

The Riemann zeta function

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Content

- The ring of arithmetic functions.
 - Dirichlet series.
 - Distribution of prime numbers : elementary results.
 - Abel's Partial Summation Formula PSF.
 - Abscissa of convergence.
 - Euler Product.
 - Analytic continuation of the Riemann zeta function (I).
 - The Prime Number Theorem.
 - Analytic continuation of the Riemann zeta function (II).
 - Special values of the Riemann zeta function.
 - Functional Equation.
 - Riemann memoir.
 - Explicit formulae. Hadamard product Expansion.
 - The Riemann Hypothesis.
 - Diophantine problems

The fundamental Theorem of arithmetic

$$n = \prod_p p^{v_p(n)}$$

$$\omega(n) = \sum_{p|n} 1, \quad \Omega(n) = \sum_{p|n} v_p(n).$$

Divisor function

$$\tau(n) = \sigma_0(n) = d(n) = \sum_{d|n} 1.$$

Arithmetic functions $f : \mathbb{N} \rightarrow \mathbb{C}$

Multiplicative function : $f(ab) = f(a)f(b)$ if $\gcd(a, b) = 1$.
 Example : for $k \in \mathbb{C}$, $\sigma_k(n) = \sum_{d|n} d^k$.
Completely multiplicative function : $f(ab) = f(a)f(b)$ for all a, b .
 Example : for $k \in \mathbb{C}$, $i^k = p_k : n \mapsto n^k$.

A multiplicative function is characterised by its values at prime powers :

$$f(n) = \prod_p f(p^{v_p(n)}).$$

A completely multiplicative function is characterised by its values at prime numbers :

$$f(n) = \prod_p f(p)^{\nu_p(n)}.$$

Dirichlet series

$$D(f, s) = \sum_{n \geq 1} f(n)n^{-s}.$$

Main example : Euler (1736), Riemann (1859)

$$\zeta(s) = \sum_{n \geq 1} \frac{1}{n^s}.$$

Euler : $\zeta(2) = \pi^2/6$, $\zeta(4) = \pi^4/90$, $\zeta(2n)\pi^{-2n} \in \mathbb{Q}$ ($n \geq 0$),
 $\zeta(0) = -1/2$, $\zeta(-1) = -1/12$,
 $\zeta(-2n) = 0$ ($n \geq 1$), $\zeta(-2n-1) \in \mathbb{Q}$ ($n \geq 0$).

Product of Dirichlet series

$$D(f, s)D(g, s) = D(f * g, s).$$

Convolution :

$$f * g(n) = \sum_{ab=n} f(a)g(b).$$

The ring \mathcal{A} of arithmetic functions

The ring of arithmetic functions is a commutative factorial ring \mathcal{A} , the unity of which is the Kronecker delta function δ with

$$\delta(n) = \begin{cases} 1 & \text{for } n = 1, \\ 0 & \text{for } n > 1. \end{cases}$$

The units are the arithmetic functions f such that $f(1) \neq 0$.

Exercise: check that the inverse g of a unit f is defined recursively by

$$g(1) = f(1)^{-1}, \quad g(n) = -f(1)^{-1} \sum_{d|n, d < n} f(n/d)g(d) \quad (n > 1).$$

Examples of arithmetic functions

The constant function $\mathbf{1} = j^0 : n \mapsto 1$.

The Kronecker delta function δ .

The Möbius function : μ .

Euler totient function : φ .

The function $j : j(n) = n$ for all $n \geq 1$.

The characteristic function of the squares : κ .

The lambda function : $\lambda = (-1)^\Omega$.

The von Mangoldt function :

$$\Lambda(n) = \begin{cases} \log p & \text{if } n = p^m \text{ with } p \text{ prime and } m \geq 1, \\ 0 & \text{if } n \text{ is not a prime power.} \end{cases}$$

Elementary results on prime numbers.

For $n \geq 1$,

$$2^n \leq \binom{2n}{n} \leq 4^n.$$

For $n \geq 1$ and p prime,

$$\nu_p(n!) = \sum_{m \geq 1} \left\lfloor \frac{n}{p^m} \right\rfloor.$$

For $n \geq 1$,

$$\theta(2n) - \theta(n) \leq 4 \log n.$$

Consequence :

$$\theta(x) \leq C_1 x, \quad \pi(x) \geq C_2 \frac{x}{\log x}.$$

Elementary results (continued)

For $2 \leq y < x$,

$$\pi(x) - \pi(y) \leq \frac{1}{\log y} (\theta(x) - \theta(y)).$$

$$\frac{\theta(x)}{\log x} \leq \pi(x) \leq \frac{\theta(x)}{\log x + 2 \log \log x} + \frac{x}{(\log x)^2}.$$

Exercises

von Mangoldt function

Deduce

$$\sum_{p \leq x} \frac{\log p}{p} = \log x + O(1)$$

and

$$\sum_{p \leq x} \frac{1}{p} = \log \log x + C + O(1/\log x)$$

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

where

$$\Lambda(n) = \begin{cases} \log p & \text{if } n = p^m \text{ with } p \text{ prime and } m \geq 1, \\ 0 & \text{if } n \text{ is not a prime power.} \end{cases}$$

Exercise

Check

$$\lim_{s \rightarrow 1} \left(\zeta(s) - \frac{1}{s-1} \right) = \gamma$$

where γ is *Euler constant* :

$$\gamma = \lim_{N \rightarrow \infty} \frac{1}{1} + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{N} - \log N.$$

Hint:

$$1 + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{N} = 1 + \int_1^N ([t] - t) \frac{dt}{t^2} \quad (\text{telescopic sum})$$

Abel summation.

$$A_0 = 0, \quad A_n = \sum_{m=1}^n a_m, \quad a_n = A_n - A_{n-1} \quad (n \geq 1)$$

$$\sum_{n=1}^N a_n b_n = \sum_{n=1}^{N-1} A_n (b_n - b_{n+1}) + A_N b_N.$$

Abel's Partial Summation Formula PSF.

Let a_n be a sequence of complex numbers and $A(x) = \sum_{n \leq x} a_n$. Let f be a function of class C^1 . Then

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

Abel summation : an example.

Take $a_n = 1$ for all n , so that $A(t) = \lfloor t \rfloor$. Then

$$\sum_{n=M+1}^N f(n) = \int_M^N f(t)dt + \int_M^N (t - \lfloor t \rfloor) f'(t)dt$$

Take $f(t) = 1/t$. Then

$$\sum_{n=1}^N \frac{1}{n} = \log N + \gamma + O(1/N)$$

where γ is *Euler constant*

$$\gamma = 1 - \int_1^\infty \{t\} \frac{dt}{t^2} \quad \text{where} \quad \{t\} = t - \lfloor t \rfloor.$$

Abel summation for ζ .

Take $a_n = n^{-s}$ for all n ; assume $\operatorname{Re}(s) > 1$. An approximation of the series

$$\sum_{n \geq 1} n^{-s}$$

is

$$\int_1^\infty t^{-s} dt = \frac{1}{s-1}.$$

It is a fact that $(s - 1)\zeta(s) \rightarrow 1$ as $s \rightarrow 1_+$.

We will see that if we remove this singularity of ζ at $s = 1$, the difference

$$\zeta(s) - \frac{1}{s-1}$$

becomes an entire function (analytic in \mathbb{C}).

Analytic continuation of $\zeta(s)$ to $\operatorname{Re}(s) > 0$

$$(1-2^{1-s})\zeta(s) = 1^{-s} - 2^{-s} + 3^{-s} - 4^{-s} + \dots + (2n-1)^{-s} - (2n)^{-s} + \dots$$

$$\log(1-u) = -\frac{u}{1} - \frac{u^2}{2} - \frac{u^3}{3} - \dots - \frac{u^n}{n} - \dots$$

$$1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots = \log 2.$$

$$\lim_{s \rightarrow 1^+} (1 - 2^{1-s})\zeta(s) = \log 2$$

$$\lim_{s \rightarrow 1^+} (s - 1)\zeta(s) = 1$$

Hardy and Wright : $\lim_{s \rightarrow 1} \sum a_n n^{-s} = \sum a_n n^{-1}$ if the series in RHS converges. 22 / 74

Abscissa of convergence

Let $f(s) = \sum_{n \geq 1} a_n n^{-s}$ be a Dirichlet series converging at s_0 . Then for any $C > 1$ it converges uniformly on the sector

$$\left\{ s \in \mathbb{C} \mid \operatorname{Re}(s - s_0) \geq 0, |s - s_0| \leq C \operatorname{Re}(s - s_0) \right\}$$

A Dirichlet series $f(s) = \sum_{n \geq 1} a_n n^{-s}$ has an abscissa of convergence $\sigma_0 \in \mathbb{R} \cup \{-\infty, +\infty\}$, such that the series converges for $\operatorname{Re}(s) > \sigma_0$ and diverges for $\operatorname{Re}(s) < \sigma_0$.

The sum of the series is analytic in the half plane $\operatorname{Re}(s) > \sigma_0$ and its derivatives are given by

$$f^{(k)}(s) = \sum_{n \geq 1} a_n (-\log n)^k n^{-s}.$$

Absolute abscissa of convergence

The absolute abscissa of convergence σ_a is defined in the same way.

One can prove

$$\sigma_0 \leq \sigma_a \leq \sigma_0 + 1.$$

For the Riemann zeta function, $\sigma_0 = \sigma_a = 1$.

For the Dirichlet series

$$(1 - 2^{1-s})\zeta(s) = \sum_{n \geq 1} (-1)^{n-1} n^{-s},$$

we have $\sigma_0 = 1$ and $\sigma_a = 0$.

Riemann Hypothesis : the abscissa of convergence of the Dirichlet series $D(\mu, s) = \frac{1}{\zeta(s)}$ is $1/2$.

Infinite products

Definition of the convergence of a product.

Remark. If z_n is any sequence of complex numbers and if one at least of the z_n vanishes, then the sequence

$$(z_0 z_1 z_2 \cdots z_n)_{n \geq 0}$$

converges to 0.

Remark.

$$\lim_{N \rightarrow \infty} \prod_{n=1}^N \left(1 - \frac{1}{n+1}\right) = 0.$$

Convergent infinite products

Definitions. An infinite product $\prod_{n \geq 0} (1 + u_n)$ is convergent (resp. absolutely convergent) if there exists $n_0 \geq 0$ such that $|u_n| < 1$ for $n \geq n_0$ and the series $\sum_{n \geq n_0} \log(1 + u_n)$ is convergent (resp. absolutely convergent).

An infinite product of functions $\prod_{n \geq 0} (1 + u_n(x))$ is uniformly convergent on a compact K if there exists $n_0 \geq 0$ such that $|u_n(z)| < 1$ for $n \geq n_0$ and all $z \in K$ and such that the series $\sum_{n \geq n_0} \log(1 + u_n(z))$ is uniformly convergent on K .

Convergent infinite products

A product $\prod_{n \geq 0} (1 + u_n)$ is absolutely convergent if and only if the series $\sum_{n \geq 0} |u_n|$ is convergent

A convergent infinite product is zero if and only if one of the factors is zero.

If the series $\sum_{n \geq 0} \log(1 + u_n(z))$ is uniformly convergent on every compact subset of an open set U , then the infinite product $\prod_{n \geq 0} (1 + u_n(z))$ is holomorphic on U .

Euler Product

The infinite product $\prod_p (1 - p^{-s})$ is uniformly convergent on any compact included in the half plane $\operatorname{Re}(s) > 1$. It defines an analytic function in this half plane and we have

$$\zeta(s) = \prod_p \frac{1}{1 - p^{-s}}.$$

For $X > 0$, let $\mathcal{N}(X)$ be the set of positive integers, the prime factors of which are $\leq X$. Then

$$\prod_{p \leq X} \frac{1}{1 - p^{-s}} = \prod_{p \leq X} \sum_{m \geq 0} \frac{1}{p^{ms}} = \sum_{n \in \mathcal{N}(X)} \frac{1}{n^s}.$$

Hindry p. 137

$$\zeta(s) \neq 0 \text{ for } \operatorname{Re}(s) > 1$$

For $\operatorname{Re}(s) = \sigma > 1$,

$$\left| \zeta(s) - \prod_{p \leq X} \frac{1}{1 - p^{-s}} \right| = \left| \sum_{n \notin \mathcal{N}(X)} \frac{1}{n^s} \right| \leq \sum_{n > X} \left| \frac{1}{n^s} \right| = \sum_{n > X} \frac{1}{n^\sigma}.$$

$$\log(1 - u) = - \sum_{m \geq 1} \frac{u^m}{m}.$$

$$\log(1 - p^{-s}) = - \sum_{m \geq 1} \frac{p^{-ms}}{m}$$

$$\zeta(s) = \exp \left(\sum_p \sum_{m \geq 1} \frac{1}{mp^{ms}} \right).$$

Euler products for multiplicative functions

Proposition : an arithmetic function f is multiplicative (resp. completely multiplicative) if and only if

$$D(f, s) = \prod_p \left(\sum_{\nu=0}^{\infty} f(p^\nu) p^{-\nu s} \right),$$

(resp.

$$D(f, s) = \prod_p \left(\sum_{\nu=0}^{\infty} (f(p)p^{-s})^\nu \right) = \prod_p \frac{1}{1 - f(p)p^{-s}}.$$

Recall the von Mangoldt function

$$\Lambda(n) = \begin{cases} \log p & \text{if } n = p^m \text{ with } p \text{ prime and } m \geq 1, \\ 0 & \text{if } n \text{ is not a prime power.} \end{cases}$$

and the formula

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

The Prime Number Theorem

Theorem. The integral

$$\int_1^\infty (\theta(t) - t) \frac{dt}{t^2}$$

is convergent.

Corollary : $\theta(x) \sim x$ as $x \rightarrow \infty$.

Hindry p. 148

Consequence

Take $h(u) = \theta(e^u) e^{-u} - 1$. Then the function

$$F(s) = \int_0^\infty h(u) e^{-su} du = \int_1^\infty \frac{\theta(t) - t}{t^{s+2}} dt$$

can be written as the sum of

$$-\frac{\zeta'(s+1)}{(s+1)\zeta(s+1)} - \frac{1}{s}$$

and a holomorphic function on $\operatorname{Re}(s) \geq -1/2$.

The key point in the proof of the PNT is the following result of Hadamard and de la Vallée Poussin

Theorem. The function $\zeta(s)$ has no zero on the line $\operatorname{Re}(s) = 1$.

Hindry p. 149

Laplace Transform

Let $h(t)$ be a bounded piecewise continuous function. Then the integral

$$F(s) = \int_0^\infty h(u) e^{-su} du$$

is convergent and defines a holomorphic function on the half plane $\operatorname{Re}(s) > 0$.

If this function F can be analytically continued to a holomorphic function on an open set containing the closed half plane $\operatorname{Re}(s) \geq 0$, the the integral converges for $s = 0$ and

$$F(0) = \int_0^\infty h(u) du.$$

Hindry p. 148

No zero of $\zeta(s)$ on the line $\operatorname{Re}(s) = 1$

Trigonometric formula :

$$4 \cos x + \cos(2x) + 3 = 2(1 + \cos x)^2 \geq 0.$$

Consequence :

$$|\zeta(\sigma + it)|^4 |\zeta(\sigma + 2it) \zeta(\sigma)^3| \geq 1$$

for $\sigma \geq 1$ and $t \in \mathbb{R}$.

Euler Gamma function

The integral

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

defines an analytic function on the half plane $\operatorname{Re}(s) > 0$ which satisfies the functional equation

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

The Gamma function can be analytically continued to a meromorphic function in the complex plane \mathbb{C} with a simple pole at any integer ≤ 0 . The residue at $s = -k$ ($k \geq 0$) is $(-1)^k/k!$.

Euler Gamma function

$$\Gamma(s) = \left[\frac{1}{s} e^{-s} t^s \right]_0^\infty + \frac{1}{s} \int_0^\infty e^{-t} t^s dt = \frac{1}{s} \Gamma(s+1).$$

$$\Gamma(s) = \frac{\Gamma(s+n+1)}{s(s+1)\cdots(s+n)}.$$

Remark. From $\Gamma(1) = 1$ we deduce $\Gamma(n+1) = n!$ for $n \geq 0$.

$$\Gamma(1/2) = \sqrt{\pi}$$

$$\Gamma(1/2) = \int_0^\infty e^{-t} t^{-1/2} dt = 2 \int_0^\infty e^{-x^2} dx.$$

Hence

$$\begin{aligned} \frac{1}{4}\Gamma(1/2)^2 &= \int_0^\infty \int_0^\infty e^{-x^2-y^2} dxdy \\ &= \int_0^\infty \int_0^{\pi/2} e^{-r^2} r dr d\theta \\ &= \left[-\frac{1}{2}e^{-r^2} \right]_0^\infty \frac{\pi}{2} \\ &= \frac{\pi}{4}. \end{aligned}$$

Euler Gamma function

Exercises:

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

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

$$\Gamma(s) = \lim_{n \rightarrow \infty} \frac{n^s n!}{s(s+1)\cdots(s+n)}.$$

$$\frac{1}{\Gamma(s)} = se^{\gamma s} \prod_{n=1}^{\infty} \left(1 + \frac{s}{n}\right) e^{-s/n}.$$

Analytic continuation of $\zeta(s)$ (continued)

For $\operatorname{Re}(s) > 1$,

$$\zeta(s) = \frac{1}{\Gamma(s)} \int_0^\infty \frac{1}{e^t - 1} t^s \frac{dt}{t},$$

$$\frac{1}{e^t - 1} = \sum_{n \geq 1} e^{-nt},$$

$$\int_0^\infty e^{-nt} t^s \frac{dt}{t} = \frac{\Gamma(s)}{n^s}.$$

Analytic continuation

Lemma. Let $f \in \mathcal{C}^\infty(\mathbb{R}_{>0})$ be a fast decreasing function at infinity. Then the function defined for $\operatorname{Re}(s) > 0$ by the integral

$$L(f, s) = \frac{1}{\Gamma(s)} \int_0^\infty f(t) t^s \frac{dt}{t}$$

has an analytic continuation to \mathbb{C} .

Special values :

Under the assumptions of the lemma, for $n \geq 0$ we have

$$L(f, -n) = (-1)^n f^{(n)}(0).$$

Colmez p. 40

Colmez p. 41

Bernoulli numbers

<http://www.bernoulli.org/>

The function

$$f_0(t) = \frac{t}{e^t - 1}.$$

satisfies the hypotheses of the Lemma. Define $(B_n)_{n \geq 0}$ by

$$f_0(t) = \sum_{n \geq 0} B_n \frac{t^n}{n!}.$$

$$B_0 = 1, \quad B_1 = -\frac{1}{2}, \quad B_2 = \frac{1}{6}, \quad B_4 = -\frac{1}{30}, \quad B_6 = \frac{1}{42},$$

$$B_3 = B_5 = B_7 = \dots = 0.$$

n	0	1	2	4	6	8	10	12	14	16	18	20
B_n	1	$-\frac{1}{2}$	$\frac{1}{6}$	$-\frac{1}{30}$	$\frac{1}{42}$	$-\frac{1}{30}$	$\frac{5}{66}$	$-\frac{691}{2730}$	$\frac{7}{6}$	$-\frac{3617}{510}$	$\frac{43867}{798}$	$-\frac{174611}{330}$
$\frac{B_n}{n}$		$\frac{1}{12}$	$-\frac{1}{120}$	$\frac{1}{252}$	$-\frac{1}{240}$	$\frac{1}{132}$	$-\frac{691}{32760}$	$\frac{1}{12}$	$-\frac{3617}{8160}$	$\frac{43867}{14364}$	$-\frac{174611}{6600}$	

$\zeta(s)$ as an integral

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

Poles :

For $\Gamma(s) : s = 0, -1, -2, \dots$ residue $(-1)^n/n!$ at $s = -n$.

For $\int_0^\infty \frac{t^{s-1}}{e^t - 1} dt : s = 1, 0, -1, -2, \dots$ residue $B_{n+1}/(n+1)!$ at $s = -n$.

Hence the poles cancel except for $s = 1$.

Values at negative integers

The Riemann zeta function $\zeta(s)$ has a meromorphic continuation to \mathbb{C} which is analytic in $\mathbb{C} \setminus \{1\}$, with a simple pole at $s = 1$ with residue 1.

For n a positive integer,

$$\zeta(-n) = (-1)^n \frac{B_{n+1}}{n+1}.$$

In particular $\zeta(-n) \in \mathbb{Q}$ for $n \geq 0$ and $\zeta(-2n) = 0$ for $n \geq 1$.

$$\zeta(0) = -\frac{1}{2}, \quad \zeta(-1) = -\frac{1}{12}, \quad \zeta(-3) = \frac{1}{120},$$

$$\zeta(-5) = \frac{1}{252}, \quad \zeta(-7) = \frac{1}{240}.$$

Values at positive even integers

Theorem. Let $n \geq 1$ be a positive integer. Then

$$\zeta(2n) = -\frac{1}{2} B_{2n} \frac{(2i\pi)^{2n}}{(2n)!}.$$

In particular $\zeta(2n)/\pi^{2n}$ is a rational number.

Examples :

$\zeta(2) = \pi^2/6$ (The Basel problem).

$\zeta(4) = \pi^4/90$, $\zeta(6) = \pi^6/945$, $\zeta(8) = \pi^8/9450$.

The Basel problem, first posed by Pietro Mengoli in 1644, was solved by Leonhard Euler in 1735, when he was 28 only.

“Proof” of $\zeta(2) = \pi^2/6$, following Euler

The sum of the inverses of the roots of a polynomial f with $f(0) = 1$ is $-f'(0)$: for

$$1 + a_1z + a_2z^2 + \cdots + a_nz^n = (1 - \alpha_1z) \cdots (1 - \alpha_nz)$$

we have $\alpha_1 + \cdots + \alpha_n = -a_1$.

Write

$$\frac{\sin x}{x} = 1 - \frac{x^2}{3!} + \frac{x^4}{5!} - \frac{x^6}{7!} + \cdots$$

Set $z = x^2$. The zeroes of the function

$$\frac{\sin \sqrt{z}}{\sqrt{z}} = 1 - \frac{z}{3!} + \frac{z^2}{5!} - \frac{z^3}{7!} + \cdots$$

are $\pi^2, 4\pi^2, 9\pi^2, \dots$ hence the sum of the inverses of these numbers is

$$\sum_{n \geq 1} \frac{1}{n^2 \pi^2} = \frac{1}{6}.$$

Remark

Completing Euler's proof

Let $\lambda \in \mathbb{C}$. The functions

$$f(z) = 1 + a_1 z + a_2 z^2 + \dots$$

and

$$e^{\lambda z}f(z) = 1 + (a_1 + \lambda)z + \dots$$

have the same zeroes, say $1/\alpha_i$.

The sum $\sum_i \alpha_i$ cannot be at the same time $-a_1$ and $-a_1 - \lambda$.

$$\frac{\sin x}{x} = \prod_{n \geq 1} \left(1 - \frac{x^2}{n^2\pi^2}\right).$$

$$\frac{\sin x}{x} = 1 - \frac{x^2}{6} + \dots \implies \sum_{n \geq 1} \frac{1}{n^2 \pi^2} = \frac{1}{6}.$$

http://en.wikipedia.org/wiki/Basel_problem

Evaluating $\zeta(2)$. Fourteen proofs compiled by Robin Chapman.

Another proof (Calabi)

P. Cartier. – *Fonctions polylogarithmes, nombres polyzêtas et groupes pro-unipotents*. Sémin. Bourbaki no. 885 Astérisque **282** (2002), 137–173.

Another proof (Calabi)

$$\frac{1}{1-x^2y^2} = \sum_{n \geq 0} x^{2n} y^{2n}.$$

$$\int_0^1 x^{2n} dx = \frac{1}{2n+1}.$$

$$\int_0^1 \int_0^1 \frac{dxdy}{1-x^2y^2} = \sum_{n \geq 0} \frac{1}{(2n+1)^2}.$$

$$x = \frac{\sin u}{\cos v}, \quad y = \frac{\sin v}{\cos u},$$

$$\int_0^1 \int_0^1 \frac{dxdy}{1-x^2y^2} = \int_{0 < u < \pi/2, 0 < v < \pi/2, u+v < \pi/2} dudv = \frac{\pi^2}{8}.$$

Completing Calabi's proof of $\zeta(2) = \pi^2/6$

From

$$\sum_{n \geq 0} \frac{1}{(2n+1)^2} = \frac{\pi^2}{8}.$$

one deduces

$$\sum_{n \geq 1} \frac{1}{n^2} = \sum_{n \geq 1} \frac{1}{(2n)^2} + \sum_{n \geq 0} \frac{1}{(2n+1)^2}.$$

$$\sum_{n \geq 1} \frac{1}{(2n)^2} = \frac{1}{4} \sum_{n \geq 1} \frac{1}{n^2}.$$

$$\zeta(2) = \sum_{n \geq 1} \frac{1}{n^2} = \frac{4}{3} \sum_{n \geq 0} \frac{1}{(2n+1)^2} = \frac{\pi^2}{6}.$$

The function $\pi \cotg(\pi z)$

Proposition : for $z \in \mathbb{C} \setminus \mathbb{Z}$,

$$\pi \cot \pi z = \frac{1}{z} + \sum_{n=1}^{\infty} \left(\frac{1}{z+n} + \frac{1}{z-n} \right).$$

$$\sum_{n=1}^{\infty} \frac{2z}{z^2 - n^2} = -2 \sum_{n=1}^{\infty} \zeta(2n) z^{2n-1}.$$

$$\pi \cot g \pi z = i\pi \frac{e^{2i\pi z} + 1}{e^{2i\pi z} - 1} = i\pi + \frac{2i\pi}{e^{2i\pi z} - 1} = i\pi + \frac{1}{z} \sum_{n=0}^{\infty} B_n \frac{(2i\pi z)^n}{n!}.$$

Functional equation

An entire function (analytic in \mathbb{C}) is defined by

$$\xi(s) = s(s-1)\pi^{-s/2}\Gamma(s/2)\zeta(s).$$

$$\xi(0) = \xi(1) = 1.$$

Theorem (Riemann) :

$$\xi(s) \equiv \xi(1-s).$$

Non trivial zeroes

Denote by Z the multiset of zeroes (counting multiplicities) of $\zeta(s)$ in the critical strip $0 < \operatorname{Re}(s) < 1$ and by Z_+ the multiset of zeroes (counting multiplicities) of $\zeta(s)$ in the critical strip $0 < \operatorname{Re}(s) < 1$ with positive imaginary part.

Them

$$Z_+ = Z \cup \{1 - \rho \mid \rho \in Z\}.$$

Hadamard product expansion

Explicit formula :

$$s(1-s)\pi^{-s/2}\Gamma(s/2)\zeta(s) = -e^{Bs} \prod_{\rho \in Z} \left(1 - \frac{s}{\rho}\right) e^{s/\rho}$$

with

$$B = -\frac{1}{2} \sum_{\rho \in Z} \frac{1}{\rho(1-\rho)} = -\frac{\gamma}{2} - 1 + \frac{1}{2} \log(4\pi) = -0.023095\dots$$

We can write

$$e^{Bs} \prod_{\rho \in Z} \left(1 - \frac{s}{\rho}\right) e^{s/\rho} = \prod_{\rho \in Z_+} \left(1 - \frac{s}{\rho}\right) \left(1 - \frac{s}{1-\rho}\right).$$

Explicit formula for the logarithmic derivative

$$\frac{\zeta'(s)}{\zeta(s)} = \frac{1}{2} \log \pi - \frac{1}{2} \frac{\Gamma'(s/2)}{\Gamma(s/2)} - \frac{1}{s} - \frac{1}{s-1} + \sum_{\rho \in Z} \frac{1}{s-\rho}.$$

Poisson formula

For $f \in L^1(\mathbb{R})$ let \hat{f} be its Fourier transform :

$$\hat{f}(y) = \int_{-\infty}^{+\infty} f(x) e^{2i\pi xy} dx.$$

Assume that the function $x \mapsto \sum_{n \in \mathbb{Z}} f(x+n)$ is continuous with bounded variation on $[0, 1]$; then

$$\sum_{n \in \mathbb{Z}} f(n) = \sum_{m \in \mathbb{Z}} \hat{f}(m).$$

Recall van der Corput Formula (first course by Francesco Pappalardi).

Poisson formula

Corollary. The theta series

$$\theta(u) = \sum_{n \in \mathbb{Z}} e^{-\pi un^2}$$

satisfies the functional equation , for $u > 0$:

$$\theta(1/u) = \sqrt{u} \theta(u).$$

For $\operatorname{Re}(s) > 1$,

$$\xi(s) = s(s-1) \int_0^\infty \frac{(\theta(u) - 1) u^{s/2}}{2u} du.$$

The Riemann Memoir (1859).

On the number of primes less than a given magnitude (9p.)

- The function $\zeta(s)$ defined by the Dirichlet series $\sum_{n \geq 1} n^{-s}$ has an analytic continuation to the whole complex plane where it is holomorphic except a simple pole at $s = 1$ with residue 1.
- The following functional equation holds

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

- The Riemann zeta function $\zeta(s)$ has simple zeroes at $s = -2, -4, -6, \dots$ which are called the trivial zeroes, and infinitely many non-trivial zeroes in the critical strip of the form $\rho = \beta + i\gamma$ with $0 \leq \beta \leq 1$ and $\gamma \in \mathbb{R}$.

<http://www.claymath.org/sites/default/files/ezeta.pdf>

61 / 74

The Riemann Memoir (1859) (continued).

- The following product formula holds

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

- The following prime number formula holds

$$\psi^b(x) = \sum_{n \leq x}^b \Lambda(n) = x - \sum_{\rho} \frac{x^{\rho}}{\rho} - \log(2\pi) - \frac{1}{2} \log\left(1 - \frac{1}{x^2}\right).$$

- The Riemann Hypothesis. Every non-trivial zero of $\zeta(s)$ is on the critical line $\text{Re}(s) = 1/2$:

$$\rho = \frac{1}{2} + i\gamma.$$

◀ □ ▶ ⏪ ⏩ ⏴ ⏵ ⏷ Iwaniec Chap 5 ⏴ ⏵ ⏷ 62 / 74

The Riemann Hypothesis.

The complex zeroes of the Riemann zeta function $\zeta(s)$ in the critical strip $0 < \text{Re}(s) < 1$ lie on the critical line

$\text{Re}(s) = 1/2$:

$s \in \mathbb{C}$, $0 < \text{Re}(s) < 1$ and $\zeta(s) = 0 \implies \text{Re}(s) = 1/2$.

Equivalent statement:

$$\pi(x) = \text{Li}(x) + O(x^{1/2} \log x)$$

as $x \rightarrow \infty$.

Asymptotic expansion :

$$\text{Li}(x) \simeq \frac{x}{\log x} \sum_{n \geq 0} \frac{n!}{(\log x)^n} \simeq \frac{x}{\log x} + \frac{x}{(\log x)^2} + \dots$$

Riemann hypothesis for the Möbius function :

$$M(x) = O(x^{1/2+\epsilon})$$

63 / 74

Notes by Riemann

Non-trivial zeroes :

γ_1	= 14.134725...
γ_2	= 21.022039...
γ_3	= 25.01085...
γ_4	= 30.42487...

http://oeis.org/wiki/Riemann_zeta_function

Table of nontrivial zeros ^[5]		
n	Imaginary part (base 10) of n^{th} nontrivial zero (above the real axis)	OEIS
1	14.134725141734693790457251983562470270784257115699243175685567460149...	A058303
2	21.022039638771554992628479593896902777340524902781754628520403587...	A065434
3	25.010857580145688763213790992562821818659549672557996672496542006745...	A065452
4	30.42487612585951321031189753058409132018156023715440180962146036993...	A065453
5	32.935061587739189690662368994074903488812715603517039009280003440784...	A192492
6	37.58617815882567125721776348070533282140597350830793218333001113622...	
7	40.918719012147495187398126914633254395726165962777279536161303667253...	
8	43.32707328091499951949612216540680578264566837183687144687889368521...	
9	48.0051508811671597279424727494275160416868400114425117775312519814...	
10	49.77383247767230218191678467856372405723178299676662100781955750433...	

◀ □ ▶ ⏪ ⏩ ⏴ ⏵ ⏷ 64 / 74

Non trivial zeroes of $\zeta(s)$

Hardy (1914) : infinitely many non-trivial zeroes of $\zeta(s)$ are on the critical line.

Norman Levinson (1974) : $\geq 1/3$ of the non-trivial zeroes of $\zeta(s)$ are on the critical line.

Brian Conrey (1989) improved this further to two-fifths (precisely 40.77 %) are real. The present record seems to belong to S. Feng, who proved that at least 41.28% of the zeroes of the Riemann zeta function $\zeta(s)$ are on the critical line.

The asymptotic formula for $N(T)$

Let $N(T)$ be the number of zeroes $\rho = \beta + i\gamma$ of $\zeta(s)$ in the rectangle

$$0 < \beta < 1, \quad 0 < \gamma \leq T.$$

Then

$$N(T) = \frac{T}{2\pi} \log \frac{T}{2\pi e} + O(\log T)$$

for $T \geq 2$.

Iwaniec Chap. 9

Zero free region for $\zeta(s)$

De la Vallée Poussin (1896) :

$$\sigma > 1 - \frac{c}{\log(2 + |t|)}$$

for an absolute constant $c > 0$.

$$\psi(x) = x + O(x \exp(-c\sqrt{\log x})).$$

Korobov and Vinogradov (1957)

$$\sigma > 1 - c(\log t)^{-2/3}, \quad t \geq 2$$

$$\psi(x) = x + O(\exp(-c(\log x)^{3/5}(\log \log x)^{-1/5})), \quad x \geq 3$$

Diophantine problem

Conjecture. The numbers

$$\pi, \zeta(3), \zeta(5), \dots, \zeta(2n+1), \dots$$

are algebraically independent.

Apéry (1978) : $\zeta(3) \notin \mathbb{Q}$

Rivoal (2000) : infinitely many $\zeta(2n+1)$ are irrational ; the numbers $\zeta(2n+1)$ span a \mathbb{Q} -vector space of infinite dimension.

Zudilin (2004) : At least one of the 4 numbers $\zeta(5), \zeta(7), \zeta(9), \zeta(11)$ is irrational.

Multizeta values (MZV)

$\zeta(s)$ is a period

For s integer ≥ 2 ,

$$\zeta(s) = \int_{1 > t_1 > t_2 > \dots > t_s > 0} \frac{dt_1}{t_1} \dots \frac{dt_{s-1}}{t_{s-1}} \cdot \frac{dt_s}{1 - t_s}.$$

Euler

$$\zeta(s_1, \dots, s_k) = \sum_{n_1 > n_2 > \dots > n_k \geq 1} \frac{1}{n_1^{s_1} \cdots n_k^{s_k}}$$

for s_1, \dots, s_k positive integers with $s_1 \geq 2$.

Induction

$$\int_{t_1 > t_2 > \dots > t_s > 0} \frac{dt_2}{t_2} \dots \frac{dt_{s-1}}{t_{s-1}} \cdot \frac{dt_s}{1-t_s} = \sum_{n \geq 1} \frac{t_1^{n-1}}{n^{s-1}}.$$

MZV are periods

$$\zeta(2,1) = \int_{1 > t_1 > t_2 > t_3 > 0} \frac{dt_1}{t_1} \cdot \frac{dt_2}{1-t_2} \cdot \frac{dt_3}{1-t_3}.$$

Proof.

We have

$$\int_0^{t_2} \frac{dt_3}{1-t_3} = \sum_{n \geq 1} \frac{t_2^{n-1}}{n}, \quad \text{next} \quad \int_0^{t_1} \frac{t_2^{n-1} dt_2}{t_2 - 1} = \sum_{m > n} \frac{t_1^m}{m},$$

and

$$\int_0^1 t_1^{m-1} dt_1 = \frac{1}{m},$$

hence

$$\int_{1>t_1>t_2>t_3>0} \frac{dt_1}{t_1} \cdot \frac{dt_2}{1-t_2} \cdot \frac{dt_3}{1-t_3} = \sum_{m>n\geq 1} \frac{1}{m^2 n} = \zeta(2, 1)$$

Linear relations among MZVs

As a consequence, multiple zeta values satisfy a lot of independent linear relations with integer coefficients.

Example

Product of series :

$$\zeta(2)^2 = 2\zeta(2, 2) + \zeta(4)$$

Product of integrals :

$$\zeta(2)^2 = 2\zeta(2, 2) + 4\zeta(3, 1)$$

Hence

$$\zeta(4) = 4\zeta(3, 1)$$

Conjecture Rohrlich–Lang

Any algebraic dependence relation among the numbers

$(2\pi)^{-1/2}\Gamma(a)$ with $a \in \mathbb{Q}$ lies in the ideal generated by the standard relations :

(1) Translation :

$$\Gamma(a+1) = a\Gamma(a),$$

(2) Reflexion :

$$\Gamma(a)\Gamma(1-a) = \frac{\pi}{\sin(\pi a)}.$$

(3) Multiplication : for any positive integer n , we have

$$\prod_{k=0}^{n-1} \Gamma\left(a + \frac{k}{n}\right) = (2\pi)^{(n-1)/2} n^{-na+(1/2)} \Gamma(na).$$

(Universal odd distribution).

Artin L -functions, Artin primitive roots Conjecture and applications

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The Riemann zeta function

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