A QUADRATIC DOUBLE DIRICHLET SERIES II: THE NUMBER FIELD CASE

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ABSTRACT. We construct a quadratic double Dirichlet series Z(s, w) built from single variable quadratic Dirichlet L-functions $L(s, \chi)$ over \mathbb{Q} . We prove that Z(s, w) admits meromorphic continuation to the (s, w)-plane and satisfies a group of functional equations.

1. Preliminaries

We present an overview of quadratic Dirichlet L-functions over \mathbb{Q} . We begin with the Riemann zeta-function. The zeta function $\zeta(s)$ is defined as the Dirichlet series or Euler product

$$\zeta(s) = \sum_{m \ge 1} \frac{1}{m^s} = \prod_{p \text{ prime}} \left(1 - \frac{1}{p^s}\right)^{-1},$$

for Re(s) > 1. The second equality is an analytic reformulation of the fundamental theorem of arithmetic. The Riemann zeta function also admits meromorphic continuation to \mathbb{C} with a simple pole at s = 1 of residue 1. The functional equation is

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

Now we recall characters on \mathbb{Z} . They are multiplicative functions $\chi: \mathbb{Z} \to \mathbb{C}$ and form a group under multiplication. The two flavors we will care about are:

- Dirichlet characters: multiplicative functions $\chi_d : \mathbb{Z} \to \mathbb{C}$ modulo $d \geq 1$ (in that they are d-periodic) and such that $\chi_d(m) = 0$ if (m, d) > 1.
- Hilbert characters: The group of characters generated by those that appear in the sign change of reciprocity statements.

The image of a Dirichlet character always lands in the roots of unity. Moreover, $\overline{\chi}$ is the multiplicative inverse to χ and the Dirichlet characters modulo d form a subgroup under multiplication. This group is always finite and its order is $\varphi(d) = |(\mathbb{F}_q[t]/d\mathbb{F}_q[t])^{\times}|$. The Dirichlet characters that are of interest to us are those given by the quadratic residue symbol on \mathbb{Z} . First let us recall this symbol. For any odd prime p and any $d \in \mathbb{Z}$, we define the quadratic residue symbol $\left(\frac{d}{p}\right)$ by

This symbol only depends upon d modulo p and is multiplicative in d. We can extend the quadratic residue symbol multiplicatively in the denominator. First we define

$$\left(\frac{d}{-1}\right) = \begin{cases} 1 & \text{if } d \ge 0, \\ -1 & \text{if } d < 0, \end{cases} \text{ and } \left(\frac{d}{2}\right) = \begin{cases} 1 & \text{if } d \equiv 1,7 \pmod{8}, \\ -1 & \text{if } d \equiv 3,5 \pmod{8}, \\ 0 & \text{if } d \equiv 0 \pmod{2}. \end{cases}$$

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If $m = up_1^{e_1}p_2^{e_2}\cdots p_k^{e_k}$ is the prime factorization of m (with $u = \pm 1$), then we define

$$\left(\frac{d}{m}\right) = \left(\frac{d}{u}\right) \prod_{1 \le i \le k} \left(\frac{d}{p_i}\right)^{e_i}.$$

The quadratic residue symbol now makes sense for any $m \in \mathbb{Z}$ and is multiplicative in both d and m. The quadratic residue symbol also admits the following reciprocity law:

Theorem 1.1 (Quadratic reciprocity). If $d, m \in \mathbb{Z}$ with (d, m) = 1, then

$$\left(\frac{d}{m}\right) = (-1)^{\frac{d^{(2)} - 1}{2} \frac{m^{(2)} - 1}{2}} \left(\frac{m}{|d|}\right),$$

where $d^{(2)}$ and $m^{(2)}$ are the parts of d and m relatively prime to 2 respectively.

Moreover, we have the additional relations

$$\left(\frac{-1}{m}\right) = (-1)^{\frac{m^{(2)}-1}{2}}$$
 and $\left(\frac{2}{m}\right) = (-1)^{\frac{m^2-1}{8}}$,

and if $m \not\equiv 0 \pmod{2}$, we can write

$$\left(\frac{-1}{m}\right) = (-1)^{\frac{m-1}{2}} = \begin{cases} 1 & m \equiv 1 \pmod{4}, \\ -1 & m \equiv 3 \pmod{4}, \end{cases} \text{ and } \left(\frac{2}{m}\right) = (-1)^{\frac{m^2-1}{8}} = \begin{cases} 1 & m \equiv 1,7 \pmod{8}, \\ -1 & m \equiv 3,5 \pmod{8}. \end{cases}$$

We can now define the quadratic Dirichlet characters. For any square-free $d \in \mathbb{Z}$, define the quadratic Dirichlet character χ_d by the following quadratic residue symbol:

$$\chi_d(m) = \begin{cases} \left(\frac{d}{m}\right) & \text{if } d \equiv 1 \pmod{4}, \\ \left(\frac{4d}{m}\right) & \text{if } d \equiv 2, 3 \pmod{4}. \end{cases}$$

This quadratic Dirichlet character is attached to the quadratic extension $\mathbb{Q}(\sqrt{d})$. We extend χ_d multiplicatively in the denominator so that χ_d makes sense for any odd d. In particular, $\chi_d(m) = \pm 1$ provided d and m are relatively prime and $\chi_d(m) = 0$ if (m, d) > 1. Quadratic reciprocity implies that χ_d is a Dirichlet character modulo |d| if $d \equiv 1 \pmod{4}$ and is a Dirichlet character modulo |4d| if $d \equiv 2, 3 \pmod{4}$. Indeed, if $d \equiv 1 \pmod{4}$ then d is odd and the sign in quadratic reciprocity is always 1 so that

$$\chi_d(m) = \left(\frac{m}{|d|}\right),\,$$

and hence is a quadratic Dirichlet character modulo |d|. If $d \equiv 3 \pmod{4}$, then d is again odd and the sign in quadratic reciprocity is $\left(\frac{-1}{m}\right)$ which is a quadratic Dirichlet character modulo 4 so that

$$\chi_d(m) = \left(\frac{-1}{m}\right) \left(\frac{m}{|d|}\right),$$

and hence is a Dirichlet character modulo |4d|. If $d \equiv 2 \pmod{4}$, first we observe that $\left(\frac{4d}{m}\right) = \left(\frac{8}{m}\right)\left(\frac{\frac{d}{2}}{m}\right)$ where $\left(\frac{8}{m}\right)$ is one of the two primitive quadratic Dirichlet character modulo 8. Now observe that the sign in quadratic reciprocity for $\left(\frac{\frac{d}{2}}{m}\right)$ is either 1 or $\left(\frac{-1}{m}\right)$ according to if $\frac{d}{2} \equiv 1, 3 \pmod{4}$ respectively. Thus

$$\chi_d(m) = \left(\frac{8}{m}\right) \left(\frac{m}{\left|\frac{d}{2}\right|}\right) \quad \text{or} \quad \chi_d(m) = \left(\frac{-8}{m}\right) \left(\frac{m}{\left|\frac{d}{2}\right|}\right),$$

according to if $\frac{d}{2} \equiv 1, 3 \pmod{4}$ respectively, and hence is a quadratic Dirichlet character modulo |4d|. We can compactly express all of these cases as follows:

$$\chi_d(m) = \begin{cases} \left(\frac{m}{|d|}\right) & \text{if } d \equiv 1, 5 \pmod{8}, \\ \left(\frac{-1}{m}\right) \left(\frac{m}{|d|}\right) & \text{if } d \equiv 3, 7 \pmod{8}, \\ \left(\frac{8}{m}\right) \left(\frac{m}{|\frac{d}{2}|}\right) & \text{if } d \equiv 2 \pmod{8}, \\ \left(\frac{-8}{m}\right) \left(\frac{m}{|\frac{d}{2}|}\right) & \text{if } d \equiv 6 \pmod{8}. \end{cases}$$

We will also set

$$q(d) = \begin{cases} |d| & \text{if } d \equiv 1 \pmod{4}, \\ |4d| & \text{if } d \equiv 2, 3 \pmod{4}, \end{cases} \quad \text{and} \quad \varepsilon_{\chi_d} = \frac{\tau(\chi_d)}{\sqrt{q(d)}} = \begin{cases} 1 & \text{if } d \equiv 1 \pmod{4}, \\ 1+i & \text{if } d \equiv 2, 3 \pmod{4}, \end{cases}$$

where $\tau(\chi_d)$ is the Gauss sum attached to χ_d . We will also require an associated character. For each χ_m (here we are purposely interchanging the roles of d and m to keep consistency with the notation when discussing the quadratic double Dirichlet series later), we define $\tilde{\chi}_m$ by

$$\widetilde{\chi}_m(d) = (-1)^{\frac{m^{(2)}-1}{2} \frac{d^{(2)}-1}{2}} \chi_m(|d|).$$

By quadratic reciprocity, $\widetilde{\chi}_m$ is a quadratic Dirichlet character of the same modulus as χ_m and is multiplicative in m. Moreover, we have the identity $\widetilde{\widetilde{\chi}}_m(d) = \chi_m(|d|)$. Analogously, we set

$$q(m) = \begin{cases} |m| & \text{if } m \equiv 1 \pmod{4}, \\ |4m| & \text{if } m \equiv 2, 3 \pmod{4}, \end{cases} \text{ and } \varepsilon_{\widetilde{\chi}_m} = \frac{\tau(\widetilde{\chi}_m)}{\sqrt{q(m)}} = \begin{cases} 1 & \text{if } m \equiv 1 \pmod{4}, \\ 1+i & \text{if } m \equiv 2, 3 \pmod{4}, \end{cases}$$

where $\tau(\tilde{\chi}_m)$ is the Gauss sum attached to $\tilde{\chi}_m$. We now discuss the Hilbert characters. We will only need four of them: the quadratic Dirichlet characters modulo 8. They are given as follows:

$$\chi_{1}(m) = \begin{cases} 1 & \text{if } m \not\equiv 0 \pmod{2}, \\ 0 & \text{if } m \equiv 0 \pmod{2}, \end{cases} \quad \chi_{-1}(m) = \begin{cases} 1 & \text{if } m \equiv 1 \pmod{4}, \\ -1 & \text{if } m \equiv 3 \pmod{4}, \\ 0 & \text{if } m \equiv 0 \pmod{2}, \end{cases}$$

$$\chi_{2}(m) = \begin{cases} 1 & \text{if } m \equiv 1,7 \pmod{8}, \\ -1 & \text{if } m \equiv 3,5 \pmod{8}, \\ 0 & \text{if } m \equiv 0 \pmod{2}, \end{cases} \quad \chi_{-2}(m) = \begin{cases} 1 & \text{if } m \equiv 1,3 \pmod{8}, \\ -1 & \text{if } m \equiv 5,7 \pmod{8}, \\ 0 & \text{if } m \equiv 0 \pmod{2}. \end{cases}$$

In general, we will denote a Hilbert character by χ_a with $a \in \{\pm 1, \pm 2\}$. The Hilbert characters also satisfy an important orthogonality property:

Theorem 1.2 (Orthogonality of Hilbert characters). If $d, m \in \mathbb{Z}$ are odd, then

$$\frac{1}{4} \sum_{a \in \{\pm 1, \pm 2\}} \chi_a(dm) = \begin{cases} 1 & \text{if } d \equiv m \pmod{8}, \\ 0 & \text{if } d \not\equiv m \pmod{8}. \end{cases}$$

Also, we have the identities

$$\widetilde{\chi}_a(m) = \chi_a(|m|), \quad \chi_{-1}(m) = \left(\frac{-1}{m}\right), \quad \text{and} \quad \chi_2(m) = \left(\frac{2}{m}\right),$$

and the relations

$$\chi_{-2}(m) = \chi_{-1}(m)\chi_2(m), \quad \chi_1(m) = \chi_{-1}(m)\chi_{-1}(m), \quad \text{and} \quad \chi_{-1}(m) = \chi_2(m)\chi_{-2}(m).$$

With the Dirichlet and Hilbert characters introduced, we are ready to discuss the L-functions associated to quadratic Dirichlet characters. We define the L-function $L(s, \chi_d)$ attached to χ_d for square-free d, by a Dirichlet series or Euler product:

$$L(s, \chi_d) = \sum_{m \ge 1} \frac{\chi_d(m)}{m^s} = \prod_{p \text{ prime}} \left(1 - \frac{\chi_d(p)}{p^s}\right)^{-1}.$$

By definition of the quadratic Dirichlet character, $L(s,\chi_d) \ll \zeta(s)$ for Re(s) > 1 so that $L(s,\chi_d)$ is locally absolutely uniformly convergent in this region. $L(s,\chi_d)$ also admits analytic continuation to \mathbb{C} . The completed L-function $L^*(s,\chi_d)$ is defined as

$$L^*(s,\chi_d) = \begin{cases} \pi^{-\frac{s}{2}}\Gamma\left(\frac{s}{2}\right)L(s,\chi_d) & \text{if } d > 0, \\ \pi^{-\frac{s}{2}}\Gamma\left(\frac{s+1}{2}\right)L(s,\chi_d) & \text{if } d < 0. \end{cases}$$

We have the functional equation

$$L^*(s, \chi_d) = \varepsilon_{\chi_d} q(d)^{\frac{1}{2} - s} L^*(1 - s, \chi_d),$$

which can be equivalently expressed as

$$L^*(s,\chi_d) = \begin{cases} |d|^{\frac{1}{2}-s}L^*(1-s,\chi_d) & \text{if } d \equiv 1,5 \pmod{8},\\ (1+i)|4d|^{\frac{1}{2}-s}L^*(1-s,\chi_d) & \text{if } d \equiv 2,3,6,7 \pmod{8}. \end{cases}$$

Note that the gamma factor depends upon d modulo 8. This the root cause of an important technical issue later when deriving functional equations for the quadratic double Dirichlet series. Analogously, the Dirichlet L-function $L(w, \tilde{\chi}_m)$ attached to $\tilde{\chi}_m$ for square-free m is defined by a Dirichlet series or Euler product:

$$L(w, \widetilde{\chi}_m) = \sum_{d \ge 1} \frac{\widetilde{\chi}_m(d)}{d^w} = \prod_{p \text{ prime}} \left(1 - \frac{\widetilde{\chi}_m(p)}{p^w} \right)^{-1}.$$

As for $L(s,\chi_d)$, $L(w,\widetilde{\chi}_m) \ll \zeta(w)$ for Re(w) > 1 so that $L(w,\widetilde{\chi}_m)$ is locally absolutely uniformly convergent in this region. Moreover, $L(w,\widetilde{\chi}_m)$ admits analytic continuation to $\mathbb C$ and the completed L-function $L^*(w,\widetilde{\chi}_m)$ is defined as

$$L^*(w, \widetilde{\chi}_m) = \begin{cases} \pi^{-\frac{w}{2}} \Gamma\left(\frac{w}{2}\right) L(w, \widetilde{\chi}_m) & \text{if } m \equiv 1, 2, 5 \pmod{8}, \\ \pi^{-\frac{w}{2}} \Gamma\left(\frac{w+1}{2}\right) L(w, \widetilde{\chi}_m) & \text{if } m \equiv 3, 6, 7 \pmod{8}. \end{cases}$$

We have the functional equation

$$L^*(w, \widetilde{\chi}_m) = \varepsilon_{\widetilde{\chi}_m} q(m)^{\frac{1}{2} - w} L^*(1 - w, \widetilde{\chi}_m),$$

which can be equivalently expressed as

$$L^*(w, \widetilde{\chi}_m) = \begin{cases} |m|^{\frac{1}{2} - w} L^*(1 - w, \widetilde{\chi}_m) & \text{if } m \equiv 1, 5 \pmod{8}, \\ (1+i)|4m|^{\frac{1}{2} - w} L^*(1 - w, \widetilde{\chi}_m) & \text{if } m \equiv 2, 3, 6, 7 \pmod{8}. \end{cases}$$

Analogously, note that the gamma factor depends upon m modulo 8.

Remark 1.1. The definitions for $L(s,\chi_d)$, $L^*(s,\chi_d)$, $L(w,\widetilde{\chi}_m)$, and $L^*(w,\widetilde{\chi}_m)$ work perfectly well even when d and m are not square-free (however the functional equations do not hold). We purposely do not define these L-functions, yet, for d and m not necessarily square-free.

2. The Quadratic Double Dirichlet Series

We will now define the quadratic double Dirichlet series Z(s, w). For any integer $d \ge 1$, write $d = d_0 d_1^2$ where d_0 is square-free. Equivalently, d_0 is the square-free part of d and $\frac{d}{d_0}$ is a perfect square. The quadratic double Dirichlet series Z(s, w) is defined as

$$Z(s,w) = \sum_{\substack{d \ge 1 \\ (d,2)=1}} \frac{L^{(2)}(s,\chi_{d_0})Q_{d_0d_1^2}(s)}{d^w},$$

where $Q_{d_0d_1^2}(s)$ is the **correction polynomial** defined by

$$Q_{d_0d_1^2}(s) = \sum_{e_1e_2|d_1} \mu(e_1)\chi_{d_0}(e_1)e_1^{-s}e_2^{1-s} = \sum_{e_1e_2e_3=d_1} \mu(e_1)\chi_{d_0}(e_1)e_1^{-s}e_2^{1-s},$$

and μ is the usual Möbius function. For Re(s) > 1, there is the trivial estimate

$$Q_{d_0d_1^2}(s) \ll \sum_{e_1e_2|d_1} 1 \ll \sigma_0(d_1)^2 \ll_{\varepsilon} d^{\varepsilon},$$

for any $\varepsilon > 0$. As $L(s, \chi_{d_0}) \ll 1$ for Re(s) > 1, Z(s, w) is locally absolutely uniformly convergent in the region $\Lambda = \{(s, w) \in \mathbb{C}^2 : \text{Re}(s) > 1, \text{Re}(w) > 1\}$. It will also be necessary to consider quadratic double Dirichlet series twisted by a pair of Hilbert characters χ_{a_1} and χ_{a_2} . The **quadratic double Dirichlet series** $Z_{a_1,a_2}(s,w)$ twisted by χ_{a_1} and χ_{a_2} is defined as

$$Z_{a_1,a_2}(s,w) = \sum_{\substack{d \ge 1 \\ (d,2)=1}} \frac{L^{(2)}(s,\chi_{a_1d_0})\chi_{a_2}(d)Q_{d_0d_1^2}(s,\chi_{a_1})}{d^w},$$

where $Q_{d_0d_1^2}(s,\chi_{a_1})$ is the **correction polynomial** twisted by χ_{a_1} defined by

$$Q_{d_0d_1^2}(s,\chi_{a_1}) = \sum_{e_1e_2|d_1} \mu(e_1)\chi_{a_1d_0}(e_1)e_1^{-s}e_2^{1-2s} = \sum_{e_1e_2e_3=d_1} \mu(e_1)\chi_{a_1d_0}(e_1)e_1^{-s}e_2^{1-2s},$$

and μ is the usual Möbius function. By definition of the Hilbert characters, we have the analogous bound $Q_{d_0d_1^2}(s,\chi_{a_1}) \ll d_{\varepsilon}$ so that $Z_{a_1,a_2}(s,w)$ converges locally absolutely uniformly in the same region as Z(s,w) does. In particular, $Z(s,w) = Z_{1,1}(s,w)$. We will also require quadratic double Dirichlet series corresponding to the characters $\tilde{\chi}_m$. Analogously writing $m = m_0 m_1^2$, the quadratic double Dirichlet series $\tilde{Z}(s,w)$ is defined as

$$\widetilde{Z}(w,s) = \sum_{\substack{m \ge 1 \\ (m,2)=1}} \frac{L^{(2)}(w,\widetilde{\chi}_{m_0})Q_{m_0m_1^2}(w)}{m^s},$$

where $Q_{d_0d_1^2}(w)$ is the **correction polynomial** defined by

$$Q_{m_0m_1^2}(w) = \sum_{e_1e_2|m_1} \mu(e_1)\chi_{m_0}(e_1)e_1^{-w}e_2^{1-w} = \sum_{e_1e_2e_3=m_1} \mu(e_1)\chi_{m_0}(e_1)e_1^{-w}e_2^{1-w},$$

and μ is the usual Möbius function. We have the analogous estimate $Q_{m_0m_1^2}(w) \ll_{\varepsilon} m^{\varepsilon}$ and as $L(w, \widetilde{\chi}_{m_0}) \ll 1$ for Re(w) > 1, $\widetilde{Z}(w, s)$ is locally absolutely uniformly convergent in the same region as Z(s, w). We also need to consider twists by a pair of Hilbert characters $\widetilde{\chi}_{a_2}$ and $\widetilde{\chi}_{a_1}$. The **quadratic double Dirichlet series** $\widetilde{Z}_{a_2,a_1}(w,s)$ twisted by $\widetilde{\chi}_{a_2}$ and $\widetilde{\chi}_{a_1}$ is defined as

$$\widetilde{Z}_{a_2,a_1}(w,s) = \sum_{\substack{m \ge 1 \\ (m,2)=1}} \frac{L^{(2)}(w,\widetilde{\chi}_{a_2m_0})\widetilde{\chi}_{a_1}(m)Q_{m_0m_1^2}(w,\widetilde{\chi}_{a_2})}{m^s},$$

where $Q_{m_0m_1^2}(w, \widetilde{\chi}_{a_2})$ is the **correction polynomial** twisted by $\widetilde{\chi}_{a_2}$ defined by

$$Q_{m_0m_1^2}(w,\widetilde{\chi}_{a_2}) = \sum_{e_1e_2|m_1} \mu(e_1)\widetilde{\chi}_{a_2m_0}(e_1)e_1^{-w}e_2^{1-2w} = \sum_{e_1e_2e_3=m_1} \mu(e_1)\widetilde{\chi}_{a_2m_0}(e_1)e_1^{-w}e_2^{1-2w}.$$

and μ is the usual Möbius function. By definition of the Hilbert characters, we have the analogous bound $Q_{m_0m_1^2}(w, \tilde{\chi}_{a_2}) \ll_{\varepsilon} m^{\varepsilon}$ so that $\widetilde{Z}_{a_2,a_1}(w,s)$ converges locally absolutely uniformly in the same region as $\widetilde{Z}(w,s)$ does. In particular, $\widetilde{Z}(w,s) = \widetilde{Z}_{1,1}(w,s)$.

3. The Interchange

As defined, $Z_{a_1,a_2}(s,w)$ is a sum of *L*-functions, and hence Euler products, in *s*. We will prove an interchange formula for $Z_{a_1,a_2}(s,w)$ which will show that it can be expressed as a sum of *L*-functions in *w*. That is, we want the variables *s* and *w* to change places. Precisely:

Theorem 3.1 (Interchange). Wherever $Z_{a_1,a_2}(s,w)$ converges locally absolutely uniformly,

$$Z_{a_1,a_2}(s,w) = \sum_{\substack{d \geq 1 \\ (d,2)=1}} \frac{L^{(2)}(s,\chi_{a_1d_0})\chi_{a_2}(d)Q_{d_0d_1^2}(s,\chi_{a_1})}{d^w} = \sum_{\substack{m \geq 1 \\ (m,2)=1}} \frac{L^{(2)}(w,\widetilde{\chi}_{a_2m_0})\widetilde{\chi}_{a_1}(m)Q_{m_0m_1^2}(w,\widetilde{\chi}_{a_2})}{m^s}.$$

Moreover, the same holds for $\widetilde{Z}_{a_2,a_1}(w,s)$.

Proof. Only the second equality needs to be proved. To do this, first expand the L-function $L^{(2)}(s, \chi_{a_1 d_0})$ and polynomial $Q_{d_0 d_1^2}(s, \chi_{a_1})$ to get

$$Z(s,w) = \sum_{\substack{d \ge 1 \\ (d,2)=1}} \frac{L^{(2)}(s,\chi_{a_1d_0})\chi_{a_2}(d)Q_{d_0d_1^2}(s,\chi_{a_1})}{d^w}$$

$$= \sum_{\substack{d \ge 1 \\ (d,2)=1}} \left(\sum_{\substack{m \ge 1 \\ (m,2)=1}} \chi_{a_1d_0}(m)m^{-s}\right) \left(\sum_{e_1e_2|d_1} \mu(e_1)\chi_{a_1d_0}(e_1)e_1^{-s}e_2^{1-2s}\right) \chi_{a_2}(d)d^{-w}$$

$$= \sum_{\substack{d,m \ge 1 \\ (dm,2)=1}} \sum_{\substack{e_1e_2|d_1}} \mu(e_1)\chi_{a_2}(d)\chi_{a_1d_0}(me_1)e_1^{-s}e_2^{1-2s}m^{-s}d^{-w}.$$

Now $\chi_{a_1 d_0}(me_1) = 0$ unless $(d_0, me_1) = 1$. We make this restriction on the sum giving

$$\sum_{\substack{d,m\geq 1\\(dm,2)=1}}\sum_{\substack{e_1e_2\mid d_1\\(d_0,me_1)=1}}\mu(e_1)\chi_{a_2}(d)\chi_{a_1d_0}(me_1)e_1^{-s}e_2^{1-2s}m^{-s}d^{-w}.$$

Making the change of variables $me_1 \to m$ yields

$$\sum_{\substack{d \geq 1 \\ (d,2)=1}} \sum_{\substack{m \geq 1 \\ (m,2)=1}} \sum_{\substack{e_1e_2|d_1 \\ (d_0,m)=1}} \mu(e_1) \chi_{a_2}(d) \chi_{a_1d_0}(m) e_2^{1-2s} m^{-s} d^{-w}.$$

For fixed $d = d_0 d_1^2$ and e_2 , the subsum over m and e_1 is

$$\sum_{\substack{m \geq 1 \\ (m,2)=1 \\ e_1 \mid m}} \sum_{\substack{e_1 \mid \frac{d_1}{e_2} \\ (d_0,m)=1}} \mu(e_1) \chi_{a_1 d_0}(m) m^{-s} = \sum_{\substack{m \geq 1 \\ (m,2)=1 \\ (d_0,m)=1}} \chi_{a_1 d_0}(m) m^{-s} \left(\sum_{e_1 \mid \left(\frac{d_1}{e_2},m\right)} \mu(e_1) \right).$$

The inner sum over e_1 of the Möbius function vanishes unless $\left(\frac{d_1}{e_2}, m\right) = 1$ in which case it is 1. Therefore the triple sum above becomes

$$\sum_{\substack{d,m\geq 1\\ (dm,2)=1}} \sum_{\substack{e_2\mid d_1\\ \left(\frac{d_0d_1}{e_2},m\right)=1}} \chi_{a_2}(d)\chi_{a_1d_0}(m)e_2^{1-2s}m^{-s}d^{-w}.$$

Making the change of variables $d \to de_2^2$, the condition $\left(\frac{d_0d_1}{e_2}, m\right) = 1$ becomes $(d_0d_1, m) = 1$ which is equivalent to (d, m) = 1. Moreover, $\chi_{a_2}(de_2^2) = \chi_{a_2}(d)$. Altogether, we obtain

$$\sum_{\substack{d,m \ge 1 \\ (dm,2)=1 \\ (d,m)=1}} \sum_{e_2} \chi_{a_2}(d) \chi_{a_1 d_0}(m) e_2^{1-2s-2w} m^{-s} d^{-w}.$$

Writing $m = m_0 m_1^2$ analogously as for d, quadratic reciprocity and positivity of m and d together imply $\chi_{d_0}(m) = \widetilde{\chi}_m(d_0) = \widetilde{\chi}_{m_0}(d)$ where the last equality holds because (d, m) = 1 and both d_0 and m_0 differ from d and m respectively by perfect squares. As $\chi_{a_1}(m) = \widetilde{\chi}_{a_1}(m)$ and $\chi_{a_2}(d) = \widetilde{\chi}_{a_2}(d)$ (again we use the positivity of m and d), the previous fact implies $\chi_{a_2}(d)\chi_{a_1d_0}(m) = \widetilde{\chi}_{a_1}(m)\widetilde{\chi}_{a_2m_0}(d)$ and so our expression becomes

$$\sum_{\substack{d,m \geq 1 \\ (dm,2)=1 \\ (d,m)=1}} \sum_{e_2} \widetilde{\chi}_{a_1}(m) \widetilde{\chi}_{a_2m_0}(d) e_2^{1-2s-2w} m^{-s} d^{-w}.$$

But now we can reverse the argument with the roles of d, m, χ_{a_1} , and χ_{a_2} interchanged respectively, but with $\tilde{\chi}_{a_1}$ and $\tilde{\chi}_{a_2}$, to obtain

$$Z(s,w) = \sum_{\substack{m \ge 1 \\ (m,2)=1}} \frac{L^{(2)}(w,\widetilde{\chi}_{a_2m_0})\widetilde{\chi}_{a_1}(m)Q_{m_0m_1^2}(w,\widetilde{\chi}_{a_2})}{m^s}.$$

Clearly the same holds for $\widetilde{Z}_{a_2,a_1}(w,s)$.

Note that the interchange is not completely symmetric because of the characters $\widetilde{\chi}_{a_2m_0}$, $\widetilde{\chi}_{a_1}$, and $\widetilde{\chi}_{a_2}$ in the second expression for $Z_{a_1,a_2}(s,w)$. This is due to the fact that reciprocity is not perfect. In even more general settings the correction polynomials in w need not be equal to those in s.

Remark 3.1. When $a_1 = a_2 = 1$, the interchange implies

$$Z(s, w) = \widetilde{Z}(w, s).$$

More generally, the interchange implies the following relations for twisted quadratic double Dirichlet series:

$$Z_{a_1,a_2}(s,w) = \widetilde{Z}_{a_2,a_1}(w,s),$$

for $a_1, a_2 \in \{\pm 1, \pm 2\}$.

4. Weighting Terms

We will now study the coefficients of $Z_{a_1,a_2}(s,w)$ expanded in s and w. Expanding $L^{(2)}(s,\chi_{a_1d_0})Q_{d_0d_1^2}(s,\chi_{a_1})$ in the numerator of $Z_{a_1,a_2}(s,w)$, we can write

$$Z_{a_1,a_2}(s,w) = \sum_{\substack{d \geq 1 \\ (d,2)=1}} \frac{L^{(2)}(s,\chi_{a_1d_0})\chi_{a_2}(d)Q_{d_0d_1^2}(s,\chi_{a_1})}{d^w} = \sum_{\substack{d,m \geq 1 \\ (dm,2)=1}} \frac{\chi_{a_1d_0}(\widehat{m})\chi_{a_2}(d)H(m,d)}{m^sd^w},$$

where \hat{m} is the part of m relatively prime to d_0 and the weighting coefficient H(m,d) is given by

$$H(m,d) = \sum_{\substack{e_1e_2^2e_3 = m\\e_1e_2|d_1\\(d_0,e_1e_3) = 1}} \mu(e_1)e_2.$$

To see this, the coefficient of $m^{-s}d^{-w}$ in the definition of $Z_{a_1,a_2}(s,w)$ is

$$\chi_{a_{2}}(d) \sum_{\substack{e_{1}e_{2}^{2}e_{3}=m\\e_{1}e_{2}|d_{1}}} \mu(e_{1})\chi_{a_{1}d_{0}}(e_{1}e_{3})e_{2} = \chi_{a_{2}}(d) \sum_{\substack{e_{1}e_{2}^{2}e_{3}=m\\e_{1}e_{2}|d_{1}\\(d_{0},e_{1}e_{3})=1}} \mu(e_{1})\chi_{a_{1}d_{0}}(e_{1}e_{3})e_{2}$$

$$= \chi_{a_{1}d_{0}}(\widehat{m})\chi_{a_{2}}(d) \sum_{\substack{e_{1}e_{2}^{2}e_{3}=m\\e_{1}e_{2}|d_{1}\\(d_{0},e_{1}e_{3})=1}} \mu(e_{1})e_{2}$$

$$= \chi_{a_{1}d_{0}}(\widehat{m})\chi_{a_{2}}(d)H(m,d),$$

where the first equality holds because $\chi_{d_0}(e_1e_3) = 0$ unless $(d_0, e_1e_3) = 1$ and the second equality holds because if $(d_0, e_1e_3) = 1$, \widehat{m} differs from e_1e_3 by a perfect square (the divisors of which belong to (d_0, e_2)) and so $\chi_{d_0}(e_1e_3) = \chi_{d_0}(\widehat{m})$. For completeness, we extend the definition of H(m, d) to all $d, m \geq 1$. In particular, H(m, d) makes sense when m or d may be even.

Remark 4.1. Also, H(m, d) = 0 unless $m = e_1 e_2^2 e_3$ with $(d_0, e_1 e_3) = 1$ and $e_1 e_2^2 \mid d_1$.

We will define $L(s, \chi_{a_1d})$ to be the Dirichlet series given by

$$L(s, \chi_{a_1 d}) = L(s, \chi_{a_1 d_0}) Q_{d_0 d_1^2}(s, \chi_{a_1}) = \sum_{m > 1} \frac{\chi_{a_1 d_0}(\widehat{m}) H(m, d)}{m^s}.$$

Clearly $L(s, \chi_{a_1d})$ is locally absolutely uniformly convergent for Re(s) > 1. In particular, $L(s, \chi_d)$ now makes sense for d not necessarily square-free and this definition agrees with the former when d is square-free. Moreover, we have the representation

$$Z_{a_1,a_2}(s,w) = \sum_{\substack{d \ge 1 \\ (d,2)=1}} \frac{\chi_{a_2}(d)L^{(2)}(s,\chi_{a_1d})}{d^w}.$$

If we perform the same procedure but with the interchange, we get

$$\widetilde{Z}_{a_2,a_1}(w,s) = \sum_{\substack{m \geq 1 \\ (m,2) = 1}} \frac{L^{(2)}(w,\widetilde{\chi}_{a_2m_0})\widetilde{\chi}_{a_1}(m)Q_{m_0m_1^2}(w,\widetilde{\chi}_{a_2})}{m^s} = \sum_{\substack{d,m \geq 1 \\ (dm,2) = 1}} \frac{\widetilde{\chi}_{a_2m_0}(\widehat{d})\widetilde{\chi}_{a_1}(m)H(d,m)}{m^sd^w},$$

where \widehat{d} is the part of d relatively prime to m_0 . Analogously, we define $L(w, \widetilde{\chi}_{a_2m})$ to be the Dirichlet series given by

$$L(w, \widetilde{\chi}_{a_2m}) = L(w, \widetilde{\chi}_{a_2m_0})Q_{m_0m_1^2}(w, \widetilde{\chi}_{a_2}) = \sum_{d>1} \frac{\widetilde{\chi}_{a_2m_0}(\widehat{d})H(d, m)}{d^w}.$$

Again, $L(w, \widetilde{\chi}_{a_2m})$ is locally absolutely uniformly convergent for Re(w) > 1. We also have

$$\widetilde{Z}_{a_2,a_1}(w,s) = \sum_{\substack{m \ge 1 \ (m,2)=1}} \frac{\widetilde{\chi}_{a_1}(m)L^{(2)}(w,\widetilde{\chi}_{a_2m})}{m^s}.$$

We now investigate the structure of the weighting coefficients H(m,d). Their structure controls the majority of the information about both the quadratic double Dirichlet series and the correction polynomials. We first show that the weighting coefficients possess a multiplicativity property:

Proposition 4.1. We have H(m, 1) = H(1, d) = 1 and

$$H(m,d) = \prod_{\substack{p^{\alpha}||m\\p^{\beta}||d}} H(p^{\alpha}, p^{\beta}).$$

Proof. From the definition of the weighting coefficients, H(m,1) = H(1,d) = 1. We will prove multiplicativity in m and then in d. Letting $m = m'p^{\alpha}$, we must show

$$H(m,d) = H(m',d)H(p^{\alpha},d).$$

To accomplish this, for $e_1e_2^2e_3=m$, let $e_1=c_1d_1$, $e_2=c_2d_2$, and $e_3=c_3d_3$ with $c_1,c_2,c_3\mid m'$ and $d_1,d_2,d_3\mid p^{\alpha}$. Because $(m',p^{\alpha})=1$, as $e_1e_2^2e_3$ runs over decompositions of m, $c_1c_2^2c_3$ and $d_1d_2^2d_3$ run over decompositions of m' and p^{α} respectively. Moreover, as e_1e_2 runs over the divisors of d_1 so does $c_1d_1c_2d_2$. These facts combined with multiplicativity of the Möbius function gives

$$H(m,d) = \sum_{\substack{e_1e_2^2e_3 = m \\ e_1e_2|d_1 \\ (d_0,e_1e_3) = 1}} \mu(e_1)e_2$$

$$= \sum_{\substack{c_1c_2^2c_3 = m' \\ d_1d_2^2d_3 = p^{\beta} \\ c_1d_1c_2d_2|d_1 \\ (d_0,c_1d_1c_3d_3) = 1}} \mu(c_1)(d_1)|c_2|d_2$$

$$= \left(\sum_{\substack{c_1c_2^2c_3 = m' \\ c_1c_2|d_1 \\ (d_0,c_1c_3) = 1}} \mu(c_1)|c_2|\right) \left(\sum_{\substack{d_1d_2^2d_3 = p^{\alpha} \\ d_1d_2|d_1 \\ (d_0,d_1d_3) = 1}} \mu(d_1)d_2\right)$$

$$= H(m',d)H(p^{\alpha},d)$$

as desired. Now we prove multiplicativity in d. Since we have already proven multiplicativity in m, we may assume $m = p^{\alpha}$. Letting $d = d'p^{\beta}$, we must show

$$H(p^{\alpha}, d) = H(p^{\alpha}, p^{\beta}).$$

As $e_1e_2^2e_3 = p^{\alpha}$, the e_i are powers of p for $1 \leq i \leq 3$. It follows that $e_1e_2 \mid d_1$ is equivalent to $e_1e_2 \mid p^{\beta}$. Moreover, $(d_0, e_1e_2) = 1$ is equivalent to $(1, e_1e_2) = 1$ or $(p, e_1e_2) = 1$ depending on of β is even or odd. These facts imply the desired identity.

The correction polynomials $Q_{d_0d_1^2}(s,\chi_{a_1})$ are tightly connected to the weighting coefficients H(m,d). In particular, $Q_{d_0d_1^2}(s,\chi_{a_1})$ is a Dirichlet polynomial whose coefficients are essentially given by the weighting coefficients. We first prove this relationship when d is an odd prime power:

Lemma 4.1. For any prime p and $\alpha \geq 1$, we have

$$Q_{p^{2\alpha+1}}(s) = \sum_{k \le 2\alpha} \frac{H(p^k, p^{2\alpha+1})}{p^{ks}}.$$

Moreover, the same holds for $Q_{p^{2\alpha+1}}(w)$.

Proof. Expanding the correction polynomial in p^{-s} yields

$$Q_{p^{2\alpha+1}}(s) = \sum_{e_1 e_2 \mid p^{\alpha}} \mu(e_1) \chi_p(e_1) e_1^{-s} e_2^{1-2s} = \sum_{k \le 2\alpha} \frac{H'(p^k, p^{2\alpha+1})}{p^{ks}}.$$

where

$$H'(p^k, p^{2\alpha+1}) = \sum_{e_1e_2^2 = p^k} \mu(e_1)\chi_p(e_1)e_2.$$

The proof will be finished if we can show $H'(p^k, p^{2\alpha+1}) = H(p^k, p^{2\alpha+1})$. To see this, first observe $\mu(e_1)\chi_p(e_1) = 0$ unless $e_1 = 1$ in which case it is 1. So $H'(p^k, p^{2\alpha+1}) = 0$ if k is odd and $p^{\frac{k}{2}}$ if k is even. Compactly stated,

$$H'(p^k, p^{2\alpha+1}) = \begin{cases} p^{\frac{k}{2}} & \text{if } k \text{ is even,} \\ 0 & \text{if } k \text{ is odd.} \end{cases}$$

On the other hand, $k \leq \alpha$ so that

$$H(p^k, p^{2\alpha+1}) = \sum_{\substack{e_1e_2^2e_3 = p^k \\ e_1e_2|p^\alpha \\ (p,e_1e_3) = 1}} \mu(e_1)e_2 = \sum_{\substack{e_1e_2^2|p^k \\ (p,e_1e_3) = 1}} \mu(e_1)e_2 = \sum_{\substack{e_2^2 = p^k \\ (p,e_1e_3) = 1}} e_2 = \begin{cases} p^{\frac{k}{2}} & \text{if } k \text{ is even,} \\ 0 & \text{if } k \text{ is odd.} \end{cases}$$

This finishes the proof. Clearly the same holds for $Q_{p^{2\alpha+1}}(w)$.

There is an analogous statement when d is an even prime power up to a square-free factor and relatively prime factor:

Lemma 4.2. For any square-free integer $d_0 \ge 1$, $a_1 \in \{\pm 1, \pm 2\}$, prime p not dividing d_0 , and $\beta \ge 1$, we have

$$Q_{d_0p^{2\beta}}(s,\chi_{a_1}) = (1 - \chi_{a_1d_0}(p)p^{-s}) \sum_{k \le 2\beta} \frac{\chi_{a_1d_0}(p^k)H(p^k,p^{2\beta})}{p^{ks}}.$$

Moreover, the same holds for $Q_{m_0p^{2\beta}}(w, \widetilde{\chi}_{a_2})$.

Proof. Expand the correction polynomial in p^{-s} to get

$$Q_{d_0p^{2\beta}}(s,\chi_{a_1}) = \sum_{e_1e_2|p^{\alpha}} \mu(e_1)\chi_{a_1d_0}(e_1)e_1^{-s}e_2^{1-2s} = \sum_{k<2\beta} \frac{H'(p^k,p^{2\beta})}{p^{ks}}.$$

where

$$H'(p^k, p^{2\beta}) = \sum_{e_1 e_2^2 = p^k} \mu(e_1) \chi_{a_1 d_0}(e_1) e_2.$$

It suffices to show $H'(p^k, p^{2\beta}) = \chi_{a_1 d_0}(p^k) \left(H(p^k, p^{2\beta}) - H(p^{k-1}, p^{2\beta}) \right)$. On the one hand, $\mu(e_1) = 0$ unless $e_1 = 1, p$ in which case $\mu(e_1) = \pm 1$ accordingly. So

$$H'(p^k, p^{2\beta}) = \sum_{e_1 e_2^2 = p^k} \mu(e_1) \chi_{a_1 d_0}(e_1) e_2 = \begin{cases} \chi_{a_1 d_0}(p^k) p^{\frac{k}{2}} & \text{if } k \text{ is even,} \\ -\chi_{a_1 d_0}(p^k) p^{\frac{k-1}{2}} & \text{if } k \text{ is odd,} \end{cases}$$

where we have used the identity $\chi_{a_1d_0}(e_1) = \chi_{a_1d_0}(p^k)$ which holds because this quadratic Dirichlet character only depends upon the parity of k. On the other hand, as in the proof of Lemma 4.1

$$H(p^k, p^{2\beta}) = \begin{cases} p^{\frac{k}{2}} & \text{if } k \text{ is even,} \\ 0 & \text{if } k \text{ is odd.} \end{cases}$$

But then

$$\chi_{a_1 d_0}(p^k) \left(H(p^k, p^{2\beta}) - H(p^{k-1}, p^{2\beta}) \right) = \begin{cases} \chi_{a_1 d_0}(p^k) p^{\frac{k}{2}} & \text{if } k \text{ is even,} \\ -\chi_{a_1 d_0}(p^k) p^{\frac{k-1}{2}} & \text{if } k \text{ is odd,} \end{cases}$$

which completes the proof. Clearly the same holds for $Q_{m_0p^{2\beta}}(w, \widetilde{\chi}_{a_2})$.

Lemmas 4.1 and 4.2 together show that $Q_{d_0d_1^2}(s,\chi_{a_1})$ is a Dirichlet polynomial whose coefficients are essentially given by the weighting coefficients H(m,d) when d is an prime power. The proof of these lemmas also give the value of $H(p^k,p^l)$ and we collect this as a corollary:

Corollary 4.1. For any prime p,

$$H(p^k, p^l) = \begin{cases} \min\left(p^{\frac{k}{2}}, p^{\frac{l}{2}}\right) & \text{if } \min(k, l) \text{ is even,} \\ 0 & \text{otherwise.} \end{cases}$$

If we combine Proposition 4.1 and Corollary 4.1 we can compute H(m,d) in general:

Corollary 4.2. For any integers $d, m \ge 1$,

$$H(m,d) = \begin{cases} (m,d)^{\frac{1}{2}} & \text{if } (m,d) \text{ is a perfect square,} \\ 0 & \text{otherwise.} \end{cases}$$

As an immediate consequence of Corollary 4.2, H(m,d) is symmetric in m and d. As the weighting coefficients are multiplicative, $Q_{d_0d_1^2}(s,\chi_{a_1})$ will possess an Euler product. To state the Euler product explicitly, we write $d = d_0d_1^2d_2^2$ with d_0 square-free and, d_2 relatively prime to d_0d_1 , and such that every prime divisor of d_1 divides d_0 . In other words, d_0 is the square-free part of d, d_1 is the square part of d whose prime factors divide d to odd power, and d_2 is the square part of d whose prime factors divide d to even power. We have the following Euler product:

Theorem 4.1. Let $d = d_0 d_1^2 d_2^2$ be the square decomposition of d stratified by even and odd powers. Then for any $a_1 \in \{\pm 1, \pm 2\}$,

$$Q_{d_0 d_1^2 d_2^2}(s, \chi_{a_1}) = \prod_{p^{\alpha} || d_1} Q_{p^{2\alpha+1}}(s) \cdot \prod_{p^{\beta} || d_2} Q_{d_0 p^{2\beta}}(s, \chi_{a_1}).$$

Moreover, the same holds for $Q_{m_0m_1^2m_2^2}(w, \widetilde{\chi}_{a_2})$.

Proof. Recall that

$$L(s,\chi_{a_1d}) = L(s,\chi_{a_1d_0})Q_{d_0d_1^2d_2^2}(s,\chi_{a_1}) = \sum_{m>1} \frac{\chi_{a_1d_0}(\widehat{m})H(m,d)}{m^s}.$$

We will now derive an alternate expression for $L(s, \chi_{a_1d})$. By Proposition 4.1, the coefficients of $L(s, \chi_{a_1d})$ are multiplicative. Therefore $L(s, \chi_{a_1d})$ admits the Euler product

$$L(s, \chi_{a_1 d}) = \prod_{p \text{ prime}} \left(\sum_{k>0} \frac{\chi_{a_1 d_0}(\widehat{p^k}) H(p^k, d)}{p^{ks}} \right).$$

Decomposing the product according to primes dividing $d = d_0 d_1^2 d_2^2$, we get

$$\begin{split} & L(s,\chi_{a_{1}d}) \\ & = \prod_{p \text{ prime}} \left(\sum_{k \geq 0} \frac{\chi_{a_{1}d_{0}}(\widehat{p^{k}})H(p^{k},d)}{p^{ks}} \right) \\ & = \prod_{p \nmid d} \left(\sum_{k \geq 0} \frac{\chi_{a_{1}d_{0}}(\widehat{p^{k}})H(p^{k},1)}{p^{ks}} \right) \prod_{p^{\alpha}||d_{1}} \left(\sum_{k \geq 0} \frac{\chi_{a_{1}d_{0}}(\widehat{p^{k}})H(p^{k},p^{2\alpha+1})}{p^{ks}} \right) \cdot \prod_{p^{\beta}||d_{2}} \left(\sum_{k \geq 0} \frac{\chi_{a_{1}d_{0}}(\widehat{p^{k}})H(p^{k},p^{\beta})}{p^{ks}} \right) \\ & = \prod_{p \nmid d} \left(\sum_{k \geq 0} \frac{\chi_{a_{1}d_{0}}(\widehat{p^{k}})}{p^{ks}} \right) \prod_{p^{\alpha}||d_{1}} \left(\sum_{k \geq 0} \frac{\chi_{a_{1}d_{0}}(\widehat{p^{k}})H(p^{k},p^{2\alpha+1})}{p^{ks}} \right) \cdot \prod_{p^{\beta}||d_{2}} \left(\sum_{k \geq 0} \frac{\chi_{a_{1}d_{0}}(\widehat{p^{k}})H(p^{k},p^{\beta})}{p^{ks}} \right) \\ & = \prod_{p \nmid d} \left(\sum_{k \geq 0} \frac{\chi_{a_{1}d_{0}}(\widehat{p^{k}})}{p^{ks}} \right) \prod_{p^{\alpha}||d_{1}} \left(\sum_{k \geq 0} \frac{H(p^{k},p^{2\alpha+1})}{p^{ks}} \right) \cdot \prod_{p^{\beta}||d_{2}} \left(\sum_{k \geq 0} \frac{\chi_{a_{1}d_{0}}(p^{k})H(p^{k},p^{\beta})}{p^{ks}} \right). \end{split}$$

Including the factors corresponding to primes $p \mid d_2$ into the first product, we must multiply the last factor by the inverse of $\sum_{k\geq 0} \chi_{a_1d_0}(p)p^{-ks} = (1-\chi_{a_1d_0}(p)p^{-s})^{-1}$ obtaining

$$\prod_{p \nmid d_0} \left(\sum_{k \geq 0} \frac{\chi_{a_1 d_0}(\widehat{p^k})}{p^{ks}} \right) \prod_{p^{\alpha} \mid |d_1} \left(\sum_{k \geq 0} \frac{H(p^k, p^{2\alpha+1})}{p^{ks}} \right) \cdot \prod_{p^{\beta} \mid |d_2} \left((1 - \chi_{a_1 d_0}(p) p^{-s}) \sum_{k \geq 0} \frac{\chi_{a_1 d_0}(p^k) H(p^k, p^{\beta})}{p^{ks}} \right),$$

as every prime divisor of d_1 divides d_0 . The first product is $L(s, \chi_{a_1d_0})$. For the second and third products, Remark 4.1 implies that the sums run up to $k \leq 2\alpha$ and $k \leq 2\beta$ respectively. Therefore they are $Q_{p^{2\alpha+1}}(s)$ and $Q_{d_0p^{2\beta}}(s, \chi_{a_1})$ respectively. It follows that

$$L(s,\chi_{a_1d}) = L(s,\chi_{a_1d_0}) \cdot \prod_{p^{\alpha}||d_1} Q_{p^{2\alpha+1}}(s) \cdot \prod_{p^{\beta}||d_2} Q_{d_0p^{2\beta}}(s,\chi_{a_1}).$$

This is our alternate expression for $L(s, \chi_{a_1d})$ and equating the two results in

$$L(s,\chi_{a_1d_0})Q_{d_0d_1^2d_2^2}(s,\chi_{a_1}) = L(s,\chi_{a_1d_0}) \cdot \prod_{p^{\alpha}||d_1} Q_{p^{2\alpha+1}}(s) \cdot \prod_{p^{\beta}||d_2} Q_{d_0p^{2\beta}}(s,\chi_{a_1}),$$

from which the proof is complete since $L(s, \chi_{a_1d_0}) \neq 0$ for Re(s) > 1 (so that we may divide by $L(s, \chi_{a_1d_0})$). Clearly the same holds for $Q_{m_0m_1^2m_2^2}(w, \widetilde{\chi}_{a_2})$.

Observe that for $d = d_0 d_1^2 d_2^2$, the prime factors that divide $d_1 d_2$ are exactly those factors that divide d to power larger than 1. Thus, from Theorem 4.1 the Euler product for $Q_{d_0 d_1^2 d_2^2}(s, \chi_{a_1})$ is supported on exactly the primes dividing d to order larger than 1 and also depends upon the character $\chi_{a_1 d_0}$.

5. Functional Equations

We can now derive functional equations for $Z_{a_1,a_2}(s,w)$. These functional equations will be induced from the functional equations for $L(s,\chi_{a_1d})$ and $L(s,\widetilde{\chi}_{a_2m})$. To prove these latter functional equations, we require a functional equation for the correction polynomials:

Theorem 5.1. $Q_{d_0d_1^2}(s,\chi_{a_1})$ admits the functional equation.

$$Q_{d_0d_1^2}(s,\chi_{a_1}) = d_1^{1-2s}Q_{d_0d_1^2}(1-s,\chi_{a_1}).$$

Moreover, the same holds for $Q_{m_0m_1^2}(w, \widetilde{\chi}_{a_2})$.

Proof. The strategy is to interchange e_2 and e_3 in the sum defining $Q_{d_0d_1^2}(s,\chi_{a_1})$:

$$\begin{split} d_1^{1-2s}Q_{d_0d_1^2}(1-s) &= d_1^{1-2s}\sum_{e_1e_2e_3=d_1}\mu(e_1)\chi_{a_1d_0}(e_1)e_1^{s-1}e_2^{2s-1}\\ &= \sum_{e_1e_2e_3=d_1}\mu(e_1)\chi_{a_1d_0}(e_1)e_1^{s-1}\left(\frac{d_1}{e_2}\right)^{1-2s}\\ &= \sum_{e_1e_2e_3=d_1}\mu(e_1)\chi_{a_1d_0}(e_1)e_1^{s-1}(e_1e_3)^{1-2s}\\ &= \sum_{e_1e_2e_3=d_1}\mu(e_1)\chi_{a_1d_0}(e_1)e_1^{-s}e_3^{1-2s}\\ &= Q_{d_0d_1^2}(s,\chi_{a_1}). \end{split}$$

Clearly the same holds for $Q_{m_0m_1^2}(w, \widetilde{\chi}_{a_2})$.

We will define the completed L-function $L^*(s, \chi_{a_1d})$ by

$$L^*(s,\chi_{a_1d}) = L^*(s,\chi_{a_1d_0})Q_{d_0d_1^2}(s,\chi_{a_1}).$$

In particular, $L^*(s, \chi_d)$ makes sense even when d is not square-free and agrees with the previous definition when d is square-free. Combining Theorem 5.1, the functional equation for $L^*(s, \chi_{a_1d_0})$, and that $d \equiv d_0 \pmod{4}$, we obtain a functional equation for $L^*(s, \chi_{a_1d})$:

$$L^*(s,\chi_{a_1d}) = \begin{cases} |d|^{\frac{1}{2}-s}L^*(1-s,\chi_{a_1d}) & \text{if } a_1d \equiv 1,5 \pmod{8}, \\ (1+i)|8d|^{\frac{1}{2}-s}L^*(1-s,\chi_{a_1d}) & \text{if } a_1d \equiv 2,3,6,7 \pmod{8}. \end{cases}$$

Analogously, define the completed L-function $L^*(w, \widetilde{\chi}_{a_2m})$ by

$$L^*(w, \widetilde{\chi}_{a_2m}) = L^*(w, \widetilde{\chi}_{a_2m_0})Q_{m_0m_1^2}(w, \widetilde{\chi}_{a_2}).$$

Then, as before, we have a functional equation for $L^*(w, \widetilde{\chi}_{a_2m})$:

$$L^*(w, \widetilde{\chi}_{a_2m}) = \begin{cases} |m|^{\frac{1}{2}-w} L^*(1-w, \widetilde{\chi}_{a_2m}) & \text{if } a_2m \equiv 1, 5 \pmod{8}, \\ (1+i)|8m|^{\frac{1}{2}-w} L^*(1-w, \widetilde{\chi}_{a_2m}) & \text{if } a_2m \equiv 2, 3, 6, 7 \pmod{8}. \end{cases}$$

The functional equations for $L^*(s,\chi_{a_1d})$ and $L^*(w,\widetilde{\chi}_{a_2m})$ will induce functional equations for $Z_{a_1,a_2}(s,w)$ and $\widetilde{Z}_{a_2,a_1}(w,s)$. However, there is an obstruction caused by the gamma factors. Indeed, the gamma factors for $L^*(s,\chi_{a_1d})$ and $L^*(w,\widetilde{\chi}_{a_2m})$ depend a_1d and a_2m modulo 8 respectively. To induce functional equations we need the gamma factors to be constant. Orthogonality of the Hilbert characters will allow us to get past this issue. For $b \in \{1,3,5,7\}$, define $Z^b_{a_1,a_2}(s,w)$ and $\widetilde{Z}^b_{a_2,a_1}(w,s)$ by

$$Z_{a_1,a_2}^b(s,w) = \frac{1}{4} \sum_{a \in \{\pm 1,\pm 2\}} \chi_a(b) Z_{a_1,aa_2}(s,w) \quad \text{and} \quad \widetilde{Z}_{a_2,a_1}^b(w,s) = \frac{1}{4} \sum_{a \in \{\pm 1,\pm 2\}} \widetilde{\chi}_a(b) \widetilde{Z}_{a_2,aa_1}(w,s).$$

In terms of the representations

$$Z_{a_1,a_2}(s,w) = \sum_{\substack{d \ge 1 \\ (d,2)=1}} \frac{\chi_{a_2}(d)L^{(2)}(s,\chi_{a_1d})}{d^w} \quad \text{and} \quad \widetilde{Z}_{a_2,a_1}(w,s) = \sum_{\substack{m \ge 1 \\ (m,2)=1}} \frac{\widetilde{\chi}_{a_1}(m)L^{(2)}(w,\widetilde{\chi}_{a_2m})}{m^s},$$

and orthogonality of the Hilbert characters, $Z_{a_1,a_2}^b(s,w)$ and $\widetilde{Z}_{a_2,a_1}^b(w,s)$ are the subseries containing only those d and m equivalent to b modulo 8 respectively. Then $Z_{a_1,a_2}^b(s,w)$ and $\widetilde{Z}_{a_2,a_1}^b(w,s)$ are sums of L-functions with a fixed gamma factor and so we can obtain functional equations. The fact that $Z_{a_1,a_2}(s,w)$ and $\widetilde{Z}_{a_2,a_1}(w,s)$ are linear combinations of these series will induce function equations. Precisely, we have the following statement:

Theorem 5.2. $Z_{a_1,a_2}(s,w)$ admits the functional equations

$$\begin{split} Z_{a_{1},a_{2}}(s,w) &= \frac{1}{4}\pi^{s-\frac{1}{2}} \frac{\Gamma\left(\frac{1-s}{2}\right)}{\Gamma\left(\frac{s}{2}\right)} \sum_{\substack{a_{1}b > 0 \\ a \in \{\pm 1,\pm 2\}}} \chi_{a}(b) \frac{(1-\chi_{a_{1}b}(2)2^{s-1})^{-1}}{(1-\chi_{a_{1}b}(2)2^{-s})^{-1}} Z_{a_{1},aa_{2}} \left(1-s,s+w-\frac{1}{2}\right) \\ &+ \frac{1}{4}\pi^{s-\frac{1}{2}} \frac{\Gamma\left(\frac{-s}{2}\right)}{\Gamma\left(\frac{s+1}{2}\right)} \sum_{\substack{a_{1}b < 0 \\ a_{1}b \equiv 1,5 \pmod{8} \\ a \in \{\pm 1,\pm 2\}}} \chi_{a}(b) \frac{(1-\chi_{a_{1}b}(2)2^{s-1})^{-1}}{(1-\chi_{a_{1}b}(2)2^{-s})^{-1}} Z_{a_{1},aa_{2}} \left(1-s,s+w-\frac{1}{2}\right) \\ &+ \frac{1+i}{8^{s}}\pi^{s-\frac{1}{2}} \frac{\Gamma\left(\frac{1-s}{2}\right)}{\Gamma\left(\frac{s}{2}\right)} \sum_{\substack{a_{1}b > 0 \\ a \in \{\pm 1,\pm 2\}}} \chi_{a}(b) \frac{(1-\chi_{a_{1}b}(2)2^{s-1})^{-1}}{(1-\chi_{a_{1}b}(2)2^{-s})^{-1}} Z_{a_{1},aa_{2}} \left(1-s,s+w-\frac{1}{2}\right) \\ &+ \frac{1+i}{8^{s}}\pi^{s-\frac{1}{2}} \frac{\Gamma\left(\frac{-s}{2}\right)}{\Gamma\left(\frac{s+1}{2}\right)} \sum_{\substack{a_{1}b < 0 \\ a \in \{\pm 1,\pm 2\}}} \chi_{a}(b) \frac{(1-\chi_{a_{1}b}(2)2^{s-1})^{-1}}{(1-\chi_{a_{1}b}(2)2^{s-1})^{-1}} Z_{a_{1},aa_{2}} \left(1-s,s+w-\frac{1}{2}\right) \\ &+ \frac{1+i}{8^{s}}\pi^{s-\frac{1}{2}} \frac{\Gamma\left(\frac{-s}{2}\right)}{\Gamma\left(\frac{s+1}{2}\right)} \sum_{\substack{a_{1}b < 0 \\ a \in \{\pm 1,\pm 2\}}} \chi_{a}(b) \frac{(1-\chi_{a_{1}b}(2)2^{s-1})^{-1}}{(1-\chi_{a_{1}b}(2)2^{s-1})^{-1}} Z_{a_{1},aa_{2}} \left(1-s,s+w-\frac{1}{2}\right) . \end{split}$$

and

$$Z_{a_{1},a_{2}}(s,w) = \frac{1}{4}\pi^{w-\frac{1}{2}} \frac{\Gamma\left(\frac{1-w}{2}\right)}{\Gamma\left(\frac{w}{2}\right)} \sum_{\substack{a_{1}b \equiv 1,5 \pmod{8}\\ a \in \{\pm 1,\pm 2\}}} \chi_{a}(b) \frac{(1-\chi_{a_{2}b}(2)2^{w-1})^{-1}}{(1-\chi_{a_{2}b}(2)2^{-w})^{-1}} Z_{aa_{1},a_{2}}\left(s+w-\frac{1}{2},1-w\right) + \frac{1+i}{8^{w}}\pi^{w-\frac{1}{2}} \frac{\Gamma\left(\frac{1-w}{2}\right)}{\Gamma\left(\frac{w}{2}\right)} \sum_{\substack{a_{1}b \equiv 2 \pmod{8}\\ a \in \{\pm 1,\pm 2\}}} \chi_{a}(b) \frac{(1-\chi_{a_{2}b}(2)2^{w-1})^{-1}}{(1-\chi_{a_{2}b}(2)2^{-w})^{-1}} Z_{aa_{1},a_{2}}\left(s+w-\frac{1}{2},1-w\right) + \frac{1+i}{8^{w}}\pi^{w-\frac{1}{2}} \frac{\Gamma\left(\frac{-w}{2}\right)}{\Gamma\left(\frac{w+1}{2}\right)} \sum_{\substack{a_{1}b \equiv 3,6,7 \pmod{8}\\ a \in \{\pm 1,\pm 2\}}} \chi_{a}(b) \frac{(1-\chi_{a_{2}b}(2)2^{w-1})^{-1}}{(1-\chi_{a_{2}b}(2)2^{-w})^{-1}} Z_{aa_{1},a_{2}}\left(1-w,s+w-\frac{1}{2}\right).$$

Proof. Set

$$L_{a_1b}(s) = \frac{(1 - \chi_{a_1b}(2)2^{s-1})^{-1}}{(1 - \chi_{a_1b}(2)2^{-s})^{-1}}.$$

For the fist functional equation, the functional equation for L-functions attached to quadratic Dirichlet characters implies the functional equation

$$Z_{a_{1},a_{2}}^{b}(s,w) = \begin{cases} \pi^{s-\frac{1}{2}} \frac{\Gamma\left(\frac{1-s}{2}\right)}{\Gamma\left(\frac{s}{2}\right)} L_{a_{1}b}(s) Z_{a_{1},a_{2}}^{b} \left(1-s,s+w-\frac{1}{2}\right) & \text{if } a_{1}b > 0, \ a_{1}b \equiv 1,5 \pmod{8}, \\ \pi^{s-\frac{1}{2}} \frac{\Gamma\left(\frac{-s}{2}\right)}{\Gamma\left(\frac{s+1}{2}\right)} L_{a_{1}b}(s) Z_{a_{1},a_{2}}^{b} \left(1-s,s+w-\frac{1}{2}\right) & \text{if } a_{1}b < 0, \ a_{1}b \equiv 1,5 \pmod{8}, \\ \frac{1+i}{8^{s-\frac{1}{2}}} \pi^{s-\frac{1}{2}} \frac{\Gamma\left(\frac{1-s}{2}\right)}{\Gamma\left(\frac{s}{2}\right)} L_{a_{1}b}(s) Z_{a_{1},a_{2}}^{b} \left(1-s,s+w-\frac{1}{2}\right) & \text{if } a_{1}b > 0, \ a_{1}b \equiv 2,3,6,7 \pmod{8}, \\ \frac{1+i}{8^{s-\frac{1}{2}}} \pi^{s-\frac{1}{2}} \frac{\Gamma\left(\frac{-s}{2}\right)}{\Gamma\left(\frac{s+1}{2}\right)} L_{a_{1}b}(s) Z_{a_{1},a_{2}}^{b} \left(1-s,s+w-\frac{1}{2}\right) & \text{if } a_{1}b < 0, \ a_{1}b \equiv 2,3,6,7 \pmod{8}. \end{cases}$$

But as

$$Z_{a_1,a_2}(s,w) = \sum_{b \in \{1,3,5,7\}} Z_{a_1,a_2}^b(s,w),$$

the functional equation above gives

$$Z_{a_{1},a_{2}}(s,w) = \pi^{s-\frac{1}{2}} \frac{\Gamma\left(\frac{1-s}{2}\right)}{\Gamma\left(\frac{s}{2}\right)} \sum_{\substack{a_{1}b \geq 0 \\ a_{1}b \equiv 1,5 \pmod{8}}} L_{a_{1}b}(s) Z_{a_{1},a_{2}}^{b} \left(1-s,s+w-\frac{1}{2}\right)$$

$$+ \pi^{s-\frac{1}{2}} \frac{\Gamma\left(\frac{-s}{2}\right)}{\Gamma\left(\frac{s+1}{2}\right)} \sum_{\substack{a_{1}b < 0 \\ a_{1}b \equiv 1,5 \pmod{8}}} L_{a_{1}b}(s) Z_{a_{1},a_{2}}^{b} \left(1-s,s+w-\frac{1}{2}\right)$$

$$+ \frac{1+i}{8^{s-\frac{1}{2}}} \pi^{s-\frac{1}{2}} \frac{\Gamma\left(\frac{1-s}{2}\right)}{\Gamma\left(\frac{s}{2}\right)} \sum_{\substack{a_{1}b \geq 0 \\ a_{1}b \equiv 2,3,6,7 \pmod{8}}} L_{a_{1}b}(s) Z_{a_{1},a_{2}}^{b} \left(1-s,s+w-\frac{1}{2}\right)$$

$$+ \frac{1+i}{8^{s-\frac{1}{2}}} \pi^{s-\frac{1}{2}} \frac{\Gamma\left(\frac{-s}{2}\right)}{\Gamma\left(\frac{s+1}{2}\right)} \sum_{\substack{a_{1}b < 0 \\ a_{1}b \equiv 2,3,6,7 \pmod{8}}} L_{a_{1}b}(s) Z_{a_{1},a_{2}}^{b} \left(1-s,s+w-\frac{1}{2}\right).$$

The first functional equation for $Z_{a_1,a_2}(s,w)$ follows by writing $Z^b_{a_1,a_2}(s,w)$ in terms of $Z_{a_1,aa_2}(s,w)$ for $a \in \{\pm 1, \pm 2\}$. For the second functional equation, first set

$$L_{a_2b}(w) = \frac{(1 - \widetilde{\chi}_{a_2b}(2)2^{w-1})^{-1}}{(1 - \widetilde{\chi}_{a_2b}(2)2^{-w})^{-1}}.$$

Now argue as before but for $\widetilde{Z}_{a_2,a_1}(w,s)$ using the functional equation

$$\widetilde{Z}_{a_{2},a_{1}}^{b}(w,s) = \begin{cases} \pi^{w-\frac{1}{2}} \frac{\Gamma\left(\frac{1-w}{2}\right)}{\Gamma\left(\frac{w}{2}\right)} L_{a_{2}b}(w) \widetilde{Z}_{a_{2},a_{1}}^{b} \left(1-w,s+w-\frac{1}{2}\right) & \text{if } a_{2}b \equiv 1,5 \pmod{8}, \\ \frac{1+i}{8^{w-\frac{1}{2}}} \pi^{w-\frac{1}{2}} \frac{\Gamma\left(\frac{1-w}{2}\right)}{\Gamma\left(\frac{w}{2}\right)} L_{a_{2}b}(w) L_{a_{2}b}(w) \widetilde{Z}_{a_{2},a_{1}}^{b} \left(1-w,s+w-\frac{1}{2}\right) & \text{if } a_{2}b \equiv 2 \pmod{8}, \\ \frac{1+i}{8^{w-\frac{1}{2}}} \pi^{w-\frac{1}{2}} \frac{\Gamma\left(\frac{-w}{2}\right)}{\Gamma\left(\frac{w+1}{2}\right)} L_{a_{2}b}(w) \widetilde{Z}_{a_{2},a_{1}}^{b} \left(1-w,s+w-\frac{1}{2}\right) & \text{if } a_{2}b \equiv 3,6,7 \pmod{8}, \end{cases}$$

induced from the corresponding L-function. We then apply the interchange in the form $\widetilde{Z}_{a_2,a_1}(w,s) = Z_{a_1,a_2}(s,w)$ and the fact that

$$L_{a_2b}(w) = \frac{(1 - \chi_{a_2b}(2)2^{w-1})^{-1}}{(1 - \chi_{a_2b}(2)2^{-w})^{-1}}.$$

to obtain the second functional equation for $Z_{a_1,a_2}(s,w)$. Clearly analogous functional equations hold for $\widetilde{Z}_{a_2,a_1}(w,s)$.

These functional equations are quite unruly and it is often far more simple to compactify them in terms of vectors. For simplicity we do this only for $Z_{a_1,a_2}(s,w)$. Define $\mathbf{Z}(s,w)$ by

$$\mathbf{Z}(s,w) = (Z_{a_1,a_2}(s,w))_{a_1,a_2 \in \{\pm 1,\pm 2\}},$$

with the lexicographical ordering determined by 1 > -1 > 2 > -2. Also, for $i \in \{1, 2, 3\}$, set

$$\gamma_{a_{1},a,b}^{\pm,i}(s) = \begin{cases} \frac{1}{4}\pi^{s-\frac{1}{2}} \frac{\Gamma\left(\frac{1-s}{2}\right)}{\Gamma\left(\frac{s}{2}\right)} \chi_{a}(b) \frac{(1-\chi_{a_{1}b}(2)2^{s-1})^{-1}}{(1-\chi_{a_{1}b}(2)2^{-s})^{-1}} & \text{if } + \text{and } i = 1, \\ \frac{1}{4}\pi^{s-\frac{1}{2}} \frac{\Gamma\left(\frac{-s}{2}\right)}{\Gamma\left(\frac{s+1}{2}\right)} \chi_{a}(b) \frac{(1-\chi_{a_{1}b}(2)2^{s-1})^{-1}}{(1-\chi_{a_{1}b}(2)2^{-s})^{-1}} & \text{if } - \text{and } i = 1, \\ \frac{1+i}{8^{s}}\pi^{s-\frac{1}{2}} \frac{\Gamma\left(\frac{1-s}{2}\right)}{\Gamma\left(\frac{s}{2}\right)} \chi_{a}(b) \frac{(1-\chi_{a_{1}b}(2)2^{s-1})^{-1}}{(1-\chi_{a_{1}b}(2)2^{-s})^{-1}} & \text{if } + \text{and } i = 2, 3, \\ \frac{1+i}{8^{s}}\pi^{s-\frac{1}{2}} \frac{\Gamma\left(\frac{-s}{2}\right)}{\Gamma\left(\frac{s+1}{2}\right)} \chi_{a}(b) \frac{(1-\chi_{a_{1}b}(2)2^{s-1})^{-1}}{(1-\chi_{a_{1}b}(2)2^{-s})^{-1}} & \text{if } - \text{and } i = 2, 3, \end{cases}$$

and

$$\gamma_{a_{2},a,b}^{i}(w) = \begin{cases} \frac{1}{4} \pi^{w-\frac{1}{2}} \frac{\Gamma\left(\frac{1-w}{2}\right)}{\Gamma\left(\frac{w}{2}\right)} \chi_{a}(b) \frac{(1-\chi_{a_{2}b}(2)2^{w-1})^{-1}}{(1-\chi_{a_{2}b}(2)2^{-w})^{-1}} & \text{if } i = 1, \\ \frac{1+i}{8^{w}} \pi^{w-\frac{1}{2}} \frac{\Gamma\left(\frac{1-w}{2}\right)}{\Gamma\left(\frac{w}{2}\right)} \chi_{a}(b) \frac{(1-\chi_{a_{2}b}(2)2^{w-1})^{-1}}{(1-\chi_{a_{2}b}(2)2^{-w})^{-1}} & \text{if } i = 2, \\ \frac{1+i}{8^{w}} \pi^{w-\frac{1}{2}} \frac{\Gamma\left(\frac{-w}{2}\right)}{\Gamma\left(\frac{w+1}{2}\right)} \chi_{a}(b) \frac{(1-\chi_{a_{2}b}(2)2^{w-1})^{-1}}{(1-\chi_{a_{2}b}(2)2^{-w})^{-1}} & \text{if } i = 3. \end{cases}$$

These are the gamma factors appearing in the functional equations. By Theorem 5.2, there exist 16×16 matrices

$$\Phi(s)$$
 and $\Psi(w)$,

whose coefficients are functions of $\gamma_{a_1,a,b}^{\pm,i}(s)$ and $\gamma_{a_2,a,b}^i(w)$ respectively, and satisfy functional equations

$$\mathbf{Z}(s, w) = \Phi(s)\mathbf{Z}\left(1 - s, s + w - \frac{1}{2}\right)$$
 and $\mathbf{Z}(s, w) = \Psi(s)\mathbf{Z}\left(s + w - \frac{1}{2}, 1 - w\right)$,

which are equivalent to those for $Z_{a_1,a_2}(s,w)$ given in Theorem 5.2. So we have two functional equations of shapes

$$\sigma_1:(s,w)\to\left(1-s,s+w-\frac{1}{2}\right)\quad\text{and}\quad\sigma_2:(s,w)\to\left(s+w-\frac{1}{2},1-w\right).$$

These transformations also act on the (s, w)-plane and satisfy the relations

$$\sigma_1 \sigma_2 \sigma_1 = \sigma_2 \sigma_1 \sigma_2 : (s, w) \to (1 - w, 1 - s)$$
 or equivalently $(\sigma_1 \sigma_2)^3 = 1 : (s, w) \to (s, w)$.

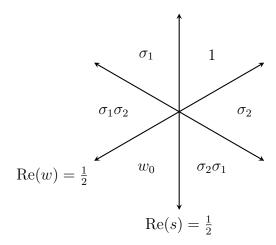
As $\sigma_1^2 = \sigma_2^2 = 1$, σ_1 and σ_2 generate the group

$$W = \langle \sigma_1, \sigma_2 : \sigma_1^2 = \sigma_2^2 = (\sigma_1 \sigma_2)^3 = 1 \rangle \cong D_6 \cong S_3.$$

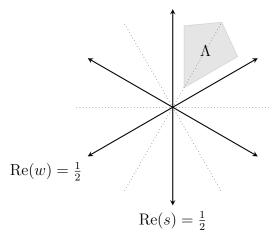
For convenience we set $w_0 = \sigma_1 \sigma_2 \sigma_1 = \sigma_2 \sigma_1 \sigma_2$. It follows that $Z_{a_1,a_2}(s,w)$ possess a group of 6 functional equations. These functional equations can be used to meromorphically continue $Z_{a_1,a_2}(s,w)$ to the entire (s,w)-plane. Of course, all the same can be achieved for $\widetilde{Z}_{a_2,a_1}(w,s)$ as well.

6. MEROMORPHIC CONTINUATION

We will now show how to meromorphically continue Z(s,w) to the entire (s,w)-plane. We could do this for each twisted quadratic double Dirichlet series $Z_{a_1,a_2}(s,w)$ and $\widetilde{Z}_{a_2,a_1}(w,s)$, but we will not be concerned with this level of generality here or further on. We will start by describing the action of W on the (s,w)-plane. It is clear from the definition of the actions σ_1 and σ_2 that there is a unique W-invariant point $\left(\frac{1}{2},\frac{1}{2}\right)$. Representing the point (s,w) by (Re(s),Re(w)) we represent the action of W on the (s,w)-plane as follows:



In this diagram we have transformed the (s, w)-plane so that the origin lies at $(\frac{1}{2}, \frac{1}{2})$ and the (s, w)-axes intersect at $\frac{\pi}{3}$ angles. We have done this so that σ_1 and σ_2 act by rigid motions sending the region enclosing 1 (corresponding to the identity) to either of the adjacent triangles. The other regions are obtained by acting by the corresponding element of W. The initial region Λ that Z(s, w) is defined on is displayed in the figure below:



To meromorphically continue Z(s, w) to all of the (s, w)-plane, we first need to show that the quadratic double Dirichlet series $Z_{a_1,a_2}(s,w)$ are locally absolutely uniformly convergent on a slightly larger region than Λ . This will be achieved by the Phragmén-Lindelöf convexity principal. Fix some small $\varepsilon > 0$. The functional equations for $L^*(s,\chi_{a_1d})$ and $L^*(w,\widetilde{\chi}_{a_2m})$ and Stirling's formula together imply the estimates

$$L(-\varepsilon, \chi_{a_1 d}) \ll (a_1 d)^{\frac{1}{2} + \varepsilon}$$
 and $L(-\varepsilon, \widetilde{\chi}_{a_2 m}) \ll (a_2 m)^{\frac{1}{2} + \varepsilon}$,

because $L(1+\varepsilon,\chi_{a_1d}) \ll 1$ and $L(1+\varepsilon,\widetilde{\chi}_{a_2m}) \ll 1$. As both of these L-functions have at most a simple pole at s=1 and w=1 respectively, the Phragmén-Lindelöf convexity principal gives the weak estimates

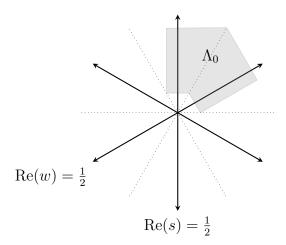
$$(s-1)L(s,\chi_{a_1d}) \ll (a_1d)^{\frac{1}{2}+\varepsilon}$$
 and $(w-1)L(w,\widetilde{\chi}_{a_2m}) \ll (a_2m)^{\frac{1}{2}+\varepsilon}$,

and hence

$$(s-1)L^{(2)}(s,\chi_{a_1d}) \ll (a_1d)^{\frac{1}{2}+\varepsilon}$$
 and $(w-1)L^{(2)}(w,\widetilde{\chi}_{a_2m}) \ll (a_2m)^{\frac{1}{2}+\varepsilon}$,

for $\text{Re}(s) > -\varepsilon$ and $\text{Re}(w) > -\varepsilon$. It follows from the interchange that $(s-1)(w-1)Z_{a_1,a_2}(s,w)$ is locally absolutely uniformly convergent on the region

$$\Lambda_0 = \Lambda \cup \left\{ (s, w) \in \mathbb{C}^2 : \operatorname{Re}(s) > 0, \operatorname{Re}(w) > \frac{3}{2} \right\} \cup \left\{ (s, w) \in \mathbb{C}^2 : \operatorname{Re}(s) > \frac{3}{2}, \operatorname{Re}(w) > 0 \right\}.$$



Therefore $Z_{a_1,a_2}(s,w)$ is meromorphic on this region with at most polar lines at s=1 and w=1. The key difference between Λ and Λ_0 is that Λ_0 intersects the hyperplanes $s=\frac{1}{2}$ and $w=\frac{1}{2}$ so that the union of the reflections $w\Lambda_0$ for $w\in W$ is connected. This guarantees that the functional equations imply meromorphic continuation since adjacent reflections of Λ_0 overlap on open sets. We now reflect Λ_0 via the functional equations and then apply a theorem of Bochner which we now state. First, we say that a domain $\Omega \subset \mathbb{C}^n$ is a **tube domain** if there is an open set $\omega \subset \mathbb{R}^n$ such that

$$\Omega = \{(s_1, \dots, s_n) \in \mathbb{C}^n : \operatorname{Re}((s_1, \dots, s_n)) \in \omega\}.$$

Tube domains are generalizations of vertical strips in the complex plane. Now we can state the theorem of Bochner (see [1] for a proof):

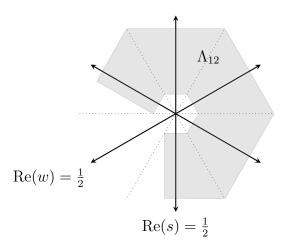
Theorem 6.1 (Bochner's continuation theorem). If Ω is a connected tube domain, then any holomorphic function on Ω can be extended to a holomorphic function on the convex hull $\widehat{\Omega}$.

Clearing polar divisors if necessary, Bochner's continuation theorem implies that any meromorphic function on a connected tube domain possessing a finite amount of hyperplane polar divisors can be extended to a meromorphic function on the convex hull. This is exactly the situation for Z(s, w). Clearly Λ_0 is a tube domain and on Λ_0 there are a most polar lines at s = 1 and w = 1. Reflecting these hyperplanes via W we obtain the finite set of possible polar divisors:

$$\left\{s = 1, w = 1, s = 0, w = 0, s + w = \frac{1}{2}, s + w = \frac{3}{2}\right\}.$$

So by the previous argument, we are reduced to extending Z(s, w) meromorphically. By applying the functional equations corresponding to σ_1 , σ_2 , and $\sigma_1\sigma_2$, Z(s, w) admits meromorphic continuation to the region

$$\Lambda_{12} = \Lambda_0 \cup \sigma_1 \Lambda_0 \cup \sigma_2 \Lambda_0 \cup \sigma_1 \sigma_2 \Lambda_0$$
.



Now Λ_{12} is a connected tube domain whose convex hull is \mathbb{C}^2 . So by applying Bochner's continuation theorem (or rather our comment for meromorphic functions) we see that Z(s, w) admits meromorphic continuation to the (s, w)-plane with at most a finite set of polar divisors. This argument is more elegant than repeatedly applying the functional equations corresponding to every $w \in W$. Indeed, if we did we would obtain meromorphic continuation to the region

$$\Lambda_W = \bigcup_{w \in W} w \Lambda_0.$$

$$\operatorname{Re}(w) = \frac{1}{2}$$

$$\operatorname{Re}(s) = \frac{1}{2}$$

There are two issues here. The first is that Z(s, w) has two meromorphic continuations to the region $w_0\Lambda_0$ given by the functional equations corresponding to $w_0 = \sigma_1\sigma_2\sigma_1$ and $w_0 = \sigma_2\sigma_1\sigma_2$ and we would need to show that these agree. The second is that we have not obtained meromorphic continuation to $\mathbb{C}^2 - \Lambda_W$ which is a compact hexagon about the origin. By using Bochner's theorem after meromorphically continuing to Λ_{12} , we have avoided these issues and as a consequence shown that the meromorphic continuations given by $w_0 = \sigma_1\sigma_2\sigma_1$ and $w_0 = \sigma_2\sigma_1\sigma_2$ agree.

7. Poles & Residues

We can now determine the poles and residues of Z(s, w). Recall that the set of possible polar divisors is

$$\left\{s = 1, w = 1, s = 0, w = 0, s + w = \frac{1}{2}, s + w = \frac{3}{2}\right\}.$$

The poles of Z(s,w) is actually smaller than this set as there are no poles on the hyperplanes s=0, w=0, and $s+w=\frac{3}{2}$. To see this, first observe that by our earlier application of the Phragmén-Lindelöf convexity principal we actually obtained continuation to an open set containing Λ_0 (because our estimates held for $\text{Re}(s) > -\varepsilon$ and $\text{Re}(w) > -\varepsilon$). We did not need this slightly larger region for the meromorphic

continuation but we do require it to study the poles. Now consider the possible polar divisor s=0. Therefore $(s-1)(w-1)Z_{a_1,a_2}(s,w)$ is holomorphic on an open set containing Λ_0 which contains half of the hyperplane defined by s=0 outside of the hexagon $\mathbb{C}^2-\Lambda_W$. Since (s-1)(w-1) is holomorphic on this region, $Z_{a_1,a_2}(s,w)$ can not have a polar divisor at s=0 on an open set containing Λ_0 . Moreover, an open set containing $\sigma_1\sigma_2\Lambda_0$ contains the other half of the hyperplane defined by s=0 outside of the hexagon $\mathbb{C}^2 - \Lambda_W$. Upon applying the functional equation corresponding to $\sigma_1 \sigma_2$, Theorem 5.2 implies that the gamma factors in the corresponding functional equation have a simple pole when $s + w = \frac{3}{2}$ (the gamma factors in the functional equation for σ_1 have a simple pole at s=1 and $s-1 \to s+w-\frac{3}{2}$ under σ_2). Therefore $Z_{a_1,a_2}(s,w)$ does not have polar divisors at s=0 on an open set containing $\sigma_1\sigma_2\Lambda_0^2$ away from $s+w=\frac{3}{2}$. In particular, Z(s,w) does not have a polar divisor at s=0 on Λ_W and away from the other polar divisors. By Bochner's continuation theorem (after clearing all of the other possible polar divisors), Z(s, w) does not have a polar divisors at s = 0 on all of \mathbb{C}^2 and away from the other polar divisors. An identical argument holds for the case w=0 using the regions Λ_0 and $\sigma_2\sigma_1\Lambda_0$. For the polar divisor $s + w = \frac{1}{2}$, we argue in the same way with the regions $\sigma_2 \sigma_1 \Lambda_0$, $\sigma_1 \sigma_2 \Lambda_0$, and $w_0 \Lambda_0$, but there is one difference. For these regions, the gamma factors in the corresponding functional equations are different. For the first two regions $\sigma_2\sigma_1\Lambda_0$ and $\sigma_1\sigma_2\Lambda_0$, the gamma factors have a simple pole when $s+w=\frac{3}{2}$. For the third region $w_0\Lambda_0$, the gamma factors have simple poles at s=1 and w=1 which is seen by using both representations $w_0 = \sigma_1 \sigma_2 \sigma_1$ and $w_0 = \sigma_2 \sigma_1 \sigma_2$. Nevertheless, there are no poles on the hyperplanes $s=0, w=0, \text{ and } s+w=\frac{1}{2} \text{ and away from the other polar divisors.}$ As for the hyperplanes s=1, w=1,and $s+w=\frac{3}{2}$, there are clearly genuine poles for s=1 and w=1 coming from $L(s,\chi_{d_0})$ and $L(w,\chi_{m_0})$ when d and m are perfect squares (so that $d_0 = m_0 = 1$). For $s + w = \frac{3}{2}$, we have a pole coming from the gamma factors corresponding to the functional equations for $\sigma_2\sigma_1$ and $\sigma_1\sigma_2$. We collect all of our work as

Theorem 7.1. Z(s,w) admits meromorphic continuation to \mathbb{C}^2 with polar divisors s=1, w=1, and $s+w=\frac{3}{2}$.

We can also study the residues of Z(s, w) at these poles. Since all of the poles are obtained from each other by applying the functional equations of Z(s, w), we begin by looking at the pole when w = 1. To compute the residue we use the representation

$$Z(s,w) = \sum_{\substack{m \ge 1 \\ (m,2)=1}} \frac{L^{(2)}(w, \widetilde{\chi}_{m_0}) Q_{m_0 m_1^2}(w)}{m^s},$$

coming from the interchange. The numerator $L(w, \widetilde{\chi}_{m_0})Q_{m_0m_1^2}(w)$ in the summand corresponding to m has a pole at w=1 if and only if m_0 is a perfect square, that is $m_0=1$, or equivalently $m=m_1^2$ itself is a perfect square. In this case, $L(w, \widetilde{\chi}_{m_0}) = \zeta(w)$ and

$$\operatorname{Res}_{w=1} L^{(2)}(w, \chi_{m_0}) Q_{m_0 m_1^2}(w) = \frac{1}{2} Q_{m_1^2}(1).$$

But from Lemma 4.2 and Theorem 4.1 we see that $Q_{m_1^2}(1) = 1$, and hence

$$\operatorname{Res}_{w=1} Z(s, w) = \frac{1}{2} \sum_{\substack{m \text{ perfect square} \\ (m, 2) = 1}} \frac{Q_{m_1^2}(1)}{m^s} = \frac{1}{2} \sum_{\substack{m \ge 1 \\ (m, 2) = 1}} \frac{1}{m^{2s}} = \frac{1}{2} \zeta^{(2)}(2s).$$

Notice that this expression has a simple pole at $s = \frac{1}{2}$ which is exactly when the polar lines w = 1 and $s + w = \frac{3}{2}$ intersect. The residue of Z(s, w) at s = 1 is computed in an analogous way. Indeed, by applying the interchange, the exact same argument holds with the roles of s and w interchanged so that

Res_{s=1}
$$Z(s, w) = \frac{1}{2} \zeta^{(2)}(2w).$$

Again, this expression has a simple pole at $w=\frac{1}{2}$ which is when the polar lines s=1 and $s+w=\frac{3}{2}$ intersect. The other residues at the simple poles can be computed by applying the functional equations for Z(s,w) and using the residues at s=1 and w=1. Now consider the point where the polar lines w=1 and $s+w=\frac{3}{2}$ intersect. Setting $s=\frac{1}{2}$, we see that $Z\left(\frac{1}{2},w\right)$ has a pole at w=1 and we would like to study this pole more. To achieve this, the Mittag-Leffler theorem applied to Z(s,w) (in w) implies

$$Z(s,w) = \frac{R_1(s)}{w-1} + \frac{R_2(s)}{s+w-\frac{3}{2}} + V(s,w),$$

in some neighborhood of $(\frac{1}{2},1)$, where V(s,w) is holomorphic, and we have set

$$R_1(s) = \operatorname{Res}_{w=1} Z(s, w)$$
 and $R_2(s) = \operatorname{Res}_{w=\frac{3}{2}-s} Z(s, w)$.

From our residue computations above, $R_1(s) = \frac{1}{2}\zeta^{(2)}(2s)$ which implies that it has a simple pole at $s = \frac{1}{2}$. The residue is given by $A = \frac{1}{8}$. On the other hand, $Z\left(\frac{1}{2},w\right)$ is holomorphic for Re(w) > 1. These two facts together imply that $R_2(s)$ must have a simple pole at $s = \frac{1}{2}$ which cancels the simple pole coming from $R_1(s)$. So by Mittag-Leffler again, we may write

$$R_1(s) = \frac{A}{s - \frac{1}{2}} + R_3(s)$$
 and $R_2(s) = -\frac{A}{s - \frac{1}{2}} + R_4(s)$,

in a neighborhood of $s = \frac{1}{2}$ and where $R_3(s)$ and $R_4(s)$ are holomorphic. Then

$$Z(s,w) = \frac{R_1(s)}{w-1} + \frac{R_2(s)}{s+w-\frac{3}{2}} + V(s,w)$$

$$= \frac{A}{(w-1)\left(s-\frac{1}{2}\right)} + \frac{R_3(s)}{w-1} - \frac{A}{\left(s+w-\frac{3}{2}\right)\left(s-\frac{1}{2}\right)} + \frac{R_4(s)}{s+w-\frac{3}{2}} + V(s,w)$$

$$= \frac{A}{(w-1)\left(s+w-\frac{3}{2}\right)} + \frac{R_3(s)}{w-1} + \frac{R_4(s)}{s+w-\frac{3}{2}} + V(s,w).$$

We can now set $s = \frac{1}{2}$ and let $B = R_3(\frac{1}{2}) + R_4(\frac{1}{2})$ so that

$$Z\left(\frac{1}{2},w\right) = \frac{A}{(w-1)^2} + \frac{B}{w-1} + O(1).$$

It follows that $Z\left(\frac{1}{2},w\right)$ has a double pole at w=1. This can be thought of as follows: the polar lines w=1 and $s+w=\frac{3}{2}$ correspond to simple poles of Z(s,w) except in the case when they intersect and the order of the poles combine to give $Z\left(\frac{1}{2},w\right)$ a double pole at w=1. Applying the interchange, the exact same argument holds to show that $Z\left(s,\frac{1}{2}\right)$ has a double pole at s=1. We collect this work as a theorem:

Theorem 7.2. $Z\left(\frac{1}{2},w\right)$ and $Z\left(s,\frac{1}{2}\right)$ have double poles at w=1 and s=1 respectively. In particular, in neighborhoods of w=1 and s=1 respectively, we have

$$Z\left(\frac{1}{2},w\right) = \frac{A}{(w-1)^2} + \frac{B}{w-1} + O(1) \quad and \quad Z\left(s,\frac{1}{2}\right) = \frac{A}{(s-1)^2} + \frac{B}{s-1} + O(1),$$

for some constants A and B with $A = \frac{1}{8}$.

References

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