

A ZETA FUNCTION CONNECTED WITH THE EIGENVALUES OF THE LAPLACE-BELTRAMI OPERATOR ON THE FUNDAMENTAL DOMAIN OF THE MODULAR GROUP

AKIO FUJII

§1. Introduction

Let $\lambda_0 = 0 \leq \lambda_1 \leq \lambda_2 \leq \dots$ run over the eigenvalues of the discrete spectrum of the Laplace-Beltrami operator on $L^2(H/\Gamma)$, where H is the upper half of the complex plane and we take $\Gamma = PSL(2, \mathbb{Z})$. It is well known that $\lambda_j > \frac{1}{4}$. We put $\lambda_j = \frac{1}{4} + r_j^2$ for $j \geq 0$. Let α be a positive number. Here we are concerned with the zeta function defined by

$$Z_\alpha(s) = \sum_{r_j > 0} \frac{\sin(\alpha r_j)}{r_j^s}.$$

We shall prove the following theorem.

THEOREM. *For any positive α , $Z_\alpha(s)$ is entire.*

This should be compared with Minakshisundaram and Pleijel [8], Guinand [4] and Delsarte [1] and also with the author's result which states that on the Riemann Hypothesis $\sum_{\gamma > 0} (\sin(\alpha\gamma)/\gamma^s)$ is entire for any positive α , where γ runs over the imaginary parts of the zeros of the Riemann zeta function $\zeta(s)$ (cf. [3]).

We recall first Selberg's trace formula. Let $h(r)$ satisfy the conditions;

- 1) $h(r) = h(-r)$
- 2) $h(r)$ is analytic in the strip $|\operatorname{Im} r| < \frac{1}{2} + \varepsilon$, $\varepsilon > 0$
- 3) $h(r) = O((1 + |r|^2)^{-1-\varepsilon})$ in this strip.

Then we have

$$\begin{aligned} \sum h(r_j) &= \frac{1}{6} \int_{-\infty}^{\infty} r \operatorname{th}(\pi r) h(r) dr \\ &\quad + \int_{-\infty}^{\infty} \left(\frac{1}{2} + \frac{2}{3\sqrt{3}} (e^{\pi r/3} + e^{-\pi r/3}) \right) \frac{h(r)}{e^{\pi r} + e^{-\pi r}} dr \end{aligned}$$

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$$\begin{aligned}
& + 2 \sum_{\{P_0\}} \sum_{k=1}^{\infty} \frac{\log N(P_0)}{N(P_0)^{k/2} - N(P_0)^{-k/2}} g(k \log N(P_0)) \\
& + \frac{1}{2\pi} \int_{-\infty}^{\infty} h(r) \frac{\varphi'}{\varphi} \left(\frac{1}{2} + ir \right) dr - \frac{1}{\pi} \int_{-\infty}^{\infty} h(r) \frac{\Gamma'}{\Gamma}(1 + ir) dr \\
& - 2 \log 2 g(0) + \tfrac{1}{2}(1 - \varphi(\tfrac{1}{2}))h(0) ,
\end{aligned}$$

where the left hand side is over all the solutions r_j of all the equations $\lambda_j = \tfrac{1}{4} + r_j^2$, $\{P_0\}$ runs over all primitive hyperbolic conjugacy classes in Γ , $N(P_0)$ is the square of the eigenvalue (greater than one) of a representative element P_0 ,

$$g(u) = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-iru} h(r) dr , \quad \varphi(s) = \sqrt{\pi} \frac{\Gamma(s - \tfrac{1}{2})\zeta(2s - 1)}{\Gamma(s)\zeta(2s)}$$

(cf. Selberg [9] and Hejhal [6]). Let $Z(s)$ be the Selberg's zeta function defined by

$$Z(s) = \prod_{\{P_0\}} \prod_{k=0}^{\infty} (1 - N(P_0)^{-k-s}) \quad \text{for } \operatorname{Re} s > 1 .$$

Then Selberg's trace formula describes the location of the poles and the zeros of $Z(s)$ and gives the functional equation of $Z(s)$. Using these, one can deduce the following formula for $T > 0$,

$$\begin{aligned}
N(T) & \equiv |\{0 \leq r \leq T\}| \\
& = \frac{1}{4\pi} \int_0^T \left(\frac{\varphi'}{\varphi} \left(\frac{1}{2} + ir \right) + \frac{\varphi'}{\varphi} \left(\frac{1}{2} - ir \right) \right) dr \\
& + S_z(T) + \frac{1}{12} T^2 - \frac{1}{\pi} T \log T + \frac{\log(e/2)}{\pi} T + w(T) ,
\end{aligned}$$

where r runs over r_j , $S_z(T) = (1/\pi) \arg Z(\tfrac{1}{2} + iT)$ as usual and $w(T)$ satisfies $w'(T) \ll T^{-2}$ for $T > T_0$ (cf. Venkov [11]). Using this formula, one gets the following result which can be proved by the same method as the author's [2];

$$\begin{aligned}
\sum_{0 < r \leq T} e^{i\alpha r} & = \frac{1}{\pi} \frac{\Lambda(e^{\alpha/2})}{e^{\alpha/2}} T + \frac{e^{i\alpha T}}{6i\alpha} T \\
& + \frac{1}{2\pi} e^{-\alpha/2} \left(\sum_{\{P\}, N(P)=e^\alpha} \tilde{\Lambda}(P) \right) T + O(T/\log T) ,
\end{aligned}$$

where $T > T_0$, $\Lambda(x)$ is the von Mangoldt function, $\{P\}$ runs over all hyperbolic conjugacy classes and we put

$$\Lambda(P) = \frac{\log N(P_0)}{1 - N(P_0)^{-k}} \quad \text{and} \quad N(P) = N(P_0)^k \quad \text{if } P = P_0^k$$

with an integer $k \geq 1$. By this we see that $Z_\alpha(s)$ is regular in $\operatorname{Re} s > 1$. We shall prove its analytic continuation using the Selberg's trace formula.

Finally, we remark that $Z_\alpha(1)$ or $Z_\alpha(0)$ can be evaluated as a by-product of the proof of the above theorem and they have some significant arithmetic meanings. (*)

§ 2. Proof of Theorem

We use Selberg's trace formula with

$$h(r) = e^{-(1/4 + r^2)x} \sin(\alpha r)r .$$

Then

$$\begin{aligned} g(u) = & -\frac{(u - \alpha)}{8\sqrt{\pi}x^{3/2}} e^{-(u-\alpha)^2/4x} e^{-(1/4)x} \\ & + \frac{(u + \alpha)}{8\sqrt{\pi}x^{3/2}} e^{-(u+\alpha)^2/4x} e^{-(1/4)x} \end{aligned}$$

and

$$\begin{aligned} 2 \sum_{r>0} e^{-(1/4 + r^2)x} \sin(\alpha r)r &= \frac{1}{2}(e^{\alpha/2} - e^{-\alpha/2}) + \frac{1}{6} \int_{-\infty}^{\infty} r \operatorname{th}(\pi r) e^{-(1/4 + r^2)x} \sin(\alpha r)r dr \\ &+ \int_{-\infty}^{\infty} \left(\frac{1}{2} + \frac{2}{3\sqrt{3}}(e^{(1/3)r} + e^{-(1/3)r}) \right) \frac{e^{-(1/4 + r^2)x} \sin(\alpha r)r}{e^{\pi r} + e^{-\pi r}} dr \\ &+ \frac{x^{-3/2}}{4\sqrt{\pi}} \sum_{(P)} \frac{\tilde{\Lambda}(P)}{\sqrt{N(P)}} (\alpha - \log N(P)) e^{-(\alpha - \log N(P))^2/4x} e^{-(1/4)x} \\ &+ \frac{x^{-3/2}}{4\sqrt{\pi}} \sum_{(P)} \frac{\tilde{\Lambda}(P)}{\sqrt{N(P)}} (\alpha + \log N(P)) e^{-(\alpha + \log N(P))^2/4x} e^{-(1/4)x} \\ &+ \frac{\log \pi/2}{2\sqrt{\pi}} \alpha x^{-3/2} e^{-\alpha^2/4x} e^{-(1/4)x} \\ &- \frac{1}{\pi} \int_{-\infty}^{\infty} e^{-(1/4 + r^2)x} \sin(\alpha r)r \left(\frac{\Gamma'}{\Gamma} \left(\frac{1}{2} + ir \right) + \frac{\Gamma'}{\Gamma} (1 + ir) \right) dr \\ &+ \frac{1}{2\sqrt{\pi}} x^{-3/2} \sum_{n=2}^{\infty} \frac{\Lambda(n)}{n} (\alpha + 2 \log n) e^{-(2 \log n + \alpha)^2/4x} e^{-(1/4)x} \\ &+ \frac{1}{2\sqrt{\pi}} x^{-3/2} \sum_{n=2}^{\infty} \frac{\Lambda(n)}{n} (\alpha - 2 \log n) e^{-(2 \log n - \alpha)^2/4x} e^{-(1/4)x} . \end{aligned}$$

(*) The results are announced in the author's "Zeros, Eigenvalues and Arithmetic" (Proc. of Japan Academy, 60 Ser. A (1984) p. 22-25).

Now we consider the integral

$$I \equiv \int_0^\infty x^{s-1} \sum_{r>0} e^{-r^2x} \sin(\alpha r) r dx .$$

We remark that

$$\begin{aligned} \sum_{r>0} r \int_0^\infty x^{\sigma-1} e^{-r^2x} dx &= \sum_{r>0} \frac{1}{r^{2\sigma-1}} \int_0^\infty x^{\sigma-1} e^{-x} dx \\ &= \Gamma(\sigma) \sum_{r>0} \frac{1}{r^{2\sigma-1}} \quad \text{for } \sigma > 3/2 . \end{aligned}$$

Hence for $\operatorname{Re} s > 3/2$,

$$I = Z_a(2s - 1)\Gamma(s) .$$

Now

$$\begin{aligned} I &= \left(\int_0^1 + \int_1^\infty \right) x^{s-1} \left(\sum_{r>0} e^{-r^2x} \sin(\alpha r) r \right) dx \\ &= I_1 + I_2 , \quad \text{say} . \end{aligned}$$

I_2 is entire.

$$\begin{aligned} I_1 &= \frac{1}{4} (e^{\alpha/2} - e^{-\alpha/2}) \int_0^1 x^{s-1} e^{(1/4)x} dx \\ &\quad + \frac{1}{12} \int_0^1 x^{s-1} \int_{-\infty}^\infty r \operatorname{th}(\pi r) e^{-r^2x} \sin(\alpha r) r dr dx \\ &\quad + \int_0^1 x^{s-1} \int_{-\infty}^\infty \left(\frac{1}{4} + \frac{1}{3\sqrt{3}} (e^{\pi r/3} + e^{-\pi r/3}) \right) \frac{e^{-r^2x} \sin(\alpha r) r}{e^{\pi r} + e^{-\pi r}} dr dx \\ &\quad + \frac{1}{8\sqrt{\pi}} \int_0^1 x^{s-5/2} \sum_{\{P\}} \frac{\tilde{\Lambda}(P)}{\sqrt{N(P)}} (\alpha - \log N(P)) e^{-(\alpha - \log N(P))^2/4x} dx \\ &\quad + \frac{1}{8\sqrt{\pi}} \int_0^1 x^{s-5/2} \sum_{\{P\}} \frac{\tilde{\Lambda}(P)}{\sqrt{N(P)}} (\alpha + \log N(P)) e^{-(\alpha + \log N(P))^2/4x} dx \\ &\quad + \frac{\log(\pi/2)}{4\sqrt{\pi}} \alpha \int_0^1 x^{s-5/2} e^{-\alpha^2/4x} dx \\ &\quad - \frac{1}{2\pi} \int_0^1 x^{s-1} \int_{-\infty}^\infty e^{-r^2x} \sin(\alpha r) r \left(\frac{\Gamma'}{\Gamma} \left(\frac{1}{2} + ir \right) + \frac{\Gamma'}{\Gamma} (1 + ir) \right) dr dx \\ &\quad + \frac{1}{4\sqrt{\pi}} \int_0^1 x^{s-5/2} \sum_{n=2}^\infty \frac{\Lambda(n)}{n} ((\alpha - 2\log n) e^{-(\alpha - 2\log n)^2/4x} \\ &\quad \quad \quad + (\alpha + 2\log n) e^{-(\alpha + 2\log n)^2/4x}) dx \\ &= I_3 + I_4 + \cdots + I_9 + (I_{10} + I_{11}) , \quad \text{say} . \end{aligned}$$

We see at first that $I_3/\Gamma(s)$ and $I_5/\Gamma(s)$ are entire. Since

$$I_6 = \frac{1}{8\sqrt{\pi}} \int_1^\infty x^{-s+1/2} \sum_{\{P\}} \frac{\tilde{A}(P)}{\sqrt{N(P)}} (\alpha - \log N(P)) e^{-(\log N(P) - \alpha)^2 x/4} dx$$

I_6 is entire. Similarly, I_7 , I_8 , I_{10} and I_{11} are entire.

We shall treat I_9 next.

$$\begin{aligned} I_9 &= -\frac{1}{2\pi} \int_0^1 x^{s-1} \left(\int_0^1 + \int_1^\infty \right) e^{-r^2 x} \sin(\alpha r) r \\ &\quad \cdot \left(\frac{\Gamma'}{\Gamma} \left(\frac{1}{2} + ir \right) + \frac{\Gamma'}{\Gamma} \left(\frac{1}{2} - ir \right) + \frac{\Gamma'}{\Gamma} (1 + ir) + \frac{\Gamma'}{\Gamma} (1 - ir) \right) dr dx \\ &= I_{12} + I_{13}, \quad \text{say.} \end{aligned}$$

$I_{12}/\Gamma(s)$ is entire.

By Stirling's formula, we see that

$$\begin{aligned} I_{13} &= -\frac{1}{2\pi} \int_0^1 x^{s-1} \int_1^\infty e^{-r^2 x} \sin(\alpha r) r \left(4 \log r + \sum_{k=1}^{\infty} \frac{b_k}{r^{2k}} \right) dr dx \\ &= I_{14}(s) + I_{15}(s), \quad \text{say.} \end{aligned}$$

We remark that $I_{15}(s)/\Gamma(s)$ is entire.

$$\begin{aligned} I_{14}(s) &= -\frac{1}{\pi} \int_0^1 x^{s-2} (\nu_1(x) + \alpha \nu_2(x) - \alpha \nu_3(x)) dx \\ &= -\frac{1}{\pi} J_1(s) - \frac{\alpha}{\pi} J_2(s) + \frac{\alpha}{\pi} J_3(s), \quad \text{say,} \end{aligned}$$

where we put

$$\begin{aligned} \nu_1(x) &= \int_1^\infty e^{-r^2 x} \sin(\alpha r) r^{-1} dr, \\ \nu_2(x) &= \int_0^\infty e^{-r^2 x} \cos(\alpha r) \log r dr \end{aligned}$$

and

$$\nu_3(x) = \int_0^1 e^{-r^2 x} \cos(\alpha r) \log r dr.$$

$J_1(s)/\Gamma(s)$ is entire except a simple pole at $s = 1$. Since

$$J_3(s) = \frac{1}{s-1} \nu_3(1) - \frac{1}{s-1} \int_0^1 x^{s-1} \nu_3'(x) dx$$

for $\operatorname{Re} s > 1$, $J_3(s)/\Gamma(s)$ is entire except a simple pole at $s = 1$.

$$\begin{aligned}
J_2(s) = & - \frac{\sqrt{\pi}}{4} \int_0^1 x^{s-5/2} \log x e^{-\alpha^2/4x} dx \\
& + \frac{\sqrt{\pi}}{4} \int_1^\infty x^{-s+1/2} \left(\int_0^1 e^{-y} e^{-(1/4)\alpha^2 x} - \frac{e^{-\alpha^2 x/4(1+y)}}{\sqrt{1+y}} \right) \frac{dy}{y} dx \\
& + \frac{\sqrt{\pi}}{4} \int_1^\infty x^{-s+1/2} e^{-(1/4)\alpha^2 x} dx \int_1^\infty e^{-y} \frac{dy}{y} \\
& - \frac{\sqrt{\pi}}{4} \int_1^\infty x^{-s+1/2} \int_1^\infty \frac{e^{-\alpha^2 x/4(1+y)}}{y\sqrt{1+y}} dy dx.
\end{aligned}$$

We see that the first three integrals are entire and that the last integral divided by $\Gamma(s)$ is entire except a simple pole at $s = 1$. By the calculus of residues, we see that $I_{14}(s)/\Gamma(s)$ is entire, and hence $I_9/\Gamma(s)$ is entire.

We are left to treat I_4 .

$$\begin{aligned}
I_4 = & \frac{1}{6} \int_0^1 x^{s-1} \left(\int_0^1 + \int_1^\infty \right) r^2 \sin(\alpha r) e^{-r^2 x} dr dx \\
& - \frac{1}{3} \int_0^1 x^{s-1} \int_0^\infty \frac{r^2 \sin(\alpha r)}{e^{2\pi r} + 1} e^{-r^2 x} dr dx \\
= & (I_{16} + I_{17}) + I_{18}, \quad \text{say}.
\end{aligned}$$

$I_{16}/\Gamma(s)$ and $I_{18}/\Gamma(s)$ are entire. To treat I_{17} we put

$$\begin{aligned}
\eta(x) &= \int_1^\infty r^2 \sin(\alpha r) e^{-r^2 x} dr, \\
\eta_1(x) &= \int_1^\infty r^{-2} \sin(\alpha r) e^{-r^2 x} dr
\end{aligned}$$

and

$$\eta_2(x) = \int_1^\infty r^{-3} \cos(\alpha r) e^{-r^2 x} dr.$$

Then for $x > 0$,

$$\begin{aligned}
\eta(x) = & \frac{\sin \alpha}{2} \frac{e^{-x}}{x} + \frac{\alpha \cos \alpha}{4} \frac{e^{-x}}{x^2} + \frac{e^{-x}}{4x^2} \sin \alpha \\
& - \frac{1}{4x^2} \eta_1(x) + \frac{e^{-x}}{8x^3} \alpha \cos \alpha - \frac{\eta_2(x)}{4x^3} \alpha \\
& - \frac{\alpha^2}{8} \sin \alpha \frac{e^{-x}}{x^3} - \frac{\alpha^3 \cos \alpha}{16} \frac{e^{-x}}{x^4} \\
& + \frac{\alpha^4}{16} \frac{\eta_1(x)}{x^4} + \frac{\alpha^3}{8} \frac{\eta_2(x)}{x^4}.
\end{aligned}$$

We put $F_1(s-3) = \int_0^1 x^{s-3} \eta_1(x) dx$ and

$$F_2(s - 4) = \int_0^1 x^{s-4} \eta_2(x) dx .$$

Then $F_1(s - 3)$ is regular in $\operatorname{Re} s > 2$ and $F_2(s - 4)$ is regular in $\operatorname{Re} s > 3$. We remark that in $\operatorname{Re} s > 3$,

$$\begin{aligned} F_2(s - 4) &= \frac{\eta_2(1)}{s - 2} + \frac{\cos \alpha}{2} \frac{1}{s - 2} (\Gamma(s - 3) - E(s - 3)) \\ &\quad - \frac{\alpha}{2(s - 2)} F_1(s - 4) \end{aligned}$$

and

$$\begin{aligned} F_1(s - 3) &= \frac{\eta_1(1)}{s - 2} + \frac{\sin \alpha}{2(s - 2)} (\Gamma(s - 2) - E(s - 2)) \\ &\quad + \frac{\alpha \cos \alpha}{4(s - 2)} (\Gamma(s - 3) - E(s - 3)) - \frac{1}{2(s - 2)} F_1(s - 3) \\ &\quad - \frac{\alpha^2}{4(s - 2)} F_1(s - 4) - \frac{\alpha}{2(s - 2)} F_2(s - 4), \end{aligned}$$

where $E(s - 2) \equiv \int_1^\infty x^{s-3} e^{-x} dx$ is entire.

Hence in $\operatorname{Re} s > 3$,

$$\begin{aligned} \frac{\alpha^2}{4} \frac{s - 3}{s - 2} F_1(s - 4) &= - \left(s - \frac{3}{2} \right) F_1(s - 3) + \eta_1(1) \\ &\quad + \frac{\sin \alpha}{2} (\Gamma(s - 2) - E(s - 2)) + \frac{\alpha \cos \alpha}{4} (\Gamma(s - 3) - E(s - 3)) \\ &\quad - \frac{\alpha}{2(s - 2)} \eta_2(1) - \frac{\alpha \cos \alpha}{4(s - 2)} (\Gamma(s - 3) - E(s - 3)). \end{aligned}$$

From these relations we see that $F_1(s)$ and $F_2(s)$ can be continued analytically to the whole complex plane except simple poles at $s = -1, -2, \dots$.

Now

$$\begin{aligned} 6I_{17} &= \int_0^1 x^{s-1} \eta(x) dx \\ &= \frac{\sin \alpha}{2} (\Gamma(s - 1) - E(s - 1)) + \frac{\alpha \cos \alpha}{4} (\Gamma(s - 2) - E(s - 2)) \\ &\quad + \frac{\sin \alpha}{4} (\Gamma(s - 3) - E(s - 3)) - \frac{1}{4} F_1(s - 3) \end{aligned}$$

$$\begin{aligned}
& + \frac{\alpha \cos \alpha}{8} (\Gamma(s-3) - E(s-3)) - \frac{1}{4} \alpha F_2(s-4) \\
& - \frac{\alpha^2 \sin \alpha}{8} (\Gamma(s-3) - E(s-3)) - \frac{\alpha^3 \cos \alpha}{16} (\Gamma(s-4) - E(s-4)) \\
& + \frac{\alpha^4}{16} F_1(s-5) + F_2(s-5).
\end{aligned}$$

Hence we see that $I_{17}/\Gamma(s)$ is entire except, at most, simple poles at $s = 4, 3, 2$ and 1 . However as we see immediately by calculating the residues that $I_{17}/\Gamma(s)$ is entire.

Thus we have proved that $Z_\alpha(2s-1)$ is entire.

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*Department of Mathematics
Rikkyo Univ.
Tokyo, Japan*