Vol. 4 (1981) 1-12

PROGRESS TOWARDS A CONJECTURE ON THE MEAN-VALUE OF TITCHMARSH SERIES-II

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§ I. Introduction

The result of this paper may be considered as complementary to that of my earlier paper [2], on Titchmarsh series. Although not as interesting as the earlier result, the result of the present paper finds a nice application, (See [1]). In [3] I defined a class of series called Titchmarsh series and I now start by recalling its definition.

Titchmarsh Series. (or briefly K D T series).

Let $A \ge 10$ be a constant.

Let
$$\frac{1}{A} < \mu_1 < \mu_2 < \dots$$
 where
 $\frac{1}{A} < \mu_{n+1} - \mu_n < A$ (for $n = 1, 2, 3, \dots$).

(In [2] the notation is slightly different and we have used there λ_n instead of μ_n and for simplicity assumed $\lambda_1 = 1$. Also we have used there a_1, a_2, \ldots in place of our present $b_1, b_2 \ldots$ and assumed for simplicity $a_1 = 1$. We have written there F (s) instead of F₀(s)). Let b_1, b_2, \ldots be a sequence of complex numbers possibly depending on a parameter H > 10 such that $|b_n| < (\mu_n H)^A$. Put F₀(s) = $\sum_{n=1}^{\infty} b_n \mu_n^{-s}$ where $s = \sigma + it$.

 $F_0(s)$ is called a KDT series if there exists a constant A > 10and a system of rectangles R (T, T + H) defined by { $\sigma > 0$, T < t < T + H} where 10 < H < T, and T (which may be related to H) tends to infinity, and $F_0(s)$ admits an analytic continuation into these rectangles and the maximum of $|F_0(s)|$ taken over R (T, T + H) does not exceed Exp (H^A).

I then made the following conjecture

Conjecture

For a KDT series F_0 (s), we have,

$$\frac{1}{H} \int_{L} |F_{0}(it)|^{2} dt > C_{A} \sum_{\mu_{n} \leq X} |b_{n}|^{2},$$

where $X = 2 + D_A H$, L denotes the side ($\sigma = 0, T < t < T + H$) of R (T, T + H), and C_A and D_A are positive constants depending only on A, provided $\mu_1 = b_1 = 1$.

I proved the following theorem.

Theorem 1

Under the restrictions $\mu_1 = b_1 = 1$, we have,

$$\frac{\frac{1}{H}}{L}\int_{L}|F_{0}(it)|^{2} dt > C_{A} \mu_{n} \leq X \frac{|b|^{2}}{n} \leq \left(1 - \frac{\log \mu n}{\log H} + \frac{1}{\log \log H}\right),$$

where $X = 2 + D_A H$ and, C_A and D_A are effective positive constants depending only on A.

I now prove the following theorem.

Theorem 2

For some convenience let us assume in the definition of Titchmarsh series $F_0(s)$ the rectangles R(T, T + H) to be $(\sigma > \beta, T < t < T + H)$ where β is a positive constant such that $0 < \beta < d_1 < \frac{1}{2}$, where d_1 is another constant. Let

 $k \ge 2$ be an integer and write $F(s) = (F_0(s))^k =$

 $\sum_{n=1}^{\infty} (a_n \lambda_n^{-s})$, a series which is surely convergent where $F_0(s)$

is absolutely convergent. Put $Y = (M + H)^{\lambda}$ where

 $\lambda = kA \begin{pmatrix} 100 \\ (d_1 - \beta) \end{pmatrix}$ and $M = maximum \text{ of } |F_0(s)|$ taken over R (T, T + H). Define the entire function $\phi(s)$ by

$$\phi (s) = \sum_{n=1}^{\infty} a_n \lambda_n^{-s} \Delta\left(\frac{Y}{\lambda_n}\right)$$

where for X > 0, \triangle (X) is defined by

$$\Delta (\mathbf{X}) = \frac{1}{2\pi i} \int_{2-i\infty}^{2+i\infty} \mathbf{X}^{\mathbf{W}} \operatorname{Exp} (\mathbf{W}^{4a+2}) \frac{d\mathbf{W}}{\mathbf{W}},$$

a being a suitable positive integer constant at our choice. We now suppose that Δ , β , Δ_1 , Δ_2 , Δ_3 are constants satisfying

$$\mathbf{d} < \boldsymbol{\beta} < \mathbf{d}_1 < \mathbf{d}_2 < \mathbf{d}_3 < \mathbf{d} + \frac{1}{2}.$$

Put X = $\begin{bmatrix} 2 & -A & -100 \\ H \end{bmatrix} + 2$ and

$$V(\sigma) = \frac{1}{H} \sum_{n < X} |b_n|^2 \left(\frac{H}{\mu_n}\right)^{2\sigma}.$$

Then we have,

$$\frac{1}{H}\int_{L} |\phi(at+it)|^{2k} dt$$

$$\gg V(a) H^{1-2al} \left\{ \frac{V(al_1)}{V(al_3)} \right\}^{\frac{al_2 - al_2}{al_3 - al_2}},$$

provided only that $V(d) \neq 0$ and $(\log V(d)) (\log H)^{-1}$ is bounded below by a negative constant. Here the constant implied by the Vinogradov symbol \gg depends only on A, k, d, β , d_1 , d_2 , d_3 and the negative constant referred to just now. Further it is effective.

Remark: It will be clear from the proof that if $\mu_n = n \ (n = 1, 2, 3, ...)$ then we can choose $X = \left[\frac{H}{100}\right] + 2$.

The object of this paper is to prove theorem 2. The proof of the theorem is fairly long. The proof depends upon a special case of a convexity theorem of R. M. Gabriel which we state below (in the notation of D. R. Heath-Brown's paper [2]; for the more general theorem of Gabriel see the reference in [2] or Titchmarsh's famous book [5] pages 203 and 337.)

Theorem 3

Let f(z) be regular in the infinite strip $d < \operatorname{Re} z < \beta$ and continuous for $d < \operatorname{Re} z < \beta$. Suppose $f(z) \to 0$ as $|\operatorname{Im} z| \to \infty$, uniformly in $d < \operatorname{Re} z < \beta$. Then for $d \leq \gamma \leq \beta$, and any q > 0, we have

$$\int_{-\infty}^{\infty} |f(\gamma + it)|^{q} dt < (\int_{-\infty}^{\infty} |f(d + it)|^{q} dt) \xrightarrow{\beta - d}_{\beta - d}$$

$$(\int_{-\infty}^{\infty} |f(\beta + it)|^{q} dt)^{\beta - d},$$

provided the right hand side is finite.

Apart from this we have to use a well-known theorem of Montgomery and Vaughan. For reference see for instance my paper [4], where l give a simple proof of a weaker result which is sufficient for the purposes of this paper.

We now split up the proof of theorem 2 into several steps and give a brief sketch of these steps.

§ 2. Proof of Theorem 2

Step I. Let

$$I(\sigma) = \frac{1}{H} \int_{T}^{T+H} \left(\int_{-\infty}^{\infty} |\phi(s)|^{2/k} \right) |dt + 2 \int_{T}^{T+H} \left(\int_{-\infty}^{\infty} |\phi(s)|^{2/k} \right) |dt dt_{0},$$

and assume that $I(d) < V(d) H^{1-2d}$. The constant *a* shall be a sufficiently large positive integer. As already stated we set

X =
$$[2^{-A-100} H] + 2$$
, and
V(σ) = $\frac{1}{H} \sum_{\mu_n < X} |b_n|^2 \left(\frac{H}{\mu_n}\right)^{2\sigma}$ and

we impose $d < \beta < d_1 < d_2 < d_3 < d + \frac{1}{2}$.

Step 2. Next we write

$$J(\sigma) = \frac{1}{H} \int_{T}^{T+H} \left(\int_{-\infty}^{\infty} \left| \phi(s) - P^{k}(s) \right|^{2/k} \right.$$
$$\left| \operatorname{Exp}\left((s - it_{0})^{4a+2} \right) \left| dt \right) dt_{0}$$

where $P(s) = \mu_n < x^{b_n} \mu_n^{-s}$. It is easily seen that

 $\Delta(X) = O(X^B)$ and also $1 + O(X^{-B})$ where B > 0 is an arbitrary constant and the O-constant depends only on B and a.

Again
$$a_n = \sum_{\substack{n_1 \\ n_1} \dots \mu_{n_k} = \lambda_n} (b_{n_1} b_{n_2} \dots b_{n_k})$$
 and for

all N > 1, we have $\sum_{N < \mu_{n_1} \dots \mu_{n_k} \leq 2N} 1 = O(N^k).$ From

these remarks it is clear that $\phi(s) - P^k(s)$ decays fast enough to ensure $J(\sigma) < 1$ when σ is large enough. Now from an easy application of a theorem of Gabriel (Theorem 3 above) it follows that in $\sigma > d$, $J(\sigma)$ is $\ll_{\epsilon} [J(d)]^{1-\epsilon}$ for every positive constant ϵ uniformly in σ , and so in $(\sigma > \beta,$ T < t < T + H), $|\phi(s)|$ is bounded above by a constant power of H. (Here for getting the last bound we have to use the fact that for any analytic function $\phi(s)$, $|\phi(s)|^{2/k}$ is bounded by its mean value over a disc of (positive but sufficiently small) constant radius with s as centre).

Step 3. An easy application of a well-known Montgomery-Vaughan theorem (refer [4] for instance) shows that

$$\frac{1}{H}\int_{T}^{T+H}\left(\int_{-\infty}^{\infty}\left|P(s)\right|^{2}\left|\operatorname{Exp}\left[\left(s-it_{0}\right)^{4a+2}\right]\right|dt\right)dt_{0}$$
$$=O\left(V(\sigma)H^{1-2\sigma}\right).$$

From this and the estimate $J(\sigma) \ll_{\epsilon} (J(d))^{1-\epsilon}$ it follows that

$$\int_{\mathbf{d}}^{\mathbf{A}^{3}} \left(\frac{1}{\mathbf{H}} \int_{\mathbf{T}}^{\mathbf{T}+\mathbf{H}} \left(\int_{-\infty}^{\infty} (|\phi(s) - \mathbf{P}^{k}(s)|^{2/k} + |\mathbf{P}(s)|^{2}) |\operatorname{Exp}((s-it_{0})^{4a+2})| dt \right) dt_{0} \right) d\sigma$$
$$= O((\mathbf{J}(\mathbf{d}))^{1-\varepsilon} + \mathbf{V}(\mathbf{d}) \mathbf{H}^{1-2\mathbf{d}}).$$

Note that $V(\sigma)$ and $V^*(\sigma) H^{1-2\sigma}$ are respectively monotonic increasing and monotonic decreasing functions of σ , where $V^*(\sigma)$ is the same as $V(\sigma)$ with the terms $\mu_n < 1$ omitted. From now on we assume that $V(\mathcal{A})$ is bounded below by a constant negative power of H. Under this assumption it follows that the integral just considered is

 $O_{\varepsilon}(V(d) H^{1-2d+\varepsilon})$ for every positive constant ε .

Hence there exist intervals I_1 and I_2 contained in $\left(T, T + \frac{H}{10}\right)$ and $\left(T + H - \frac{H}{10}, T + H\right)$ respectively, for which the lengths are $4 H^{\epsilon}$ (δ being any fixed constant satisfying $0 < \delta < \frac{1}{100}$) each and further $I(I_1, d)$

$$= \int_{A}^{A^{3}} \left(\frac{1}{H} \int_{I_{1}}^{\infty} \int_{-\infty}^{\infty} (1 \phi (s) - P^{k}(s))^{2/k} + |P(s)|^{2} |Exp((s-it_{0})^{4a+2})|dt dt_{0} \right) d\sigma$$

and $l(I_2, d)$ defined similarly (by replacing I_1 by I_2) satisfy

$$I(I_1, d) + I(I_2, d) = O(V(d) H^{1-2d+\varepsilon}).$$

Hence by the principle for the mean value over discs referred to in the second step, we see that in $(\beta \leq \sigma \leq A^2, t)$ in any of the intervals I_1 , I_2) we have

$$|\phi(s)|^{2/k} = O(V(d) H^{-2d + 2\varepsilon + \delta}).$$

Step 4. Let H_1 and H_2 be the mid points of I_1 and I_2 respectively. We now obtain a lower bound for at least one of the mean-values $K(\mathcal{A}_1)$ or $K(\mathcal{A}_2)$ where $K(\mathcal{P})$ is defined by

K (
$$\sigma$$
) = $\frac{1}{H_2 - H_1} \int_{H_1}^{H_2} |F_0(s)|^2 dt$, ($\beta < \sigma < A^2$).

Note that when we replace H_1 and H_2 by other points in I_1 and I_2 the mean value K (σ) changes by an amount which is at most O (E) where E = V (d) H^{-2d} + 2 ϵ + 2 δ . Hence if σ denotes any of d_2 or d_3 and $H_1 < t < H_2$, we see that if jis a large positive integer constant,

(1)
$$\frac{j!}{2\pi i} \int_{L_0} \frac{F_0(s+w)(2X)^w}{w(w+1)\dots(w+j)} dw$$

= $\sum_{\mu_n \leq 2X} b_n \mu_n^{-s} \left(1 - \frac{\mu_n}{2X}\right)^j$,

where L_0 is the line Re $w = A^2$. Deform the line L_0 to the contour described by the lines L_1 , L_2 , L_3 , L_4 , L_5 (in this order) defined as follows. Let $H_3 = H_1 - H^{\delta}$, $H_4 = H_2 + H^{\delta}$ where δ is a small positive constant. L_1 and L₅ are the portions $\operatorname{Im} w \leq -H_3$ and $\operatorname{Im} w \geq H_4$ respectively of L_0 . L_2 is the line segment

$$(\operatorname{Im} w = -H_3, d_1 - \sigma \leq \operatorname{Re} w \leq A^2)$$

and L_4 is the line segment

$$(\operatorname{Im} w = \operatorname{H}_4, \ d_1 - \sigma < \operatorname{Re} w < \operatorname{A}^2).$$

 L_3 is the line segment (Re $w = d_1 - \sigma$, $-H_3 < \text{Im } w < H_4$). Taking the mean square after deformation of L_0 we find from the equation (1), (Note that the only pole to be taken care of is w = 0),

(2)
$$\begin{cases} K(\sigma) \ll V_1(\sigma) H^{1-2\sigma} + (K(d_1) + E) H^{-2(\sigma-d_1)} \\ (where V_1(\sigma) \text{ is defined below) and also} \\ V(\sigma) H^{1-2\sigma} \ll K(\sigma) + (K(d_1) + E) H^{-2(\sigma-d_1)}. \end{cases}$$

The reason for this is that the mean square of the RHS of (1) is \gg and $\ll V_1(\sigma) H^{1-2\sigma}$ where $V_1(\sigma)$ is defined by

$$V_{1}(\sigma) = \frac{1}{H} \sum_{\mu_{n} \leq X} |b_{n}|^{2} \left(- \neq \frac{\mu_{n}}{2X} \right)^{2j} \left(\frac{H}{\mu_{n}} \right)^{2\sigma}$$

Since V (d) \leq V (σ) we may omit the term containing E in the second of the equations (2), provided $d_1 - d < \frac{1}{2}$ (which is true because of our assumptions). This gives us V (σ) H^{1-2 σ} \ll K (σ) + K (d_1) H^{-2($\sigma - d_1$)}; ($\sigma = d_2, d_3$)

If we put $\sigma = d_2$ we get a lower bound for one at least of the quantities K (d_1) or K (d_2) .

We now deduce from the last inequality $V(\sigma) H^{1-2\sigma} \ll I(\sigma) + I(d_1) H^{-2} (\sigma - d_1),$ $(\sigma = d_1, d_3).$ This is possible since in the range $(\sigma > d_1, H_3 < t < H_4)$, $|F_0(s)|^2$ is a very good approximation (in the mean) to $|\phi(s)|^{2/k}$ and we leave the details as an exercise. From the last inequality it follows that $I(\sigma) \gg V(\sigma) H^{1-2\sigma}$, for one at least of the values $\sigma = d_1$ or d_2 .

Next by the convexity theorem of Gabriel (Theorem 3), we find that with the value of σ (\mathcal{A}_1 or \mathcal{A}_2 determined),

$$(3) \quad (I(\sigma)) \xrightarrow{d_3-d} < (I(d)) \xrightarrow{d_3-\sigma} (I(d_3)) \xrightarrow{\sigma-d}$$

Moreover by the arguments used in the first of the inequalities in (2) we get (by taking X in place of 2X in (1)).

$$I(d_3) \ll V(d_3) H^{1-2d_3} + (I(\sigma) + E)H^{-2(d_3 - \sigma)} + E.$$

Now $E = V(d) H^{-2d_3 + 2\varepsilon + 2\varepsilon} < V(d_3) H^{1-2d_3}$

(since by our assumptions, $d_3 - d < \frac{1}{2}$) by a small choice of the positive constants ε , δ . Thus we get

$$I(d_3) \ll V(d_3) H^{1-2d_3} + I(\sigma) H^{-2(d_3-\sigma)},$$

and so by (3)

(4)
$$(I(\sigma))^{\sigma} d_3^{-\sigma} d_3^{-\sigma} (V(\sigma_3) H^{1-2\sigma} + I(\sigma) H^{-2(\sigma_3-\sigma)})^{\sigma-\sigma} d_3^{-\sigma} d_3^{-\sigma} (V(\sigma_3) H^{1-2\sigma} + I(\sigma) H^{-2(\sigma_3-\sigma)})^{\sigma-\sigma} d_3^{-\sigma} d_3^$$

This holds for either $\sigma = d_1$ or $\sigma = d_2$ and gives us

(5)
$$\begin{cases} \text{Either } I(\mathbf{d}) \gg V(\sigma) H^{1-2\mathbf{d}} > V(\mathbf{d}) H^{1-2\mathbf{d}}, \\ \text{or } (I(\mathbf{d}))^{\mathbf{d}_{3}-\sigma} \gg (V(\sigma) H^{1-2\sigma} \mathbf{d}_{3}-\mathbf{d}) \\ V(\sigma) H^{1-2\sigma} \mathbf{d}_{3}-\mathbf{d}, \\ V(\mathbf{d}_{3}) H^{1-2\mathbf{d}_{3}} \mathbf{d}-\sigma \end{cases}$$

The second of these inequalities gives

$$I(\mathbf{d}) \gg H^{1-2\mathbf{d}} V(\mathbf{\sigma}) \left\{ \frac{V(\mathbf{\sigma})}{V(\mathbf{d}_3)} \right\}^{\frac{\sigma}{\sigma} - \mathbf{d}}$$

Since $V(d) < V(d_1) < V(\sigma) < V(d_3)$ and since $\frac{u-d}{d_3-u}$ is an increasing function of u in $\beta < u < d_3$, we get finally

$$I (d) \gg V (d) H^{1-2d} \left\{ \frac{V (d_{1})}{V (d_{3})} \right\}^{\frac{d_{2}-d}{d_{3}-d_{2}}}$$

Step 5. Step 4 nearly completes the proof. For we could have started with a slight modification of I (σ) by averaging over a slightly smaller interval contained in (T, T + H) instead of (T, T + H). For instance by cutting off bits of length H^{δ} on either side. The decaying factor Exp (($s - it_0$) ^{4a + 2}) enables us to replace the modified

I (
$$\sigma$$
) by $\frac{1}{H} \int_{T}^{T+H} |\phi(s)|^{2/k} dt$
T $\sigma = d$

in the last lower bound.

Steps 1, 2, 3, 4 and 5 complete the proof of theorem 2.

Theorem 4

With the notation of theorem 2, we have,

$$\frac{1}{H} \int_{T}^{T+H} |\phi(\mathbf{d}+it)|^2 dt \gg \left(\sqrt{|\mathbf{d}||H|^2} - 2\mathbf{d} \left\{ \frac{V(\mathbf{d}_1)}{V(\mathbf{d}_3)} \right\} \frac{\mathbf{d}_2 - \mathbf{d}}{\mathbf{d}_3 - \mathbf{d}_2} \right)^k$$

where the constant implied by the Vinogradov symbol is effective Remark. This theorem will be used in [1].

References

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Manuscript Completed In The Final Form On 11-Oct-1980

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