}P^{15/16}}{H^{3/8}}\right)$$
$$+ q^{o(1)}\left(q^{1/16}P^{3/4}L^{3/8} + \frac{q^{1/16}P^{15/16}}{L^{3/8}}\right)$$
$$+ q^{o(1)}\left(q^{1/16}P^{3/4}R^{3/16} + q^{3/8+o(1)}\frac{P^{3/4}}{R^{1/2}}\right).$$

Taking parameters

$$H = P^{1/5}, \quad L = P^{1/4}, \quad R = q^{5/11},$$

gives

$$\widetilde{S}_q(h, P) \leqslant q^{o(1)}(P^{15/16} + q^{1/8}P^{3/4} + q^{1/16}P^{69/80} + q^{13/88}P^{3/4}),$$

which completes the proof.

## ACKNOWLEDGEMENT

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