

Mean Value Results for the Non-Symmetric Form of the Approximate Functional Equation of the Riemann Zeta-Function

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1. Statement of results.

Let $s = \sigma + it$ ($0 \leq \sigma \leq 1$, $t \geq 1$) be a complex variable, $\zeta(s)$ the Riemann zeta-function, $d(n)$ the number of positive divisors of the integer n , γ the Euler constant and $\exp(2\pi i\alpha) = e(\alpha)$. We first define

$$R(s; t/2\pi) = \zeta^2(s) - \sum_{n \leq t/2\pi} d(n)n^{-s} - \chi^2(s) \sum_{n \leq t/2\pi} d(n)n^{s-1},$$

where

$$\chi(s) = 2^s \pi^{s-1} \sin(\pi s/2) \Gamma(1-s).$$

As for this function $R(s; t/2\pi)$, Motohashi (see (1) of [6]) proved the following "weak form" of the Riemann-Siegel formula for $\zeta^2(s)$:

$$\begin{aligned} \chi(1-s)R(s; t/2\pi) &= (t/2\pi)^{-1/4} \sum_{n=1}^{\infty} d(n)h(n)n^{-1/4} \sin(2\sqrt{2\pi tn} + \pi/4) \\ &\quad + O(t^{-1/2} \log t), \end{aligned} \tag{1.1}$$

where

$$h(n) = (2/\pi)^{1/2} \int_0^{\infty} (y+n\pi)^{-1/2} \cos(y + \pi/4) dy.$$

Kiuchi and Matsumoto (see Theorem 1 of [3]) started from this formula, and proved an asymptotic formula for the mean square of $|R(1/2 + it; t/2\pi)|$:

$$\int_1^T |R(1/2 + it; t/2\pi)|^2 dt = \sqrt{2\pi} \left\{ \sum_{n=1}^{\infty} d^2(n)h^2(n)n^{-1/2} \right\} T^{1/2} + O(T^{1/4} \log T). \tag{1.2}$$

Moreover, Motohashi sketched the proof for a stronger approximation formula of (1.1) in [6], and gave a complete proof in [7]. By using this "full form" of Motohashi's formula (see Theorem 6 of [7]), the error term of the formula (1.2) was improved to $O(\log^5 T)$ by Kiuchi [4].

Now we define the function $R^*(s; lt/2\pi k)$ which is a generalization of $R(s; t/2\pi)$. Let k and l be integers with $1 \leq l \leq k$ and $(k, l) = 1$, and we define

$$R^*(s; lt/2\pi k) = \zeta^2(s) - \sum_{n \leq lt/2\pi k} d(n)n^{-s} - \chi^2(s) \sum_{n \leq kt/2\pi l} d(n)n^{s-1}.$$

The aim of this paper is to calculate mean value results of the error term $R^*(s; lt/2\pi k)$. Our starting point is the following "non-symmetric form" of the Riemann-Siegel formula for $\zeta^2(s)$, which was proved in Motohashi (see Theorem 7 of [7]). In order to mention his result, we need some other notation. Let a and b be integers with $a \geq 1$ and $(a, b) = 1$. For $x \geq 1$, we put

$$\Delta(x; b/a) = \sum'_{n \leq x} d(n)e(bn/a) - a^{-1}x(\log(x/a^2) + 2\gamma - 1) - E(0; b/a), \quad (1.3)$$

where \sum' indicates that the last term is to be halved if x is an integer. $E(0; b/a)$ is the value at $s=0$ of the analytic continuation of

$$E(s; b/a) = \sum_{n=1}^{\infty} d(n)e(bn/a)n^{-s}.$$

It is well-known that

$$E(0; b/a) \ll a \log(2a) \quad (\text{see (2.6.3) of [7]}). \quad (1.4)$$

Then Motohashi's "non-symmetric form" of the Riemann-Siegel formula for $\zeta^2(s)$ states as follows: For $t \geq 2$, we have, uniformly for $kl \leq t(\log t)^{-20}$,

$$\begin{aligned} \chi(1-s)R^*(s; lt/2\pi k) &= M(s; l/k) + \overline{M(1-\bar{s}; k/l)} \\ &\quad + O((l/k)^{1/2-\sigma}(kl/t)^{1/2} \log^3 t), \end{aligned} \quad (1.5)$$

where

$$\begin{aligned} M(s; l/k) &= -e^{-\pi i/4}(t/2\pi)^{-1/2}(l/k)^{-s} \Delta(lt/2\pi k; -k/l) \\ &\quad + \frac{1}{2} e^{-\pi i/4}(kl/2\pi t)^{1/4}(l/k)^{1/2-s} \sum_{n=1}^{\infty} d(n)e(\bar{k}n/l)n^{-1/4} \sin(2(2\pi tn/kl)^{1/2} + \pi/4) \\ &\quad \cdot \int_0^{\infty} e^{iy/kl}(y+n\pi)^{-3/2} dy; \end{aligned}$$

and \bar{k} is defined by $k\bar{k} \equiv 1 \pmod{l}$. In the section 3 we will give an analogue of the formula (1.1) for $R^*(s; lt/2\pi k)$ (see (3.3)). Then we can calculate the mean square of

$|R^*(1/2 + it; lt/2\pi k)|$ in the following way, which is an analogue of (1.2).

THEOREM 1. For $1 \leq l \leq k$, $(k, l) = 1$, $kl \leq T(\log T)^{-20}$ and $T \geq 2$, we have

$$\int_2^T |R^*(1/2 + it; lt/2\pi k)|^2 dt = \sqrt{2\pi} \left\{ \sum_{n=1}^{\infty} d^2(n) H_{k,l}^2(n) n^{-1/2} \right\} T^{1/2} + O((kl)^{3/4} T^{1/4} \log^3 T),$$

where

$$H_{k,l}(n) = (kl)^{-1/4} (2/\pi)^{1/2} \int_0^{\infty} \{y + (n\pi/kl)\}^{-1/2} \cos(y + 2\pi(\bar{k}n/l) + \pi/4) dy. \quad (1.6)$$

COROLLARY. For $1 \leq l \leq k$, $(k, l) = 1$, $kl \leq t(\log t)^{-20}$ and $t \geq 2$, we have

$$|R^*(1/2 + it; lt/2\pi k)| = \Omega((kl)^{1/4} t^{-1/2}).$$

As has been observed by Jutila (see p. 105 of [1]) when l/k is very close to 1 (e.g. $l/k = 1 + O(t^{-1/2})$),

$$|R^*(s; lt/2\pi k)| = \Omega(\log t).$$

The content of this corollary includes the Ω -result which is deduced from the formula (1.2).

Next we consider the mean square of $R^*(1/2 + it; lt/2\pi k)$ itself. Let $w = t/2\pi$ and $f(w) = 2w - 2w \log w + 1/4$. From (1.5), we get

$$R^*(1/2 + it; lt/2\pi k)^2 = \chi^2(1/2 + it) \{M(1/2 + it; l/k) + \overline{M(1/2 + it; k/l)} + O((kl/t)^{1/2} \log^3 t)\}^2.$$

It follows from Stirling's formula that

$$\chi^2(1/2 + it) = e(f(w)) + O(1/t), \quad (1.7)$$

so the χ^2 -factor of the above formula can be considered as an "oscillatory factor". Because of this factor, it is natural to expect that the integral of $R^*(1/2 + it; lt/2\pi k)^2$ is smaller than that of $|R^*(1/2 + it; lt/2\pi k)|^2$. In fact, we obtain the following estimate:

THEOREM 2. For $1 \leq l \leq k \ll T^{1/3}$ and $T \geq 2$, we have

$$\int_2^T R^*(1/2 + it; lt/2\pi k)^2 dt \ll (kl)^{3/4} T^{1/4+\varepsilon} + (kl)^{5/2} T^{-1/2}.$$

REMARK. Kiuchi and Matsumoto proved the following mean value result for $R(1/2 + it; t/2\pi)$ (see Theorem 2 of [3]):

$$\int_1^T R(1/2 + it; t/2\pi)^2 dt \ll T^{1/4 + \varepsilon}. \quad (1.8)$$

Comparing (1.2) and (1.8), we find that the leading term of (1.2) disappears in (1.8). We find the same phenomenon between Theorems 1 and 2.

In what follows, ε denotes an arbitrarily small positive number, not necessarily the same at each occurrence.

2. Application of Meurman's method.

Jutila (see [2], or (2.6.7) of [7]) proved the following formula, which is an analogue of Voronoi formula for (1.3):

$$\begin{aligned} \Delta(x; b/a) = & (\pi\sqrt{2})^{-1} a^{1/2} x^{1/4} \sum_{n=1}^{\infty} d(n) e(-\bar{b}n/a) n^{-3/4} \\ & \cdot \cos(4\pi\sqrt{nx/a} - \pi/4) + O(a^{3/2} x^{-1/4}), \end{aligned} \quad (2.1)$$

where $x \geq a^2(\log 2a)^3$, and \bar{b} is defined by $b\bar{b} \equiv 1 \pmod{a}$. According to Meurman's paper [5], we transform (2.1) into

$$\begin{aligned} \Delta(x; b/a) = & (\pi\sqrt{2})^{-1} a^{1/2} x^{1/4} \sum_{n \leq M} d(n) e(-\bar{b}n/a) n^{-3/4} \cos(4\pi\sqrt{nx/a} - \pi/4) \\ & + O(a^{1/2} x^{1/4} (|S_1| + |S_2|)) + O(a^{3/2} x^{-1/4}), \end{aligned} \quad (2.2)$$

where

$$\begin{aligned} S_1 = & \sum_{n > M} \{d(n) e(-\bar{b}n/a) - a^{-1}(\log(n/a^2) + 2\gamma)\} n^{-3/4} e(\pm 2\sqrt{nx/a}), \\ S_2 = & a^{-1} \sum_{n > M} (\log(n/a^2) + 2\gamma) n^{-3/4} e(\pm 2\sqrt{nx/a}). \end{aligned}$$

Now, let us assume that $M \geq 2x$, and let us put

$$G(\xi) = \sum_{M < n \leq \xi} e(\pm 2\sqrt{nx/a}).$$

By using [8, Lemma 4.8], we have

$$G(\xi) = \int_M^\xi e(\pm 2\sqrt{xy/a}) dy + O(1).$$

So, we get

$$G(\xi) \ll ax^{-1/2} \xi^{1/2}. \quad (2.3)$$

On the other hand we have, by partial summation,

$$S_2 = - \int_M^\infty G(\xi) \{a^{-1}(\log(\xi/a^2) + 2\gamma)\xi^{-3/4}\}' d\xi + a^{-1} \lim_{A \rightarrow \infty} G(A)(\log(A/a^2) + 2\gamma)A^{-3/4}.$$

Hence, by (2.3), we obtain, for $M \geq 2x$,

$$S_2 \ll ax^{-1/2}. \quad (2.4)$$

We note that, from (1.3) and (1.4),

$$\sum_{n \leq \xi} (d(n)e(-\bar{b}n/a) - a^{-1}(\log(n/a^2) + 2\gamma)) = \Delta(\xi; -\bar{b}/a) + O(a \log \xi) \quad (\xi > 1).$$

Then, by partial summation, and with

$$|\Delta(x; -\bar{b}/a)| \ll a^{2/3}x^{1/3+\varepsilon} \quad (2.5)$$

for any $a \leq x$, we have

$$S_1 \ll a^{-1}x^{1/2} \left| \int_M^\infty \Delta(\xi; -\bar{b}/a)\xi^{-5/4}e(\pm 2\sqrt{x\xi}/a)d\xi \right| + x^{1/2}M^{-1/4} \log M.$$

Now, we estimate the integral,

$$\int_L^{2L} \Delta(\xi; -\bar{b}/a)\xi^{-5/4}e(\pm 2\sqrt{x\xi}/a)d\xi, \quad (L \geq M).$$

To do this, we make use of the following formula

$$\begin{aligned} \Delta(x; b/a) &= (\pi\sqrt{2})^{-1}a^{1/2}x^{1/4} \sum_{n \leq N} d(n)e(-\bar{b}n/a)n^{-3/4} \cos(4\pi\sqrt{nx}/a - \pi/4) \\ &\quad + O(ax^{1/2+\varepsilon}N^{-1/2}) + O(ax^\varepsilon) \end{aligned}$$

(for any $a \leq x$ and $1 \leq N \ll x^4$ ($A > 0$)), which is a truncated version of (2.1) (The proof of this formula proceeds in the same way as in Ivič's book [2], pp. 86–88). Then we see that the above integral is

$$\ll a^{3/2}L^{-1/2}x^{-1/4+\varepsilon}\|x\|^{-1} + aL^{-1/4+\varepsilon},$$

where $\|x\|$ is the distance between x and its nearest integer. Hence we have

$$S_1 \ll a^{1/2}M^{-1/2}x^{1/4+\varepsilon}\|x\|^{-1} + x^{1/2}M^{-1/4+\varepsilon}.$$

And this is $O(ax^{-1/2})$, provided that $M \gg a^{-1}x^5\|x\|^{-2}$. From this, (2.2) and (2.4), we obtain the following Lemma:

LEMMA 1. Let $a \leq x$, and we put

$$E_a(M; x) = \Delta(x; b/a) - (\pi\sqrt{2})^{-1}a^{1/2}x^{1/4} \sum_{n \leq M} d(n)e(-\bar{b}n/a)n^{-3/4} \cos(4\pi\sqrt{nx}/a - \pi/4).$$

Then we have

$$E_a(M; x) \ll \begin{cases} a^{3/2} x^{-1/4} & \text{if } M \gg a^{-1} x^5 \|x\|^{-2}, \\ ax^\varepsilon + ax^{1/2+\varepsilon} M^{-1/2} & \text{otherwise.} \end{cases}$$

3. An analogue to the formula (1.1).

Applying the formula (2.1) with $a=l$, $b=-k$ and $x=lt/2\pi k$, we see that

$$\Delta(lt/2\pi k; -k/l) = (\pi\sqrt{2})^{-1} l^{1/2} (lt/2\pi k)^{1/4} \sum_{n=1}^{\infty} d(n) e(\bar{k}n/l) n^{-3/4} \cos(2(2\pi tn/kl)^{1/2} - \pi/4) + O(k^{1/4} l^{5/4} t^{-1/4}).$$

From this, it follows that

$$M(s; l/k) = i(2\pi k)^{-1/2} (t/2\pi)^{-1/4} (l/k)^{1/4-s} \sum_{n=1}^{\infty} d(n) e(\bar{k}n/l) n^{-1/4} \sin(2(2\pi tn/kl)^{1/2} + \pi/4) \cdot \int_0^{\infty} e^{i(y-\pi/4)} (y + (n\pi/kl))^{-1/2} dy + O(k^{1/4+\sigma} l^{5/4-\sigma} t^{-3/4}).$$

Similarly as above, we have

$$\overline{M(1-\bar{s}; k/l)} = -i(2\pi l)^{-1/2} (t/2\pi)^{-1/4} (k/l)^{s-3/4} \sum_{n=1}^{\infty} d(n) e(-\bar{k}n/l) n^{-1/4} \cdot \sin(2(2\pi tn/kl)^{1/2} + \pi/4) \int_0^{\infty} e^{-i(y-\pi/4)} (y + (n\pi/kl))^{-1/2} dy + O(l^{1/4+\sigma} k^{5/4-\sigma} t^{-3/4}).$$

Hence, for $t \geq 2$ and $kl \leq t(\log t)^{-20}$, in case $\sigma = 1/2$, the formula (1.5) can be written as

$$\chi(1/2-it) R^*(1/2+it; lt/2\pi k) = (t/2\pi)^{-1/4} (k/l)^{it} \cdot \sum_{n=1}^{\infty} d(n) H_{k,t}(n) n^{-1/4} \sin(2(2\pi tn/kl)^{1/2} + \pi/4) + O((kl/t)^{1/2} \log^3 t), \tag{3.1}$$

where $H_{k,t}(n)$ is defined by (1.6). Integrating by parts, we have

$$H_{k,t}(n) = -\sqrt{2} (\pi\sqrt{n})^{-1} (kl)^{1/4} \cos(2\pi\bar{k}n/l - \pi/4) + O((kl)^{5/4} n^{-3/2}). \tag{3.2}$$

Combining (2.1) and Lemma 1, we have

$$\sum_{n>M} d(n) e(-\bar{b}n/a) n^{-3/4} \cos(4\pi\sqrt{nx/a} - \pi/4) \ll ax^{-1/2} + a^{-1/2} x^{-1/4} |E_a(M; x)|.$$

Substituting $a=l$, $b=\pm\bar{k}$ and $x=lt/2\pi k$, we see that the right-hand side turns into

$$\ll (kl/t)^{1/2} + k^{1/4} l^{-3/4} t^{-1/4} |E_t(M; lt/2\pi k)|.$$

Therefore, from this, (3.1) and (3.2), it follows that for $kl \leq t(\log t)^{-20}$,

$$\begin{aligned} \chi(1/2 - it)R^*(1/2 + it; lt/2\pi k) &= (t/2\pi)^{-1/4}(k/l)^{it} \\ &\cdot \sum_{n \leq M} d(n)H_{k,l}(n)n^{-1/4} \sin(2(2\pi tn/kl)^{1/2} + \pi/4) + D_{k,l}(M; lt/2\pi k), \end{aligned} \tag{3.3}$$

where

$$\begin{aligned} D_{k,l}(M; lt/2\pi k) &\ll (kl/t)^{1/2} \log^3 t + (kl)^{5/4} t^{-1/4} M^{-3/4+\epsilon} \\ &+ (k/lt)^{1/2} |E_l(M; lt/2\pi k)|. \end{aligned} \tag{3.4}$$

4. Proof of Theorem 1.

In this section we assume that $M \gg l^{-1} X^5 \|X\|^{-2}$ ($X = lT/2\pi k$). From (3.3), we have

$$\int_T^{2T} |R^*(1/2 + it; lt/2\pi k)|^2 dt = I_1 + O(|I_1|^{1/2}|I_2|^{1/2} + |I_2|), \tag{4.1}$$

where

$$\begin{aligned} I_1 &= \sum_{m,n \leq M} d(m)d(n)H_{k,l}(m)H_{k,l}(n)(mn)^{-1/4} \\ &\cdot \int_T^{2T} (t/2\pi)^{-1/4} \sin(2(2\pi tm/kl)^{1/2} + \pi/4) \sin(2(2\pi tn/kl)^{1/2} + \pi/4) dt, \\ I_2 &= \int_T^{2T} |D_{k,l}(M; lt/2\pi k)|^2 dt. \end{aligned}$$

By using (3.4) and Lemma 1, we have

$$I_2 \ll kl \log^6 T + (kl)^{5/2} T^{1/2} M^{-3/2+\epsilon}, \tag{4.2}$$

provided that $1 \leq k \leq l$ and $kl \leq T(\log T)^{-20}$. Next, we have

$$\begin{aligned} I_1 &= \frac{1}{2} \sum_{n \leq M} d^2(n)H_{k,l}^2(n)n^{-1/2} \int_T^{2T} (t/2\pi)^{-1/2} dt \\ &+ \frac{1}{2} \sum_{n \leq M} d^2(n)H_{k,l}^2(n)n^{-1/2} \int_T^{2T} (t/2\pi)^{-1/2} \sin(4(2\pi tn/kl)^{1/2}) dt \\ &+ \frac{1}{2} \sum_{\substack{m,n \leq M \\ m \neq n}} d(m)d(n)H_{k,l}(m)H_{k,l}(n)(mn)^{-1/4} \int_T^{2T} (t/2\pi)^{-1/2} \sin(2(\sqrt{m} + \sqrt{n})(2\pi t/kl)^{1/2}) dt \\ &+ \frac{1}{2} \sum_{\substack{m,n \leq M \\ m \neq n}} d(m)d(n)H_{k,l}(m)H_{k,l}(n)(mn)^{-1/4} \int_T^{2T} (t/2\pi)^{-1/2} \cos(2(\sqrt{m} - \sqrt{n})(2\pi t/kl)^{1/2}) dt \end{aligned}$$

$$= I_{1,1} + I_{1,2} + I_{1,3} + I_{1,4}, \quad \text{say.}$$

From (3.2), we have

$$I_{1,1} = \sqrt{2\pi} \left\{ \sum_{n=1}^{\infty} d^2(n) H_{k,i}^2(n) n^{-1/2} \right\} (\sqrt{2T} - \sqrt{T}) + O((klT)^{1/2} M^{-1/2+\varepsilon}). \quad (4.3)$$

Since

$$\int_T^{2T} (t/2\pi)^{-1/2} e(2(\sqrt{m} \pm \sqrt{n})(t/2\pi kl)^{1/2}) dt \ll \sqrt{kl} |\sqrt{m} \pm \sqrt{n}|^{-1} \quad (m \neq n),$$

we see that

$$I_{1,2} \ll kl. \quad (4.4)$$

By using (3.2), and the argument of the proof of Theorem 3 in [7] (see also [3], or [4]), we have

$$\begin{aligned} I_{1,3} + I_{1,4} &\ll kl \sum_{m,n \leq M} d(m)d(n)(mn)^{-3/4} \{(\sqrt{m} + \sqrt{n})^{-1} + |\sqrt{m} - \sqrt{n}|^{-1}\} \\ &\ll kl \log^5 M. \end{aligned} \quad (4.5)$$

Hence, from (4.3)–(4.5), we obtain

$$I_1 = \sqrt{2\pi} \left\{ \sum_{n=1}^{\infty} d^2(n) H_{k,i}^2(n) n^{-1/2} \right\} (\sqrt{2T} - \sqrt{T}) + O(kl \log^5 M + (klT)^{1/2} M^{-1/2+\varepsilon}). \quad (4.6)$$

Now we put $M = (lT/2\pi k)^8$. Then (4.6) implies $I_1 = O((klT)^{1/2})$. From this and (4.2), the second term on the right-hand side of (4.1) is estimated by

$$\ll (kl)^{3/4} T^{1/4} \log^3 T.$$

Substituting this estimate and (4.6) into (4.1), we have

$$\begin{aligned} &\int_T^{2T} |R^*(1/2 + it; lt/2\pi k)|^2 dt \\ &= \sqrt{2\pi} \left\{ \sum_{n=1}^{\infty} d^2(n) H_{k,i}^2(n) n^{-1/2} \right\} (\sqrt{2T} - \sqrt{T}) + O((kl)^{3/4} T^{1/4} \log^3 T). \end{aligned}$$

We complete the proof of Theorem 1.

5. Proof of Theorem 2.

From (3.3) and Schwarz's inequality, it follows that

$$\int_T^{2T} R^*(1/2 + it; lt/2\pi k)^2 dt = J + O(|I_1|^{1/2}|I_2|^{1/2} + |I_2|), \tag{5.1}$$

where

$$J = \int_T^{2T} (t/2\pi)^{-1/2} e((t/\pi) \log(k/l)) \chi^2(1/2 + it) \cdot \left\{ \sum_{n \leq M} d(n) H_{k,l}(n) n^{-1/4} \sin(2(2\pi t n/k l)^{1/2} + \pi/4) \right\}^2 dt.$$

In this section we put $M = (lT/2\pi k)^{1-\varepsilon}$. Then from (4.6) we have $I_1 = O((klT)^{1/2})$. By using Lemma 1, (3.4) and this estimate, we have

$$|I_1|^{1/2}|I_2|^{1/2} + |I_2| \ll (kl)^{3/4} T^{1/4+\varepsilon} \tag{5.2}$$

for $k \ll T^{1/3}$. From (1.7), it follows that

$$J = \int_T^{2T} (t/2\pi)^{-1/2} e(f(w) + 2w \log(k/l)) \left\{ \sum_{n \leq M} d(n) H_{k,l}(n) n^{-1/4} \sin(2(2\pi t n/k l)^{1/2} + \pi/4) \right\}^2 dt + O\left(\int_T^{2T} t^{-3/2} \left| \sum_{n \leq M} d(n) H_{k,l}(n) n^{-1/4} \sin(2(2\pi t n/k l)^{1/2} + \pi/4) \right|^2 dt \right) = J_1 + J_2, \quad \text{say.}$$

By using (2.5) and (3.2), we see that, for $k \ll T^{1/3}$,

$$J_2 \ll k^{1/3} l^{5/6} T^{-1/3+\varepsilon} + (kl)^{5/2} T^{-1/2}. \tag{5.3}$$

Similarly as in the case of I_1 , we have

$$J_1 = \frac{1}{2} \sum_{n \leq M} d^2(n) H_{k,l}^2(n) n^{-1/2} \int_T^{2T} (t/2\pi)^{-1/2} e(f(w) + 2w \log(k/l)) dt + \frac{1}{2} \sum_{n \leq M} d^2(n) H_{k,l}^2(n) n^{-1/2} \int_T^{2T} (t/2\pi)^{-1/2} e(f(w) + 2w \log(k/l)) \sin(4(2\pi t n/k l)^{1/2}) dt + \frac{1}{2} \sum_{\substack{m, n \leq M \\ m \neq n}} d(m) d(n) H_{k,l}(m) H_{k,l}(n) (mn)^{-1/4} \int_T^{2T} (t/2\pi)^{-1/2} e(f(w) + 2w \log(k/l)) \cdot \sin(2(\sqrt{m} + \sqrt{n})(2\pi t/k l)^{1/2}) dt + \frac{1}{2} \sum_{\substack{m, n \leq M \\ m \neq n}} d(m) d(n) H_{k,l}(m) H_{k,l}(n) (mn)^{-1/4} \int_T^{2T} (t/2\pi)^{-1/2} e(f(w) + 2w \log(k/l)) \cdot \cos(2(\sqrt{m} - \sqrt{n})(2\pi t/k l)^{1/2}) dt = J_{1,1} + J_{1,2} + J_{1,3} + J_{1,4}, \quad \text{say.} \tag{5.4}$$

The right-hand side of (5.4) can be estimated by using the following Lemma:

LEMMA 2 (see (2.3) of [1]). *Let $F(t)$ be real differentiable, $F'(t)$ monotonic, $F'(t) \geq m > 0$ or $\leq -m < 0$ in $[a, b]$. Let $G(t)$ be positive monotonic, $|G(t)| \leq M$ in $[a, b]$. Then*

$$\left| \int_a^b G(t) \exp(iF(t)) dt \right| \ll M/m.$$

Let $F(w) = 2\pi(f(w) + 2w \log(k/l) + 2u\sqrt{w})$ with $u \leq 2(M/kl)^{1/2}$. Then, by Lemma 2, we have

$$\int_{T/2\pi}^{T/\pi} w^{-1/2} \exp(iF(w)) dw \ll T^{-1/2}.$$

From the cases $u=0$ and $u = \pm 2(n/kl)^{1/2}$, it follows that

$$J_{1,1} + J_{1,2} \ll (kl/T)^{1/2},$$

and from the cases $u = \pm(\sqrt{m} \pm \sqrt{n})/(kl)^{1/2}$, it follows that

$$J_{1,3} + J_{1,4} \ll lT^\epsilon.$$

Hence we have $J_1 = O(lT^\epsilon + (kl/T)^{1/2})$. Substituting this estimate, (5.2) and (5.3) into (5.1), we obtain Theorem 2.

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