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PROOF OF SOME CONJECTURES ON THE MEAN-VALUE OF TITCHMARSH SERIES-I BY

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§ 1. INTRODUCTION. When we are integrating a function related to a series which we call TITCHMARSH SERIES, (a function of a real variable t) | F(it) |, or | F(it) |² from t = 0 to t = H ($H \ge 10$) we encounter the following situation. Let $a_1 = \lambda_1 = 1$ and $\{a_n\}$ $(n = 1, 2, 3, \dots)$ be a sequence of complex numbers and $\{\lambda_n\}$ $(n = 1, 2, 3, \dots)$ an increasing sequence of real numbers with $\frac{1}{C} \leq \lambda_{n+1} - \lambda_n \leq C$ for $n \geq 1$, where C is a positive constant. We suppose a_n to depend on n and H such that $|a_n| \leq (nH)^A$ for $n \geq 2$ and more generally we suppose that $|a_n| n^{-A}$ is bounded above by a suitable big function (of A and) H, where A is a positive integer constant. (Also in the paper that follows K. Ramachandra $[R]_2$ considers the case where instead of these conditions $\sum_{n=1}^{\infty} |a_n|$ is bounded above by suitable functions of X and H for all $X \ge 2$). We refer to all such series $(F(s) = \sum_{n=1}^{\infty} (a_n \lambda_n^{-s}), s = \sigma + it, \sigma \ge A + 2)$ as TITCHMARSH SERIES. Trivially F(s) is analytic in $\sigma \ge A + 2$ and we suppose that F(s) can be continued analytically in $(\sigma \ge 0, 0 \le t \le H)$ some times with some "growth conditions on certain lines". We put B = A + 2. We prove in all five main theorems (the last two are in $[R]_2$, the paper that follows) on Titchmarsh series. Theorems 2 and 3 are sharper versions of two conjectures (stated by K. Ramachandra $[R]_1$ in Durham Conference held in 1979). The last two main theorems essentially due to K. Ramachandra $[R]_2$ are published in the next paper. The first three are jointly due to R. Balasubramanian and K. Ramachandra and are published in the present paper. We begin by stating a main lemma.

§ 2. MAIN LEMMA. Let r be a positive integer $H \ge (r+5)U, U \ge 2^{70}(16B)^2$ and N and M positive integers subject to $N > M \ge 1$. Let $b_m(m \le M)$ and $c_n(n \ge N)$ be complex numbers and $A(s) = \sum_{\substack{m \le M}} b_m \lambda_m^{-s}$. Let $B(s) = \sum c_n \lambda_m^{-s}$ be absolutely convergent in g > A + 2 and continuable

Let $B(s) = \sum_{n \ge N} c_n \lambda_n^{-s}$ be absolutely convergent in $\sigma \ge A + 2$ and continuable analytically in $\sigma \ge 0$. Write g(s) = A(-s)B(s),

$$G(s) = U^{-r} \int_0^U du_r \cdots \int_0^U du_1(g(s+i\lambda))$$

(here and elsewhere $\lambda = u_1 + u_2 + \cdots + u_r$). Assume that there exist real numbers T_1 and T_2 with $0 \le T_1 \le U, H - U \le T_2 \le H$, such that

$$|g(\sigma + iT_1)| + |g(\sigma + iT_2)| \leq ExpExp(\frac{U}{16B})$$

uniformly in $0 \le \sigma \le B$. (As stated already B = A + 2). Let

$$S_1 = \sum_{m \leq M, n \geq N} | b_m c_n | (\frac{\lambda_m}{\lambda_n})^B 2^r (U \log \frac{\lambda_n}{\lambda_m})^{-r},$$

and

$$S_2 = \sum_{m \leq M, n \geq N} | b_m c_n | (\frac{\lambda_m}{\lambda_n})^B.$$

Then

$$|\int_{2U}^{H-(r+3)U} G(it)dt| \leq |U^{-r}\int_{0}^{U} du_{r}\cdots\int_{0}^{U} du_{1}\int_{2U+\lambda}^{H-(r+3)U+\lambda}g(it)dt|$$

$$\leq 2B^{2}U^{-10}+54BU^{-1}\int_{0}^{H}|g(it)|dt$$

$$+(H+64B^{2})S_{1}+16B^{2}Exp(-\frac{U}{8B})S_{2}.$$

To prove this main lemma we need five lemmas. After proving these we complete the proof of the main lemma.

LEMMA 2.1. Let z = x + iy be a complex variable with $|x| \le \frac{1}{4}$. Then,

Proof of some conjectures

we have,

(a)
$$| Exp((Sin z)^2) | \le e^{\frac{1}{2}} < 2$$
 for all y

and

(b) If $|y| \ge 2$,

 $| Exp((Sin z)^2) | \le e^{\frac{1}{2}} (ExpExp | y |)^{-1} < 2(ExpExp | y |)^{-1}.$

PROOF. We have

$$\begin{aligned} \operatorname{Re}(\operatorname{Sin} z)^2 &= -\frac{1}{4} \operatorname{Re}\left\{ \left(e^{i(x+iy)} - e^{-i(x+iy)} \right)^2 \right\} \\ &= -\frac{1}{4} \operatorname{Re}\left\{ e^{2ix-2y} + e^{-2ix+2y} - 2 \right\} \\ &= \frac{1}{2} - \frac{1}{4}\left\{ \left(e^{-2y} + e^{2y} \right) \cos(2x) \right\}. \end{aligned}$$

But in $|x| \le \frac{1}{4}$, we have $cos(2x) = cos(|2x|) \ge cos \frac{1}{2} \ge cos \frac{\pi}{6} \ge \frac{\sqrt{3}}{2}$. The rest of the proof is trivial since (i) cosh y is an increasing function of |y| and (ii) for $|y| \ge 2$

$$Exp(-\frac{\sqrt{3}}{8}e^{2|y|}) \leq (ExpExp \mid y \mid)^{-1}$$

since $e^2 > (2.7)^2$ and $\frac{8}{\sqrt{3}} < \frac{8 \times 1.8}{3} = 4 \cdot 8$ and so $e^2 > \frac{8}{\sqrt{3}}$. The lemma is completely proved.

LEMMA 2.2. For any two real numbers k and σ with $0 < |\sigma| \le 2B$, we have,

$$\int_{-\infty}^{\infty} \mid Exp\left(Sin^{2}\left(\frac{ik-\sigma-iu_{1}}{8B}\right)\right) \frac{du_{1}}{ik-\sigma-iu_{1}} \mid \leq 12+4 \log \mid \frac{2B}{\sigma} \mid .$$

PROOF. Split the integral into three parts J_1, J_2 and J_3 corresponding to $|u_1 - k| \ge 2B, |\sigma| \le |u_1 - k| \le 2B$ and $|u_1 - k| \le \sigma$. The contribution to J_1 from $|u_1 - k| \ge 16B$ is (by (b) of Lemma 2.1)

$$\leq \frac{2e^{\frac{1}{2}}}{16B} \int_{16B}^{\infty} Exp\left(-\frac{u_{1}}{8B}\right) du_{1}$$

= $e^{\frac{1}{2}} \int_{2}^{\infty} Exp(-u_{1}) du_{1} = Exp(-\frac{3}{2}).$

The contribution to J_1 from $2B \leq |u_1 - k| \leq 16B$ is (by (a) of Lemma 2.1)

$$\leq e^{\frac{1}{2}} \int_{2B \leq |u_1-k| \leq 16B} |u_1-k|^{-1} du_1 = 2e^{\frac{1}{2}} \log 8 = 6e^{\frac{1}{2}} \log 2$$

Now

$$\begin{aligned} 6e^{\frac{1}{2}}log \ 2 + Exp\left(-\frac{3}{2}\right) &< 6\left(1 + \frac{1}{2} + \frac{1}{2 \cdot 2^2} + \frac{1}{6 \cdot 2^2}\right)\left(\frac{1}{2} + \frac{1}{2 \cdot 2^2} + \frac{1}{3 \cdot 2^2}\right) \\ &+ \left(\frac{1}{2 \cdot 7}\right)^{3/2} < 8. \end{aligned}$$

Thus $|J_1| \leq 8$. Using (a) of Lemma 2.1 we have $|J_2| \leq 4 \log |\frac{2B}{\sigma}|$. In J_3 the integrand is at most $e^{\frac{1}{2}}\sigma^{-1}$ in absolute value and so $|J_3| \leq 2e^{\frac{1}{2}} \leq 4$. Hence the lemma is completely proved.

LEMMA 2.3. If n > m, we have, for all real k,

$$|\int_0^U du_r \cdots \int_0^U du_1 \left(\frac{\lambda_m}{\lambda_n}\right)^{i(k+\lambda)}| \le 2^r \left(\log \frac{\lambda_n}{\lambda_m}\right)^{-1}$$

PROOF. Trivial.

LEMMA 2.4. For all real t and all $D \ge B$, we have,

$$|G(D+it)| \leq S_1$$
 and $|g(D+it)| \leq S_2$.

PROOF. We have, trivially,

$$|g(D+it)| \leq \sum_{m \leq M, n \geq N} |b_m c_n| \left(\frac{\lambda_m}{\lambda_n}\right)^D$$

and the second result follows on observing that $\frac{\lambda_m}{\lambda_n} < 1$ and so $\left(\frac{\lambda_m}{\lambda_n}\right)^D \leq \left(\frac{\lambda_m}{\lambda_n}\right)^B$.

Next

$$G(D+it) = U^{-r} \int_0^U du_r \cdots \int_0^U du_1 (g(D+it+i\lambda))$$
$$= U^{-r} \sum_{m \leq M, n \geq N} b_m c_n \left(\frac{\lambda_m}{\lambda_n}\right)^D \int_0^U du_r \cdots \int_0^U du_1 \left(\frac{\lambda_m}{\lambda_n}\right)^{i(t+\lambda)}.$$

Using Lemma 2.3 and observing $\left(\frac{\lambda_m}{\lambda_n}\right)^D \leq \left(\frac{\lambda_m}{\lambda_n}\right)^B$ the first result follows. LEMMA 2.5 Let $0 < \sigma \leq B$ and $2U \leq t \leq H - (r+3)U$. Then, for $H \geq (r+5)U$ and $U \geq (20)!(16B)^2$, we have,

$$|G(\sigma + it)| \leq BU^{-10} + U^{-1}(2 + 4\log\frac{2B}{\sigma}) \int_0^H |g(it)| dt$$

+16 S₁log(2B) + 8BS₂Exp(- $\frac{U}{8B}$).

REMARK. $(20)! < 2^{70}$.

PROOF. We note, by Cauchy's theorem, that

$$2\pi i g(\sigma + it + i\lambda) = \int_{iT_1}^{B+1+iT_1} + \int_{B+1+iT_1}^{B+1+iT_2} - \int_{iT_2}^{B+1+iT_2} - \int_{iT_1}^{iT_2} \left\{ g(w) Exp\left(Sin^2\left(\frac{w-\sigma-it-i\lambda}{8B}\right)\right) \right\} \frac{dw}{w-\sigma-it-i\lambda}$$

$$J_1 + J_2 - J_3 - J_4 \text{ say.}$$

We write

$$2\pi i G(\sigma + it) = 2\pi i U^{-r} \int_0^U du_r \cdots \int_0^U du_1 (g(\sigma + it + i\lambda))$$

= $U^{-r} \int_0^U du_r \cdots \int_0^U du_1 (J_1 + J_2 - J_3 - J_4)$
= $J_5 + J_6 - J_7 - J_8$ say.

Let us look at J_5 . In J_1 (also in J_3) $|g(w)| \leq ExpExp(\frac{U}{16B})$ (by the definition of T_1 and T_2). Also by using Lemma 2.1 (b) (since $|Re w - \sigma| \leq B+1 \leq 2B$, and $|Im(w - it - i\lambda)| \geq U \geq (20)!(16B)^2$), we have,

$$| Exp\left(\left(\frac{w-\sigma-it-i\lambda}{8B}\right)\right)| \leq 2 Exp\left(-\frac{U}{8B}\right).$$

Hence

$$|J_1| \leq \frac{2(B+1)}{U} Exp\left(Exp \frac{U}{16B} - Exp \frac{U}{8B}\right)$$

$$\leq \frac{2(B+1)}{U} Exp\left(-\left(Exp \frac{U}{16B}\right)\left(Exp \frac{U}{16B} - 1\right)\right)$$

$$\leq \frac{B}{2} U^{-10},$$

since $U \ge (20)!(16B)^2$ and so $Exp \ \frac{U}{16B} - 1 \ge 1$ and $Exp \left(-Exp \ \frac{U}{16B}\right) \le Exp \left(-Exp \ U^{\frac{1}{2}}\right) \le Exp \left(-U^{\frac{1}{2}}\right) \le (20)!U^{-10}$. Thus $|J_5| \le \frac{1}{2}BU^{-10}$. Similarly, $|J_7| \le \frac{1}{2}BU^{-10}$. Next

$$J_8 = U^{-r} \int_{iT_1}^{iT_2} g(w) dw \int_0^U du_r \cdots \int_0^U du_2 \int_0^U$$
$$Exp\left(sin^2\left(\frac{w-\sigma-it-i\lambda}{8B}\right)\right) \frac{du_1}{w-\sigma-it-i\lambda}.$$

We note that $w - \sigma - it - i\lambda = ik - \sigma - iu_1$ where $k = Im w - t - u_2 \cdots - u_r$. Hence the u_1 -integral is in absolute value (by Lemma 2.2)

$$\leq 12+4 \log \frac{2B}{\sigma}.$$

This shows that

$$|J_8| \leq U^{-r} \int_{iT_1}^{iT_2} |g(w)dw| \left\{ U^{r-1} \left(12 + 4 \log \frac{2B}{\sigma} \right) \right\} \\ \leq U^{-1} \left(12 + 4 \log \frac{2B}{\sigma} \right) \int_0^H |g(it)| dt$$

Finally we consider J_6 .

$$J_{6} = U^{-r} \int_{0}^{U} du_{r} \cdots \int_{0}^{U} du_{1} \int_{B+1+iT_{1}}^{B+1+iT_{2}} g(w) Exp\left(Sin^{2}\left(\frac{w-\sigma-it-i\lambda}{8B}\right)\right) \frac{dw}{w-\sigma-it-i\lambda}$$

$$= U^{-r} \int_{0}^{U} du_{r} \cdots \int_{0}^{U} du_{1} \int_{B+1-\sigma+iT_{2}-it-i\lambda}^{B+1-\sigma+iT_{2}-it-i\lambda} g(w+\sigma+it+i\lambda)$$

$$Exp\left(Sin^{2}\left(\frac{w}{8B}\right)\right) \frac{dw}{w}.$$

Using Lemma 2.1 (b) we extend the range of integration of w to $(B + 1 - \sigma - i\infty, B + 1 - \sigma + i\infty)$ and this gives an error which is at most

$$U^{-\tau} \int_0^U du_r \cdots \int_0^U du_1 \int_{|Im \ w| \ge U, Rc \ w = B+1-\sigma} |g(w+\sigma+it+i\lambda)|$$
$$Exp\left(Sin^2\left(\frac{w}{8B}\right)\right) \frac{dw}{w} |.$$

By Lemma 2.4 this is

$$\leq S_2 U^{-r} \int_0^U du_r \cdots \int_0^U du_1 \int_{|Im \ w| \geq U, Re \ w=B+1-\sigma} | Exp\left(Sin^2 \ \frac{w}{8B}\right) \frac{dw}{w} |.$$

Here the innermost integral is (by Lemma 2.1(b))

$$\leq \frac{4}{U} \int_{U}^{\infty} Exp\left(-\frac{u}{8B}\right) du \leq \int_{U}^{\infty} Exp\left(-\frac{u}{8B}\right) du = 8B \ Exp\left(-\frac{U}{8B}\right).$$

Thus the error does not exceed $8BS_2 Exp\left(-\frac{U}{8B}\right)$ and so

$$\begin{aligned} \mid J_{6} \mid \leq \mid U^{-r} \int_{0}^{U} du_{r} \cdots \int_{0}^{U} du_{1} \int_{B+1-\sigma-i\infty}^{B+1-\sigma+i\infty} g(w+\sigma+it+i\lambda) Exp\left(Sin^{2}\left(\frac{w}{8B}\right)\right) \frac{dw}{w} \mid \\ +8BS_{2} Exp\left(-\frac{U}{8B}\right) \\ =\mid U^{-r} \int_{B+1-\sigma-i\infty}^{B+1-\sigma+i\infty} Exp\left(Sin^{2}\left(\frac{w}{8B}\right)\right) \frac{dw}{w} \int_{0}^{U} du_{r} \cdots \int_{0}^{U} du_{1}g(w+\sigma+it+i\lambda) \mid +8BS_{2} Exp\left(-\frac{U}{8B}\right) \\ =\mid \int_{B+1-\sigma-i\infty}^{B+1-\sigma+i\infty} G(w+\sigma+it) Exp\left(Sin^{2}\left(\frac{w}{8B}\right)\right) \frac{dw}{w} \mid +8BS_{2} Exp\left(-\frac{U}{8B}\right). \end{aligned}$$

Using the first part of Lemma 2.4 we obtain

$$|J_6| \leq S_1 \int_{B+1-\sigma-i\infty}^{B+1-\sigma+i\infty} |Exp(Sin^2(\frac{w}{8B}))\frac{dw}{w}| + 8BS_2 Exp\left(-\frac{U}{8B}\right)$$

$$\leq S_1\left(12 + 4\log\frac{2B}{B+1-\sigma}\right) + 8BS_2 Exp\left(-\frac{U}{8B}\right)$$

by using Lemma 2.2. Thus

$$|J_6| \leq 16S_1 log(2B) + 8BS_2 ExpExp\left(-\frac{U}{8B}\right).$$

This completes the proof of the lemma.

We are now in a position to complete the proof of the main lemma. We first remark that

$$4 \int_0^B \log \frac{2B}{\sigma} d\sigma = 4B \log 2 + 4\sqrt{2} \int_0^B \left(\frac{B}{\sigma}\right)^{\frac{1}{2}} d\sigma$$

< $4(\frac{1}{2} + \frac{1}{2\cdot 2^2} + \frac{1}{3\cdot 2^2})B + (8 \times 1.415)B < 15B.$

By Cauchy's theorem, we have,

$$\int_{2U}^{H-(r+3)U} G(it)idt = \int_{i(2U)}^{i(H-(r+3)U)} G(s)ds$$

= $\int_{i(2U)}^{B+i(2U)} G(s)ds + \int_{B+i(2U)}^{B+i(H-(r+3)U)} G(s)ds - \int_{i(H-(r+3)U)}^{B+i(H-(r+3)U)} G(s)ds$
= $J_1 + J_2 - J_3$ say.

Using the estimate given in Lemma 2.5, we see that

$$J_{1} \mid \leq \int_{0}^{B} (BU^{-10} + \frac{(12+4 \log \frac{2B}{\sigma})}{U} \int_{0}^{H} |g(it)| dt \\ + 16(log(2B))S_{1} + 8BS_{2} Exp(-\frac{U}{8B}))d\sigma \\ \leq B^{2}U^{-10} + \frac{12B+15B}{U} \int_{0}^{H} |(g(it)| dt + 16BS_{1}log(2B) \\ + 8B^{2}S_{2} Exp(-\frac{U}{8B}).$$

The same estimate holds for $|J_3|$ also. For $|J_2|$ we use the estimate given in Lemma 2.4 to get

$$\mid J_2 \mid \leq HS_1.$$

This completes the proof of the main lemma.

§ 3. FIRST MAIN THEOREM. Let A, B, C be as before $0 < \varepsilon \leq \frac{1}{2}, r \geq [(200A + 200)\varepsilon^{-1}], |a_n| \leq n^A H^{\frac{\tau\varepsilon}{8}}$. Then $F(s) = \sum_{n=1}^{\infty} a_n \lambda_n^{-s}$ is analytic in $\sigma \geq A + 2$. Let $K \geq 30, U = H^{1-\frac{\varepsilon}{2}} + 50B$ loglog K_1 . Assume that

$$H \geq \left(120B^2C^{2A+4}(4rC^2)^r\right)^{\frac{400}{c}} + (100rB)^{20} loglog K_1,$$

and that there exist T_1, T_2 with $0 \leq T_1 \leq U, H - U \leq T_2 \leq H$ such that

 $\mid F(\sigma + iT_1) \mid + \mid F(\sigma + iT_2) \mid \leq K$

uniformly in $0 \le \sigma \le B$ where F(s) is assumed to be analytically continuable in $\sigma \ge 0$. Then

$$\int_0^H |F(it)|^2 dt \ge (H - 10rC^2 H^{1-\frac{\epsilon}{4}} - 100rBloglog K_1) \sum_{n \le H^{1-\epsilon}} |a_n|^2,$$

where

$$K_1 = \left(\sum_{n \leq H^{1-\varepsilon}} |a_n| \lambda_n^B\right) K + \left(\sum_{n \leq H^{1-\varepsilon}} |a_n| \lambda_n^B\right)^2$$

REMARK 1. We need the conditions $H \ge (r+5)U, U \ge 2^{70}(16B)^2$ in the application of the main lemma. All such conditions are satisfied by our lower bound choice for H. We have not attempted to obtain economical

1

lower bounds.

REMARK 2. Taking $F(s) = (\zeta(\frac{1}{2} + it + iT))^k$ in the first main theorem we obtain the following as an immediate corollary. Let $C(\varepsilon, k)$ loglog $T \le H \le T$. Then for all integers $k \ge 1$

$$\frac{1}{H}\int_{T}^{T+H} |\zeta(\frac{1}{2}+it)|^{2k} dt \ge (1-\varepsilon)\sum_{n\le H^{1-\varepsilon}} (d_k(n))^2 n^{-1} \ge (C'_k - 2\varepsilon)(\log H)^{k^2},$$

where

$$C'_{k} = (\Gamma(k^{2}+1))^{-1} \prod_{p} \left\{ (1-p^{-1})^{k^{2}} \sum_{m=0}^{\infty} \left(\frac{\Gamma(k+m)}{\Gamma(k)m!} \right)^{2} p^{-m} \right\}.$$

(This is because it is well-known that

$$\sum_{n\leq X} (d_k(n))^2 n^{-1} = \left\{ C'_k + O\left(\frac{1}{\log X}\right) \right\} (\log X)^{k^2} \right\}.$$

Our third main theorem gives a sharpening of this. The third main theorem is sharper than the conjecture (stated by K. Ramachandra $[R]_1$ in Durham conference 1979). The conjecture (as also the weaker form of the conjecture proved by him in the conference) would only give

$$\frac{1}{H}\int_T^{T+H} |\zeta(\frac{1}{2}+it)|^{2k} dt \gg_k (\log H)^{k^2} \text{ in } C(k) \log\log T \leq H \leq T.$$

But the third main Theorem gives

$$\frac{1}{H} \int_{T}^{T+H} |\zeta(\frac{1}{2}+it)|^{2k} dt \ge C_{k}' (\log H)^{k^{2}} + O\left(\frac{\log \log T}{H} (\log H)^{k^{2}}\right) + O\left((\log H)^{k^{2}-1}\right)$$

where the O-constants depend only on k.

REMARK 3. The first main theorem gives a lower bound for $\frac{1}{H} \int_T^{T+H} |\zeta(\frac{1}{2} + it)|^{2k} dt$ uniformly in $1 \le k \le \log H, T \ge H \ge 30$ and C loglog $T \le H \le T$. From this it follows (as was shown in [B]₁) that for C loglog $T \le H \le T$ we have uniformly

$$\max_{T \leq i \leq T+H} \mid \zeta(\frac{1}{2} + it) > Exp\left(\frac{3}{4}\sqrt{\frac{\log H}{\log\log H}}\right)$$

if C is choosen to be a large positive constant. On Riemann hypothesis we can deduce from the first main theorem the following more general result. Let θ be fixed and $0 \le \theta < 2\pi$. Put $z = e^{i\theta}$. Then (on Riemann hypothesis), we have,

$$\max_{T \leq t \leq T+H} |(\zeta(\frac{1}{2}+it))^{*}| > Exp\left(\frac{3}{4}\sqrt{\frac{\log H}{\log\log H}}\right)$$

where the LHS is interpreted as $\lim_{\sigma \to \frac{1}{2} + 0}$ of the same expression with $\frac{1}{2} + it$ replaced by $\sigma + it$. This result with $\theta = \frac{\pi}{2}$ and $\frac{3\pi}{2}$ gives a quantitative improvement of some results of J.H. Mueller [M].

PROOF. Write $M = [H^{1-\epsilon}]$, N = M + 1, $A(s) = \sum_{m \le M} \overline{a}_m \lambda_m^{-s}$, $\overline{A}(s) = \sum_{m \le M} a_m \lambda_m^{-s}$, $B(s) = \sum_{n \ge N} a_n \lambda_n^{-s}$. Then we have, in $\sigma \ge A + 2$,

$$F(s) = \overline{A}(s) + B(s).$$

Also,

$$|F(it)|^2 = |\overline{A}(it)|^2 + 2 \operatorname{Re}(A(-it)B(it)) + |B(it)|^2$$

$$\geq |\overline{A}(it)|^2 + 2 \operatorname{Re}(g(it))$$

where g(s) = A(-s)B(s). Hence

$$\int_{0}^{H} |F(it)|^{2} dt \geq U^{-r} \int_{0}^{U} du_{r} \cdots \int_{0}^{U} du_{1} \int_{2U+\lambda}^{H-(r+3)U+\lambda} |F(it)|^{2} dt \\ \geq U^{-r} \int_{0}^{U} du_{r} \cdots \int_{0}^{U} du_{1} \int_{2U+\lambda}^{H-(r+3)U+\lambda} (|\overline{A}(it)|^{2} + 2 \operatorname{Re} g(it)) dt \\ = J_{1} + 2J_{2} \operatorname{say}.$$

Now $log\left(\frac{\lambda_{n+1}}{\lambda_n}\right) = -log\left(1 - \left(1 - \frac{\lambda_n}{\lambda_{n+1}}\right)\right) \ge \frac{\lambda_{n+1} - \lambda_n}{\lambda_{n+1}} \ge (2nC^2)^{-1}$. Hence by Montgomery-Vaughan theorem,

$$J_1 \geq \int_{2U}^{H-(r+3)U} |\overline{A}(it)|^2 dt$$

$$\geq \sum_{n\leq M} (H-(r+5)U-100C^2n) |a_n|^2.$$

We have

Proof of some conjectures

$$|g(s)| = |A(-s)B(s)| = |A(-s)(F(s) - A(s))|$$

$$\leq \left(\sum_{n \leq H^{1-\varepsilon}} |a_n| \lambda_n^B\right) K + \left(\sum_{n \leq H^{1-\varepsilon}} |a_n| \lambda_n^B\right)^2$$

$$= K_1.$$

By the main lemma, we have,

$$|J_{2}| \leq |U^{-r} \int_{0}^{U} du_{r} \cdots \int_{0}^{U} du_{1} \int_{2U+\lambda}^{H-(r+3)U+\lambda} g(it) dt | \\ \leq \frac{2B^{2}}{U^{10}} + \frac{54B}{U} \int_{0}^{H} |g(it)| dt + (H+64B^{2})S_{1} + 16B^{2}S_{2}Exp\left(-\frac{U}{8B}\right).(3.1)$$

We simplify the last expression in (3.1). We can assume that
$$\int_0^H |F(it)|^2$$

 $dt \leq H \sum_{n \leq H^{1-\varepsilon}} |a_n|^2$ (otherwise the result is trivially true). Hence
 $\int_0^H |g(it)| dt = \int_0^H |A(-it)B(it)| dt$
 $\leq \int_0^H |A(-it)|^2 dt + \int_0^H |B(it)|^2 dt$
 $\leq \int_0^H |A(-it)|^2 dt + \int_0^H |F(it) - \overline{A}(it)|^2 dt$
 $\leq 3 \int_0^H |A(-it)|^2 dt + 2 \int_0^H |F(it)|^2 dt$
 $\leq 3 \sum_{n \leq M} (H + 100C^2n) |a_n|^2 + 2H \sum_{n \leq M} |a_n|^2$
 $\leq (300C^2 + 5)H \sum_{n \leq M} |a_n|^2$.
 $S_2 \leq \sum_{\substack{m \leq M, n \geq N \\ m \leq M, n \geq N}} |b_m c_n| (\frac{\lambda m}{\lambda_n})^{A+2}$
 $\leq \sum_{\substack{m \leq M, n \geq N \\ m \leq M, n \geq N}} |a_m a_n| (\frac{\lambda m}{\lambda_n})^{A+2}$
 $\leq \sum_{\substack{m \leq M, n \geq N \\ m \leq M, n \geq N}} m^A H^{\frac{rs}{s}} n^A H^{\frac{rs}{s}} (C^2mn^{-1})^{A+2}$
 $\leq H^{\frac{rs}{2}} C^{2A+4} \sum_{\substack{m \leq M \\ n \geq N}} m^{2A+2} \sum_{\substack{n \geq N \\ n \geq N}} n^{-2}$

$$\leq H^{\frac{\pi \epsilon}{4}+2A+3}C^{2A+4}$$
 since $\frac{\pi^2}{6}-1<1$.

Now

$$S_1 \leq \left(U \log \frac{\lambda_N}{\lambda_M}\right)^{-r} 2^r S_2$$

and

$$\log \frac{\lambda_N}{\lambda_M} \geq \frac{1}{2} \frac{\lambda_N - \lambda_M}{\lambda_M} \geq (2C^2 M)^{-1},$$
$$U \log \left(\frac{\lambda_N}{\lambda_M}\right) \geq (2C^2)^{-1} H^{\frac{6}{2}}.$$

Thus

$$|J_{2}| \leq \frac{2B^{2}}{U^{10}} + 54B(300C^{2} + 5)HU^{-1}\sum_{\substack{n \leq M \\ n \leq M}} |a_{n}|^{2} + (H + 64B^{2})H^{-\frac{r\epsilon}{4}+2A+3}2^{r}(2C^{2})^{r}C^{2A+4} + 16B^{2}Exp\left(-\frac{U}{8B}\right)H^{\frac{r\epsilon}{4}+2A+3}C^{2A+4}.$$
(Note $a_{1} = \lambda_{1} = 1$).

So

$$(r+5)U + 100C^{2}H^{1-\varepsilon} + 2 | J_{2} | (\sum_{n \leq M} |a_{n}|^{2})^{-1}$$

$$\leq (r+5)H^{1-\frac{\varepsilon}{2}} + 100C^{2}H^{1-\varepsilon} + 100Brloglog K_{1}$$

$$+\frac{4B^{2}}{H^{5}} + 108B(300C^{2} + 5)H^{\frac{\varepsilon}{2}} + 128(2^{r})(2C^{2})^{r}B^{2}H^{2A+4-50A}C^{2A+4}$$

$$+32B^{2}C^{2A+4}r!(8B)^{r}H^{2A+3+\frac{r\varepsilon}{2}-\frac{r}{2}}$$

$$\leq 100 Br \ loglog \ K_{1} + rC^{2}H^{1-\frac{\varepsilon}{4}} \{\frac{r+5}{rC^{2}H^{\frac{1}{4}}} + \frac{100C^{2}}{H^{\frac{5}{4}}} + \frac{4B^{2}}{H^{5}} + \frac{108B(300C^{2}+5)}{H^{1-\frac{3\varepsilon}{4}}} + 128(2^{r})(2C^{2})^{r}B^{2}H^{-1}C^{2A+4} + 32B^{2}C^{2A+4}r!(8B)^{r}H^{-1} \}$$

$$\leq 100Br \ loglog \ K_{1} + 10C^{2}rH^{1-\frac{\varepsilon}{4}}.$$

This completes the proof of the theorem.

§ 4. SECOND MAIN THEOREM. We assume the same conditions as in the first main theorem except that we change the definition of U to $U = H^{\frac{1}{6}} + 50B \log \log K_2$. Then there holds

$$\int_0^H |F(it)| dt \ge H - 10 \ rH^{\frac{7}{8}} - 100r \ B \ loglog \ K_2,$$

where $K_2 = K + 1$.

REMARK. Conditions like $H \ge (r+5)U, U \ge 2^{70}(16B)^2$ are taken care of by the inequality for H.

PROOF. We have,

$$\begin{split} &\int_0^H |F(it)| dt \ge U^{-r} \int_0^U du_r \cdots \int_0^U du_1 \int_{2U+\lambda}^{H-(r+3)U+\lambda} |F(it)| dt \\ &\ge U^{-r} \operatorname{Re} \left(\int_0^U du_r \cdots \int_0^U du_1 \int_{2U+\lambda}^{H-(r+3)U+\lambda} F(it) dt \right) \\ &= U^{-r} \operatorname{Re} \left\{ \int_0^U du_r \cdots \int_0^U du_1 \int_{2U+\lambda}^{H-(r+3)U+\lambda} (1 + A(-it)B(it)) dt \right\} \end{split}$$

(where $A(s) \equiv 1$ (i.e. $a_1 = 1 = M$) and $B(s) = F(s) - 1 = J_1 + Re J_2$ say. Clearly $J_1 \ge H - (r + 5)U$. For J_2 we use the main lemma.

$$|J_{2}| \leq \frac{2B^{2}}{U^{10}} + \frac{54B}{U} \int_{0}^{H} |g(it)| dt + (H + 64B^{2})S_{1} + 16B^{2}Exp\left(-\frac{U}{8B}\right)S_{2}.$$
(4.1)

As in the proof of the first main theorem we can assume $\int_0^H |F(it)| dt \le H$ and so $\int_0^H |g(it)| dt \le 2H$. We have $|g(s)| \le K + 1 = K_2$. Now

$$S_2 < H^{\frac{r_\ell}{4}+2A+3}C^{2A+4}$$

and $U \log \left(\frac{\lambda_N}{\lambda_M}\right) = U \log \lambda_2 \ge (2C)^{-1}U$, $S_1 \le 2^r S_2 (U \log \lambda_2)^{-r} \le 2^r S_2 ((2C)^{-1}U)^{-r}$.

 $S_1 \leq 2 S_2(0 \log \lambda_2) \leq 2 S_2((2C))$

This shows that

$$\begin{aligned} (r+5)U+ \mid J_2 \mid \\ &\leq (r+5)U + \frac{2B^2}{U^{10}} + \frac{54B}{U} 2H + \frac{(H+64\ B^2)}{(2C^{-1}U)^r} 2^r C^{2A+4} H^{\frac{r\epsilon}{4}+2A+3} \\ &+ 16B^2\ Exp\left(-\frac{U}{8B}\right) H^{\frac{r\epsilon}{4}+2A+3} C^{2A+4} \\ &\leq 100rB\ loglog\ K_2 + rH^{\frac{7}{8}} \left\{ \frac{r+5}{r} + \frac{2B^2}{rH^{\frac{69}{8}}} + \frac{108B}{H^{\frac{3}{4}}} \\ &+ (H+64B^2) 2^r C^{2A+4} H^{\frac{r\epsilon}{4}+2A+3} + \frac{r}{16} - (r+1)\frac{7}{8} \end{aligned}$$

$$+16B^2C^{2A+4}(8B)^r r!H^{\frac{rr}{4}+2A+3-\frac{17}{8}} < 10rH^{\frac{1}{8}} + 100rB \ loglog \ K_2,$$

when H satisfies the inequality of the theorem.

§ 5. THIRD MAIN THEOREM. Let $\{a_n\}$ and $\{\lambda_n\}$ be as in the introduction and $|a_n| \leq (nH)^A$ where $A \geq 1$ is an integer constant. Then $F(s) = \sum_{n=1}^{\infty} a_n \lambda_n^{-s}$ is analytic in $\sigma \geq A+2$. Suppose F(s) is analytically continuable in $\sigma \geq 0$. Assume that (for some $K \geq 30$) there exist T_1 and T_2 with $0 \leq T_1 \leq H^{\frac{1}{8}}$, $H-H^{\frac{1}{8}} \leq T_2 \leq H$ such that $|F(\sigma+iT_1)| + |F(\sigma+iT_2)| \leq K$ uniformly in $0 \leq \sigma \leq A+2$. Let

$$H \ge (4C)^{9000A^2} + 520000 A^2 \ loglog \ K_3.$$

Then

$$\int_0^H |F(it)|^2 dt \ge \sum_{n \le \alpha H} (H - (3C)^{1000A} H^{\frac{7}{8}} - 130000 A^2 \log\log K_3 - 100C^2 n) |a_n|^2,$$

where $\alpha = (200C^2)^{-1}2^{-8A-20}$ and

$$K_3 = \left(\sum_{n \leq H} |a_n| \lambda_n^B\right) K + \left(\sum_{n \leq H} |a_n| \lambda_n^B\right)^2.$$

To prove this theorem we need the following two lemmas.

LEMMA 5.1. In the interval $[\alpha H, (1600C^2)^{-1}H]$ there exists an X such that

$$\sum_{X \le n \le X + H^{\frac{1}{4}}} |a_n|^2 \le H^{-\frac{1}{4}} \sum_{n \le X} |a_n|^2,$$

provided $H \ge 2^{1000A^2}C^{50A}$.

PROOF. Assume that such an X does not exist. Then for all X in $[\alpha H, (1600C^2)^{-1}H]$,

$$\sum_{X \le n \le X + H^{\frac{1}{4}}} |a_n|^2 > H^{-\frac{1}{4}} \sum_{n \le X} |a_n|^2 .$$
 (5.1)

Let $L = \alpha H$, $I_j = [2^{j-1}L, 2^j L]$ for $j = 1, 2, \dots, 8A + 17$. Also let $I_0 = [1, L]$. Put $S_j = \sum_{n \in I_j} |a_n|^2$ $(j = 0, 1, 2, \dots, 8A + 17)$. For $j \ge 1$ divide the interval I_j into maximum number of disjoint sub-intervals each of length $H^{\frac{1}{4}}$ (discarding the bit at one end). Since the lemma is assumed to be false the sum over each sub-interval is $\ge H^{-\frac{1}{4}}S_{j-1}$. The number of sub-intervals is $\ge [2^{j-1}LH^{-\frac{1}{4}}] - 1 \ge 2^{j-2}LH^{-\frac{1}{4}}$ (provided $2^{j-1}LH^{-\frac{1}{4}} - 2 \ge 2^{j-2}LH^{-\frac{1}{4}}$, i.e. $2^{j-2}LH^{-\frac{1}{4}} \ge 2$ i.e. $\alpha H^{\frac{3}{4}} \ge 4$ i.e. $H \ge (4\alpha^{-1})^{\frac{4}{3}}$). It follows that $S_j \ge 2^{j-2}LH^{-\frac{1}{2}}S_{j-1}$. By induction $S_j \ge (\frac{1}{2}LH^{-\frac{1}{2}})^j S_0$. Since $S_0 \ge 1$ we have in particular

$$S_{8A+17} \geq \left(\frac{1}{2}\alpha H^{\frac{1}{2}}\right)^{8A+17} \geq \left(\frac{1}{2}\alpha\right)^{8A+17} H^{4A+\frac{1}{2}\cdot 17}.$$

On the other hand

$$S_{8A+17} = \sum_{\alpha_1 H \leq n \leq \alpha_2 H} |a_n|^2 \leq \sum_{n \leq \alpha_2 H} (nH)^{2A},$$

where $\alpha_1 = 16^{-1}(200C^2)^{-1}$ and $\alpha_2 = 8^{-1}(200C^2)^{-1}$. Thus $S_{8A+17} \leq H^{4A+1}$. Combining the upper and lower bounds we are led to

$$H^{\frac{1}{2}\cdot 15} \le (2\alpha^{-1})^{8A+17} \tag{5.2}$$

provided $H \ge (4\alpha^{-1})^{\frac{4}{3}}$ (the latter condition is satisfied by the inequality for H prescribed by the Lemma). But (5.2) contradicts the inequality prescribed for H by the lemma. This contradiction proves the Lemma.

From now on we assume that X is as given by Lemma 5.1.

LEMMA 5.2. Let
$$\overline{A}(s) = \sum_{n \leq X} a_n \lambda_n^{-s}$$
, $E(s) = \sum_{X \leq n \leq X+H^{\frac{1}{4}}} a_n \lambda_n^{-s}$ and $B(s) = F(s) - \overline{A}(s) - E(s)$. Clearly in $\sigma \geq A+2$ we have $B(s) = \sum_{n \geq X+H^{\frac{1}{4}}} a_n \lambda_n^{-s}$. Let

 $H \geq 2^{1000A^2}C^{50A}, U = H^{\frac{7}{8}} + 100 B \text{ loglog } K_3, K_3 \geq 30 \text{ and } H \geq (2r+5)U.$ Then we have the following five inequalities.

(a)
$$\int_0^H |\overline{A}(it)|^2 dt \leq 100C^2 H \sum_{n \leq X} |a_n|^2$$
,

(b)
$$\int_{2U+rU}^{H-(r+3)U} |\overline{A}(it)|^2 dt \geq \sum_{n\leq X} (H-(2r+5)U-100C^2n) |a_n|^2$$

(c)
$$\int_0^H |E(it)|^2 dt \le 100C^2 H^{\frac{3}{4}} \sum_{n \le X} |a_n|^2$$
,

(d)
$$\int_0^H |B(it)|^2 dt \le 1000C^2 H \sum_{n \le X} |a_n|^2$$
,

and finally

(e)
$$\int_0^H |A(-it)B(it)| dt \le 400C^2 H \sum_{n\le X} |a_n|^2$$
,

where (d) and (e) are true provided

$$\int_0^H |F(it)|^2 dt \le H \sum_{n \le X} |a_n|^2.$$

PROOF. The inequalities (a) and (b) follow from the Montgomery-Vaughan theorem. From the same theorem

$$\int_0^H |E(it)|^2 dt \leq \sum_{\substack{X \leq n \leq X+H^{\frac{1}{4}} \\ \leq 100C^2H}} (H+100C^2n) |a_n|^2 \\ \leq x \leq x \leq X+H^{\frac{1}{4}} \\ \leq x \leq n \leq X+H^{\frac{1}{4}}$$

and hence (c) follows from Lemma 5.1. Since

$$|B(it)|^{2} \leq 9(|F(it)|^{2} + |\overline{A}(it)|^{2} + |E(it)|^{2})$$

the inequality (d) follows from (a) and (c). Lastly (e) follows from (a) and (d). Thus the lemma is completely proved.

We are now in a position to prove the theorem. We write (with $\lambda = u_1 + u_2 + \cdots + u_r$ as usual)

$$\int_0^H |F(it)|^2 dt \geq U^{-r} \int_0^U du_r \cdots \int_0^U du_1 \int_{2U+\lambda}^{H-(r+3)U+\lambda} |F(it)|^2 dt$$

(where $(r+5)U \leq H$ and $0 \leq u_i \leq U$. In fact we assume $(2r+5)U \leq H$).

Now

$$|F(it)|^{2} \geq |\overline{A}(it)|^{2} + 2Re(A(-it)B(it)) + 2Re(A(-it)E(it)) + 2Re(\overline{B}(-it)E(it)),$$

where $\overline{B}(s)$ is the analytic continuation of $\sum_{n \ge X+H^{\frac{1}{4}}} a_n \lambda_n^{-s}$. Accordingly

$$\int_0^H |F(it)|^2 dt \ge J_1 + J_2 + J_3 + J_4$$
 (5.3)

where

$$J_{1} = \int_{0}^{H} |\overline{A}(it)|^{2} dt, J_{2} = 2 Re \int_{0}^{H} (A(-it)B(it))dt,$$

$$J_{3} = 2 Re \int_{0}^{H} (A(-it)E(it))dt \text{ and } J_{4} = 2 Re \int_{0}^{H} (\overline{B}(-it)E(it))dt.$$

By Lemma 5.2(b), we have,

$$J_1 \geq \sum_{n \leq X} (H - (2\tau + 5)U - 100C^2n) \mid a_n \mid^2$$
.

Also by Lemma 5.2 ((a) and (c)), we have,

$$|J_3| \le 2 \int_0^H |A(-it)E(it)| dt \le 200C^2 H^{\frac{7}{8}} \sum_{n \le X} |a_n|^2$$

Similarly by Lemma 5.2 ((c) and (d)),

$$|J_4| \leq 800C^2 H^{\frac{7}{8}} \sum_{n \leq X} |a_n|^2.$$

For J_2 we use the main lemma. We choose $U = H^{\frac{7}{5}} + 100 B \log \log K_3$. We have g(s) = A(-s)B(s). We have

$$|g(s)| \leq \left(\sum_{n \leq H} |a_n| \lambda_n^B\right) K + \left(\sum_{n \leq H} |a_n| \lambda_n^B\right)^2 = K_3.$$

By Lemma 5.2 ((e)) we have

$$\int_0^H |g(it)| dt \le 400C^2 H \sum_{n \le X} |a_n|^2$$

Again

$$S_{2} \leq \sum_{\substack{m \leq X, n \geq X + H^{\frac{1}{4}} \\ \leq \sum_{\substack{m \leq X, n \geq X + H^{\frac{1}{4}} \\ \in C^{2A+4}H^{4A+3}.}}} |a_{m}||a_{n}| \left(\frac{\lambda_{m}}{\lambda_{n}}\right)^{A+2} (mH)^{A} (nH)^{A} (C^{2}mn^{-1})^{A+2}$$

Put $x = \frac{\lambda_M}{\lambda_M} - 1$ where $N = \left[X + H^{\frac{1}{4}}\right]$, M = [X]. Then $0 < x < \frac{2C(N-M)}{C^{-1}M} < \frac{3C^2H^{\frac{1}{4}}}{\alpha H} < \frac{1}{2}$ under the conditions on H imposed in the theorem. Hence

$$U\log\left(\frac{\lambda_N}{\lambda_M}\right) \geq \frac{U}{2}\left(\frac{\lambda_N-\lambda_M}{\lambda_M}\right) \geq \frac{U}{2}\left(\frac{N-M-3}{C^2M}\right) \geq \frac{1}{2}H^{\frac{1}{8}}\left(\frac{H^{\frac{1}{4}}-3}{C^2H}\right) \geq \frac{H^{\frac{1}{8}}}{3C^2},$$

(under the conditions on H imposed in the theorem). Thus

$$S_1 \leq 2^r S_2 H^{-\frac{r}{8}} (3C^2)^r.$$

We choose r = 100A + 100 and check that $U \ge 2^{70}(16B)^2$, and that $H \ge (2r+5)U$. Thus by applying the main Lemma we obtain

$$\left|\frac{1}{2}J_{2}\right| \leq \left\{\frac{2B^{2}}{U^{10}} + \frac{54B}{U}(400C^{2}H) + \frac{(H + 64B^{2})2^{r}C^{2A+4}H^{4A+3}}{((3C^{2})^{-1}H^{\frac{1}{8}})^{r}} + 16B^{2}Exp\left(-\frac{U}{8B}\right)C^{2A+4}H^{4A+3}\right\}\sum_{n\leq X} |a_{n}|^{2}.$$

Hence

$$\int_0^H |F(it)|^2 \ge \sum_{n \le \alpha H} (H - D - 100C^2n) |a_n|^2,$$

where

$$D = (2r + 5)U + 1000C^{2}H^{\frac{7}{8}} + \frac{4B^{2}}{U^{10}} + \frac{43200C^{2}BH}{U} + (H + 64B^{2})2^{r+1}C^{2A+4}(3C^{2})^{r}H^{4A+3-\frac{r}{8}} + 32B^{2} Exp\left(-\frac{U}{8B}\right)C^{2A+4}H^{4A+3} < 130000A^{2}loglog K_{3} + 405AH^{\frac{7}{8}} + 1000C^{2}H^{\frac{7}{8}} + 36A^{2}H^{\frac{7}{8}}$$

 $\begin{aligned} &+43200C^{2}(3A)H^{\frac{7}{8}} \\ &+600A^{2}H(2^{100A+101})C^{2A+4}3^{100A+100}C^{200A+200}H^{4A+3-12A-12} \\ &+300A^{2}C^{2A+4}(720)(56)(24A)^{8}H^{\frac{7}{8}} \\ &\leq 130000A^{2}loglog K_{3} + H^{\frac{7}{8}}\{405A + 1000C^{2} + 36A^{2} + 129600AC^{2} \\ &+ 600A^{2}C^{406A}3^{401A} + 3^{58}A^{10}C^{6A}\} \\ &\leq 130000A^{2}loglog K_{3} + (3C)^{1000A}. \end{aligned}$

This proves the theorem completely.

The next two theorems due to K. Ramachandra belong to a different class in the sense that restrictions of bounds like those involving K do not appear. His paper follows ours.

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