

37. Discrete Mean Values of Hurwitz Zeta-functions

By Masanori KATSURADA^{*,†)} and Kohji MATSUMOTO^{**)}

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1. The results. Let $\zeta(s, \alpha)$ be the Hurwitz zeta-function with a positive parameter α , and $\zeta_1(s, \alpha) = \zeta(s, \alpha) - \alpha^{-s}$. The behaviour of the integral

$$I(t) = \int_0^1 \left| \zeta_1\left(\frac{1}{2} + it, \alpha\right) \right|^2 d\alpha$$

has been studied by various authors. Zhang [5] [8] conjectured that for any $t \geq 1$,

$$(1.1) \quad I(t) = \log(t/2\pi) + \gamma + O(t^{-1/4}),$$

where γ is Euler's constant. (Perhaps this conjecture had been well-known among Indian number theorists.) Quite recently, Zhang [11] proved this conjecture; indeed, he has shown the following far better result:

$$(1.2) \quad I(t) = \log(t/2\pi) + \gamma - 2\operatorname{Re} \frac{\zeta\left(\frac{1}{2} + it\right)}{\frac{1}{2} + it} + O(t^{-1}),$$

where $\zeta(s)$ is the Riemann zeta-function.

Let q be a positive integer. In this note we consider the discrete mean value

$$J(s, q) = \sum_{1 \leq a \leq q} |\zeta(s, a/q)|^2.$$

Let $\Gamma(s)$ be the gamma-function, $\phi(s) = (\Gamma'/\Gamma)(s)$, N be a positive integer, and define

$$R_N(u, v; q) = \frac{1}{\Gamma(u)\Gamma(v)} \int_0^\infty \frac{y^{v+N-1}}{e^y - 1} \times \\ \times \int_0^\infty \int_0^1 \frac{(1-\tau)^{N-1}}{(N-1)!} h^{(N)}(x + q^{-1}\tau y) x^{u-1} d\tau dx dy$$

for $0 < \operatorname{Re} u < N + 1$ and $\operatorname{Re} v > -N + 1$, where $h^{(N)}(z)$ is the N -th derivative of

$$h(z) = \frac{e^z}{e^z - 1} - \frac{1}{z}.$$

Then we have

Theorem 1. For any $t \geq 1$ and any positive integers N and q , we have

$$(1.3) \quad J\left(\frac{1}{2} + it, q\right)$$

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^{*}) Department of Mathematics, Faculty of Science, Kagoshima University.

^{**)} Department of Mathematics, Faculty of Education, Iwate University.

$$\begin{aligned}
 &= q \left\{ \log(q/2\pi) + 2\gamma + \operatorname{Re} \phi \left(\frac{1}{2} + it \right) \right\} \\
 &+ 2 \sum_{n=0}^{N-1} \frac{(-1)^n q^{-n}}{n!} \operatorname{Re} \left\{ q^{\frac{1}{2}+it} \frac{\Gamma(\frac{1}{2} - it + n)}{\Gamma(\frac{1}{2} - it)} \zeta \left(\frac{1}{2} + it - n \right) \zeta \left(\frac{1}{2} - it + n \right) \right\} \\
 &+ 2q^{-N} \operatorname{Re} \left\{ q^{\frac{1}{2}+it} R_N \left(\frac{1}{2} + it, \frac{1}{2} - it ; q \right) \right\}.
 \end{aligned}$$

Remark. Since $\operatorname{Re} \phi \left(\frac{1}{2} + it \right) = \log t + O(t^{-2})$, the first term in the right-hand side can be written as $q \{ \log(qt/2\pi) + 2\gamma + O(t^{-2}) \}$. Also, Katsurada's result [1] implies

$$R_N(\sigma + it, \sigma - it ; q) = O(t^{2N + \frac{1}{2} - \sigma}) \quad (0 < \sigma < 1)$$

with the O -constant depending only on σ and N . Therefore, the above theorem gives the asymptotic expansion of $J \left(\frac{1}{2} + it, q \right)$ with respect to q .

Zhang also studied $J \left(\frac{1}{2} + it, q \right)$ in his papers [4] [6] [7] [9] [10]. For example, in [9] he proved

$$J \left(\frac{1}{2} + it, q \right) = q \{ \log(qt/2\pi) + 2\gamma \} + O(qt^{-\frac{1}{12}}) + O((t^{\frac{5}{6}} + q^{\frac{1}{2}} t^{\frac{5}{12}}) \log^3 t),$$

which should be compared with our Theorem 1.

In the next section we will prove

Theorem 2. For any $t \geq 1$, any positive integers N, q and any σ satisfying $0 < \sigma < 1, \sigma \neq \frac{1}{2}$, we have

$$\begin{aligned}
 (1.4) \quad &J(\sigma + it, q) \\
 &= q^{2\sigma} \zeta(2\sigma) + 2q\Gamma(2\sigma - 1) \zeta(2\sigma - 1) \operatorname{Re} \left\{ \frac{\Gamma(1 - \sigma + it)}{\Gamma(\sigma + it)} \right\} \\
 &+ 2 \sum_{n=0}^{N-1} \frac{(-1)^n q^{-n}}{n!} \operatorname{Re} \left\{ q^{\sigma+it} \frac{\Gamma(\sigma - it + n)}{\Gamma(\sigma - it)} \zeta(\sigma + it - n) \zeta(\sigma - it + n) \right\} \\
 &+ 2q^{-N} \operatorname{Re} \left\{ q^{\sigma+it} R_N(\sigma + it, \sigma - it ; q) \right\}.
 \end{aligned}$$

Theorem 1 can be easily deduced from Theorem 2 as the limit case $\sigma \rightarrow \frac{1}{2}$. Our proof is an analogue of the argument in [2], so it is a variant of Atkinson's method. The basic idea of this variant is due to Motohashi [3]. It seems that Zhang's method [11] is not easily applicable to the discrete mean $J(s, q)$. It should be noted that our method can be modified so as to obtain an alternative proof of (1.1) and (1.2). (See the last section.)

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2. Proof of Theorem 2. The argument is quite similar as that in [2], so we give only a brief sketch. Let u, v be complex variables, and

$$B(u, v; q) = \sum_{1 \leq a \leq q} \zeta(u, a/q) \zeta(v, a/q).$$

First we assume $\text{Re } u > 1, \text{Re } v > 1$. Then we can divide

$$(2.1) \quad B(u, v; q) = q^{u+v} \zeta(u+v) + \varphi(u, v; q) + \varphi(v, u; q),$$

where

$$\varphi(u, v; q) = q^{u+v} \sum_{1 \leq a \leq q} \sum_{m=0}^{\infty} (qm + a)^{-u} \sum_{n=1}^{\infty} (q(m+n) + a)^{-v}.$$

The function $\varphi(u, v; q)$ has the analytic continuation of the form

$$\varphi(u, v; q) = \frac{1}{\Gamma(u)\Gamma(v)} \sum_{1 \leq a \leq q} \int_0^{\infty} \frac{y^{v-1}}{e^y - 1} \int_0^{\infty} \frac{e^{(1-(a/q))(x+y)}}{e^{x+y} - 1} x^{u-1} dx dy$$

in the region $\text{Re } u > 0, \text{Re } v > 1, \text{Re}(u+v) > 2$, which can be proved by using the fact

$$\int_0^{\infty} \frac{e^{(1-(a/q))(x+y)}}{e^{x+y} - 1} x^{u-1} dx = \Gamma(u) \sum_{m=0}^{\infty} e^{-(\frac{a}{q}+m)y} \left(m + \frac{a}{q}\right)^{-u} \quad (\text{Re } u > 0, y > 0).$$

Hence, putting

$$h(z; \alpha) = \frac{e^{(1-\alpha)z}}{e^z - 1} - \frac{1}{z},$$

we obtain

$$(2.2) \quad \varphi(u, v; q) = \sum_{1 \leq a \leq q} \left\{ \Gamma(u+v-1) \zeta(u+v-1) \frac{\Gamma(1-u)}{\Gamma(v)} + g\left(u, v; \frac{a}{q}\right) \right\},$$

where

$$g(u, v; \alpha) = \frac{1}{\Gamma(u)\Gamma(v) (e^{2\pi i u} - 1) (e^{2\pi i v} - 1)} \int_{\mathcal{C}} \frac{y^{v-1}}{e^y - 1} \times \int_{\mathcal{C}} h(x+y; \alpha) x^{u-1} dx dy$$

and the contour \mathcal{C} is the same as in [2]. For any $\alpha > 0$, the above integral converges absolutely for $\text{Re } u < 1$ and any v , so (2.2) is valid in this region. Using the formula

$$\zeta(s, \alpha) = \frac{1}{\Gamma(s) (e^{2\pi i s} - 1)} \int_{\mathcal{C}} \frac{y^{s-1} e^{(1-\alpha)y}}{e^y - 1} dy \quad (\alpha > 0),$$

we have

$$\int_{\mathcal{C}} h(x; \alpha) x^{u-1} dx = (e^{2\pi i u} - 1) \Gamma(u) \zeta(u, \alpha)$$

for $\text{Re } u < 1$, hence

$$(2.3) \quad g(u, v; \alpha) = \zeta(u, \alpha) \zeta(v) + \frac{1}{\Gamma(u)\Gamma(v) (e^{2\pi i u} - 1) (e^{2\pi i v} - 1)} \int_{\mathcal{C}} \frac{y^{v-1}}{e^y - 1} \times \int_{\mathcal{C}} (h(x+y; \alpha) - h(x; \alpha)) x^{u-1} dx dy.$$

Therefore, noting

$$\sum_{1 \leq a \leq q} h(z; a/q) = h(z/q) - 1$$

we find, as an analogue of [2, (2.7)],

$$\begin{aligned} & \varphi(u, v; q) \\ &= q\Gamma(u + v - 1)\zeta(u + v - 1)\frac{\Gamma(1 - u)}{\Gamma(v)} + q^u\zeta(u)\zeta(v) \\ &+ \frac{q^u}{\Gamma(u)\Gamma(v)(e^{2\pi iu} - 1)(e^{2\pi iv} - 1)} \int_{\mathcal{C}} \frac{y^{v-1}}{e^y - 1} \int_{\mathcal{C}} (h(x + q^{-1}y) - h(x))x^{u-1} dx dy \end{aligned}$$

for $\text{Re } u < 1$ and any v . The last term can be handled in the same way as G_2 in Section 4 of [2]. Substituting the results into (2.1), we obtain

$$\begin{aligned} (2.4) \quad B(u, v; q) &= q^{u+v}\zeta(u + v) + q\Gamma(u + v - 1)\zeta(u + v - 1) \times \\ &\quad \times \left(\frac{\Gamma(1 - u)}{\Gamma(v)} + \frac{\Gamma(1 - v)}{\Gamma(u)} \right) \\ &+ \sum_{n=0}^{N-1} \frac{(-1)^n q^{-n}}{n!} \left\{ q^u \frac{\Gamma(v + n)}{\Gamma(v)} \zeta(u - n)\zeta(v + n) \right. \\ &+ \left. q^v \frac{\Gamma(u + n)}{\Gamma(u)} \zeta(v - n)\zeta(u + n) \right\} \\ &+ q^{-N} \{ q^u R_N(u, v; q) + q^v R_N(v, u; q) \} \end{aligned}$$

for $\text{Re } u < 1, \text{Re } v < 1$ and any positive integer N . Theorem 2 is just the case $u = \sigma + it$ and $v = \sigma - it$.

3. Remarks. The formula [2,(4.4)] implies that $R_N(u, v; q)$ can be continued meromorphically to $\text{Re } u < N + 1$ and any v . Hence, (2.4) is valid for $\text{Re } u < N + 1$ and $\text{Re } v < N + 1$. Therefore, (1.4) is actually valid for any $\sigma < N + 1$ and any real t , except for the points at which some singularity appears in the right-hand side. The singular cases can be treated, as Theorem 1, as the limit cases.

We can also treat the sum

$$\sum_{\substack{1 \leq a \leq q \\ (a, q) = 1}} |\zeta(s, a/q)|^2$$

by the same method. In fact, the asymptotic formula of this sum can be deduced as a direct consequence of the results in [2], because the above sum is equal to

$$\varphi(q)^{-1} q^{2\sigma} \sum_{\chi \pmod{q}} |L(s, \chi)|^2,$$

where $L(s, \chi)$ is the Dirichlet L -function with a character $\chi \pmod{q}$, and $\varphi(q)$ is Euler's function.

Finally, we return to the problem of evaluating the continuous mean value $I(t)$. As an analogue of [2,(2.2)](which is originally due to Motohashi [3]), we can show

$$\begin{aligned} (3.1) \quad \zeta_1(u, \alpha)\zeta_1(v, \alpha) &= \zeta(u + v, \alpha + 1) + \Gamma(u + v - 1)\zeta(u + v - 1) \times \\ &\quad \times \left(\frac{\Gamma(1 - u)}{\Gamma(v)} + \frac{\Gamma(1 - v)}{\Gamma(u)} \right) \\ &+ g(u, v; \alpha) + g(v, u; \alpha) - \alpha^{-u}\zeta(v, \alpha + 1) - \alpha^{-v}\zeta(u, \alpha + 1) \end{aligned}$$

for $\text{Re } u < 1, \text{Re } v < 1$. From (2.3) we have

$$g(u, v; \alpha) = \zeta(u, \alpha)\zeta(v) + \frac{1}{\Gamma(u)\Gamma(v)(e^{2\pi iu} - 1)(e^{2\pi iv} - 1)} \int_{\mathcal{E}} \frac{y^v}{e^y - 1} \times \\ \times \int_{\mathcal{E}} \int_0^1 h'(x + \tau y; \alpha) x^{u-1} d\tau dx dy.$$

The estimate $h'(x + \tau y, \alpha) = O(\alpha e^{-\alpha|x|} + (1 + |x|)^{-2})$ holds for any $x, y \in \mathcal{E}$, $0 \leq \tau \leq 1$ and $0 \leq \alpha \leq 1$. Therefore, by using the facts

$$\int_0^1 h'(x + \tau y, \alpha) d\alpha = 0$$

and

$$\int_0^1 \zeta(s, \alpha) d\alpha = 0 \quad (\operatorname{Re} s < 1)$$

it follows that

$$\int_0^1 g(u, v; \alpha) d\alpha = 0.$$

Hence from (3.1) we have

$$(3.2) \quad \int_0^1 |\zeta_1(\sigma + it, \alpha)|^2 d\alpha \\ = \int_0^1 \zeta(2\sigma, \alpha + 1) d\alpha \\ + \Gamma(2\sigma - 1)\zeta(2\sigma - 1) \left(\frac{\Gamma(1 - \sigma + it)}{\Gamma(\sigma + it)} + \frac{\Gamma(1 - \sigma - it)}{\Gamma(\sigma - it)} \right) \\ - \int_0^1 \alpha^{-\sigma - it} \zeta(\sigma - it, \alpha + 1) d\alpha - \int_0^1 \alpha^{-\sigma + it} \zeta(\sigma + it, \alpha + 1) d\alpha$$

for $0 < \sigma < 1$, which is essentially the same as Lemma 2 in Zhang [11]. Applying the approximate functional equation of $\zeta(s, \alpha)$ to the last two integrals, we can show that those integrals are $O(t^{-\frac{1}{4}})$. Thus the authors proved the conjecture (1.1), independently of Zhang, in the last December. But the authors overlooked the simple argument of Lemma 1 in Zhang [11]. Applying Zhang's lemma to the above integrals, we can give an alternative proof of (1.2). Further results in this direction will appear in forthcoming papers.

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