

A short proof of Levinson's theorem

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Abstract. We give a short proof of Levinson's result that over $1/3$ of the zeros of the Riemann zeta function are on the critical line.

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1. Introduction. In 1974, Levinson [7] proved that $1/3$ of the zeros of the Riemann zeta function $\zeta(s)$ lie on the critical line. Apparently his work has a reputation for being difficult, and many textbook authors [4–6, 9] present Selberg's method [8] instead (which gives a very small positive percent of zeros). Here we show how innovations in the subject can greatly simplify the proof of Levinson's theorem.

To set some terminology, let $N(T)$ denote the number of zeros $\rho = \beta + i\gamma$ with $0 < \gamma < T$, and let $N_0(T)$ denote the number of such critical zeros with $\beta = 1/2$. Define κ by $\kappa = \liminf_{T \rightarrow \infty} \frac{N_0(T)}{N(T)}$. Levinson's result is that $N_0(T) > \frac{1}{3}N(T)$ for T sufficiently large.

The basic technology to prove that many zeros lie on the critical line is an asymptotic for a mollified second moment of the zeta function (and its derivative). This is well-known, and clear presentations can be found in various sources ([1, 7], [9, §10.28].) We briefly summarize the setup. Let $L = \log T$, and suppose $Q(x)$ is a real polynomial satisfying $Q(0) = 1$. Set

$$V(s) = Q\left(-\frac{1}{L} \frac{d}{ds}\right) \zeta(s).$$

Levinson's original approach naturally had $Q(x) = 1 - x$, but Conrey [2] showed how more general choices of Q can be used to improve results. For historical comparison we shall eventually choose $Q(x) = 1 - x$. Let $\sigma_0 = \frac{1}{2} - R/L$ for R a positive real number to be chosen later, $M = T^\theta$ for some $0 < \theta < \frac{1}{2}$, and $P(x) = \sum_j a_j x^j$ be a real polynomial satisfying $P(0) = 0$, $P(1) = 1$. Suppose that ψ is a mollifier of the form

$$\psi(s) = \sum_{h \leq M} \frac{\mu(h)}{h^{s+\frac{1}{2}-\sigma_0}} P\left(\frac{\log M/h}{\log M}\right),$$

Again, for historical reasons we eventually take $P(x) = x$. The conclusion is (cf. [9, p. 290])

$$\kappa \geq 1 - \frac{1}{R} \log \left(\frac{1}{T} \int_1^T |V\psi(\sigma_0 + it)|^2 dt \right) + o(1). \quad (1.1)$$

The evaluation of the mollified second moment of zeta appearing in (1.1) is considered to be the difficult part of Levinson's proof (taking up over 30 pages in [7]). Conrey and Ghosh [3] gave a simpler proof. Here we show how to obtain this asymptotic in an easier way.

Theorem 1. *We have*

$$\frac{1}{T} \int_1^T |V\psi(\sigma_0 + it)|^2 dt = c(P, Q, R, \theta) + o(1), \quad (1.2)$$

as $T \rightarrow \infty$, where

$$c(P, Q, R, \theta) = 1 + \frac{1}{\theta} \int_0^1 \int_0^1 e^{2Rv} \left(\frac{d}{dx} e^{R\theta x} P(x+u) Q(v+\theta x) \Big|_{x=0} \right)^2 dudv. \quad (1.3)$$

With $P(x) = x$, $Q(x) = 1 - x$, $R = 1.3$, $\theta = .5$, and using any standard computer package,

$$c(P, Q, R, \theta) = 2.35 \dots, \quad \text{and } \kappa \geq 0.34 \dots$$

2. A smoothing argument. To simplify forthcoming arguments, it is preferable to smooth the integral in (1.2). Suppose that $w(t)$ is a smooth function satisfying the following properties:

$$0 \leq w(t) \leq 1 \quad \text{for all } t \in \mathbb{R}, \quad (2.1)$$

$$w \text{ has compact support in } [T/4, 2T], \quad (2.2)$$

$$w^{(j)}(t) \ll_j \Delta^{-j}, \quad \text{for each } j = 0, 1, 2, \dots, \quad \text{where } \Delta = T/L. \quad (2.3)$$

Theorem 2. *For any w satisfying (2.1)–(2.3), and $\sigma = 1/2 - R/L$,*

$$\int_{-\infty}^{\infty} w(t) |V\psi(\sigma + it)|^2 dt = c(P, Q, R, \theta) \hat{w}(0) + O(T/L), \quad (2.4)$$

uniformly for $R \ll 1$, where $c(P, Q, R, \theta)$ is given by (1.3).

We briefly explain how to deduce Theorem 1 from Theorem 2. By choosing w to satisfy (2.1)–(2.3) and in addition to be an upper bound for the characteristic function of the interval $[T/2, T]$, and with support in $[T/2 - \Delta, T + \Delta]$, we get

$$\int_{T/2}^T |V\psi(\sigma_0 + it)|^2 dt \leq c(P, Q, R, \theta) \widehat{w}(0) + O(T/L).$$

Note $\widehat{w}(0) = T/2 + O(T/L)$. We similarly get a lower bound. Summing over dyadic segments gives the full integral.

3. The mean-value results. Rather than working directly with $V(s)$, instead consider the following general integral:

$$I(\alpha, \beta) = \int_{-\infty}^{\infty} w(t) \zeta(\tfrac{1}{2} + \alpha + it) \zeta(\tfrac{1}{2} + \beta - it) |\psi(\sigma_0 + it)|^2 dt, \quad (3.1)$$

where $\alpha, \beta \ll L^{-1}$ (with any fixed implied constant). The main result is

Lemma 3. *We have*

$$I(\alpha, \beta) = c(\alpha, \beta) \widehat{w}(0) + O(T/L), \quad (3.2)$$

uniformly for $\alpha, \beta \ll L^{-1}$, where

$$c(\alpha, \beta) = 1 + \frac{1}{\theta} \frac{d^2}{dx dy} M^{-\beta x - \alpha y} \int_0^1 \int_0^1 T^{-v(\alpha + \beta)} P(x + u) P(y + u) du \Big|_{x=y=0}. \quad (3.3)$$

Proof that Lemma 3 implies Theorem 2. Define I_{smooth} to be the left hand side of (2.4). Then

$$I_{\text{smooth}} = Q \left(-\frac{1}{L} \frac{d}{d\alpha} \right) Q \left(-\frac{1}{L} \frac{d}{d\beta} \right) I(\alpha, \beta) \Big|_{\alpha=\beta=-R/L}. \quad (3.4)$$

We first argue that we can obtain $c(P, Q, R, \theta)$ by applying the above differential operator to $c(\alpha, \beta)$. Since $I(\alpha, \beta)$ and $c(\alpha, \beta)$ are holomorphic with respect to α, β small, the derivatives appearing in (3.4) can be obtained as integrals of radii $\asymp L^{-1}$ around the points $-R/L$, from Cauchy's integral formula. Since the error terms hold uniformly on these contours, the same error terms that hold for $I(\alpha, \beta)$ also hold for I_{smooth} .

Next we check that applying the differential operator to $c(\alpha, \beta)$ does indeed give (1.3). Notice the simple formula

$$Q \left(-\frac{1}{\log T} \frac{d}{d\alpha} \right) X^{-\alpha} = Q \left(\frac{\log X}{\log T} \right) X^{-\alpha}. \quad (3.5)$$

Using (3.5) we have

$$Q\left(-\frac{1}{L}\frac{d}{d\alpha}\right)Q\left(-\frac{1}{L}\frac{d}{d\beta}\right)c(\alpha,\beta)=1+\frac{1}{\theta}\frac{d^2}{dx dy}M^{-\beta x-\alpha y} \\ \times \int_0^1\int_0^1 T^{-v(\alpha+\beta)}P(x+u)P(y+u)Q(v+x\theta)Q(v+y\theta)dudv\Big|_{x=y=0},$$

which after evaluating at $\alpha = \beta = -R/L$ and simplifying becomes

$$1+\frac{1}{\theta}\frac{d^2}{dx dy}e^{R\theta(x+y)} \\ \times \int_0^1\int_0^1 e^{2Rv}P(x+u)P(y+u)Q(v+\theta x)Q(v+\theta y)dudv\Big|_{x=y=0}.$$

This simplifies to give the right hand side of (1.3), as desired. $\square$

4. Two lemmas. A variation on the standard approximate functional equation [5, Theorem 5.3] gives

Lemma 4. Let $G(s) = e^{s^2}p(s)$ where $p(s) = \frac{(\alpha+\beta)^2-(2s)^2}{(\alpha+\beta)^2}$, and define

$$V_{\alpha,\beta}(x,t)=\frac{1}{2\pi i}\int_{(1)}\frac{G(s)}{s}g_{\alpha,\beta}(s,t)x^{-s}ds, \quad (4.1)$$

where

$$g_{\alpha,\beta}(s,t)=\pi^{-s}\frac{\Gamma\left(\frac{\frac{1}{2}+\alpha+s+it}{2}\right)}{\Gamma\left(\frac{\frac{1}{2}+\alpha+it}{2}\right)}\frac{\Gamma\left(\frac{\frac{1}{2}+\beta+s-it}{2}\right)}{\Gamma\left(\frac{\frac{1}{2}+\beta-it}{2}\right)}. \quad (4.2)$$

Furthermore, set

$$X_{\alpha,\beta,t}=\pi^{\alpha+\beta}\frac{\Gamma\left(\frac{\frac{1}{2}-\alpha-it}{2}\right)}{\Gamma\left(\frac{\frac{1}{2}+\alpha+it}{2}\right)}\frac{\Gamma\left(\frac{\frac{1}{2}-\beta+it}{2}\right)}{\Gamma\left(\frac{\frac{1}{2}+\beta-it}{2}\right)}.$$

Then if α, β have real part less than $1/2$, and for any $A \geq 0$, we have

$$\zeta\left(\frac{1}{2}+\alpha+it\right)\zeta\left(\frac{1}{2}+\beta-it\right)=\sum_{m,n}\frac{1}{m^{\frac{1}{2}+\alpha}n^{\frac{1}{2}+\beta}}\left(\frac{m}{n}\right)^{-it}V_{\alpha,\beta}(mn,t) \\ +X_{\alpha,\beta,t}\sum_{m,n}\frac{1}{m^{\frac{1}{2}-\beta}n^{\frac{1}{2}-\alpha}}\left(\frac{m}{n}\right)^{-it}V_{-\beta,-\alpha}(mn,t)+O_A((1+|t|)^{-A}).$$

Remark. Stirling's approximation gives for t large and s in any fixed vertical strip

$$X_{\alpha,\beta,t}=\left(\frac{t}{2\pi}\right)^{-\alpha-\beta}(1+O(t^{-1})), \quad g_{\alpha,\beta}(s,t)=\left(\frac{t}{2\pi}\right)^s(1+O(t^{-1}(1+|s|^2))). \quad (4.3)$$

Furthermore, for any $A \geq 0$ and $j = 0, 1, 2, \dots$, we have uniformly in x ,

$$t^j \frac{\partial^j}{\partial t^j} V_{\alpha, \beta}(x, t) \ll_{A, j} (1 + |t/x|)^{-A}. \quad (4.4)$$

Lemma 5. Suppose w satisfies (2.1)–(2.3), and that h, k are positive integers with $hk \leq T^{2\theta}$ with $\theta < 1/2$, and $\alpha, \beta \ll L^{-1}$. Then

$$\begin{aligned} & \int_{-\infty}^{\infty} w(t) \left(\frac{h}{k}\right)^{-it} \zeta\left(\frac{1}{2} + \alpha + it\right) \zeta\left(\frac{1}{2} + \beta - it\right) dt \\ &= \sum_{hm=kn} \frac{1}{m^{\frac{1}{2}+\alpha} n^{\frac{1}{2}+\beta}} \int_{-\infty}^{\infty} V_{\alpha, \beta}(mn, t) w(t) dt \\ &+ \sum_{hm=kn} \frac{1}{m^{\frac{1}{2}-\beta} n^{\frac{1}{2}-\alpha}} \int_{-\infty}^{\infty} V_{-\beta, -\alpha}(mn, t) X_{\alpha, \beta, t} w(t) dt + O_{A, \theta}(T^{-A}). \end{aligned} \quad (4.5)$$

Proof. We apply Lemma 4 to the left hand side. It suffices by symmetry to consider the first part of the approximate functional equation, giving

$$\sum_{m, n} \frac{1}{m^{\frac{1}{2}+\alpha} n^{\frac{1}{2}+\beta}} \int_{-\infty}^{\infty} w(t) \left(\frac{hm}{kn}\right)^{-it} V_{\alpha, \beta}(mn, t) dt.$$

The terms with $hm = kn$ visibly give the first term on the right hand side of (4.5). By combining (2.3) with (4.4), note that we have uniformly in x that

$$\frac{\partial^j}{\partial t^j} w(t) V_{\alpha, \beta}(x, t) \ll_{j, A} (1 + |x/T|)^{-A} \Delta^{-j}.$$

Hence for $hm \neq kn$, we have by repeated integration by parts that

$$\int_{-\infty}^{\infty} w(t) \left(\frac{hm}{kn}\right)^{-it} V_{\alpha, \beta}(mn, t) dt \ll_{j, A} \frac{(1 + \frac{mn}{T})^{-A}}{\Delta^j |\log \frac{hm}{kn}|^j}.$$

Say $hm \geq kn + 1$. Then

$$\left| \log \frac{hm}{kn} \right| \geq \log \left(1 + \frac{1}{kn} \right) \geq \frac{1}{2kn} \geq \frac{1}{2\sqrt{hkmn}}.$$

The same inequality holds in case $kn \geq hm + 1$, by symmetry. The error terms from $hm \neq kn$ are then easily bounded by $O(T^{-A})$ for arbitrarily large A . $\square$

5. Proof of Lemma 3. Inserting the definition of the mollifier ψ , we have

$$\begin{aligned} I(\alpha, \beta) &= \sum_{h, k \leq M} \frac{\mu(h)\mu(k)}{\sqrt{hk}} P\left(\frac{\log M/h}{\log M}\right) P\left(\frac{\log M/k}{\log M}\right) \\ &\times \int_{-\infty}^{\infty} w(t) \left(\frac{h}{k}\right)^{-it} \zeta\left(\frac{1}{2} + \alpha + it\right) \zeta\left(\frac{1}{2} + \beta - it\right) dt. \end{aligned}$$

According to Lemma 5, write $I(\alpha, \beta) = I_1(\alpha, \beta) + I_2(\alpha, \beta) + O(T^{-A})$. Explicitly,

$$I_1(\alpha, \beta) = \sum_{h, k \leq M} \frac{\mu(h)\mu(k)}{\sqrt{hk}} P\left(\frac{\log M/h}{\log M}\right) P\left(\frac{\log M/k}{\log M}\right) \\ \times \sum_{hm=kn} \frac{1}{m^{\frac{1}{2}+\alpha} n^{\frac{1}{2}+\beta}} \int_{-\infty}^{\infty} V_{\alpha, \beta}(mn, t) w(t) dt. \quad (5.1)$$

Notice that $I_2(\alpha, \beta)$ is obtained by replacing α with $-\beta$, β with $-\alpha$, and multiplying by $X_{\alpha, \beta, t} = T^{-\alpha-\beta}(1 + O(L^{-1}))$. That is, $I(\alpha, \beta) = I_1(\alpha, \beta) + T^{-\alpha-\beta} I_1(-\beta, -\alpha) + O(T/L)$.

Lemma 6. *We have $I_1(\alpha, \beta) = c_1(\alpha, \beta) \widehat{w}(0) + O(T/L)$, uniformly on any fixed annuli such that $\alpha, \beta \asymp L^{-1}$, $|\alpha + \beta| \gg L^{-1}$, where*

$$c_1(\alpha, \beta) = \frac{1}{(\alpha + \beta) \log M} \frac{d^2}{dx dy} M^{\alpha x + \beta y} \int_0^1 P(x+u) P(y+u) du \Big|_{x=y=0}. \quad (5.2)$$

Remark. Note that $c_1(\alpha, \beta)$ can be alternatively expressed as

$$c_1(\alpha, \beta) = \frac{1}{(\alpha + \beta) \log M} \int_0^1 (P'(u) + \alpha \log M P(u))(P'(u) + \beta \log M P(u)) du. \quad (5.3)$$

We prove Lemma 6 in Section 6.

Proof that Lemma 6 implies Lemma 3. By adding and subtracting the same thing, we have

$$I(\alpha, \beta) = [I_1(\alpha, \beta) + I_1(-\beta, -\alpha)] + I_1(-\beta, -\alpha)(T^{-\alpha-\beta} - 1) + O(T/L).$$

We treat the two terms above differently.

We first compute the term in brackets using (5.3), getting

$$c_1(\alpha, \beta) + c_1(-\beta, -\alpha) = \int_0^1 2P'(u)P(u) du = 1.$$

As for the second term, using (5.2) we see that $(T^{-\alpha-\beta} - 1)c_1(-\beta, -\alpha)$ equals

$$\frac{1 - T^{-\alpha-\beta}}{(\alpha + \beta) \log M} \frac{d^2}{dx dy} M^{-\beta x - \alpha y} \int_0^1 P(x+u) P(y+u) du \Big|_{x=y=0}.$$

Note that

$$\frac{1 - T^{-\alpha-\beta}}{(\alpha + \beta) \log M} = \frac{1}{\theta} \int_0^1 T^{-v(\alpha+\beta)} dv.$$

Gathering the formulas gives (3.3) although with the additional restriction that $|\alpha + \beta| \gg L^{-1}$. However, the holomorphy of $I(\alpha, \beta)$ and $c(\alpha, \beta)$ with $\alpha, \beta \ll L^{-1}$ implies that the error term is also holomorphic in this region.

The maximum modulus principle extends the error term to this enlarged domain. $\square$

6. Proof of Lemma 6. A Mellin formula gives for $1 \leq h \leq M$ and $i = 1, 2, \dots$

$$\left(\frac{\log M/h}{\log M}\right)^i = \frac{i!}{(\log M)^i} \frac{1}{2\pi i} \int_{(1)} \left(\frac{M}{h}\right)^v \frac{dv}{v^{i+1}}. \quad (6.1)$$

Using (6.1) and (4.1) in (5.1), we have

$$\begin{aligned} I_1(\alpha, \beta) &= \int_{-\infty}^{\infty} w(t) \sum_{i,j} \frac{a_i a_j i! j!}{(\log M)^{i+j}} \sum_{hm=kn} \frac{\mu(h)\mu(k)}{h^{\frac{1}{2}} k^{\frac{1}{2}} m^{\frac{1}{2}+\alpha} n^{\frac{1}{2}+\beta}} \\ &\quad \times \left(\frac{1}{2\pi i}\right)^3 \int_{(1)} \int_{(1)} \int_{(1)} \frac{M^{u+v}}{h^v k^u} \frac{g_{\alpha,\beta}(s,t)}{(mn)^s} \frac{G(s)}{s} ds \frac{du}{u^{i+1}} \frac{dv}{v^{j+1}}. \end{aligned}$$

We compute the sum over h, k, m, n as follows

$$\begin{aligned} &\sum_{hm=kn} \frac{\mu(h)\mu(k)}{h^{\frac{1}{2}+v} k^{\frac{1}{2}+u} m^{\frac{1}{2}+\alpha+s} n^{\frac{1}{2}+\beta+s}} \\ &= \frac{\zeta(1+u+v)\zeta(1+\alpha+\beta+2s)}{\zeta(1+\alpha+u+s)\zeta(1+\beta+v+s)} A_{\alpha,\beta}(u, v, s), \end{aligned} \quad (6.2)$$

where the arithmetical factor $A_{\alpha,\beta}(u, v, s)$ is given by an absolutely convergent Euler product in some product of half planes containing the origin. Next we move the contours to $\operatorname{Re}(u) = \operatorname{Re}(v) = \delta$, and then $\operatorname{Re}(s) = -\delta + \varepsilon$ (for $\delta > 0$ sufficiently small so that the arithmetical factor is absolutely convergent), crossing a pole at $s = 0$ only since $G(s)$ vanishes at the pole of $\zeta(1+\alpha+\beta+2s)$. Since $M \leq T^\theta$ with $\theta < \frac{1}{2}$, and $t \geq T/2$, the new contour of integration gives $O(T^{1-\varepsilon})$ for sufficiently small $\varepsilon > 0$, using (4.3). Thus

$$I_1(\alpha, \beta) = \widehat{w}(0) \zeta(1+\alpha+\beta) \sum_{i,j} \frac{a_i a_j i! j!}{(\log M)^{i+j}} J_{\alpha,\beta}(M) + O(T^{1-\varepsilon}), \quad (6.3)$$

where

$$J_{\alpha,\beta}(M) = \left(\frac{1}{2\pi i}\right)^2 \int_{(\varepsilon)} \int_{(\varepsilon)} M^{u+v} \frac{\zeta(1+u+v) A_{\alpha,\beta}(u, v, 0)}{\zeta(1+\alpha+u)\zeta(1+\beta+v)} \frac{du}{u^{i+1}} \frac{dv}{v^{j+1}}.$$

Lemma 7. We have, uniformly for $\alpha, \beta \ll L^{-1}$,

$$J_{\alpha,\beta}(M) = \frac{(\log M)^{i+j-1}}{i!j!} \frac{d^2}{dx dy} M^{\alpha x + \beta y} \int_0^1 (x+u)^i (y+u)^j du \Big|_{x=y=0} + O(L^{i+j-2}). \quad (6.4)$$

Lemma 6 follows directly from Lemma 7 by summing over i and j , and taking a Taylor expansion of $\zeta(1+\alpha+\beta)$.

Proof of Lemma 7. We begin by using the Dirichlet series for $\zeta(1+u+v)$ and reversing the order of summation and integration to get

$$J_{\alpha,\beta}(M) = \sum_{n \leq M} \frac{1}{n} \left(\frac{1}{2\pi i} \right)^2 \int_{(\varepsilon)} \int_{(\varepsilon)} \frac{\left(\frac{M}{n} \right)^{u+v} A_{\alpha,\beta}(u, v, 0)}{\zeta(1+\alpha+u)\zeta(1+\beta+v)} \frac{du dv}{u^{i+1}v^{j+1}}.$$

Using the standard zero-free region of ζ and upper bound on $1/\zeta$ [see [9], Theorem 3.8 and (3.11.8)], we obtain that $J_{\alpha,\beta}(M)$ equals the residue at $u = v = 0$ plus an error of size

$$\sum_{n \leq M} \frac{1}{n} \left(1 + \log \frac{M}{n} \right)^{-2} \ll 1 \ll L^{i+j-2}.$$

For computing the residue we take contour integrals of radius $\asymp L^{-1}$ and use the Taylor approximation

$$\frac{A_{\alpha,\beta}(u, v, 0)}{\zeta(1+\alpha+u)\zeta(1+\beta+v)} = (\alpha+u)(\beta+v)A_{0,0}(0, 0, 0) + O(L^{-3}).$$

We show in Section 7 below that $A_{0,0}(0, 0, 0) = 1$, a result we now use freely. Thus $J_{\alpha,\beta}(M)$ equals

$$\sum_{n \leq M} \frac{1}{n} \left(\frac{1}{2\pi i} \right)^2 \left(\oint \left(\frac{M}{n} \right)^u \frac{(\alpha+u)du}{u^{i+1}} \right) \left(\oint \left(\frac{M}{n} \right)^v \frac{(\beta+v)dv}{v^{j+1}} \right) + O(L^{i+j-2}),$$

where the contours are circles of radius 1 around the origin.

We compute these two integrals exactly. Suppose $a > 0$. Then

$$\frac{1}{2\pi i} \oint \frac{a^u(\alpha+u)du}{u^{i+1}} = \frac{d}{dx} e^{\alpha x} \frac{1}{2\pi i} \oint \frac{(ae^x)^u du}{u^{i+1}} \Big|_{x=0} = \frac{1}{l!} \frac{d}{dx} e^{\alpha x} (x + \log a)^l \Big|_{x=0}.$$

Thus $J_{\alpha,\beta}(M)$ equals

$$\frac{1}{i!j!} \frac{d^2}{dx dy} e^{\alpha x + \beta y} \sum_{n \leq M} \frac{1}{n} (x + \log(M/n))^i (y + \log(M/n))^j \Big|_{x=y=0} + O(L^{i+j-2}).$$

Note that

$$\frac{d}{dx} e^{\alpha x} (x + \log(M/n))^i \Big|_{x=0} = \frac{(\log M)^i}{\log M} \frac{d}{dx} M^{\alpha x} \left(x + \frac{\log(M/n)}{\log M} \right)^i \Big|_{x=0},$$

so that by summing over i and j we have

$$J_{\alpha,\beta}(M) = \frac{(\log M)^{i+j-2}}{i!j!} \frac{d^2}{dx dy} \left[M^{\alpha x + \beta y} \times \sum_{n \leq M} \frac{1}{n} \left(x + \frac{\log(M/n)}{\log M} \right)^i \left(y + \frac{\log(M/n)}{\log M} \right)^j \right]_{x=y=0} + O(L^{i+j-2}).$$

By the Euler–Maclaurin formula, we can replace the sum over n by a corresponding integral without introducing a new error term (this requires some thought). That is,

$$J_{\alpha,\beta}(M) = \frac{(\log M)^{i+j-2}}{i!j!} \frac{d^2}{dx dy} \left[M^{\alpha x + \beta y} \times \int_1^M r^{-1} \left(x + \frac{\log(M/r)}{\log M} \right)^i \left(y + \frac{\log(M/r)}{\log M} \right)^j \right]_{x=y=0} + O(L^{i+j-2}).$$

Changing variables $r = M^{1-u}$ and simplifying finishes the proof. $\square$

7. The arithmetical factor. Here we verify that $A_{0,0}(0, 0, 0) = 1$ as claimed in the proof of Lemma 7. The proof is surprisingly easy. We show that $A_{0,0}(s, s, s) = 1$ for all $\operatorname{Re}(s) > 0$. From (6.2) we have

$$A_{0,0}(s, s, s) = \sum_{hm=kn} \frac{\mu(h)\mu(k)}{(hkmn)^{\frac{1}{2}+s}},$$

noting that the ratios of zeta's on the right hand side of (6.2) cancel. The result now follows instantly from the Möbius formula.

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