

The explicit upper bound of the multiple integral of $S(t)$ on the Riemann Hypothesis

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Abstract

We prove explicit upper bounds of the function $S_m(T)$, defined by the repeated integration of the argument of the Riemann zeta-function. The explicit upper bound of $S(T)$ and $S_1(T)$ have already been obtained by A. Fujii. Our result is a generalization of Fujii's results.

1 Introduction

We consider the argument of the Riemann zeta function $\zeta(s)$, where $s = \sigma + ti$ is a complex variable, on the critical line $\sigma = \frac{1}{2}$.

We shall give some explicit bounds on $S_m(T)$ defined below under the Riemann hypothesis.

We introduce the functions $S(t)$ and $S_1(t)$. When $T \neq \gamma$ (γ is not the ordinate of any zero of $\zeta(s)$), we define

$$S(T) = \frac{1}{\pi} \arg \zeta \left(\frac{1}{2} + Ti \right).$$

This is obtained by continuous variation along the straight lines connecting 2 , $2 + Ti$, and $\frac{1}{2} + Ti$, starting with the value zero. When $T = \gamma$, we define

$$S(T) = \frac{1}{2} \{S(T+0) + S(T-0)\}.$$

Next, we define $S_1(T)$ by

$$S_1(T) = \int_0^T S(t) dt + C, \quad \left(C = \frac{1}{\pi} \int_{\frac{1}{2}}^{\infty} \log |\zeta(\sigma)| d\sigma : \text{constant} \right).$$

It is a classical results of von Mangoldt (cf. chapter 9 of Titchmarsh [7]) that there exists a number $T_0 > 0$ such that for $T > T_0$ we have

$$S(T) = O(\log T), \quad S_1(T) = O(\log T).$$

Further, it is a classical result of Littlewood [8] that under the Riemann Hypothesis we have

$$S(T) = O \left(\frac{\log T}{\log \log T} \right), \quad S_1(T) = O \left(\frac{\log T}{(\log \log T)^2} \right).$$

For explicit upper bounds of $|S(T)|$ and $|S_1(T)|$, Karatsuba and Korolev (cf. Theorem 1 and Theorem 2 on [9]) have shown that

$$|S(T)| < 8 \log T, \quad |S_1(T)| < 1.2 \log T$$

for $T > T_0$. Also, under the Riemann Hypothesis, it was shown that

$$|S(T)| \leq 0.83 \frac{\log T}{\log \log T}, \quad |S_1(T)| \leq 0.51 \frac{\log T}{(\log \log T)^2}$$

for $T > T_0$ by Fujii.

Next, we introduce the functions $S_2(T)$, $S_3(T)$, $\dots$. And the non-trivial zeros of $\zeta(s)$ we denote by $\rho = \beta + \gamma i$. When $T \neq \gamma$, we put

$$S_0(T) = S(T), \quad S_m(T) = \int_0^T S_{m-1}(t) dt + C_m$$

for any integer $m \geq 1$, where C_m 's are the constants which are defined by, for any integer $k \geq 1$,

$$C_{2k-1} = \frac{1}{\pi} (-1)^{k-1} \underbrace{\int_{\frac{1}{2}}^{\infty} \int_{\sigma}^{\infty} \dots \int_{\sigma}^{\infty}}_{(2k-1)\text{-times}} \log |\zeta(\sigma)| (d\sigma)^{2k-1},$$

and

$$C_{2k} = (-1)^{k-1} \underbrace{\int_{\frac{1}{2}}^{\infty} \int_{\sigma}^{\infty} \dots \int_{\sigma}^{\infty}}_{2k\text{-times}} (d\sigma)^{2k} = \frac{(-1)^{k-1}}{(2k)! 2^{2k}}.$$

When $T = \gamma$, we put

$$S_m(T) = \frac{1}{2} \{S_m(T+0) + S_m(T-0)\}.$$

Concerning $S_m(T)$ for $m \geq 2$, Littlewood [8] have shown under the Riemann Hypothesis that

$$S_m(T) = O\left(\frac{\log T}{(\log \log T)^{m+1}}\right).$$

Theorem 1.

Under the Riemann Hypothesis for any integer $m \geq 1$, if m is odd,

$$\begin{aligned} |S_m(t)| &\leq \frac{\log t}{(\log \log t)^{m+1}} \cdot \frac{1}{2\pi m!} \left\{ \frac{1}{1 - \frac{1}{e} \left(1 + \frac{1}{e}\right)} \sum_{j=0}^m \frac{m!}{(m-j)!} \left(\frac{1}{e} + \frac{1}{2^{j+1}e^2}\right) \right. \\ &\quad \left. + \frac{1}{m+1} \cdot \frac{\frac{1}{e} \left(1 + \frac{1}{e}\right)}{1 - \frac{1}{e} \left(1 + \frac{1}{e}\right)} + \frac{1}{m(m+1)} \cdot \frac{1}{1 - \frac{1}{e} \left(1 + \frac{1}{e}\right)} \right\} \\ &\quad + O\left(\frac{\log t}{(\log \log t)^{m+2}}\right). \end{aligned}$$

If m is even,

$$\begin{aligned} |S_m(t)| &\leq \frac{\log t}{(\log \log t)^{m+1}} \cdot \frac{1}{2\pi m!} \left\{ \frac{1}{1 - \frac{1}{e} \left(1 + \frac{1}{e}\right)} \sum_{j=0}^m \frac{m!}{(m-j)!} \left(\frac{1}{e} + \frac{1}{2^{j+1}e^2}\right) \right. \\ &\quad \left. + \frac{1}{m+1} \cdot \frac{\frac{1}{e} \left(1 + \frac{1}{e}\right)}{1 - \frac{1}{e} \left(1 + \frac{1}{e}\right)} + \frac{\pi}{2} \cdot \frac{1}{1 - \frac{1}{e} \left(1 + \frac{1}{e}\right)} \right\} + O\left(\frac{\log t}{(\log \log t)^{m+2}}\right). \end{aligned}$$

This result is a generalization of the known explicit upper bounds for $S(T)$ and $S_1(T)$. It is to be stressed that the argument when the number of integration is odd is different from that when the number of integration is even.

The basic policy of the proof of this result is based on A. Fujii [1]. In the case when m is odd, we can directly generalize the proof of A. Fujii [1]. In the case when m is even, it is an extension of the method of A. Fujii [2].

To prove this result, we introduce some more notations. First, we define the function $I_m(T)$ as follows. When $T \neq \gamma$, we put for any integer $k \geq 1$

$$I_{2k-1}(T) = \frac{1}{\pi}(-1)^{k-1} \Re \left\{ \underbrace{\int_{\frac{1}{2}}^{\infty} \int_{\sigma}^{\infty} \cdots \int_{\sigma}^{\infty}}_{(2k-1)\text{-times}} \log \zeta(\sigma + Ti)(d\sigma)^{2k-1} \right\}$$

and

$$I_{2k}(T) = \frac{1}{\pi}(-1)^k \Im \left\{ \underbrace{\int_{\frac{1}{2}}^{\infty} \int_{\sigma}^{\infty} \cdots \int_{\sigma}^{\infty}}_{2k\text{-times}} \log \zeta(\sigma + Ti)(d\sigma)^{2k} \right\}.$$

When $T = \gamma$, we put for $m \geq 1$

$$I_m(T) = \frac{1}{2} \{I_m(T+0) + I_m(T-0)\}.$$

Then, $I_m(T)$ can be expressed as a single integral of the following form (cf. Lemma 2 in Fujii [3]): for any integer $m \geq 1$

$$I_m(T) = -\frac{1}{\pi} \Im \left\{ \frac{i^m}{m!} \int_{\frac{1}{2}}^{\infty} \left(\sigma - \frac{1}{2} \right)^m \frac{\zeta'}{\zeta}(\sigma + Ti) d\sigma \right\}.$$

From this expression, it is known under the Riemann Hypothesis that $S_m(T) = I_m(T)$ by Lemma 2 in Fujii [4].

Therefore, we should estimate $I_m(T)$.

2 Some lemmas

Let $s = \sigma + ti$. We suppose that $\sigma \geq \frac{1}{2}$ and $t \geq 2$. Let X be a positive number satisfying $4 \leq X \leq t^2$. Also, we put

$$\sigma_1 = \frac{1}{2} + \frac{1}{\log X}, \quad \Lambda_X(n) = \begin{cases} \Lambda(n) & \text{for } 1 \leq n \leq X, \\ \Lambda(n)^{\frac{\log \frac{X^2}{n}}{\log X}} & \text{for } X \leq n \leq X^2, \end{cases}$$

with

$$\Lambda(n) = \begin{cases} \log p & \text{if } n = p^k \text{ with a prime } p \text{ and an integer } k \geq 1, \\ 0 & \text{otherwise.} \end{cases}$$

Lemma 1.

Let $t \geq 2$, $X > 0$ such that $4 \leq X \leq t^2$. For $\sigma \geq \sigma_1 = \frac{1}{2} + \frac{1}{\log X}$,

$$\begin{aligned} \frac{\zeta'}{\zeta}(\sigma + ti) = & - \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma+ti}} - \frac{(1 + X^{\frac{1}{2}-\sigma}) \omega X^{\frac{1}{2}-\sigma}}{1 - \frac{1}{e} (1 + \frac{1}{e}) \omega'} \Re \left(\sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1+ti}} \right) \\ & + \frac{(1 + X^{\frac{1}{2}-\sigma}) \omega X^{\frac{1}{2}-\sigma}}{1 - \frac{1}{e} (1 + \frac{1}{e}) \omega'} \cdot \frac{1}{2} \log t + O(X^{\frac{1}{2}-\sigma}), \end{aligned}$$

where $|\omega| \leq 1, -1 \leq \omega' \leq 1$.

This has been proved in Fujii [1].

Lemma 2. (cf. 2.12.7 of Titchmarsh[7])

$$\begin{aligned}\frac{\zeta'}{\zeta}(s) &= \log 2\pi - 1 - \frac{E}{2} - \frac{1}{s-1} - \frac{1}{2} \cdot \frac{\Gamma'}{\Gamma} \left(\frac{s}{2} + 1 \right) + \sum_{\rho} \left(\frac{1}{s-\rho} + \frac{1}{\rho} \right) \\ &= \log 2\pi - 1 - \frac{E}{2} - \frac{1}{s-1} - \frac{1}{2} \log \left(\frac{s}{2} + 1 \right) + \sum_{\rho} \left(\frac{1}{s-\rho} + \frac{1}{\rho} \right) + O \left(\frac{1}{|s|} \right)\end{aligned}$$

where E is the Euler constant and ρ runs through zeros of $\zeta(s)$.

Lemma 3. (Lemma 1 of Selberg [6])

For $X > 1$, $s \neq 1$, $s \neq -2q$ ($q = 1, 2, 3, \dots$), $s \neq \rho$,

$$\frac{\zeta'}{\zeta}(s) = - \sum_{n < X^2} \frac{\Lambda_X(n)}{n^s} + \frac{X^{2(1-s)} - X^{1-s}}{(1-s)^2 \log X} + \frac{1}{\log X} \sum_{q=1}^{\infty} \frac{X^{-2q-s} - X^{-2(2q+s)}}{(2q+s)^2} + \frac{1}{\log X} \sum_{\rho} \frac{X^{\rho-s} - X^{2(\rho-s)}}{(s-\rho)^2}.$$

By Lemma 2, we have

$$\Re \frac{\zeta'}{\zeta}(\sigma_1 + ti) = -\frac{1}{2} \log t + \sum_{\gamma} \frac{\sigma_1 - \frac{1}{2}}{(\sigma_1 - \frac{1}{2})^2 + (t - \gamma)^2} + O(1). \quad (1)$$

Since for $\sigma_1 \leq \sigma$

$$\frac{1}{\log X} \left| \sum_{\rho} \frac{X^{\rho-s} - X^{2(\rho-s)}}{(s-\rho)^2} \right| \leq \left(1 + X^{\frac{1}{2}-\sigma} \right) X^{\frac{1}{2}-\sigma} \sum_{\gamma} \frac{\sigma_1 - \frac{1}{2}}{(\sigma_1 - \frac{1}{2})^2 + (t - \gamma)^2},$$

we have

$$\frac{1}{\log X} \sum_{\rho} \frac{X^{\rho-s} - X^{2(\rho-s)}}{(s-\rho)^2} = \left(1 + X^{\frac{1}{2}-\sigma} \right) X^{\frac{1}{2}-\sigma} \cdot \omega \sum_{\gamma} \frac{\sigma_1 - \frac{1}{2}}{(\sigma_1 - \frac{1}{2})^2 + (t - \gamma)^2},$$

where $|\omega| \leq 1$. Since for $\sigma \geq \frac{1}{2}$ and $X \leq t^2$

$$\left| \frac{X^{2(1-s)} - X^{1-s}}{(1-s)^2 \log X} \right| \ll \frac{X^{2(1-\sigma)}}{t^2 \log X} \leq \frac{X^{\frac{1}{2}-\sigma}}{\log X},$$

we have for $\sigma_1 \leq \sigma$

$$\frac{\zeta'}{\zeta}(\sigma + ti) = - \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma+ti}} + O \left(\frac{X^{\frac{1}{2}-\sigma}}{\log X} \right) + \left(1 + X^{\frac{1}{2}-\sigma} \right) \omega X^{\frac{1}{2}-\sigma} \sum_{\gamma} \frac{\sigma_1 - \frac{1}{2}}{(\sigma_1 - \frac{1}{2})^2 + (t - \gamma)^2}$$

by Lemma 3. Especially,

$$\Re \frac{\zeta'}{\zeta}(\sigma_1 + ti) = \Re \left(\sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1+ti}} \right) + O \left(\frac{1}{\log X} \right) + \left(1 + \frac{1}{e} \right) \frac{1}{e} \omega' \sum_{\gamma} \frac{\sigma_1 - \frac{1}{2}}{(\sigma_1 - \frac{1}{2})^2 + (t - \gamma)^2}, \quad (2)$$

where $-1 \leq \omega' \leq 1$.

Hence by (1) and (2), we get

$$\sum_{\gamma} \frac{\sigma_1 - \frac{1}{2}}{(\sigma_1 - \frac{1}{2})^2 + (t - \gamma)^2} = \frac{1}{1 - \frac{1}{e} \left(1 + \frac{1}{e} \right) \omega'} \cdot \frac{1}{2} \log t + O \left(\left| \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1+ti}} \right| \right). \quad (3)$$

This relation will be used in the following proof of Theorem 1.

3 Proof of Theorem 1 in the case when m is odd

If m is odd, we have

$$\begin{aligned} I_m(t) &= \frac{i^{m+1}}{\pi m!} \Im \left\{ i \left\{ \int_{\sigma_1}^{\infty} \left(\sigma - \frac{1}{2} \right)^m \frac{\zeta'}{\zeta}(\sigma + ti) d\sigma + \frac{(\sigma_1 - \frac{1}{2})^{m+1}}{m+1} \cdot \frac{\zeta'}{\zeta}(\sigma_1 + ti) \right. \right. \\ &\quad \left. \left. - \int_{\frac{1}{2}}^{\sigma_1} \left(\sigma - \frac{1}{2} \right)^m \left\{ \frac{\zeta'}{\zeta}(\sigma_1 + ti) - \frac{\zeta'}{\zeta}(\sigma + ti) \right\} d\sigma \right\} \right\} \\ &= \frac{i^{m+1}}{\pi m!} \Im \{ i(J_1 + J_2 + J_3) \}, \end{aligned}$$

say.

First, we estimate J_1 . By Lemma 1,

$$\begin{aligned} J_1 &= \int_{\sigma_1}^{\infty} \left(\sigma - \frac{1}{2} \right)^m \left\{ - \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma+ti}} - \frac{(1 + X^{\frac{1}{2}-\sigma}) \omega X^{\frac{1}{2}-\sigma}}{1 - \frac{1}{e} (1 + \frac{1}{e}) \omega'} \Re \left(\sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1+ti}} \right) \right. \\ &\quad \left. + \frac{(1 + X^{\frac{1}{2}-\sigma}) \omega X^{\frac{1}{2}-\sigma}}{1 - \frac{1}{e} (1 + \frac{1}{e}) \omega'} \cdot \frac{1}{2} \log t + O(X^{\frac{1}{2}-\sigma}) \right\} d\sigma \\ &= - \int_{\sigma_1}^{\infty} \left(\sigma - \frac{1}{2} \right)^m \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma+ti}} d\sigma + \eta_1(t), \\ &= - \sum_{j=0}^m \left(\frac{m!}{(m-j)!} \left(\sigma_1 - \frac{1}{2} \right)^{m-j} \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1+ti} (\log n)^{j+1}} \right) + \eta_1(t), \end{aligned}$$

say. And we have

$$\begin{aligned} |\eta_1(t)| &= \left| \int_{\sigma_1}^{\infty} \left(\sigma - \frac{1}{2} \right)^m \frac{(1 + X^{\frac{1}{2}-\sigma}) \omega X^{\frac{1}{2}-\sigma}}{1 - \frac{1}{e} (1 + \frac{1}{e}) \omega'} d\sigma \right| \cdot \left| - \Re \left(\sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1+ti}} \right) + \frac{1}{2} \log t \right| \\ &\quad + O \left\{ \int_{\sigma_1}^{\infty} \left(\sigma - \frac{1}{2} \right)^m X^{\frac{1}{2}-\sigma} d\sigma \right\} \\ &\leq \frac{1}{1 - \frac{1}{e} (1 + \frac{1}{e})} \cdot \frac{1}{2} \log t \cdot \frac{1}{(\log X)^{m+1}} \left(\sum_{j=0}^m \frac{m!}{(m-j)!} \left(\frac{1}{e} + \frac{1}{2^{j+1}e^2} \right) \right) \\ &\quad + O \left(\frac{1}{(\log X)^{m+1}} \left| \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1+ti}} \right| \right) \\ &= \eta_2(t) + O \left(\frac{1}{(\log X)^{m+1}} \left| \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1+ti}} \right| \right), \end{aligned}$$

say, since by partial integration

$$\int_{\sigma_1}^{\infty} \left(\sigma - \frac{1}{2} \right)^m (1 + X^{\frac{1}{2}-\sigma}) X^{\frac{1}{2}-\sigma} d\sigma = \frac{1}{(\log X)^{m+1}} \left(\sum_{j=0}^m \frac{m!}{(m-j)!} \left(\frac{1}{e} + \frac{1}{2^{j+1}e^2} \right) \right).$$

Next, applying Lemma 1 to J_2 , we get

$$\begin{aligned} J_2 &= \frac{1}{(m+1)(\log X)^{m+1}} \cdot \frac{(1 + \frac{1}{e}) \frac{1}{e} \omega}{1 - \frac{1}{e} (1 + \frac{1}{e}) \omega'} \cdot \frac{1}{2} \log t + O \left\{ \frac{1}{(\log X)^{m+1}} \left| \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1+ti}} \right| \right\} \\ &= \eta_3(t) + O \left\{ \frac{1}{(\log X)^{m+1}} \left| \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1+ti}} \right| \right\}, \end{aligned}$$

say.

Next, we estimate J_3 . By Lemma 2, we have

$$\begin{aligned}\Im(iJ_3) &= -\sum_{\gamma} \frac{1}{(\sigma_1 - \frac{1}{2})^2 + (t - \gamma)^2} \cdot \int_{\frac{1}{2}}^{\sigma_1} \left(\sigma - \frac{1}{2}\right)^m \frac{(\sigma_1 - \sigma) \{(t - \gamma)^2 - (\sigma_1 - \frac{1}{2})(\sigma - \frac{1}{2})\}}{(\sigma - \frac{1}{2})^2 + (t - \gamma)^2} d\sigma \\ &\quad + O\left(\frac{1}{t(\log X)^{m+1}}\right) \\ &= -\sum_{\gamma} \frac{1}{(\sigma_1 - \frac{1}{2})^2 + (t - \gamma)^2} \cdot K(\gamma) + O\left(\frac{1}{(\log X)^{m+1}}\right),\end{aligned}$$

say, where γ is the imaginary part of $\rho = \beta + \gamma i$.

If $t = \gamma$,

$$K(\gamma) = -\frac{1}{m(m+1)} \left(\sigma_1 - \frac{1}{2}\right)^{m+2}.$$

If $t \neq \gamma$, by putting $\sigma - \frac{1}{2} = v$, $\sigma_1 - \frac{1}{2} = \frac{1}{\log X} = \Delta$ and $|t - \gamma| = B$, we get

$$K(\gamma) = \int_0^{\Delta} v^m \frac{(\Delta - v)(B^2 - \Delta v)}{v^2 + B^2} dv = \frac{\Delta^{m+2}}{m+1} - \frac{(B^2 + \Delta^2)\Delta^m}{m} + \int_0^{\Delta} \frac{(B^2 + \Delta^2)v^{m-1}}{\left(\frac{v}{B}\right)^2 + 1} dv.$$

Putting $\frac{v}{B} = u$, we have

$$\begin{aligned}K(\gamma) &= \frac{\Delta^{m+2}}{m+1} - \frac{(B^2 + \Delta^2)\Delta^m}{m} + (B^2 + \Delta^2) \int_0^{\frac{\Delta}{B}} \frac{(uB)^{m-1}B}{1+u^2} du \\ &= \Delta^{m+2} \left\{ \frac{1}{m+1} - \frac{B^2}{m\Delta^2} - \frac{1}{m} + \left(\frac{B^{m+2}}{\Delta^{m+2}} + \frac{B^m}{\Delta^m}\right) i^{m+1} \left\{ \sum_{j=1}^{\frac{m-1}{2}} \frac{(-1)^{j-1}}{2j-1} \left(\frac{\Delta}{B}\right)^{2j-1} - \arctan\left(\frac{\Delta}{B}\right) \right\} \right\}.\end{aligned}$$

Putting $y = \frac{\Delta}{B}$, we get

$$K(\gamma) = \Delta^{m+2} \left(g(y) - \frac{1}{m(m+1)} \right), \quad (4)$$

where

$$g(y) = \left\{ -i^{m+1} \left(\frac{1}{y^{m+2}} + \frac{1}{y^m} \right) \arctan y - \frac{1}{my^2} + i^{m+1} \left(\frac{1}{y^{m+2}} + \frac{1}{y^m} \right) \sum_{j=1}^{\frac{m-1}{2}} \frac{(-1)^{j-1}}{2j-1} y^{2j-1} \right\}.$$

When y tends to 0, $g(y)$ is convergent to $\frac{2}{m(m+2)}$. When y tends to infinity, $g(y)$ tends to 0. Hence for $y > 0$, we get $g'(y) < 0$, so that

$$-\frac{1}{m(m+1)} \leq g(y) - \frac{1}{m(m+1)} \leq \frac{1}{(m+1)(m+2)}. \quad (5)$$

Therefore by (4) and (5), we obtain

$$-\frac{1}{m(m+1)} \left(\sigma_1 - \frac{1}{2}\right)^{m+2} \leq K(\gamma) \leq \frac{1}{(m+1)(m+2)} \left(\sigma_1 - \frac{1}{2}\right)^{m+2}.$$

Hence

$$-\sum_{\gamma} \frac{1}{(\sigma_1 - \frac{1}{2})^2 + (t - \gamma)^2} K(\gamma) \leq \frac{(\sigma_1 - \frac{1}{2})^{m+2}}{m(m+1)} \sum_{\gamma} \frac{1}{(\sigma_1 - \frac{1}{2})^2 + (t - \gamma)^2} \quad (6)$$

and

$$-\sum_{\gamma} \frac{1}{(\sigma_1 - \frac{1}{2})^2 + (t - \gamma)^2} K(\gamma) \geq -\frac{(\sigma_1 - \frac{1}{2})^{m+2}}{(m+1)(m+2)} \sum_{\gamma} \frac{1}{(\sigma_1 - \frac{1}{2})^2 + (t - \gamma)^2}. \quad (7)$$

By (3), (6) and (7), we have

$$-\sum_{\gamma} \frac{1}{(\sigma_1 - \frac{1}{2})^2 + (t - \gamma)^2} K(\gamma) \leq \frac{(\sigma_1 - \frac{1}{2})^{m+1}}{m(m+1)} \left\{ \frac{1}{1 - \frac{1}{e} (1 + \frac{1}{e}) \omega'} \cdot \frac{1}{2} \log t + O \left(\left| \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1 + ti}} \right| \right) \right\}$$

and

$$-\sum_{\gamma} \frac{1}{(\sigma_1 - \frac{1}{2})^2 + (t - \gamma)^2} K(\gamma) \geq -\frac{(\sigma_1 - \frac{1}{2})^{m+1}}{(m+1)(m+2)} \left\{ \frac{1}{1 - \frac{1}{e} (1 + \frac{1}{e}) \omega'} \cdot \frac{1}{2} \log t + O \left(\left| \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1 + ti}} \right| \right) \right\}.$$

Hence

$$\begin{aligned} |i^{m+1} \Im(iJ_3)| &\leq \frac{1}{m(m+1)} \cdot \frac{1}{(\log X)^{m+1}} \cdot \frac{1}{1 - \frac{1}{e} (1 + \frac{1}{e}) \omega'} \cdot \frac{1}{2} \log t + O \left(\frac{1}{(\log X)^{m+1}} \left| \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1 + ti}} \right| \right) \\ &= \eta_5(t) + O \left(\frac{1}{(\log X)^{m+1}} \left| \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1 + ti}} \right| \right) \end{aligned}$$

Therefore, we obtain

$$\begin{aligned} I_m(t) &= \frac{1}{\pi m!} \left\{ -i^{m+1} \sum_{j=0}^m \left(\frac{m!}{(m-j)!} \left(\sigma_1 - \frac{1}{2} \right)^{m-j} \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1 + ti} (\log n)^{j+1}} \right) \right. \\ &\quad \left. + O \left(\frac{1}{(\log X)^{m+1}} \left| \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1 + ti}} \right| \right) \right\} + \frac{1}{\pi m!} \cdot \Xi(t), \end{aligned} \quad (8)$$

where $\Xi(t)$ satisfies the following inequalities.

$$\begin{aligned} |\Xi(t)| &\leq \frac{1}{1 - \frac{1}{e} (1 + \frac{1}{e})} \cdot \frac{1}{2} \log t \cdot \frac{1}{(\log X)^{m+1}} \left(\sum_{j=0}^m \frac{m!}{(m-j)!} \left(\frac{1}{e} + \frac{1}{2^{j+1} e^2} \right) \right) \\ &\quad + \frac{1}{m+1} \cdot \frac{(1 + \frac{1}{e})^{\frac{1}{e}} \omega}{1 - \frac{1}{e} (1 + \frac{1}{e}) \omega'} \cdot \frac{1}{2} \log t \cdot \frac{1}{(\log X)^{m+1}} \\ &\quad + \frac{1}{m(m+1)} \cdot \frac{1}{1 - \frac{1}{e} (1 + \frac{1}{e}) \omega'} \cdot \frac{1}{2} \log t \cdot \frac{1}{(\log X)^{m+1}}. \end{aligned}$$

In (8), we have

$$\left| \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1 + ti}} \right| \leq \sum_{n < X} \frac{\Lambda(n)}{n^{\frac{1}{2}}} + \sum_{X \leq n \leq X^2} \frac{\Lambda(n) \log \frac{X^2}{n}}{n^{\frac{1}{2}}} \cdot \frac{1}{\log X} \ll \frac{X}{\log X}, \quad (9)$$

$$\left| \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1 + ti} (\log n)^{j+1}} \right| \leq \sum_{n < X} \frac{\Lambda(n)}{n^{\frac{1}{2}} (\log n)^{j+1}} + \sum_{X \leq n \leq X^2} \frac{\Lambda(n) \log \frac{X^2}{n}}{n^{\frac{1}{2}} (\log n)^{j+1}} \cdot \frac{1}{\log X} \ll \frac{X}{(\log X)^{j+2}}. \quad (10)$$

We estimate that the first term and the second term on the right-hand side of (8) is $\ll \frac{X}{(\log X)^{m+2}}$.

Therefore, taking $X = \log t$, we obtain

$$\begin{aligned} |I_m(t)| &= \frac{1}{\pi m!} \Xi(t) + O\left(\frac{\log t}{(\log \log t)^{m+2}}\right) \\ &= \frac{\log t}{(\log \log t)^{m+1}} \cdot \frac{1}{2\pi m!} \left\{ \frac{1}{1 - \frac{1}{e} \left(1 + \frac{1}{e}\right)} \sum_{j=0}^m \frac{m!}{(m-j)!} \left(\frac{1}{e} + \frac{1}{2^{j+1}e^2}\right) \right. \\ &\quad \left. + \frac{1}{m+1} \cdot \frac{\frac{1}{e} \left(1 + \frac{1}{e}\right)}{1 - \frac{1}{e} \left(1 + \frac{1}{e}\right)} + \frac{1}{m(m+1)} \cdot \frac{1}{1 - \frac{1}{e} \left(1 + \frac{1}{e}\right)} \right\} + O\left(\frac{\log t}{(\log \log t)^{m+2}}\right). \end{aligned}$$

This is the first part of the result.

4 Proof of Theorem 1 in the case when m is even

If m is even, we get similarly

$$\begin{aligned} I_m(t) &= \frac{-i^m}{\pi m!} \Im \left\{ \left\{ \int_{\sigma_1}^{\infty} \left(\sigma - \frac{1}{2}\right)^m \frac{\zeta'}{\zeta}(\sigma + ti) d\sigma + \frac{(\sigma_1 - \frac{1}{2})^{m+1}}{m+1} \cdot \frac{\zeta'}{\zeta}(\sigma_1 + ti) \right. \right. \\ &\quad \left. \left. - \int_{\frac{1}{2}}^{\sigma_1} \left(\sigma - \frac{1}{2}\right)^m \left\{ \frac{\zeta'}{\zeta}(\sigma_1 + ti) - \frac{\zeta'}{\zeta}(\sigma + ti) \right\} d\sigma \right\} \right\} \\ &= \frac{-i^m}{\pi m!} \Im \{(J_1 + J_2 + J_3)\}, \end{aligned}$$

say. By Lemma 1 and (9), we have

$$\begin{aligned} J_1 &= - \int_{\sigma_1}^{\infty} \left(\sigma - \frac{1}{2}\right)^m \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma+ti}} d\sigma + \int_{\sigma_1}^{\infty} \left(\sigma - \frac{1}{2}\right)^m O\left(X^{\frac{1}{2}-\sigma}\right) d\sigma \\ &\quad + \int_{\sigma_1}^{\infty} \left(\sigma - \frac{1}{2}\right)^m \left\{ - \frac{(1 + X^{\frac{1}{2}-\sigma}) \omega X^{\frac{1}{2}-\sigma}}{1 - \frac{1}{e} \left(1 + \frac{1}{e}\right) \omega'} \Re \left(\sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1+ti}} \right) + \frac{(1 + X^{\frac{1}{2}-\sigma}) \omega X^{\frac{1}{2}-\sigma}}{1 - \frac{1}{e} \left(1 + \frac{1}{e}\right) \omega'} \cdot \frac{1}{2} \log t \right\} d\sigma \\ &= \sum_{j=0}^m \frac{m!}{(m-j)!} \left(\sigma_1 + \frac{1}{2}\right)^{m-j} \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1+ti} (\log n)^{j+1}} + O\left(\frac{1}{(\log X)^{m+1}} \left| \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1+ti}} \right| \right) + \eta'_1(t) \\ &\ll \frac{X}{(\log X)^{m+2}} + \eta'_1(t), \end{aligned}$$

say, and

$$\begin{aligned} J_2 &= \frac{1}{(m+1)(\log X)^{m+1}} \left\{ \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1+ti}} - \frac{(1 + \frac{1}{e}) \frac{1}{e} \omega}{1 - \frac{1}{e} \left(1 + \frac{1}{e}\right) \omega'} \Re \left(\sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1+ti}} \right) \right. \\ &\quad \left. + \frac{(1 + \frac{1}{e}) \frac{1}{e} \omega}{1 - \frac{1}{e} \left(1 + \frac{1}{e}\right) \omega'} \cdot \frac{1}{2} \log t + O\left(X^{\frac{1}{2}-\sigma_1}\right) \right\} \\ &= \frac{1}{(m+1)(\log X)^{m+1}} \cdot \frac{(1 + \frac{1}{e}) \frac{1}{e} \omega}{1 - \frac{1}{e} \left(1 + \frac{1}{e}\right) \omega'} \cdot \frac{1}{2} \log t + O\left\{ \frac{1}{(\log X)^{m+1}} \left| \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1+ti}} \right| \right\} \\ &\ll \eta'_3(t) + \frac{X}{(\log X)^{m+2}}, \end{aligned}$$

say. As well as $\eta_1(t)$, we have

$$|\eta'_1(t)| \leq \frac{1}{1 - \frac{1}{e} \left(1 + \frac{1}{e}\right)} \cdot \frac{1}{2} \log t \cdot \frac{1}{(\log X)^{m+1}} \left(\sum_{j=0}^m \frac{m!}{(m-j)!} \left(\frac{1}{e} + \frac{1}{2^{j+1}e^2}\right) \right).$$

Finally, we estimate J_3 . By Stirling's formula, we get

$$\left| \frac{\Gamma'}{\Gamma} \left(\frac{\sigma_1 + ti}{2} + 1 \right) \right| = \left| \frac{i}{2} \log \frac{ti}{2} + \left(\frac{\sigma_1 + ti + 1}{2} \right) \frac{1}{t} - \frac{i}{2} + O \left(\frac{1}{t} \right) \right| \leq \frac{1}{2} \log t + O \left(\frac{1}{t} \right). \quad (11)$$

Also $\left| \frac{\Gamma'}{\Gamma} \left(\frac{\sigma + ti}{2} + 1 \right) \right|$ is estimated similarly.

Hence by (11) and Lemma 2, we have

$$\left| \Im \left\{ \frac{\zeta'}{\zeta} (\sigma_1 + ti) - \frac{\zeta'}{\zeta} (\sigma + ti) \right\} \right| \leq \sum_{\gamma} \frac{(t - \gamma) \left\{ \left(\sigma - \frac{1}{2} \right)^2 - \left(\sigma_1 - \frac{1}{2} \right)^2 \right\}}{\left\{ \left(\sigma_1 - \frac{1}{2} \right)^2 + (t - \gamma)^2 \right\} \left\{ \left(\sigma - \frac{1}{2} \right)^2 + (t - \gamma)^2 \right\}} + O \left(\frac{1}{t} \right).$$

Therefore,

$$\begin{aligned} |\Im(J_3)| &\leq \left| \int_{\frac{1}{2}}^{\sigma_1} \left(\sigma - \frac{1}{2} \right)^m \sum_{\gamma} \frac{(t - \gamma) \left\{ \left(\sigma - \frac{1}{2} \right)^2 - \left(\sigma_1 - \frac{1}{2} \right)^2 \right\}}{\left\{ \left(\sigma_1 - \frac{1}{2} \right)^2 + (t - \gamma)^2 \right\} \left\{ \left(\sigma - \frac{1}{2} \right)^2 + (t - \gamma)^2 \right\}} d\sigma \right| \\ &\quad + \int_{\frac{1}{2}}^{\sigma_1} \left(\sigma - \frac{1}{2} \right)^m \cdot O \left(\frac{1}{t} \right) d\sigma. \end{aligned}$$

If $t = \gamma$, the first term of the right-hand side of above inequality is 0. If $t \neq \gamma$, since $\sigma < \sigma_1$, we have

$$\begin{aligned} &\left| \int_{\frac{1}{2}}^{\sigma_1} \left(\sigma - \frac{1}{2} \right)^m \left\{ \sum_{\gamma} \frac{(t - \gamma) \left\{ \left(\sigma - \frac{1}{2} \right)^2 - \left(\sigma_1 - \frac{1}{2} \right)^2 \right\}}{\left\{ \left(\sigma_1 - \frac{1}{2} \right)^2 + (t - \gamma)^2 \right\} \left\{ \left(\sigma - \frac{1}{2} \right)^2 + (t - \gamma)^2 \right\}} \right\} d\sigma \right| \\ &< \sum_{\gamma} \frac{\left(\sigma_1 - \frac{1}{2} \right)^{m+2}}{\left(\sigma_1 - \frac{1}{2} \right)^2 + (t - \gamma)^2} \int_{\frac{1}{2}}^{\infty} \frac{|t - \gamma|}{\left(\sigma - \frac{1}{2} \right)^2 + (t - \gamma)^2} d\sigma \leq \frac{\pi}{2} \left(\sigma_1 - \frac{1}{2} \right)^{m+1} \sum_{\gamma} \frac{\sigma_1 - \frac{1}{2}}{\left(\sigma_1 - \frac{1}{2} \right)^2 + (t - \gamma)^2}. \end{aligned}$$

Applying (3) and (9), and taking $X = \log t$ lastly, the right-hand side of above inequality is

$$\begin{aligned} &\leq \frac{\pi}{2} \left(\sigma_1 - \frac{1}{2} \right)^{m+1} \left\{ \frac{1}{1 - \frac{1}{e} \left(1 + \frac{1}{e} \right) \omega'} \cdot \frac{1}{2} \log t + O \left(\left| \sum_{n < X^2} \frac{\Lambda_X(n)}{n^{\sigma_1 + ti}} \right| \right) \right\} \\ &\leq \frac{\pi}{4} \cdot \frac{1}{1 - \frac{1}{e} \left(1 + \frac{1}{e} \right)} \cdot \frac{\log t}{(\log \log t)^{m+1}} + O \left(\frac{\log t}{(\log \log t)^{m+2}} \right). \end{aligned} \quad (12)$$

Also,

$$\int_{\frac{1}{2}}^{\sigma_1} \left(\sigma - \frac{1}{2} \right)^m \cdot O \left(\frac{1}{t} \right) d\sigma = O \left(\frac{1}{t(\log X)^{m+1}} \right). \quad (13)$$

By (12) and (13),

$$|\Im(J_3)| \leq \frac{\pi}{4} \cdot \frac{1}{1 - \frac{1}{e} \left(1 + \frac{1}{e} \right)} \cdot \frac{\log t}{(\log \log t)^{m+1}} + O \left(\frac{1}{t(\log \log t)^{m+1}} \right) + O \left(\frac{\log t}{(\log \log t)^{m+2}} \right).$$

Therefore, we obtain

$$\begin{aligned} |S_m(t)| &\leq \frac{1}{2\pi m!} \cdot \frac{\log t}{(\log \log t)^{m+1}} \left\{ \frac{1}{1 - \frac{1}{e} \left(1 + \frac{1}{e} \right)} \sum_{j=0}^m \frac{m!}{(m-j)!} \left(\frac{1}{e} + \frac{1}{2^{j+1}e^2} \right) \right. \\ &\quad \left. + \frac{1}{m+1} \cdot \frac{\left(1 + \frac{1}{e} \right) \frac{1}{e}}{1 - \frac{1}{e} \left(1 + \frac{1}{e} \right)} + \frac{\pi}{2} \cdot \frac{1}{1 - \frac{1}{e} \left(1 + \frac{1}{e} \right)} \right\} + O \left(\frac{\log t}{(\log \log t)^{m+2}} \right). \end{aligned}$$

□

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