

# LARGE GAPS BETWEEN ZEROS OF THE ZETA-FUNCTION

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§1. *Introduction.* Let  $0 < \gamma \leq \gamma'$  denote the ordinates of consecutive non-trivial zeros of  $\zeta(s)$  and set

$$\mu = \liminf_{\gamma} (\gamma' - \gamma) \frac{\log \gamma}{2\pi},$$

$$\lambda = \limsup_{\gamma} (\gamma' - \gamma) \frac{\log \gamma}{2\pi}.$$

Since the average size of  $\gamma' - \gamma$  is  $2\pi/\log \gamma$ , we see that  $\mu \leq 1 \leq \lambda$ . One expects that  $\mu = 0$  and  $\lambda = \infty$ , but at present all we can say unconditionally is that  $\mu < 1 < \lambda$  (see A. Fujii [6] and A. Selberg [11]). However, these bounds may be strengthened if one is willing to assume the Riemann hypothesis (RH). For instance, on RH, H. Montgomery [8] has shown that  $\mu < 0.68$  and J. Mueller [10] that  $\lambda > 1.9$ . Later Montgomery and Odlyzko [9] proved that  $\mu < 0.5179$  and  $\lambda > 1.9799$ , whereas the present authors have recently shown that  $\mu < 0.5172$  and  $\lambda > 2.337$ .

In this paper we shall obtain a better lower bound for  $\lambda$  subject to the truth of the generalized Riemann hypothesis (GRH), that is, the hypothesis that the zeros of each Dirichlet  $L$ -function have their real parts not exceeding  $\frac{1}{2}$ . Our bound is a consequence of a mean value formula involving the zeta-function. Let  $s = \sigma + it$  denote a complex variable and for  $T$  large write

$$L = \log \frac{T}{2\pi}.$$

The formula in question is given by

**THEOREM 1.** *Assume GRH and let*

$$A(s) = \sum_{k \leq y} k^{-s},$$

where

$$y = \left( \frac{T}{2\pi} \right)^\eta$$

for some  $\eta \in (0, \frac{1}{2})$ . Then if  $\varepsilon > 0$  and  $T$  is sufficiently large (depending on  $\varepsilon$ ),

we have

$$\begin{aligned} \sum_{0 < \gamma \leq T} |\zeta A(\frac{1}{2} + i(\gamma + \alpha))|^2 &= \frac{6}{\pi^2} \frac{T}{2\pi} L^5 \sum_{j=0}^{\infty} \frac{(-1)^{j+1} (\alpha L)^{2j+2}}{(2j+5)!} \\ &\times \left( \frac{-3\eta^2 + (2j+5)\eta^3}{3} - \frac{2j+5}{j+3} \eta^{2j+6} + \eta^{2j+7} + \eta^2(1-\eta)^{2j+5} \right) \\ &+ O_\epsilon(TL^4) + O_\epsilon(T^{\frac{1}{2} + \eta + \epsilon}) \end{aligned}$$

uniformly for real  $\alpha$  with  $|\alpha| \leq 100L^{-1}$ .

Assuming only the Riemann hypothesis, S. Gonek [7] has proved an analogous formula with  $A(s)$  identically one. In fact Theorem 1 and its consequence, Theorem 2 (below), are both valid on RH. The reason we have assumed GRH here is that doing so allows us to avoid a considerable number of technical details, particularly in Lemma 6. The interested reader may refer to Conrey, Ghosh, and Gonek [3] to see how GRH is avoided in a similar situation. We should also point out that Theorem 1 is true for  $|\alpha| < CL^{-1}$ , where  $C$  is any positive constant; we have taken  $C = 100$  as this suffices for our purpose.

Our main result is

**THEOREM 2.** *Assume GRH. Then  $\lambda > 2.68$ .*

We use Theorem 1 to prove Theorem 2 in much the same way that Mueller used Gonek’s formula (mentioned above) to prove that  $\lambda > 1.9$ . Write

$$\mathcal{M}_1(T) = \int_1^T |\zeta A(\frac{1}{2} + it)|^2 dt, \tag{1.1}$$

$$m_2(\alpha, T) = \sum_{0 < \gamma \leq T} |\zeta A(\frac{1}{2} + i(\gamma + \alpha))|^2, \tag{1.2}$$

and

$$\mathcal{M}_2(c, T) = \int_{-c/L}^{c/L} m_2(\alpha, T) d\alpha. \tag{1.3}$$

Then it is not difficult to see that if

$$\mathcal{M}_2(c, 2T) - \mathcal{M}_2(c, T) < \mathcal{M}_1(2T) - \mathcal{M}_1(T) \tag{1.4}$$

for all sufficiently large  $T$ , then  $c/\pi$  is a lower bound for  $\lambda$ . We shall show that if  $\eta$  is near  $\frac{1}{2}$ , (1.4) holds with  $c = 2.68\pi$ ; Theorem 2 will then follow. Now  $\mathcal{M}_1(T)$  can be estimated by using a result of Balasubramanian, Conrey and Heath-Brown [1] (see Lemma 10 below). Thus our main task is to estimate  $\mathcal{M}_2(c, T)$ , or what amounts to the same thing, to prove Theorem 1.

**§2. Beginning of the proof of Theorem 1.** Throughout,  $T$  is large,  $L = \log(T/2\pi)$ , and  $\epsilon$  denotes an arbitrarily small positive number, though

not necessarily the same one at each occurrence. Furthermore, we shall always assume that the real number  $\alpha$  satisfies

$$|\alpha| \leq 100L^{-1}.$$

Setting

$$a = 1 + L^{-1},$$

we let  $R$  be a positively oriented rectangular contour with vertices  $a + i$ ,  $a + i(T + \alpha)$ ,  $1 - a + i(T + \alpha)$ ,  $1 - a + i$ , the top edge of which has a small semicircular indentation centered at  $\frac{1}{2} + i(T + \alpha)$  opening downward. By Cauchy's residue theorem, the reflection principle, and RH

$$m_2(\alpha, T) = \frac{1}{2\pi i} \int_R \frac{\zeta'}{\zeta}(s - i\alpha) \zeta(s) \zeta(1 - s) A(s) A(1 - s) ds,$$

where we have written

$$\frac{\zeta'}{\zeta}(s - i\alpha) \quad \text{for} \quad \frac{\zeta'(s - i\alpha)}{\zeta(s - i\alpha)}.$$

Now for  $s$  inside or on  $R$  we have

$$A(s) \ll_\epsilon y^{1-\sigma+\epsilon} \tag{2.1}$$

and

$$\zeta(s) \ll_\epsilon T^{1/2(1-\sigma)+\epsilon}$$

(see Titchmarsh [12; pp. 81-82]). Thus, for such  $s$

$$\zeta(s) \zeta(1 - s) A(s) A(1 - s) \ll_\epsilon y T^{\frac{1}{2}+\epsilon}. \tag{2.2}$$

Moreover, for each large  $T$ , there exists a number  $T'$  with  $T - 2 < T' < T - 1$  such that

$$\frac{\zeta'}{\zeta}(\sigma + iT') \ll L^2, \tag{2.3}$$

uniformly for  $-1 \leq \sigma \leq 2$  (see Davenport [4; p. 108]). Obviously we may also take  $T'$  so that  $T' + \alpha$  is not the ordinate of any zero of  $\zeta(s)$ . Then by Cauchy's residue theorem, the contribution of the top edge of  $R$  to  $m_2(\alpha, T)$  equals

$$\begin{aligned} & \frac{1}{2\pi i} \left( \int_{a+i(T+\alpha)}^{a+iT'} + \int_{a+iT'}^{1-a+iT'} + \int_{1-a+iT'}^{1-a+i(T+\alpha)} \right) \frac{\zeta'}{\zeta}(s - i\alpha) \zeta(s) \zeta(1 - s) A(s) A(1 - s) ds \\ & + \sum_{T'-\alpha < \gamma \leq T} |\zeta A(\frac{1}{2} + i(\gamma + \alpha))|^2. \end{aligned}$$

The sum over  $\gamma$  contains  $\ll L$  terms, so by (2.2) and (2.3) the above is

$$\ll_\epsilon y T^{\frac{1}{2}+\epsilon},$$

uniformly for  $|\alpha| \leq 100L^{-1}$ . On the other hand, the bottom edge of the contour

contributes

$$\ll_\epsilon yT^\epsilon$$

by (2.1), since here  $\zeta(s)$  and  $\zeta(s - i\alpha)$  are bounded.

To treat the integral along the left edge of  $R$  we replace  $s$  by  $1 - s$  and use

$$\frac{\zeta'}{\zeta}(1 - s - i\alpha) = \frac{\chi'}{\chi}(1 - s - i\alpha) - \frac{\zeta'}{\zeta}(s + i\alpha);$$

this follows from the functional equation

$$\zeta(1 - s) = \chi(1 - s)\zeta(s), \tag{2.4}$$

where

$$\chi(1 - s) = \pi^{1/2 - s} \frac{\Gamma(\frac{1}{2}s)}{\Gamma(\frac{1}{2} - \frac{1}{2}s)} \tag{2.5}$$

(see Titchmarsh [12; p. 16]). We then see that

$$\begin{aligned} & \frac{1}{2\pi i} \int_{1-a+i(T+\alpha)}^{1-a+i} \frac{\zeta'}{\zeta}(s - i\alpha)\zeta(s)\zeta(1 - s)A(s)A(1 - s)ds \\ &= \frac{1}{2\pi i} \int_{a-i(T+\alpha)}^{a-i} \left( \frac{\zeta'}{\zeta}(s + i\alpha) - \frac{\chi'}{\chi}(1 - s - i\alpha) \right) \zeta(s)\zeta(1 - s)A(s)A(1 - s)ds \\ &= \bar{I}_1 - \bar{I}_2, \end{aligned}$$

where

$$I_1 = \frac{1}{2\pi i} \int_{a+i}^{a+i(T+\alpha)} \frac{\zeta'}{\zeta}(s - i\alpha)\zeta(s)\zeta(1 - s)A(s)A(1 - s)ds \tag{2.6}$$

and

$$I_2 = \frac{1}{2\pi i} \int_{a+i}^{a+i(T+\alpha)} \frac{\chi'}{\chi}(1 - s + i\alpha)\zeta(s)\zeta(1 - s)A(s)A(1 - s)ds. \tag{2.7}$$

Now  $I_1$  is also the contribution of the right-hand side of  $R$  to  $m_2(\alpha, T)$ . Thus, combining the above results, we obtain

$$m_2(\alpha, T) = 2 \operatorname{Re} I_1 - \bar{I}_2 + O_\epsilon(yT^{1/2+\epsilon}). \tag{2.8}$$

The next section contains the necessary lemmas for estimating  $I_1$ ,  $I_2$ , and  $\mathcal{M}_1(T)$ .

§3. Lemmas. We write  $e(x)$  for  $e^{2\pi ix}$ .

LEMMA 1. Let  $r$  be a positive real number and suppose that  $\chi(1-s)$  is given by (2.5). Then for  $a = 1 + L^{-1}$  and  $T$  large, we have

$$\frac{1}{2\pi i} \int_{a-i}^{a+iT} \chi(1-s)r^{-s} ds = \begin{cases} e(-r) + E(r, T)r^{-a}, & \text{if } r \leq T/2\pi, \\ E(r, T)r^{-a}, & \text{if } r > T/2\pi, \end{cases}$$

where

$$E(r, T) \ll T^{1/2} + \frac{T^{3/2}}{|T - 2\pi r| + T^{1/2}}.$$

Except for minor modifications, this is Lemma 2 of Gonek [7].

The next lemma is a special case of Lemma 2 of Conrey, Ghosh, and Gonek [3]. Alternatively, it can easily be derived from Lemma 1.

LEMMA 2. Let  $\alpha(n), \beta(n)$  be arithmetic functions such that  $\alpha(n) \ll 1$  and  $\beta(n) \ll d_j(n) \log^l n$ , where  $j$  and  $l$  are non-negative integers with  $j \leq 4$ , and  $d_j(n)$  is the coefficient of  $n^{-s}$  in  $\zeta^j(s)$ . Let  $a = 1 + L^{-1}$  and  $0 < \delta < 1$ . Then if  $T^\delta \leq x \leq T$ , we have

$$\begin{aligned} & \frac{1}{2\pi i} \int_{a-i}^{a+iT} \chi(1-s) \left( \sum_{k \leq x} \alpha(k)k^{s-1} \right) \left( \sum_{n=1}^{\infty} \beta(n)n^{-s} \right) ds \\ &= \sum_{k \leq x} \frac{\alpha(k)}{k} \sum_{m \leq kT/2\pi} \beta(m) e\left(-\frac{m}{k}\right) + O_\delta(xT^{1/2}L^{j+1}). \end{aligned}$$

LEMMA 3. Suppose that

$$\mathcal{A}_j(s) = \sum_{n=1}^{\infty} \alpha_j(n)n^{-s}$$

is absolutely convergent in  $\sigma > 1$ , for  $j = 1, 2, \dots, J$ , and that

$$\mathcal{A}(s) = \sum_{n=1}^{\infty} \alpha(n)n^{-s} = \prod_{j=1}^J \mathcal{A}_j(s).$$

Then for any positive integer  $d$ ,

$$\sum_{n=1}^{\infty} \alpha(nd)n^{-s} = \sum_{d_1 \dots d_J = d} \prod_{j=1}^J \left( \sum_{\substack{n=1 \\ (n, \prod_{l \neq j} d_l) = 1}}^{\infty} \alpha_j(nd_j)n^{-s} \right) \quad (\sigma > 1).$$

This is Lemma 3 of Conrey, Ghosh, and Gonek [3].

Our next lemma is a well-known result of Estermann [5].

LEMMA 4. Let  $H$  and  $K$  be coprime integers with  $K > 0$  and define

$$D\left(s, \frac{H}{K}\right) = \sum_{n=1}^{\infty} d(n)n^{-s} e\left(\frac{nH}{K}\right) \quad (\sigma > 1),$$

where  $d(n)$  is the number of divisors of  $n$ . Then  $D(s, H/K)$  is regular in the

entire complex plane except for a double pole at  $s = 1$ . At this point it has the same principal part as  $K^{1-2s}\zeta^2(s)$ .

LEMMA 5. Let  $H$  and  $K$  be integers with  $(H, K) = 1$  and  $K = \Pi p^\lambda > 0$ . For  $\alpha$  real and  $\sigma > 1$  define

$$Q\left(s, \alpha, \frac{H}{K}\right) = - \sum_{m,n=1}^{\infty} \frac{d(m)\Lambda(n)}{m^s n^{s-i\alpha}} e\left(\frac{-mnH}{K}\right),$$

where  $\Lambda(n)$  is von Mangoldt's function. Then  $Q(s, \alpha, H/K)$  has a meromorphic continuation to the entire complex plane. If  $\alpha \neq 0$ ,  $Q(s, \alpha, H/K)$  has

(i) at most a double pole at  $s = 1$  with the same principal part as

$$K^{1-2s}\zeta^2(s)\left(\frac{\zeta'}{\zeta}(s-i\alpha) - G(s, \alpha, K)\right),$$

where

$$G(s, \alpha, K) = \sum_{p|K} \log p \left( \sum_{a=1}^{\lambda-1} p^{a(s-1+i\alpha)} + \frac{p^{\lambda(s-1+i\alpha)}}{1-p^{-s+i\alpha}} - \frac{1}{p^{s-i\alpha}-1} \right); \tag{3.1}$$

(ii) a simple pole at  $s = 1 + i\alpha$  with residue

$$-\frac{1}{K^{i\alpha}\varphi(K)} \zeta^2(1+i\alpha)D_K(1+i\alpha),$$

where

$$D_K(s) = \prod_{p|K} (1-p^{-1} + \lambda(1-p^{-s})(1-p^{s-1})). \tag{3.2}$$

Moreover, on GRH,  $Q(s, \alpha, H/K)$  is regular in  $\sigma > \frac{1}{2}$  except for these two poles.

Proof. For  $\sigma > 1$  we have

$$\begin{aligned} Q\left(s, \alpha, \frac{H}{K}\right) &= \sum_{a=1}^K D\left(s, \frac{-aH}{K}\right)L(s-i\alpha, a, K) \\ &= \sum_{g|K} \sum_{\substack{K/g \\ b=1}}^* D\left(s, \frac{-bH}{K/g}\right)L(s-i\alpha, bg, K), \end{aligned} \tag{3.3}$$

where  $D(s, \cdot)$  is the function defined in Lemma 4,

$$L(s, a, k) = - \sum_{n \equiv a \pmod{k}} \Lambda(n)n^{-s} \quad (\sigma > 1),$$

and  $\sum^*$  denotes a sum over  $b$  coprime to  $K/g$ . It is well-known that  $L(s, a, k)$  has a meromorphic continuation throughout the plane and is regular on the line  $\sigma = 1$  except for a simple pole at  $s = 1$ , if, and only if,  $(a, k) = 1$ . Also, by Lemma 4,  $D(s, -bHg/K)$  is regular everywhere except for a double pole at  $s = 1$ . Thus (3.3) provides a meromorphic continuation of  $Q(s, \alpha, H/K)$  to the whole plane and we see that if  $\alpha \neq 0$ ,  $Q$  has at most a double pole at  $s = 1$  and a simple pole at  $s = 1 + i\alpha$ .

By Lemma 4 and (3.3) we see that the principal part of  $Q(s, \alpha, H/K)$  at  $s = 1$  is identical to that of

$$\zeta^2(s) \sum_{g|K} \left(\frac{K}{g}\right)^{1-2s} \sum_{b=1}^{K/g} L(s-i\alpha, bg, K). \tag{3.4}$$

Now for  $\sigma > 1$ ,

$$\sum_{b=1}^{K/g} L(s - i\alpha, bg, K) = - \sum_{\substack{n=1 \\ (n, K/g)=1}}^{\infty} \Lambda(n g) (n g)^{-s+i\alpha}$$

$$= \begin{cases} \frac{\zeta'}{\zeta}(s - i\alpha) + \sum_{p|K} \frac{\log p}{p^{s-i\alpha} - 1}, & \text{if } g = 1, \\ \frac{-\log p}{p^{(s-i\alpha)a}}, & \text{if } g = p^a \text{ with } p|K \text{ and } a < \lambda, \\ \frac{-\log p}{p^{(s-i\alpha)\lambda}(1 - p^{-s+i\alpha})}, & \text{if } g = p^\lambda \text{ with } p|K, \\ 0, & \text{otherwise.} \end{cases}$$

Thus (3.4) equals

$$\zeta^2(s) K^{1-2s} \left( \frac{\zeta'}{\zeta}(s - i\alpha) - \sum_{p|K} \log p \left( \sum_{a=1}^{\lambda-1} p^{(s-1+i\alpha)a} + \frac{p^{\lambda(s-1+i\alpha)}}{1 - p^{-s+i\alpha}} - \frac{1}{p^{s-i\alpha} - 1} \right) \right).$$

This proves (i).

To compute the residue at  $s = 1 + i\alpha$  observe that in (3.3),  $L(s - i\alpha, bg, K)$  is regular at  $1 + i\alpha$  unless  $g = 1$ , in which case its principal part is

$$-\frac{1}{\varphi(K)(s - 1 - i\alpha)}.$$

Hence the residue of  $Q(s, \alpha, H/K)$  is the same as that of

$$-\frac{1}{\varphi(K)(s - 1 - i\alpha)} \sum_{b=1}^K D\left(s, \frac{-bH}{K}\right).$$

For  $\sigma > 1$  the sum over  $b$  equals

$$\sum_{n=1}^{\infty} d(n) n^{-s} \sum_{b=1}^K e\left(\frac{-bnH}{K}\right) = \sum_{n=1}^{\infty} d(n) c_K(n) n^{-s}, \tag{3.5}$$

where

$$c_K(n) = \sum_{a=1}^K e\left(\frac{an}{K}\right)$$

is Ramanujan’s function. (Note that  $c_K(-Hn) = c_K(n)$  when  $(H, K) = 1$ .) However, by Titchmarsh [12; p. 11], (3.5) equals

$$\zeta^2(s) K^{1-s} \prod_{p|K} (1 - p^{-1} + \lambda(1 - p^{-s})(1 - p^{-s-1})).$$

Thus (ii) follows.

Finally, on GRH the only pole of  $L(s - i\alpha, bg, K)$  in  $\sigma > \frac{1}{2}$  occurs when  $g = 1$  at  $s = 1 + i\alpha$ . The last assertion of the lemma follows from this and (3.3).

LEMMA 6. Assume GRH. Let  $y = (T/2\pi)^\eta$  where  $\eta \in (0, 1/2)$ , let  $k$  be an integer with  $1 \leq k \leq y$ , and let  $\alpha$  be real. Set

$$Q^*(s, \alpha, k) = \sum_{j=1}^{\infty} b(j) j^{-s} e\left(-\frac{j}{k}\right) \quad (\sigma > 1),$$

where

$$b(j) = - \sum_{\substack{hmn=j \\ h \leq y}} \Lambda(n)n^{i\alpha}d(m).$$

Then  $Q^*(s, \alpha, k)$  has an analytic continuation to  $\sigma > \frac{1}{2}$  except for possible poles at  $s = 1$  and  $1 + i\alpha$ . Furthermore,

$$Q^*(s, \alpha, k) \ll_{\epsilon} y^{1/2} T^{\epsilon}$$

for  $\sigma \geq \frac{1}{2} + L^{-1}$ ,  $|t| \leq T$ , and  $|s - 1|, |s - 1 - i\alpha| > \frac{1}{4}$ .

*Proof.* If  $\chi$  is a character (mod  $k$ ), the Gauss sum  $\tau(\chi)$  is given by

$$\tau(\chi) = \sum_{h=1}^k \chi(h)e\left(\frac{h}{k}\right),$$

and one easily shows that

$$e\left(-\frac{j}{k}\right) = \sum_{\substack{d|j \\ d|k}} \frac{1}{\varphi\left(\frac{k}{d}\right)} \sum_{\chi(\text{mod } k/d)} \tau(\bar{\chi})\chi\left(-\frac{j}{d}\right).$$

Inserting this into the definition of  $Q^*$ , we obtain

$$Q^*(s, \alpha, k) = \sum_{d|k} \frac{1}{\varphi\left(\frac{k}{d}\right)d^s} \sum_{\chi(\text{mod } k/d)} \tau(\bar{\chi})\bar{\chi}(-d)B(s, d) \quad (\sigma > 1), \tag{3.6}$$

where

$$B(s, d) = \sum_{j=1}^{\infty} b(jd)\chi(jd)j^{-s} \quad (\sigma > 1).$$

Now set

$$F(s, r, \chi) = \prod_{p|r} (1 - \chi(p)p^{-s}). \tag{3.7}$$

Then, by Lemma 3,

$$B(s, d) = \sum_{f_1 \dots f_4 = d} \mathcal{A}_1(s, f_1)\mathcal{A}_2(s, f_2, f_1)\mathcal{A}_2(s, f_3, f_1f_2)\mathcal{A}_3(s, f_4, f_1f_2f_3), \tag{3.8}$$

where

$$\mathcal{A}_1(s, f) = \chi(f) \sum_{n < y/f} \chi(n)n^{-s},$$

$$\mathcal{A}_2(s, f, r) = \sum_{\substack{n=1 \\ (n,r)=1}}^{\infty} \chi(fn)n^{-s} = \chi(f)L(s, \chi)F(s, r, \chi),$$

and

$$\mathcal{A}_3(s, f, r) = - \sum_{\substack{n=1 \\ (n,r)=1}}^{\infty} \chi(fn)\Lambda(fn)(fn)^{i\alpha}n^{-s}$$

$$\begin{aligned}
 &= -f^{i\alpha} \chi(f) \sum_{\substack{n=1 \\ (n,r)=1}}^{\infty} \chi(n) \Lambda(fn) n^{-s+i\alpha} \\
 &= f^{i\alpha} \chi(f) \begin{cases} \frac{L'}{L}(s-i\alpha, \chi) + \frac{F'}{F}(s-i\alpha, r, \chi), & \text{if } f=1, \\ \frac{-\log p}{1-\chi(p)p^{-s+i\alpha}}, & \text{if } f=p^l \text{ and } (r, p)=1, \\ -\log p, & \text{if } f=p^l \text{ and } p|r, \\ 0, & \text{otherwise.} \end{cases}
 \end{aligned}$$

Clearly  $\mathcal{A}_1$  and  $\mathcal{A}_2$  are regular everywhere except when  $\chi = \chi_0$ , in which case  $\mathcal{A}_2$  may have a pole at  $s = 1$ . Furthermore, on GRH  $\mathcal{A}_3$  is regular in  $\sigma > \frac{1}{2}$  except perhaps for a pole at  $s = 1 + i\alpha$ . Thus, with the possible exception of poles at  $s = 1$  and  $1 + i\alpha$ ,  $B(s, d)$  is regular in  $\sigma > \frac{1}{2}$ ; (3.8) therefore provides the required continuation of  $Q^*(s, \alpha, k)$ .

To bound  $Q^*$  we first bound  $B(s, d)$ . Let  $r_0$  denote the square-free part of  $r$ . If  $\sigma \geq \frac{1}{2}$ , then from (3.7) we obtain

$$F(s, r, \chi) \ll \prod_{p|r} 2^{\epsilon} = \sum_{f|r_0} 1 = d(r_0) \ll_{\epsilon} r_0^{\epsilon} \ll_{\epsilon} r^{\epsilon},$$

and

$$\frac{F'}{F}(s, r, \chi) = \sum_{p|r} \frac{\chi(p) \log p}{p^s - \chi(p)} \ll \sum_{p|r} \log p = \log r_0 \ll_{\epsilon} r^{\epsilon}.$$

Moreover, on GRH

$$L(s, \chi), \frac{L'}{L}(s, \chi) \ll_{\epsilon} (1+|t|)^{\epsilon} \left(\frac{k}{d}\right)^{\epsilon} \tag{3.9}$$

provided that  $\sigma \geq \frac{1}{2} + L^{-1}$  and  $|s-1| \geq 1$ . Thus, if  $\chi$  is a character (mod  $k/d$ ),

$$\mathcal{A}_2(s, f, r) \ll_{\epsilon} \left(T \frac{rk}{d}\right)^{\epsilon}$$

and

$$\mathcal{A}_3(s, f, r) \ll_{\epsilon} \left(T \frac{k}{d}\right)^{\epsilon} + r^{\epsilon} + f^{\epsilon}$$

when  $\sigma \geq \frac{1}{2} + L^{-1}$ ,  $|t| \leq T$ , and  $|s-1|, |s-1-i\alpha| > \frac{1}{4}$ . Now, if  $f$  and  $r$  divide  $d$ , they also divide  $k$  which is  $\ll T^{1/2}$ . Hence, for  $f$  and  $r$  dividing  $d$ ,

$$\mathcal{A}_2(s, f, r), \quad \mathcal{A}_3(s, f, r) \ll_{\epsilon} T^{\epsilon} \tag{3.10}$$

in the region under consideration. To estimate  $\mathcal{A}_1$ , we distinguish two cases. First, if  $\chi$  is principal (mod  $k/d$ ) we use the trivial estimate

$$\mathcal{A}_1(s, f) \ll_{\epsilon} \left(\frac{y}{f}\right)^{\frac{1}{2}+\epsilon} \ll_{\epsilon} y^{1/2} T^{\epsilon} \quad (\sigma \geq \frac{1}{2}). \tag{3.11}$$

If  $\chi$  is not principal, we apply Perron’s formula (cf. Titchmarsh [12; pp. 53–55]) and obtain

$$\mathcal{A}_1(s, f) = \frac{\chi(f)}{2\pi i} \int_{a-2iT}^{a+2iT} L(w, \chi) \frac{(y/f)^{w-s}}{w-s} dw + O_\epsilon \left( \frac{(y/f)^{a-\sigma}}{T^{1-\epsilon}} \right)$$

for  $\sigma \geq \frac{1}{2} + L^{-1}$  and  $|t| \leq T$  (here  $a = 1 + L^{-1}$ ). We move the line of integration to  $\text{Re } w = \sigma + L^{-1}$  and use (3.9). Then

$$\begin{aligned} \mathcal{A}_1(s, f) &\ll_\epsilon (2Tk/d)^\epsilon (y/f)^{L^{-1}} L + T^{\epsilon-1} (y/f)^{1/2} \\ &\ll_\epsilon T^\epsilon, \end{aligned}$$

for  $\sigma \geq 1/2 + L^{-1}$ ,  $|t| \leq T$ . Combining this with (3.10) and (3.11) in (3.8) we find that

$$B(s, d) \ll_\epsilon \begin{cases} y^{1/2} T^\epsilon, & \text{if } \chi \text{ is principal,} \\ T^\epsilon, & \text{otherwise,} \end{cases}$$

in the region  $\sigma \geq \frac{1}{2} + L^{-1}$ ,  $|t| \leq T$  and  $|s-1|, |s-1-i\alpha| > \frac{1}{4}$ . It follows now from (3.6) that in the same  $s$ -region

$$Q^*(s, \alpha, k) \ll_\epsilon T^\epsilon \sum_{d|k} \frac{1}{\varphi(k/d) d^{1/2}} \left( y^{1/2} |\tau(\chi_0)| + \sum_{\chi \neq \chi_0 \pmod{k/d}} |\tau(\chi)| \right).$$

Since

$$\tau(\chi) \ll \begin{cases} (k/d)^{1/2}, & \text{if } \chi \neq \chi_0 \pmod{k/d}, \\ 1, & \text{if } \chi = \chi_0 \pmod{k/d}, \end{cases}$$

this is

$$\begin{aligned} &\ll_\epsilon T^\epsilon \sum_{d|k} \left( \frac{(y/d)^{1/2}}{\varphi(k/d)} + \frac{k^{1/2}}{d} \right) \ll_\epsilon T^\epsilon (y^{1/2} + k^{1/2} \log \log k) \\ &\ll_\epsilon y^{1/2} T^\epsilon. \end{aligned}$$

This completes the proof of the lemma.

LEMMA 7. Let  $G(s, \alpha, K)$  be given by (3.1). Then for any real  $\alpha$ ,

$$G(1, \alpha, K) = \sum_{p|K} p^{i\alpha} \log p + O(C_1(K)),$$

and

$$G'(1, \alpha, K) = \sum_{p|K} p^{i\alpha} \log^2 p + O(C_2(K)),$$

where the derivative is with respect to  $s$  and

$$C_j(K) = \sum_{p^a|K} \frac{\log^j p}{p} + \sum_{\substack{p|K \\ a \geq 2}} a \log^j p \quad (j = 1, 2).$$

Moreover, for  $x \geq 1$

$$\sum_{h, k \leq x} \frac{(h, k)}{hk} \left( 1 + C_j \left( \frac{k}{(h, k)} \right) \right) \ll \log^3 2x \quad (j = 1, 2).$$

*Proof.* We prove the formula for  $G'$  but not for  $G$  as it is similar. Set  $K = \Pi p^\lambda$ . By (3.1) we have

$$\begin{aligned} G'(1, \alpha, K) &= \sum_{p|K} \log^2 p \left\{ \sum_{a=1}^{\lambda-1} ap^{a\alpha} + \frac{\lambda p^{i\alpha}}{(1-p^{-1+i\alpha})} - \frac{p^{-1+i\alpha(\lambda+1)}}{(1-p^{-1+i\alpha})^2} + \frac{p^{1-i\alpha}}{(p^{1-i\alpha}-1)^2} \right\} \\ &= \sum_{p|K} \log^2 p \left\{ \sum_{a=1}^{\lambda} ap^{ia\alpha} + O\left(\frac{\lambda}{p}\right) \right\} \\ &= \sum_{p|K} p^{i\alpha} \log^2 p + O\left(\sum_{\substack{p^a|K \\ a \geq 2}} a \log^2 p\right) + O\left(\sum_{p^a|K} \frac{\log^2 p}{p}\right), \end{aligned}$$

as desired.

Next,

$$\begin{aligned} \sum_{h,k \leq x} \frac{(h, k)}{hk} \left( C_j\left(\frac{k}{(h, k)}\right) + 1 \right) &\leq \sum_{h,k \leq x} \frac{C_j(k)+1}{hk} \sum_{\substack{d|h \\ d|k}} \varphi(d) \\ &= \sum_{d \leq x} \frac{\varphi(d)}{d^2} \sum_{h',k' \leq x/d} \frac{C_j(dk')+1}{h'k'} \\ &\ll \log^3 2x + \log 2x \sum_{d \leq x} \frac{1}{d} \sum_{k' \leq x/d} \frac{C_j(dk')}{k'}. \end{aligned}$$

Since  $C_j(dk') \ll C_j(d) + C_j(k')$ , the last term is

$$\ll \log^2 2x \sum_{d \leq x} \frac{C_j(d)}{d}.$$

But

$$\begin{aligned} \sum_{d \leq x} \frac{C_j(d)}{d} &= \sum_{d \leq x} \frac{1}{d} \left( \sum_{p^a|d} \frac{\log^j p}{p} + \sum_{\substack{p^a|d \\ a \geq 2}} a \log^j p \right) \\ &= \sum_{p^a \leq x} \frac{\log^j p}{p^{a+1}} \sum_{r \leq x/p^a} \frac{1}{r} + \sum_{\substack{p^a \leq x \\ a \geq 2}} \frac{a \log^j p}{p^a} \sum_{r \leq x/p^a} \frac{1}{r} \\ &\ll \log 2x. \end{aligned}$$

The last assertion of the lemma now follows.

LEMMA 8. Let  $|\beta| \leq 100L^{-1}$  and  $1 \leq x \leq T/2\pi$ . Then for  $j, l = 0, 1, \dots$ ,

- (i)  $\sum_{k \leq x} \frac{\log^j k}{k} = \frac{\log^{j+1} x}{j+1} + O((j+1)L^j)$ ;
- (ii)  $\sum_{k \leq x} \frac{(\log(T/2\pi k))^j}{k} = \frac{L^{j+1} - (\log(T/2\pi x))^{j+1}}{j+1} + O(jL^j)$ ;
- (iii)  $\sum_{k \leq x} \frac{1}{k} \sum_{p|k} p^{i\beta} \log p = \log^2 x \int_0^1 x^{i\beta\theta} (1-\theta) d\theta + O(L)$ ;

$$\begin{aligned}
 \text{(iv)} \quad & \sum_{k \leq x} \frac{\log k}{k} \sum_{p|k} p^{i\beta} \log p = \frac{1}{2} \log^3 x \int_0^1 x^{i\beta\theta} (1-\theta^2) d\theta + O(L^2); \\
 \text{(v)} \quad & \sum_{k \leq x} \frac{1}{k} \sum_{p|k} p^{i\beta} \log^2 p = \log^3 x \int_0^1 x^{i\beta\theta} \theta(1-\theta) d\theta + O(L^2); \\
 \text{(vi)} \quad & \sum_{k \leq x} \frac{\varphi(k)}{k^2} \left(\log \frac{x}{k}\right)^j \left(\frac{x}{k}\right)^{i\beta} = \frac{6}{\pi^2} \log^{j+1} x \int_0^1 x^{i\beta\theta} \theta^j d\theta + O((j+1)L^j); \\
 \text{(vii)} \quad & \sum_{k \leq x} \frac{\varphi(k)}{k^2} \left(\log \frac{x}{k}\right)^j \left(\log \frac{Tk}{2\pi x}\right)^j \\
 & = \frac{6}{\pi^2} L^{j+l+1} \int_0^{\log x/L} \theta^j (1-\theta)^l d\theta + O((j+l+1)L^{j+l}).
 \end{aligned}$$

*Proof.* Parts (i) and (ii) follow easily from Stieltjes' integration. The proofs of (iii), (iv) and (v) are similar so we only prove (iii). We observe that

$$\sum_{k \leq x} \frac{1}{k} \sum_{p|k} p^{i\beta} \log p = \sum_{p \leq x} \frac{\log p}{p^{1-i\beta}} \sum_{n \leq x/p} \frac{1}{n} = \sum_{p \leq x} \frac{\log p \log x/p}{p^{1-i\beta}} + O(\log x).$$

By the prime number theorem

$$\theta(u) \stackrel{\text{def}}{=} \sum_{p \leq u} \log p = u + E_1(u),$$

where

$$E_1(u) \ll \frac{u}{\log^2 2u} \quad (u \geq 1).$$

Thus the last sum above is equal to

$$\int_1^x \frac{\log(x/u)}{u^{1-i\beta}} d\theta(u) = \int_1^x \frac{\log(x/u)}{u^{1-i\beta}} du + \int_1^x \frac{\log(x/u)}{u^{1-i\beta}} dE_1(u).$$

The second integral on the right equals

$$\begin{aligned}
 & E_1(u) \frac{\log(x/u)}{u^{1-i\beta}} \Big|_1^x + \int_1^x \frac{E_1(u)}{u^{2-i\beta}} \left(1 + (1-i\beta) \log \frac{x}{u}\right) du \\
 & \ll \log x + \log x \int_1^x \frac{du}{u \log^2 2u} \ll \log x.
 \end{aligned}$$

In the first integral, we substitute  $x^\theta$  for  $u$  and obtain

$$\log^2 x \int_0^1 x^{i\beta\theta} (1-\theta) d\theta.$$

Combining these results, we obtain (iii).

We now prove (vi). Set

$$S(u) = \sum_{k \leq u} \frac{\varphi(k)}{k^2}.$$

By an elementary argument one sees that

$$S(u) = \frac{6}{\pi^2} \log u + E_2(u) \quad (u \geq 1),$$

where  $E_2(u) \ll 1$ . Thus

$$\sum_{k \leq x} \frac{\varphi(k)}{k^2} \left(\log \frac{x}{k}\right)^j \left(\frac{x}{k}\right)^{i\beta} = \frac{6}{\pi^2} \int_1^x \left(\log \frac{x}{u}\right)^j \left(\frac{x}{u}\right)^{i\beta} \frac{du}{u} + \int_{1^-}^x \left(\log \frac{x}{u}\right)^j \left(\frac{x}{u}\right)^{i\beta} dE_2(u).$$

We substitute  $x^{1-\theta}$  for  $u$  in the first integral on the right and obtain

$$\frac{6}{\pi^2} \log^{j+1} x \int_0^1 x^{i\beta\theta} \theta^j d\theta.$$

The second integral equals

$$\begin{aligned} E_2(u) \left(\log \frac{x}{u}\right)^j \left(\frac{x}{u}\right)^{i\beta} \Big|_{1^-}^x + \int_1^x E_2(u) \left(\frac{x}{u}\right)^{i\beta} \left(\log \frac{x}{u}\right)^{j-1} \left(j + i\beta \log \frac{x}{u}\right) \frac{du}{u} \\ \ll 1 + (j + |\beta| \log x) \log^j x \ll (j + 1)L^j, \end{aligned}$$

since  $|\beta| \log x \ll 1$ . This gives (vi).

To prove (vii) let  $S(u)$  be as above. Then

$$\begin{aligned} \sum_{k \leq x} \frac{\varphi(k)}{k^2} \left(\log \frac{x}{k}\right)^j \left(\log \frac{Tk}{2\pi x}\right)^l &= \int_{1^-}^x \left(\log \frac{Tu}{2\pi x}\right)^l dS(u) \\ &= -\frac{6}{\pi^2} \int_1^x \left(\log \frac{x}{u}\right)^j \left(\log \frac{Tu}{2\pi x}\right)^l d\left(\log \frac{x}{u}\right) + \int_1^x \left(\log \frac{x}{u}\right)^j \left(\log \frac{Tu}{2\pi x}\right)^l dE_2(u). \end{aligned}$$

The first integral on the last line is

$$\begin{aligned} -\frac{6}{\pi^2} L^{j+l+1} \int_1^x \left(\frac{\log(x/u)}{L}\right)^j \left(1 - \frac{\log(x/u)}{L}\right)^l d\left(\frac{\log(x/u)}{L}\right) \\ = \frac{6}{\pi^2} L^{j+l+1} \int_0^{\log x/L} \theta^j (1-\theta)^l d\theta. \end{aligned}$$

The second integral equals

$$\begin{aligned}
 & E_2(u) \left( \log \frac{x}{u} \right)^j \left( \log \frac{Tu}{2\pi x} \right)^l \Big|_{1-}^x \\
 & + \int_1^x E_2(u) \left( \log \frac{x}{u} \right)^{j-1} \left( \log \frac{Tu}{2\pi x} \right)^{l-1} \left( j \log \frac{Tu}{2\pi x} - l \log \frac{x}{u} \right) \frac{du}{u} \\
 & \ll L^{j+l} + (j+l)L^{j+l} \ll (j+l+1)L^{j+l}.
 \end{aligned}$$

This completes the proof of (vii).

LEMMA 9. Assume RH. Suppose that  $\alpha$  is real with  $|\alpha| \leq 100L^{-1}$  and  $n \leq x \leq T$ . If  $D_K(s)$  is given by (3.2), then for  $T$  sufficiently large

$$\sum_{k \leq x} \left( \frac{D_{nk}(1+i\alpha)}{\varphi(nk)} - \frac{(1-i\alpha \log nk)}{nk} \right) \ll_\epsilon \alpha^2 L^2 n^{\epsilon-1}.$$

*Proof.* To facilitate the proof, we allow  $\alpha$  to be a complex variable restricted by  $|\alpha| \leq 100L^{-1}$ . Let  $n = \prod p^\lambda$  and for simplicity set

$$f(k) = D_k(1+i\alpha)/\varphi(k).$$

By (3.2)  $f$  is multiplicative and

$$f(p^m) = (1+mA_p)p^{-m}, \tag{3.12}$$

where

$$A_p = (1-p^{i\alpha}) \left( \frac{1-p^{-1-i\alpha}}{1-p^{-1}} \right). \tag{3.13}$$

Also, observe that

$$f(p^m) \leq \frac{1+mC_1p^{100L^{-1}}}{p^m} \leq c_2 \frac{m+1}{p^{m(1-\epsilon)}} = c_2 d(p^m) p^{-m(1-\epsilon)}$$

for some positive constants  $c_1$  and  $c_2$ . Thus, since  $\prod_{p|k} c_2$  and  $d(k)$  are  $\ll_\epsilon k^\epsilon$ , we obtain the estimate

$$f(k) \ll_\epsilon k^{-1+\epsilon}. \tag{3.14}$$

The generating function for the sum  $\sum_{k \leq x} f(nk)$  is given by

$$\begin{aligned}
 H_n(s, \alpha) &= \sum_{k=1}^\infty f(nk) k^{-s} = \prod_p \left( \sum_{m=0}^\infty f(p^{m+\lambda}) p^{-ms} \right) \\
 &= \prod_p \left( \sum_{m=0}^\infty f(p^m) p^{-ms} \right) \prod_{p|n} \left( \sum_{m=0}^\infty f(p^{m+\lambda}) p^{-ms} \right) \left( \sum_{m=0}^\infty f(p^m) p^{-ms} \right)^{-1}.
 \end{aligned}$$

Let  $G_n(s, \alpha)$  denote the product over  $p$  dividing  $n$ . By (3.12) and (3.13), the other product is

$$\prod_p \left( \sum_{m=0}^\infty \frac{1+mA_p}{p^{m(s+1)}} \right) = \prod_p \left( \frac{1}{1-p^{-s-1}} + \frac{A_p}{p^{s+1}(1-p^{-s-1})^2} \right)$$

$$\begin{aligned}
 &= \frac{\zeta^2(s+1)}{\zeta(s+1-i\alpha)} \prod_p \left( 1 + \frac{(1-p^{i\alpha})(1-p^{-i\alpha})}{p^{s+1}(p-1)(1-p^{-s-1+i\alpha})} \right) \\
 &= \frac{\zeta^2(s+1)}{\zeta(s+1-i\alpha)} F(s, \alpha),
 \end{aligned}$$

say. Hence

$$H_n(s, \alpha) = \frac{\zeta^2(s+1)}{\zeta(s+1-i\alpha)} F(s, \alpha) G_n(s, \alpha). \tag{3.15}$$

The product for  $F(s, \alpha)$  is absolutely and uniformly convergent for  $\sigma \geq -\frac{3}{4}, |\alpha| \leq 100L^{-1}$ , say. It therefore represents a bounded analytic function of  $s$  and  $\alpha$  in  $\sigma \geq -\frac{1}{2}, |\alpha| \leq 100L^{-1}$ . Next consider  $G_n(s, \alpha)$ . By (3.12)

$$\begin{aligned}
 G_n(s, \alpha) &= \frac{1}{n} \prod_{p|n} \left( \frac{1 + \lambda A_p}{1 - p^{-s-1}} + \frac{A_p}{p^{s+1}(1 - p^{-s-1})^2} \right) \left( \frac{1}{1 - p^{-s-1}} + \frac{A_p}{p^{s+1}(1 - p^{-s-1})^2} \right)^{-1} \\
 &= \frac{1}{n} \prod_{p|n} \left( 1 + \frac{\lambda A_p}{\left( 1 + \frac{A_p}{p^{s+1}-1} \right)} \right).
 \end{aligned}$$

Using (3.13) and considering separately those primes dividing  $n$  which are less than 100 and those greater than 100, and recalling that  $n \leq T$ , it is not hard to show that in  $\sigma \geq -\frac{1}{2}, |\alpha| \leq 100L^{-1}$ , each factor of  $G_n$  is less than  $c_3(\lambda + 1)$  for some positive constant  $c_3$ . Thus  $G_n(s, \alpha)$  is analytic in  $s$  and  $\alpha$  in this region and

$$G_n(s, \alpha) < \frac{1}{n} \prod_{p|n} c_3(\lambda + 1) = \frac{d(n)}{n} \prod_{p|n} c_3 \ll_\epsilon n^{\epsilon-1}. \tag{3.16}$$

We now apply Perron’s formula to  $H_n(s, \alpha)$  (e.g., see Davenport [4; p. 105]); we obtain

$$\begin{aligned}
 \sum_{k \leq x} f(nk) &= \frac{1}{2\pi i} \int_{1-iU}^{1+iU} H_n(s, \alpha) \frac{x^s}{s} ds \\
 &+ O\left( x \sum_{k=1}^\infty f(nk) k^{-1} \min\left( 1, \frac{1}{U|\log(x/k)|} \right) \right).
 \end{aligned}$$

Splitting the sum on the right-hand side into the ranges  $[1, \frac{1}{2}x)$ ,  $[\frac{1}{2}x, \frac{3}{2}x)$ , and  $[\frac{3}{2}x, \infty)$ , and using (3.14), we find that the  $O$ -term is

$$O\left( \frac{x}{Un^{1-\epsilon}} \right).$$

Next we pull the contour left to the line  $\sigma = -\frac{1}{4}$ . On RH

$$\zeta(s), \frac{1}{\zeta(s)} \ll_\epsilon (1+|t|)^\epsilon \quad (\sigma \geq \frac{1}{2} + \epsilon, |s-1| > \frac{1}{8}),$$

so by (3.15) and (3.16),

$$H_n(s, \alpha) \ll_\epsilon U^\epsilon n^{\epsilon-1}$$

on the new path of integration. Thus, the top and bottom edges contribute

$$\ll_\epsilon \frac{x}{Un^{1-\epsilon}}$$

and the left edge contributes

$$\ll \frac{U^\epsilon}{x^{1/4}n^{1-\epsilon}}.$$

Taking  $U = x^2$  and combining these results leads to

$$\sum_{k \leq x} f(nk) = \operatorname{res}_{s=0} H_n(s, \alpha) \frac{x^s}{s} + O_\epsilon(n^{-1+\epsilon}). \tag{3.17}$$

To compute the residue, we need the first several terms of the Taylor series for  $F(s, \alpha)$ ,  $G_n(s, \alpha)$ ,  $\zeta^2(s+1)$ , and  $\zeta^{-1}(s+1-i\alpha)$  around  $s=0$ . We have seen that  $F(s, \alpha)$  is analytic and uniformly bounded in  $\sigma \geq -\frac{1}{2}$ ,  $|\alpha| \leq 100L^{-1}$ , so by Cauchy's estimates

$$\left(\frac{d}{ds}\right)^j F(s, \alpha) \ll 1 \quad (|\alpha| \leq 100L^{-1}; j=0, 1, 2).$$

By the analyticity in  $\alpha$ , we also have

$$F(0, \alpha) = F(0, 0) + O(|\alpha|) = 1 + O(|\alpha|) \quad (|\alpha| \leq 100L^{-1}).$$

Similarly, by (3.16)

$$\left(\frac{d}{ds}\right)^j G_n(s, \alpha) \ll n^{\epsilon-1} \quad (j=0, 1, 2),$$

and

$$G_n(0, \alpha) = G_n(0, 0) + O(|\alpha|) = \frac{1}{n} + O(|\alpha|),$$

for  $|\alpha| \leq 100L^{-1}$ . Finally, since

$$\zeta(s) = \frac{1}{s-1} + \gamma + \dots$$

for  $s$  near 1, we see that

$$\zeta^2(s+1) = \frac{1}{s^2} + \frac{2\gamma}{s} + \dots,$$

and for  $|\alpha| \leq 100L^{-1}$ ,

$$\begin{aligned} \frac{1}{\zeta}(1-i\alpha) &= -i\alpha + O(|\alpha|^2), \\ \left(\frac{1}{\zeta}\right)'(1-i\alpha) &= 1 + O(|\alpha|^2), \\ \left(\frac{1}{\zeta}\right)''(1-i\alpha) &= O(1). \end{aligned}$$

Using these estimates and (3.15), we obtain

$$\begin{aligned}
\operatorname{res}_{s=0} H_n(s, \alpha) \frac{x^s}{s} &= \operatorname{res}_{s=0} \left\{ \frac{1}{s} (1 + s \log x + \dots)(F(0, \alpha) + F'(0, \alpha)s + \dots) \right. \\
&\quad \times (G_n(0, \alpha) + G'_n(0, \alpha)s + \dots) \left( \frac{1}{s^2} + \frac{2\gamma}{s} + \dots \right) \\
&\quad \left. \times \left( \frac{1}{\zeta} (1 - i\alpha) + \left( \frac{1}{\zeta} \right)' (1 - i\alpha)s + \dots \right) \right\} \\
&= F(0, \alpha) G_n(0, \alpha) \left[ \frac{\log^2 x}{2} (-i\alpha + O(|\alpha|^2)) + \log x (1 + O(|\alpha|^2)) \right] \\
&\quad + O_\epsilon(n^{\epsilon-1}) \\
&= \frac{-i\alpha \log^2 x}{2n} + \frac{\log x}{n} + O_\epsilon(n^{\epsilon-1}).
\end{aligned}$$

Combined with (3.17) this leads to

$$\sum_{k \leq x} f(nk) = -\frac{i\alpha \log^2 x}{2n} + \frac{\log x}{n} + O_\epsilon(n^{\epsilon-1}). \tag{3.18}$$

We next observe that

$$f(nk) = \frac{D_{nk}(1 + i\alpha)}{\varphi(nk)}$$

is entire in  $\alpha$  and has the expansion

$$f(nk) = \frac{1}{nk} - i\alpha \frac{\log nk}{nk} + \alpha^2 g(\alpha; nk)$$

with  $g$  entire for all  $n$  and  $k$ . Thus

$$\sum_{k \leq x} \left( f(nk) - \frac{1 - i\alpha \log nk}{nk} \right) = \alpha^2 g^*(\alpha; n, x) \tag{3.19}$$

say, with  $g^*$  entire. Now

$$\sum_{k \leq x} \frac{1 - i\alpha \log nk}{nk} = \frac{\log x}{n} - \frac{i\alpha \log^2 x}{2n} + O\left(\frac{\log n}{n}\right)$$

for  $x \leq T$ ,  $|\alpha| \leq 100L^{-1}$ . Hence, by (3.18)

$$\sum_{k \leq x} \left( f(nk) - \frac{1 - i\alpha \log nk}{nk} \right) \ll_\epsilon n^{\epsilon-1}$$

for  $|\alpha| \leq 100L^{-1}$ . From this and (3.19) we see that

$$\max_{|\alpha| \leq 100L^{-1}} |\alpha^2 g^*(\alpha; n, x)| \ll_\epsilon n^{\epsilon-1},$$

or, by the maximum modulus principle,

$$\max_{|\alpha| \leq 100L^{-1}} |g^*(\alpha; n, x)| \ll_\epsilon n^{\epsilon-1} L^2.$$

Thus, the right-hand side of (3.19) is

$$\ll_{\epsilon} \alpha^2 L^2 n^{\epsilon-1}.$$

This proves the lemma.

Our last lemma is a special case of a formula of Balasubramanian, Conrey and Heath-Brown [1].

LEMMA 10. Let  $A(s) = \sum_{k \leq y} k^{-s}$  as previously, where  $y = (T/2\pi)^{\eta}$  and  $\eta \in (0, \frac{1}{2})$ . Then for  $1 \leq t \leq T$ ,

$$\int_1^t |\zeta A(\frac{1}{2} + iu)|^2 du = t \sum_{h,k \leq y} \frac{(h,k)}{hk} \log \frac{t(h,k)^2 e^{2\gamma-1}}{2\pi hk} + O(T);$$

here  $\gamma$  is Euler's constant.

§4. *The estimation of  $I_1$ .* From this point on, we shall assume that GRH is true. We recall that

$$y = \left(\frac{T}{2\pi}\right)^{\eta}$$

for some fixed  $\eta \in (0, 1/2)$ , and that

$$|\alpha| \leq 100L^{-1}.$$

We will also assume, until the end of this section, that  $\alpha \neq 0$ .

By (2.6) and the estimates in (2.2) and (2.3), we see that

$$I_1 = \frac{1}{2\pi i} \int_{a-i}^{a+iT} \frac{\zeta'}{\zeta}(s-i\alpha) \zeta(s) \zeta(1-s) A(s) A(1-s) ds + O_{\epsilon}(yT^{1/2+\epsilon}),$$

where  $a = 1 + L^{-1}$ . We next replace  $\zeta(1-s)$  by  $\zeta(s)\chi(1-s)$  (see (2.4)) and write

$$\sum_{j=1}^{\infty} b(j)j^{-s} = \frac{\zeta'}{\zeta}(s-i\alpha) \zeta^2(s) A(s) \quad (\sigma > 1),$$

so that

$$b(j) = - \sum_{hmn=j} \Lambda(n) n^{i\alpha} d(m).$$

Then by Lemma 2,

$$I_1 = \sum_{k \leq y} \frac{1}{k} \sum_{j \leq kT/2\pi} b(j) e\left(-\frac{j}{k}\right) + O_{\epsilon}(yT^{1/2+\epsilon}). \tag{4.1}$$

Writing

$$Q^*(s, \alpha, k) = \sum_{j=1}^{\infty} b(j)j^{-s} e\left(-\frac{j}{k}\right)$$

as in Lemma 6, we find by Perron's formula (see Titchmarsh [12; pp. 53-55])

that

$$\sum_{j \leq kT/2\pi} b(j)e\left(-\frac{j}{k}\right) = \frac{1}{2\pi i} \int_{a-iT}^{a+iT} Q^*(s, \alpha, k) \left(\frac{kT}{2\pi}\right)^s \frac{ds}{s} + O_\epsilon(kT^\epsilon).$$

Now by Lemma 6,  $Q^*(s, \alpha, k)$  has at most two poles in  $\sigma > \frac{1}{2}$  and these are at  $s = 1$  and  $s = 1 + i\alpha$  (we are still assuming that  $\alpha \neq 0$ ). Hence, pulling the path of integration to the left as far as  $\sigma = a_0 = \frac{1}{2} + L^{-1}$ , we find that the integral equals

$$R_1 + R_{1+i\alpha} + \frac{1}{2\pi i} \left( \int_{a-iT}^{a_0-iT} + \int_{a_0-iT}^{a_0+iT} + \int_{a_0+iT}^{a+iT} \right) Q^*(s, \alpha, k) \left(\frac{kT}{2\pi}\right)^s \frac{ds}{s};$$

here  $R_1, R_{1+i\alpha}$  are the residues of the integrand at  $s = 1$  and  $1 + i\alpha$ , respectively. By Lemma 6, the left edge of the contour contributes

$$\begin{aligned} &\ll_\epsilon T^\epsilon y^{1/2} (kT)^{a_0} \int_{-T}^T \frac{dt}{1+|t|} \\ &\ll_\epsilon yT^{(1/2)+\epsilon}, \end{aligned}$$

since  $k \leq y \ll T^{1/2}$ . The bottom and top edges contribute

$$\ll_\epsilon T^\epsilon y^{1/2} \frac{(kT)^a}{T} \ll_\epsilon T^\epsilon y^{3/2} \ll_\epsilon yT^{(1/2)+\epsilon}.$$

Thus

$$\sum_{j \leq kT/2\pi} b(j)e\left(-\frac{j}{k}\right) = R_1 + R_{1+i\alpha} + O_\epsilon(yT^{(1/2)+\epsilon}). \tag{4.2}$$

We now compute the residues  $R_1$  and  $R_{1+i\alpha}$ . Let  $Q(s, \alpha, h/k)$  be as in Lemma 5. Then clearly

$$Q^*(s, \alpha, k) = \sum_{h \leq y} Q(s, \alpha, h/k) h^{-s}. \tag{4.3}$$

Thus, by Lemma 4(i)

$$R_1 = \text{res}_{s=1} \left[ \frac{\zeta^2(s)}{s} \sum_{h \leq y} K\left(\frac{T}{2\pi HK}\right)^s \left( \frac{\zeta'}{\zeta}(s - i\alpha) - G(s, \alpha, k) \right) \right],$$

where

$$H = \frac{h}{(h, k)} \quad \text{and} \quad \dot{K} = \frac{k}{(h, k)}.$$

Since  $\zeta(s) = (s - 1)^{-1} + \gamma + \dots$  near  $s = 1$  (where  $\gamma$  is Euler's constant), we find that

$$\begin{aligned} R_1 = \frac{T}{2\pi} \sum_{h \leq y} \frac{1}{H} \left( \log \frac{Te^{2\gamma-1}}{2\pi HK} \left( \frac{\zeta'}{\zeta}(1 - i\alpha) - G(1, \alpha, K) \right) \right. \\ \left. + \frac{\zeta'}{\zeta}(1 - i\alpha) - G'(1, \alpha, K) \right). \end{aligned} \tag{4.4}$$

To compute  $R_{1+i\alpha}$ , we again appeal to (4.3) and find that

$$R_{1+i\alpha} = \operatorname{res}_{s=1+i\alpha} \left[ \frac{1}{s} \sum_{h \leq y} \left( \frac{KT}{2\pi H} \right)^s Q(s, \alpha, H/K) \right].$$

Thus, by Lemma 5(ii),

$$R_{1+i\alpha} = -\frac{\zeta^2(1+i\alpha)}{1+i\alpha} \left( \frac{T}{2\pi} \right)^{1+i\alpha} \sum_{h \leq y} \frac{KD_K(1+i\alpha)}{H^{1+i\alpha} \varphi(K)}. \tag{4.5}$$

Combining (4.1), (4.2), (4.4) and (4.5), we now obtain

$$\begin{aligned} I_1 = & \frac{T}{2\pi} \sum_{h, k \leq y} \frac{(h, k)}{hk} \left( \log \frac{Te^{2\gamma-1}}{2\pi HK} \left( \frac{\zeta'}{\zeta} (1-i\alpha) - G(1, \alpha, K) \right) \right. \\ & + \left( \frac{\zeta'}{\zeta} \right)' (1-i\alpha) - G'(1, \alpha, K) - \frac{\zeta^2(1+i\alpha)}{1+i\alpha} \left( \frac{T}{2\pi H} \right)^{i\alpha} \frac{KD_K(1+i\alpha)}{\varphi(K)} \\ & \left. + O_\varepsilon(yT^{\frac{1}{2}+\varepsilon}) \right). \end{aligned}$$

Using Lemma 7 and  $0 < |\alpha| \leq 100L^{-1}$ , we may write this as

$$\begin{aligned} I_1 = & \frac{T}{2\pi} \sum_{h, k \leq y} \frac{(h, k)}{hk} \left( (L - \log H - \log K) \left( \frac{1}{i\alpha} - \sum_{p|K} p^{i\alpha} \log p \right) \right. \\ & + \frac{1}{(i\alpha)^2} - \sum_{p|K} p^{i\alpha} \log^2 p + \frac{1}{(i\alpha)^2} \left( \frac{T}{2\pi H} \right)^{i\alpha} \frac{KD_K(1+i\alpha)}{\varphi(K)} \\ & \left. + O(TL^4) + O_\varepsilon(yT^{\frac{1}{2}+\varepsilon}) \right). \end{aligned}$$

We next apply the Möbius inversion formula

$$f((h, k)) = \sum_{\substack{m|h \\ m|k}} \sum_{n|m} \mu(n) f\left(\frac{m}{n}\right),$$

and obtain

$$\begin{aligned} I_1 = & \frac{T}{2\pi} \sum_{h, k \leq y} \frac{1}{hk} \sum_{\substack{m|h \\ m|k}} \sum_{n|m} \mu(n) \frac{m}{n} \left( \log \frac{Tm^2}{2\pi kn^2} \left( \frac{1}{i\alpha} - \sum_{p|nk/m} p^{i\alpha} \log p \right) \right. \\ & \left. + \frac{1}{(i\alpha)^2} - \sum_{p|nk/m} p^{i\alpha} \log^2 p + \frac{\left( \frac{T}{2\pi h} \right)^{i\alpha} kn^{1-i\alpha}}{(i\alpha)^2 m^{1-i\alpha}} \frac{D_{nk/m}(1+i\alpha)}{\varphi\left(\frac{nk}{m}\right)} \right) \\ & + O(TL^4) + O_\varepsilon(yT^{\frac{1}{2}+\varepsilon}). \end{aligned}$$

Interchanging summations and replacing  $h$  by  $hm$ ,  $k$  by  $km$ , we see that

$$\begin{aligned} I_1 = & \frac{T}{2\pi} \sum_{m \leq y} \frac{1}{m} \sum_{n|m} \frac{\mu(n)}{n} \sum_{h, k \leq y/m} \frac{1}{hk} \\ & \times \left( -\log \frac{T}{2\pi hk} \sum_{p|k} p^{i\alpha} \log p - \sum_{p|k} p^{i\alpha} \log^2 p + O(L \log n) \right) \end{aligned}$$

$$\begin{aligned}
 & + \frac{T}{2\pi} \sum_{m \leq y} \frac{1}{m} \sum_{n|m} \frac{\mu(n)}{n} \sum_{h,k \leq y/m} \frac{1}{hk} \\
 & \times \left( \frac{1 + i\alpha \log \frac{T}{2\pi hkn^2} - \left(\frac{T}{2\pi hn}\right)^{i\alpha} \frac{D_{nk}(1+i\alpha)}{\varphi(nk)}}{(i\alpha)^2} \right) \\
 & + O(TL^4) + O_\epsilon(yT^{\frac{1}{2}+\epsilon}),
 \end{aligned}$$

or

$$I_1 = J_1 + J_2 + O(TL^4) + O_\epsilon(yT^{\frac{1}{2}+\epsilon}). \tag{4.6}$$

The term  $O(L \log n)$  in  $J_1$  may be omitted because it contributes

$$\ll TL^3 \sum_{m \leq y} \frac{1}{m} \sum_{n|m} \frac{\log n}{n} = TL^3 \sum_{n \leq y} \frac{\log n}{n^2} \sum_{l \leq y/m} \frac{1}{l} \ll TL^4.$$

Thus, observing that  $\sum_{n|m} \mu(n)/n = \varphi(m)/m$  and using Lemma 8 parts (i), (iii), (iv) and (v), we find that

$$\begin{aligned}
 J_1 = & \frac{T}{2\pi} \sum_{m \leq y} \frac{\varphi(m)}{m^2} \left( \frac{\log^4 y/m}{2} \int_0^1 \left(\frac{y}{m}\right)^{i\alpha\theta} (1-\theta)(2-\theta) d\theta \right. \\
 & \left. - L \log^3 y/m \int_0^1 \left(\frac{y}{m}\right)^{i\alpha\theta} (1-\theta) d\theta \right) + O(TL^4).
 \end{aligned}$$

Applying Lemma 8(vi) to this, we obtain

$$\begin{aligned}
 J_1 = & \frac{6}{\pi^2} \frac{T}{2\pi} \left( \frac{\log^5 y}{2} \int_0^1 \int_0^1 y^{i\alpha\theta\varphi} (1-\theta)(2-\theta)\varphi^4 d\varphi d\theta \right. \\
 & \left. - L \log^4 y \int_0^1 \int_0^1 y^{i\alpha\theta\varphi} (1-\theta)\varphi^3 d\varphi d\theta \right) + O(TL^4).
 \end{aligned}$$

Since

$$\int_0^1 \int_0^1 y^{i\alpha\theta\varphi} \theta^k \varphi^l d\theta d\varphi = \sum_{j=0}^{\infty} \frac{(i\alpha \log y)^j}{j!(j+k+1)(j+l+1)},$$

this may be expressed as

$$J_1 = \frac{6}{\pi^2} \frac{T}{2\pi} \left( \frac{\log^5 y}{2} \sum_{j=0}^{\infty} \frac{(i\alpha \log y)^j}{(j+3)!} - L \log^4 y \sum_{j=0}^{\infty} \frac{(i\alpha \log y)^j}{(j+2)!(j+4)} \right) + O(TL^4).$$

Finally, since  $\log y = \eta L$ ,

$$J_1 = \frac{6}{\pi^2} \frac{T}{2\pi} L^5 \sum_{j=0}^{\infty} \frac{(i\alpha \eta L)^j}{(j+4)!} \left( \frac{\eta^5(j+4)}{2} - \eta^4(j+3) \right) + O(TL^4). \tag{4.7}$$

We now turn to  $J_2$ . According to Lemma 9, replacing  $D_{nk}(1 + i\alpha)/\varphi(nk)$  by  $(1 - i\alpha \log nk)/nk$  in  $J_2$  introduces an error term of magnitude

$$\ll_\epsilon TL^3 \sum_{m \leq y} \frac{1}{m} \sum_{n|m} \frac{1}{n^{1-\epsilon}} \ll_\epsilon TL^4.$$

Making this substitution and expanding  $(T/(2\pi hn))^{i\alpha}$  in a power series around  $\alpha = 0$ , we find that

$$J_2 = \frac{T}{2\pi} \sum_{m \leq y} \frac{1}{m} \sum_{n|m} \frac{\mu(n)}{n} \sum_{h,k \leq y/m} \frac{1}{hk} \left( \log \frac{T}{2\pi hn} \log nk \right. \\ \left. - (1 - i\alpha \log nk) \log^2 \frac{T}{2\pi hn} \sum_{j=0}^\infty \frac{(i\alpha \log (T/(2\pi hn)))^j}{(j+2)!} \right) + O_\epsilon(TL^4).$$

Now it is not hard to see that if we replace  $\log nk$  by  $\log k$ ,  $\log (T/(2\pi hn))$  by  $\log (T/(2\pi h))$ , and use  $|\alpha| \leq 100L^{-1}$ , the expression within the outermost parentheses changes by at most  $O(L \log n)$ . Hence

$$J_2 = \frac{T}{2\pi} \sum_{m \leq y} \frac{\varphi(m)}{m^2} \sum_{h,k \leq y/m} \frac{1}{hk} \left( \log \frac{T}{2\pi h} \log k \right. \\ \left. - (1 - i\alpha \log k) \log^2 \frac{T}{2\pi h} \sum_{j=0}^\infty \frac{(i\alpha \log (T/(2\pi h)))^j}{(j+2)!} \right) + O_\epsilon(TL^4).$$

Carrying out the sums over  $h$  and  $k$  by means of Lemma 8(i) and (ii), we obtain

$$J_2 = \frac{T}{2\pi} \sum_{m \leq y} \frac{\varphi(m)}{m^2} \left( \frac{1}{4} \log^2 \frac{y}{m} \left( L^2 - \log^2 \frac{Tm}{2\pi y} \right) \right. \\ \left. - \left( \log \frac{y}{m} - \frac{i\alpha}{2} \log^2 \frac{y}{m} \right) \left( L^3 \sum_{j=0}^\infty \frac{(i\alpha L)^j}{(j+3)!} \right. \right. \\ \left. \left. - \log^3 \frac{Tm}{2\pi y} \sum_{j=0}^\infty \frac{(i\alpha \log (Tm/(2\pi y)))^j}{(j+3)!} \right) \right) + O_\epsilon(TL^4) \\ = \frac{T}{2\pi} \sum_{m \leq y} \frac{\varphi(m)}{m^2} \left( \frac{1}{4} \log^2 \frac{y}{m} \left( L^2 - \log^2 \frac{Tm}{2\pi y} \right) + \frac{1}{6} \log \frac{y}{m} \left( \log^3 \frac{Tm}{2\pi y} - L^3 \right) \right. \\ \left. + \sum_{j=0}^\infty \frac{(i\alpha)^{j+1}}{(j+3)!} \left( \frac{\log y/m}{j+4} \left( \log^{j+4} \frac{Tm}{2\pi y} - L^{j+4} \right) \right. \right. \\ \left. \left. + \frac{1}{2} \log^2 \frac{y}{m} \left( L^{j+3} - \log^{j+3} \frac{Tm}{2\pi y} \right) \right) \right) + O_\epsilon(TL^4).$$

Using Lemma 8(vii) to perform the summation over  $m$ , we find that

$$J_2 = \frac{6}{\pi^2} \frac{T}{2\pi} L^5 \left( \int_0^{(\log y)/L} \left( -\frac{1}{2} \theta^2 + \theta^3 - \frac{5}{12} \theta^4 \right) d\theta \right. \\ \left. + \sum_{j=0}^\infty \frac{(i\alpha L)^{j+1}}{(j+3)!} \int_0^{(\log y)/L} \frac{1}{j+4} (\theta(1-\theta)^{j+4} - \theta) + \frac{1}{2} (\theta^2 - \theta^2(1-\theta)^{j+3}) d\theta \right) \\ + O_\epsilon(TL^4).$$

Now  $\log y = \eta L$  and

$$\int_0^\eta \theta(1-\theta)^l d\theta = \frac{1}{(l+1)(l+2)} - \frac{(1-\eta)^{l+1}(1+\eta(l+1))}{(l+1)(l+2)},$$

$$\int_0^\eta \theta^2(1-\theta)^l d\theta = \frac{2}{(l+1)(l+2)(l+3)} - \frac{(1-\eta)^{l+1}(2+2\eta(l+1)+\eta^2(l+1)(l+2))}{(l+1)(l+2)(l+3)}.$$

Thus, carrying out the above integrations and simplifying the result, we find that

$$J_2 = \frac{6}{\pi^2} \frac{T}{2\pi} L^5 \left( \frac{-2\eta^3 + 3\eta^4 - \eta^5}{12} + \sum_{j=0}^\infty \frac{(i\alpha L)^{j+1}}{(j+4)!} \right. \\ \left. \times \left( \frac{\eta^2(1-\eta)^{j+4}}{2} + \frac{(j+4)\eta^3 - 3\eta^2}{6} \right) \right) + O_\epsilon(TL^4).$$

Combining this result with (4.6) and (4.7), we finally see that for sufficiently large  $T$

$$I_1 = \frac{6}{\pi^2} \frac{T}{2\pi} L^5 \left( \frac{-4\eta^3 + 3\eta^4}{24} + \sum_{j=0}^\infty \frac{(i\alpha L)^{j+1}}{(j+4)!} \right. \\ \left. \times \left( \frac{-3\eta^2 + (j+4)\eta^3}{6} + \frac{\eta^{j+6}}{2} - \frac{j+4}{j+5} \eta^{j+5} + \frac{\eta^2}{2} (1-\eta)^{j+4} \right) \right) \quad (4.8) \\ + O_\epsilon(TL^4) + O_\epsilon(T^{1+\eta+\epsilon}).$$

Until now we have assumed that  $\alpha \neq 0$ . However, the main term in (4.8) is continuous at  $\alpha = 0$  and from (2.6) it is clear that  $I_1$  is as well. Thus, (4.8) holds for all  $|\alpha| \leq 100L^{-1}$ .

§5. *The estimation of  $I_2$  and of  $\mathcal{M}_1(T)$ .* From (2.7) we recall that

$$I_2 = \frac{1}{2\pi i} \int_{a+i}^{a+i(T+\alpha)} \frac{\chi'}{\chi} (1-s+i\alpha) \zeta(s) \zeta(1-s) A(s) A(1-s) ds.$$

Taking the logarithmic derivative of (2.5) and using the formula

$$\frac{\Gamma'}{\Gamma}(s) = \log s + O\left(\frac{1}{|s|}\right) \quad (|s| \rightarrow \infty, |\arg s| < \pi - \delta, \delta > 0)$$

(see Whittaker and Watson [13; Chaps. 12, 13]), we see that

$$\frac{\chi'}{\chi} (1-s+i\alpha) = -\log \frac{t}{2\pi} + O\left(\frac{1}{t}\right) \quad \left(t \geq 1, \frac{1}{2} \leq \sigma \leq 2, |\alpha| \leq 100L^{-1}\right).$$

Thus, if we move the line of integration above to  $\sigma = \frac{1}{2}$  and use the estimate (2.2), we obtain

$$I_2 = -\frac{1}{2\pi} \int_1^T |\zeta A(\frac{1}{2} + it)|^2 \log \frac{t}{2\pi} dt + O\left(\int_1^T |\zeta A(\frac{1}{2} + it)|^2 \frac{dt}{t}\right) + O_\epsilon(yT^{1+\epsilon}).$$

By (2.2) again the second integral on the right is

$$\ll_{\epsilon} t T^{\frac{1}{2}+\epsilon} \int_1^T \frac{dt}{t} \ll_{\epsilon} y T^{\frac{1}{2}+\epsilon},$$

so we have

$$I_2 = -\frac{1}{2\pi} \int_1^T |\zeta A(\frac{1}{2} + it)|^2 \log \frac{t}{2\pi} dt + O_{\epsilon}(y T^{\frac{1}{2}+\epsilon}). \tag{5.1}$$

Let us set

$$J(t) = \int_1^t |\zeta A(\frac{1}{2} + iu)|^2 du. \tag{5.2}$$

Then by Lemma 10,

$$J(t) = t \sum_{h,k \leq y} \frac{(h, k)}{hk} \log \frac{t(h, k)^2 e^{2\gamma-1}}{2\pi hk} + O(T)$$

for  $1 \leq t \leq T$ . To estimate the sum we apply Möbius inversion as in the last section. This leads to

$$J(t) = t \sum_{h,k \leq y} \frac{1}{hk} \sum_{\substack{m|h \\ m|k}} \sum_{n|m} \frac{\mu(n)m}{n} \log \frac{te^{2\gamma-1}m^2}{2\pi n^2hk} + O(T).$$

Changing the order of summation and replacing  $h$  by  $hm$ ,  $k$  by  $km$ , we find that

$$J(t) = t \sum_{m \leq y} \frac{1}{m} \sum_{n|m} \frac{\mu(n)}{n} \sum_{h,k \leq y/m} \frac{1}{hk} \log \frac{te^{2\gamma-1}}{2\pi n^2hk} + O(T).$$

We next replace the logarithm term by  $\log(t/(2\pi hk))$ . This changes the sum by an amount which is

$$\ll t \sum_{m \leq y} \frac{\log^2(y/m)}{m} \sum_{n|m} \frac{\log n}{n} \ll TL^3,$$

so

$$J(T) = t \sum_{m \leq y} \frac{\varphi(m)}{m^2} \sum_{h,k \leq y/m} \frac{1}{hk} \left( \log \frac{t}{2\pi} - \log h - \log k \right) + O(TL^3)$$

for  $1 \leq t \leq T$ . By Lemma 8(i),

$$J(t) = t \sum_{m \leq y} \frac{\varphi(m)}{m^2} \left( \log \frac{t}{2\pi} \log^2 \frac{y}{m} - \log^3 \frac{y}{m} \right) + O(TL^3).$$

Thus, summing over  $m$  by means of Lemma 8(vii), we have

$$J(t) = \frac{6}{\pi^2} t \left( \log \frac{t}{2\pi} \frac{\log^3 y}{3} - \frac{\log^4 y}{4} \right) + O(TL^3). \tag{5.3}$$

Using (5.1)-(5.3), we now find that

$$\begin{aligned}
 I_2 &= -\frac{1}{2\pi} \int_1^T J'(t) \log \frac{t}{2\pi} dt + O_\epsilon(yT^{\frac{1}{2}+\epsilon}) \\
 &= -J(T) \frac{L}{2\pi} + O\left(\int_1^T |J(t)| \frac{dt}{t}\right) + O_\epsilon(yT^{\frac{1}{2}+\epsilon}) \\
 &= -\frac{6}{\pi^2} \frac{T}{2\pi} L \left( L \frac{\log^3 y}{3} - \frac{\log^4 y}{4} \right) + O(TL^4) + O_\epsilon(yT^{\frac{1}{2}+\epsilon}).
 \end{aligned}$$

Therefore, upon substituting  $\eta L$  for  $\log y$ , we obtain

$$I_2 = \frac{6}{\pi^2} \frac{T}{2\pi} L^5 \left( \frac{3\eta^4 - 4\eta^3}{12} \right) + O(TL^4) + O_\epsilon(T^{\frac{1}{2}+\eta+\epsilon}). \tag{5.4}$$

Finally, we observe from the definition of  $\mathcal{M}_1(T)$  in (1.2) that

$$\mathcal{M}_1(T) = J(T).$$

Thus, by (5.3),

$$\mathcal{M}_1(T) = \frac{6}{\pi^2} TL^4 \left( \frac{4\eta^3 - 3\eta^4}{12} \right) + O(TL^3). \tag{5.5}$$

§6. *Completion of the proofs of Theorems 1 and 2.* By (1.2) and (2.8) we have

$$m_2(\alpha, T) = \sum_{0 < \gamma \leq T} |\zeta A(\frac{1}{2} + i(\gamma + \alpha))|^2 = 2 \operatorname{Re} I_1 - \bar{I}_2 + O_\epsilon(yT^{\frac{1}{2}+\epsilon}).$$

Combining this with (4.8) and (5.4), we see that for  $0 < \eta < \frac{1}{2}$ ,  $|\alpha| \leq 100L^{-1}$ , and  $T$  large,

$$\begin{aligned}
 m_2(\alpha, T) &= \frac{6}{\pi^2} \frac{T}{2\pi} L^5 \sum_{j=0}^\infty \frac{(-1)^{j+1} (\alpha L)^{2j+2}}{(2j+5)!} \left( \frac{-3\eta^2 + (2j+5)\eta^3}{3} \right. \\
 &\quad \left. - \frac{2j+5}{j+3} \eta^{2j+6} + \eta^{2j+7} + \eta^2(1-\eta)^{2j+5} \right) + O_\epsilon(TL^4) \\
 &\quad + O_\epsilon(T^{\frac{1}{2}+\eta+\epsilon}).
 \end{aligned}$$

This completes the proof of Theorem 1.

To prove Theorem 2, we write

$$\mathcal{M}_2(c, T) = \int_{-c/L}^{c/L} m_2(\alpha, T) d\alpha$$

as in (1.3). If  $|c| \leq 100$  we may replace  $m_2(\alpha, T)$  by the expression above. We

then obtain

$$\mathcal{M}_2(c, T) = \frac{12}{\pi^2} \frac{T}{2\pi} L^4 \sum_{j=0}^{\infty} \frac{(-1)^{j+1} c^{2j+3}}{(2j+5)!(2j+3)} \left( \frac{-3\eta^2 + (2j+5)\eta^3}{3} - \frac{2j+5}{j+3} \eta^{2j+6} + \eta^{2j+7} + \eta^2(1-\eta)^{2j+5} \right) + O_\varepsilon(TL^3) + O_\varepsilon(T^{\frac{1}{2}+\eta+\varepsilon}).$$

Next we take  $\eta = \frac{1}{2} - \varepsilon$  and find that

$$\mathcal{M}_2(c, T) = \frac{12}{\pi^2} \frac{T}{2\pi} L^4 \sum_{j=0}^{\infty} \frac{(-1)^{j+1} c^{2j+3}}{(2j+5)!(2j+3)} \left( \frac{-3(\frac{1}{2}-\varepsilon)^2 + (2j+5)(\frac{1}{2}-\varepsilon)^3}{3} - \frac{2j+5}{j+3} (\frac{1}{2}-\varepsilon)^{2j+6} + (\frac{1}{2}-\varepsilon)^{2j+7} + (\frac{1}{2}-\varepsilon)^2(\frac{1}{2}+\varepsilon)^{2j+5} \right) + O_\varepsilon(TL^3).$$

By the mean value theorem

$$\left| (\frac{1}{2} \pm \varepsilon)^k - (\frac{1}{2})^k \right| \leq \varepsilon k (\frac{1}{2} + \varepsilon)^{k-1} < \varepsilon k$$

for  $k \geq 0$  and  $0 < \varepsilon < \frac{1}{2}$ , so if we replace the quantities  $(\frac{1}{2} \pm \varepsilon)$  above by  $\frac{1}{2}$ , we introduce an error term of size  $\ll \varepsilon TL^4$ . Thus, we have

$$\mathcal{M}_2(c, T) = \frac{3}{\pi^2} \frac{T}{2\pi} L^4 \sum_{j=0}^{\infty} \frac{(-1)^j c^{2j+3}}{(2j+5)!(2j+3)} \left( \frac{1-2j}{6} + \frac{j+2}{2^{2j+4}(j+3)} \right) + O(\varepsilon TL^4).$$

On the other hand, by (5.5) with  $\eta = \frac{1}{2} - \varepsilon$  we have

$$\mathcal{M}_1(T) = \frac{1}{\pi^2} TL^4 \frac{5}{32} + O(\varepsilon TL^4).$$

Now as we have seen in section 1, any value of  $c$  for which

$$\mathcal{M}_2(c, 2T) - \mathcal{M}_2(c, T) < \mathcal{M}_1(2T) - \mathcal{M}_1(T)$$

serves as a lower bound for  $\pi\lambda$ . Thus we wish to find as large a value of  $c$  as is practical for which

$$\frac{\mathcal{M}_2(c, 2T) - \mathcal{M}_2(c, T)}{\mathcal{M}_1(2T) - \mathcal{M}_1(T)} = \frac{24}{5\pi} \sum_{j=0}^{\infty} \frac{(-1)^j c^{2j+3}}{(2j+5)!(2j+3)} \left( \frac{1-2j}{3} + \frac{j+2}{2^{2j+3}(j+3)} \right) + O(\varepsilon)$$

is less than 1. By a machine calculation we can show that the main term here is less than 1 if  $c = 2.68\pi$ . Since  $\varepsilon$  may be taken arbitrarily small, it follows that  $\lambda > 2.68$ .

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