

A NOTE ON THE RIEMANN ξ -FUNCTION

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It has been noticed by Jensen, Hurwitz, and others that the Riemann integral representation of the ξ -function may be written in the form

$$\xi\left(\frac{1}{2} + \frac{1}{2}it\right) = \int_{-\infty}^{+\infty} \Phi(x) \cos xt \, dx,$$

where

$$\Phi(x) = 4 \sum_{n=1}^{\infty} (2n^4 \pi^2 e^{9x} - 3n^2 \pi e^{5x}) \exp(-n^2 \pi e^{4x})$$

and $\Phi(x) = \Phi(-x)$. Hence $\Phi'(0) = 0$ and $\Phi(x)$ is everywhere *positive*†. The object of the present note is to point out that $\Phi'(x) < 0$ for every $x > 0$. Hence $\Phi(x)$ is a *monotonic* function of $|x|$. Thus

$$(-x)^m \Phi^{(m)}(x) \geq 0$$

for every x if $m = 0$ and $m = 1$ but not if m is arbitrary. In fact, it is easy to see that the symmetrically monotonic curve $y = \Phi(x)$ has, like the Gauss curve, points x such that $\Phi''(x) = 0$ and $\Phi'''(x) \neq 0$; this implies that $\Phi''(x)$ takes both positive and negative values for positive values of x ‡.

Differentiation of $\Phi(x)$ gives

$$\Phi'(x) = 4\pi e^{5x} \sum_{n=1}^{\infty} f_n(x) n^2 \exp(-n^2 \pi e^{4x}),$$

where

$$f_n(x) = -15 + 30\pi n^2 e^{4x} - 8\pi^2 n^4 e^{8x}.$$

The quadratic polynomial $f_n(x)$ in e^{4x} is negative for sufficiently large values of x (> 0) and vanishes at

$$x = \frac{1}{4} \log \frac{15 \pm \sqrt{105}}{8\pi n^2}.$$

Since this x is positive only when \pm is $+$ and $n = 1$, every $f_n(x)$ is less than 0 if $x > x_0$, where x_0 denotes the small positive number

$$x_0 = \frac{1}{4} \log \frac{15 + \sqrt{105}}{8\pi} = 0.001 \dots$$

* Received 2 October, 1934; read 15 November, 1934.

† Cf. E. C. Titchmarsh, "The zeta-function of Riemann", *Cambridge Tracts*, No. 26 (1930), 43–45.

‡ Compare, for example, G. Pólya, *Danske Vidensk. Selskab. Math.-fys. Meddelelser*, 7 (1927), 14.

Hence $\Phi'(x_0) < 0$ and every term of the series $\Phi'(x)$ is negative if $x > x_0$. Thus it is sufficient to prove that $\Phi'(x) < 0$ holds also when $0 < x < x_0$, *although the highest term of the series $\Phi'(x)$ is then positive.*

Differentiation of the series $\Phi'(x)$ gives

$$\{e^{-5x} \Phi'(x)\}' = 16\pi^2 e^{4x} \sum_{n=1}^{\infty} g_n(x) n^4 \exp(-n^2 \pi e^{4x}),$$

where

$$g_n(x) = 45 - 46\pi n^2 e^{4x} + 8\pi^2 n^4 e^{8x}.$$

Since $23 < 8\pi n^2$, the derivative

$$g_n'(x) = (-23 + 8\pi n^2 e^{4x}) 8\pi n^2 e^{4x}$$

cannot vanish for positive values of x , so that every $g_n(x)$ is monotonic for $x > 0$. Also, $g_n(x)$ is positive for large positive values of x and vanishes at

$$x = \frac{1}{4} \log \frac{23 \pm 13}{8\pi n^2}.$$

This x is positive only when \pm is $+$ and $n = 1$; the resulting number $\frac{1}{4} \log \{9/(2\pi)\}$ is greater than $x_0 = 0.001 \dots$. It follows that the increasing function $g_n(x)$ is, at every point of the interval $0 < x < x_0$, positive or negative according as $n > 1$ or $n = 1$. Hence, putting

$$A = g_1(x_0) \exp(-\pi e^{4x_0}), \quad B = 16g_2(x_0) e^{-4\pi}, \quad C = \sum_{n=3}^{\infty} g_n(x_0) n^4 e^{-n^2 \pi},$$

we have

$$\{e^{-5x} \Phi'(x)\}' < 16\pi^2 e^{4x} (A + B + C)$$

when $0 < x < x_0$. Substituting $x_0 = 0.001 \dots$ in A and B , we find that $A + B < -\frac{1}{3}$, and that $C < 10^{-6}$ since

$$C < \sum_{n=3}^{\infty} (45n^4 + 8\pi^2 n^8 e^{8x_0}) e^{-n^2 \pi} < 100 \sum_{n=3}^{\infty} n^8 e^{-n^2 \pi},$$

so that $A + B + C < 0$. Thus, for $0 < x < x_0$, we have

$$\{e^{-5x} \Phi'(x)\}' < 0,$$

which implies that

$$\Phi'(x) < e^{5x} \Phi'(0) = 0.$$

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