On q-Analogues of the Barnes Multiple Zeta Functions

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Abstract. In this paper, we introduce q-analogues of the Barnes multiple zeta functions. We show that these functions can be extended meromorphically to the whole plane, and moreover, tend to the Barnes multiple zeta functions when $q \uparrow 1$ for all complex numbers.

1. Introduction

The aim of the present paper is to introduce q-analogues of the Barnes multiple zeta function ([3]);

$$\zeta_r(s, z; \boldsymbol{\omega}) := \sum_{n_1, \dots, n_r \ge 0} (n_1 \omega_1 + \dots + n_r \omega_r + z)^{-s} \quad (\operatorname{Re}(s) > r),$$

where $\omega_1, \ldots, \omega_r$ are complex parameters which lie on some half plane. We study an analytic continuation of the q-analogue of $\zeta_r(s,z;\omega)$. We determine especially, $true\ q$ -analogues of the Barnes multiple zeta function when $\omega_i=1\ (1\leq i\leq r)$. Here, by a true q-analogue, we mean when the classical limit $q\uparrow 1$ of the q-analogue reproduces the original zeta function for $all\ s\in {\bf C}$. Recall the Hurwitz zeta function's case, that is, the case r=1. Let 0< q<1 and $[z]_q:=(1-q^z)/(1-q)$ for $z\in {\bf C}$. In [6] (see also [5]) we studied q-analogues of the Hurwitz zeta function $\zeta(s,z):=\sum_{n=0}^{\infty}(n+z)^{-s}$ defined via the q-series with two complex variables $s,t\in {\bf C}$;

$$\tilde{\zeta}_q(s,t,z) := \sum_{n=0}^{\infty} \frac{q^{(n+z)t}}{[n+z]_q^s} \quad (\text{Re}\,(t) > 0) \,.$$

The function $\tilde{\zeta}_q(s,t,z)$ is continued meromorphically to the whole s,t-plane. We obtained the necessary and sufficient condition for the variable $t\in \mathbf{C}$ so that $\tilde{\zeta}_q(s,t,z)$ is a true q-analogue of $\zeta(s,z)$. Namely, these functions $\tilde{\zeta}_q^{(\nu)}(s,z):=\tilde{\zeta}_q(s,s-\nu,z)$ ($\nu\in\mathbf{N}$) give true q-analogues

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of the Hurwitz zeta function among the functions of the form $\tilde{\zeta}_q(s, \varphi(s), z)$ where $\varphi(s)$ is a meromorphic function on \mathbb{C} . The main purpose is to generalize the results in [6] to $r \geq 1$.

The plan of this paper is as follows. In Section 2, we define a q-analogue $\zeta_{q,r}(s,t,z)$ of the Barnes multiple zeta function for $\omega_i=1$ $(1\leq i\leq r)$ and give the main theorem (Theorem 2.1). In Section 3, we first study an analytic continuation of the q-analogue $\zeta_{q,r}(s,t,z)$ and then prove the main theorem. In Section 4, we study a q-analogue $\zeta_{q,r}(s,t,z;\omega)$ of the multiple zeta functions for general parameters ω . Using the binomial theorem, we give an analytic continuation of the q-analogue (Proposition 4.1). In the appendix, we introduce a q-analogue $\tilde{\Gamma}_q(z)$ of the gamma function $\Gamma(z)$ associated to the q-analogue $\tilde{\zeta}_q(s,t,z)$ of the Hurwitz zeta function. We first observe fundamental properties of $\tilde{\Gamma}_q(z)$. The rest of the appendix is devoted to study q-analogues of the limit formula of Lerch (Proposition A.3) and the Gauss-Legendre formula (Proposition A.5).

Throughout the paper, we assume 0 < q < 1. We put $[n]_q! := [n]_q[n-1]_q \cdots [1]_q$ for $n \in \mathbb{N}$. Further, for non-negative integers m and n, we define the q-binomial coefficient $\begin{bmatrix} m \\ n \end{bmatrix}_q$ by

$$\begin{bmatrix} m \\ n \end{bmatrix}_{q} := \frac{(q;q)_{m}}{(q;q)_{n}(q;q)_{m-n}},$$

where $(a;q)_m := \prod_{l=0}^{m-1} (1 - aq^l)$ for $m \ge 1$ and $(a;q)_0 := 1$. We denote the field of complex numbers, the ring of rational integers and the set of positive integers by \mathbb{C} , \mathbb{Z} and \mathbb{N} respectively. Also, if Q is a set, Q_P stands for the set of all elements in Q which satisfy the condition P.

2. Definition of q-analogues and the main theorem

Let $s, t \in \mathbb{C}$ and $z \notin -\mathbb{Z}_{\leq 0}$. We study a q-analogue of the Barnes multiple zeta function

$$\zeta_r(s,z) := \sum_{n_1,\dots,n_r \ge 0} (n_1 + \dots + n_r + z)^{-s}$$

defined by the following q-series;

$$\zeta_{q,r}(s,t,z) := \sum_{n_1,\dots,n_r \ge 0} \frac{q^{n_1t+n_2(t-1)+\dots+n_r(t-r+1)}}{[n_1+\dots+n_r+z]_q^s}.$$

The series $\zeta_{q,r}(s,t,z)$ converges absolutely for Re (t)>r-1. When r=1, we put $\zeta_q(s,t,z):=\zeta_{q,1}(s,t,z)$. In view of the results in [6], we put $\zeta_{q,r}^{(\nu)}(s,z):=\zeta_{q,r}(s,s-\nu,z)$ and $\zeta_q^{(\nu)}(s,z):=\zeta_q(s,s-\nu,z)$ for $\nu\in\mathbf{N}$. The following theorem is the main result of this paper.

THEOREM 2.1. Let $t = \varphi(s)$ be a meromorphic function on \mathbb{C} . Then the formula

$$\lim_{q \uparrow 1} \zeta_{q,r}(s, \varphi(s), z) = \zeta_r(s, z) \quad (s \in \mathbf{C})$$

holds if and only if the function $\varphi(s)$ can be written as $\varphi(s) = s - v$ for some $v \in \mathbb{N}$.

REMARK 2.2. (i) By Theorem 2.1, it is clear that the functions of the type $\sum_{\nu: \text{finite}} a_q^{(\nu)}(s,z) \zeta_{q,r}^{(\nu)}(s,z)$ for some holomorphic functions $a_q^{(\nu)}(s,z)$ satisfying $\lim_{q \uparrow 1} \sum_{\nu: \text{finite}} a_q^{(\nu)}(s,z) = 1$ are also true q-analogues of $\zeta_r(s,z)$. Note that the q-analogue of the Hurwitz zeta function discussed in [6] is given by $\tilde{\zeta}_q^{(\nu)}(s,z) = \zeta_q^{(\nu)}(s,z) \times q^{z(s-\nu)}$.

(ii) The q-analogue of the Hurwitz zeta function studied in [10] is different from ours. It is not of the form of the (q-) Dirichlet series and, in fact, is needed an extra term (precisely, see [6, Corollary 2.4]).

It is easy to see that $\zeta_r(s, z)$ is expressed as

(2.1)
$$\zeta_r(s,z) = \sum_{n=0}^{\infty} {n+r-1 \choose r-1} (n+z)^{-s}.$$

To obtain a similar expression for $\zeta_{q,r}(s,t,z)$, we need the following lemma.

LEMMA 2.3. (i) For $l, m \in \mathbb{Z}_{>0}$, it holds that

(2.2)
$$\sum_{d=0}^{l} {m-1+d \brack m-1}_{q} q^{d} = {m+l \brack m}_{q}.$$

(ii) For $r \in \mathbb{N}$, it holds that

(2.3)
$$\sum_{\substack{n_1, \dots, n_r \ge 0 \\ n_1 + \dots + n_r = n}} q^{n_1 + 2n_2 + \dots + rn_r} = q^n \begin{bmatrix} n + r - 1 \\ r - 1 \end{bmatrix}_q.$$

PROOF. The formula (2.2) is well-known (see [1], also [4]). We show the formula (2.3) by induction on r. It is clear that (2.3) holds for r=1. Suppose it holds for r=1. Then the left hand side of (2.3) is equal to

$$\sum_{n_1=0}^n q^{n_1+(n-n_1)} \sum_{\substack{n_2,\dots,n_r \geq 0 \\ n_2+\dots+n_r=n-n_1}} q^{n_2+2n_3+\dots+(r-1)n_r} = q^n \sum_{n_1=0}^n {n_1+r-2 \brack r-2}_q q^{n_1}.$$

Using the formula (2.2) for l=n, m=r-1 and $d=n_1$, we obtain the desired formula. \Box

PROPOSITION 2.4. It holds that

(2.4)
$$\zeta_{q,r}(s,t,z) = \sum_{n=0}^{\infty} {n+r-1 \brack r-1}_q \frac{q^{n(t-r+1)}}{[n+z]_q^s}.$$

PROOF. It is easy to see that

$$\zeta_{q,r}(s,t,z) = \sum_{n=0}^{\infty} \sum_{\substack{n_1,\dots,n_r \ge 0 \\ n_1+\dots+n_r = n}} \frac{q^{(t+1)(n_1+\dots+n_r)-(n_1+2n_2+\dots+rn_r)}}{[n_1+\dots+n_r+z]_q^s}$$
$$= \sum_{n=0}^{\infty} \frac{q^{(t+1)n}}{[n+z]_q^s} \sum_{\substack{n_1,\dots,n_r \ge 0 \\ n_1+\dots+n_r = n}} q^{-(n_1+2n_2+\dots+rn_r)}.$$

Substituting q^{-1} for q into (2.3) yields

$$\sum_{\substack{n_1,\dots,n_r \geq 0 \\ n_1+\dots+n_r = n}} q^{-(n_1+2n_2+\dots+rn_r)} = q^{-n} {n+r-1 \brack r-1}_{q^{-1}} = q^{-nr} {n+r-1 \brack r-1}_q.$$

Hence we obtain the formula (2.4).

3. Proof of the main theorem

In this section, we give a proof of Theorem 2.1. We first provide analytic continuations of $\zeta_r(s,z)$ with respect to s (see [9]) and study of $\zeta_{q,r}(s,t,z)$ with respect to t. Since we have the following ladder relations

(3.1)
$$\zeta_r(s,z) = \zeta_r(s,z+1) + \zeta_{r-1}(s,z),$$
$$\zeta_{q,r}(s,t,z) = q^{t-r+1}\zeta_{q,r}(s,t,z+1) + \zeta_{q,r-1}(s,t,z),$$

it is sufficient to study the analytic continuation when Re (z) > 0. Here we understand $\zeta_0(s,z) = z^{-s}$ and $\zeta_{q,0}(s,t,z) = [z]_q^{-s}$.

3.1. An analytic continuation of $\zeta_r(s,z)$. For each $l \in \mathbb{Z}_{\geq 0}$, we put $(x)_l := x(x+1)\cdots(x+l-1) = \Gamma(x+l)/\Gamma(x)$. Then $(x)_l$ can be written as $(x)_l = \sum_{j=0}^l s(l,j)x^j$ where s(l,j) is the Stirling number of the first kind. Hence we have

$$\binom{n+r-1}{r-1} = \frac{(n)_r}{n(r-1)!} = \frac{1}{(r-1)!} \sum_{j=0}^r s(l,j) n^{j-1} = \sum_{l=0}^{r-1} P_r^l(z) (n+z)^l,$$

where $P_r^l(z)$ $(0 \le l \le r - 1)$ is a polynomial in z defined by

$$P_r^l(z) := \frac{1}{(r-1)!} \sum_{i=1}^{r-1} {j \choose l} s(r, j+1) (-z)^{j-l}.$$

Thus, we have by (2.1)

(3.2)
$$\zeta_r(s,z) = \sum_{l=0}^{r-1} P_r^l(z) \zeta(s-l,z).$$

Recall also the Euler-Maclaurin summation formula (see, e.g., [1, p.619]): For $a, b \in \mathbb{Z}$ satisfying a < b, a C^{∞} -function f(x) on $[a, \infty)$, and an arbitrary integer $M \ge 0$, we have

(3.3)
$$\sum_{n=a}^{b} f(n) = \int_{a}^{b} f(x)dx + \frac{1}{2}(f(a) + f(b)) + \sum_{k=1}^{M} \frac{B_{k+1}}{(k+1)!} (f^{(k)}(b) - f^{(k)}(a)) - \frac{(-1)^{M+1}}{(M+1)!} \int_{a}^{b} \tilde{B}_{M+1}(x) f^{(M+1)}(x) dx,$$

where B_k is the Bernoulli number and $\tilde{B}_k(x)$ is the periodic Bernoulli polynomial defined by $\tilde{B}_k(x) = B_k(x - \lfloor x \rfloor)$ with $\lfloor x \rfloor$ being the largest integer not exceeding x. Putting $f(x) := (x+z)^{-s}$, we obtain

(3.4)
$$\zeta(s,z) = \frac{1}{s-1}z^{-s+1} + \frac{1}{2}z^{-s} + \sum_{k=1}^{M} \frac{B_{k+1}}{(k+1)!}(s)_k z^{-s-k} - \frac{(s)_{M+1}}{(M+1)!} \int_0^\infty \tilde{B}_{M+1}(x)(x+z)^{-s-M-1} dx.$$

Since Re (z) > 0, the equation (3.4) gives an analytic continuation of the Hurwitz zeta function $\zeta(s, z)$ to the region Re (s) > -M. Therefore, by (3.2) and (3.4), we obtain the following

PROPOSITION 3.1. For any integers $M_l \ge 0$ $(0 \le l \le r - 1)$, we have

$$\zeta_r(s,z) = \sum_{l=0}^{r-1} \frac{P_r^l(z)}{s-l-1} z^{-s+l+1} + \frac{1}{2} \sum_{l=0}^{r-1} P_r^l(z) z^{-s+l}$$

$$+ \sum_{l=0}^{r-1} P_r^l(z) \sum_{k_l=1}^{M_l} \frac{B_{k_l+1}}{(k_l+1)!} (s-l)_{k_l} z^{-s+l-k_l}$$

$$- \sum_{l=0}^{r-1} \frac{P_r^l(z)(s-l)_{M_l+1}}{(M_l+1)!} \int_0^\infty \tilde{B}_{M_l+1}(x)(x+z)^{-s+l-M_l-1} dx .$$

This gives an analytic continuation of $\zeta_r(s,z)$ to the region Re(s) > M where $M := \max\{-M_l + l \mid 0 \le l \le r - 1\}$.

3.2. An analytic continuation of $\zeta_{q,r}(s,t,z)$. It is easy to see that

$${n+r-1 \brack r-1}_q = \frac{1}{[r-1]_q!} \prod_{j=1}^{r-1} \frac{1-q^{n+z}+q^{n+z}-q^{n+j}}{1-q}$$

$$=\frac{1}{[r-1]_q!}\prod_{j=1}^{r-1}([n+z]_q-q^{n+j}[z-j]_q)=\sum_{l=0}^{r-1}q^{n(r-1-l)}P_{q,r}^l(z)[n+z]_q^l\,,$$

where $P_{q,r}^l(z)$ $(0 \le l \le r - 1)$ is a function of z defined by

$$P_{q,r}^{l}(z) := \frac{(-1)^{r-1-l}}{[r-1]_{q}!} \sum_{1 \le m_{1} \le \dots \le m_{r-1-l} \le r-1} q^{m_{1}+\dots+m_{r-1-l}} [z-m_{1}]_{q} \cdots [z-m_{r-1-l}]_{q}$$

for $0 \le l \le r-2$ and $P_{q,r}^{r-1}(z) := 1/[r-1]_q!$. Therefore we have by (2.4)

(3.5)
$$\zeta_{q,r}(s,t,z) = \sum_{l=0}^{r-1} P_{q,r}^l(z) \zeta_q(s-l,t-l,z).$$

For example, we have

$$\begin{split} \zeta_{q,2}(s,t,z) &= \zeta_q(s-1,t-1,z) - q[z-1]_q \zeta_q(s,t,z) \,, \\ \zeta_{q,3}(s,t,z) &= \frac{1}{1+q} \{ \zeta_q(s-2,t-2,z) \\ &- (q[z-1]_q + q^2[z-2]_q) \zeta_q(s-1,t-1,z) \\ &+ q^3[z-1]_q [z-2]_q \zeta_q(s,t,z) \} \,. \end{split}$$

We now recall the analytic continuation of $\zeta_q(s,t,z)$ proved in [6]. Let $N \in \mathbb{N}$. Put $f_q(x) := q^{xt}(1-q^{x+z})^{-s}$. Define the polynomial $b_j^{\varepsilon}(s)$ $(0 \le \varepsilon \le j)$ in s by the following equation:

$$\frac{d^{j}}{dx^{j}}\{(1-q^{x+z})^{-s}\} = (\log q)^{j} \sum_{\varepsilon=0}^{j} b_{j}^{\varepsilon}(s)(1-q^{x+z})^{-s-\varepsilon}.$$

By the Leibniz rule, we have

$$f_q^{(k)}(x) = (\log q)^k q^{xt} \sum_{\varepsilon=0}^k c_k^{\varepsilon}(s,t) (1 - q^{x+z})^{-s-\varepsilon}, \quad c_k^{\varepsilon}(s,t) := \sum_{j=\varepsilon}^k \binom{k}{j} t^{k-j} b_j^{\varepsilon}(s).$$

Choosing $f(x) = f_q(x)$ and M = N in (3.3), we have

(3.6)
$$\zeta_{q}(s,t,z) = \frac{1}{2} \left(\frac{1-q^{z}}{1-q} \right)^{-s} - \sum_{k=1}^{N} \sum_{\varepsilon=0}^{k} \frac{B_{k+1}}{(k+1)!} c_{k}^{\varepsilon}(s,t) \left(\frac{1-q^{z}}{1-q} \right)^{-s-\varepsilon} \frac{(\log q)^{k}}{(1-q)^{\varepsilon}} + (1-q)^{s} I_{q,0}^{0}(s,t,z) + \frac{(-1)^{N} (\log q)^{N+1} (1-q)^{s}}{(N+1)!} \times \sum_{\varepsilon=0}^{N+1} c_{N+1}^{\varepsilon}(s,t) I_{q,\varepsilon}^{N+1}(s,t,z) ,$$

where

$$I_{q,\varepsilon}^m(s,t,z) := \int_0^\infty \tilde{B}_m(x) q^{xt} (1 - q^{x+z})^{-s-\varepsilon} dx.$$

Note that $\tilde{B}_0(x) = 1$. Recall now the Fourier expansion of $\tilde{B}_m(x)$ (see, e.g., [11, p. 191]);

(3.7)
$$\tilde{B}_m(x) = -m! \sum_{n \in \mathbb{Z} \setminus \{0\}} \frac{e^{2\pi\sqrt{-1}nx}}{(2\pi\sqrt{-1}n)^m} \quad (m \ge 2).$$

Put $u = q^{x+z}$. Then we have

(3.8)
$$I_{q,0}^0(s,t,z) = -\frac{q^{-zt}}{\log q} b_{q^z}(t,-s+1),$$

$$(3.9) \qquad I_{q,\varepsilon}^m(s,t,z) = \sum_{n \in \mathbf{Z} \setminus \{0\}} \frac{m! e^{-2\pi\sqrt{-1}nz}}{(2\pi\sqrt{-1}n)^m} \frac{q^{-zt}}{\log q} b_{q^z} (\delta n + t, -s - \varepsilon + 1) \quad (m \ge 2),$$

where $\delta = 2\pi \sqrt{-1}/\log q$. Here $b_w(\alpha, \beta)$ is the incomplete beta function defined by the integral

$$b_w(\alpha, \beta) := \int_0^w u^{\alpha - 1} (1 - u)^{\beta - 1} du \quad (0 < \text{Re}(w) < 1).$$

This integral converges absolutely for Re $(\alpha) > 0$. Hence the function $b_w(\alpha, \beta)$ is holomorphic for Re $(\alpha) > 0$ and for all $\beta \in \mathbb{C}$. Note that if Re $(\beta) > 0$, we have $\lim_{w \to 1} b_w(\alpha, \beta) = B(\alpha, \beta)$ where $B(\alpha, \beta)$ is the beta function. Further, for any integer $N' \geq 2$, repeated use of integration by parts yields

(3.10)
$$b_w(\alpha, \beta) = \sum_{l=1}^{N'-1} (-1)^{l-1} \frac{(1-\beta)_{l-1}}{(\alpha)_l} w^{\alpha+l-1} (1-w)^{\beta-l} + (-1)^{N'-1} \frac{(1-\beta)_{N'-1}}{(\alpha)_{N'-1}} b_w(\alpha+N'-1, \beta-N'+1).$$

As a function of α , this expression gives an analytic continuation of $b_w(\alpha,\beta)$ to the region $\text{Re}(\alpha) > 1 - N'$. Hence the functions $I_{q,0}^0(s,t,z)$ and $I_{q,\varepsilon}^m(s,t,z)$ are meromorphically continued to the region Re(t) > 1 - N' for any integer $N' \geq 2$. Let $M \geq 0$ be an arbitrary large integer. Using the expressions (3.8) and (3.9), and applying the formula (3.10) to $I_{q,\varepsilon}^m(s,t,z)$ with $N' := M - N + 1 \geq 2$, we see that the formula (3.6) can be written as

(3.11)
$$\zeta_q(s,t,z) = -\frac{q^{-zt}(1-q)^s}{\log q} b_{q^z}(t,-s+1) + \frac{1}{2} \left(\frac{1-q^z}{1-q}\right)^{-s} + D_q^1(s,t,z;N,M) + D_q^2(s,t,z;N,M) + D_q^3(s,t,z;N,M) \,,$$

where

$$\begin{split} D_q^1(s,t,z;N,M) &:= -\sum_{k=1}^N \sum_{\varepsilon=0}^k \frac{B_{k+1}}{(k+1)!} c_k^\varepsilon(s,t) \left(\frac{1-q^z}{1-q}\right)^{-s-\varepsilon} \frac{(\log q)^k}{(1-q)^\varepsilon} \,, \\ D_q^2(s,t,z;N,M) &:= \sum_{\varepsilon=0}^{N+1} \sum_{l=1}^{M-N} \sum_{n \in \mathbf{Z} \setminus \{0\}} \frac{(-1)^{N+l-1}}{(2\pi \sqrt{-1}n)^{N+1}} \frac{c_{N+1}^\varepsilon(s,t)(s+\varepsilon)_{l-1} q^{z(l-1)}}{(1-q)^l (\delta n+t)_l} \\ & \times \left(\frac{1-q^z}{1-q}\right)^{-s-\varepsilon+1-l} \frac{(\log q)^N}{(1-q)^{\varepsilon-1}} \,, \\ D_q^3(s,t,z;N,M) &:= \sum_{\varepsilon=0}^{N+1} \sum_{n \in \mathbf{Z} \setminus \{0\}} \frac{(-1)^{M+1}}{(2\pi \sqrt{-1}n)^{N+1}} \frac{c_{N+1}^\varepsilon(s,t)(s+\varepsilon)_{M-N} q^{z(M-N)}}{(1-q)^{M-N} (\delta n+t)_{M-N}} \\ & \times \frac{(\log q)^{N+1}}{(1-q)^\varepsilon} \int_0^\infty e^{2\pi \sqrt{-1}nx} q^{x(t+M-N)} \left(\frac{1-q^{x+z}}{1-q}\right)^{-s-\varepsilon-M+N} dx \,. \end{split}$$

The equation (3.11) gives an analytic continuation of $\zeta_q(s,t,z)$ to the region Re (t)>1-N'=N-M. Note that, by the fact $c_k^k(s,t)=(s)_k$ and (3.7) again, we have

(3.12)
$$\lim_{q \uparrow 1} D_q^1(s, t, z; N, M) = \sum_{k=1}^N \frac{B_{k+1}}{(k+1)!} (s)_k z^{-s-k},$$

(3.13)
$$\lim_{q \uparrow 1} D_q^2(s, t, z; N, M) = \sum_{l=N+1}^M \frac{B_{l+1}}{(l+1)!} (s)_l z^{-s-l},$$

(3.14)
$$\lim_{q \uparrow 1} D_q^3(s, t, z; N, M) = -\frac{(s)_{M+1}}{(M+1)!} \int_0^\infty \tilde{B}_{M+1}(x) (x+z)^{-s-M-1} dx.$$

Therefore, by (3.5) and (3.11), we obtain the following

PROPOSITION 3.2. For any integers $N_l \ge 1$ and $M_l \ge N_l + 1$ $(0 \le l \le r - 1)$, we have

$$\begin{split} \zeta_{q,r}(s,t,z) &= -\frac{(1-q)^{s-(r-1)}}{\log q} \sum_{l=0}^{r-1} P_{q,r}^l(z) q^{-z(t-l)} (1-q)^{r-1-l} b_{q^z}(t-l,-s+l+1) \\ &+ \frac{1}{2} \sum_{l=0}^{r-1} P_{q,r}^l(z) \left(\frac{1-q^z}{1-q} \right)^{-s+l} + \sum_{l=0}^{r-1} P_{q,r}^l(z) D_q^1(s-l,t-l,z;N_l,M_l) \\ &+ \sum_{l=0}^{r-1} P_{q,r}^l(z) D_q^2(s-l,t-l,z;N_l,M_l) \\ &+ \sum_{l=0}^{r-1} P_{q,r}^l(z) D_q^3(s-l,t-l,z;N_l,M_l) \,. \end{split}$$

This gives an analytic continuation of $\zeta_{q,r}(s,t,z)$ to the region $\text{Re}\,(t)>M'$ where $M':=\max\{N_l-M_l+l\,|\,0\leq l\leq r-1\}.$

3.3. Proof of Theorem 2.1. Note the following lemma.

LEMMA 3.3. It holds that

$$\lim_{q \uparrow 1} P_{q,r}^l(z) = P_r^l(z) .$$

PROOF. By the definition of $P_{q,r}^l(z)$, it is sufficient to show

(3.15)
$$(-1)^{r-1-l} \sum_{1 \le m_1 < \dots < m_{r-1-l} \le r-1} (z - m_1) \cdots (z - m_{r-1-l})$$

$$= \sum_{k=l}^{r-1} {j \choose l} s(r, j+1) (-z)^{j-l} .$$

Notice that the left hand side of (3.15) is equal to the coefficient of x^l in the polynomial $p_r(x) := \prod_{j=1}^{r-1} (x - (z - j))$ in x. Since $p_r(x) = (x - z)_r/(x - z)$, we have

$$p_r(x) = \sum_{i=0}^{r-1} s(r, j+1)(x-z)^j = \sum_{l=0}^{r-1} {r-1 \choose l} s(r, j+1)(-z)^{j-l} x^l.$$

Hence the desired formula follows.

We are ready to prove the main theorem.

PROOF OF THEOREM 2.1. We first show the sufficiency. Let $t=s-\nu$ for $\nu\in \mathbb{N}$. Notice that, by (3.5), we have $\zeta_{q,r}^{(\nu)}(s,z)=\sum_{l=0}^{r-1}P_{q,r}^{l}(z)\zeta_{q}^{(\nu)}(s-l,z)$. Hence, by [6, Theorem 2.1], Lemma 3.3 and (3.2), we have

$$\lim_{q \uparrow 1} \zeta_{q,r}^{(\nu)}(s,z) = \sum_{l=0}^{r-1} P_r^l(z) \zeta(s-l,z) = \zeta_r(s,z) \quad (s \in \mathbf{C}).$$

We next show the necessity. Suppose that $\lim_{q \uparrow 1} \zeta_{q,r}(s,t,z)$ exists and satisfies $\lim_{q \uparrow 1} \zeta_{q,r}(s,t,z) = \zeta_r(s,z)$ for all $s \in \mathbb{C}$ with some meromorphic function $t = \varphi(s)$. Then, by Proposition 3.1, Proposition 3.2, Lemma 3.3, (3.12), (3.13) and (3.14), it is necessary to hold

$$-\lim_{q \uparrow 1} \frac{(1-q)^{s-(r-1)}}{\log q} \sum_{l=0}^{r-1} P_{q,r}^{l}(z) q^{-z(t-l)} (1-q)^{r-1-l} b_{q^{z}}(t-l, -s+l+1)$$

$$= \sum_{l=0}^{r-1} \frac{P_{r}^{l}(z)}{s-l-1} z^{-s+l+1}.$$

Assume Re (s) < 1. Since $\lim_{q \uparrow 1} (1-q)^{s-(r-1)}/\log q$ diverges, it is necessary to hold

(3.16)
$$\lim_{q \uparrow 1} \sum_{l=0}^{r-1} P_{q,r}^l(z) q^{-z(t-l)} (1-q)^{r-1-l} b_{q^z}(t-l, -s+l+1) = 0.$$

Notice that $\lim_{q \uparrow 1} b_{q^z}(t-l, -s+l+1) = \mathbf{B}(t-l, -s+l+1)$ for all l $(0 \le l \le r-1)$. Further, since the left hand side of (3.16) is equal to $\mathbf{B}(t-r+1, -s+r) = \Gamma(t-r+1)\Gamma(-s+r)/\Gamma(t-s+1)$, we have $t-s+1 \in \mathbf{Z}_{\le 0}$, whence $t=\varphi(s)=s-\nu$ for some positive integer $\nu \in \mathbf{N}$ in the region $\mathrm{Re}(s) < 1$. Since $\varphi(s)$ is meromorphic on \mathbf{C} , we have $\varphi(s)=s-\nu$ for all $s \in \mathbf{C}$. This proves the theorem.

4. Remarks on *q*-analogues of $\zeta_r(s, z; \omega)$.

We introduce here a q-analogue of the Barnes multiple zeta function $\zeta_r(s, z; \boldsymbol{\omega})$ for a general parameter $\boldsymbol{\omega} := (\omega_1, \dots, \omega_r)$. Assume $\omega_i > 0$ $(1 \le i \le r)$ and Re(z) > 0. We define a q-analogue of $\zeta_r(s, z; \boldsymbol{\omega})$ by the series

$$\zeta_{q,r}(s,t,z;\omega) := \sum_{n_1,\dots,n_r>0} \frac{q^{n_1\omega_1t + n_2\omega_2(t-1) + \dots + n_r\omega_r(t-r+1)}}{[n_1\omega_1 + \dots + n_r\omega_r + z]_q^s}.$$

We put $\zeta_{q,r}^{(\nu)}(s,z;\boldsymbol{\omega}):=\zeta_{q,r}(s,s-\nu,z;\boldsymbol{\omega})$ for $\nu\in\mathbf{N}$. The series $\zeta_{q,r}(s,t,z;\boldsymbol{\omega})$ converges absolutely for $\mathrm{Re}\,(t)>r-1$. It is clear that $\zeta_{q,r}(s,t,z)=\zeta_{q,r}(s,t,z;\mathbf{1}_r)$ where $\mathbf{1}_r:=(\underbrace{1,1,\ldots,1})$. By the following proposition, $\zeta_{q,r}(s,t,z;\boldsymbol{\omega})$ is continued meromorphically to

the whole *s*, *t*-plane. The proof can be obtained by the similar way to [5, Proposition 1] and [6, Proposition 2.9].

PROPOSITION 4.1. (i) The function $\zeta_{q,r}(s,t,z;\omega)$ can be written as

(4.1)
$$\zeta_{q,r}(s,t,z;\boldsymbol{\omega}) = (1-q)^s \sum_{l=0}^{\infty} {s+l-1 \choose l} q^{lz} \prod_{j=1}^r (1-q^{\omega_j(t-j+1+l)})^{-1}.$$

This gives a meromorphic continuation of $\zeta_{q,r}(s,t,z;\boldsymbol{\omega})$ to the whole s,t-plane with simple poles at $t \in j-1+\mathbf{Z}_{\leq 0}+\delta_j\mathbf{Z}$ $(1 \leq j \leq r)$. Here $\delta_j:=2\pi\sqrt{-1}/(\omega_j\log q)$.

(ii) The function $\zeta_{q,r}^{(\nu)}(s,z;\omega)$ can be written as

(4.2)
$$\zeta_{q,r}^{(\nu)}(s,z;\boldsymbol{\omega}) = (1-q)^s \sum_{l=0}^{\infty} \binom{s+l-1}{l} q^{lz} \prod_{i=1}^r (1-q^{\omega_j(s-\nu-j+1+l)})^{-1}.$$

This gives a meromorphic continuation of $\zeta_{q,r}^{(v)}(s,z;\omega)$ to the whole plane \mathbb{C} with simple poles at the points in

$$\begin{cases} j + \delta_i \mathbf{Z} \setminus \{0\} & (j \in \mathbf{Z}_{\leq 0}, \ 1 \leq i \leq r), \\ j + \delta_i \mathbf{Z} & (1 \leq j \leq \nu, \ 1 \leq i \leq r), \\ \nu + j + \delta_i \mathbf{Z} & (1 \leq j \leq r - 1, \ j + 1 \leq i \leq r). \end{cases}$$

In particular, the poles of $\zeta_{q,r}^{(\nu)}(s,z;\omega)$ on the real axis are given by $s=1,2,\ldots,r,r+1,\ldots,r+\nu-1$.

(iii) Let $m \in \mathbb{Z}_{>0}$. Then we have

$$\zeta_{q,r}^{(\nu)}(-m,z;\boldsymbol{\omega}) = (1-q)^{-m} \left\{ \sum_{l=0}^{m} (-1)^l \binom{m}{l} q^{lz} \prod_{j=1}^{r} (1-q^{\omega_j(-m-\nu+l-j+1)})^{-1} + \frac{q^{(m+\nu-1)z}}{\log q} \sum_{l=1}^{r} \frac{(-1)^{m+1} m! (l+\nu-2)! \, q^{lz}}{(l+m+\nu-1)! \, \omega_l} \prod_{\substack{j=1\\ j \neq l}}^{r} (1-q^{\omega_j(l-j)})^{-1} \right\}.$$

PROOF. The formula (4.1) is obtained by the binomial theorem, whence (4.2) immediately follows. The formula (4.3) is derived from the fact $(s+m)/(1-q^{\omega_l(s+m)}) = -1/(\omega_l \log q) + O(s+m)$ as $s \to -m$.

These facts motivate the

Conjecture 4.2. Let $t = \varphi(s)$ be a meromorphic function on \mathbb{C} . Then the formula

$$\lim_{q \uparrow 1} \zeta_{q,r}(s, \varphi(s), z; \boldsymbol{\omega}) = \zeta_r(s, z; \boldsymbol{\omega}) \quad (s \in \mathbb{C})$$

holds if and only if the function $\varphi(s)$ can be written as $\varphi(s) = s - v$ for some $v \in \mathbb{N}$.

In fact, since $\zeta_1(s, z; \boldsymbol{\omega}) = \omega^{-s} \zeta(s, z/\omega)$ and $\zeta_{q,1}(s, t, z; \boldsymbol{\omega}) = [\omega]_q^{-s} \zeta_{q^{\omega}}(s, t, z/\omega)$ for $\omega > 0$, Conjecture 4.2 is true for r = 1 by (3.4) and (3.11).

A. An associated q-analogue of the gamma function

In this appendix, we introduce a q-analogue of the gamma function defined via the q-analogue of the Hurwitz zeta function:

$$\tilde{\zeta}_q(s,z) := \zeta_q^{(1)}(s,z) \times q^{z(s-1)} = \sum_{n=0}^{\infty} \frac{q^{(n+z)(s-1)}}{[n+z]_q^s} \quad (\text{Re}(s) > 1).$$

Note that by (3.1), we have

(A.1)
$$\tilde{\zeta}_q(s,z) = \tilde{\zeta}_q(s,z+1) + \frac{q^{z(s-1)}}{[z]_q^s}.$$

Imitating the Lerch formula [8] (the zeta regularization)

$$\frac{\partial}{\partial s}\zeta(s,z)\Big|_{s=0} = \log\frac{\Gamma(z)}{\sqrt{2\pi}},$$

we define a q-analogue $\tilde{\Gamma}_q(z)$ of the gamma function by

$$\tilde{\Gamma}_q(z) := \exp\left(\frac{\partial}{\partial s}\tilde{\zeta}_q(s,z)\bigg|_{s=0} - \frac{\partial}{\partial s}\tilde{\zeta}_q(s,1)\bigg|_{s=0}\right).$$

Then the function $\tilde{\Gamma}_q(z)$ is well-defined as a single valued meromorphic function. Indeed, let

$$\tilde{\zeta}_q(s,z) = a_0(z;q) + a_1(z;q)s + a_2(z;q)s^2 + \cdots$$

be the Taylor expansion of $\tilde{\zeta}_q(s,z)$ around s=0. Note that $\tilde{\zeta}_q(s,z)$ is holomorphic at s=0. Assume Re (z)>0. Then, by Proposition 4.1, $\tilde{\zeta}_q(s,z)$ has the following expression;

(A.2)
$$\tilde{\zeta}_q(s,z) = (1-q)^s \sum_{n=0}^{\infty} {s+n-1 \choose n} \frac{q^{z(s-1+n)}}{1-q^{s-1+n}}.$$

Hence one can calculate the coefficient $a_1(z;q)$ by the same manner performed in [7] as

(A.3)
$$a_1(z;q) = \sum_{n=2}^{\infty} \frac{1}{n} \frac{q^{(n-1)z}}{1 - q^{n-1}} - z + \frac{1}{2} + \frac{1 - z(1-q)}{(1-q)^2} q^{1-z} \log q - \left(\frac{q^{1-z}}{1-q} + \frac{1}{\log q}\right) \log (1-q).$$

Therefore $\tilde{\Gamma}_q(z)$ is meromorphic in the region Re (z) > 0. If -1 < Re (z) < 0, by the ladder relation (A.1), we have

$$a_1(z;q) = q^{-z} \log q^z - q^{-z} \log \left(\frac{1 - q^z}{1 - q} \right) + a_1(z+1;q).$$

Hence we have

(A.4)
$$\tilde{\Gamma}_{q}(z) = (q^{-z}[z]_{q})^{-q^{-z}} \tilde{\Gamma}_{q}(z+1).$$

This gives a meromorphic continuation of $\tilde{\Gamma}_q(z)$ to the region Re (z)>-1. Repeating the same procedure, we see that $\tilde{\Gamma}_q(z)$ can be extended as a meromorphic function on ${\bf C}$.

From Theorem 2.1, by the Lerch formula, we have immediately

(A.5)
$$\lim_{q \uparrow 1} \tilde{\Gamma}_q(z) = \Gamma(z) \quad (z \notin -\mathbf{Z}_{\geq 0}).$$

Moreover, $\tilde{\Gamma}_q(z)$ satisfies the following properties.

PROPOSITION A.1. We have

(A.6)
$$\tilde{\Gamma}_{q}(z+1) = (q^{-z}[z]_{q})^{q^{-z}}\tilde{\Gamma}_{q}(z),$$

(A.7)
$$\tilde{\Gamma}_q(1) = 1,$$

(A.8)
$$\frac{d^2}{dz^2}\log\tilde{\Gamma}_q(z+1) \ge 0 \quad (z \ge 0).$$

In particular, for a positive integer n, we have

(A.9)
$$\tilde{\Gamma}_q(n+1) = q^{-\sum_{k=1}^n kq^{-k}} \prod_{k=1}^n ([k]_q)^{q^{-k}}.$$

PROOF. By the definition of $\tilde{\Gamma}_q(z)$, (A.7) is obvious. The formula (A.6) is clear from (A.4). The assertion (A.9) follows from (A.6) and (A.7) by induction. To show the inequality (A.8), take the logarithm of $\tilde{\Gamma}_q(z)$:

(A.10)
$$\log \tilde{\Gamma}_q(z) = \sum_{n=2}^{\infty} \frac{1}{n} \frac{q^{z(n-1)} - q^{n-1}}{1 - q^{n-1}} - z + 1 + \frac{q^{-z}(1 - (1-q)z) - 1}{(1-q)^2} q \log q + \frac{1 - q^{1-z}}{1 - q} \log (1-q).$$

We calculate as

$$\frac{d^2}{dz^2}\log \tilde{\Gamma}_q(z+1) = (\log q)^2 \sum_{n=2}^{\infty} \frac{(n-1)^2}{n} \frac{q^{(z+1)(n-1)}}{1-q^{n-1}} + \frac{(\log q)^2 q^{-z}}{(1-q)^2} \eta_q(z) \,,$$

where $\eta_q(z) := (\log q)(1 - (1-q)(z+1)) - (1-q)\log(1-q) + 2(1-q)$. Therefore, it suffices to show that $\eta_q(z) \ge 0$ for all 0 < q < 1 if $z \ge 0$, and this is indeed true. In fact, since $\frac{d}{dq}\eta_q(z) \le 0$ for 0 < q < 1, we conclude that $\eta_q(z) \ge \lim_{q \uparrow 1} \eta_q(z) = 0$. Hence the proposition follows.

REMARK A.2. One can find the similar formulas to (A.6), (A.7) and (A.8) in the q-analogue of the Bohr-Morellup theorem for the Jackson q-gamma function in [2]. It has not yet been clarified that these properties characterize the function $\tilde{\Gamma}_q(z)$.

By the expression (A.2) again, $\tilde{\zeta}_q(s,z)$ has the following Laurent expansion around s=1:

(A.11)
$$\tilde{\zeta}_q(s,z) = \frac{q-1}{\log q} \frac{1}{s-1} + \gamma_q(z) + O(s-1) \quad (\text{Re}(z) > 0),$$

where

(A.12)
$$\gamma_q(z) := \sum_{n=1}^{\infty} \frac{q^{nz}}{[n]_q} + (1-q) \left(-z + \frac{1}{2} - \frac{\log(1-q)}{\log q} \right).$$

We next show a q-analogue of the Lerch limit formula [8]:

(A.13)
$$\lim_{s \to 1} \left(\zeta(s, z) - \frac{1}{s - 1} \right) = -\frac{\Gamma'}{\Gamma}(z).$$

PROPOSITION A.3. It holds that

$$(\text{A.14}) \quad \gamma_q(z) = \lim_{s \to 1} \left(\tilde{\zeta}_q(s, z) - \frac{q-1}{\log q} \frac{1}{s-1} \right) = -\frac{q-1}{\log q} \frac{\tilde{\Gamma}_q'}{\tilde{\Gamma}_q}(z) + C_q(z) \quad (\text{Re}\,(z) > 0) \,,$$

where

$$C_q(z) := \sum_{n=1}^{\infty} \frac{1}{n+1} \frac{q^{nz}}{[n]_q} + q^{1-z} + \frac{\log q}{1-q} (1 - (1-q)z)q^{1-z} + \frac{1-q}{\log q}$$
$$-q^{1-z} \log (1-q) - \frac{1-q}{\log q} \log (1-q) + \left(-z + \frac{1}{2}\right) (1-q)$$

and $\lim_{q \uparrow 1} C_q(z) = 0$. Put $\gamma_q := \gamma_q(1)$. Then we have, in particular, $\lim_{q \uparrow 1} \gamma_q = \gamma$ where $\gamma = 0.577215...$ denotes the Euler constant.

PROOF. By (A.10), we have

(A.15)
$$\begin{split} \frac{\tilde{\Gamma}_q'}{\tilde{\Gamma}_q}(z) &= \frac{\log q}{1 - q} \left(\sum_{n=1}^{\infty} \frac{q^{zn}}{[n]_q} - \sum_{n=1}^{\infty} \frac{1}{n+1} \frac{q^{nz}}{[n]_q} \right) - 1 \\ &- \frac{(1 - q) + (1 - (1 - q)z)\log q}{(1 - q)^2} q^{1-z} \log q + \frac{\log q}{1 - q} q^{1-z} \log (1 - q) \,. \end{split}$$

Plugging (A.12) into (A.15), we obtain the formula (A.14). It is straightforward to show the fact $\lim_{q \uparrow 1} C_q(z) = 0$ when Re (z) > 0. Hence we have $\lim_{q \uparrow 1} \gamma_q = \gamma$ by the limit formulas (A.5), (A.13) and the facts $\Gamma(1) = 1$, $\Gamma'(1) = -\gamma$. This completes the proof.

REMARK A.4. The q-analogue of the Lerch limit formula obtained in this paper is different from the one given in [7].

As a final remark, we give a q-analogue of the Gauss-Legendre formula.

PROPOSITION A.5. Let $N \in \mathbb{N}$. Then we have

$$[N]_q^{[1-Nz]_q} \tilde{\Gamma}_{q^N} \left(\frac{1}{N}\right) \cdots \tilde{\Gamma}_{q^N} \left(\frac{N-1}{N}\right) \tilde{\Gamma}_q(Nz)$$

$$= \tilde{\Gamma}_{q^N}(z) \tilde{\Gamma}_{q^N} \left(z + \frac{1}{N}\right) \cdots \tilde{\Gamma}_{q^N} \left(z + \frac{N-1}{N}\right).$$

PROOF. The proof is straightforward from (A.10).

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