Vanishing of the integral of the Hurwitz zeta function

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Kevin A. Broughan

University of Waikato, Hamilton, New Zealand
E-mail: kab@waikato.ac.nz

A proof is given that the improper Riemann integral of \( \zeta(s, a) \) with respect to the real parameter \( a \), taken over the interval \((0, 1] \), vanishes for all complex \( s \) with \( \Re(s) < 1 \). The integral does not exist (as a finite real number) when \( \Re(s) \geq 1 \).

Key Words: Hurwitz zeta function, functional equation, improper Riemann integral.


1. INTRODUCTION

A number of authors have considered mean values of powers of the modulus of the Hurwitz zeta function \( \zeta(s, a) \), see \([3, 4, 5, 6, 7]\). In this paper, the mean of the function itself is considered.

First a functional equation relating the Riemann zeta function to sums of the values of the Hurwitz zeta function at rational values of \( a \) is derived. This functional equation underlies the vanishing of the integral of the Hurwitz zeta function.

Consider the values of the function at negative integers:

\[
\zeta(-n, a) = -\frac{B_{n+1}(a)}{n+1}, n \geq 0
\]

where \( B_n(a) \) is the \( n \)'th Bernoulli polynomial. The integral of the right hand side expression between 0 and 1 is zero for every \( n \). This appears to be a side-effect of the properties of Bernoulli polynomials (namely for \( n \geq 2, B_n(0) = B_n(1) \) and \( B_n(x) = nB_{n-1}(x) \)), and nothing particularly intrinsic to the zeta function. However, as the theorem below will show, the integral vanishes at every value of the complex variable \( s \) to the left of
The line $\Re(s) = 1$. The integral does not exist (as a finite real number), on or to the right of this line.

2. THE VANISHING THEOREM

The theorem is proved through developing a number of lemmas. The first is a fundamental, yet easy to derive, functional equation. See also, for example, [2].

**Lemma 2.1.** For all integers $k \geq 1$ and all $s \in \mathbb{C} \setminus \{1\}$

$$k^s \zeta(s) = \sum_{j=1}^{k} \zeta(s, \frac{j}{k}).$$

**Proof.** Consider the functional equation for the Hurwitz zeta function [1]:

$$\zeta(1 - s, \frac{h}{k}) = \frac{2\Gamma(s)}{(2\pi k)^s} \sum_{j=1}^{k} \cos(\frac{\pi s}{2} - \frac{2\pi j h}{k}) \zeta(s, \frac{j}{k})$$

This formula holds for all $s$ and all integers $h, k$ with $1 \leq h \leq k$. Set $h = k$ and obtain

$$\zeta(1 - s) = \zeta(1 - s, 1) = \frac{2\Gamma(s)}{(2\pi k)^s} \cos(\frac{\pi s}{2}) \sum_{j=1}^{k} \zeta(s, \frac{j}{k})$$

Using the functional equation for the zeta function to write the left hand side in terms of $\zeta(s)$:

$$2(2\pi)^{-s} \Gamma(s) \cos(\frac{\pi s}{2}) \zeta(s) = \frac{2\Gamma(s)}{(2\pi k)^s} \cos(\frac{\pi s}{2}) \sum_{j=1}^{k} \zeta(s, \frac{j}{k})$$

so the formula follows for all points except zeros of $\cos(\pi s/2)$ and poles of $\Gamma(s)$. But then it must hold at these points also since each side represents an analytic function, except for $s = 1$. $\blacksquare$

**Corollary 2.1.** If $\zeta(s_0) = 0$ then for all integers $k \geq 1$

$$\sum_{1 \leq j \leq k, (j, k) = 1} \zeta(s_0, \frac{j}{k}) = 0.$$
Proof. Let $\zeta(s_0) = 0$. If $k = 1$ then $\zeta(s_0, 1/1) = \zeta(s_0) = 0$ so assume it is true for all $m < k$. By the Lemma

$$
\sum_{j=1}^{k} \zeta(s_0, \frac{j}{k}) = 0.
$$

Divide the sum on the left up into groups of terms corresponding to indices $(j, k)$ having the same gcd. By the inductive hypothesis, each of the groups with a common gcd greater than 1 will sum to zero. Omitting these terms we obtain the result of the corollary.  

Observation: It follows easily from the corollary that the sums of the values of the Hurwitz zeta function over the Farey fractions of a given order, other than zero, at a zero of zeta function, are all zero.

Lemma 2.2. If $\Re(s) < 1$ then $\lim_{n \to \infty} \sum_{j=1}^{n} \zeta(s, \frac{j}{n}) \frac{1}{n} = 0$.

Proof. By Lemma 2.1

$$
n^{s-1}\zeta(s) = \sum_{j=1}^{n} \zeta(s, \frac{j}{n}) \frac{1}{n}.
$$

Hence

$$
n^{s-1}|\zeta(s)| = |\sum_{j=1}^{n} \zeta(s, \frac{j}{n}) \frac{1}{n}|.
$$

So if $s < 1$, $\lim_{n \to \infty} n^{s-1}|\zeta(s)| = 0$, and the lemma follows directly.

Lemma 2.3. Let $f : (0, 1] \to \mathbb{R}$ be a bounded $C^\infty$ function. Extend $f$ to a Riemann integrable function on $[0, 1]$ with $f(0) = 0$. If

$$
\lim_{n \to \infty} \sum_{j=1}^{n} f(\frac{j}{n}) \frac{1}{n} = 0
$$

then $\int_{0}^{1} f = 0$, because, in this case, the integral is the limit of the given Riemann sums.

Lemma 2.4. If $\sigma = \Re(s) < 0$ there exists a positive real number $B = B(s)$ such that for all $a \in (0, 1]$, $|\zeta(s, a)| \leq B(s)$. 
Proof. Consider Hurwitz’ formula for the zeta function in terms of the periodic zeta function \([1]\), namely:

\[
\zeta(1 - s, a) = \frac{\Gamma(s)}{(2\pi)^s} \left\{ e^{-\pi i s/2} F(a, s) + e^{\pi i s/2} F(-a, s) \right\}
\]

where \(0 < a \leq 1\) and \(1 < \sigma\) and where

\[
F(a, s) = \sum_{n=1}^{\infty} \frac{e^{2\pi i n a}}{n^s}.
\]

then

\[
\zeta(s, a) = \frac{\Gamma(1 - s)}{(2\pi)^{(1-s)}} \left\{ e^{-\pi i (1-s)/2} F(a, 1 - s) + e^{\pi i (1-s)/2} F(-a, 1 - s) \right\}
\]

for \(\sigma < 0\). Hence

\[
|\zeta(s, a)| \leq \frac{|\Gamma(1 - s)|}{(2\pi)^{(1-s)}} \left\{ e^{-\pi t/2} |F(a, 1 - s)| + e^{\pi t/2} |F(-a, 1 - s)| \right\}
\]

\[
\leq \frac{|\Gamma(1 - s)|}{(2\pi)^{(1-s)}} \left\{ \sum_{n=1}^{\infty} \frac{1}{n^{1-\sigma}} + \sum_{n=1}^{\infty} \frac{1}{n^{1-\sigma}} \right\}
\]

\[
= \frac{|\Gamma(1 - s)|}{(2\pi)^{(1-s)}} 2 \cosh(\frac{\pi t}{2}) \zeta(1 - \sigma) = B(s)
\]

Lemma 2.5. If \(0 < \sigma < 1\), there exists a positive real number \(B = B(s)\) such that for all \(a \in (0, 1]\),

\[
|\zeta(s, a)| \leq \frac{1}{a^{\sigma}} + B(s).
\]

Proof. Consider the following expression for the zeta function \([1]\), valid for \(0 < \sigma < 1\) and all integers \(N \geq 1\), namely

\[
\zeta(s, a) = \sum_{n=0}^{N} \frac{1}{(n + a)^s} + \frac{(N + a)^{1-s}}{s-1} - s \int_{N}^{\infty} \frac{x-[x]}{(x+a)^{s+1}} dx.
\]

Then

\[
|\zeta(s, a)| \leq \sum_{n=0}^{N} \frac{1}{(n + a)^{\sigma}} + \frac{(N + a)^{1-\sigma}}{|s-1|} + |s| \int_{N}^{\infty} \frac{1}{(x+a)^{1+\sigma}} dx.
\]
Let \( N = 1 \) to derive the upper bound
\[
|\zeta(s, a)| \leq \frac{1}{a^\sigma} + \frac{1}{(1 + a)^\sigma} + \frac{(1 + a)^{1-\sigma}}{|s - 1|} + \frac{|s|}{\sigma}
\]
\[
= \frac{1}{a^\sigma} + B(s)
\]
where we may take
\[
B(s) = 1 + \frac{2}{|s - 1|} + \frac{|s|}{\sigma}.
\]

Lemma 2.6. Let \( f : (0, 1] \to \mathbb{R} \) be a \( C^\infty \) function. Let a positive real number \( M \) be such that, for some \( \sigma \in (0, 1) \)
\[
|f(x)| \leq \frac{M}{x^\sigma}
\]
for all \( x \). Then \( f \) is Riemann integrable (proper if \( f \) is bounded). If
\[
\lim_{n \to \infty} \sum_{j=1}^{n} f\left(\frac{j}{n}\right) \frac{1}{n} = 0,
\]
then \( \int_{0+}^{1} f = 0 \).

Proof. Let \( \sigma_1 \) be such that \( \sigma < \sigma_1 < 1 \). Then
\[
\frac{|f(x)|}{1/x^{\sigma_1}} \leq x^{\sigma - \sigma_1} M
\]
so
\[
\lim_{x \to 0^+} \frac{|f(x)|}{1/x^{\sigma_1}} = 0.
\]
It follows that \( f \) is integrable on \([0, 1]\).

Let \( \int_{0+}^{1} f = \alpha \) and suppose \( \alpha \) is not zero. By replacing \( f \) with \(-f\) if necessary we can assume \( \alpha > 0 \).

Since \( f \) is integrable there is an \( N_1 \) in \( \mathbb{N} \) such that, for all \( n \geq N_1 \),
\[
\int_{1/n}^{1} f > \frac{\alpha}{2}
\]
There exists an \( N_2 \) such that for all \( l \geq N_2 \)
\[
|\sum_{j=l}^{nl} f\left(\frac{j}{nl}\right) \frac{1}{nl} - \int_{1/n}^{1} f| < \frac{\alpha}{4}
\]
so
\[ -\frac{\alpha}{4} < \sum_{j=1}^{nl} f\left( \frac{j}{nl} \right) \frac{1}{nl} - \int_{1/n}^{1} f \]

Therefore
\[ \frac{\alpha}{2} < \int_{1/n}^{1} f < \frac{\alpha}{4} + \sum_{j=1}^{nl} f\left( \frac{j}{nl} \right) \frac{1}{nl} \]

so
\[ \frac{\alpha}{4} < \sum_{j=1}^{nl} f\left( \frac{j}{nl} \right) \frac{1}{nl}. \]

By the given hypothesis
\[ \lim_{n \to \infty} \sum_{j=1}^{n} f\left( \frac{j}{n} \right) \frac{1}{n} = 0 \]

so there is an \( N_3 \) such that for all \( l \geq N_3 \)
\[ -\frac{\alpha}{8} < \sum_{j=1}^{ln} f\left( \frac{j}{ln} \right) \frac{1}{ln} < \frac{\alpha}{8} \]

Therefore
\[ -\frac{\alpha}{8} < \sum_{j=1}^{l-1} f\left( \frac{j}{ln} \right) \frac{1}{ln} + \sum_{j=1}^{ln} f\left( \frac{j}{ln} \right) \frac{1}{ln} < \frac{\alpha}{8} \]

and so
\[ \frac{\alpha}{4} < \frac{\alpha}{8} - \sum_{j=1}^{l-1} f\left( \frac{j}{ln} \right) \frac{1}{ln} \]

which implies
\[ \frac{\alpha}{8} < \sum_{j=1}^{l-1} \left| f\left( \frac{j}{ln} \right) \right| \frac{1}{ln} \]
\[ < M \sum_{j=1}^{l} \left( \frac{ln}{j} \right)^{\sigma} \frac{1}{ln} \]
\[ = M \frac{l^{\sigma} n^\sigma}{ln} \sum_{j=1}^{l} \left( \frac{1}{j^\sigma} \right) \]
\[ < 2M \frac{l^{\sigma} n^\sigma l^{1-\sigma}}{ln} \]
which can be made arbitrarily small for \( n \) sufficiently large. This contradiction shows we must have \( \alpha = 0 \), so completes the proof of the Lemma.

**Lemma 2.7.** If \( \sigma = 0 \) and \( |t| \geq 1 \) then

\[
|\zeta(it, a)| \leq B(t)
\]

for some bound \( B(t) \).

**Proof.** This follows directly from the inequality [1] valid for \( -\delta \leq \sigma \leq \delta \) for \( \delta < 1 \) and \( |t| \geq 1 \)

\[
|\zeta(s, a) - a^{-s}| \leq A(\delta)|t|^{1+\delta}.
\]

**Lemma 2.8.** If \( \sigma = 0 \) and \( 0 \leq t \leq 1 \) then

\[
|\zeta(it, a)| \leq B(t).
\]

**Proof.** If \( t = 0 \), \( \zeta(0, a) = 1/2 - a \) so we may assume \( t \) is not zero.

To establish a bound we use two expressions for the Hurwitz zeta function derived with Euler summation and integration by parts [1]: For \( \sigma > -1 \) and \( N \geq 0 \)

\[
\zeta(s, a) = \sum_{n=0}^{N} \frac{1}{(n+a)^s} + \frac{(N+a)^{1-s}}{s-1}
- \frac{s}{2!} \{ \zeta(s+1, a) - \sum_{n=0}^{N} \frac{1}{(n+a)^{s+1}} \}
- \frac{s(s+1)}{2!} \sum_{n=N}^{\infty} \int_{0}^{1} \frac{u^2}{(n+a+u)^{s+2}} du
\]

and if \( \sigma > 0 \)

\[
\zeta(s, a) = \sum_{n=0}^{N} \frac{1}{(n+a)^s} + \frac{(N+a)^{1-s}}{s-1}
- \int_{N}^{\infty} \frac{x - [x]}{(x+a)^{s+1}} dx.
\]
Substitute $\sigma = 0$ and $N = 0$ in the first formula to obtain the equation

$$
\zeta(it, a) = \frac{1}{ait} + \frac{a^{1-it}}{it-1} - \frac{it}{2!} \{ \zeta(it+1, a) - \frac{1}{a^{1+it}} \} - \frac{it(it+1)}{2!} \sum_{n=1}^{\infty} \int_{0}^{1} u^2 \frac{2!}{(n+a+u)^{it+2}} du
$$

so

$$
|\zeta(it, a)| \leq 1 + \frac{1}{|it-1|} + \frac{|t|}{2!} |\zeta(it+1, a) - \frac{1}{a^{1+it}}| + \frac{|t|(|t|+1)}{2!} \sum_{n=1}^{\infty} \int_{0}^{1} \frac{u^2}{(n+u)^{2}} du
$$

$$
\leq 1 + \frac{1}{|it-1|} + \frac{|t|(|t|+1)}{2!} (\zeta(2)+1) + \frac{|t|}{2!} |C(t, a)|
$$

where

$$
C(t, a) = \zeta(it+1, a) - \frac{1}{a^{1+it}}.
$$

In the second formula let $N = 1$ and $s = 1 + it$ so $\sigma = 1 > 0$ giving

$$
C(t, a) = \frac{1}{(1+a)^{1+it}} + \frac{(1+a)^{1-(1+it)}}{1-(1+it)} - (1+it) \int_{1}^{\infty} \frac{x-[x]}{(x+a)^{2+it}} dx
$$

so

$$
|C(t, a)| \leq 1 + \frac{1}{|t|} + \sqrt{1+t^2}.
$$

Theorem 2.1. For all $s \in \mathbb{C}$ with $\Re(s) < 1$ the (improper) Riemann integral of $\zeta(s, a)$ with respect to $a \in (0, 1]$ exists and

$$
\int_{0}^{1} \zeta(s, a) da = 0.
$$

Proof. The work has now been done. Simply apply the lemmas, valid in different subsets of $\sigma < 1$, to the real and imaginary parts of the integral of $\zeta(s, a)$:

If $\sigma < 0$ use Lemmas 2.2 and 2.4.
If $0 < \sigma < 1$ use 2.2, 2.5 and 2.6.
If $\sigma = 0$ and $|t| \geq 1$ use 2.2 and 2.7.
If $\sigma = 0$ and $0 \leq t \leq 1$ use 2.2 and 2.8.

**Theorem 2.2.** For all $s \in \mathbb{C}$ with $\Re(s) \geq 1$ the (improper) Riemann integral of $\zeta(s, a)$ with respect to $a \in (0, 1]$ does not exist.

**Proof.** For every $a$, $\zeta(s, a)$ has a pole at $s = 1$, so the integral makes no sense at that value of $s$. The rest of the proof is straight forward, based on the non existence of the improper integral of $a^{-s}$ on $(0, 1]$ for $\sigma = \Re s \geq 1$ and $t = \Im s \neq 0$ decomposing this domain into subsets corresponding to $\sigma > 1$, $\sigma = 1$ and $|t| \geq 1$ and $\sigma = 1$ and $0 < t < 1$.

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**REFERENCES**