

## Retraction: On Hilbert's 8th problem

**Nicholas G. Polson**

*University of Chicago*

**Abstract.** Two errata in the paper are given.

First, the Thorin measure constructed in (2.16) should read

$$v_\alpha(t) = \frac{1}{\sqrt{2\pi}} \int_0^\infty e^{-tz} \left( \int_0^\infty 2 \sin^2(x\sqrt{z/2}) e^{-\alpha x} \mu(dx) \right) \frac{dz}{\sqrt{\pi z}}. \quad (2.16)$$

Second, the paper of Grosswald provides results on the existence of  $m_G(s)$  for a range of values of  $s$ , but not directly for the range  $(-\frac{1}{2}, 0)$ . This invalidates the ensuing argument and the proof of Theorem 2.

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University of Chicago  
5807 S. Woodlawn Ave.  
Chicago, Illinois 60637  
USA  
E-mail: [ngp@chicagobooth.edu](mailto:ngp@chicagobooth.edu)

## On Hilbert’s 8th problem

Nicholas G. Polson

University of Chicago

**Abstract.** A Hadamard factorisation of the Riemann  $\xi$ -function is constructed to characterize the zeros of the zeta function.

### 1 Introduction

Riemann (1859) defines the zeta function,  $\zeta(s)$ , as the analytic continuation of  $\sum_{n=1}^{\infty} n^{-s}$  on  $\text{Re}(s) > 1$  and the  $\xi$ -function by

$$\zeta(s) = \sum_{n=1}^{\infty} n^{-s}, \quad \xi(s) = \frac{1}{2}s(s-1)\pi^{-\frac{1}{2}s}\Gamma\left(\frac{1}{2}s\right)\zeta(s). \quad (1.1)$$

The Riemann Hypothesis (RH) states that all the nontrivial zeroes of  $\zeta(s)$  lie on the critical line  $\text{Re}(s) = \frac{1}{2}$ , or equivalently, those of  $\xi(\frac{1}{2} + is) = \xi(\frac{1}{2} - is)$  lie on the real axis.

The  $\xi$ -function is an entire function of order one and hence admits a Hadamard factorisation. Titchmarsh (1974, 2.12.5) shows Hadamard’s factorization theorem gives, for all values of  $s$ , with  $b_0 = \frac{1}{2}\log(4\pi) - 1 - \frac{1}{2}\gamma$  and  $\xi(0) = -\zeta(0) = \frac{1}{2}$ , such that

$$\xi(s) = \xi(0)e^{b_0s} \prod_{\rho} \left(1 - \frac{s}{\rho}\right) e^{\frac{s}{\rho}}. \quad (1.2)$$

The zeros,  $\rho$ , of  $\xi$  correspond to the non-trivial zeros of  $\zeta$ .

The argument to prove RH proceeds in three steps.

- (a) RH is equivalent to the existence of a generalised gamma convolution (GGC) random variable (Bondesson (1992, p. 124), Roynette and Yor (2005)), denoted by  $H_{\frac{1}{2}}^{\xi}$ , whose Laplace transform expresses the reciprocal  $\xi$ -function as

$$\frac{\xi(\frac{1}{2})}{\xi(\frac{1}{2} + \sqrt{s})} = E(\exp(-sH_{\frac{1}{2}}^{\xi})). \quad (1.3)$$

- (b) Theorem 1 constructs a GGC random variable  $H_{\alpha}^{\xi}$  for  $\alpha > 1$ , such that

$$\frac{\xi(\alpha)}{\xi(\alpha + \sqrt{s})} e^{-b_{\alpha}\sqrt{s}} = E(\exp(-sH_{\alpha}^{\xi})), \quad s > 0 \quad (1.4)$$

$$\text{where } b_{\alpha} = -\frac{\xi'}{\xi}(\alpha) + \frac{1}{\alpha - 1}.$$

(c) Theorem 2 then extends (b) to the case  $\alpha = \frac{1}{2}$ .

There is an intermediate Lemma 1 which helps identify the GGC random variable  $H_\alpha^\xi$ . Propositions 1 and 2 provide similar GGC representations for the zeta function and  $(\alpha - 1)/(\alpha - 1) + s$ , respectively.

To show (a), first assume that RH is true. Then the zeroes of  $\xi$  are of the form  $\rho = \frac{1}{2} \pm i\tau$  as  $\xi(s) = \xi(1 - s)$ . The Hadamard factorisation then becomes

$$\xi(s) = \xi(0) \prod_{\tau>0} \left(1 - \frac{s}{\frac{1}{2} + i\tau}\right) \left(1 - \frac{s}{\frac{1}{2} - i\tau}\right) \tag{1.5}$$

and  $\xi(\frac{1}{2}) = \xi(0) \prod_{\tau>0} \tau^2 / (\frac{1}{4} + \tau^2)$  as

$$\xi(s) = \xi(0) \prod_{\tau>0} \frac{(s - \frac{1}{2})^2 + \tau^2}{\frac{1}{4} + \tau^2}. \tag{1.6}$$

From (1.6), the reciprocal  $\xi$ -function then satisfies

$$\frac{\xi(\frac{1}{2})}{\xi(\frac{1}{2} + s)} = \prod_{\tau>0} \frac{\tau^2}{\tau^2 + s^2}. \tag{1.7}$$

Using Frullani's identity,  $\log(z/z + s^2) = \int_0^\infty (1 - e^{-s^2 t}) e^{-tz} dt/t$ , write

$$\frac{\xi(\frac{1}{2})}{\xi(\frac{1}{2} + s)} = \prod_{\tau>0} \frac{\tau^2}{\tau^2 + s^2} = \exp \left\{ \int_0^\infty \log \left( \frac{z}{z + s^2} \right) U(dz) \right\} \tag{1.8}$$

$$= \exp \left( - \int_0^\infty (1 - e^{-s^2 t}) g_{\frac{1}{2}}^\xi(t) \frac{dt}{t} \right) \tag{1.9}$$

$$= E(\exp(-s^2 H_{\frac{1}{2}}^\xi)). \tag{1.10}$$

Here  $g_{\frac{1}{2}}^\xi(t) = \int_0^\infty e^{-tz} U_{\frac{1}{2}}(dz)$  and  $U_{\frac{1}{2}}(dz) = \sum_{\tau>0} \delta_{\tau^2}(dz)$  is the Thorin measure where  $\delta$  is a Dirac measure.

The GGC random variable  $H_{\frac{1}{2}}^\xi \stackrel{D}{=} \sum_{\tau>0} Y_\tau$  where  $Y_\tau \sim \text{Exp}(\tau^2)$  satisfies

$$\prod_{\tau>0} \frac{\tau^2}{\tau^2 + s^2} = E(\exp(-s^2 H_{\frac{1}{2}}^\xi)). \tag{1.11}$$

Conversely, if  $\xi(\frac{1}{2})/\xi(\frac{1}{2} + \sqrt{s}) = E(\exp(-s H_{\frac{1}{2}}^\xi))$  then  $\xi(\frac{1}{2} + s)$  has no zeroes. Then  $\xi(s)$  has no zeroes for  $\text{Re}(s) > \frac{1}{2}$  and  $\xi(s) = \xi(1 - s)$ , implies no zeroes for  $\text{Re}(s) < \frac{1}{2}$  either.

## 2 Reciprocal $\xi$ -function and GGC representation

To show (b), consider the following theorem.

**Theorem 1.** *The reciprocal  $\xi$ -function satisfies for  $\alpha > 1$  and  $s > 0$ ,*

$$\frac{\xi(\alpha)}{\xi(\alpha + s)} e^{-b_\alpha s} = \exp\left(-\int_0^\infty (1 - e^{-s^2 t}) g_\alpha^\xi(t) \frac{dt}{t}\right), \tag{2.1}$$

where

$$b_\alpha = -\frac{\xi'}{\xi}(\alpha) + \frac{1}{\alpha - 1} \tag{2.2}$$

and  $g_\alpha^\xi$  is completely monotone

$$g_\alpha^\xi(t) = \int_0^\infty e^{-tz} U_\alpha^\xi(dz). \tag{2.3}$$

**Proof.** To derive  $\xi(\alpha)/\xi(\alpha + s)$ , use the definitions,

$$\xi(\alpha) = (\alpha - 1)\pi^{-\frac{1}{2}\alpha} \Gamma\left(1 + \frac{1}{2}\alpha\right) \zeta(\alpha), \tag{2.4}$$

$$\xi(\alpha + s) = (\alpha - 1 + s)\pi^{-\frac{1}{2}(\alpha+s)} \Gamma\left(1 + \frac{1}{2}(\alpha + s)\right) \zeta(\alpha + s). \tag{2.5}$$

Now,  $\xi(0) = \xi(1) = \frac{1}{2}$  and  $\xi(\frac{1}{2}) \neq 0$  and  $\xi(s) = \xi(1 - s)$ , so  $\xi'(\frac{1}{2}) = 0$  and  $\xi'(\frac{1}{2})/\xi(\frac{1}{2}) = 0$ . Taking derivatives at  $s = \alpha$  of

$$\log \xi(s) = \log(s - 1) - \frac{1}{2}s \log \pi + \log \Gamma\left(1 + \frac{1}{2}s\right) + \log \zeta(s) \tag{2.6}$$

with  $\psi(s) = \Gamma'(s)/\Gamma(s)$ , gives

$$\frac{\xi'}{\xi}(\alpha) = \frac{1}{\alpha - 1} - \frac{1}{2} \log \pi + \frac{\zeta'}{\zeta}(\alpha) + \frac{1}{2} \psi\left(1 + \frac{1}{2}\alpha\right). \tag{2.7}$$

In particular,

$$0 = \frac{\xi'}{\xi}\left(\frac{1}{2}\right) = -2 - \frac{1}{2} \log \pi + \frac{\zeta'}{\zeta}\left(\frac{1}{2}\right) + \frac{1}{2} \psi\left(\frac{5}{4}\right). \tag{2.8}$$

Theorem 1 now follows from the decomposition, for  $\alpha > 1$ ,

$$\begin{aligned} & \frac{\xi(\alpha)}{\xi(\alpha + s)} \exp\left\{s\left(\frac{\xi'}{\xi}(\alpha) - \frac{1}{\alpha - 1}\right)\right\} \\ &= \frac{(\alpha - 1)}{s + (\alpha - 1)} \cdot \frac{\Gamma(1 + \frac{1}{2}\alpha) e^{s\frac{1}{2}\psi(1 + \frac{1}{2}\alpha)}}{\Gamma(1 + \frac{1}{2}(\alpha + s))} \cdot \frac{\zeta(\alpha) e^{s\frac{\zeta'}{\zeta}(\alpha)}}{\zeta(\alpha + s)}, \end{aligned} \tag{2.9}$$

where

$$\psi(s) = \frac{\Gamma'}{\Gamma}(s) = \int_0^\infty \left( \frac{e^{-t}}{t} - \frac{e^{-st}}{1 - e^{-t}} \right) dt. \tag{2.10}$$

Each term on the r.h.s. of (2.9) will be treated separately.

Euler's product formula, for  $\alpha > 1$ , gives with  $\zeta_p(s) := p^s / (p^s - 1)$

$$\zeta(\alpha + s) = \prod_{p \text{ prime}} (1 - p^{-\alpha-s})^{-1} = \prod_{p \text{ prime}} \zeta_p(\alpha + s) \tag{2.11}$$

and  $\zeta(\alpha) = \prod_p \zeta_p(\alpha)$ , yields

$$\log \frac{\zeta(\alpha + s)}{\zeta(\alpha)} = \sum_p \log \frac{1 - p^{-\alpha}}{1 - p^{-\alpha-s}} = \sum_p \sum_{r=1}^\infty \frac{1}{r} p^{-\alpha r} (e^{-sr \log p} - 1) \tag{2.12}$$

$$= \int_0^\infty (e^{-sx} - 1) e^{-\alpha x} \frac{\mu^\zeta(dx)}{x} \tag{2.13}$$

where  $\mu^\zeta(dx) = \sum_p \sum_{r=1}^\infty (\log p) \delta_{r \log p}(dx)$ .

The following lemma identifies the Thorin measure of a GGC distribution.

**Lemma 1.** *Suppose that the function  $f$  satisfies*

$$\log\left(\frac{f(\alpha + s)}{f(\alpha)}\right) - s \frac{f'(\alpha)}{f(\alpha)} = \int_0^\infty (e^{-sx} - 1 + sx) e^{-\alpha x} \frac{\mu(dx)}{x} \tag{2.14}$$

for some arbitrary  $\mu(dx)$ . This can then be re-expressed as

$$\log\left(\frac{f(\alpha)}{f(\alpha + s)}\right) + s \frac{f'(\alpha)}{f(\alpha)} = - \int_0^\infty (1 - e^{-\frac{1}{2}s^2 t}) \frac{v_\alpha(t)}{t} dt, \tag{2.15}$$

where  $v_\alpha(t)$  is the completely monotone function

$$v_\alpha(t) = \frac{1}{\sqrt{2\pi}} \int_0^\infty e^{-tz} \left( \int_0^\infty 2 \sin^2(x\sqrt{z/2}) e^{-\alpha x} \frac{\mu(dx)}{x} \right) \frac{dz}{\sqrt{\pi z}}. \tag{2.16}$$

This follows from the identities, valid for  $s > 0$  and  $x > 0$ ,

$$e^{-sx} + sx - 1 = \int_0^\infty (1 - e^{-\frac{1}{2}s^2 t})(1 - e^{-\frac{x^2}{2t}}) \frac{x}{\sqrt{2\pi t^3}} dt, \tag{2.17}$$

$$\frac{1 - e^{-x^2/2t}}{\sqrt{t}} = \int_0^\infty e^{-tz} \frac{2 \sin^2(x\sqrt{z/2})}{\sqrt{\pi z}} dz. \tag{2.18}$$

In particular, when  $f$  is the gamma or zeta function, this yields

1. When  $f(s) = \Gamma(1 + \frac{1}{2}s)$ , then

$$\mu^\Gamma(dx) = \frac{dx}{e^{2x} - 1}. \tag{2.19}$$

2. When  $f(s) = \zeta_p(s)$ , then

$$\mu^\zeta(dx) = \sum_{k \geq 1} (\log p) \delta_{k \log p}(dx). \tag{2.20}$$

Using (2.20) and Lemma 1, the  $\zeta$ -function satisfies

**Proposition 1.** For  $\alpha > 1$  and  $s > 0$ ,

$$\frac{\zeta(\alpha + s)}{\zeta(\alpha)} e^{-s \frac{\zeta'}{\zeta}(\alpha)} = \exp\left(\int_0^\infty (e^{-sx} + sx - 1) e^{-\alpha x} \frac{\mu^\zeta(dx)}{x}\right) \tag{2.21}$$

with

$$\frac{\mu^\zeta(dx)}{x} = \sum_p \frac{\mu_p^\zeta(dx)}{x} = \sum_{n \geq 2} \frac{\Lambda(n)}{\log n} \delta_{\log n}(dx), \tag{2.22}$$

where  $\Lambda(n)$  is the von Mangoldt function,  $\Lambda(n) = \log p$  if  $n = p^r$  where  $p$  is a prime. The reciprocal zeta function then satisfies, for  $\alpha > 1$ ,

$$\frac{\zeta(\alpha)}{\zeta(\alpha + s)} e^{s \frac{\zeta'}{\zeta}(\alpha)} = \exp\left(-\int_0^\infty (1 - e^{-\frac{1}{2}s^2 t}) \frac{v_\alpha^\zeta(t)}{t} dt\right) \quad \text{where} \tag{2.23}$$

$$v_\alpha^\zeta(t) = \sum_{p \text{ prime}} v_{p,\alpha}^\zeta(t)$$

with  $\int_0^\infty v_\alpha^\zeta(t) dt < \infty$ , and

$$v_\alpha^\zeta(t) = \frac{1}{\sqrt{2\pi t}} \sum_{n \geq 2} \frac{\Lambda(n)}{n^\alpha} (1 - e^{-(\log^2 n)/2t}) \tag{2.24}$$

$$= \frac{1}{\sqrt{2\pi t}} \sum_{p \text{ prime}} \log p \left\{ \sum_{r \geq 1} \frac{1}{p^{\alpha r}} (1 - e^{-(r^2 \log^2 p)/2t}) \right\}. \tag{2.25}$$

The term  $(\alpha - 1)/(s + (\alpha - 1))$  in the product (2.9) follows from

**Proposition 2.** Let  $a = \alpha - 1 > 0$ , then  $a/(s + a)$  has representation

$$\frac{a}{s + a} = \int_0^\infty e^{-sx} a e^{-ax} dx = \int_0^\infty e^{-\frac{1}{2}s^2 t} \left\{ \int_0^\infty \frac{x e^{-\frac{x^2}{2t}}}{\sqrt{2\pi t^3}} a e^{-ax} dx \right\} dt \tag{2.26}$$

$$= \exp\left\{-\int_0^\infty (1 - e^{-\frac{1}{2}s^2 t}) \frac{v_\alpha^0(t)}{t} dt\right\} \tag{2.27}$$

with completely monotone function

$$v_\alpha^0(t) = \frac{1}{2}e^{\frac{1}{2}a^2t} \operatorname{erfc}(a\sqrt{t/2}) = E(e^{-tZ_\alpha^0}). \tag{2.28}$$

Here  $Z_\alpha^0$  has density  $2a/\pi\sqrt{2x}(a^2 + 2x)$  for  $x > 0$ .

The Hadamard factorization (2.9), for  $\alpha > 1$ , is then

$$\frac{\xi(\alpha)}{\xi(\alpha + s)} = e^{b_\alpha s} \exp\left(-\int_0^\infty (1 - e^{-\frac{1}{2}s^2t}) \frac{g_\alpha^\xi(t)}{t} dt\right) \tag{2.29}$$

with  $b_\alpha = -\frac{\xi'}{\xi}(\alpha) + \frac{1}{\alpha-1}$  and completely monotone function

$$g_\alpha^\xi(t) = v_\alpha^0(t) + v_\alpha^\Gamma(t) + v_\alpha^\zeta(t). \tag{2.30}$$

This defines the Thorin measure  $U_\alpha^\xi$  of  $H_\alpha^\xi$  via  $g_\alpha^\xi(t) = \int_0^\infty e^{-tz} U_\alpha^\xi(dz)$ .

Equivalently, there exists  $H_\alpha^\xi$ , with GGC density, such that

$$\frac{\xi(\alpha)}{\xi(\alpha + \sqrt{s})} e^{-b_\alpha \sqrt{s}} = E(\exp(-sH_\alpha^\xi)). \tag{2.31}$$

This completes the derivation of Theorem 1. □

To extend (2.31) to  $\xi(\frac{1}{2})/\xi(\frac{1}{2} + \sqrt{s})$  for  $s > 0$  where  $b_{\frac{1}{2}} = 0$ , consider Pólya's (1926) construction of the random variable  $X_\xi$ , with symmetric density such that

$$\frac{\xi(\frac{1}{2} + s)}{\xi(\frac{1}{2})} = E(e^{sX_\xi}), \quad \forall s \in \mathbb{C}. \tag{2.32}$$

The density has tails  $p(x) \sim 4\pi^2 e^{\frac{9}{2}x - \pi e^{2x}}$  as  $x \rightarrow \infty$ , and is given by

$$p(x) = \frac{1}{\xi(\frac{1}{2})} \sum_{n=1}^\infty p_n(x) \quad \text{and} \quad p_n(x) := 2n^2\pi(2\pi n^2 e^{-2x} - 3)e^{-\frac{5}{2}x - n^2\pi e^{-2x}}. \tag{2.33}$$

Hayman–Grosswald provide a bound, as  $k \rightarrow \infty$ ,

$$\log \xi\left(k + \frac{1}{2}\right) = \frac{1}{2}k \log\left(\frac{k}{2\pi e}\right) + \frac{7}{4} \log k + \frac{1}{4} \log\left(\frac{1}{2}\pi\right) + o(1) \tag{2.34}$$

Now calculate  $\xi(\frac{1}{2})/\xi(\frac{1}{2} + s)$  via  $G(x)$  and transform,  $m_G(s)$ , defined by

$$G(x) = \sum_{k=1}^\infty \frac{(-1)^{k+1}}{\Gamma(k)} \frac{\xi(\frac{1}{2})\xi(k + \frac{3}{2})}{\xi(k + \frac{1}{2})} x^k \quad \text{and} \quad m_G(s) = \int_0^\infty x^{s-1} G(x) dx. \tag{2.35}$$

See Grosswald (1964) for existence of  $m_G(s)$ .

The coefficients  $\xi(\frac{1}{2})/\xi(k + \frac{1}{2})$  follow from (2.31), with  $1 < \alpha \leq \frac{3}{2}$ , as

$$\begin{aligned} \frac{\xi(\frac{1}{2})}{\xi(k + \frac{1}{2})} &= \frac{\xi(\frac{1}{2})}{\xi(\alpha + (k - \alpha + \frac{1}{2}))} \\ &= c_\alpha E(e^{bk - (k - \alpha + \frac{1}{2})^2 H}) \quad \text{for } k = 1, 2, 3, \dots, \end{aligned} \quad (2.36)$$

where  $c_\alpha = \xi(\frac{1}{2})e^{-b(\alpha - \frac{1}{2})}/\xi(\alpha)$  and  $H = H_\alpha^\xi$  and  $b = b_\alpha$ .

Calculate  $m_G(s)$  with  $Y_\xi = e^{-X_\xi}$  under density  $q(y)$ , and  $z = xy$ , as

$$\frac{\xi(\frac{1}{2} - s)}{\xi(\frac{1}{2})} m_G(s) = E(Y_\xi^s) \int_0^\infty x^{s-1} G(x) dx \quad (2.37)$$

$$= \int_0^\infty \int_0^\infty y^s q(y) x^{s-1} G(x) dx dy \quad (2.38)$$

$$= \int_0^\infty \int_0^\infty q(y) z^{s-1} G\left(\frac{z}{y}\right) dz dy \quad (2.39)$$

$$= \int_0^\infty z^{s-1} \left\{ \sum_{k=1}^\infty \frac{(-1)^{k+1} \xi(k + \frac{3}{2}) \xi(\frac{1}{2}) \int_0^\infty y^{-k} q(y) dy}{\Gamma(k) \xi(k + \frac{1}{2})} z^k \right\} dz \quad (2.40)$$

$$= \int_0^\infty z^{s-1} \left\{ \sum_{k=1}^\infty \frac{(-1)^{k+1} \xi(k + \frac{3}{2})}{\Gamma(k)} z^k \right\} dz \quad (2.41)$$

$$= \Gamma(1 + s) \xi\left(\frac{3}{2} - s\right). \quad (2.42)$$

Fubini follows from the tail of Pólya's distribution.

Now, calculate  $m_G(s) = \int_0^\infty x^{s-1} G(x) dx$ , with  $\alpha = \frac{3}{2}$  and (2.36)

$$G(x) = cE \left\{ \sum_{k=1}^\infty \frac{(-1)^{k+1} \xi(k + \frac{3}{2})}{\Gamma(k)} e^{-(k-1)^2 H} x^k \right\}. \quad (2.43)$$

Ramanujan's master theorem yields

$$m_G(s) = c\Gamma(1 + s)E(e^{-sx - (s+1)^2 H}), \quad (2.44)$$

where  $\xi(\frac{3}{2} + k)/\xi(\frac{3}{2}) = e^{-bk} E(e^{kx})$  from (2.29). Eliminating  $m_G(s)$  from (2.42) and (2.44), gives for  $0 < s < \frac{1}{4}$ ,

$$\begin{aligned} \frac{\xi(\frac{1}{2})}{\xi(\frac{1}{2} + \sqrt{s})} &= \frac{\xi(\frac{1}{2})\xi(\frac{3}{2} - \sqrt{s})}{\xi(\frac{1}{2} - \sqrt{s})} \cdot \frac{1}{\xi(\frac{3}{2} - \sqrt{s})} \\ &= E(e^{-\sqrt{s}x - (\sqrt{s}+1)^2 H}) E(e^{-(\frac{1}{2} - \sqrt{s})^2 H_1}). \end{aligned} \quad (2.45)$$

The following theorem now finishes the derivation of (c).



**Theorem 2.** *The reciprocal  $\xi$ -function satisfies*

$$\frac{\xi(\frac{1}{2})}{\xi(\frac{1}{2} + \sqrt{s})} = E(\exp(-sH_{\frac{1}{2}}^{\xi})), \quad (2.46)$$

where  $H_{\frac{1}{2}}^{\xi}$  is a GGC random variable.

**Proof.** The GGC property is also preserved under exponential tilting. Then (2.45) is the LT of a GGC when  $H \sim \text{GGC}$ . This is an immediate consequence of the composition theorem for GGCs (Theorem 3.3.1 in Bondesson (1992, p. 41)). Theorem 3.3.2 (Bondesson (1992, p. 41)) then states that  $\phi_H(\sum_{k=1}^N c_k s^{a_k})$  is the LT of a GGC when  $c_k > 0$  and  $0 < a_k \leq 1$ .  $\square$

Finally, the Laplace transform,  $E(\exp(-sH_{\frac{1}{2}}^{\xi}))$ , of a GGC distribution, is analytic in the whole complex plane cut along the negative real axis, and, in particular, it cannot have any singularities in that cut plane.

As  $\xi(\frac{1}{2})/\xi(\frac{1}{2} + \sqrt{s}) = E(\exp(-sH_{\frac{1}{2}}^{\xi}))$  for  $0 < s < \frac{1}{4}$  from (2.46), then, by analytic continuation, this equality must hold for all values of  $s$  in the cut plane, namely  $\mathbb{C} \setminus (-\infty, 0)$ . Hence, the denominator,  $\xi(\frac{1}{2} + \sqrt{s})$  cannot have any zeros there, and  $\xi(\frac{1}{2} + s)$  has no zeros for  $\text{Re}(s) > 0$ . Then  $\xi(s)$  has no zeroes for  $\text{Re}(s) > \frac{1}{2}$  and, as  $\xi(s) = \xi(1 - s)$ , no zeroes for  $\text{Re}(s) < \frac{1}{2}$  either.

Hence, all nontrivial zeros of the  $\zeta$  function lie on the critical line  $\frac{1}{2} + is$ .

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University of Chicago  
5807 S. Woodlawn Ave.  
Chicago, Illinois 60637  
USA  
E-mail: [ngp@chicagobooth.edu](mailto:ngp@chicagobooth.edu)

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