

# On a new method towards proof of Riemann's Hypothesis

Akhila Raman

University of California at Berkeley. Email: [akhila.raman@berkeley.edu](mailto:akhila.raman@berkeley.edu).

---

## Abstract

We consider the analytic continuation of Riemann's Zeta Function derived from **Riemann's Xi function**  $\xi(s)$  which is evaluated at  $s = \frac{1}{2} + \sigma + i\omega$ , given by  $\xi(\frac{1}{2} + \sigma + i\omega) = E_{p\omega}(\omega)$ , where  $\sigma, \omega$  are real and  $-\infty \leq \omega \leq \infty$  and compute its inverse Fourier transform given by  $E_p(t)$ .

We use a new method and show that the Fourier Transform of  $E_p(t)$  given by  $E_{p\omega}(\omega) = \xi(\frac{1}{2} + \sigma + i\omega)$  **does not have zeros** for finite and real  $\omega$  when  $0 < |\sigma| < \frac{1}{2}$ , corresponding to the critical strip **excluding** the critical line and prove Riemann's hypothesis.

More importantly, the new method **does not** contradict the existence of non-trivial zeros on the critical line with real part of  $s = \frac{1}{2}$  and **does not** contradict Riemann Hypothesis. It is shown that the new method is **not** applicable to Hurwitz zeta function and related functions and **does not** contradict the existence of their non-trivial zeros away from the critical line.

If the specific solution presented in this paper is incorrect, it is **hoped** that the new method discussed in this paper will lead to a correct solution by other researchers.

*Keywords:* Riemann, Hypothesis, Zeta, Xi, exponential functions

---

## 1. Introduction

It is well known that Riemann's Zeta function given by  $\zeta(s) = \sum_{m=1}^{\infty} \frac{1}{m^s}$  converges in the half-plane where the real part of  $s$  is greater than 1. Riemann proved that  $\zeta(s)$  has an analytic continuation to the whole s-plane apart from a simple pole at  $s = 1$  and that  $\zeta(s)$  satisfies a symmetric functional equation given by  $\xi(s) = \xi(1-s) = \frac{1}{2}s(s-1)\pi^{-\frac{s}{2}}\Gamma(\frac{s}{2})\zeta(s)$  where  $\Gamma(s) = \int_0^{\infty} e^{-u}u^{s-1}du$  is the Gamma function.<sup>[4] [5]</sup> We can see that if Riemann's Xi function has a zero in the critical strip, then Riemann's Zeta function also has a zero at the same location. Riemann made his conjecture in his 1859 paper, that all of the non-trivial zeros of  $\zeta(s)$  lie on the critical line with real part of  $s = \frac{1}{2}$ , which is called the Riemann Hypothesis.<sup>[1]</sup>

Hardy and Littlewood later proved that infinitely many of the zeros of  $\zeta(s)$  are on the critical line with real part of  $s = \frac{1}{2}$ .<sup>[2]</sup> It is well known that  $\zeta(s)$  does not have non-trivial zeros when real part of  $s = \frac{1}{2} + \sigma + i\omega$ , given by  $\frac{1}{2} + \sigma \geq 1$  and  $\frac{1}{2} + \sigma \leq 0$ . In this paper, **critical strip**  $0 < \text{Re}[s] < 1$  corresponds to  $0 \leq |\sigma| < \frac{1}{2}$ .

In this paper, a **new method** is discussed and a specific solution is presented to prove Riemann's Hypothesis. If the specific solution presented in this paper is incorrect, it is **hoped** that the new

method discussed in this paper will lead to a correct solution by other researchers.

In Section 2 to Section 7, we prove Riemann's hypothesis by taking the analytic continuation of Riemann's Zeta Function derived from Riemann's Xi function  $\xi(\frac{1}{2} + \sigma + i\omega) = E_{p\omega}(\omega)$  and compute inverse Fourier transform of  $E_{p\omega}(\omega)$  given by  $E_p(t)$  and show that its Fourier transform  $E_{p\omega}(\omega)$  does not have zeros for finite and real  $\omega$  when  $0 < |\sigma| < \frac{1}{2}$ , corresponding to the critical strip **excluding** the critical line.

In Section 8, it is shown that the new method is **not** applicable to Hurwitz zeta function and related functions and **does not** contradict the existence of their non-trivial zeros away from the critical line with real part of  $s = \frac{1}{2}$ .

We present an **outline** of the new method below.

### 1.1. Step 1: Inverse Fourier Transform of $\xi(\frac{1}{2} + i\omega)$

Let us start with Riemann's Xi Function  $\xi(s)$  evaluated at  $s = \frac{1}{2} + i\omega$  given by  $\xi(\frac{1}{2} + i\omega) = \Xi(\omega) = E_{0\omega}(\omega)$ , where  $-\infty \leq \omega \leq \infty$ . Its inverse Fourier Transform is given by  $E_0(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} E_{0\omega}(\omega) e^{i\omega t} d\omega$ , where  $\omega, t$  are real, as follows (link).<sup>[3]</sup>

$$E_0(t) = \Phi(t) = 2 \sum_{n=1}^{\infty} [2n^4 \pi^2 e^{\frac{9t}{2}} - 3n^2 \pi e^{\frac{5t}{2}}] e^{-\pi n^2 e^{2t}} = 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} \quad (1)$$

We see that  $E_0(t) = E_0(-t)$  is a real and **even** function of  $t$ , given that  $E_{0\omega}(\omega) = E_{0\omega}(-\omega)$  because  $\xi(s) = \xi(1-s)$  and hence  $\xi(\frac{1}{2} + i\omega) = \xi(\frac{1}{2} - i\omega)$  when evaluated at  $s = \frac{1}{2} + i\omega$ .

The inverse Fourier Transform of  $\xi(\frac{1}{2} + \sigma + i\omega) = E_{p\omega}(\omega)$  is given by the real function  $E_p(t)$ . We can write  $E_p(t)$  as follows for  $0 < |\sigma| < \frac{1}{2}$  and this is shown in detail in Appendix A.

$$E_p(t) = E_0(t) e^{-\sigma t} = 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} e^{-\sigma t} \quad (2)$$

We can see that  $E_p(t)$  is an analytic function in the interval  $|t| \leq \infty$ , given that the sum and product of exponential functions are analytic in the same interval and hence infinitely differentiable in that interval.

### 1.2. Step 2: On the zeros of a related function $G(\omega, t_2, t_0)$

**Statement 1:** Let us assume that Riemann's Xi function  $\xi(\frac{1}{2} + \sigma + i\omega) = E_{p\omega}(\omega)$  has a zero at  $\omega = \omega_0$  where  $\omega_0$  is real and finite and  $0 < |\sigma| < \frac{1}{2}$ , corresponding to the critical strip excluding the critical line. We will prove that this assumption leads to a **contradiction**.

Let us consider  $0 < \sigma < \frac{1}{2}$  at first. Let us consider a new function  $g(t, t_2, t_0) = f(t, t_2, t_0) e^{-\sigma t} u(-t) + f(t, t_2, t_0) e^{\sigma t} u(t)$ , where  $f(t, t_2, t_0) = e^{-2\sigma t_0} f_1(t, t_2, t_0) + e^{2\sigma t_0} f_2(t, t_2, t_0)$  and  $f_1(t, t_2, t_0) = e^{\sigma t_0} E'_p(t + t_0, t_2)$  and  $f_2(t, t_2, t_0) = e^{-\sigma t_0} E'_p(t - t_0, t_2)$  and  $E'_p(t, t_2) = e^{-\sigma t_2} E_p(t - t_2) - e^{\sigma t_2} E_p(t + t_2)$  and  $t_0, t_2$  are real and  $g(t, t_2, t_0)$  is a real function of variable  $t$  and  $u(t)$  is Heaviside unit step function. We can

73 see that  $g(t, t_2, t_0)h(t) = f(t, t_2, t_0)$  where  $h(t) = [e^{\sigma t}u(-t) + e^{-\sigma t}u(t)]$ .

74  
75 In Section 2.1, we will show that the Fourier transform of the **even function**  $g_{even}(t, t_2, t_0) =$   
76  $\frac{1}{2}[g(t, t_2, t_0) + g(-t, t_2, t_0)]$  given by  $G_R(\omega, t_0, t_2)$  must have **at least one zero** at  $\omega = \omega_z(t_2, t_0) \neq 0$ ,  
77 for every value of  $t_0$ , for a given value of  $t_2$ , to satisfy Statement 1, where  $\omega_z(t_2, t_0)$  is real and finite.

### 78 1.3. Step 3: On the zeros of the function $G_R(\omega, t_0, t_2)$

79  
80 In Section 2.2, we compute the Fourier transform of the function  $g(t, t_2, t_0)$  and compute its real  
81 part given by  $G_R(\omega, t_2, t_0)$  and we can write as follows.

$$\begin{aligned} G_R(\omega, t_2, t_0) = & e^{-2\sigma t_0} \int_{-\infty}^0 [E'_0(\tau + t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau - t_0, t_2)] \cos(\omega\tau) d\tau \\ & + e^{2\sigma t_0} \int_{-\infty}^0 [E'_0(\tau - t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau + t_0, t_2)] \cos(\omega\tau) d\tau \end{aligned}$$

82 (3)

83 We require  $G_R(\omega, t_2, t_0) = 0$  for  $\omega = \omega_z(t_2, t_0)$  for every value of  $t_0$ , for **each fixed value**  
84 of  $t_2$ , to satisfy **Statement 1**. In general  $\omega_z(t_2, t_0) \neq \omega_0$ . Hence we can see that  $P(t_2, t_0) =$   
85  $G_R(\omega_z(t_2, t_0), t_2, t_0) = 0$ .

### 86 1.4. Step 4: Zero Crossing function $\omega_z(t_2, t_0)$ is an even function of variable $t_0$

87  
88 In Section 2.3, we show the result in Eq. 4 and that  $\omega_z(t_2, t_0) = \omega_z(t_2, -t_0)$ . It is shown that  
89  $P(t_2, t_0) = G_R(\omega_z(t_2, t_0), t_2, t_0) = P_{odd}(t_2, t_0) + P_{odd}(t_2, -t_0) = 0$  and that  $P_{odd}(t_2, t_0)$  is an **odd**  
90 function of  $t_0$ , for a given value of  $t_2$  as follows.

$$\begin{aligned} P_{odd}(t_2, t_0) = & [\cos(\omega_z(t_2, t_0)t_0) \int_{-\infty}^{t_0} E'_0(\tau, t_2)e^{-2\sigma\tau} \cos(\omega_z(t_2, t_0)\tau) d\tau \\ & + \sin(\omega_z(t_2, t_0)t_0) \int_{-\infty}^{t_0} E'_0(\tau, t_2)e^{-2\sigma\tau} \sin(\omega_z(t_2, t_0)\tau) d\tau] \\ & + e^{2\sigma t_0} [\cos(\omega_z(t_2, t_0)t_0) \int_{-\infty}^{t_0} E'_{0n}(\tau, t_2) \cos(\omega_z(t_2, t_0)\tau) d\tau + \sin(\omega_z(t_2, t_0)t_0) \int_{-\infty}^{t_0} E'_{0n}(\tau, t_2) \sin(\omega_z(t_2, t_0)\tau) d\tau] \end{aligned}$$

91 (4)

### 92 1.5. Step 5: Final Step

93  
94 In Section 4, it is shown that  $\omega_z(t_2, t_0)$  is a **continuous** function of variable  $t_0$  and  $t_2$ , for all  
95  $|t_0| \leq \infty$  and  $|t_2| \leq \infty$ . In Section 7, it is shown that  $E_0(t)$  is **strictly decreasing** for  $t > 0$ .

96  
97 In Section 3, we set  $t_0 = t_{0c}$  and  $t_2 = t_{2c} = 2t_{0c}$ , such that  $\omega_z(t_{2c}, t_{0c})t_{0c} = \frac{\pi}{2}$  and substitute  
98 in the equation for  $P_{odd}(t_2, t_0)$  in Eq. 4 and show that this leads to the result in Eq. 5. We use  
99  $E'_0(t, t_2) = E_0(t - t_2) - E_0(t + t_2)$  and  $E'_{0n}(t, t_2) = E'_0(-t, t_2)$ .

$$\int_0^{t_{0c}} (E_0(\tau - t_{2c}) - E_0(\tau + t_{2c}))(\cosh(2\sigma t_{0c}) - \cosh(2\sigma\tau)) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau = 0$$

(5)

We show that the **each** of the terms in the integrand in Eq. 5 are **greater than zero**, in the interval  $0 < \tau < t_{0c}$  and the integrand is zero at  $\tau = 0$  and  $\tau = t_{0c}$ , where  $t_{0c} > 0$ .

Hence the result in Eq. 5 leads to a **contradiction** for  $0 < \sigma < \frac{1}{2}$ .

We have shown this result for  $0 < \sigma < \frac{1}{2}$  and then use the property  $\xi(\frac{1}{2} + \sigma + i\omega) = \xi(\frac{1}{2} - \sigma - i\omega)$  to show the result for  $-\frac{1}{2} < \sigma < 0$ . Hence we have produced a **contradiction** of **Statement 1** that the Fourier Transform of the function  $E_p(t) = E_0(t)e^{-\sigma t}$  has a zero at  $\omega = \omega_0$  for  $0 < |\sigma| < \frac{1}{2}$ .

## 2. An Approach towards Riemann's Hypothesis

**Theorem 1:** Riemann's Xi function  $\xi(\frac{1}{2} + \sigma + i\omega) = E_{p\omega}(\omega)$  does not have zeros for any real value of  $-\infty < \omega < \infty$ , for  $0 < |\sigma| < \frac{1}{2}$ , corresponding to the critical strip excluding the critical line, given that  $E_0(t) = E_0(-t)$  is an even function of variable  $t$ , where  $E_p(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} E_{p\omega}(\omega) e^{i\omega t} d\omega$ ,  $E_p(t) = E_0(t)e^{-\sigma t}$  and  $E_0(t) = 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}}$ .

**Proof:** We assume that Riemann Hypothesis is false and prove its truth using proof by contradiction.

**Statement 1:** Let us assume that Riemann's Xi function  $\xi(\frac{1}{2} + \sigma + i\omega) = E_{p\omega}(\omega)$  has a zero at  $\omega = \omega_0$  where  $\omega_0$  is real and finite and  $0 < |\sigma| < \frac{1}{2}$ , corresponding to the critical strip excluding the critical line. We will prove that this assumption leads to a **contradiction**.

We will prove it for  $0 < \sigma < \frac{1}{2}$  first and then use the property  $\xi(\frac{1}{2} + \sigma + i\omega) = \xi(\frac{1}{2} - \sigma - i\omega)$  to show the result for  $-\frac{1}{2} < \sigma < 0$  and hence show the result for  $0 < |\sigma| < \frac{1}{2}$ .

We know that  $\omega_0 \neq 0$ , because  $\zeta(s)$  has no zeros on the real axis between 0 and 1, when  $s = \frac{1}{2} + \sigma + i\omega$  is real,  $\omega = 0$  and  $0 < |\sigma| < \frac{1}{2}$ . [3] This is shown in detail in first two paragraphs in Appendix B.1.

### 2.1. New function $g(t, t_2, t_0)$

Let us consider the function  $E_p'(t, t_2) = e^{-\sigma t_2} E_p(t - t_2) - e^{\sigma t_2} E_p(t + t_2) = (E_0(t - t_2) - E_0(t + t_2))e^{-\sigma t} = E_0'(t, t_2)e^{-\sigma t}$ , where  $t_2$  is finite and real, and  $E_0'(t, t_2) = E_0(t - t_2) - E_0(t + t_2)$ . Its Fourier transform is given by  $E_{p\omega}'(\omega, t_2) = E_{p\omega}(\omega)(e^{-\sigma t_2} e^{-i\omega t_2} - e^{\sigma t_2} e^{i\omega t_2})$  which has a zero at the **same**  $\omega = \omega_0$ .

Let us consider the function  $f(t, t_2, t_0) = e^{-2\sigma t_0} f_1(t, t_2, t_0) + e^{2\sigma t_0} f_2(t, t_2, t_0)$  where  $f_1(t, t_2, t_0) = e^{\sigma t_0} E_p'(t + t_0, t_2)$  and  $f_2(t, t_2, t_0) = e^{-\sigma t_0} E_p'(t - t_0, t_2)$  where  $t_0$  is finite and real and we can see that the Fourier Transform of this function  $F(\omega, t_2, t_0) = E_{p\omega}'(\omega, t_2)(e^{-\sigma t_0} e^{i\omega t_0} + e^{\sigma t_0} e^{-i\omega t_0})$  also has a zero

at the **same**  $\omega = \omega_0$ .

140

Let us consider a new function  $g(t, t_2, t_0) = g_-(t, t_2, t_0)u(-t) + g_+(t, t_2, t_0)u(t)$  where  $g(t, t_2, t_0)$  is a real function of variable  $t$  and  $u(t)$  is Heaviside unit step function and  $g_-(t, t_2, t_0) = f(t, t_2, t_0)e^{-\sigma t}$  and  $g_+(t, t_2, t_0) = f(t, t_2, t_0)e^{\sigma t}$ . We can see that  $g(t, t_2, t_0)h(t) = f(t, t_2, t_0)$  where  $h(t) = [e^{\sigma t}u(-t) + e^{-\sigma t}u(t)]$ .

145

We can show that  $E_p(t), E'_p(t, t_2), h(t), g(t, t_2, t_0)$  are real absolutely integrable functions and go to zero as  $t \rightarrow \pm\infty$ . Hence their respective Fourier transforms given by  $E_{p\omega}(\omega), E'_{p\omega}(\omega, t_2), H(\omega), G(\omega, t_2, t_0)$  are finite for  $|\omega| \leq \infty$  and go to zero as  $|\omega| \rightarrow \infty$ , as per Riemann Lebesgue Lemma (link). This is shown in detail in Appendix B.1.

150

If we take the Fourier transform of the equation  $g(t, t_2, t_0)h(t) = f(t, t_2, t_0)$  where  $h(t) = [e^{\sigma t}u(-t) + e^{-\sigma t}u(t)]$ , we get  $\frac{1}{2\pi}[G(\omega, t_2, t_0)*H(\omega)] = F(\omega, t_2, t_0) = E'_{p\omega}(\omega, t_2)(e^{-\sigma t_0}e^{i\omega t_0} + e^{\sigma t_0}e^{-i\omega t_0}) = F_R(\omega, t_2, t_0) + iF_I(\omega, t_2, t_0)$  as per convolution theorem (link), where  $*$  denotes convolution operation given by  $F(\omega, t_2, t_0) = \frac{1}{2\pi} \int_{-\infty}^{\infty} G(\omega', t_2, t_0)H(\omega - \omega')d\omega'$  and  $H(\omega) = H_R(\omega) = [\frac{1}{\sigma - i\omega} + \frac{1}{\sigma + i\omega}] = \frac{2\sigma}{(\sigma^2 + \omega^2)}$  is real and is the Fourier transform of the function  $h(t)$  and  $G(\omega, t_2, t_0) = G_R(\omega, t_0, t_2) + iG_I(\omega, t_2, t_0)$  is the Fourier transform of the function  $g(t, t_2, t_0)$ . We can write  $g(t, t_2, t_0) = g_{\text{even}}(t, t_2, t_0) + g_{\text{odd}}(t, t_2, t_0)$  where  $g_{\text{even}}(t, t_2, t_0)$  is an even function and  $g_{\text{odd}}(t, t_2, t_0)$  is an odd function of variable  $t$ .

158

If Statement 1 is true, then we require the Fourier transform of the function  $f(t, t_2, t_0)$  given by  $F(\omega, t_2, t_0)$  to have a zero at  $\omega = \omega_0$  for **every value** of  $t_0$ , for a given fixed value of  $t_2$ . This implies that the **real** part of the Fourier transform of the **even function**  $g_{\text{even}}(t, t_2, t_0) = \frac{1}{2}[g(t, t_2, t_0) + g(-t, t_2, t_0)]$  given by  $G_R(\omega, t_0, t_2)$  must have **at least one zero** at  $\omega = \omega_z(t_2, t_0) \neq 0$  where  $\omega_z(t_0)$  is real and finite, where  $G_R(\omega, t_0, t_2)$  crosses the zero line to the opposite sign, and can be different from  $\omega_0$  in general. We call this **Statement 2**.

165

Because  $H(\omega) = \frac{2\sigma}{(\sigma^2 + \omega^2)}$  is real and does not have zeros for any finite value of  $\omega$ , **if**  $G_R(\omega, t_0, t_2)$  does not have at least one zero for some  $\omega = \omega_z(t_2, t_0) \neq 0$ , where  $G_R(\omega, t_0, t_2)$  crosses the zero line to the opposite sign, **then the real part** of  $F(\omega, t_2, t_0)$  given by  $F_R(\omega, t_2, t_0) = \frac{1}{2\pi}[G_R(\omega, t_0, t_2) * H(\omega)]$ , obtained by the convolution of  $H(\omega)$  and  $G_R(\omega, t_0, t_2)$ , **cannot** possibly have zeros for any non-zero finite value of  $\omega$ , which goes against **Statement 1**. This is shown in detail in Lemma 1.

171

**Lemma 1:** If Riemann's Xi function  $\xi(\frac{1}{2} + \sigma + i\omega) = E_{p\omega}(\omega)$  has a zero at  $\omega = \omega_0 \neq 0$  where  $\omega_0$  is real and finite, then the **real** part of the Fourier transform of the **even function**  $g_{\text{even}}(t, t_2, t_0) = \frac{1}{2}[g(t, t_2, t_0) + g(-t, t_2, t_0)]$  given by  $G_R(\omega, t_0, t_2)$  must have **at least one zero** at  $\omega = \omega_z(t_2, t_0) \neq 0$  for **every value** of  $t_0$ , for a given finite value of  $t_2$ , where  $G_R(\omega, t_0, t_2)$  crosses the zero line to the opposite sign and  $\omega_z(t_2, t_0)$  is real and finite, where  $g(t, t_2, t_0)h(t) = f(t, t_2, t_0) = e^{-2\sigma t_0}f_1(t, t_2, t_0) + e^{2\sigma t_0}f_2(t, t_2, t_0)$  where  $f_1(t, t_2, t_0) = e^{\sigma t_0}E'_p(t + t_0, t_2)$  and  $f_2(t, t_2, t_0) = e^{-\sigma t_0}E'_p(t - t_0, t_2)$ ,  $E'_p(t, t_2) = e^{-\sigma t_2}E_p(t - t_2) - e^{\sigma t_2}E_p(t + t_2)$ , and  $h(t) = e^{\sigma t}u(-t) + e^{-\sigma t}u(t)$  and  $0 < \sigma < \frac{1}{2}$ .

180

**Proof:** If  $E_{p\omega}(\omega)$  has a zero at finite  $\omega = \omega_0 \neq 0$  to satisfy Statement 1, then  $F(\omega, t_2, t_0) = E'_{p\omega}(\omega, t_2)(e^{-\sigma t_0}e^{i\omega t_0} + e^{\sigma t_0}e^{-i\omega t_0}) = E_{p\omega}(\omega)(e^{-\sigma t_2}e^{-i\omega t_2} - e^{\sigma t_2}e^{i\omega t_2})(e^{-\sigma t_0}e^{i\omega t_0} + e^{\sigma t_0}e^{-i\omega t_0})$  also has a zero at  $\omega = \omega_0$  and its real part given by  $F_R(\omega, t_2, t_0)$  also has a zero at the same location  $\omega = \omega_0 \neq 0$ .

184

Let us consider the case where  $G_R(\omega, t_2, t_0)$  **does not** have at least one zero for finite  $\omega =$

185

186  $\omega_z(t_2, t_0) \neq 0$  and show that  $F_R(\omega, t_2, t_0)$  does not have at least one zero at finite  $\omega \neq 0$  for this case,  
 187 which **contradicts** Statement 1. Given that  $H(\omega)$  is real, we can write the convolution theorem only  
 188 for the real parts as follows.

$$F_R(\omega, t_2, t_0) = \frac{1}{2\pi} \int_{-\infty}^{\infty} G_R(\omega', t_2, t_0) H(\omega - \omega') d\omega' \quad (6)$$

189 We can show that the above integral converges for all  $|\omega| \leq \infty$ , given that  $G(\omega, t_2, t_0)$  and  $H(\omega)$   
 190 have fall-off rate of  $\frac{1}{\omega^2}$  as  $|\omega| \rightarrow \infty$  because the first derivatives of  $g(t, t_2, t_0)$  and  $h(t)$  are discontinuous  
 191 at  $t = 0$ .( Appendix B.2)

192 We substitute  $H(\omega) = \frac{2\sigma}{(\sigma^2 + \omega^2)}$  in Eq. 6 and we get

$$F_R(\omega, t_2, t_0) = \frac{\sigma}{\pi} \int_{-\infty}^{\infty} G_R(\omega', t_2, t_0) \frac{1}{(\sigma^2 + (\omega - \omega')^2)} d\omega' \quad (7)$$

194 We can split the integral in Eq. 7 as follows.

$$F_R(\omega, t_2, t_0) = \frac{\sigma}{\pi} \left[ \int_{-\infty}^0 G_R(\omega', t_2, t_0) \frac{1}{(\sigma^2 + (\omega - \omega')^2)} d\omega' + \int_0^{\infty} G_R(\omega', t_2, t_0) \frac{1}{(\sigma^2 + (\omega - \omega')^2)} d\omega' \right] \quad (8)$$

196 We see that  $G_R(-\omega, t_2, t_0) = G_R(\omega, t_2, t_0)$  because  $g(t, t_2, t_0)$  is a real function (link ). We can  
 197 substitute  $\omega' = -\omega''$  in the first integral in Eq. 8 and substituting  $\omega'' = \omega'$  in the result, we can write  
 198 as follows.

$$F_R(\omega, t_2, t_0) = \frac{\sigma}{\pi} \int_0^{\infty} G_R(\omega', t_2, t_0) \left[ \frac{1}{(\sigma^2 + (\omega - \omega')^2)} + \frac{1}{(\sigma^2 + (\omega + \omega')^2)} \right] d\omega' \quad (9)$$

200 In Appendix B.1 last paragraph, it is shown that  $G(\omega, t_2, t_0)$  is finite for  $|\omega| \leq \infty$  and goes to  
 201 zero as  $|\omega| \rightarrow \infty$ . We can see that for  $\omega' = 0$  and  $\omega' = \infty$ , the integrand in Eq. 9 is zero. For  
 202 finite  $\omega \geq 0$ , and  $0 < \omega' < \infty$ , we can see that the term  $\frac{1}{(\sigma^2 + (\omega - \omega')^2)} + \frac{1}{(\sigma^2 + (\omega + \omega')^2)} > 0$ . We see that  
 203  $G_R(\omega', t_0, t_2)$  is **not** an all zero function and that  $G_R(\omega', t_2, t_0)$  is a continuous function of  $\omega'$ , for a  
 204 fixed  $t_0$  and  $t_2$ (Section 4.1 ).

205  
 206 • **Case 1:**  $G_R(\omega', t_2, t_0) \geq 0$  for all finite  $\omega' > 0$

207  
 208 We see that  $F_R(\omega, t_2, t_0) > 0$  for all finite  $\omega \geq 0$ . We see that  $F_R(-\omega, t_2, t_0) = F_R(\omega, t_2, t_0)$  because  
 209  $f(t, t_2, t_0)$  is a real function (link ). Hence  $F_R(\omega, t_2, t_0) > 0$  for all finite  $\omega \leq 0$ .

210  
 211 This **contradicts** Statement 1 which requires  $F_R(\omega, t_2, t_0)$  to have at least one zero at finite  $\omega \neq 0$   
 212 because we showed that  $\omega_0 \neq 0$  in **Section 2** paragraph 5. Therefore  $G_R(\omega', t_2, t_0)$  must have **at**  
 213 **least one zero** at  $\omega' = \omega_z(t_2, t_0) \neq 0$  where it crosses the zero line and becomes negative, where  
 214  $\omega_z(t_2, t_0)$  is real and finite.

215  
 216 • **Case 2:**  $G_R(\omega', t_2, t_0) \leq 0$  for all finite  $\omega' > 0$

217

218 We see that  $F_R(\omega, t_2, t_0) < 0$  for all finite  $\omega \geq 0$ . We see that  $F_R(-\omega, t_2, t_0) = F_R(\omega, t_2, t_0)$  because  
 219  $f(t, t_2, t_0)$  is a real function (link ). Hence  $F_R(\omega, t_2, t_0) < 0$  for all finite  $\omega \leq 0$ .

220

221 This **contradicts** Statement 1 which requires  $F_R(\omega, t_2, t_0)$  to have at least one zero at finite  $\omega \neq 0$ .  
 222 Therefore  $G_R(\omega', t_2, t_0)$  must have **at least one zero** at  $\omega' = \omega_z(t_2, t_0) \neq 0$ , where it crosses the  
 223 zero line and becomes positive, where  $\omega_z(t_2, t_0)$  is real and finite.

224

225 We have shown that,  $G_R(\omega, t_2, t_0)$  must have **at least one zero** at finite  $\omega = \omega_z(t_2, t_0) \neq 0$  where  
 226 it crosses the zero line to the opposite sign, to satisfy **Statement 1**. We call this **Statement 2**. In  
 227 the rest of the sections, we consider only the **first** zero crossing away from origin, where  $G_R(\omega, t_0, t_2)$   
 228 crosses the zero line to the opposite sign. Hence  $0 < \omega_z(t_2, t_0) < \infty$ , for all  $|t_0| < \infty$ , for every finite  
 229 value of  $t_2$ .

## 230 2.2. *On the zeros of a related function $G(\omega, t_2, t_0)$*

231

232 We can compute the fourier transform of the function  $g_{even}(t, t_2, t_0) = \frac{1}{2}[g(t, t_2, t_0) + g(-t, t_2, t_0)]$   
 233 given by  $G_R(\omega, t_2, t_0)$ . We require  $G_R(\omega, t_2, t_0) = 0$  for  $\omega = \omega_z(t_2, t_0)$  for **every value** of  $t_0$ , for a  
 234 given value of  $t_2$ , to satisfy **Statement 1**. In general,  $\omega_z(t_2, t_0) \neq \omega_0$ .

235

236 First we compute the Fourier transform of the function  $g_1(t, t_2, t_0)$  given by  $G_1(\omega, t_2, t_0) = G_{1R}(\omega, t_2, t_0) +$   
 237  $iG_{1I}(\omega, t_2, t_0)$ . We use  $g_1(t, t_2, t_0) = f_1(t, t_2, t_0)e^{-\sigma t}u(-t) + f_1(t, t_2, t_0)e^{\sigma t}u(t) = e^{\sigma t_0}E'_p(t+t_0, t_2)e^{-\sigma t}u(-t) +$   
 238  $e^{\sigma t_0}E'_p(t+t_0, t_2)e^{\sigma t}u(t)$ .

239

$$\begin{aligned} G_1(\omega, t_2, t_0) &= \int_{-\infty}^{\infty} g_1(t, t_2, t_0)e^{-i\omega t}dt = \int_{-\infty}^0 g_1(t, t_2, t_0)e^{-i\omega t}dt + \int_0^{\infty} g_1(t, t_2, t_0)e^{-i\omega t}dt \\ G_1(\omega, t_2, t_0) &= \int_{-\infty}^0 e^{\sigma t_0}E'_p(t+t_0, t_2)e^{-\sigma t}e^{-i\omega t}dt + \int_0^{\infty} e^{\sigma t_0}E'_p(t+t_0, t_2)e^{\sigma t}e^{-i\omega t}dt \end{aligned}$$

240

(10)

241 We use  $E'_p(t, t_2) = E'_0(t, t_2)e^{-\sigma t}$  where  $E'_0(t, t_2) = E_0(t - t_2) - E_0(t + t_2)$  and  $E'_p(t + t_0, t_2) =$   
 242  $E'_0(t + t_0, t_2)e^{-\sigma t}e^{-\sigma t_0}$ . Substituting  $t = -t$  in the second integral in Eq. 10, we have

$$\begin{aligned} G_1(\omega, t_2, t_0) &= \int_{-\infty}^0 E'_0(t+t_0, t_2)e^{-2\sigma t}e^{-i\omega t}dt + \int_0^{\infty} E'_0(t+t_0, t_2)e^{-i\omega t}dt \\ G_1(\omega, t_2, t_0) &= \int_{-\infty}^0 E'_0(t+t_0, t_2)e^{-2\sigma t}e^{-i\omega t}dt + \int_{-\infty}^0 E'_0(-t+t_0, t_2)e^{i\omega t}dt \end{aligned}$$

243

(11)

244 We define  $E'_{0n}(t, t_2) = E'_0(-t, t_2)$  and get  $E'_0(-t+t_0, t_2) = E'_{0n}(t-t_0, t_2)$  and write Eq. 11 as  
 245 follows.

$$G_1(\omega, t_2, t_0) = \int_{-\infty}^0 E'_0(t+t_0, t_2)e^{-2\sigma t}e^{-i\omega t}dt + \int_{-\infty}^0 E'_{0n}(t-t_0, t_2)e^{i\omega t}dt = G_{1R}(\omega, t_2, t_0) + iG_{1I}(\omega, t_2, t_0)$$

The above equations can be expanded as follows using the identity  $e^{i\omega t} = \cos(\omega t) + i \sin(\omega t)$ .  
Comparing the **real parts** of  $G_1(\omega)$ , we have

$$G_{1R}(\omega, t_2, t_0) = \int_{-\infty}^0 E'_0(t + t_0, t_2) e^{-2\sigma t} \cos(\omega t) dt + \int_{-\infty}^0 E'_{0n}(t - t_0, t_2) \cos(\omega t) dt$$

249

2.3. **Zero crossing function  $\omega_z(t_2, t_0)$  is an even function of variable  $t_0$ , for a fixed  $t_2$**

251

Now we consider the function  $f(t, t_2, t_0) = e^{-2\sigma t_0} f_1(t, t_2, t_0) + e^{2\sigma t_0} f_2(t, t_2, t_0) = e^{-\sigma t_0} E'_p(t + t_0, t_2) + e^{\sigma t_0} E'_p(t - t_0, t_2)$  where  $f_1(t, t_2, t_0) = e^{\sigma t_0} E'_p(t + t_0, t_2)$  and  $f_2(t, t_2, t_0) = f_1(t, t_2, -t_0) = e^{-\sigma t_0} E'_p(t - t_0, t_2)$  and  $g(t, t_2, t_0)h(t) = f(t, t_2, t_0)$  where  $g(t, t_2, t_0) = f(t, t_2, t_0)e^{-\sigma t}u(-t) + f(t, t_2, t_0)e^{\sigma t}u(t)$  and  $h(t) = [e^{\sigma t}u(-t) + e^{-\sigma t}u(t)]$  and compute the Fourier transform of the function  $g(t, t_2, t_0)$  and compute its real part  $G_R(\omega, t_2, t_0)$  using the procedure in above section, similar to Eq. 13 and we can write as follows. We substitute  $t = \tau$ .

$$\begin{aligned} G_R(\omega, t_2, t_0) &= e^{-2\sigma t_0} G_{1R}(\omega, t_2, t_0) + e^{2\sigma t_0} G_{1R}(\omega, t_2, -t_0) \\ G_{1R}(\omega, t_2, t_0) &= \int_{-\infty}^0 [E'_0(\tau + t_0, t_2) e^{-2\sigma \tau} + E'_{0n}(\tau - t_0, t_2)] \cos(\omega \tau) d\tau \\ G_R(\omega, t_2, t_0) &= e^{-2\sigma t_0} \int_{-\infty}^0 [E'_0(\tau + t_0, t_2) e^{-2\sigma \tau} + E'_{0n}(\tau - t_0, t_2)] \cos(\omega \tau) d\tau \\ &\quad + e^{2\sigma t_0} \int_{-\infty}^0 [E'_0(\tau - t_0, t_2) e^{-2\sigma \tau} + E'_{0n}(\tau + t_0, t_2)] \cos(\omega \tau) d\tau \end{aligned}$$

258

We require  $G_R(\omega, t_2, t_0) = 0$  for  $\omega = \omega_z(t_2, t_0)$  for every value of  $t_0$ , for **every finite value** of  $t_2$ , to satisfy **Statement 1**. In general  $\omega_z(t_2, t_0) \neq \omega_0$ . Hence we can see that  $P(t_2, t_0) = G_R(\omega_z(t_2, t_0), t_2, t_0) = 0$  and we can rearrange the terms as follows.

$$\begin{aligned} P(t_2, t_0) &= \int_{-\infty}^0 [e^{-2\sigma t_0} E'_0(\tau + t_0, t_2) e^{-2\sigma \tau} + e^{2\sigma t_0} E'_{0n}(\tau + t_0, t_2)] \cos(\omega_z(t_2, t_0) \tau) d\tau \\ &\quad + \int_{-\infty}^0 [e^{2\sigma t_0} E'_0(\tau - t_0, t_2) e^{-2\sigma \tau} + e^{-2\sigma t_0} E'_{0n}(\tau - t_0, t_2)] \cos(\omega_z(t_2, t_0) \tau) d\tau = 0 \end{aligned}$$

262

We can write as follows, where  $P_{odd}(t_2, t_0)$  is an **odd** function of variable  $t_0$ .

$$\begin{aligned} P(t_2, t_0) &= P_{odd}(t_2, t_0) + P_{odd}(t_2, -t_0) = 0 \\ P_{odd}(t_2, t_0) &= \int_{-\infty}^0 [e^{-2\sigma t_0} E'_0(\tau + t_0, t_2) e^{-2\sigma \tau} + e^{2\sigma t_0} E'_{0n}(\tau + t_0, t_2)] \cos(\omega_z(t_2, t_0) \tau) d\tau \end{aligned}$$

264



We see that  $f(t, t_2, t_0) = e^{-\sigma t_0} E'_p(t + t_0, t_2) + e^{\sigma t_0} E'_p(t - t_0, t_2) = f(t, t_2, -t_0)$  is **unchanged** by the substitution  $t_0 = -t_0$  and hence  $\omega_z(t_2, t_0)$  is an **even** function of variable  $t_0$ , for **every finite value** of  $t_2$ .

### 3. Final Step

We expand  $P_{odd}(t_2, t_0)$  in Eq. 16 as follows, using the substitution  $\tau + t_0 = \tau'$  and substituting back  $\tau' = \tau$ . We use  $E'_{0n}(\tau, t_2) = E'_0(-\tau, t_2)$  and  $E'_0(\tau, t_2) = E_0(\tau - t_2) - E_0(\tau + t_2)$ .

$$\begin{aligned}
P_{odd}(t_2, t_0) &= [\cos(\omega_z(t_2, t_0)t_0) \int_{-\infty}^{t_0} E'_0(\tau, t_2) e^{-2\sigma\tau} \cos(\omega_z(t_2, t_0)\tau) d\tau \\
&\quad + \sin(\omega_z(t_2, t_0)t_0) \int_{-\infty}^{t_0} E'_0(\tau, t_2) e^{-2\sigma\tau} \sin(\omega_z(t_2, t_0)\tau) d\tau] \\
&+ e^{2\sigma t_0} [\cos(\omega_z(t_2, t_0)t_0) \int_{-\infty}^{t_0} E'_{0n}(\tau, t_2) \cos(\omega_z(t_2, t_0)\tau) d\tau + \sin(\omega_z(t_2, t_0)t_0) \int_{-\infty}^{t_0} E'_{0n}(\tau, t_2) \sin(\omega_z(t_2, t_0)\tau) d\tau]
\end{aligned}
\tag{17}$$

In Section 2.1, it is shown that  $0 < \omega_z(t_2, t_0) < \infty$ , for all  $|t_0| < \infty$ , for a given value of  $t_2$ .

In Section 4, it is shown that  $\omega_z(t_2, t_0)$  is a **continuous** function of variable  $t_0$  and  $t_2$ , for all  $|t_0| < \infty$  and  $|t_2| < \infty$ .

In Section 7, it is shown that  $E_0(t)$  is **strictly decreasing** for  $t > 0$ .

Given that  $\omega_z(t_2, t_0)$  is a continuous function of both  $t_0$  and  $t_2$ , we can find a suitable value of  $t_0 = t_{0c}$  and  $t_2 = t_{2c} = 2t_{0c}$  such that  $\omega_z(t_{2c}, t_{0c})t_{0c} = \frac{\pi}{2}$ . Given that  $\omega_z(t_2, t_0)$  is a continuous function of  $t_0$  and  $t_2$  and given that  $t_0$  is a continuous function, we see that the **product** of two continuous functions  $\omega_z(t_2, t_0)t_0$  is a **continuous** function and is positive for  $t_0 > 0$  because  $0 < \omega_z(t_2, t_0) < \infty$ .

We see that  $\omega_z(t_2, t_0) > 0$  as  $t_0 \rightarrow \infty$  and is a **continuous** function of variable  $t_0$  and  $t_2$ , as  $t_0 \rightarrow \infty$  and  $t_2 \rightarrow \infty$  and that the order of  $\omega_z(t_2, t_0)t_0$  is greater than 1 (Section 5 and Section 6). As  $t_0$  is increased from zero towards  $\infty$ , the continuous function  $\omega_z(t_2, t_0)t_0$  starts from zero and increases towards  $\infty$  with order greater than  $O[1]$  and will pass through  $\frac{\pi}{2}$ .

We use  $P_{odd}(t_2, t_0) + P_{odd}(t_2, -t_0) = 0$  as follows. We set  $t_0 = t_{0c} > 0$  and  $t_2 = t_{2c} = 2t_{0c}$  such that  $\omega_z(t_{2c}, t_{0c})t_{0c} = \frac{\pi}{2}$  in Eq. 17 as follows. We use the fact that  $\omega_z(t_{2c}, -t_{0c}) = \omega_z(t_{2c}, t_{0c})$  shown in Section 2.3.

$$\begin{aligned}
&\int_{-\infty}^{t_{0c}} E'_0(\tau, t_{2c}) e^{-2\sigma\tau} \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau + e^{2\sigma t_{0c}} \int_{-\infty}^{t_{0c}} E'_{0n}(\tau, t_{2c}) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau \\
&- \int_{-\infty}^{-t_{0c}} E'_0(\tau, t_{2c}) e^{-2\sigma\tau} \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau - e^{-2\sigma t_{0c}} \int_{-\infty}^{-t_{0c}} E'_{0n}(\tau, t_{2c}) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau = 0
\end{aligned}
\tag{18}$$

We split the first two integrals in the left hand side of Eq. 18 and write as follows.

$$\begin{aligned}
& \left[ \int_{-\infty}^{-t_{0c}} E'_0(\tau, t_{2c}) e^{-2\sigma\tau} \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau + \int_{-t_{0c}}^{t_{0c}} E'_0(\tau, t_{2c}) e^{-2\sigma\tau} \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau \right] \\
& + e^{2\sigma t_{0c}} \left[ \int_{-\infty}^{-t_{0c}} E'_{0n}(\tau, t_{2c}) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau + \int_{-t_{0c}}^{t_{0c}} E'_{0n}(\tau, t_{2c}) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau \right] \\
& - \int_{-\infty}^{-t_{0c}} E'_0(\tau, t_{2c}) e^{-2\sigma\tau} \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau - e^{-2\sigma t_{0c}} \int_{-\infty}^{-t_{0c}} E'_{0n}(\tau, t_{2c}) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau = 0
\end{aligned} \tag{19}$$

We combine the terms with common integrals and cancel common terms in Eq. 19 as follows.

$$\begin{aligned}
& \int_{-t_{0c}}^{t_{0c}} E'_0(\tau, t_{2c}) e^{-2\sigma\tau} \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau + e^{2\sigma t_{0c}} \int_{-t_{0c}}^{t_{0c}} E'_{0n}(\tau, t_{2c}) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau \\
& = -2 \sinh(2\sigma t_{0c}) \int_{-\infty}^{-t_{0c}} E'_{0n}(\tau, t_{2c}) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau
\end{aligned} \tag{20}$$

We can rearrange the terms in Eq. 20 as follows.

$$\begin{aligned}
& \int_{-t_{0c}}^{t_{0c}} [E'_0(\tau, t_{2c}) e^{-2\sigma\tau} + E'_{0n}(\tau, t_{2c}) e^{2\sigma t_{0c}}] \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau \\
& = -2 \sinh(2\sigma t_{0c}) \int_{-\infty}^{-t_{0c}} E'_{0n}(\tau, t_{2c}) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau
\end{aligned} \tag{21}$$

We denote the right hand side of Eq. 21 as  $RHS$ . We can split the integral in Eq. 21 using

$$\int_{-t_{0c}}^{t_{0c}} = \int_{-t_{0c}}^0 + \int_0^{t_{0c}} \text{ as follows.}$$

$$\begin{aligned}
& \int_{-t_{0c}}^0 [E'_0(\tau, t_{2c}) e^{-2\sigma\tau} + E'_{0n}(\tau, t_{2c}) e^{2\sigma t_{0c}}] \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau \\
& + \int_0^{t_{0c}} [E'_0(\tau, t_{2c}) e^{-2\sigma\tau} + E'_{0n}(\tau, t_{2c}) e^{2\sigma t_{0c}}] \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau = RHS
\end{aligned} \tag{22}$$

We substitute  $\tau = -\tau$  in the first integral in Eq. 22 as follows. We use  $E'_0(-\tau, t_{2c}) = E'_{0n}(\tau, t_{2c})$  and  $E'_{0n}(-\tau, t_{2c}) = E'_0(\tau, t_{2c})$ .

$$\begin{aligned}
& \int_{t_{0c}}^0 [E'_{0n}(\tau, t_{2c}) e^{2\sigma\tau} + E'_0(\tau, t_{2c}) e^{2\sigma t_{0c}}] \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau \\
& + \int_0^{t_{0c}} [E'_0(\tau, t_{2c}) e^{-2\sigma\tau} + E'_{0n}(\tau, t_{2c}) e^{2\sigma t_{0c}}] \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau = RHS
\end{aligned}$$

Given that  $\int_{t_{0c}}^0 = -\int_0^{t_{0c}}$ , we can simplify as follows.

$$\int_0^{t_{0c}} [E'_0(\tau, t_{2c})(e^{-2\sigma\tau} - e^{2\sigma t_{0c}}) + E'_{0n}(\tau, t_{2c})(-e^{2\sigma\tau} + e^{2\sigma t_{0c}})] \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau = RHS$$

308

We substitute  $\tau = -\tau$  in the right hand side of Eq. 21 as follows. We use  $E'_{0n}(-\tau, t_{2c}) = E'_0(\tau, t_{2c})$ .

$$RHS = 2 \sinh(2\sigma t_{0c}) \int_{t_{0c}}^{\infty} E'_0(\tau, t_{2c}) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau$$

310

We split the integral on the right hand side in Eq. 25 as follows.

$$RHS = 2 \sinh(2\sigma t_{0c}) \left[ \int_0^{\infty} E'_0(\tau, t_{2c}) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau - \int_0^{t_{0c}} E'_0(\tau, t_{2c}) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau \right]$$

312

We consolidate the integrals with the term  $\int_0^{t_{0c}} E'_0(\tau, t_{2c})$  in Eq. 24 and Eq. 26 as follows. We use  $2 \sinh(2\sigma t_{0c}) = e^{2\sigma t_{0c}} - e^{-2\sigma t_{0c}}$ .

$$\begin{aligned} \int_0^{t_{0c}} [E'_0(\tau, t_{2c})(e^{-2\sigma\tau} - e^{2\sigma t_{0c}} + e^{2\sigma t_{0c}} - e^{-2\sigma t_{0c}}) + E'_{0n}(\tau, t_{2c})(-e^{2\sigma\tau} + e^{2\sigma t_{0c}})] \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau \\ = 2 \sinh(2\sigma t_{0c}) \int_0^{\infty} E'_0(\tau, t_{2c}) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau \end{aligned}$$

315

We cancel common terms in Eq. 27 as follows.

$$\begin{aligned} \int_0^{t_{0c}} [E'_0(\tau, t_{2c})(e^{-2\sigma\tau} - e^{-2\sigma t_{0c}}) + E'_{0n}(\tau, t_{2c})(-e^{2\sigma\tau} + e^{2\sigma t_{0c}})] \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau \\ = 2 \sinh(2\sigma t_{0c}) \int_0^{\infty} E'_0(\tau, t_{2c}) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau \end{aligned}$$

317

We substitute  $E'_0(\tau, t_{2c}) = E_0(\tau - t_{2c}) - E_0(\tau + t_{2c})$  and  $E'_{0n}(\tau, t_{2c}) = E'_0(-\tau, t_{2c}) = E_0(-\tau - t_{2c}) - E_0(-\tau + t_{2c})$ . We see that  $E_0(-\tau - t_{2c}) = E_0(\tau + t_{2c})$  and  $E_0(-\tau + t_{2c}) = E_0(\tau - t_{2c})$  given that  $E_0(\tau) = E_0(-\tau)$ . Hence we see that  $E'_{0n}(\tau, t_{2c}) = E_0(\tau + t_{2c}) - E_0(\tau - t_{2c}) = -E'_0(\tau, t_{2c})$ . We can write Eq. 28 as follows.

$$\begin{aligned}
& \int_0^{t_{0c}} (E_0(\tau - t_{2c}) - E_0(\tau + t_{2c}))(e^{-2\sigma\tau} - e^{-2\sigma t_{0c}} + e^{2\sigma\tau} - e^{2\sigma t_{0c}}) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau \\
& = 2 \sinh(2\sigma t_{0c}) \int_0^\infty (E_0(\tau - t_{2c}) - E_0(\tau + t_{2c})) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau
\end{aligned}$$

(29)

We substitute  $2 \cosh(2\sigma\tau) = e^{2\sigma\tau} + e^{-2\sigma\tau}$  and  $2 \cosh(2\sigma t_{0c}) = e^{2\sigma t_{0c}} + e^{-2\sigma t_{0c}}$  and cancel the common factor of 2 in Eq. 29 as follows.

$$\begin{aligned}
& \int_0^{t_{0c}} (E_0(\tau - t_{2c}) - E_0(\tau + t_{2c}))(\cosh(2\sigma\tau) - \cosh(2\sigma t_{0c})) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau \\
& = \sinh(2\sigma t_{0c}) \int_0^\infty (E_0(\tau - t_{2c}) - E_0(\tau + t_{2c})) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau
\end{aligned}$$

(30)

### Next Step:

We denote the right hand side of Eq. 30 as *RHS*. We substitute  $\tau + t_{2c} = \tau'$  in the right hand side of Eq. 30 and then substitute  $\tau' = \tau$ . Similarly we substitute  $\tau - t_{2c} = \tau'$  as follows.

$$\begin{aligned}
RHS = & \sinh(2\sigma t_{0c}) [\cos(\omega_z(t_{2c}, t_{0c}))t_{2c} \int_{-t_{2c}}^\infty E_0(\tau) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau \\
& + \sin(\omega_z(t_{2c}, t_{0c}))t_{2c} \int_{-t_{2c}}^\infty E_0(\tau) \cos(\omega_z(t_{2c}, t_{0c})\tau) d\tau \\
& - \cos(\omega_z(t_{2c}, t_{0c}))t_{2c} \int_{t_{2c}}^\infty E_0(\tau) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau + \sin(\omega_z(t_{2c}, t_{0c}))t_{2c} \int_{t_{2c}}^\infty E_0(\tau) \cos(\omega_z(t_{2c}, t_{0c})\tau) d\tau]
\end{aligned}$$

(31)

In Eq. 31, given that  $\omega_z(t_{2c}, t_{0c})t_{0c} = \frac{\pi}{2}$  and  $t_{2c} = 2t_{0c}$  and hence  $\omega_z(t_{2c}, t_{0c})t_{2c} = 2\frac{\pi}{2} = \pi$  and  $\sin(\omega_z(t_{2c}, t_{0c})t_{2c}) = 0$  and  $\cos(\omega_z(t_{2c}, t_{0c})t_{2c}) = -1$ . Hence we cancel common terms and write Eq. 31 and Eq. 30 as follows.

$$\begin{aligned}
& \int_0^{t_{0c}} (E_0(\tau - t_{2c}) - E_0(\tau + t_{2c}))(\cosh(2\sigma\tau) - \cosh(2\sigma t_{0c})) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau \\
& = -\sinh(2\sigma t_{0c}) \left[ \int_{-t_{2c}}^\infty E_0(\tau) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau - \int_{t_{2c}}^\infty E_0(\tau) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau \right]
\end{aligned}$$

(32)

We use  $\int_{-t_{2c}}^\infty E_0(\tau) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau = \int_{-t_{2c}}^{t_{2c}} E_0(\tau) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau + \int_{t_{2c}}^\infty E_0(\tau) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau$  and cancel the common term  $\int_{t_{2c}}^\infty E_0(\tau) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau$  in Eq. 32 as follows. Given that  $E_0(\tau) \sin(\omega_z(t_{2c}, t_{0c})\tau)$  is an **odd** function of variable  $\tau$ , we get  $\int_{-t_{2c}}^{t_{2c}} E_0(\tau) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau = 0$ .

$$\int_0^{t_{0c}} (E_0(\tau - t_{2c}) - E_0(\tau + t_{2c}))(\cosh(2\sigma\tau) - \cosh(2\sigma t_{0c}) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau = 0$$

(33)

We can multiply Eq. 33 by a factor of  $-1$  as follows.

$$\int_0^{t_{0c}} [E_0(\tau - t_{2c}) - E_0(\tau + t_{2c})](\cosh 2\sigma t_{0c} - \cosh(2\sigma\tau) \sin(\omega_z(t_{2c}, t_{0c})\tau) d\tau = 0$$

(34)

In Eq. 34, given that  $\omega_z(t_{2c}, t_{0c})t_{0c} = \frac{\pi}{2}$ , as  $\tau$  varies over the interval  $[0, t_{0c}]$ ,  $\omega_z(t_{2c}, t_{0c})\tau = \frac{\pi\tau}{2t_{0c}}$  varies from  $[0, \frac{\pi}{2}]$  and the sinusoidal function is  $> 0$ , in the interval  $0 < \tau < t_{0c}$ , for  $t_{0c} > 0$ .

In Eq. 34, we see that in the interval  $0 < \tau < t_{0c}$ , the integral on the left hand side is  $> 0$  for  $t_{0c} > 0$ , because each of the terms in the integrand are  $> 0$ , in the interval  $0 < \tau < t_{0c}$  as follows. Given that  $E_0(t)$  is a **strictly decreasing** function for  $t > 0$  (Section 7), we see that  $E_0(\tau - t_{2c}) - E_0(\tau + t_{2c})$  is  $> 0$  (Section 7.3) in the interval  $0 < \tau < t_{0c}$ . The term  $(\cosh(2\sigma t_{0c}) - \cosh(2\sigma\tau))$  is  $> 0$  in the interval  $0 < \tau < t_{0c}$  and the integrand is zero at  $\tau = 0$  and  $\tau = t_{0c}$  and hence the integral **cannot** equal zero, as required by the right hand side of Eq. 34. Hence this leads to a **contradiction** for  $0 < \sigma < \frac{1}{2}$ .

For  $\sigma = 0$ , both sides of Eq. 34 is zero and **does not** lead to a contradiction.

We have shown this result for  $0 < \sigma < \frac{1}{2}$  and then use the property  $\xi(\frac{1}{2} + \sigma + i\omega) = \xi(\frac{1}{2} - \sigma - i\omega)$  to show the result for  $-\frac{1}{2} < \sigma < 0$ . Hence we have produced a **contradiction** of **Statement 1** that the Fourier Transform of the function  $E_p(t) = E_0(t)e^{-\sigma t}$  has a zero at  $\omega = \omega_0$  for  $0 < |\sigma| < \frac{1}{2}$ .

Therefore, the assumption in **Statement 1** that Riemann's Xi Function given by  $\xi(\frac{1}{2} + \sigma + i\omega) = E_{p\omega}(\omega)$  has a zero at  $\omega = \omega_0$ , where  $\omega_0$  is real and finite, leads to a **contradiction** for the region  $0 < |\sigma| < \frac{1}{2}$  which corresponds to the critical strip excluding the critical line. This means  $\zeta(s)$  does not have non-trivial zeros in the critical strip excluding the critical line and we have proved Riemann's Hypothesis.

#### 4. $\omega_z(t_2, t_0)$ is a continuous function of $t_0$ and $t_2$

We see from Section 2.1 that  $\omega_z(t_2, t_0)$  is shown to be **finite and non-zero** for all  $|t_0| < \infty$  and  $|t_2| < \infty$  and that  $\omega_z(t_2, t_0)$  is an even function of variable  $t_0$ , for a given value of  $t_2$ . For a given  $t_2$  and  $t_0$ ,  $\omega_z(t_2, t_0)$  can have more than one value, but we consider only the first zero crossing away from origin in the section below, where  $G_R(\omega, t_2, t_0)$  crosses the zero line to the opposite sign, as detailed in **Lemma 1** in Section 2.1 and  $\frac{\partial G_R(\omega, t_2, t_0)}{\partial \omega} \neq 0$  at  $\omega = \omega_z(t_2, t_0)$ . (example plot)

We consider the Fourier transform of the even part of  $g(t, t_2, t_0)$  given by  $G_R(\omega, t_2, t_0)$  in the section below and show that, under this Fourier transformation, as we change  $t_0$ , the zero crossing in  $G_R(\omega, t_2, t_0)$  given by  $\omega_z(t_2, t_0)$  is a continuous function of  $t_0$ , for all  $|t_0| < \infty$ , for **each** finite value of  $t_2$ . This is shown in the steps below. For a given **finite** value of  $t_2$ ,  $G_R(\omega, t_2, t_0)$  is a function of two

variables  $\omega$  and  $t_0$ , and we use Implicit Function Theorem in  $R^2$ .

• It is shown in Section 4.1 that  $G_R(\omega, t_2, t_0)$  is partially differentiable at least twice with respect to  $\omega$ , as shown in Eq. 35.

• It is shown in Section 4.2 that  $G_R(\omega, t_2, t_0)$  is partially differentiable at least twice with respect to  $t_0$ , as shown in Eq. 37 and Eq. 42.

• It is shown in Section 4.3 that the zero crossing in  $G_R(\omega, t_2, t_0)$  given by  $\omega_z(t_2, t_0)$ , is a **continuous** function of  $t_0$ , for a given  $t_2$ , using **Implicit Function Theorem** in  $R^2$ .

• It is shown in Section 4.4 that  $\omega_z(t_2, t_0)$  is a **continuous** function of  $t_0$  and  $t_2$ , for all  $|t_0| < \infty$  and  $|t_2| < \infty$ , using **Implicit Function Theorem** in  $R^3$ .

4.1.  $G_R(\omega, t_2, t_0)$  is *partially differentiable twice as a function of  $\omega$*

$G_R(\omega, t_2, t_0)$  in Eq. 14 is copied below and we can expand  $G_R(\omega, t_2, t_0)$  in Eq. 35 by substituting  $\tau + t_0 = t$  and expanding it, similar to Eq. 17.

$$\begin{aligned}
G_R(\omega, t_2, t_0) &= e^{-2\sigma t_0} \int_{-\infty}^0 [E'_0(\tau + t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau - t_0, t_2)] \cos(\omega\tau) d\tau \\
&+ e^{2\sigma t_0} \int_{-\infty}^0 [E'_0(\tau - t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau + t_0, t_2)] \cos(\omega\tau) d\tau = G'_{1R}(\omega, t_2, t_0) + G'_{1R}(\omega, t_2, -t_0) \\
G'_{1R}(\omega, t_2, t_0) &= [\cos(\omega t_0) \int_{-\infty}^{t_0} E'_0(\tau, t_2)e^{-2\sigma\tau} \cos(\omega\tau) d\tau + \sin(\omega t_0) \int_{-\infty}^{t_0} E'_0(\tau, t_2)e^{-2\sigma\tau} \sin(\omega\tau) d\tau] \\
&+ e^{-2\sigma t_0} [\cos(\omega t_0) \int_{-\infty}^{-t_0} E'_{0n}(\tau, t_2) \cos(\omega\tau) d\tau - \sin(\omega t_0) \int_{-\infty}^{-t_0} E'_{0n}(\tau, t_2) \sin(\omega\tau) d\tau]
\end{aligned} \tag{35}$$

We could then use  $E'_0(t, t_2) = (E_0(t - t_2) - E_0(t + t_2))$  and  $E'_{0n}(t, t_2) = E'_0(-t, t_2)$  and substitute  $t + t_2 = t$  and  $t - t_2 = t'$  and expanding it using the procedure used in Eq. 35. The integrands are absolutely integrable and we could then use theorem of dominated convergence as follows.

$G_R(\omega, t_2, t_0)$  is partially differentiable at least twice with respect to  $\omega$  and the integrals converge in Eq. 35 for  $0 < \sigma < \frac{1}{2}$ , because the term  $\tau^r E'_0(\tau - t_0, t_2)e^{-2\sigma\tau}$  has exponential asymptotic fall-off rate as  $|\tau| \rightarrow \infty$ , for  $r = 0, 1, 2$  ( Appendix B.4 ). The integrands are absolutely integrable and the integrands are analytic functions of variables  $\omega$  and  $t_0$ , for a given  $t_2$ . We can interchange the order of partial differentiation and integration in Eq. 36 using theorem of dominated convergence, recursively as follows.(link) ( We could also use theorem 3 in link and link.)

$$\begin{aligned}
\frac{\partial G_R(\omega, t_2, t_0)}{\partial \omega} &= -[e^{-2\sigma t_0} \int_{-\infty}^0 \tau [E'_0(\tau + t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau - t_0, t_2)] \sin(\omega\tau) d\tau \\
&\quad + e^{2\sigma t_0} \int_{-\infty}^0 \tau [E'_0(\tau - t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau + t_0, t_2)] \sin(\omega\tau) d\tau] \\
\frac{\partial^2 G_R(\omega, t_2, t_0)}{\partial \omega^2} &= -[e^{-2\sigma t_0} \int_{-\infty}^0 \tau^2 [E'_0(\tau + t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau - t_0, t_2)] \cos(\omega\tau) d\tau \\
&\quad + e^{2\sigma t_0} \int_{-\infty}^0 \tau^2 [E'_0(\tau - t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau + t_0, t_2)] \cos(\omega\tau) d\tau]
\end{aligned}$$

(36)

4.2.  $G_R(\omega, t_2, t_0)$  is partially differentiable twice as a function of  $t_0$

$G_R(\omega, t_2, t_0)$  is partially differentiable at least twice as a function of  $t_0$  and the integrals converge in Eq. 37 and Eq. 42 shown as follows. The integrands are absolutely integrable because the term  $E'_0(\tau - t_0, t_2)e^{-2\sigma\tau}$  has exponential asymptotic fall-off rate as  $|\tau| \rightarrow \infty$  (Appendix B.4). The integrands are analytic functions of variables  $\omega$  and  $t_0$ , for a given  $t_2$  and we can expand  $G_R(\omega, t_2, t_0)$  in Eq. 37 by substituting  $\tau + t_0 = t$  and expanding it, similar to Eq. 35. We can interchange the order of partial differentiation and integration in Eq. 37 and Eq. 42 using theorem of dominated convergence as follows. (link) (We could also use theorem 3 in link and link)

$$\begin{aligned}
G_R(\omega, t_2, t_0) &= e^{-2\sigma t_0} \int_{-\infty}^0 [E'_0(\tau + t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau - t_0, t_2)] \cos(\omega\tau) d\tau \\
&\quad + e^{2\sigma t_0} \int_{-\infty}^0 [E'_0(\tau - t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau + t_0, t_2)] \cos(\omega\tau) d\tau \\
\frac{\partial G_R(\omega, t_2, t_0)}{\partial t_0} &= -2\sigma e^{-2\sigma t_0} \int_{-\infty}^0 [E'_0(\tau + t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau - t_0, t_2)] \cos(\omega\tau) d\tau \\
&\quad + e^{-2\sigma t_0} \int_{-\infty}^0 \frac{\partial(E'_0(\tau + t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau - t_0, t_2))}{\partial t_0} \cos(\omega\tau) d\tau \\
&\quad + 2\sigma e^{2\sigma t_0} \int_{-\infty}^0 [E'_0(\tau - t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau + t_0, t_2)] \cos(\omega\tau) d\tau \\
&\quad + e^{2\sigma t_0} \int_{-\infty}^0 \frac{\partial(E'_0(\tau - t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau + t_0, t_2))}{\partial t_0} \cos(\omega\tau) d\tau
\end{aligned}$$

(37)

We can show that the integrals in Eq. 37 converge, as follows. We see that  $E'_0(\tau + t_0, t_2) = E_0(\tau + t_0 - t_2) - E_0(\tau + t_0 + t_2)$ .

We see that  $E'_0(\tau, t_2) = E_0(\tau - t_2) - E_0(\tau + t_2)$  and  $E'_{0n}(\tau, t_2) = E'_0(-\tau, t_2) = -E'_0(\tau, t_2)$  because  $E_0(-\tau) = E_0(\tau)$ . We get  $E'_{0n}(\tau - t_0, t_2) = -E'_0(\tau - t_0, t_2) = E_0(\tau - t_0 + t_2) - E_0(\tau - t_0 - t_2)$  given that  $E_0(\tau) = E_0(-\tau)$ . We see that the third integral in Eq. 37 converges because the term  $E'_0(\tau - t_0, t_2)e^{-2\sigma\tau}$  has exponential asymptotic fall-off rate as  $|\tau| \rightarrow \infty$  (Appendix B.4).

421 We consider the integrand in the fourth integral in Eq. 37 first and use the results in the above  
 422 paragraph.

$$\begin{aligned} \frac{\partial(E'_0(\tau + t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau - t_0, t_2))}{\partial t_0} &= \frac{\partial(E_0(\tau + t_0 - t_2)e^{-2\sigma\tau} - E_0(\tau + t_0 + t_2)e^{-2\sigma\tau})}{\partial t_0} \\ &\quad + \frac{\partial(E_0(\tau - t_0 + t_2) - E_0(\tau - t_0 - t_2))}{\partial t_0} \end{aligned} \quad (38)$$

424 We consider the term  $E_0(\tau + t_0 + t_2)$  first in Eq. 38 and can show that the integrals converge in  
 425 Eq. 37, as follows.

$$\begin{aligned} E_0(\tau) &= 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4\tau} - 3\pi n^2 e^{2\tau}] e^{-\pi n^2 e^{2\tau}} e^{\frac{\tau}{2}} \\ E_0(\tau + t_2 + t_0) &= 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4\tau} e^{4(t_2+t_0)} - 3\pi n^2 e^{2\tau} e^{2(t_2+t_0)}] e^{-\pi n^2 e^{2\tau} e^{2(t_2+t_0)}} e^{\frac{\tau}{2}} e^{\frac{(t_2+t_0)}{2}} \end{aligned} \quad (39)$$

427 We can show that  $\frac{\partial}{\partial t_0} E_0(\tau + t_2 + t_0) = \frac{\partial}{\partial \tau} E_0(\tau + t_2 + t_0)$  as follows. (**Result A**)

$$\begin{aligned} \frac{\partial}{\partial t_0} E_0(\tau + t_2 + t_0) &= 2 \sum_{n=1}^{\infty} e^{-\pi n^2 e^{2\tau} e^{2(t_2+t_0)}} e^{\frac{\tau}{2}} e^{\frac{(t_2+t_0)}{2}} [8\pi^2 n^4 e^{4\tau} e^{4(t_2+t_0)} - 6\pi n^2 e^{2\tau} e^{2(t_2+t_0)}] \\ &\quad + \left(\frac{1}{2} - 2\pi n^2 e^{2\tau} e^{2(t_2+t_0)}\right) (2\pi^2 n^4 e^{4\tau} e^{4(t_2+t_0)} - 3\pi n^2 e^{2\tau} e^{2(t_2+t_0)})] \\ \frac{\partial}{\partial \tau} E_0(\tau + t_2 + t_0) &= 2 \sum_{n=1}^{\infty} e^{-\pi n^2 e^{2\tau} e^{2(t_2+t_0)}} e^{\frac{\tau}{2}} e^{\frac{(t_2+t_0)}{2}} [8\pi^2 n^4 e^{4\tau} e^{4(t_2+t_0)} - 6\pi n^2 e^{2\tau} e^{2(t_2+t_0)}] \\ &\quad + \left(\frac{1}{2} - 2\pi n^2 e^{2\tau} e^{2(t_2+t_0)}\right) (2\pi^2 n^4 e^{4\tau} e^{4(t_2+t_0)} - 3\pi n^2 e^{2\tau} e^{2(t_2+t_0)})] \end{aligned} \quad (40)$$

429 We can replace  $t_0$  by  $-t_0$  in Eq. 40 and show that  $\frac{\partial}{\partial t_0} E_0(\tau + t_2 - t_0) = -\frac{\partial}{\partial \tau} E_0(\tau + t_2 - t_0)$ . (**Result B**)

430  
 431 We can write the term  $E_0(\tau + t_0 + t_2)e^{-2\sigma\tau}$  in Eq. 38, corresponding to the term in the fourth  
 432 integral in Eq. 37, using Result A, as follows.

$$\begin{aligned} \int_{-\infty}^0 \frac{\partial(E_0(\tau + t_2 + t_0)e^{-2\sigma\tau})}{\partial t_0} \cos(\omega\tau) d\tau &= \int_{-\infty}^0 \frac{\partial(E_0(\tau + t_2 + t_0))}{\partial \tau} e^{-2\sigma\tau} \cos(\omega\tau) d\tau \\ &= \int_{-\infty}^0 \frac{\partial(E_0(\tau + t_2 + t_0)e^{-2\sigma\tau} \cos(\omega\tau))}{\partial \tau} d\tau - \int_{-\infty}^0 E_0(\tau + t_2 + t_0) \frac{\partial(e^{-2\sigma\tau} \cos(\omega\tau))}{\partial \tau} d\tau \\ &= [E_0(\tau + t_2 + t_0)e^{-2\sigma\tau} \cos(\omega\tau)]_{-\infty}^0 + \omega \int_{-\infty}^0 E_0(\tau + t_2 + t_0) e^{-2\sigma\tau} \sin(\omega\tau) d\tau \\ &\quad + 2\sigma \int_{-\infty}^0 E_0(\tau + t_2 + t_0) e^{-2\sigma\tau} \cos(\omega\tau) d\tau \end{aligned}$$



We see that the integrals in Eq. 41 converge and hence the integral  $\int_{-\infty}^0 \frac{\partial(E_0(\tau+t_2+t_0)e^{-2\sigma\tau})}{\partial t_0} \cos(\omega\tau) d\tau$  in Eq. 41 also converges. We set  $\sigma = 0$  and  $t_0 = -t_0$  and see that the integral  $\int_{-\infty}^0 \frac{\partial(E_0(\tau+t_2-t_0))}{\partial t_0} \cos(\omega\tau) d\tau$  in Eq. 38 also converges, using Result B.

We set  $t_2 = -t_2$  in Eq. 39 to Eq. 41 and see that the integral  $\int_{-\infty}^0 \frac{\partial(E_0(\tau+t_0-t_2)e^{-2\sigma\tau})}{\partial t_0} \cos(\omega\tau) d\tau$  in Eq. 38 also converges. We set  $\sigma = 0$  and  $t_0 = -t_0$  and see that the integral  $\int_{-\infty}^0 \frac{\partial(E_0(\tau-t_0-t_2))}{\partial t_2} \cos(\omega\tau) d\tau$  in Eq. 38 also converges, using Result B. Hence the fourth integral in Eq. 37 corresponding to the terms in Eq. 38, also converges.

We can see that the last two integrals in Eq. 37 converge, by setting  $t_0 = -t_0$  and using Result B. Hence all the integrals in Eq. 37 converge.

The second partial derivative of  $G_R(\omega, t_2, t_0)$  with respect to  $t_0$  is given by  $\frac{\partial^2 G_R(\omega, t_2, t_0)}{\partial t_0^2} = \frac{\partial}{\partial t_0} \frac{\partial G_R(\omega, t_2, t_0)}{\partial t_0}$  as follows. We use the result in Eq. 41 and we can interchange the order of partial differentiation and integration in Eq. 42 using theorem of dominated convergence as follows.

$$\begin{aligned} \frac{\partial^2 G_R(\omega, t_2, t_0)}{\partial t_0^2} &= 4\sigma^2 e^{-2\sigma t_0} \int_{-\infty}^0 [E'_0(\tau + t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau - t_0, t_2)] \cos(\omega\tau) d\tau \\ &\quad - 4\sigma e^{-2\sigma t_0} \int_{-\infty}^0 \frac{\partial(E'_0(\tau + t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau - t_0, t_2))}{\partial t_0} \cos(\omega\tau) d\tau \\ &\quad + e^{-2\sigma t_0} \int_{-\infty}^0 \frac{\partial^2(E'_0(\tau + t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau - t_0, t_2))}{\partial t_0^2} \cos(\omega\tau) d\tau \\ &\quad + 4\sigma^2 e^{2\sigma t_0} \int_{-\infty}^0 [E'_0(\tau - t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau + t_0, t_2)] \cos(\omega\tau) d\tau \\ &\quad + 4\sigma e^{2\sigma t_0} \int_{-\infty}^0 \frac{\partial(E'_0(\tau - t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau + t_0, t_2))}{\partial t_0} \cos(\omega\tau) d\tau \\ &\quad + e^{2\sigma t_0} \int_{-\infty}^0 \frac{\partial^2(E'_0(\tau - t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau + t_0, t_2))}{\partial t_0^2} \cos(\omega\tau) d\tau \end{aligned}$$

We can use the above procedure in Eq. 39 to Eq. 41 for the term  $\frac{\partial^2(E'_0(\tau+t_0,t_2)e^{-2\sigma\tau}+E'_{0n}(\tau-t_0,t_2))}{\partial t_0^2} = \frac{\partial I(\tau, t_0, t_2)}{\partial t_0}$  where  $I(\tau, t_0, t_2) = \frac{\partial(E'_0(\tau+t_0,t_2)e^{-2\sigma\tau}+E'_{0n}(\tau-t_0,t_2))}{\partial t_0}$  in the third integral in Eq. 42 and we can show that it converges, using the procedure used in Eq. 41 twice.

We can see that the last three integrals in Eq. 42 converge, by setting  $t_0 = -t_0$  and using Result B. Hence all the integrals in Eq. 37 and Eq. 42 converge.

### 4.3. Zero Crossings in $G_R(\omega, t_2, t_0)$ move continuously as a function of $t_0$ , for a given $t_2$ .

We use **Implicit Function Theorem** for the two dimensional case (link and link). Given that  $G_R(\omega, t_2, t_0)$  is partially differentiable with respect to  $\omega$  and  $t_0$ , for a given fixed value of  $t_2$ ,

with continuous partial derivatives (Section 4.1 and Section 4.2) and given that  $G_R(\omega, t_2, t_0) = 0$  at  $\omega = \omega_z(t_2, t_0)$  and  $\frac{\partial G_R(\omega, t_2, t_0)}{\partial \omega} \neq 0$  at  $\omega = \omega_z(t_2, t_0)$  (using Lemma 1), we see that  $\omega_z(t_2, t_0)$  is differentiable function of  $t_0$ , for all  $|t_0| < \infty$ .

Hence  $\omega_z(t_2, t_0)$  is a **continuous** function of  $t_0$  for all  $|t_0| < \infty$ , for each finite value of  $t_2$ .

• It is shown in Section 4.5 that  $G_R(\omega, t_2, t_0)$  is partially differentiable at least twice with respect to  $t_2$ . We can use the procedure in previous subsections and Implicit Function Theorem and show that  $\omega_z(t_2, t_0)$  is a **continuous** function of  $t_2$ , for all  $|t_2| < \infty$ , for **each** finite value of  $t_0$ .

#### 4.4. *Zero Crossings in $G_R(\omega, t_2, t_0)$ move continuously as a function of $t_0$ and $t_2$*

We can use the procedure in previous subsections and show that  $\omega_z(t_2, t_0)$  is a **continuous** function of  $t_2$  and  $t_0$ , for all  $|t_0| < \infty$  and  $|t_2| < \infty$ , using Implicit Function Theorem in  $R^3$ .

We use **Implicit Function Theorem** for the three dimensional case (link). Given that  $G_R(\omega, t_2, t_0)$  is partially differentiable with respect to  $\omega$  and  $t_0$  and  $t_2$ , with continuous partial derivatives (Section 4.1, Section 4.2 and Section 4.5) and given that  $G_R(\omega, t_2, t_0) = 0$  at  $\omega = \omega_z(t_2, t_0)$  and  $\frac{\partial G_R(\omega, t_2, t_0)}{\partial \omega} \neq 0$  at  $\omega = \omega_z(t_2, t_0)$  (using Lemma 1), we see that  $\omega_z(t_2, t_0)$  is differentiable function of  $t_0$  and  $t_2$ , for all  $|t_0| < \infty$  and  $|t_2| < \infty$ .

Hence  $\omega_z(t_2, t_0)$  is a **continuous** function of  $t_0$  and  $t_2$ , for all  $|t_0| < \infty$  and  $|t_2| < \infty$  (**Result E**). We see that  $t_0, t_2$  are real and as they increase to larger and larger values without bounds, for each such finite value of  $t_0$  and  $t_2$ , we see that  $\omega_z(t_2, t_0)$  should remain a **continuous** function, as  $|t_0| \rightarrow \infty$  and  $|t_2| \rightarrow \infty$  (Section 6.1).

#### 4.5. *$G_R(\omega, t_2, t_0)$ is partially differentiable twice as a function of $t_2$*

$G_R(\omega, t_2, t_0)$  is partially differentiable at least twice as a function of  $t_2$  and the integrals converge in Eq. 43 and Eq. 47 shown as follows. The integrands are analytic functions of variables  $\omega$  and  $t_2$ , for a given  $t_0$  and we can expand  $G_R(\omega, t_2, t_0)$  in Eq. 43 by substituting  $\tau + t_0 = t$  and expanding it, similar to Eq. 35. We can interchange the order of partial differentiation and integration in Eq. 43 using theorem of dominated convergence as follows. (link) (We could also use theorem 3 in link and link)

$$\begin{aligned} G_R(\omega, t_2, t_0) &= e^{-2\sigma t_0} \int_{-\infty}^0 [E'_0(\tau + t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau - t_0, t_2)] \cos(\omega\tau) d\tau \\ &\quad + e^{2\sigma t_0} \int_{-\infty}^0 [E'_0(\tau - t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau + t_0, t_2)] \cos(\omega\tau) d\tau \\ \frac{\partial G_R(\omega, t_2, t_0)}{\partial t_2} &= e^{-2\sigma t_0} \int_{-\infty}^0 \frac{\partial(E'_0(\tau + t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau - t_0, t_2))}{\partial t_2} \cos(\omega\tau) d\tau \\ &\quad + e^{2\sigma t_0} \int_{-\infty}^0 \frac{\partial(E'_0(\tau - t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau + t_0, t_2))}{\partial t_2} \cos(\omega\tau) d\tau \end{aligned}$$

(43)

We use the procedure outlined in Eq. 38 to Eq. 41, with  $t_0$  replaced by  $t_2$  and show that all the integrals in Eq. 43 converge, as follows.

We see that  $E'_0(\tau + t_0, t_2) = E_0(\tau + t_0 - t_2) - E_0(\tau + t_0 + t_2)$  and  $E'_{0n}(\tau - t_0, t_2) = E_0(\tau - t_0 + t_2) - E_0(\tau - t_0 - t_2)$  (the paras above Eq. 38). We consider the integrand in the third integral in Eq. 43 first.

$$\begin{aligned} \frac{\partial(E'_0(\tau + t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau - t_0, t_2))}{\partial t_2} &= \frac{\partial(E_0(\tau + t_0 - t_2)e^{-2\sigma\tau} - E_0(\tau + t_0 + t_2)e^{-2\sigma\tau})}{\partial t_2} \\ &\quad + \frac{\partial(E_0(\tau - t_0 + t_2) - E_0(\tau - t_0 - t_2))}{\partial t_2} \end{aligned} \quad (44)$$

We consider the term  $E_0(\tau + t_0 + t_2)$  first and can show that the integrals converge in Eq. 43, as follows. We consider Eq. 39 and show that  $\frac{\partial}{\partial t_2} E_0(\tau + t_2 + t_0) = \frac{\partial}{\partial \tau} E_0(\tau + t_2 + t_0)$  as follows. (**Result C**)

$$\begin{aligned} \frac{\partial}{\partial t_2} E_0(\tau + t_2 + t_0) &= 2 \sum_{n=1}^{\infty} e^{-\pi n^2 e^{2\tau} e^{2(t_2+t_0)}} e^{\frac{\tau}{2}} e^{\frac{(t_2+t_0)}{2}} [8\pi^2 n^4 e^{4\tau} e^{4(t_2+t_0)} - 6\pi n^2 e^{2\tau} e^{2(t_2+t_0)}] \\ &\quad + \left(\frac{1}{2} - 2\pi n^2 e^{2\tau} e^{2(t_2+t_0)}\right) (2\pi^2 n^4 e^{4\tau} e^{4(t_2+t_0)} - 3\pi n^2 e^{2\tau} e^{2(t_2+t_0)})] \\ \frac{\partial}{\partial \tau} E_0(\tau + t_2 + t_0) &= 2 \sum_{n=1}^{\infty} e^{-\pi n^2 e^{2\tau} e^{2(t_2+t_0)}} e^{\frac{\tau}{2}} e^{\frac{(t_2+t_0)}{2}} [8\pi^2 n^4 e^{4\tau} e^{4(t_2+t_0)} - 6\pi n^2 e^{2\tau} e^{2(t_2+t_0)}] \\ &\quad + \left(\frac{1}{2} - 2\pi n^2 e^{2\tau} e^{2(t_2+t_0)}\right) (2\pi^2 n^4 e^{4\tau} e^{4(t_2+t_0)} - 3\pi n^2 e^{2\tau} e^{2(t_2+t_0)})] \end{aligned} \quad (45)$$

We can replace  $t_2$  by  $-t_2$  in Eq. 45 and show that  $\frac{\partial}{\partial t_2} E_0(\tau + t_0 - t_2) = -\frac{\partial}{\partial \tau} E_0(\tau + t_0 - t_2)$  (**Result D**). We can write the term  $E_0(\tau + t_0 + t_2)e^{-2\sigma\tau}$  in Eq. 44, corresponding to the term in the third integral in Eq. 43 as follows.

$$\begin{aligned} \int_{-\infty}^0 \frac{\partial(E_0(\tau + t_2 + t_0)e^{-2\sigma\tau})}{\partial t_2} \cos(\omega\tau) d\tau &= \int_{-\infty}^0 \frac{\partial(E_0(\tau + t_2 + t_0))}{\partial \tau} e^{-2\sigma\tau} \cos(\omega\tau) d\tau \\ &= \int_{-\infty}^0 \frac{\partial(E_0(\tau + t_2 + t_0)e^{-2\sigma\tau} \cos(\omega\tau))}{\partial \tau} d\tau - \int_{-\infty}^0 E_0(\tau + t_2 + t_0) \frac{\partial(e^{-2\sigma\tau} \cos(\omega\tau))}{\partial \tau} d\tau \\ &= [E_0(\tau + t_2 + t_0)e^{-2\sigma\tau} \cos(\omega\tau)]_{-\infty}^0 + \omega \int_{-\infty}^0 E_0(\tau + t_2 + t_0) e^{-2\sigma\tau} \sin(\omega\tau) d\tau \\ &\quad + 2\sigma \int_{-\infty}^0 E_0(\tau + t_2 + t_0) e^{-2\sigma\tau} \cos(\omega\tau) d\tau \end{aligned} \quad (46)$$

We see that the integrals in Eq. 46 converge and hence the integral  $\int_{-\infty}^0 \frac{\partial(E_0(\tau + t_2 + t_0)e^{-2\sigma\tau})}{\partial t_2} \cos(\omega\tau) d\tau$  in Eq. 46 also converges. We set  $\sigma = 0$  and  $t_0 = -t_0$  and see that the integral  $\int_{-\infty}^0 \frac{\partial(E_0(\tau + t_2 - t_0))}{\partial t_2} \cos(\omega\tau) d\tau$

511 in Eq. 44 also converges.

512

513 We set  $t_2 = -t_2$  in Eq. 45 to Eq. 46 and see that the integral  $\int_{-\infty}^0 \frac{\partial(E_0(\tau+t_0-t_2)e^{-2\sigma\tau})}{\partial t_2} \cos(\omega\tau) d\tau$   
 514 in Eq. 44 also converges, using Result D. We set  $\sigma = 0$  and  $t_0 = -t_0$  and see that the integral  
 515  $\int_{-\infty}^0 \frac{\partial(E_0(\tau-t_2-t_0))}{\partial t_2} \cos(\omega\tau) d\tau$  in Eq. 44 also converges. Hence the third integral in Eq. 43 correspond-  
 516 ing to the terms in Eq. 44, also converges.

517

518 The second partial derivative of  $G_R(\omega, t_2, t_0)$  with respect to  $t_2$  is given by  $\frac{\partial^2 G_R(\omega, t_2, t_0)}{\partial t_2^2} = \frac{\partial}{\partial t_2} \frac{\partial G_R(\omega, t_2, t_0)}{\partial t_2}$   
 519 as follows. We use the result in Eq. 46 and we can interchange the order of partial differentiation and  
 520 integration in Eq. 47 using theorem of dominated convergence as follows.

$$\begin{aligned} \frac{\partial^2 G_R(\omega, t_2, t_0)}{\partial t_2^2} &= e^{-2\sigma t_0} \int_{-\infty}^0 \frac{\partial^2(E'_0(\tau+t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau-t_0, t_2))}{\partial t_2^2} \cos(\omega\tau) d\tau \\ &\quad + e^{2\sigma t_0} \int_{-\infty}^0 \frac{\partial^2(E'_0(\tau-t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau+t_0, t_2))}{\partial t_2^2} \cos(\omega\tau) d\tau \end{aligned}$$

521

(47)

522 We can use the above procedure in Eq. 45 to Eq. 46 for the term  $\frac{\partial^2(E'_0(\tau+t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau-t_0, t_2))}{\partial t_2^2} =$   
 523  $\frac{\partial I(\tau, t_0, t_2)}{\partial t_2}$  where  $I(\tau, t_0, t_2) = \frac{\partial(E'_0(\tau+t_0, t_2)e^{-2\sigma\tau} + E'_{0n}(\tau-t_0, t_2))}{\partial t_2}$  in the first integral in Eq. 47 and we can  
 524 show that it converges, using the procedure used in Eq. 46 twice.

525

526 We can see that the second integral in Eq. 47 converge, by setting  $t_0 = -t_0$  and using the proce-  
 527 dure in this section. Hence all the integrals in Eq. 43 and Eq. 47 converge.

528

529 **5. Order of  $\omega_z(t_2, t_0)t_0$  is greater than  $O[1]$**   
530

531 It is noted that we **do not** use  $\lim_{t_0 \rightarrow \infty}$  in this section. Instead we consider real  $t_0$  which increases  
532 to a larger and larger finite value without bounds.

533

534 We write  $P_{odd}(t_2, t_0)$  in Eq. 17 concisely as follows.

$$P_{odd}(t_2, t_0) = \int_{-\infty}^{t_0} E'_0(\tau, t_2) e^{-2\sigma\tau} \cos(\omega_z(t_2, t_0)(\tau - t_0)) d\tau + e^{2\sigma t_0} \int_{-\infty}^{t_0} E'_{0n}(\tau, t_2) \cos(\omega_z(t_2, t_0)(\tau - t_0)) d\tau$$

$$P_{odd}(t_2, t_0) + P_{odd}(t_2, -t_0) = 0$$

535

(48)

536 We note that  $E'_{0n}(\tau, t_2) = E'_0(-\tau, t_2) = -E'_0(\tau, t_2) = E_0(\tau + t_2) - E_0(\tau - t_2)$ . We choose  $t_2 = 2t_0$   
537 and we choose  $t_1$  such that  $E_0(t)$  approximates zero for  $|t| > t_1$  and we choose  $t_0 \gg t_1$  and hence  
538  $E_0(\tau - t_2) = E_0(\tau - 2t_0)$  approximates zero in the interval  $[-\infty, t_0]$ . Hence in the interval  $[-\infty, t_0]$ ,  
539 we see that  $E'_0(\tau, t_2) \approx -E_0(\tau + t_2)$  and  $E'_{0n}(\tau, t_2) \approx E_0(\tau + t_2)$ , for sufficiently large  $t_0$ .

540

541 We see that the term  $P_{odd}(t_2, -t_0)$  approaches a value very close to zero, as real  $t_0$  increases to a  
542 larger and larger finite value without bounds, due to the terms  $e^{-2\sigma t_0}$  and the integrals  $\int_{-\infty}^{-t_0}$ . Hence  
543 we can write as follows.

$$Q(t_0) = P_{odd}(t_2, t_0) + P_{odd}(t_2, -t_0) \approx - \int_{-\infty}^{t_0} E_0(\tau + 2t_0) e^{-2\sigma\tau} \cos(\omega_z(t_2, t_0)(\tau - t_0)) d\tau$$

$$+ e^{2\sigma t_0} \int_{-\infty}^{t_0} E_0(\tau + 2t_0) \cos(\omega_z(t_2, t_0)(\tau - t_0)) d\tau \approx 0$$

544

(49)

545 We substitute  $\tau + 2t_0 = t$  and write as follows.

$$Q(t_0) \approx -e^{4\sigma t_0} \int_{-\infty}^{3t_0} E_0(t) e^{-2\sigma t} \cos(\omega_z(t_2, t_0)(t - 3t_0)) dt$$

$$+ e^{2\sigma t_0} \int_{-\infty}^{3t_0} E_0(t) \cos(\omega_z(t_2, t_0)(t - 3t_0)) dt \approx 0$$

546

(50)

547 We multiply above equation by  $e^{-3\sigma t_0}$  and ignore the last integral for sufficiently large  $t_0$ .

$$Q(t_0) \approx -e^{\sigma t_0} \int_{-\infty}^{3t_0} E_0(t) e^{-2\sigma t} \cos(\omega_z(t_2, t_0)(t - 3t_0)) dt = -e^{\sigma t_0} R(t_0) \approx 0$$

$$R(t_0) = \cos(\omega_z(t_2, t_0)3t_0) \int_{-\infty}^{3t_0} E_0(t) e^{-2\sigma t} \cos(\omega_z(t_2, t_0)t) dt + \sin(\omega_z(t_2, t_0)3t_0) \int_{-\infty}^{3t_0} E_0(t) e^{-2\sigma t} \sin(\omega_z(t_2, t_0)t) dt$$

548

(51)

### Case 1: Order of $\omega_z(t_2, t_0)t_0$ less than 1

Let us assume that the order of  $\omega_z(t_2, t_0)t_0$  is less than 1 and  $\omega_z(t_2, t_0)t_0$  decreases to a very small finite value close to zero, as real  $t_0$  increases to a larger and larger finite value without bounds. **(Statement B)** We see that  $t_0$  is a real number and as it increases to a larger and larger finite value without bounds, we can use the approximations  $\cos(\omega_z(t_2, t_0)t_0) \approx 1$ ,  $\sin(\omega_z(t_2, t_0)t_0) \approx \omega_z(t_2, t_0)t_0 \approx 0$ . We see that  $\cos(\omega_z(t_2, t_0)\tau)$  and  $\sin(\omega_z(t_2, t_0)\tau)$  are finite and the integrals in the expression for  $Q(t_0)$  in Eq. 51 converge to a finite value.

We choose  $t_3$  such that  $E_0(t)$  approximates zero for  $|t| > t_3$ . As  $t_0$  increase without bounds, we see that  $t_3 \ll t_0$  and in the interval  $[-t_3, t_3]$ , we see that the term  $\cos(\omega_z(t_2, t_0)t) \approx 1$ . Hence we can write Eq. 51 as follows.

$$R(t_0) \approx \int_{-\infty}^{3t_0} E_0(t) e^{-2\sigma t} dt \quad (52)$$

For sufficiently large  $t_0$ , the integral  $R(t_0) \approx \int_{-\infty}^{3t_0} E_0(t) e^{-2\sigma t} dt$  remains finite and non-zero and **does not** approach zero exponentially, as real  $t_0$  increases to a larger and larger finite value without bounds, given that  $\int_{-\infty}^{\infty} E_0(t) e^{-2\sigma t} dt > 0$ . ( Appendix B.1) This is explained in detail in Section 5.1.

The term  $e^{2\sigma t_0}$  in  $Q(t_0)$  in Eq. 51 increases to a larger and larger finite value **exponentially** and hence the term  $Q(t_0)$  approaches a larger and larger finite value exponentially and hence  $Q(t_0)$  and  $P_{odd}(t_2, t_0) + P_{odd}(t_2, -t_0)$  **cannot** equal zero in this case.

Hence **Statement B is false** and  $\omega_z(t_2, t_0)t_0$  **does not** decrease towards zero, as finite  $t_0$  increases without bounds. Given that  $\omega_z(t_2, t_0)$  is a **continuous** function of variable  $t_0$  and  $t_2$ , for all  $|t_0| < \infty$  and  $|t_2| < \infty$  (Section 4), we see that the the order of  $\omega_z(t_2, t_0)t_0$  is greater than or equal to 1, as finite  $t_0$  increases without bounds.

### Case 2: Order of $\omega_z(t_2, t_0)t_0$ is 1

Let us assume that the order of  $\omega_z(t_2, t_0)t_0$  is 1, as real  $t_0$  increases to a larger and larger finite value without bounds. **(Statement C)**. In this case, the order of  $\omega_z(t_2, t_0)$  is  $O[\frac{1}{t_0}]$  and we consider  $\omega_z(t_2, t_0) = \frac{K}{t_0}$  where  $K < \frac{\pi}{2}$ .

We choose  $t_3$  such that  $Kt_3 \ll t_0$  and  $E_0(t)$  is vanishingly small and approximates zero for  $|t| > t_3$ . As  $t_0$  increase without bounds, in the interval  $[-t_3, t_3]$ , we see that the term  $\cos(\omega_z(t_2, t_0)t) \approx 1$  and  $\sin(\omega_z(t_2, t_0)t) \approx \omega_z(t_2, t_0)t \approx 0$ , given that  $\omega_z(t_2, t_0)t = \frac{Kt_3}{t_0} \ll 1$ . Hence we can write Eq. 51 as follows.

$$R(t_0) \approx \cos(\omega_z(t_2, t_0)t_0) \int_{-\infty}^{3t_0} E_0(t) e^{-2\sigma t} dt \quad (53)$$

For sufficiently large  $t_0$ , the integral  $R(t_0) \approx \cos(\omega_z(t_2, t_0)t_0) \int_{-\infty}^{3t_0} E_0(t) e^{-2\sigma t} dt$  remains finite, because the order of  $\cos(\omega_z(t_2, t_0)t_0)$  is 1 and  $\int_{-\infty}^{\infty} E_0(t) e^{-2\sigma t} dt > 0$  ( Appendix B.1) and **does not**

588 approach zero exponentially, as real  $t_0$  increases to a larger and larger finite value without bounds.  
 589 This is explained in detail in Section 5.1.

590

591 The term  $e^{2\sigma t_0}$  in  $Q(t_0)$  in Eq. 51 increases to a larger and larger finite value **exponentially** and  
 592 hence the term  $Q(t_0)$  approaches a larger and larger finite value exponentially and hence  $Q(t_0)$  and  
 593  $P_{odd}(t_2, t_0) + P_{odd}(t_2, -t_0)$  **cannot** equal zero in this case.

594

595 Hence **Statement C** is **false** and the order of  $\omega_z(t_2, t_0)t_0$  is **not** 1, as finite  $t_0$  increases without  
 596 bounds. Given that  $\omega_z(t_2, t_0)$  is a **continuous** function of variable  $t_0$  and  $t_2$ , for all  $|t_0| < \infty$  and  
 597  $|t_2| < \infty$  (Section 4), we see that the the order of  $\omega_z(t_2, t_0)t_0$  is **greater than** 1, as finite  $t_0$  increases  
 598 without bounds.

599 5.1.  $A(t_0) = \int_{-\infty}^{3t_0} E_0(t)e^{-2\sigma t} \cos(\omega_z(t_2, t_0)t)dt$  **does not have exponential fall off rate**

600

601 In this section, we compute the minimum value of the integral  $A(t_0) = \int_{-\infty}^{3t_0} E_0(t)e^{-2\sigma t} \cos(\omega_z(t_2, t_0)t)dt$   
 602 for  $t_3 = 10$  and  $t_0 \gg t_3$  and  $0 < \sigma < \frac{1}{2}$ . We split  $A(t_0) = \int_{-\infty}^{-t_3} E_0(t)e^{-2\sigma t} \cos(\omega_z(t_2, t_0)t)dt +$   
 603  $\int_{-t_3}^{t_3} E_0(t)e^{-2\sigma t} dt + \int_{t_3}^{3t_0} E_0(t)e^{-2\sigma t} \cos(\omega_z(t_2, t_0)t)dt$  and derive  $A(t_0) > K_0 - K_1 - K_2$  where  $K_0$  is the  
 604 minimum value of  $\int_{-t_3}^{t_3} E_0(t)e^{-2\sigma t} dt$  and  $K_1$  is the maximum value of  $\int_{t_3}^{\infty} E_0(t)e^{-2\sigma t} \cos(\omega_z(t_2, t_0)t)dt$   
 605 and  $K_2$  is the maximum value of  $\int_{-\infty}^{-t_3} E_0(t)e^{-2\sigma t} \cos(\omega_z(t_2, t_0)t)dt$ .

606

607 We choose  $t_3 = 10$  such that  $E_0(t)$  is vanishingly small and approximates zero for  $|t| > t_3$ . We  
 608 see that the integral  $\int_{-t_3}^{t_3} E_0(t)e^{-2\sigma t} dt > \int_0^{t_3} E_0(t)e^{-t} dt > K_0 = 0.1055$  where  $K_0$  is computed by  
 609 considering the first 5 terms  $n = 1, 2, 3, 4, 5$  in  $E_0(t) = 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}}$ .

610

611 Given that  $\omega_z(t_2, t_0) = \frac{K}{t_0}$  where  $K < \frac{\pi}{2}$  and  $t_0 \gg t_3$ , we see that  $\omega_z(t_2, t_0)t \leq \frac{Kt_3}{t_0} \ll 1$  in the  
 612 interval  $|t| \leq t_3$  and hence  $\cos(\omega_z(t_2, t_0)t) \approx 1$ . Hence we can write  $\int_{-t_3}^{t_3} E_0(t)e^{-2\sigma t} \cos(\omega_z(t_2, t_0)t)dt >$   
 613  $\frac{K_0}{2} = 0.05275$ .

614

615 Next we consider the integral  $\int_{t_3}^{\infty} E_0(t)e^{-2\sigma t} \cos(\omega_z(t_2, t_0)t)dt < \int_{t_3}^{\infty} E_0(t)e^{-2\sigma t} dt < \int_{t_3}^{\infty} E_0(t)dt =$   
 616  $K_1$ . We see that  $E_0(t)$  has a fall-off rate of  $e^{-\pi e^{2t}} e^{\frac{5t}{2}} > e^{-\pi} e^{-\pi 2t} e^{\frac{5t}{2}} > e^{-\pi} e^{-(2\pi - \frac{5}{2})t} > e^{-\pi} e^{-3.5t}$  which  
 617 is higher than a minimum fall-off rate of  $e^{-2t}$ . Hence we can write  $K_1 < E_0(t_3)e^{2t_3} \int_{t_3}^{\infty} e^{-2t} dt =$   
 618  $-\frac{1}{2}E_0(t_3)e^{2t_3}[e^{-2t}]_{t_3}^{\infty} = E_0(t_3)\frac{1}{2}e^{2t_3}e^{-2t_3} = E_0(t_3)\frac{1}{2}$ . For  $t_3 = 10$ , we see that  $K_1 = E_0(t_3)\frac{1}{2} \ll 1$ , given  
 619 that  $E_0(t) < 0.5$  and  $E_0(t)$  is a strictly decreasing function.

620

621 Similarly, we see that  $\int_{-\infty}^{-t_3} E_0(t)e^{-2\sigma t} \cos(\omega_z(t_2, t_0)t)dt = \int_{t_3}^{\infty} E_0(t)e^{2\sigma t} \cos(\omega_z(t_2, t_0)t)dt < \int_{t_3}^{\infty} E_0(t)e^t dt =$   
 622  $K_2$ . We see that  $E_0(t)$  has a minimum fall-off rate of  $e^{-2t}$ . Hence we can write  $K_2 < E_0(t_3)e^t \int_{t_3}^{\infty} e^{-t} dt =$   
 623  $-E_0(t_3)e^t[e^{-t}]_{t_3}^{\infty} = E_0(t_3)$ . For  $t_3 = 10$ , we see that  $K_2 = E_0(t_3) \ll 1$ , given that  $E_0(t) < 0.5$  and  
 624  $E_0(t)$  is a strictly decreasing function.

625

626 Hence we see that  $A(t_0) = \int_{-\infty}^{3t_0} E_0(t)e^{-2\sigma t} \cos(\omega_z(t_2, t_0)t)dt > \frac{K_0}{2} - K_1 - K_2 = 0.05275 - K_1 - K_2 >$   
 627  $0.05275$ . As  $t_0$  increases without bounds, we see that  $A(t_0) > 0.05275$  and **does not** have exponential  
 628 fall off rate.

629 **6.  $\omega_z(t_2, t_0)$  is non-zero as  $t_0 \rightarrow \infty$**

630

631 In Section 2.1,  $\omega_z(t_2, t_0)$  is shown to be **finite** for all  $|t_0| < \infty$ , for every finite value of  $t_2$ . In this  
632 section, it is shown that  $\omega_z(t_2, t_0)$  remains non-zero, as  $t_0 \rightarrow \infty$  and  $t_2 \rightarrow \infty$ .

633

634 **Method 1:** We will show that the location of zeros in the Fourier transform of  $\lim_{t_0 \rightarrow \infty} g(t, t_2, t_0)$   
635 and  $\lim_{t_0 \rightarrow \infty} g'(t, t_2, t_0) = e^{-2\sigma t_0} g(t, t_2, t_0)$  in Eq. 57, given by  $\lim_{t_0 \rightarrow \infty} \omega_z(t_2, t_0)$  approaches a non-zero  
636 value.

637

638 • It is shown that  $\lim_{t_0 \rightarrow \infty} g'(t, t_2, t_0) = \lim_{t_0 \rightarrow \infty} E_0(t - 3t_0)$  and its Fourier transform has a zero  
639 at the location  $\omega = \omega_c$  on the critical line, which is finite and non-zero.

640

641 • We see that  $\lim_{t_0 \rightarrow \infty} E_0(t - 3t_0) = 0$  for finite  $t$ . In Section 6.2, it is shown that, as  $t \rightarrow \infty$ ,  
642  $\lim_{t_0 \rightarrow \infty} E_0(t - 3t_0)$  **does not** vanish to an all-zero function.

643

644 • We know that the Fourier transform of the function  $E_0(t - 3t_0)$  given by  $E_{0\omega}(\omega)e^{-i\omega 3t_0}$  does **not**  
645 have a zero at  $\omega = 0$ , given that  $E_0(t) \geq 0$  for all  $|t| \leq \infty$ . It is shown that the Fourier transform of  
646 the function  $\lim_{t_0 \rightarrow \infty} g'(t, t_2, t_0) = \lim_{t_0 \rightarrow \infty} E_0(t - 3t_0)$  also does not have a zero at  $\omega = 0$  and hence  
647  $\lim_{t_0 \rightarrow \infty} \omega_z(t_2, t_0)$  **cannot** equal zero.

648

649 We note that  $g(t, t_2, t_0) = f(t, t_2, t_0)e^{-\sigma t}u(-t) + f(t, t_2, t_0)e^{\sigma t}u(t)$  and  $f(t, t_2, t_0) = e^{-2\sigma t_0}f_1(t, t_2, t_0) +$   
650  $e^{2\sigma t_0}f_2(t, t_2, t_0) = e^{-\sigma t_0}E_p'(t + t_0, t_2) + e^{\sigma t_0}E_p'(t - t_0, t_2)$  where  $f_1(t, t_2, t_0) = e^{\sigma t_0}E_p'(t + t_0, t_2)$  and  
651  $f_2(t, t_2, t_0) = f_1(t, t_2, -t_0) = e^{-\sigma t_0}E_p'(t - t_0, t_2)$ ,  $E_p'(t, t_2) = e^{-\sigma t_2}E_p(t - t_2) - e^{\sigma t_2}E_p(t + t_2) =$   
652  $E_0'(t, t_2)e^{-\sigma t}$ ,  $E_0'(t, t_2) = E_0(t - t_2) - E_0(t + t_2)$  and  $g(t, t_2, t_0)h(t) = f(t, t_2, t_0)$  where  $h(t) =$   
653  $[e^{\sigma t}u(-t) + e^{-\sigma t}u(t)]$ . We start with finite values of  $t_0$  and  $t_2$ .

$$\begin{aligned} g(t, t_2, t_0) &= u(-t)[e^{-\sigma t_0}E_p'(t + t_0, t_2) + e^{\sigma t_0}E_p'(t - t_0, t_2)]e^{-\sigma t} + u(t)[e^{-\sigma t_0}E_p'(t + t_0, t_2) + e^{\sigma t_0}E_p'(t - t_0, t_2)]e^{\sigma t} \\ &= u(-t)[E_p'(t + t_0, t_2)e^{-\sigma(t+t_0)} + E_p'(t - t_0, t_2)e^{-\sigma(t-t_0)}] \\ &\quad + u(t)[e^{-2\sigma t_0}E_p'(t + t_0, t_2)e^{\sigma(t+t_0)} + e^{2\sigma t_0}E_p'(t - t_0, t_2)e^{\sigma(t-t_0)}] \end{aligned}$$

654 (54)

655 We define  $g'(t, t_2, t_0) = e^{-2\sigma t_0}g(t, t_2, t_0)$  whose Fourier transform is given by  $G'(\omega, t_2, t_0)$ . The  
656 scaling factor  $e^{-2\sigma t_0}$  does not affect the location of zeros in  $G'(\omega, t_2, t_0)$  whose **zeros** are the **same** as  
657 that of  $G(\omega, t_2, t_0)$ , given by  $\omega_z(t_2, t_0)$ , for every value of  $t_0$ .

$$\begin{aligned} g'(t, t_2, t_0) &= u(-t)e^{-2\sigma t_0}[E_p'(t + t_0, t_2)e^{-\sigma(t+t_0)} + E_p'(t - t_0, t_2)e^{-\sigma(t-t_0)}] \\ &\quad + u(t)[e^{-4\sigma t_0}E_p'(t + t_0, t_2)e^{\sigma(t+t_0)} + E_p'(t - t_0, t_2)e^{\sigma(t-t_0)}] \end{aligned}$$

658

(55)

659 As we increase  $t_0$  towards  $\infty$ , the first 3 terms in Eq. 55 go to zero, due to the terms  $e^{-2\sigma t_0}$  and  
660  $e^{-4\sigma t_0}$ , given that  $E_p'(t, t_2)e^{-\sigma t}$  and its t-shifted versions are finite. We use  $E_p'(t, t_2) = e^{-\sigma t_2}E_p(t - t_2) -$   
661  $e^{\sigma t_2}E_p(t + t_2) = (E_0(t - t_2) - E_0(t + t_2))e^{-\sigma t} = E_0'(t, t_2)e^{-\sigma t}$ , where  $E_0'(t, t_2) = (E_0(t - t_2) - E_0(t + t_2))$ .  
662 For the choice of  $t_2 = 2t_0$  used in Section 3, we can write  $\lim_{t_0 \rightarrow \infty} g'(t, t_2, t_0)$  as follows.



$$\begin{aligned} \lim_{t_0 \rightarrow \infty} g'(t, t_2, t_0) &= \lim_{t_0 \rightarrow \infty} u(t)[E_p'(t - t_0, t_2)e^{\sigma(t-t_0)}] = \lim_{t_0 \rightarrow \infty} u(t)[E_0'(t - t_0, t_2)] \\ &= \lim_{t_0 \rightarrow \infty} u(t)[E_0(t - t_2 - t_0) - E_0(t + t_2 - t_0)] = \lim_{t_0 \rightarrow \infty} u(t)[E_0(t - 3t_0) - E_0(t + t_0)] \end{aligned}$$

(56)

We see that the discontinuity at  $t = 0$  represented by  $u(t)$  in Eq. 56, has a value given by  $\lim_{t_0 \rightarrow \infty} E_0(-3t_0) - E_0(t_0)$  goes to zero, as  $t_0$  goes towards  $\infty$  and the term  $E_0(t + t_0)u(t)$  goes to zero and we can write as follows.

$$\lim_{t_0 \rightarrow \infty} g'(t, t_2, t_0) = \lim_{t_0 \rightarrow \infty} E_0(t - 3t_0)$$

(57)

We want to find out the location of zeros in the Fourier transform of  $\lim_{t_0 \rightarrow \infty} g'(t, t_2, t_0)$  in Eq. 57, given by  $\lim_{t_0 \rightarrow \infty} \omega_z(t_2, t_0)$ .

We know that the Fourier transform of  $E_0(t) = \Phi(t)$  given by  $\xi(\frac{1}{2} + i\omega)$  has an infinity of zeros on the critical line.<sup>[2]</sup> We consider one of the zeros to the right of origin given by  $\omega = \omega_c$  which is finite and non-zero. We see that  $t_0$  is a real number and as it increases to a larger and larger value without bounds, for each such finite value of  $t_0$ , we see that the Fourier transform of  $E_0(t - 3t_0)$  given by  $E_{0\omega}(\omega)e^{-i\omega 3t_0}$ , has a zero at the **same** location  $\omega = \omega_c$ . (**Result H**) This statement should hold, as  $t_0 \rightarrow \infty$ . More details in Section 6.1.

Secondly, we see that  $\int_{-\infty}^{\infty} E_0(t - 3t_0)dt$  is non-zero, given that  $E_0(t) > 0$  for  $|t| < \infty$  and that  $E_0(t)$  goes to zero as  $|t| \rightarrow \infty$  (Appendix B.1). We see that  $\int_{-\infty}^{\infty} E_0(t - 3t_0)dt$  remains non-zero, as  $t_0$  increases to a larger and larger value without bounds (**Result I**). This statement should hold, as  $t_0 \rightarrow \infty$  and hence  $\lim_{t_0 \rightarrow \infty} \omega_z(t_2, t_0)$  is non-zero. More details in Section 6.1.

We see that the Fourier transform of  $\lim_{t_0 \rightarrow \infty} g'(t, t_2, t_0) = \lim_{t_0 \rightarrow \infty} E_0(t - 3t_0)$  has a zero at the **same** location  $\omega = \omega_c$ .

We see that  $\omega_z(t_2, t_0)$  is non-zero, as  $t_0 \rightarrow \infty$  and  $t_2 \rightarrow \infty$  and hence the order of  $\omega_z(t_2, t_0)$  is greater than or equal to 1.

We see that  $\omega_z(t_2, t_0)$  is a **continuous** function of variable  $t_0$  and  $t_2$ , as  $t_0 \rightarrow \infty$  and  $t_2 \rightarrow \infty$ , given that the Fourier transform of  $\lim_{t_0 \rightarrow \infty} g'(t, t_2, t_0) = \lim_{t_0 \rightarrow \infty} E_0(t - 3t_0)$  has a zero at the **same** location  $\omega = \omega_c$ .

• **Method 2:** We see that  $t_0$  is a real number and as it increases to a larger and larger value without bounds, for each such finite value of  $t_0$ , the integral in Eq. ?? converges because  $E_0(t - 3t_0)$  is an absolutely integrable function (Appendix B.1). Hence we can use Lemma 1 in Section 2.1 and show that  $\omega_z(t_2, t_0)$  is non-zero and finite. (**Result G**) This statement should hold, as  $t_0 \rightarrow \infty$ . More details in Section 6.1.

Hence we can use Lemma 1 in Section 2.1 and show that  $\omega_z(t_2, t_0)$  is non-zero and finite, as  $t_0 \rightarrow \infty$  and  $t_2 \rightarrow \infty$  and hence the order of  $\omega_z(t_2, t_0)$  is greater than or equal to 1.

If we assume the case of  $\omega_z(t_2, t_0)$  tending to zero asymptotically, we can show that this leads to a contradiction, similar to Lemma 1. We see that  $F(\omega, t_2, t_0)$  has a zero at  $\omega = \omega_0$  as  $t_0 \rightarrow \infty$  and  $t_2 \rightarrow \infty$ , and  $H(\omega) = \frac{2\sigma}{(\sigma^2 + \omega^2)}$  is real and does not have zeros for any finite value of  $\omega$ . If  $G_R(\omega, t_0, t_2)$  does not have at least one zero for some  $\omega = \omega_z(t_2, t_0) \neq 0$ , where  $G_R(\omega, t_0, t_2)$  crosses the zero line to the opposite sign, **then the real part** of  $F(\omega, t_2, t_0)$  given by  $F_R(\omega, t_2, t_0) = \frac{1}{2\pi}[G_R(\omega, t_0, t_2) * H(\omega)]$ , obtained by the convolution of  $H(\omega)$  and  $G_R(\omega, t_0, t_2)$ , **cannot** possibly have zeros for any non-zero finite value of  $\omega$ , which goes against **Statement 1**.

### 6.1. Discussion of $\lim_{t_0 \rightarrow \infty}$

We see that  $t_0$  is a real number and as it increases to a larger and larger value without bounds, given that there is no largest real number, for each such finite value of  $t_0$ , Result E, F, G, H and I are valid. As  $\lim_{t_0 \rightarrow \infty}$ , Result E, F, G, H and I should remain valid, as explained below.

Infinity is defined as an unbounded quantity that is greater than every real number. (**Statement A**) This is based on definitions like  $\frac{1}{0} = \infty$  and  $\infty + 1 = \infty$ , which **do not** have proof. (link) These definitions are stated **without** proof, presumably because the rules obeyed by the set of real numbers, are not obeyed by the defined quantity  $\infty$  and hence Statement A is assumed and as  $\lim_{t_0 \rightarrow \infty}$ , the rules which dictate the interchanging of order of limit and integration are deemed necessary.

It is argued here that, as  $\lim_{t_0 \rightarrow \infty}$ , Result E, F, G, H and I should remain valid, given that Statement A is based on assumed definitions without proof.

### 6.2. $\lim_{t_0 \rightarrow \infty} E_0(t - 3t_0)$ **does not vanish and approach an all-zero function**

For finite  $t$ , we see that  $\lim_{t_0 \rightarrow \infty} E_0(t - 3t_0) = 0$ . In this section, it is shown that, as  $t \rightarrow \infty$ ,  $\lim_{t_0 \rightarrow \infty} E_0(t - 3t_0)$  **does not** vanish and approach an all-zero function.

We consider 3 points in the function  $E_0(t)$  namely Point A at  $t = 0$  given by  $E_0(0)$ , Point B at  $t = 1$  given by  $E_0(1)$  and Point C at  $t = -1$  given by  $E_0(-1) = E_0(1)$ . In the shifted function  $E_0(t - 3t_0)$ , Points A, B and C move to  $t = 3t_0$ ,  $t = 3t_0 + 1$  and  $t = 3t_0 - 1$  respectively, with the **same non-zero** values  $E_0(0)$ ,  $E_0(1)$  and  $E_0(-1)$  respectively, without any decrease in values or change in the shape of  $E_0(t)$ . (**Result J**)

We see that  $t_0$  is a real number and as it increases to a larger and larger value without bounds, given that there is no largest real number, for each such finite value of  $t_0$ , Result J is **valid**.

As  $\lim_{t_0 \rightarrow \infty}$ , Result J should continue to hold, given that Points A, B and C move to  $t = \infty$ ,  $t = \infty + 1 = \infty$  and  $t = \infty - 1 = \infty$  respectively, with the **same non-zero** values  $E_0(0)$ ,  $E_0(1)$  and  $E_0(-1)$  respectively, without any decrease in values or change in the shape of  $E_0(t)$ . We note that  $\lim_{t_0 \rightarrow \infty} E_0(t - 3t_0)$  **cannot** suddenly become an all-zero function.

The notion that  $\lim_{t_0 \rightarrow \infty} E_0(t - 3t_0)$  becomes an all-zero function is based on arbitrary definition of infinity **without** proof, as explained in Section 6.1.

## 7. Strictly decreasing $E_0(t)$ for $t > 0$

Let us consider  $E_0(t) = \Phi(t) = 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}}$  whose Fourier Transform is given by the entire function  $E_{0\omega}(\omega) = \xi(\frac{1}{2} + i\omega)$ . It is known that  $\Phi(t)$  is positive for  $|t| < \infty$  and its first derivative is negative for  $t > 0$  and hence  $\Phi(t)$  is a **strictly decreasing** function for  $t > 0$ . (link). This is shown below.

$$E_0(t) = \Phi(t) = 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} = \sum_{n=1}^{\infty} [4\pi^2 n^4 e^{4t} - 6\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}}$$

$$E_0(t) = \sum_{n=1}^{\infty} 2\pi n^2 e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} [2\pi n^2 e^{4t} - 3e^{2t}]$$

(58)

We show that  $X(t) = \frac{E_0(t)}{2}$  is a **strictly decreasing** function for  $t > 0$  as follows.

- In Section 7.1, it is shown that the first derivative of  $X(t)$ , given by  $\frac{dX(t)}{dt} < 0$  for  $t > t_z$  where  $t_z = \frac{1}{2} \log \frac{y_z}{\pi}$  and  $y_z = 3.16$ .

- In Section 7.2, it is shown that,  $\frac{dX(t)}{dt} < 0$  for  $0 < t \leq t_z$ .

Hence  $\frac{dX(t)}{dt} < 0$  for all  $t > 0$  and hence  $X(t)$  is strictly decreasing for all  $t > 0$  and  $E_0(t) = 2X(t)$  is **strictly decreasing** for all  $t > 0$ .

7.1.  $\frac{dX(t)}{dt} < 0$  **for**  $t > t_z$

We consider  $X(t) = \frac{E_0(t)}{2} = \sum_{n=1}^{\infty} \pi n^2 e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} [2\pi n^2 e^{4t} - 3e^{2t}]$  and take the first derivative of  $X(t)$  as follows. We note that  $E_0(t)$  is an analytic function for  $|t| \leq \infty$  and is infinitely differentiable in that interval.

$$\frac{dX(t)}{dt} = \sum_{n=1}^{\infty} \pi n^2 e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} [8\pi n^2 e^{4t} - 6e^{2t} + (2\pi n^2 e^{4t} - 3e^{2t}) (\frac{1}{2} - 2\pi n^2 e^{2t})]$$

$$\frac{dX(t)}{dt} = \sum_{n=1}^{\infty} \pi n^2 e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} [8\pi n^2 e^{4t} - 6e^{2t} + (\pi n^2 e^{4t} - \frac{3}{2}e^{2t} - 4\pi^2 n^4 e^{6t} + 6\pi n^2 e^{4t})]$$

$$\frac{dX(t)}{dt} = \sum_{n=1}^{\infty} \pi n^2 e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} [-4\pi^2 n^4 e^{6t} + 15\pi n^2 e^{4t} - \frac{15}{2}e^{2t}]$$

$$\frac{dX(t)}{dt} = \sum_{n=1}^{\infty} \pi n^2 e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} e^{2t} [-4\pi^2 n^4 e^{4t} + 15\pi n^2 e^{2t} - \frac{15}{2}]$$

(59)

We substitute  $y = \pi e^{2t}$  in Eq. 59 and define  $A(y)$  such that  $\frac{dX(t)}{dt} = \pi e^{\frac{5t}{2}} A(y)$ . [8]

$$A(y) = \sum_{n=1}^{\infty} n^2 e^{-n^2 y} [-4n^4 y^2 + 15n^2 y - \frac{15}{2}]$$

We see that  $A(y) = 0$  at  $y = \pi$ , given that  $\frac{dX(t)}{dt} = 0$  at  $t = 0$ , because  $X(t)$  is an even function of variable  $t$ . The quadratic expression  $B(y, n) = (-4n^4y^2 + 15n^2y - \frac{15}{2})$  in Eq. 60 has roots at  $y = \frac{-15n^2 \pm \sqrt{225n^4 - 120n^4}}{-8n^4} = \frac{(15 \pm \sqrt{105})}{8n^2}$ . We see that the second derivative of  $B(y, n)$  given by  $-8n^4$ , is negative for all  $y$  and  $n$  and hence  $B(y, n)$  is a concave down function for each  $n$ , which reaches a maximum at  $y = \frac{15}{8n^2}$  and given the dominant term  $-4n^4y^2$  in Eq. 60, we see that  $B(y, n) < 0$ , for  $y > \frac{(15 + \sqrt{105})}{8} > 3.16 = y_z$ , for  $n \geq 1$  and hence  $A(y) < 0$  for  $y > y_z$ . Hence  $\frac{dX(t)}{dt} < 0$  for  $t > \frac{1}{2} \log \frac{y_z}{\pi} = t_z$  (**Result 1**).

We want to show that  $\frac{dX(t)}{dt} < 0$  for  $0 < t \leq t_z$ . It suffices to show that  $\frac{dA(y)}{dy} < 0$  for  $\pi \leq y \leq 3.16$  and hence  $A(y) < 0$  for  $\pi < y \leq 3.16$ .

7.2.  $\frac{dX(t)}{dt} < 0$  **for**  $0 < t \leq t_z$

It is shown in this section that  $\frac{dA(y)}{dy} < 0$  for  $\pi \leq y \leq 3.16$  and hence  $A(y) < 0$  for  $\pi < y \leq 3.16$  [8]. We take the derivative of  $A(y)$  in Eq. 60 and take the factor  $n^2$  out of the brackets, as follows.

$$\begin{aligned} \frac{dA(y)}{dy} &= \sum_{n=1}^{\infty} n^2 e^{-n^2 y} [-8n^4 y + 15n^2 + (-4n^4 y^2 + 15n^2 y - \frac{15}{2})(-n^2)] \\ \frac{dA(y)}{dy} &= \sum_{n=1}^{\infty} n^4 e^{-n^2 y} [-8n^2 y + 15 + 4n^4 y^2 - 15n^2 y + \frac{15}{2}] = \sum_{n=1}^{\infty} n^4 e^{-n^2 y} [4n^4 y^2 - 23n^2 y + \frac{45}{2}] \end{aligned}$$

783

We examine the term  $C(y, n) = n^4 e^{-n^2 y} (4n^4 y^2 - 23n^2 y + \frac{45}{2})$  in Eq. 61 in the interval  $\pi \leq y \leq 3.16$  and show that  $\frac{dA(y)}{dy} = C(y, 1) + \sum_{n=2}^{\infty} C(y, n) < 0$ , as follows.

For  $n = 1$ , we see that  $C(y, 1) = e^{-y} (4y^2 - 23y + \frac{45}{2}) < 0$  in the interval  $\pi \leq y \leq 3.16$ . Given that  $3.16 < 4$  and  $3.16^2 < 10$  and  $\pi > 3$  and  $(4y^2 - 23y + \frac{45}{2}) < 0$  in the interval  $\pi \leq y \leq 3.16$ , we see that  $C(y, 1) < e^{-4} (4 * 10 - 23 * 3 + \frac{45}{2}) < e^{-4} (40 - 69 + 23) = -6e^{-4} = C_{max}(1)$  where  $C_{max}(1)$  is the maximum value of  $C(y, 1)$  in the interval  $\pi \leq y \leq 3.16$ .

$$C(y, 1) = e^{-y} (4y^2 - 23y + \frac{45}{2}) < -6e^{-4}, \quad \pi \leq y \leq 3.16$$

791

For  $n > 1$ , in the interval  $\pi \leq y \leq 3.16$ , we can write  $C(y, n)$  as follows, given that  $-23n^2 y + \frac{45}{2} < 0$  and  $\pi > 3$  and  $3.16^2 < 10$ .

$$C(y, n) = n^4 e^{-n^2 y} (4n^4 y^2 - 23n^2 y + \frac{45}{2}) < n^4 e^{-\pi n^2} (4n^4 (3.16)^2) < 40n^8 e^{-\pi n^2} < 40n^8 e^{-3n^2}$$

794

795 We want to show that  $\frac{dA(y)}{dy} = C(y, 1) + \sum_{n=2}^{\infty} C(y, n) < 0$  in the interval  $\pi \leq y \leq 3.16$ . Using  
 796 Eq. 62 and Eq. 63, we write

$$\begin{aligned} \frac{dA(y)}{dy} &= C(y, 1) + \sum_{n=2}^{\infty} C(y, n) < -6e^{-4} + \sum_{n=2}^{\infty} 40n^8 e^{-3n^2} \\ e^4 \frac{dA(y)}{dy} &< -6 + \sum_{n=2}^{\infty} 40n^8 e^{4-3n^2} \end{aligned} \quad (64)$$

798 We want to show that  $e^4 \frac{dA(y)}{dy} < 0$  in the interval  $\pi \leq y \leq 3.16$ . We compute  $\log(n^8 e^{4-3n^2})$  as  
 799 follows. We note that  $f(x) = \log x$  is a concave down function whose second derivative given by  
 800  $-\frac{1}{x^2} < 0$  for  $|x| < \infty$  and we can write  $f(x) = \log x \leq f(x_0) + f'(x_0)(x - x_0)$  using its tangent line  
 801 equation. We set  $x = n$  and  $x_0 = 2$  below.

$$\begin{aligned} \log(n^8 e^{4-3n^2}) &= 8 \log n + (4 - 3n^2) \leq 8(\log 2 + \frac{1}{2}(n - 2)) + (4 - 3n^2) \\ \log(n^8 e^{4-3n^2}) &\leq 8 \log 2 + 4n - 4 - 3n^2 \end{aligned} \quad (65)$$

803 We note that  $g(x) = 4x - 4 - 3x^2$  in Eq. 65 is a concave down function whose second derivative  
 804 given by  $-6 < 0$  for all  $x$  and we can write  $g(x) \leq g(x_0) + g'(x_0)(x - x_0)$  using its tangent line  
 805 equation. We set  $x = n$  and  $x_0 = 2$  and write Eq. 65 as follows.

$$\begin{aligned} \log(n^8 e^{4-3n^2}) &\leq 8 \log 2 - 8 - 8(n - 2) \leq 8 \log 2 + 8(1 - n) \\ n^8 e^{4-3n^2} &\leq 2^8 e^{8(1-n)} \end{aligned} \quad (66)$$

807 We substitute the result in Eq. 66 in Eq. 64 as follows.

$$\begin{aligned} e^4 \frac{dA(y)}{dy} &< -6 + 40 * 2^8 \sum_{n=2}^{\infty} e^{8(1-n)} \\ e^4 \frac{dA(y)}{dy} &< -6 + 40 * 2^8 * e^8 \sum_{n=2}^{\infty} e^{-8n} \\ e^4 \frac{dA(y)}{dy} &< -6 + 40 * 2^8 * e^8 \frac{e^{-8*2}}{1 - e^{-8}} \\ e^4 \frac{dA(y)}{dy} &< -6 + 40 * 2^8 * \frac{e^{-8}}{1 - e^{-8}} \\ e^4 \frac{dA(y)}{dy} &< -6 + 40 * 2^8 * \frac{1}{e^8 - 1} \end{aligned} \quad (67)$$

809 We multiply Eq. 67 by  $\frac{(e^8 - 1)}{6}$  and write as follows.

$$e^4 \frac{dA(y)}{dy} \frac{(e^8 - 1)}{6} < -e^8 + 1 + 40 * \frac{256}{6} = -1273.3 \quad (68)$$

We see that  $e^4 \frac{dA(y)}{dy} \frac{(e^8 - 1)}{6} < 0$  in Eq. 68 and hence  $\frac{dA(y)}{dy} < 0$ , in the interval  $\pi \leq y \leq 3.16$ . Given that  $A(y) = 0$  at  $y = \pi$ , we see that  $A(y) < 0$  in Eq. 60, for  $\pi < y \leq 3.16$  and  $\frac{dX(t)}{dt} = \pi e^{\frac{5t}{2}} A(y) < 0$  in the interval  $0 < t \leq t_z$ . (**Result 2**)

In Section 7.1, it is shown that  $\frac{dX(t)}{dt} < 0$  for  $t > t_z$  (from Result 1). In this section, we have shown that  $\frac{dX(t)}{dt} < 0$  for  $0 < t \leq t_z$ . Hence  $\frac{dX(t)}{dt} < 0$  for all  $t > 0$ .

Hence  $E_0(t) = 2X(t)$  is a **strictly decreasing function** for  $t > 0$ .

7.3. **Result**  $E_0(t - t_{2c}) - E_0(t + t_{2c}) > 0$

It is shown in Section 7 that  $E_0(t)$  is **strictly decreasing** for  $t > 0$ . In this section, it is shown that  $E_0(t - t_{2c}) - E_0(t + t_{2c}) > 0$ , for  $0 < t < t_{0c}$  and  $t_{2c} = 2t_{0c}$  in Eq. 34.

Given that  $E_0(t)$  is a **strictly decreasing** function for  $t > 0$  and  $E_0(t)$  is an **even** function of variable  $t$ , and  $t_{2c} = 2t_{0c}$ , we see that, in the interval  $0 < t < t_{0c}$ ,  $E_0(t + t_{2c}) = E_0(t + 2t_{0c})$  ranges from  $E_0(2t_{0c})$  to  $E_0(3t_{0c})$ , which is **less than**  $E_0(t - t_{2c}) = E_0(t - 2t_{0c})$  which ranges from  $E_0(-2t_{0c})$  to  $E_0(-t_{0c})$  respectively. Hence we see that  $E_0(t - t_{2c}) > E_0(t + t_{2c})$ , in the interval  $0 < t < t_{0c}$ . At  $t = 0$ ,  $E_0(t - t_{2c}) = E_0(t + t_{2c})$ . At  $t = t_{0c}$ ,  $E_0(t - t_{2c}) > E_0(t + t_{2c})$  because  $E_0(-t_{0c}) > E_0(3t_{0c})$ .

Hence  $E_0(t - t_{2c}) - E_0(t + t_{2c}) > 0$  for  $0 < t < t_{0c}$  in Eq. 34, for  $t_{0c} > 0$  and  $t_{2c} = 2t_{0c}$ .

## 8. Hurwitz Zeta Function and related functions

We can show that the new method is **not** applicable to Hurwitz zeta function and related zeta functions and **does not** contradict the existence of their non-trivial zeros away from the critical line with real part of  $s = \frac{1}{2}$ . The new method requires the **symmetry** relation  $\xi(s) = \xi(1 - s)$  and hence  $\xi(\frac{1}{2} + i\omega) = \xi(\frac{1}{2} - i\omega)$  when evaluated at the critical line  $s = \frac{1}{2} + i\omega$ . This means  $\xi(\frac{1}{2} + i\omega) = E_{0\omega}(\omega) = E_{0\omega}(-\omega)$  and  $E_0(t) = E_0(-t)$  where  $E_0(t) = 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}}$  and this condition is satisfied for Riemann's Zeta function.

It is **not** known that Hurwitz Zeta Function given by  $\zeta(s, a) = \sum_{m=0}^{\infty} \frac{1}{(m+a)^s}$  satisfies a symmetry relation similar to  $\xi(s) = \xi(1 - s)$  where  $\xi(s)$  is an entire function, for  $a \neq 1$  and hence the condition  $E_0(t) = E_0(-t)$  is **not** known to be satisfied<sup>[6]</sup>. Hence the new method is **not** applicable to Hurwitz zeta function and **does not** contradict the existence of their non-trivial zeros away from the critical line.

Dirichlet L-functions satisfy a symmetry relation  $\xi(s, \chi) = \epsilon(\chi) \xi(1 - s, \bar{\chi})$  <sup>[7]</sup> which does **not** translate to  $E_0(t) = E_0(-t)$  required by the new method and hence this proof is **not** applicable to them.

We know that  $\zeta(s) = \sum_{m=1}^{\infty} \frac{1}{m^s}$  diverges for real part of  $s \leq 1$ . Hence we derive a convergent and

entire function  $\xi(s)$  using the well known theorem  $F(x) = 1 + 2 \sum_{n=1}^{\infty} e^{-\pi n^2 x} = \frac{1}{\sqrt{x}} (1 + 2 \sum_{n=1}^{\infty} e^{-\pi \frac{n^2}{x}})$ ,

where  $x > 0$  is real <sup>[4]</sup> and then derive  $E_0(t) = 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}}$  (link). In the case of **Hurwitz zeta** function and **other zeta functions** with non-trivial zeros away from the critical line, it is **not** known if a corresponding relation similar to  $F(x)$  exists, which enables derivation of a convergent and entire function  $\xi(s)$  and results in  $E_0(t)$  as a Fourier transformable, real, even and analytic function. Hence the new method presented in this paper is **not** applicable to Hurwitz zeta function and related zeta functions.

The proof of Riemann Hypothesis presented in this paper is **only** for the specific case of Riemann's Zeta function and **only** for the **critical strip**  $0 \leq |\sigma| < \frac{1}{2}$ . This proof requires both  $E_p(t)$  and  $E_{p\omega}(\omega)$  to be Fourier transformable where  $E_p(t) = E_0(t)e^{-\sigma t}$  is a real analytic function and uses the fact that  $E_0(t)$  is an **even** function which is **strictly decreasing** function for  $t > 0$  (Section 7). These conditions may **not** be satisfied for many other functions including those which have non-trivial zeros away from the critical line and hence the new method may **not** be applicable to such functions.

If the proof presented in this paper is internally consistent and does not have mistakes and gaps, then it should be considered correct, **regardless** of whether it contradicts any previously known external theorems, because it is possible that those previously known external theorems may be incorrect.

## References

- [1] Bernhard Riemann, On the Number of Prime Numbers less than a Given Quantity.(Ueber die Anzahl der Primzahlen untereiner gegebenen Grosse.) Monatsberichte der Berliner Akademie, November 1859. (Link to Riemann's 1859 paper)
- [2] Hardy, G.H., Littlewood, J.E. The zeros of Riemann's zeta-function on the critical line. Mathematische Zeitschrift volume 10, pp.283 to 317 (1921).
- [3] E. C. Titchmarsh, The Theory of the Riemann Zeta Function. (1986) pp.254 to 255
- [4] Fern Ellison and William J. Ellison, Prime Numbers (1985).pp147 to 152
- [5] J. Brian Conrey, The Riemann Hypothesis (2003). (Link to Brian Conrey's 2003 article)
- [6] Mathworld article on Hurwitz Zeta functions. (Link)
- [7] Wikipedia article on Dirichlet L-functions. (Link)
- [8] Thomas Browning. draft article

## Appendix A. Derivation of $E_p(t)$

Let us start with Riemann's Xi Function  $\xi(s)$  evaluated at  $s = \frac{1}{2} + i\omega$  given by  $\xi(\frac{1}{2} + i\omega) = E_{0\omega}(\omega)$ . Its inverse Fourier Transform is given by  $E_0(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} E_{0\omega}(\omega) e^{i\omega t} d\omega = 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} -$

885  $3\pi n^2 e^{2t}]e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}}$  (link). This is re-derived in link.

886

887 We will show in this section that the inverse Fourier Transform of the function  $\xi(\frac{1}{2} + \sigma + i\omega) =$   
 888  $E_{p\omega}(\omega)$ , is given by  $E_p(t) = E_0(t)e^{-\sigma t}$  where  $0 \leq |\sigma| < \frac{1}{2}$  is real.

$$\begin{aligned}\xi(\frac{1}{2} + \sigma + i\omega) &= \xi(\frac{1}{2} + i(\omega - i\sigma)) = E_{p\omega}(\omega) = E_{0\omega}(\omega - i\sigma) \\ E_p(t) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} E_{p\omega}(\omega) e^{i\omega t} d\omega = \frac{1}{2\pi} \int_{-\infty}^{\infty} E_{0\omega}(\omega - i\sigma) e^{i\omega t} d\omega\end{aligned}$$

889

(A.1)

890 We substitute  $\omega' = \omega - i\sigma$  in Eq. A.1 as follows.

$$E_p(t) = e^{-\sigma t} \frac{1}{2\pi} \int_{-\infty - i\sigma}^{\infty - i\sigma} E_{0\omega}(\omega') e^{i\omega' t} d\omega' \quad (A.2)$$

891 We can evaluate the above integral in the complex plane using contour integration, substituting  
 892  $\omega' = z = x + iy$  and we use a rectangular contour comprised of  $C_1$  along the line  $x = [-\infty, \infty]$ ,  $C_2$   
 893 along the line  $y = [\infty, \infty - i\sigma]$ ,  $C_3$  along the line  $x = [\infty - i\sigma, -\infty - i\sigma]$  and then  $C_4$  along the line  
 894  $y = [-\infty - i\sigma, -\infty]$ . We can see that  $E_{0\omega}(z) = \xi(\frac{1}{2} + iz)$  has no singularities in the region bounded  
 895 by the contour because  $\xi(\frac{1}{2} + iz)$  is an entire function in the Z-plane.

896

897 In **Appendix B.1**, we show that  $\int_{-\infty}^{\infty} |E_p(t)| dt$  is finite and  $E_p(t) = E_0(t)e^{-\sigma t}$  is an absolutely  
 898 integrable function, for  $0 \leq |\sigma| < \frac{1}{2}$ .

899

900 We use the fact that  $E_{0\omega}(z) = \xi(\frac{1}{2} + iz) = \xi(\frac{1}{2} - y + ix) = \int_{-\infty}^{\infty} E_0(t) e^{-izt} dt = \int_{-\infty}^{\infty} E_0(t) e^{yt} e^{-ixt} dt$ ,  
 901 **goes to zero** as  $x \rightarrow \pm\infty$  when  $-\sigma \leq y \leq 0$ , as per Riemann-Lebesgue Lemma (link), because  
 902  $E_0(t) e^{yt}$  is a absolutely integrable function in the interval  $-\infty \leq t \leq \infty$ . Hence the integral in  
 903 Eq. A.2 **vanishes** along the contours  $C_2$  and  $C_4$ . Using Cauchy's Integral theroem, we can write  
 904 Eq. A.2 as follows.

$$\begin{aligned}E_p(t) &= e^{-\sigma t} \frac{1}{2\pi} \int_{-\infty}^{\infty} E_{0\omega}(\omega') e^{i\omega' t} d\omega' \\ E_p(t) &= E_0(t) e^{-\sigma t} = 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} e^{-\sigma t}\end{aligned}$$

905

(A.3)

906 Thus we have arrived at the desired result  $E_p(t) = E_0(t)e^{-\sigma t}$ .

## 907 Appendix B. Properties of Fourier Transforms

908

909 *Appendix B.1.  $E_p(t), h(t), g(t, t_2, t_0)$  are absolutely integrable functions and their Fourier*  
 910 *Transforms are finite.*

911

912 The inverse Fourier Transform of the function  $E_{p\omega}(\omega) = \xi(\frac{1}{2} + \sigma + i\omega)$  is given by  $E_p(t) =$   
 913  $E_0(t) e^{-\sigma t} = \frac{1}{2\pi} \int_{-\infty}^{\infty} E_{p\omega}(\omega) e^{i\omega t} d\omega$ . We see that  $E_0(t) = 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} > 0$  for



all  $0 \leq t < \infty$ . Given that  $E_0(t) = E_0(-t)$ , we see that  $E_0(t) > 0$  and  $E_p(t) = E_0(t)e^{-\sigma t} > 0$  for all  $-\infty < t < \infty$ .

As  $t \rightarrow \infty$ ,  $E_p(t)$  goes to zero, due to the term  $e^{-\pi n^2 e^{2t}}$ . As  $t \rightarrow -\infty$ ,  $E_p(t)$  goes to zero, because for every value of  $n$ , the term  $e^{-\pi n^2 e^{2t}} e^{\frac{5t}{2}} e^{-\sigma t}$  goes to zero, for  $0 \leq |\sigma| < \frac{1}{2}$ . Hence  $E_p(t) = E_0(t)e^{-\sigma t}$  goes to zero, at  $t \rightarrow \pm\infty$  and we showed that  $E_p(t) > 0$  for all  $-\infty < t < \infty$ . Hence  $E_{p\omega}(\omega) = \int_{-\infty}^{\infty} E_p(t)e^{-i\omega t} dt$ , evaluated at  $\omega = 0$  **cannot** be zero. Hence  $E_{p\omega}(\omega)$  **does not have a zero** at  $\omega = 0$  and hence  $\omega_0 \neq 0$ .

Given that  $\xi(\frac{1}{2} + \sigma + i\omega) = E_{p\omega}(\omega)$  is an entire function in the whole of s-plane, it is finite for  $|\omega| \leq \infty$  and also for  $\omega = 0$ . Hence  $\int_{-\infty}^{\infty} E_p(t) dt$  is finite. We see that  $E_p(t) \geq 0$  for all  $|t| \leq \infty$ . Hence we can write  $\int_{-\infty}^{\infty} |E_p(t)| dt$  is finite and  $E_p(t)$  is an absolutely **integrable function** and its Fourier transform  $E_{p\omega}(\omega)$  goes to zero as  $\omega \rightarrow \pm\infty$ , as per Riemann Lebesgue Lemma (link).

Let us consider a new function  $g(t, t_2, t_0) = f(t, t_2, t_0)e^{-\sigma t}u(-t) + f(t, t_2, t_0)e^{\sigma t}u(t)$  where  $g(t, t_2, t_0)$  is a real function of variable  $t$  and  $u(t)$  is Heaviside unit step function and  $0 < \sigma < \frac{1}{2}$  and  $f(t, t_2, t_0) = e^{-2\sigma t_0} f_1(t, t_2, t_0) + e^{2\sigma t_0} f_2(t, t_2, t_0)$  where  $f_1(t, t_2, t_0) = e^{\sigma t_0} E'_p(t + t_0, t_2)$  and  $f_2(t, t_2, t_0) = e^{-\sigma t_0} E'_p(t - t_0, t_2)$  and  $E'_p(t, t_2) = e^{-\sigma t_2} E_p(t - t_2) - e^{\sigma t_2} E_p(t + t_2)$ . We can see that  $g(t, t_2, t_0)h(t) = f(t, t_2, t_0)h(t)$  where  $h(t) = e^{\sigma t}u(-t) + e^{-\sigma t}u(t)$ .

We can see that  $h(t) = e^{\sigma t}u(-t) + e^{-\sigma t}u(t)$  is an absolutely **integrable function** because  $\int_{-\infty}^{\infty} |h(t)| dt = \int_{-\infty}^{\infty} h(t) dt = [\int_{-\infty}^{\infty} h(t)e^{-i\omega t} dt]_{\omega=0} = [\frac{1}{\sigma - i\omega} + \frac{1}{\sigma + i\omega}]_{\omega=0} = \frac{2}{\sigma}$ , is finite for  $0 < \sigma < \frac{1}{2}$  and its Fourier transform  $H(\omega)$  goes to zero as  $\omega \rightarrow \pm\infty$ , as per Riemann Lebesgue Lemma (link).

It is shown in Appendix B.4 that  $E_0(t)$  and  $E_0(t)e^{-2\sigma t}$  have fall-off rates **at least**  $\frac{1}{t^3}$  as  $|t| \rightarrow \infty$  and hence are absolutely **integrable** functions and the integrals  $\int_{-\infty}^{\infty} |E_0(t)| dt < \infty$  and  $\int_{-\infty}^{\infty} |E_0(t)e^{-2\sigma t}| dt < \infty$ . Hence  $g(t, t_2, t_0) = f(t, t_2, t_0)e^{-\sigma t}u(-t) + f(t, t_2, t_0)e^{\sigma t}u(t)$  is an absolutely **integrable function** and  $\int_{-\infty}^{\infty} |g(t, t_2, t_0)| dt = \int_{-\infty}^{\infty} g(t, t_2, t_0) dt$  is finite and its Fourier transform  $G(\omega, t_2, t_0)$  goes to zero as  $\omega \rightarrow \pm\infty$ , as per Riemann Lebesgue Lemma (link).

## Appendix B.2. Convolution integral convergence

Let us consider  $h(t) = e^{\sigma t}u(-t) + e^{-\sigma t}u(t)$  whose **first derivative is discontinuous** at  $t = 0$ . The second derivative of  $h(t)$  given by  $h_2(t)$  has a Dirac delta function  $A_0\delta(t)$  where  $A_0 = -2\sigma$  and its Fourier transform  $H_2(\omega)$  has a constant term  $A_0$ , corresponding to the Dirac delta function.

This means  $h(t)$  is obtained by integrating  $h_2(t)$  twice and its Fourier transform  $H(\omega)$  has a term  $-\frac{A_0}{\omega^2}$  (link) and has a **fall off rate** of  $\frac{1}{\omega^2}$  as  $|\omega| \rightarrow \infty$  and  $\int_{-\infty}^{\infty} H(\omega) d\omega$  converges.

Let us consider the function  $g(t, t_2, t_0) = f(t, t_2, t_0)e^{-\sigma t}u(-t) + f(t, t_2, t_0)e^{\sigma t}u(t)$ . We can see that  $G(\omega, t_2, t_0), H(\omega)$  have **fall-off rate** of  $\frac{1}{\omega^2}$  as  $|\omega| \rightarrow \infty$  because the **first derivatives** of  $g(t, t_2, t_0), h(t)$  are **discontinuous** at  $t = 0$ . Also,  $h(t), g(t, t_2, t_0)$  are absolutely integrable functions and their Fourier Transforms are finite. Hence the convolution integral below converges to a finite value for  $|\omega| \leq \infty$ .

$$F(\omega, t_2, t_0) = \frac{1}{2\pi} \int_{-\infty}^{\infty} G(\omega', t_2, t_0) H(\omega - \omega') d\omega' = \frac{1}{2\pi} [G(\omega, t_2, t_0) * H(\omega)] \quad (\text{B.1})$$

956 *Appendix B.3. Fall off rate of Fourier Transform of functions*

957

958 Let us consider a real Fourier transformable function  $P(t) = P_+(t)u(t) + P_-(t)u(-t)$  whose  
 959  $(N-1)^{th}$  **derivative is discontinuous** at  $t = 0$ . The  $(N)^{th}$  derivative of  $P(t)$  given by  $P_N(t)$   
 960 has a Dirac delta function  $A_0\delta(t)$  where  $A_0 = [\frac{d^{N-1}P_+(t)}{dt^{N-1}} - \frac{d^{N-1}P_-(t)}{dt^{N-1}}]_{t=0}$  and its Fourier transform  
 961  $P_N(\omega)$  has a constant term  $A_0$ , corresponding to the Dirac delta function.

962

963 This means  $P(t)$  is obtained by integrating  $P_N(t)$ ,  $N$  times and its Fourier transform  $P(\omega)$  has a  
 964 term  $\frac{A_0}{(i\omega)^N}$  (link) and has a **fall off rate** of  $\frac{1}{\omega^N}$  as  $|\omega| \rightarrow \infty$ .

965

966 We have shown that if the  $(N-1)^{th}$  **derivative** of the function  $P(t)$  is **discontinuous** at  $t = 0$   
 967 then its Fourier transform  $P(\omega)$  has a **fall-off rate** of  $\frac{1}{\omega^N}$  as  $|\omega| \rightarrow \infty$ .

968 *Appendix B.4. Payley-Weiner theorem and Exponential Fall off rate of analytic func-*  
 969 *tions.*

970

971 We know that Payley-Weiner theorem relates analytic functions and exponential decay rate of  
 972 their Fourier transforms (link). Using similar arguments, we will show that the functions  $E_0(t), E_p(t)$   
 973 and  $x(t) = E_0(t)e^{-2\sigma t}$  have fall-off rates **at least**  $\frac{1}{t^3}$  as  $|t| \rightarrow \infty$  for  $0 < \sigma < \frac{1}{2}$ .

974

975 We know that the order of Riemann's Xi function  $\xi(\frac{1}{2} + i\omega) = E_{0\omega}(\omega) = \Xi(\omega)$  is given by  
 976  $O(\omega^A e^{-\frac{|\omega|\pi}{4}})$  where  $A$  is a constant<sup>[3]</sup> (link). Hence both  $E_{0\omega}(\omega)$  and  $E_{p\omega}(\omega) = \xi(\frac{1}{2} + \sigma + i\omega) =$   
 977  $E_{0\omega}(\omega - i\sigma)$  have **exponential fall-off** rate  $O(\omega^A e^{-\frac{|\omega|\pi}{4}})$  as  $|\omega| \rightarrow \infty$  and they are absolutely inte-  
 978 grable and Fourier transformable, given that they are derived from an entire function  $\xi(s)$ .

979

980 Given that  $\xi(s)$  is an entire function in the  $s$ -plane, we see that  $E_{0\omega}(\omega)$  and  $E_{p\omega}(\omega)$  are **analytic**  
 981 functions which are infinitely differentiable which produce no discontinuities for all  $|\omega| \leq \infty$  and  
 982  $0 < \sigma < \frac{1}{2}$ . Hence their respective **inverse Fourier transforms**  $E_0(t), E_p(t)$  have fall-off rates faster  
 983 than  $\frac{1}{t^M}$  as  $M \rightarrow \infty$ , as  $|t| \rightarrow \infty$  ( Appendix B.3) and hence it should have **exponential fall-off**  
 984 rates as  $|t| \rightarrow \infty$ .

985

986 We can use similar arguments to show that  $x(t) = E_0(t)e^{-2\sigma t}$  has a fall-off rate of **at least**  $\frac{1}{t^3}$  as  
 987  $|t| \rightarrow \infty$ , because its Fourier transform is an **analytic** function for all  $|\omega| \leq \infty$  with **exponential**  
 988 **fall-off** rate  $O(\omega^A e^{-\frac{|\omega|\pi}{4}})$  as  $|\omega| \rightarrow \infty$ .