

Lecture 27 Synopsis

(Wed, 27 Apr)

We seek to develop the famous thm of Bohr-Landau about zeros of $f(s)$ to the right of $\text{Re}(s) = \frac{1}{2}$.

Recall, from Lec 24, (19) (20), that we had

$N(u; T_1, T_2) = \#$ of zeros of $f(s)$ on $R \cup \partial R$
having abscissa $> u$ (and counted
WITH multiplicity)

wherein $R = (\alpha, \beta) \times (T_1, T_2)$, $f(s)$ is analytic on $R \cup \partial R$, $f(\beta + it) \neq 0$, $f(\sigma + iT_1) \neq 0$, $f(\sigma + iT_2) \neq 0$.

One defines $\phi(s) = \text{Log } f(s)$ via horizontal analytic continuation starting at $\sigma = \beta$ insofar as $t \neq$ ordinate of a zero of f ; otherwise by an obvious right continuity from above.

In this framework, we get Littlewood's formula

$$-\frac{1}{2\pi i} \oint_{\partial R} \phi(s) ds = \int_{\alpha}^{\beta} N(u; T_1, T_2) du$$

and, then, the simplified version in Lec 24, (25).

(2)

The Bohr-Landau theorem will arise by specializing $f(s)$ to be $\zeta(s)$ in the foregoing — and playing with appropriate α and β .

Not-too-surprisingly, matters will need to be looked at along the way with the aid of some of our previously obtained estimates.

THEOREM (basic form of Bohr-Landau thm) 1914

Consider $\zeta(s)$. For $T \geq 2$, say, $[\text{not the ordinate of a zero of } \zeta]$, we have:

$$N\left(\frac{1}{2} + \varepsilon; h, T\right) = O_\varepsilon(T)$$

for each $\varepsilon > 0$. Here h is a tiny number such that $\zeta \neq 0$ on $\{\operatorname{Re}(s) \geq 0, 0 \leq \operatorname{Im}(s) \leq h\}$; see Lec 11, p. (27) and Lec 13, pp. (6)(top) + (9)(top).

We stress here that, in toto, we have

$$N(0; h, T) \sim \frac{T}{2\pi} \ln\left(\frac{T}{2\pi e}\right)$$

by Lec 15, pp. (29) + (22)(box). As such, by the functional equation of ζ , only 0% of the complex zeros of ζ can lie outside $|\operatorname{Re}(s) - \frac{1}{2}| \leq \varepsilon$.

The relevant "PREVIOUSLY OBTAINED" estimates referenced on $\sqrt{2}$ are those found on

- page 8 of Lec 15 (a priori upper bound)
- page 13 of Lec 15 (the partial fraction thing)
- page 14 of Lec 25 (L_2 estimate)
- page 11 of Lec 26 (Hardy - Littlewood estimate).

In connection with the first two - from Lec 15 - we note the following:

FACT

Keep $T \geq 2$, say, and not the ordinate of a zero of J . Use the standard UP AND ACROSS definition of $\log J(s)$ beginning at some point $A \in \mathbb{R}$, $A \gg 1$. Then:

$$\text{Arg } J(\sigma + iT) = O(\ln T),$$

for all $-1 \leq \sigma \leq 2$.

PF by the Dirichlet series!

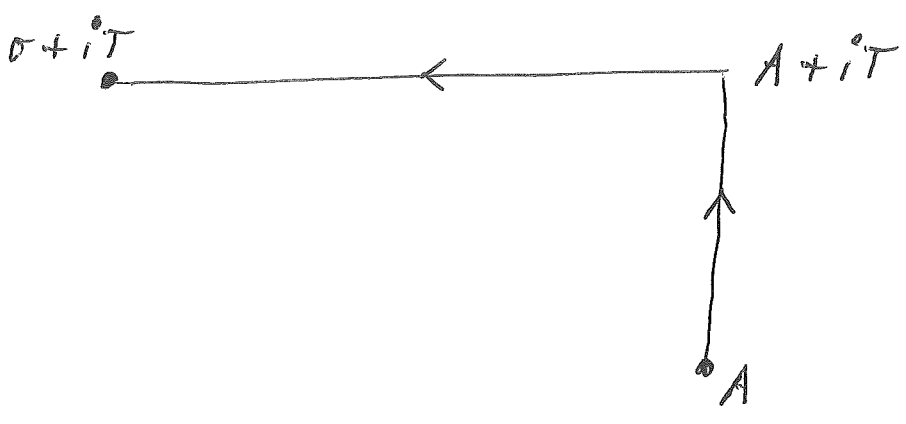
We know $|\text{Log } \zeta(s)| = O_\eta(1)$, $\sigma \geq 1 + \eta$.

Use

hence also for $\text{Arg } \zeta(s)$

$$N[|\gamma - t| \leq 1] = O(\ln t)$$

$$\frac{\zeta'(s)}{\zeta(s)} = O(\ln t) + \sum_{\substack{p \\ |\gamma - t| \leq 1}} \frac{1}{s-p} \quad \{-1 \leq \sigma \leq 2\}$$



$$\text{Arg } \zeta(\sigma + iT) = \text{Im} \int_A^\sigma \frac{\zeta'(u + iT)}{\zeta(u + iT)} du + \text{Im} \text{Log } \zeta(A + iT)$$

this is $O(2^{-A})$
by the Dirichlet series for $\text{Log } \zeta$

{ we can let $A \rightarrow \infty$ }

$$\text{Arg } \zeta(\sigma + iT) = -\text{Im} \int_0^{\infty} \frac{\zeta'(u+iT)}{\zeta(u+iT)} du \quad (5)$$

$$= -\text{Im} \int_0^2 \frac{\zeta'(u+iT)}{\zeta(u+iT)} du - \text{Im} \int_2^{\infty} \frac{\zeta'(u+iT)}{\zeta(u+iT)} du$$

$O(2^{-4})$ by the Dirichlet series for $-\frac{\zeta'}{\zeta}$

$$= -\text{Im} \int_0^2 \left\{ O(\ln T) + \sum_{\substack{p \\ |\gamma - T| \leq 1}} \frac{1}{u+iT-p} \right\} du + O(1)$$

$$= O(\ln T)$$


$$- \sum_{\substack{p \\ |\gamma - T| \leq 1}} \left\{ \text{Arg}(2+iT-p) - \text{Arg}(\sigma+iT-p) \right\}$$

$$+ O(1)$$

Arg = ordinary principal value

$$= O(\ln T) + O(\ln T) + O(1) \quad (6)$$

$$= O(\ln T)$$

{ much like Lec 15, p. (28) } • 

By Littlewood's identity, Lec 24, p. (25), know:

$$\frac{1}{2} \leq \alpha < \beta \leq 2$$

↓

$$2\pi \int_{\alpha}^{\beta} N(\sigma; T_1, T_2) d\sigma$$

$$= \int_{T_1}^{T_2} \ln |J(\alpha + it)| dt$$

$$- \int_{T_1}^{T_2} \ln |J(\beta + it)| dt$$

$$+ O[(\beta - \alpha) \ln T_2] \quad \leftarrow \text{by FACT on (3)}$$

at least for T_j which are not the ordinates of J -zeros. We'll keep $T_2 > T_1 \geq 2$. Cf. also h on page (2).

Must focus on

$$\int_{T_1}^{T_2} \ln |I(\sigma + it)| dt$$

(since β will be taken $\geq \frac{3}{2}$ later) \swarrow see (15) middle

We propose to look first at

$$\int_{T/2}^T |I(\sigma + it)|^2 dt$$

TRICK

with $T \geq 1000$ and $\frac{1}{2} \leq \sigma \leq 2$.

Use H-L estimate from Lec 26 (15), $\sigma_0 = \frac{1}{10}$.

Take $C = \pi$. We get:

$$I(\sigma + it) = \sum_{\substack{n \leq T \\ \equiv 1 \pmod{4}}} n^{-\sigma - it} - \frac{T^{1-\sigma-it}}{1-\sigma-it} + O(T^{-\sigma})$$

for $t \in [\frac{1}{2}T, T]$.

So,

$$\begin{aligned} J(\sigma+it) &= \sum_{n \leq T} n^{-\sigma} n^{-it} + \frac{O(T^{1-\sigma})}{T} + O(T^{-\sigma}) \\ &\approx \sum_{n \leq T} n^{-\sigma} e^{-it \ln n} + O(T^{-\sigma}) \end{aligned}$$

for $\frac{1}{2}T \leq t \leq T$. We'll write this as

$$J(\sigma+it) = \underline{\underline{\Sigma}} + R.$$

Hence,

$$\begin{aligned} |J(\sigma+it)|^2 &= (\Sigma + R)(\bar{\Sigma} + \bar{R}) \\ &= \Sigma \bar{\Sigma} + 2 \operatorname{Re}(R \bar{\Sigma}) + |R|^2 \\ &= \Sigma \bar{\Sigma} + O(1) T^{-\sigma} |\Sigma| + O(1) T^{-2\sigma} \end{aligned}$$

for $t \in [\frac{1}{2}T, T]$ and $\frac{1}{2} \leq \sigma \leq 2$.

Put:

$$\Sigma = \sum_{n \leq T} n^{-\sigma} e^{-i\lambda_n t} \quad \text{with}$$

$$\lambda_n \equiv \ln n,$$

and then use Lec 25 p. (14) (the L_2 estimate).

Here, of course, $n > m \Rightarrow$

$$\lambda_n - \lambda_m = \ln n - \ln m$$

$$= \frac{1}{\tilde{n}} (n - m), \quad \tilde{n} \in (m, n)$$

$$\gg \frac{1}{T} \quad \bullet$$

We can apply Lec 25 (14) with $\delta = \frac{1}{T}$. So,

$$\int_{T/2}^T |\Sigma|^2 dt = \frac{T}{2} \sum_{n \leq T} n^{-2\sigma}$$

$$+ \frac{O(1)}{1/T} \sum_{n \leq T} n^{-2\sigma}$$

{ this may be improvable, but we prefer to stay with a crude bound! }



$$\int_{T/2}^T |\Sigma|^2 dt = O(T) \sum_{n \leq T} n^{-2\sigma} \quad /$$

Suppose now that $\sigma > \frac{1}{2}$. In that case, we go further and get

$$\begin{aligned} \int_{T/2}^T |\Sigma|^2 dt &= O(T) I(2\sigma) \\ &= O(T) \frac{1}{2\sigma-1}. \end{aligned}$$

$$\boxed{\sigma \in (\frac{1}{2}, 2]}$$

At the same time, (see ⑧ bottom)

$$\int_{T/2}^T T^{-\sigma} |\Sigma| dt \leq \left\{ \int_{T/2}^T T^{-2\sigma} dt \right\}^{\frac{1}{2}} \cdot \left\{ \int_{T/2}^T |\Sigma|^2 dt \right\}^{\frac{1}{2}}$$

{ by Cauchy - Schwarz }

$$\leq \sqrt{T^{1-2\sigma}} \sqrt{\frac{O(T)}{2\sigma-1}}$$

$$= O(1) \frac{T^{1-\sigma}}{\sqrt{2\sigma-1}} = O(1) \frac{T^{1-\sigma}}{2\sigma-1}.$$

Referring to (8) bottom again, we get

$$\int_{T/2}^T |J(\sigma+it)|^2 dt = \frac{O(T)}{2\sigma-1} + \frac{O(T^{1-\sigma})}{2\sigma-1} + O(T^{1-2\sigma})$$

for $\frac{1}{2} < \sigma \leq 2$. Accordingly (via $2\sigma \geq 1$):

$$\int_{T/2}^T |J(\sigma+it)|^2 dt \leq \frac{O(1)}{\sigma - \frac{1}{2}} T$$

for $\frac{1}{2} < \sigma \leq 2$. The case $\sigma = \frac{1}{2}$ is also OK, but [obviously] not very informative.

Suppose NEXT that we only know $\sigma \geq \frac{1}{2}$.

Observe that (10) line 1 is still usable.

Being totally crude, we can say:

$$\sum_{n \leq T} n^{-2\sigma} \leq \sum_{n \leq T} \frac{1}{n} \leq O + \ln T.$$

Hence,

$$\int_{T/2}^T |\Sigma|^2 dt = O(T \ln T)$$

{ can then mimic (10) bot + (11) top }



$$\int_{T/2}^T |J(\sigma+it)|^2 dt = O(T \ln T)$$

$$+ O(1) T^{1-\sigma} \sqrt{\ln T}$$

$$+ O(T^{1-2\sigma})$$

$$\int_{T/2}^T |J(\sigma+it)|^2 dt \leq O(1) T \ln T$$

for $\frac{1}{2} \leq \sigma \leq 2$.

We have obtained the above box, and
 (11) box, assuming $T \geq 1000$ (see (7)).

THEOREM (standard a priori estimate)

For $T \geq 3$ and $\sigma \in [\frac{1}{2}, 2]$, we have:

$$\int_2^T |J(\sigma+it)|^2 dt = O(T) \min \left\{ \ln T, \frac{1}{\sigma - \frac{1}{2}} \right\}.$$

PF

Matters are obvious for $3 \leq T \leq 10^6$. In fact, here,

$$\begin{aligned} \min \left\{ \ln T, \frac{1}{\sigma - \frac{1}{2}} \right\} &\geq \min \left\{ \ln 3, \frac{1}{3/2} \right\} \\ &= \frac{2}{3} \end{aligned}$$

and it suffices to adjust the implied constant in $O(T)$.

For $T > 10^6$, choose l so that

$$\frac{T}{2^{l+1}} \leq 1000 < \frac{T}{2^l}.$$

Apply (11) box and (12) box to $\frac{T}{2^k}$ for $k \in [0, l]$.

Add! Get:

$$\int_{1000}^T |I(\sigma+it)|^2 dt = O(T) \min \left\{ \ln T, \frac{1}{\sigma - \frac{1}{2}} \right\}.$$

To replace 1000 by 2, repeat the observation used for $3 \leq T \leq 10^6$.

With more work, one can prove that:

$$\int_2^T |I(\sigma+it)|^2 dt \sim T I(2\sigma), \quad \sigma > \frac{1}{2}$$

and

$$\int_2^T |I(\frac{1}{2}+it)|^2 dt \sim T \ln T.$$

See Titchmarsh, Theory of $I(s)$, first few sections in chapter 7. We won't need these more precise results.

— — —

On p. ⑥ bottom, fix $T_1 \in [2, 2.5]$ to be well away from the ordinate of any ζ -zero.

Since numerical work shows that
 $\rho_1 = \frac{1}{2} + i[14.134725^+]$ Lec 13 ⑤
 Lec 22 ①
 one can declare $T_1 = 2$. We prefer not to use this, however.

Keep $T = T_2 \geq 3$ and then take

$\frac{1}{2} < \sigma \leq 1$ and $\beta = 2$ (say).

One gets:

$$2\pi \int_{\sigma}^2 N(\sigma; T_1, T) d\sigma = \int_{T_1}^T \ln |\zeta(\sigma + it)| dt - \int_{T_1}^T \ln |\zeta(2 + it)| dt + O(\ln T) .$$

BABY LEMMA

(a) for $x \in \mathbb{R}$, $e^x \geq 1+x$;

(b) for $y \geq 0$, $\ln y \leq \frac{1}{2}(y^2-1)$.

clearly very crude

PF

We give 2 proofs of (a). The first notes that $g(x) = e^x$ is concave upward since $g'' > 0$. Hence $g(x)$ sits on or above the tangent line at each point x_0 . Take $x_0 = 0$. Get: $g(x) \geq 1+x$ by inspection.

The 2nd proof is more boring. For $x > 0$, apply mean value thm to get

$$e^x - 1 = e^{\tilde{x}}(x-0) = e^{\tilde{x}} \cdot x, \quad 0 < \tilde{x} < x$$
$$e^x - 1 \geq e^0 \cdot x = x. \quad \text{(OK)}$$

For $x < 0$, apply mean value theorem to get

$$1 - e^x = e^{\tilde{x}}(0-x) = (-x)e^{\tilde{x}}, \quad x < \tilde{x} < 0$$
$$1 - e^x \leq (-x)e^0$$
$$e^x - 1 \geq x. \quad \text{(OK)}$$

In (b), wlog $y > 0$. Put $y = e^u$ with $u \in \mathbb{R}$.

Must check that

(17)

$$u \leq \frac{1}{2}(e^{2u} - 1)$$

$$2u \leq e^{2u} - 1$$

$$e^{2u} \geq 1 + 2u \quad \bullet$$

But this is obvious by (a). \square

By BABY LEMMA, then,

$$\int_{T_1}^T \ln |J(\sigma + it)| dt \leq \frac{1}{2} \int_{T_1}^T (|J(\sigma + it)|^2 - 1) dt$$

$$\leq \frac{1}{2} \int_{T_1}^T |J(\sigma + it)|^2 dt$$

$$\leq \frac{1}{2} \int_2^T |J(\sigma + it)|^2 dt$$

$$\leq \frac{O(T)}{T^{-\frac{1}{2}}} \quad \text{by (13)} \quad \bullet$$

In addition,

$$\text{Log } \zeta(2+it) = \sum_{n=2}^{\infty} \frac{1(n)}{\ln n} n^{-2-it} \quad ;$$

$$\begin{aligned} \int_{T_1}^T \ln |\zeta(2+it)| dt &= \text{Re} \int_{T_1}^T \text{Log } \zeta(2+it) dt \\ &= \text{Re} \int_{T_1}^T \sum_2^{\infty} \frac{1(n)}{\ln n} n^{-2-it} dt \\ &= O(1) \sum_2^{\infty} \frac{1(n)}{\ln n} n^{-2} \left[\frac{e^{-it \ln n}}{-i \ln n} \right]_{T_1}^T \\ &= O(1) \sum_2^{\infty} \frac{1(n)}{\ln n} n^{-2} \frac{1}{\ln n} \\ &= O(1) \cdot \end{aligned}$$

Page (15) bottom then gives:

$$2\pi \int_{\frac{1}{4}}^{\frac{3}{4}} N(\sigma; T_1, T) d\sigma \leq \frac{O(T)}{4 - \frac{1}{2}} + O(1) + O(\ln T)$$

$$\leq \frac{O(T)}{4 - \frac{1}{2}} \cdot$$

▲ here $\alpha \in (\frac{1}{2}, 1]$

Write $\alpha = \frac{1}{2} + 2\omega$, $0 < \omega \leq \frac{1}{4}$. Notice that

$$N(\frac{1}{2} + 2\omega; T_1, T) \leq \frac{1}{\omega} \int_{\frac{1}{2} + \omega}^{\frac{1}{2} + 2\omega} N(\sigma; T_1, T) d\sigma$$

since $N(\sigma; T_1, T)$ is monotonic decreasing in σ .


Thus:

$$\begin{aligned} N(\frac{1}{2} + 2\omega; T_1, T) &\leq \frac{1}{\omega} \int_{\frac{1}{2} + \omega}^2 N(\sigma; T_1, T) d\sigma \\ &\leq \frac{1}{\omega} \frac{O(T)}{\omega} = \frac{4}{(2\omega)^2} O(T). \end{aligned}$$

In other words,

$$N(\alpha; T_1, T) \leq \frac{O(T)}{(\alpha - \frac{1}{2})^2}, \quad \frac{1}{2} < \alpha \leq 1.$$

This proves the THM on p. (2). 

Because our use of (16)(b) was so crude, one suspects that the foregoing box can be improved in the α -aspect.
  cf. also (18) bottom

This is indeed correct. We claim, in fact, that

$$\int_{T_1}^T \ln |I(\alpha + it)| dt = O(T) \ln \left(\frac{1}{\alpha - \frac{1}{2}} \right).$$

On (19), this leads to

$$N(\alpha; T_1, T) \leq O(T) \frac{1}{\alpha - \frac{1}{2}} \ln \left(\frac{1}{\alpha - \frac{1}{2}} \right).$$

There are 2 approaches to line 2.
 (proving)

Method I

By (18) (bottom), wlog $\alpha \in (\frac{1}{2}, \frac{3}{5}]$.

Under this hypothesis, we have $r \equiv \frac{1}{\alpha - \frac{1}{2}} \geq 10$.

Notice that $\ln y \leq \frac{1}{2\lambda} (y^{2\lambda} - 1)$ for $0 < \lambda \leq 1$
 [and $y \geq 0$]. See (16). We'll keep $\lambda < 1$. Get:

(21)

$$\int_{T_1}^T \ln|I| dt \leq \frac{1}{2\lambda} \int_{T_1}^T (|I|^{2\lambda} - 1) dt$$

$$\leq \frac{1}{2\lambda} \int_{T_1}^T |I|^{2\lambda} dt$$

$$\leq \frac{1}{2\lambda} \left(\int_{T_1}^T |I|^{2\lambda \frac{1}{\lambda}} dt \right)^\lambda \left(\int_{T_1}^T 1 dt \right)^{1-\lambda}$$

{ by Hölder's inequality }

$$\begin{aligned} p &= \frac{1}{\lambda} \\ q &= \frac{1}{1-\lambda} \end{aligned}$$

$$\leq \frac{1}{2\lambda} \left(\frac{O(T)}{r - \frac{1}{2}} \right)^\lambda T^{1-\lambda} \quad \text{by (13)}$$

$$\leq \frac{C}{\lambda} \left(\frac{1}{r - \frac{1}{2}} \right)^\lambda T$$

$$= \frac{C}{\lambda} r^\lambda \cdot T$$

Put $\lambda = \frac{1}{\ln r}$. This is admissible since $r \geq 10$.

Get:

$$\int_{T_1}^T \ln|I(4+it)| dt \leq C(\ln r) e^T$$

$$\leq O(T) \ln \left(\frac{1}{r - \frac{1}{2}} \right) \quad \text{OK}$$

Method II

We use Jensen's inequality common in probability and measure theory.

To recall it, let $\Phi(v)$ be non-negative and convex on \mathbb{R} . (Hence Φ is automatically continuous.)

Let Y be an extended real-valued random variable on a probability space (\mathbb{X}, μ) . Assume that $\mathbb{E}(Y)$ exists (i.e., that $Y \in L_1(\mu)$). Then:

$$\| \Phi(\mathbb{E}(Y)) \leq \mathbb{E}(\Phi(Y)) \|$$

One simply approximates $\mathbb{E}(Y)$ by an obvious Riemann sum and uses

$$\left\{ \begin{array}{l} \Phi\left(\sum_{j=1}^N t_j v_j\right) \leq \sum_{j=1}^N t_j \Phi(v_j) \\ \text{for } t_j \in [0, 1] \text{ with } t_1 + \dots + t_N = 1 \end{array} \right\}.$$

Put $\Phi(v) = \exp(v)$ to get

$$\exp\left(\frac{1}{H} \int_0^H f(t) dt\right) \leq \frac{1}{H} \int_0^H \exp[f(t)] dt$$

anytime $f \in L_1[0, H]$.

A trivial specialization gives :

$$\exp \left(\frac{1}{T-T_1} \int_{T_1}^T 2 \ln |S(\sigma+it)| dt \right)$$

$$\leq \frac{1}{T-T_1} \int_{T_1}^T |S(\sigma+it)|^2 dt$$

$$\leq \frac{1}{T-T_1} \frac{O(T)}{\sigma - \frac{1}{2}} \quad \text{by (13)}$$

$$\leq \frac{O(1)}{\sigma - \frac{1}{2}} \quad \bullet$$

Accordingly :

$$\frac{1}{T-T_1} \int_{T_1}^T 2 \ln |S(\sigma+it)| dt$$

$$\leq \ln \left(\frac{B}{\sigma - \frac{1}{2}} \right) \quad \left\{ \begin{array}{l} \text{some} \\ B \geq 1 \end{array} \right\}$$

⇓

$$\int_{T_1}^T \ln |S(\sigma+it)| dt \leq O(T) \ln \left(\frac{1}{\sigma - \frac{1}{2}} \right)$$

for $\sigma \in (\frac{1}{2}, 1]$. (OK)

Incidentally, observe how (13) THM gets applied in both methods I + II. Switching to $\ln T$ in place of $\frac{1}{q-\frac{1}{2}}$ produces the following:

method I

get $\frac{e}{\lambda} (\ln T)^\lambda T$ on (21) middle

\Rightarrow take $\lambda = \frac{1}{\ln \ln T}$ (T giant)

$\Rightarrow \int_{T_1}^T \ln |f(s+it)| dt = O(T \ln \ln T)$

uniformly for $q \in [\frac{1}{2}, 1]$

method II

get $\leq O(1) \ln T$ on (23) middle

$\Rightarrow \frac{1}{T-T_1} \int_{T_1}^T 2 \ln |f| dt \leq \ln(O \ln T)$

$\Rightarrow \int_{T_1}^T \ln |f(s+it)| dt = O(T \ln \ln T)$

uniformly for $q \in [\frac{1}{2}, 1]$

HENCE:

$$\int_{T_1}^T \ln |f(s+it)| dt = O(T) \ln \left[\min(\ln T, \frac{1}{q-\frac{1}{2}}) \right].$$

Closing Remark.

The estimate

$$N\left(\frac{1}{2} + \varepsilon; T_1, T\right) = O(T) \frac{1}{\varepsilon} \ln\left(\frac{1}{\varepsilon}\right)$$

mentioned on p. (20) (line 4) was obtained by Littlewood in 1924. Proc. Cambro. Philo. Soc. 22 (1924)

It is possible to expunge the term $\ln \frac{1}{\varepsilon}$.

This was shown by A. Selberg around 1942 with the aid of some fundamentally new ideas. By use of a so-called mollifier method, Selberg was able to demonstrate that

$$\int_{\frac{1}{2}}^2 N(\sigma; T_1, T) d\sigma = O(T) \cdot$$

Compare (15) (bottom) + (18) (middle).

See also Titchmarsh, Theory of $J(s)$, around § 9.24.