

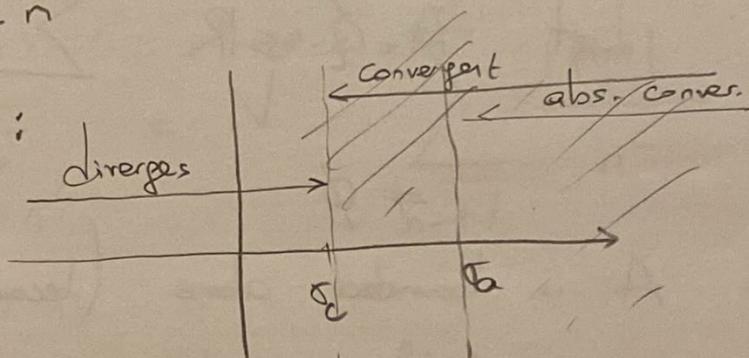
Dirichlet Series

$$\sum_{n=1}^{\infty} \frac{f(n)}{n^s} \rightarrow \text{Dirichlet series}$$

Notation : $s = \sigma + it$, $f: \mathbb{N} \rightarrow \mathbb{C}$, arithmetic function.
 \downarrow
 Real part of $s \Rightarrow n^s = e^{\sigma \log n} \cdot e^{it \log n}$
 $= n^{\sigma} \cdot e^{it \log n}$

$$\Rightarrow |n^s| = n^{\sigma}$$

Our aim is to show :



The half plane of absolute convergence :

Assume $\sum_{n=1}^{\infty} \frac{|f(n)|}{n^a} < \infty$ for $a \in \mathbb{R}$.

$$\Rightarrow \text{If } \sigma > a, \quad \sum_{n=1}^{\infty} \frac{|f(n)|}{|n^s|} = \sum_{n=1}^{\infty} \frac{|f(n)|}{n^{\sigma}} < \sum_{n=1}^{\infty} \frac{|f(n)|}{n^a} < \infty$$

by comparison test

$$\Rightarrow \sum_{n=1}^{\infty} \frac{f(n)}{n^s}$$

is absolutely convergent.



Theorem: Suppose $\sum_{n=1}^{\infty} \frac{|f(n)|}{n^s}$ does not converge for all s or diverge for all s . Then, $\exists \sigma_a \in \mathbb{R}$, called abscissa of absolute convergence, such that

$\sum_{n=1}^{\infty} \frac{f(n)}{n^s}$ converges absolutely for all s with $\sigma > \sigma_a$ and does not converge absolutely for all s with $\sigma < \sigma_a$.

proof: Let $A = \left\{ \sigma \in \mathbb{R} : \sum_{n=1}^{\infty} \frac{|f(n)|}{n^{\sigma}} \text{ does not converge} \right\}$

$\neq \emptyset$

Note that A is bounded above (because of previous observation). So, A has a supremum. Let $\sigma_a = \sup A$.

If $\sigma > \sigma_a$, then $\sigma \notin A$. So, $\sum_{n=1}^{\infty} \frac{|f(n)|}{n^{\sigma}}$ is convergent.

If $\sigma < \sigma_a$, then $\sigma \in A$. Because if $\sigma \notin A$, then $\sum_{n=1}^{\infty} \frac{|f(n)|}{n^{\sigma}}$ converges. So, σ is an upperbound for A .

Example: $\sum_{n=1}^{\infty} \frac{n^n}{n^s}$ diverges for all s .

$\sum_{n=1}^{\infty} \frac{n^{-n}}{n^s}$ converges for all s .

The function defined by a Dirichlet series :

$$\text{Let } F(s) = \sum \frac{f(n)}{n^s}, \quad \sigma > \sigma_a$$

Lemma : If $N \geq 1$ and $\sigma \geq c > \sigma_a$, then

$$\left| \sum_{n=N}^{\infty} \frac{f(n)}{n^s} \right| \leq N^{-(\sigma-c)} \sum_{n=N}^{\infty} \frac{|f(n)|}{n^c}$$

proof :

$$\left| \sum_{n=N}^{\infty} \frac{f(n)}{n^s} \right| \leq \sum_{n=N}^{\infty} \frac{|f(n)|}{n^{\sigma}} = \sum_{n=N}^{\infty} \frac{|f(n)|}{n^{\sigma-c} \cdot n^c}$$

$$\leq \sum_{n=N}^{\infty} \frac{|f(n)|}{N^{\sigma-c} \cdot n^c} = N^{-(\sigma-c)} \sum_{n=N}^{\infty} \frac{|f(n)|}{n^c}$$

Theorem : $\lim_{\sigma \rightarrow \infty} F(\sigma+it) = f(1)$

proof Let $\sigma \geq c > \sigma_a$.

$$\left| F(\sigma+it) - f(1) \right| = \left| \sum_{n=1}^{\infty} \frac{f(n)}{n^{\sigma+it}} - f(1) \right|$$

$$= \left| \sum_{n=2}^{\infty} \frac{f(n)}{n^{\sigma+it}} \right| \leq 2 \sum_{n=2}^{\infty} \frac{|f(n)|}{n^c}$$

By Lemma, $= 2 \cdot 2^{-\sigma} \cdot 2^c \sum_{n=2}^{\infty} \frac{|f(n)|}{n^c}$

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A

$$= \frac{A}{2^{\sigma}} \rightarrow 0 \text{ as } \sigma \rightarrow \infty$$

• If $\zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s}$ (Riemann-Zeta function)

then $\lim_{\sigma \rightarrow \infty} \zeta(\sigma + it) = 1$

Theorem : (Uniqueness Theorem) : Given $F(s) = \sum_{n=1}^{\infty} \frac{f(n)}{n^s}$

and $G(s) = \sum_{n=1}^{\infty} \frac{g(n)}{n^s}$ both absolutely convergent

for $\sigma > \sigma_a$, if $F(s) = G(s)$ for all s in an infinite sequence $\{s_k\}$ such that $\sigma_k \rightarrow \infty$, then

$f(n) = g(n)$ for all n .

Proof: Let $H(s) = F(s) - G(s)$

$$h(n) = f(n) - g(n)$$

If $h(n) \neq 0$ for some n , let N be the smallest integer such that $h(N) \neq 0$. (As $f(1) = g(1)$, $N > 1$)

$$\text{Then, } H(s) = \sum_{n=1}^{\infty} \frac{f(n) - g(n)}{n^s}$$

$$F(s_k) = G(s_k)$$

$$F(\sigma_k + it_k) = G(\sigma_k + it_k)$$

as $\sigma_k \rightarrow \infty$

$$f(1) = g(1)$$

$$= \sum_{n=1}^{\infty} \frac{h(n)}{n^s}$$

$$= \frac{h(N)}{N^s} + \sum_{n=N+1}^{\infty} \frac{h(n)}{n^s}$$

and so,
$$h(N) = N^s \left(H(s) - \sum_{n=N+1}^{\infty} \frac{h(n)}{n^s} \right)$$

Taking $s = s_k$,
$$h(N) = -N^{s_k} \sum_{n=N+1}^{\infty} \frac{h(n)}{n^{s_k}}$$

Choose σ_k such that $\sigma_k \geq c > \sigma_a$.

Then,
$$|h(N)| \leq N^{\sigma_k} (N+1)^{-(\sigma_k - c)} \sum_{n=N+1}^{\infty} \frac{|h(n)|}{n^c}$$

$$|h(N)| \leq \left(\frac{N}{N+1} \right)^{\sigma_k} \cdot A_{\text{constant}}$$

Letting $k \rightarrow \infty$, we get $h(N) = 0$, a contradiction.

Corollary: Let $F(s) = \sum \frac{f(n)}{n^s}$ and $F(s) \neq 0$ for some s with $\sigma > \sigma_a$. Then there is a half plane $\sigma > c \geq \sigma_a$ in which $F(s)$ is never 0.

proof: Assume no such half plane exists.

$$\Rightarrow \forall k, \exists s_k \text{ with } \sigma_k > k \text{ and } F(s_k) = 0$$

By uniqueness theorem, $f(n) = 0$ for all n .

$$\Rightarrow F(s) = 0 \quad \forall s, \text{ a contradiction.}$$



Multiplication of Dirichlet Series :

Theorem : $F(s) = \sum \frac{f(n)}{n^s}$, $\sigma > a$

$$G(s) = \sum \frac{g(n)}{n^s} , \sigma > b$$

In the half-plane where both series converges absolutely

$$F(s)G(s) = \sum_{n=1}^{\infty} \frac{(f * g)(n)}{n^s} \quad \text{where}$$

$$(f * g)(n) = \sum_{d|n} f(d) g\left(\frac{n}{d}\right)$$

HW!

a) Let $D_1 = \{F(s) : \sigma_a > 1\}$. Then $(D_1, +, \cdot)$ is a domain. b) Find D_1^* . c) $(D_1, +, \cdot) \cong ?$

proof For any s for which both series converges absolutely,

$$F(s) \cdot G(s) = \sum_{n=1}^{\infty} \frac{f(n)}{n^s} \sum_{m=1}^{\infty} \frac{g(m)}{m^s}$$

$$\begin{aligned}
 &= \sum_{m=1}^{\infty} \left(\sum_{n=1}^{\infty} \frac{f(n)}{n^s} \right) \frac{g(m)}{m^s} = \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{f(n) \cdot g(m)}{(nm)^s} \\
 &= \sum_{k=1}^{\infty} \frac{\sum_{d|k} f(d) g\left(\frac{k}{d}\right)}{k^s} = \sum_{k=1}^{\infty} \frac{(f * g)(k)}{k^s}
 \end{aligned}$$

Some - Arithmetic Functions :

- Unit function : $u(n) = 1$

- Identity function : $I(n) = \begin{cases} 1 & , n=1 \\ 0 & , \text{otherwise} \end{cases}$

- Möbius Function : $M(n) = \begin{cases} 1 & , n=1 \\ (-1)^k & , n = p_1 \cdots p_k \\ 0 & , \text{otherwise} \end{cases} = \left[\frac{1}{n} \right]$

- Euler ϕ -function : $\phi(n) = \# \left\{ k \leq n : (k, n) = 1 \right\}$

$$= \sum_{\substack{(k, n) = 1 \\ k \leq n}} 1$$

- Liouville's Function : $n = p_1^{\alpha_1} \dots p_r^{\alpha_r}$

$$\Rightarrow \lambda(n) = (-1)^{\alpha_1 + \dots + \alpha_r} \quad \text{and } \lambda(1) = 1$$

- Von Mangoldt Function :

$$\Lambda(n) = \begin{cases} \log p & \text{if } n = p^k \text{ for some } k \\ 0 & \text{otherwise} \end{cases}$$

Example

$$\zeta(s) \cdot \sum_{n=1}^{\infty} \frac{M(n)}{n^s} = \sum_{n=1}^{\infty} \frac{u(n)}{n^s} \cdot \sum_{n=1}^{\infty} \frac{M(n)}{n^s}$$

$$= \sum_{n=1}^{\infty} \frac{(u * M)(n)}{n^s}$$

$$\text{If } n=1, \quad u * M(1) = 1$$

$$\text{If } n \neq 1, \quad u * M(n) = \sum_{d|n} M(d) = M(1) + M(p_1) + \dots + M(p_r) + M(p_1 p_2) + \dots + M(p_1 p_2 p_3) + \dots + M(p_1 p_2 \dots p_r)$$

$$= 1 + \binom{r}{1}(-1) + \binom{r}{2}(-1)^2 + \binom{r}{3}(-1)^3 + \dots + \binom{r}{r}(-1)^r$$

$$= (1-1)^r = 0. \text{ So,}$$

$$\boxed{u * M = I}$$

Hence ;

$$\zeta(s) \cdot \sum \frac{M(n)}{n^s} = 1 \Rightarrow \sum \frac{M(n)}{n^s} = \frac{1}{\zeta(s)}, \text{ where } \sigma > 1$$

HW! Show that

i) $\sum_{d|n} \phi(d) = n$ for each n .

ii) $\sum_{n=1}^{\infty} \frac{\phi(n)}{n^s} = \frac{\zeta(s-1)}{\zeta(s)}, \sigma > 2.$

iii) Show that (i) \Leftrightarrow (ii)

HW! Show that ; a) λ is completely multiplicative ; i.e. $\lambda(n \cdot m) = \lambda(n) \cdot \lambda(m), \forall n, m$

i) $h(n) = \sum_{d|n} \lambda(d) \Rightarrow h$ is multiplicative

ii) Find $h(n)$. iii) Find $\sum_{n=1}^{\infty} \frac{\lambda(n)}{n^s}$ for $(n, m) = 1$.

i.e. $h(n \cdot m) = h(n) \cdot h(m)$

II. d. 1

Abel Summation: For any arithmetical function $a(n)$, let
 formula

$$A(x) = \sum_{n \leq x} a(n) \quad \text{where } A(x) = 0 \quad \text{if } x < 1$$

Assume f has a continuous derivative on $[y, x]$

Then,

$$\sum_{y < n \leq x} a(n) f(n) = A(x) f(x) - A(y) f(y) - \int_y^x A(t) f'(t) dt$$

proof:

$$\sum_{y < n \leq x} a(n) f(n) = \sum_{n=[y]+1}^{[x]} a(n) f(n) = \sum_{n=[y]+1}^{[x]} [A(n) - A(n-1)] f(n)$$

$$= \sum_{n=[y]+1}^{[x]} A(n) f(n) - \sum_{n=[y]}^{[x]-1} A(n) f(n+1)$$

$$= \sum_{n=[y]+1}^{[x]-1} \underbrace{A(n) f(n) - A(n) f(n+1)}_{A(n) [f(n) - f(n+1)]} - A([y]) f([y]+1) + A([x]) f([x])$$

$$= \sum_{n=[y]+1}^{[x]-1} A(n) [f(n) - f(n+1)] - \int_n^{n+1} f'(t) dt$$

$$\begin{aligned}
&= - \sum_{n=[y]+1}^{[x]-1} \int_n^{n+1} A(t) f'(t) dt + A([x]) f([x]) - A([y]) f([y]+1) \\
&= - \int_{[y]+1}^{[x]} A(t) f'(t) dt + A(x) f(x) - \int_{[x]}^x A(t) f'(t) dt - A(y) f(y) \\
&\quad - \int_y^{[y]+1} A(t) f'(t) dt \\
&= A(x) f(x) - A(y) f(y) - \int_y^x A(t) f'(t) dt
\end{aligned}$$

Note that $A(x) = A(x)$

Lemma: Let $s_0 = \sigma_0 + it_0$ and assume $\sum_{n=1}^{\infty} \frac{f(n)}{n^{s_0}}$ has bounded partial sums, say

$$\left| \sum_{n \leq x} \frac{f(n)}{n^{s_0}} \right| \leq M, \quad \forall x \geq 1$$

Then, $\forall s$ with $\sigma > \sigma_0$ we have

$$\left| \sum_{a < n \leq b} \frac{f(n)}{n^s} \right| \leq 2Ma^{\sigma_0 - \sigma} \left(1 + \frac{|s - s_0|}{\sigma - \sigma_0} \right)$$

proof: Take $a(n) = \frac{f(n)}{n^{s_0}}$ and $g(t) = t^{s_0 - s}$ in Abel's summation formula.

Then, $A(x) = \sum_{n \leq x} \frac{f(n)}{n^{s_0}}$ and

$$\sum_{a < n \leq b} \underbrace{\frac{f(n)}{n^s}}_{a(n)g(n)} = \sum_{a < n \leq b} a(n)g(n) = A(b)g(b) - A(a)g(a) - (s-s) \int_a^b A(t) t^{s-s-1} dt$$

$\frac{f(n)}{n^{\sigma_0}}$ \Rightarrow Since $|A(x)| \leq M$

$$\left| \sum_{a < n \leq b} \frac{f(n)}{n^s} \right| \leq \underbrace{M \cdot b^{\sigma_0-s}}_{\sigma_0-\sigma} + \underbrace{M \cdot a^{\sigma_0-s}}_{\sigma_0-\sigma} + |s-s| M \int_a^b |t|^{s-s-1} dt$$

$$\leq 2Ma^{\sigma_0-\sigma} + M|s-s| \cdot \left| \frac{b-a}{\sigma_0-\sigma} \right|$$

$$\leq 2Ma^{\sigma_0-\sigma} + 2Ma^{\sigma_0-\sigma} \frac{|s-s|}{|\sigma_0-\sigma|}$$

$$= 2Ma^{\sigma_0-\sigma} \left(1 + \frac{|s-s|}{|\sigma_0-\sigma|} \right)$$

Theorem: If $\sum_{n=1}^{\infty} \frac{f(n)}{n^s}$ converges for $s = \sigma_0 + it$

then it converges for all s with $\sigma > \sigma_0$. Hence if it diverges for $s = \sigma_0 + it_0$, then it diverges for all s with $\sigma < \sigma_0$.

Proof :
 If $\sigma > \sigma_0$,

$$\left| \sum_{n=1}^b \frac{f(n)}{n^s} - \sum_{n=1}^a \frac{f(n)}{n^s} \right| = \sum_{n=a+1}^b \frac{f(n)}{n^s}$$

$$= \left| \sum_{a < n \leq b} \frac{f(n)}{n^s} \right| \leq 2Ma^{\sigma_0 - \sigma} \left(1 + \frac{|s - \sigma_0|}{|\sigma - \sigma_0|} \right)$$

↑
Lemma

$$\leq A \cdot a^{\sigma_0 - \sigma} \rightarrow 0 \quad \text{as } a \rightarrow \infty$$

\Rightarrow the sequence of partial sums of $\sum_{n=1}^{\infty} \frac{f(n)}{n^s}$ is Cauchy, hence convergent.

Theorem : If $\sum_{n=1}^{\infty} \frac{f(n)}{n^s}$ does not converge for all s or does not diverge for all s , then $\exists \sigma_c \in \mathbb{R}$, called abscissa of convergence, such that the series converges for all s with $\sigma > \sigma_c$ and the series does not converge for all s with $\sigma < \sigma_c$.

Theorem : For any Dirichlet series with σ_c finite, then $0 \leq \sigma_a - \sigma_c \leq 1$

Proof : It is enough to show that if $\sum_{n=1}^{\infty} \frac{f(n)}{n^s}$ converges, then $\sum_{n=1}^{\infty} \frac{f(n)}{n^s}$ converges absolutely for all s with $\sigma > \sigma_c + 1$.

$$\begin{aligned}
 * \sum_{n=1}^{\infty} \left| \frac{f(n)}{n^s} \right| &= \sum_{n=1}^{\infty} \frac{|f(n)|}{n^{\sigma}} = \sum_{n=1}^{\infty} \frac{|f(n)|}{n^{\sigma_0}} \frac{1}{n^{\sigma-\sigma_0}} \\
 &\leq M \cdot \underbrace{\sum_{n=1}^{\infty} \frac{1}{n^{\sigma-\sigma_0}}}_{\text{convergent as } \sigma-\sigma_0 > 1} < \infty
 \end{aligned}$$

bounded by M

HW ① $\sum_{n \leq x} \frac{\log n}{n} = \frac{1}{2} \log^2 x + A + O\left(\frac{\log x}{x}\right)$

For $x \geq 2$,

for some constant A .

② $\sum_{2 \leq n \leq x} \frac{1}{n \log n} = \log \log x + B + O\left(\frac{1}{x \log x}\right)$

for some constant B .

③ PNT $\Rightarrow p_n \sim n \log n$

④ Suppose that f is multiplicative ($f(mn) = f(m)f(n)$ if $(m,n)=1$)

$$\lim_{p^m \rightarrow \infty} f(p^m) = 0 \Rightarrow \lim_{n \rightarrow \infty} f(n) = 0.$$

$$\textcircled{5} \sum_{n \leq x} \left(\frac{n}{\varphi(n)} \right)^k \leq C_k \cdot x$$



Analytic properties of Dirichlet series:

III. ders

$$F(s) = \sum_{n=1}^{\infty} \frac{f(n)}{n^s} = \lim_{N \rightarrow \infty} \underbrace{\sum_{n=1}^N \frac{f(n)}{n^s}}_{F_N(s)} \quad \sigma > \sigma_c$$

Aim: We will show that $F(s)$ defines an analytic function on $\sigma > \sigma_c$.

Lemma: Let $\{f_n\}_n$ be a sequence of functions analytic on an open subset S of \mathbb{C} and assume $f_n \rightarrow f$ uniformly on compact subsets of S . Then f is analytic on S and

$f'_n \rightarrow f'$ uniformly on compact subsets of S

Theorem: $\sum_{n=1}^{\infty} \frac{f(n)}{n^s}$ converges uniformly on compact subsets lying interior to $\sigma > \sigma_c$.

Proof: Since every compact subset S of $\sigma > \sigma_c$ is contained in a compact rectangle, it is enough to show that $F_N \rightarrow F$ uniformly on each compact rectangle R .

So, it is enough to show $\{F_N\}_n$ is Cauchy with respect to $\|f\| = \sup_R |f(s)|$

So, it is enough to show

$$\left| \sum_{a < n \leq b} \frac{f(n)}{n^s} \right| \text{ can be made arbitrarily small in a}$$

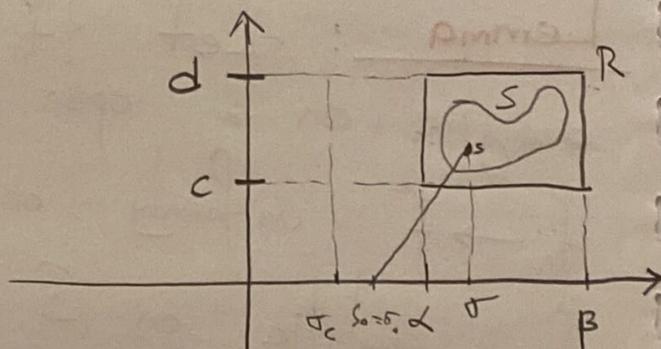
compact rectangle $R = [\alpha, \beta] \times [c, d]$ for a, b large enough. Choose $s_0 = \sigma_0 > \sigma_c$ such that $\sigma > \sigma_0 \forall s \in R$.

$$\text{Given } s \in R, \sigma > \sigma_0 \Rightarrow \left| \sum_{a < n \leq b} \frac{f(n)}{n^s} \right| \leq 2Ma^{\sigma_0 - \sigma} \left(1 + \frac{1}{\sigma - \sigma_0} \right)$$

* $\forall s \in R$

$$|s - s_0| \leq \sqrt{(\beta - \sigma_0)^2 + d^2}$$

$$\sigma - \sigma_0 > \alpha - \sigma_0$$



$$|s - s_0| \leq \sqrt{(\beta - \sigma_0)^2 + d^2}$$

$$\leq 2Ma^{\sigma_0 - \sigma} \left(1 + \frac{\sqrt{(\beta - \sigma_0)^2 + d^2}}{\alpha - \sigma_0} \right)$$

constant

$$= A a^{\sigma_0 - \sigma} \rightarrow 0$$

as $a \rightarrow \infty$

Theorem

$$F(s) = \sum_{n=1}^{\infty} \frac{f(n)}{n^s} \quad \text{is analytic on } \sigma > \sigma_c$$

$$\text{and } F'(s) = - \sum_{n=1}^{\infty} \frac{f(n) \log n}{n^s}$$

proof

$$F(s) = \lim_{N \rightarrow \infty} \underbrace{\sum_{n=1}^N \frac{f(n)}{n^s}}_{F_N(s)}$$

Since $F_N \rightarrow F$ uniformly on compact subsets of $\sigma > \sigma_c$ and each F_N is analytic, then F is analytic on $\sigma > \sigma_c$ and $F_N \rightarrow F'$ uniformly on compact subsets of $\sigma > \sigma_c$.

$$\Rightarrow F'(s) = \sum_{n=1}^{\infty} \left(\frac{f(n)}{n^s} \right)' = - \sum_{n=1}^{\infty} \frac{f(n) \cdot \log n}{n^s}$$

$$\Rightarrow F^{(k)}(s) = (-1)^k \sum_{n=1}^{\infty} \frac{f(n) \log^k(n)}{n^s}$$

Example

$$\zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s}, \quad \sigma > 1$$

$$\zeta'(s) = - \sum_{n=1}^{\infty} \frac{\log n}{n^s}, \quad \sigma > 1$$



$$* \zeta(s) \cdot \sum_{n=1}^{\infty} \frac{\Lambda(n)}{n^s} = \sum_{n=1}^{\infty} \frac{(u * \Lambda)(n)}{n^s}$$

$$(u * \Lambda)(n) = \sum_{d|n} \Lambda(d) = \Lambda(p_1) + \Lambda(p_1^{\alpha_1}) + \dots + \Lambda(p_1^{\alpha_1})$$

$$n = p_1^{\alpha_1} \dots p_m^{\alpha_m}$$

$$\Lambda(p_m) + \Lambda(p_m^2) + \dots + \Lambda(p_m^{\alpha_m})$$

$$= \alpha_1 \log p_1 + \dots + \alpha_m \log p_m$$

$$= \log n$$

$$\Rightarrow \frac{-\zeta'(s)}{\zeta(s)} = \sum_{n=1}^{\infty} \frac{\Lambda(n)}{n^s}$$

$$\Rightarrow \underbrace{\sum_{n=1}^{\infty} \frac{\log n}{n^s} \cdot \sum_{n=1}^{\infty} \frac{M(n)}{n^s}}_{\sum_{n=1}^{\infty} \frac{(M * \log)(n)}{n^s}} = \sum_{n=1}^{\infty} \frac{\Lambda(n)}{n^s}$$

By Uniqueness Theorem ;

$$M * \log = \Lambda$$

Aim : To obtain an analytic continuation of $\zeta(s)$ beyond the line $\sigma=1$.

Gamma Function :

For $\sigma > 0$, we have integral representation of $\Gamma(s)$

$$(1) \Gamma(s) = \int_0^{\infty} x^{s-1} e^{-x} dx$$

Let us show that $\int_0^{\infty} x^{s-1} e^{-x} dx$ converges for all s

with $\sigma > 0$. Since $\left| \int_0^{\infty} x^{s-1} e^{-x} dx \right| \leq \int_0^{\infty} \underbrace{|x^{s-1}|}_{x^{\sigma-1}} e^{-x} dx$

It is enough to show $\int_0^{\infty} x^{\sigma-1} e^{-x} dx$ converges $\sigma > 0$

$$\int_0^{\infty} x^{\sigma-1} e^{-x} dx = \int_0^1 x^{\sigma-1} e^{-x} dx + \int_1^{\infty} x^{\sigma-1} e^{-x} dx$$

$$\frac{1}{e} \int_0^1 x^{\sigma-1} dx \leq \int_0^1 x^{\sigma-1} dx = \lim_{b \rightarrow 0^+} \int_b^1 x^{\sigma-1} dx$$

$$\left. \frac{x^{\sigma}}{\sigma} \right|_b^1 = \frac{1}{\sigma} - \frac{b^{\sigma}}{\sigma}$$

$$= \frac{1}{\sigma} < \infty$$

$$* \int_1^{\infty} x^{\sigma-1} e^{-x} dx$$

$$\forall \sigma, \quad x^{\sigma-1} \leq e^{\frac{x}{2}} \quad \text{for some } x > x_0.$$

$$\Rightarrow \int_1^{\infty} x^{\sigma-1} e^{-x} dx \leq \underbrace{\int_1^{x_0} x^{\sigma-1} e^{-x} dx}_{< \infty} + \underbrace{\int_{x_0}^{\infty} x^{\sigma-1} e^{-x} dx}_{\leq \int_{x_0}^{\infty} e^{-\frac{x}{2}} dx}$$

Convergent!

$$= -2e^{-\frac{x}{2}} \Big|_{x_0}^{\infty}$$

$$= 2e^{-\frac{x_0}{2}}$$

• $\Gamma(s)$ can be continued beyond the line $\sigma=0$.
and $\Gamma(s)$ exists as a function which is analytic everywhere
except simple poles at $s=0, -1, -2, \dots$

* $\Gamma(s)$ satisfies two functional equations:

$$i) \Gamma(s+1) = s \Gamma(s)$$

$$ii) \Gamma(s) \cdot \Gamma(1-s) = \frac{\pi}{\sin(\pi s)}$$

$$* \Gamma(n+1) = n!$$

Integral representation of $\zeta(s)$:

Theorem: For $\sigma > 1$ we have

$$\Gamma(s) \zeta(s) = \int_0^{\infty} \frac{x^{s-1} e^{-x}}{1-e^{-x}} dx$$

proof: (i) For $\sigma > 1$, $\int_0^{\infty} \frac{x^{\sigma-1} e^{-x}}{1-e^{-x}} dx = \int_0^1 \frac{x^{\sigma-1} e^{-x}}{1-e^{-x}} dx$

$$+ \int_1^{\infty} \frac{x^{\sigma-1} e^{-x}}{1-e^{-x}} dx$$

When $x > 1$, $0 < e^{-x} < \frac{1}{e}$

$$1 - \frac{1}{e} < 1 - e^{-x} < 1$$

$$1 < \frac{1}{1-e^{-x}} < \frac{1}{1-\frac{1}{e}} = A$$



$$\Rightarrow \int_1^{\infty} \frac{x^{\sigma-1} e^{-x}}{1-e^{-x}} dx \leq A \cdot \int_1^{\infty} x^{\sigma-1} e^{-x} dx < \infty$$

$$< \Gamma(\sigma)$$

$$* \int_0^1 \frac{x^{\sigma-1} e^{-x}}{1-e^{-x}} dx$$

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$$

$$-e^{-x} = -1 + x - \frac{x^2}{2!} + \frac{x^3}{3!} - \dots$$

$$1 - e^{-x} = x \left(1 - \frac{x}{2} + \frac{x^2}{3!} - \dots \right)$$

$$f(x)$$

$$\left(\lim_{x \rightarrow 0} f(x) = 1 \right)$$

$$\Rightarrow \exists K, 0 < K < 1, \text{ s.t. } \forall x \in (0, K), f(x) > \frac{1}{2}$$

$$\Rightarrow \int_0^1 \frac{x^{\sigma-1} e^{-x}}{x f(x)} dx = \underbrace{\int_0^K \frac{x^{\sigma-1} e^{-x}}{x f(x)} dx}_{\leq 2 \cdot \int_0^K x^{\sigma-2} e^{-x} dx} + \underbrace{\int_K^1 \frac{x^{\sigma-1} e^{-x}}{x f(x)} dx}_{< \infty}$$

$$\leq 2 \cdot \int_0^K x^{\sigma-2} e^{-x} dx < \infty$$

Keep s real part with $s > 1$.

We know $\Gamma(s) = \int_0^{\infty} x^{s-1} \cdot e^{-x} dx = \int_0^{\infty} (n+1)^{s-1} t^{s-1} e^{-(n+1)t} (n+1) dt$

$x = (n+1)t$
 $dx = (n+1)dt$

$\Rightarrow (n+1)^{-s} \Gamma(s) = \int_0^{\infty} e^{-(n+1)t} t^{s-1} dt, \quad n \geq 0$

$= (n+1)^s \int_0^{\infty} t^{s-1} e^{-(n+1)t} dt$

$\sum_{n=0}^{\infty} \frac{1}{(n+1)^s} \cdot \Gamma(s) = \sum_{n=0}^{\infty} \int_0^{\infty} e^{-(n+1)t} t^{s-1} dt$

Levi's convergence theorem $\Rightarrow \int_0^{\infty} \sum_{n=0}^{\infty} e^{-(n+1)t} t^{s-1} dt = \int_0^{\infty} \frac{t^{s-1} e^{-t}}{1-e^{-t}} dt$

$\int_0^{\infty} e^{-t} t^{s-1} \left(\sum_{n=0}^{\infty} (e^{-t})^n \right) dt$

***** Aim: $F(s) = \int_0^{\infty} \frac{x^{s-1} e^{-x}}{1-e^{-x}} dx$ defines a complex analytic function on $\sigma > 1$.

$= \lim_{N \rightarrow \infty} \int_{1/N}^{\infty} \frac{x^{s-1} e^{-x}}{1-e^{-x}} dx$

$\mathfrak{G}_N(s)$ is analytic.

Let $h(x, s) \in \mathbb{R}, D \subseteq \mathbb{C}$
Lemma: $h(x, s)$ be a continuous complex function defined for $a \leq x \leq b$. Suppose for each fixed x , $h(x, s)$ is analytic on D .

$$H(s) = \int_a^b h(x, s) dx \quad \text{is analytic on } D.$$

We will show that for any $1 < c < d$,

$$g_N \rightarrow F \quad \text{uniformly on } \{s \in \mathbb{C} : c \leq \sigma \leq d\}$$

Fix c, d such that $1 < c < d$ and let

$$S = \{s \in \mathbb{C} : c \leq \sigma \leq d\}.$$

Then, $\forall s \in S$

$$\begin{aligned} |F(s) - g_N(s)| &\leq \int_0^{1/N} \frac{e^{-t} |t^{s-1}|}{1-e^{-t}} dt + \int_N^{\infty} \frac{e^{-t} |t^{s-1}|}{1-e^{-t}} dt \\ &= \int_0^{1/N} \frac{e^{-t} t^{\sigma-1}}{1-e^{-t}} dt + \int_N^{\infty} \frac{e^{-t} t^{\sigma-1}}{1-e^{-t}} dt \end{aligned}$$

$$\boxed{\sigma > 1} \Rightarrow \sigma - 1 > 0$$

If $0 < t < \frac{1}{N} < 1$, then $t^{\sigma-1} \leq t^{c-1}$
 If $t > N$, then $t^{\sigma-1} \leq t^{d-1}$ } for $\sigma \in S$

$$\Rightarrow |F(s) - g_N(s)| \leq \int_0^{1/N} \frac{t^{c-1} e^{-t}}{1-e^{-t}} dt + \int_N^{\infty} \frac{t^{d-1} e^{-t}}{1-e^{-t}} dt$$

\swarrow as $N \rightarrow \infty$ \searrow as $N \rightarrow \infty$
 0 0

$\Rightarrow F$ is analytic on $\sigma > 1$.

Lemma: $f: D \rightarrow \mathbb{C}$ analytic and $f \neq 0$. Then zeros of f are isolated.

proof: Let $f(z_0) = 0$, $z_0 \in D$
 Since f is analytic at z_0 ,

$$f(z) = a_0 + a_1(z-z_0) + a_2(z-z_0)^2 + \dots$$

Since $f(z_0) = a_0 = 0$, then

$$f(z) = a_1(z-z_0) + a_2(z-z_0)^2 + \dots$$

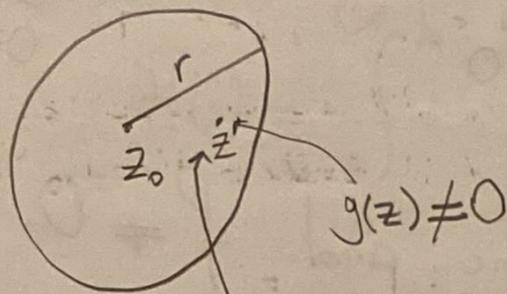
Let $k \geq 1$ be the smallest integer s.t. $a_k \neq 0$.
 (Such k exists as $f \neq 0$)

$$\Rightarrow f(z) = a_k(z-z_0)^k + a_{k+1}(z-z_0)^{k+1} + \dots$$

$$f(z) = (z-z_0)^k \underbrace{\left(a_k + (z-z_0) + (z-z_0)^2 + \dots \right)}_{g(z)}$$

$$g(z_0) = a_k \neq 0.$$

$\Rightarrow \exists r > 0$, $g \neq 0$ on $B(z_0, r)$



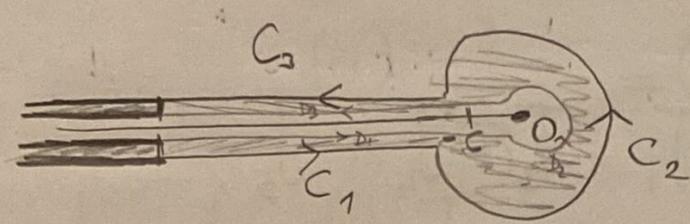
$$f(z) = \underbrace{(z-z_0)^k}_{\neq 0} \cdot \underbrace{g(z)}_{\neq 0} \neq 0, \forall z \in B(z_0, r)$$

$$\Gamma(s) - \zeta(s) - F(s) = 0 \quad \forall s \in \mathbb{R} \text{ with } s > 1.$$

$$\Rightarrow \Gamma(s) - \zeta(s) - F(s) = 0 \quad \forall s \text{ with } \sigma > 1.$$

Contour Integral Representation of $\zeta(s)$:

$\zeta(s)$ V. ders



$C = C_1 \cup C_2 \cup C_3$
 $0 < c < 2\pi$

$$I(s) = I_C(s) = \frac{1}{2\pi i} \int_C \frac{z^{s-1} e^z}{1-e^z} dz = \frac{1}{2\pi i} \int \frac{z^{s-1} e^z}{1-e^z} dz$$

I defines an analytic function on \mathbb{C}^D : (See Apostol)

Theorem: $I(s)$ defines an analytic function of s , and $\zeta(s) = \Gamma(1-s) I(s)$ if $\sigma > 1$.

proof

$$I(s) = \frac{1}{2\pi i} \int \frac{z^{s-1} e^z}{1-e^z} dz$$

$\frac{e^{-z}}{1-e^{-z}} = \frac{1}{e^z - 1}$
 $\frac{1}{e^z - 1} = \frac{1}{e^z} \frac{1}{1 - e^{-z}} = \frac{1}{e^z} \sum_{n=0}^{\infty} e^{-nz} = \sum_{n=1}^{\infty} e^{-nz}$

$$2\pi i I(s) = \left(\int_{C_1} + \int_{C_2} + \int_{C_3} \right) \frac{z^{s-1} e^z}{1-e^z} dz$$

C_1 : $z = re^{i\theta(r)}$ $\theta(r) \rightarrow -\pi$ as $r \rightarrow \infty$, r changes from ∞ to c

C_2 : $z = ce^{i\theta}$ $-\pi < \theta < \pi$

C_3 : $z = re^{i\psi(r)}$ $\psi(r) \rightarrow \pi$ as $r \rightarrow \infty$, r changes from c to ∞ .

$$C_1: re^{i\theta(r)} = r \cos \theta(r) + i r \sin \theta(r)$$

$$dz = \left[(\cos \theta(r) - r \sin \theta(r) \cdot \theta'(r)) + i (\sin \theta(r) + r \cos \theta(r) \cdot \theta'(r)) \right] dr$$

$$\int_{C_1} = \int_{\infty}^c r^{s-1} e^{i\theta(r)(s-1)} g(re^{i\theta(r)}) \left(e^{i\theta(r)} + i r \theta'(r) e^{i\theta(r)} \right) dr$$

$$= \int_{\infty}^c r^{s-1} e^{-i\pi(s-1)} g(-r) \cdot (-dr)$$

To sum up: $C_1: dz = -dr$

$$C_2: dz = i c e^{i\theta} d\theta$$

$$C_3: dz = dr$$

$$* \int_{\infty}^c r^{s-1} (e^{-\pi i})^{s-1} g(-r) (-dr) = \int_c^{\infty} r^{s-1} (e^{-\pi i})^{s-1} g(-r) dr \rightarrow C_1$$

$$* \int_{-\pi}^{\pi} c^{s-1} e^{i\theta(s-1)} g(c e^{i\theta}) \cdot i c e^{i\theta} d\theta \rightarrow C_2$$

$$* \int_c^{\infty} r^{s-1} (e^{i\pi})^{s-1} g(-r) \cdot (-dr) \rightarrow C_3$$



Since $\frac{e^{i\theta} - e^{-i\theta}}{2i} = \sin \theta$

$$\underbrace{\int_{C_1} + \int_{C_2} + \int_{C_3}}_{2\pi i I(s)} = \int_C r^{s-1} \cdot 2i \sin(\pi s) dr + ic^s \int_{-\pi}^{\pi} e^{i\theta s} \cdot g(c \cdot e^{i\theta}) d\theta$$

Dividing by $2i$, we get

$$\pi I(s) = \sin(\pi s) \underbrace{\int_C r^{s-1} \cdot g(-r) dr}_{I_1(s, c)} + \underbrace{\frac{c^s}{2} \int_{-\pi}^{\pi} e^{i\theta s} g(c \cdot e^{i\theta}) d\theta}_{I_2(s, c)}$$

Now, $\lim_{c \rightarrow 0} I_1(s, c) = \int_0^{\infty} r^{s-1} \frac{e^{-r}}{1-e^{-r}} dr$

$\Gamma(s) - \zeta(s)$

We will show that $\lim_{c \rightarrow 0} I_2(s, c) = 0$. Then,

$$\pi I(s) = \sin(\pi s) \cdot \Gamma(s) - \zeta(s), \quad \sigma > 1$$

$$\Rightarrow \Gamma(1-s) \pi I(s) = \sin(\pi s) \underbrace{\Gamma(s) \Gamma(1-s)}_{\frac{\pi}{\sin(\pi s)}} \cdot \zeta(s)$$

$$\Rightarrow \zeta(s) = \Gamma(1-s) I(s) \text{ if } \sigma > 1.$$

$$I_2(s, c) = \frac{c^s}{2} \int_{-\pi}^{\pi} e^{i\theta(s)} g(c e^{i\theta}) d\theta$$

Aim: $\forall s$, $\lim_{c \rightarrow 0} I_2(s, c) = 0$.

s fixed

$$|I_2(s, c)| \leq \frac{c^\sigma}{2} \int_{-\pi}^{\pi} e^{-t\theta} |g(c e^{i\theta})| d\theta$$

where $g(z) = \frac{e^z}{1-e^z}$

* $g(z) = \frac{e^z}{1-e^z}$ is analytic in $|z| < 2\pi$ except for a simple pole at $z=0$: $\left(\lim_{z \rightarrow 0} z \cdot \frac{e^z}{1-e^z} = \lim_{z \rightarrow 0} \frac{z^{-1}}{1-e^z} \right)$

$\Rightarrow z \cdot g(z)$ is analytic in $|z| \leq 2\pi$

$\Rightarrow \forall z$ with $|z| \leq 2\pi$

$|z \cdot g(z)| \leq A$ for A constant

$$\lim_{z \rightarrow 0} \frac{1-e^z}{z} = \lim_{z \rightarrow 0} \frac{-z - \frac{z^2}{2!} - \frac{z^3}{3!}}{z} = \lim_{z \rightarrow 0} \left(-1 - \frac{z}{2!} - \frac{z^2}{3!} \right) = -1$$

$\Rightarrow \forall z$ with $|z| = c < 2\pi$

$\Rightarrow |g(z)| \leq \frac{A}{c}$

$$\leq \frac{c^\sigma}{2} \cdot \frac{A}{c} \int_{-\pi}^{\pi} e^{-t\theta} d\theta \rightarrow 0 \text{ as } c \rightarrow 0$$



Thm : For $\sigma > 1$

$$\zeta(s) = \Gamma(1-s) I(s)$$

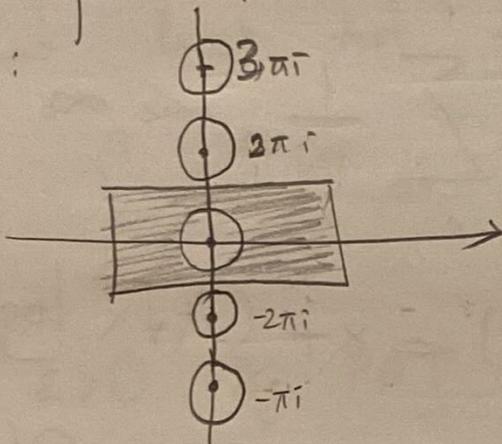
Definition of $\frac{\sigma}{s}$: If $\sigma \leq 1$, we define

$$\zeta(s) = \underbrace{\Gamma(1-s)}_{\text{analytic}} \underbrace{I(s)}_{\text{analytic}}$$

The functional equation of Riemann zeta: VI. Ders

Lemma: $g(z) = \frac{e^{-z}}{1-e^{-z}}$ is bounded on the region

$S(r)$ for all $0 < r < \pi$ where $S(r)$ denote the region:



Theorem: For all s ,

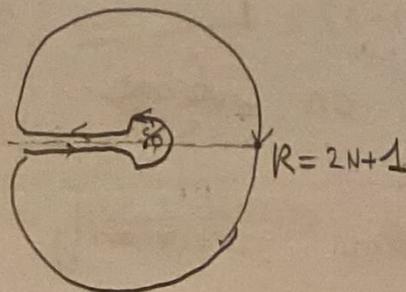
(*) $\zeta(1-s) = 2 \cdot (2\pi)^{-s} \Gamma(s) \cos\left(\frac{\pi s}{2}\right) \zeta(s)$

Equivalently; replacing s with $1-s$ in $*$, we get

$\zeta(s) = 2 \cdot (2\pi)^{-(1-s)} \Gamma(1-s) \cos\left(\frac{\pi(1-s)}{2}\right) \zeta(1-s)$

proof: Consider $I_N(s) = \frac{1}{2\pi i} \int_C z^{s-1} \frac{e^z}{1-e^z} dz$

where $C(N)$ is the contour below.



Aim : To prove that $\lim_{N \rightarrow \infty} I_N(s) = I(s)$
 for all s with $\sigma < 0$. So, it is enough to prove
 that the integral along the outer circle tends to 0
 as $N \rightarrow \infty$ ($R \rightarrow \infty$)

Parametrization for the outer circle $R = 2N+1$: $z = Re^{i\theta}$
 $-\pi < \theta < \pi$, $R = 2N+1$.

On the outer circle : $|z^{s-1}| = \left| R e^{i\theta(s-1)} \right| = R^{\sigma-1} e^{-\theta t}$

On the outer circle, $|g(z)| \leq A$ for some
 constant A by the previous lemma. $\leq R^{\sigma-1} e^{|\theta| \pi}$

$$|z^{s-1} g(z)| \leq A e^{|\theta| \pi} R^{\sigma-1}$$

$$\int_{C(N)} z^{s-1} g(z) dz \leq A e^{|\theta| \pi} R^{\sigma-1} \cdot 2\pi R$$

$$\leq K R^{\sigma} \rightarrow 0 \quad \text{if } \sigma < 0$$

If $\sigma < 0$, $\lim_{N \rightarrow \infty} I_N(s) = I(s)$.

If $\sigma > 1$, $\lim_{N \rightarrow \infty} I_N(1-s) = I(1-s)$.

Now, we will compute $I_N(1-s)$ by Residue Thm,



$$I_N(1-s) = \sum_{\substack{n=-N \\ n \neq 0}}^N \text{Res} \left[z^{-s} \frac{e^z}{1-e^z}, 2n\pi i \right]$$

$$i = e^{i\frac{\pi}{2}} = e^{-\frac{\pi}{2}}$$

$$\lim_{z \rightarrow 2n\pi i} (z - 2n\pi i) \cdot z^{-s} \frac{e^z}{1-e^z}$$

If $\sigma > 1$, then

$$I_N(1-s) = \sum_{n=-N}^N \frac{1}{(2n\pi i)^s} = \sum_{n=1}^N \frac{1}{(2n\pi i)^s} + \sum_{n=1}^N \frac{1}{(-2n\pi i)^s} = \frac{-1}{(2n\pi i)^s}$$

$$= \frac{i^{-s}}{(2\pi)^s} \sum_{n=1}^N \frac{1}{n^s} + \frac{(-i)^s}{(2\pi)^s} \sum_{n=1}^N \frac{1}{n^s}$$

$$= \frac{i^{-s} + (-i)^s}{(2\pi)^s} \sum_{n=1}^N \frac{1}{n^s}$$

$$= \frac{2 \cos\left(\frac{s\pi}{2}\right)}{(2\pi)^s} \sum_{n=1}^N \frac{1}{n^s}$$

If $\sigma > 1$, then

$$I(1-s) = \lim_{N \rightarrow \infty} I_N(1-s) = 2 \cos\left(\frac{\pi s}{2}\right) (2\pi)^{-s} \zeta(s)$$

If $\sigma > 1$

$$\zeta(1-s) = \Gamma(s) I(1-s)$$

$$\Rightarrow \zeta(1-s) = 2(2\pi)^{-s} \Gamma(s) \cos\left(\frac{\pi s}{2}\right) \zeta(s)$$

The result follows for all s by analytic continuation

$$\zeta(s) = \Gamma(1-s) I(s)$$

$$(i) \zeta(1-s) = 2 \cdot (2\pi)^{-s} \Gamma(s) \cos\left(\frac{\pi s}{2}\right) \zeta(s)$$

$$(ii) \zeta(s) = 2 \cdot (2\pi)^{s-1} \Gamma(s-1) \sin\left(\frac{\pi s}{2}\right) \zeta(1-s)$$

* Take $s = 2n+1$ if $n=1, 2, 3, \dots$

$$\zeta(-2n) = 0$$

Note that (iii) $\Gamma(1-s) \sin\frac{\pi s}{2} = \frac{\Gamma(\frac{1-s}{2}) 2^{-s} \sqrt{\pi}}{\Gamma(\frac{s}{2})}$

Combining (ii) and (iii), we get

$$\pi^{\frac{-s}{2}} \zeta(s) \Gamma\left(\frac{s}{2}\right) = \pi^{\frac{s-1}{2}} \Gamma\left(\frac{1-s}{2}\right) \zeta(1-s)$$

$$\phi(s) = \phi(1-s)$$

Evaluation of $\zeta(-n)$:

$$* \zeta(-n) = \underbrace{\Gamma(1+n)}_{n!} I(-n)$$

$$I(-n) = \frac{1}{2\pi i} \int_C z^{-n-1} \frac{e^z}{1-e^z} dz = \frac{1}{2\pi i} \int_{C_2} z^{-n-1} \frac{e^z}{1-e^z} dz$$

$$= \text{Res} \left[z^{-n-1} \frac{e^z}{1-e^z}, 0 \right]$$

RESIN MATEMATIK KÖÜ

Definition : Define $B_n(x)$ by $\frac{z e^{xz}}{e^z - 1} = \sum_{n=0}^{\infty} \frac{B_n(x)}{n!} z^n$
 where $|z| < 2\pi$.

For $x=0$, $\frac{z}{e^z - 1} = \sum_{n=0}^{\infty} \frac{B_n}{n!} z^n$
 $B_n = B_n(0)$

$$\frac{z}{e^z - 1} = \frac{z}{z + \frac{z^2}{2!} + \frac{z^3}{3!} + \dots} = \frac{1}{1 + \frac{z}{2!} + \frac{z^2}{3!} + \dots} = \sum_{n=0}^{\infty} \frac{B_n}{n!} z^n$$

$$= a_0 + a_1 z + a_2 z^2 + \dots$$

$$\Rightarrow \left(1 + \frac{z}{2!} + \frac{z^2}{3!} + \dots \right) \left(a_0 + a_1 z + a_2 z^2 + \dots \right) = 1$$

$$\Rightarrow a_0 = \boxed{1 = B_0}$$

$$\Rightarrow \frac{1}{2} + a_1 = 0 \Rightarrow \boxed{B_1 = -\frac{1}{2}}$$

$$\Rightarrow a_2 - \frac{1}{4} + \frac{1}{6} = 0 \Rightarrow \boxed{B_2 = \frac{1}{6}}$$

$$I(-n) = \text{Res} \left[\frac{z^{-n-1} e^z}{1 - e^z}, 0 \right]$$

$$= -\text{Res} \left[z^{-n-2} \left(\frac{z \cdot e^z}{e^z - 1} \right), 0 \right] = -\frac{B_{n+1}(1)}{(n+1)!}$$

$$\sum_{n=0}^{\infty} \frac{B_n(1)}{n!} z^n$$

$$\Rightarrow \boxed{I(-n) = -n! \cdot \frac{B_{n+1}(1)}{(n+1)!} = -\frac{B_{n+1}(1)}{n+1}}$$

*
**

Now, if $n \geq 1$,

$$\zeta(1-2n) = -\frac{B_{2n}}{2n}$$

$$\zeta(1-2n) = 2 \cdot (2\pi)^{-2n} \frac{\Gamma(2n)}{(2n-1)!} \cos\left(\frac{\pi \cdot 2n}{2}\right) \zeta(2n)$$

$$\Rightarrow \zeta(2n) = (-1)^{n+1} \frac{(2\pi)^{2n} B_{2n}}{2 \cdot (2n)!}$$

$$\Rightarrow \zeta(2) = \frac{\pi^2}{6}, \quad \zeta(4) = \frac{\pi^4}{90}, \quad \dots$$

