On the Zeros of Riemann's Zeta Function

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Abstract

Some ideas on Riemann's Zeta Function are derived.

Keywords:

0.1. Introduction

Let us start with this analytic continuation of Riemann's Zeta Function $\xi(\frac{1}{2} + i\omega) = E_0(\omega)$. Its Inverse Fourier Transform is given by $E_0(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} E_0(\omega) e^{i\omega t} d\omega$

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

We know that $E_0(t) = E_0(-t)$ is an even function of t. This is shown in Appendix D. Let us consider the Fourier Transform of $\xi(\frac{1}{2} - \sigma + i\omega)$, where $0 < \sigma < \frac{1}{2}$. It is given by

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

Step 1:

Let us use the Taylor series expansion of $E_p(t) = \left[\sum_{n,k} \left(a_{nk}e^{(2k+\frac{9}{2})t} - b_{nk}e^{(2k+\frac{5}{2})t}\right)\right]e^{-\sigma t}$ and use the short-

hand notation $\sum_{n,k,r} c_{nkr} e^{b_{kr}t} e^{-\sigma t}$ where a new symbol $\sum_{n,k,r} = \sum_{n=1}^{\infty} \sum_{k=0}^{\infty} \sum_{r=0}^{1}$, where $b_{kr} = (2k + \frac{5}{2} + 2r), c_{nk0} = \frac{1}{2}$

 $a_{nk}, c_{nk1} = -b_{nk}, \ a_{nk} = 2\pi^2 n^4 d_{nk}; b_{nk} = 3\pi n^2 d_{nk} \text{ and } d_{nk} = \frac{(-\pi n^2)^k}{!(k)}.$ [In the Section 2, we will show similar results for a general $E_p(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} E_p(\omega) e^{i\omega t} d\omega$, without using Taylor series expansion.]

Step 2

Lets us assume that the Fourier Transform of the function $E_p(t) = E_0(t)e^{-\sigma t}$, given by $E_p(\omega) = \int_{-\infty}^{\infty} E_p(t)e^{-i\omega t}dt$, has a zero at $\omega = \omega_0$. Let us call it **Assumption 1**. We will prove that this assumption leads to a contradiction for $\sigma \neq 0$.

We know that a two-sided decaying exponential function $g_0(t)=e^{bt}u(-t)+e^{-at}u(t)$, where u(t) is Heaviside unit step function and it has the Fourier Transform given by $G_0(\omega)=\int_{-\infty}^\infty g_0(t)e^{-i\omega t}dt=\frac{1}{b+i\omega}+\frac{1}{a-i\omega}=\frac{b-i\omega}{b^2+\omega^2}+\frac{a+i\omega}{a^2+\omega^2}=\left[\frac{b}{b^2+\omega^2}+\frac{a}{a^2+\omega^2}\right]+i\omega\left[\frac{1}{a^2+\omega^2}-\frac{1}{b^2+\omega^2}\right]$. We can see that the real part of $G_0(\omega)$ given by $\frac{b}{b^2+\omega^2}+\frac{a}{a^2+\omega^2}$ does not have zeros for any real ω .

Given that the Inverse Fourier Transform of Riemann Zeta function $E_p(t)$ is expressed as an **infinite** summation of two-sided decaying exponential functions in Step 1, we will show that $E_p(t)$ does not have real zeros in its Fourier Transform.

1. Section 1

Theorem 1: Riemann's Zeta Function $\xi(\frac{1}{2} - \sigma + i\omega) = E_p(\omega)$ does not have zeros for any real value of $-\infty \le \omega \le \infty$, for $\sigma \ne 0$, where $E_p(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} E_p(\omega) e^{i\omega t} d\omega$, $E_p(t) = E_0(t) e^{-\sigma t}$, $E_0(t) = \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}}$, given that **given that** the Fourier Transform of $E_0(t)$ given by $\xi(\frac{1}{2} + i\omega)$, has a known real zero at some $\omega = \omega_z$ and if the Fourier Transform of $E_0(t) e^{-(2^N \sigma)t}$ is known to NOT have a real zero for $(2^N \sigma) > K_0$ where K_0 is some finite constant and N is a positive integer.

Proof: The proof of this theorem is shown in subsections below. We will prove it for $\sigma > 0$ and then use the property $\xi(\frac{1}{2} + \sigma + i\omega) = \xi(\frac{1}{2} - \sigma - i\omega)$ to show the result for $\sigma \neq 0$.

2. Section 1.1 Two-sided function

Let us form a new function $f(t) = e^{-\sigma t_0} E_p(t - t_0) + e^{\sigma t_0} E_p(t + t_0)$ where t_0 is a constant delay for $-\infty \le t_0 \le \infty$. Given that the Fourier Transform of $E_p(t)$ has a zero at $\omega = \omega_0$, we can see that the Fourier Transform of this new function f(t) also has a zero at $\omega = \omega_0$.

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

As shown in Appendix A.1, we take the fourier transform of g(t) and get $G(\omega)$ as follows.

$$G(\omega) = e^{-\sigma t_0} e^{-i\omega t_0} e^{-\sigma t_0} \int_{-\infty}^{-t_0} E_p(\tau) e^{-\sigma \tau} e^{-i\omega \tau} d\tau + e^{\sigma t_0} e^{i\omega t_0} e^{\sigma t_0} \int_{-\infty}^{t_0} E_p(\tau) e^{-\sigma \tau} e^{-i\omega \tau} d\tau$$

$$+ e^{-\sigma t_0} e^{-i\omega t_0} e^{\sigma t_0} \int_{-\infty}^{t_0} E_q(\tau) e^{-\sigma \tau} e^{i\omega \tau} d\tau + e^{\sigma t_0} e^{i\omega t_0} e^{-\sigma t_0} \int_{-\infty}^{-t_0} E_q(\tau) e^{-\sigma \tau} e^{i\omega \tau} d\tau$$

$$G(\omega) = G_R(\omega) + iG_I(\omega)$$

$$(3)$$

We wish to compute the fourier transform of the function $g_{even}(t) = g(t) + g(-t)$ given by $G_{even}(\omega) = G_R(\omega)$. We require $G_{even}(\omega) = 0$ for $\omega = \omega_0(t_0)$ for every value of t_0 , to satisfy **Assumption 1**.

Comparing the **real parts** of $G(\omega)$, given $E_p(t) = E_0(t)e^{-\sigma t}$ and $E_q(t) = E_0(-t)e^{\sigma t}$ and we require $G_R(\omega) = 0$ for $\omega = \omega_0(t_0)$ for every value of t_0 , to satisfy **Assumption 1**, we have

$$G_R(\omega) = G_1(\omega, t_0) + G_1(\omega, -t_0)$$

$$G_1(\omega, t_0) = e^{2\sigma t_0} \left[\cos(\omega t_0) \int_{-\infty}^{t_0} E_0(\tau) e^{-2\sigma \tau} \cos(\omega \tau) d\tau + \sin(\omega t_0) \int_{-\infty}^{t_0} E_0(\tau) e^{-2\sigma \tau} \sin(\omega \tau) d\tau\right]$$

$$+ \left[\cos(\omega t_0) \int_{-\infty}^{t_0} E_0(-\tau) \cos(\omega \tau) d\tau + \sin(\omega t_0) \int_{-\infty}^{t_0} E_0(-\tau) \sin(\omega \tau) d\tau\right]$$

(4)

Given that $E_p(t) = E_0(t)e^{-\sigma t}$, $E_q(t) = E_p(-t) = E_0(-t)e^{\sigma t}$, Hence we can see that $P(t_0) = G_1(\omega_0(t_0), t_0)$ is an odd function of variable t_0 .

$$G_{R}(\omega_{0}(t_{0}), t_{0}) = G_{1}(\omega_{0}(t_{0}), t_{0}) + G_{1}(\omega_{0}(t_{0}), -t_{0}) = 0$$

$$P(t_{0}) = G_{1}(\omega_{0}(t_{0}), t_{0})$$

$$P(t_{0}) = e^{2\sigma t_{0}} \left[\cos(\omega_{0}(t_{0})t_{0}) \int_{-\infty}^{t_{0}} E_{0}(\tau)e^{-2\sigma\tau} \cos(\omega_{0}(t_{0})\tau)d\tau + \sin(\omega_{0}(t_{0})t_{0}) \int_{-\infty}^{t_{0}} E_{0}(\tau)e^{-2\sigma\tau} \sin(\omega_{0}(t_{0})\tau)d\tau \right]$$

$$+ \left[\cos(\omega_{0}(t_{0})t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \cos(\omega_{0}(t_{0})\tau)d\tau + \sin(\omega_{0}(t_{0})t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \sin(\omega_{0}(t_{0})\tau)d\tau \right]$$

$$(5)$$

Using Taylor series representation of $E_p(t) = \sum_{n,k,r} c_{nkr} e^{b_{kr}t} e^{-\sigma t}$, we use the fact that $E_0(t) = E_0(-t)$, we can write as follows.

$$P(t_0) = \sum_{n,k,r} c_{nkr} \left[(b_{kr} - 2\sigma) \frac{e^{(b_{kr})t_0}}{(\omega_0^2(t_0) + (b_{kr} - 2\sigma)^2)} + (b_{kr}) \frac{e^{b_{kr}t_0}}{(\omega_0^2(t_0) + b_{kr}^2)} \right]$$
(6)

Now we evaluate $P(t_0)$ at $t_0 = 0$. Given that $P(t_0)$ is an **odd function** of variable t_0 , we can equate it to zero, $P(t_0)$ evaluated at $t_0 = 0$ as follows.

We define $m_0 = \int_{-\infty}^{0} E_0(\tau) e^{-2\sigma\tau} \cos(\omega_{00}\tau) d\tau$, $m_{0p} = \int_{-\infty}^{0} E_0(-\tau) \cos(\omega_{00}\tau) d\tau$.

$$[P(t_0)]_{t_0=0} = m_0 + m_{0p} = 0$$

$$m_0 = \int_{-\infty}^0 E_0(\tau) e^{-2\sigma\tau} \cos(\omega_{00}\tau) d\tau$$

$$m_{0p} = \int_{-\infty}^0 E_0(-\tau) \cos(\omega_{00}\tau) d\tau$$

(7) $E_0(t-$

If we replace $E_p(t)$ in above section by $E_{pp}(t) = e^{\sigma t_2} E_p(t+t_2) + e^{-\sigma t_2} E_p(t-t_2) = [E_0(t+t_2) + E_0(t-t_2)]e^{-\sigma t} = E_0'(t)e^{-\sigma t}$, where $E_0'(t) = E_0(t+t_2) + E_0(t-t_2)$, this location of the zeros in Fourier transform of g(t) are represented by $\omega_0'(t_2,t_0)$ and using method in section, we can get similar results as in Eq. 5.

$$P'(t_{0}) = e^{2\sigma t_{0}} \left[\cos\left(\omega_{0}'(t_{2}, t_{0})t_{0}\right) \int_{-\infty}^{t_{0}} E_{0}'(\tau)e^{-2\sigma\tau} \cos\left(\omega_{0}'(t_{2}, t_{0})\tau\right)d\tau + \sin\left(\omega_{0}'(t_{2}, t_{0})t_{0}\right) \int_{-\infty}^{t_{0}} E_{0}'(\tau)e^{-2\sigma\tau} \sin\left(\omega_{0}'(t_{2}, t_{0})\tau\right)d\tau \right] + \left[\cos\left(\omega_{0}'(t_{2}, t_{0})t_{0}\right) \int_{-\infty}^{t_{0}} E_{0}'(-\tau) \cos\left(\omega_{0}'(t_{2}, t_{0})\tau\right)d\tau + \sin\left(\omega_{0}'(t_{2}, t_{0})t_{0}\right) \int_{-\infty}^{t_{0}} E_{0}'(-\tau) \sin\left(\omega_{0}'(t_{2}, t_{0})\tau\right)d\tau \right]$$

$$(8)$$

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Similar to $m_0 + m_{0p} = 0$ in Eq. 7, Now we evaluate $P'(t_0)$ at $t_0 = 0$. Given that $P'(t_0)$ is an **odd** function of variable t_0 , we can equate it to zero, $P'(t_0)$ evaluated at $t_0 = 0$ as follows.

$$[P'(t_0)]_{t_0=0} = m'_0 + m'_{0p} = 0$$

$$m'_0 = \int_{-\infty}^0 E'_0(\tau)e^{-2\sigma\tau}\cos(\omega'_0(t_2, 0)\tau)d\tau$$

$$m'_{0p} = \int_{-\infty}^0 E'_0(-\tau)\cos(\omega'_0(t_2, 0)\tau)d\tau$$
(9)

We can expand above integrals as follows using $E_0^{'}(t)=E_0(t+t_2)+E_0(t-t_2)$. We can show that $m_0^{'}(t_2)+m_{0p}^{'}(t_2)=x_{odd}(t_2)$ is an **odd function** of variable t_2 . Let $\omega_0^{'}(t_2,0)=\omega_0^{'}(t_2)$.

$$m'_{0}(t_{2}) = e^{2\sigma t_{2}} \left[\cos\left(\omega'_{0}(t_{2})t_{2}\right) \int_{-\infty}^{t_{2}} E_{0}(\tau) e^{-2\sigma\tau} \cos\left(\omega'_{0}(t_{2})\tau\right) d\tau + \sin\left(\omega'_{0}(t_{2})t_{2}\right) \int_{-\infty}^{t_{2}} E_{0}(\tau) e^{-2\sigma\tau} \sin\left(\omega'_{0}(t_{2})\tau\right) d\tau \right]$$

$$m'_{0p}(t_{2}) = \left[\cos\left(\omega'_{0}(t_{2})t_{2}\right) \int_{-\infty}^{t_{2}} E_{0}(\tau) \cos\left(\omega'_{0}(t_{2})\tau\right) d\tau + \sin\left(\omega'_{0}(t_{2})t_{2}\right) \int_{-\infty}^{t_{2}} E_{0}(\tau) \sin\left(\omega'_{0}(t_{2})\tau\right) d\tau \right]$$

$$(10)$$

Next we compare Eq. 5 and Eq. 10 and see that $\omega_0'(t_2) = \omega_0(t_2)$.

2.1. Section 1.2 Single-sided function

Next, we repeat the procedure in section 1.1 for the single sided function $f(t) = e^{\sigma t_0} E_p(t+t_0)$ where t_0 is a constant delay and we can see that the Fourier Transform of this new function also has a zero at $\omega = \omega_0$.

Let us consider a new function $g(t) = g_-(t)u(-t) + g_+(t)u(t)$ where g(t) is a real and asymmetric function of variable t and u(t) is Heaviside unit step function and $g_-(t) = f(t)e^{-\sigma t}$ and $g_+(t) = f(t)e^{\sigma t}$. We can see that $g_1(t)h(t) = f_1(t)$ where $h(t) = [e^{\sigma t}u(-t) + e^{-\sigma t}u(t)]$.

Similarly, we can compute the fourier transform of the function $g_{even}(t) = \frac{1}{2}[g(t) + g(-t)]$ given by $G_R(\omega)$. We require $G_R(\omega) = 0$ for $\omega = \omega_2(t_0)$ for every value of t_0 , to satisfy **Assumption 1**. In general, $\omega_2(t_0) \neq \omega_0(t_0)$.

It can be shown that $G_R(\omega_3(t_0), t_0) = G_1(\omega_2(t_0), t_0) = 0$ and $R(t_0) = G_1(\omega_3(t_0), t_0)$ is an odd function of variable t_0 and is given as follows. This result is shown in **Appendix A.2**.

$$R(t_0) = e^{2\sigma t_0} \left[\cos(\omega_2(t_0)t_0) \int_{-\infty}^{t_0} E_0(\tau) e^{-2\sigma \tau} \cos(\omega_2(t_0)\tau) d\tau + \sin(\omega_2(t_0)t_0) \int_{-\infty}^{t_0} E_0(\tau) e^{-2\sigma \tau} \sin(\omega_2(t_0)\tau) d\tau \right]$$

$$+ \left[\cos(\omega_2(t_0)t_0) \int_{-\infty}^{-t_0} E_0(-\tau) \cos(\omega_2(t_0)\tau) d\tau - \sin(\omega_2(t_0)t_0) \int_{-\infty}^{-t_0} E_0(-\tau) \sin(\omega_2(t_0)\tau) d\tau \right] = 0$$

$$(11)$$

Using Taylor series representation of $E_p(t) = \sum_{n,k,r} c_{nkr} e^{b_{kr}t} e^{-\sigma t}$, we use the fact that $E_0(t) = E_0(-t)$, we can write as follows.

$$R(t_0) = \sum_{n,k,r} c_{nkr} \left[\frac{(b_{kr} - 2\sigma)e^{(b_{kr})t_0}}{(\omega_2^2(t_0) + (b_{kr} - 2\sigma)^2)} + \frac{b_{kr}e^{-(b_{kr})t_0}}{(\omega_2^2(t_0) + b_{kr}^2)} \right] = 0$$
(12)

Now we evaluate $R(t_0)$ at $t_0 = 0$. Given that $R(t_0)$ is an **odd function** of variable t_0 , we can equate it to zero, $R(t_0)$ evaluated at $t_0 = 0$ as follows.

We define $m_0 = \int_{-\infty}^{0} E_0(\tau) e^{-2\sigma\tau} \cos(\omega_{00}\tau) d\tau$, $m_{0p} = \int_{-\infty}^{0} E_0(-\tau) \cos(\omega_{00}\tau) d\tau$.

$$[R(t_0)]_{t_0=0} = m_0 + m_{0p} = 0$$

$$m_0 = \int_{-\infty}^0 E_0(\tau)e^{-2\sigma\tau}\cos(\omega_{00}\tau)d\tau$$

$$m_{0p} = \int_{-\infty}^0 E_0(-\tau)\cos(\omega_{00}\tau)d\tau$$

(13)

If we replace $E_p(t)$ in above section by $E_{pp}(t) = e^{\sigma t_2} E_p(t+t_2) + e^{-\sigma t_2} E_p(t-t_2) = [E_0(t+t_2) + E_0(t-t_2)]e^{-\sigma t} = E_0'(t)e^{-\sigma t}$, where $E_0'(t) = E_0(t+t_2) + E_0(t-t_2)$, this location of the zeros in Fourier transform of g(t) are represented by $\omega_0'(t_2,t_0)$ and using method in section, we can get similar results as in Eq. 11.

$$R^{'}(t_{0}) = e^{2\sigma t_{0}} \left[\cos\left(\omega_{2}^{'}(t_{2}, t_{0})t_{0}\right) \int_{-\infty}^{t_{0}} E_{0}^{'}(\tau)e^{-2\sigma\tau}\cos\left(\omega_{2}^{'}(t_{2}, t_{0})\tau\right)d\tau + \sin\left(\omega_{2}^{'}(t_{2}, t_{0})t_{0}\right) \int_{-\infty}^{t_{0}} E_{0}^{'}(\tau)e^{-2\sigma\tau}\sin\left(\omega_{2}^{'}(t_{2}, t_{0})\tau\right)d\tau \right] + \left[\cos\left(\omega_{2}^{'}(t_{2}, t_{0})t_{0}\right) \int_{-\infty}^{-t_{0}} E_{0}^{'}(-\tau)\cos\left(\omega_{2}^{'}(t_{2}, t_{0})\tau\right)d\tau - \sin\left(\omega_{2}^{'}(t_{2}, t_{0})t_{0}\right) \int_{-\infty}^{-t_{0}} E_{0}^{'}(-\tau)\sin\left(\omega_{2}^{'}(t_{2}, t_{0})\tau\right)d\tau \right] = 0$$

$$(14)$$

Similar to $m_0 + m_{0p} = 0$ in Eq. 13, Now we evaluate $R'(t_0)$ at $t_0 = 0$ and equate it to zero, $R'(t_0)$ evaluated at $t_0 = 0$ as follows.

$$[R^{'}(t_{0})]_{t_{0}=0} = m_{0}^{'} + m_{0p}^{'} = 0$$

$$m_{0}^{'} = \int_{-\infty}^{0} E_{0}^{'}(\tau)e^{-2\sigma\tau}\cos(\omega_{2}^{'}(t_{2},0)\tau)d\tau$$

$$m_{0p}^{'} = \int_{-\infty}^{0} E_{0}^{'}(-\tau)\cos(\omega_{2}^{'}(t_{2},0)\tau)d\tau$$
(15)

We can expand above integrals as follows using $E_0^{'}(t)=E_0(t+t_2)+E_0(t-t_2)$. We can show that $m_0^{'}(t_2)+m_{0p}^{'}(t_2)=y_{odd}(t_2)$ is an **odd function** of variable t_2 . Let $\omega_2^{'}(t_2,0)=\omega_2^{'}(t_2)$.

$$m_{0}'(t_{2}) = e^{2\sigma t_{2}} \left[\cos\left(\omega_{2}'(t_{2})t_{2}\right) \int_{-\infty}^{t_{2}} E_{0}(\tau) e^{-2\sigma\tau} \cos\left(\omega_{2}'(t_{2})\tau\right) d\tau + \sin\left(\omega_{2}'(t_{2})t_{2}\right) \int_{-\infty}^{t_{2}} E_{0}(\tau) e^{-2\sigma\tau} \sin\left(\omega_{2}'(t_{2})\tau\right) d\tau \right]$$

$$m_{0p}'(t_{2}) = \left[\cos\left(\omega_{2}'(t_{2})t_{2}\right) \int_{-\infty}^{t_{2}} E_{0}(\tau) \cos\left(\omega_{2}'(t_{2})\tau\right) d\tau + \sin\left(\omega_{2}'(t_{2})t_{2}\right) \int_{-\infty}^{t_{2}} E_{0}(\tau) \sin\left(\omega_{2}'(t_{2})\tau\right) d\tau \right]$$

$$(16)$$

Next we compare Eq. 10 and Eq. 16 and see that $\omega_{2}'(t_{2}) = \omega_{0}'(t_{2}) = \omega_{0}(t_{2})$ which is an even function of variable t_{2} .

2.2. Section 1.3

Next, take Eq. 14 and evaluate it at $t_2 = 0$. We can see that $E_0'(t) = E_0(t + t_2) + E_0(t - t_2) = 2E_0(t)$. Let $\omega_2'(t_2, 0) = \omega_2'(t_2)$.

$$R'(t_{0}) = 2e^{2\sigma t_{0}} \left[\cos\left(\omega_{2}'(t_{2}, t_{0})t_{0}\right) \int_{-\infty}^{t_{0}} E_{0}(\tau)e^{-2\sigma\tau} \cos\left(\omega_{2}'(t_{0})\tau\right)d\tau + \sin\left(\omega_{2}'(t_{0})t_{0}\right) \int_{-\infty}^{t_{0}} E_{0}(\tau)e^{-2\sigma\tau} \sin\left(\omega_{2}'(t_{0})\tau\right)d\tau \right] + \left[\cos\left(\omega_{2}'(t_{0})t_{0}\right) \int_{-\infty}^{-t_{0}} E_{0}(-\tau) \cos\left(\omega_{2}'(t_{0})\tau\right)d\tau - \sin\left(\omega_{2}'(t_{0})t_{0}\right) \int_{-\infty}^{-t_{0}} E_{0}(-\tau) \sin\left(\omega_{2}'(t_{0})\tau\right)d\tau \right] = 0$$

$$(17)$$

We have shown in Section 1.2 that $\omega_{2}'(t_{0}) = \omega_{0}(t_{0})$ which is an even function of variable t_{0} . Hence we can write as follows.

$$R'(t_0) = 2e^{2\sigma t_0} \left[\cos(\omega_0(t_0)t_0) \int_{-\infty}^{t_0} E_0(\tau)e^{-2\sigma\tau} \cos(\omega_0(t_0)\tau)d\tau + \sin(\omega_0(t_0)t_0) \int_{-\infty}^{t_0} E_0(\tau)e^{-2\sigma\tau} \sin(\omega_0(t_0)\tau)d\tau \right] + 2\left[\cos(\omega_0(t_0)t_0) \int_{-\infty}^{-t_0} E_0(-\tau)\cos(\omega_0(t_0)\tau)d\tau - \sin(\omega_0(t_0)t_0) \int_{-\infty}^{-t_0} E_0(-\tau)\sin(\omega_0(t_0)\tau)d\tau \right] = 0$$
(18)

We wish to evaluate $\lim_{t_0 \to -\infty} R'(t_0)$. Let $\lim_{t_0 \to \pm \infty} \omega_0(t_0) = \omega'_z$. Let us define $I_1(t_0) = \int_{-\infty}^{t_0} E_0(\tau) e^{-2\sigma\tau} \cos(\omega_0(t_0)\tau) d\tau$, $Q_1(t_0) = \int_{-\infty}^{t_0} E_0(\tau) e^{-2\sigma\tau} \sin(\omega_2(t_0)\tau) d\tau$ and $I_0(t_0) = \int_{-\infty}^{-t_0} E_0(-\tau) \cos(\omega_0(t_0)\tau) d\tau$, $Q_0(t_0) = \int_{-\infty}^{-t_0} E_0(-\tau) \sin(\omega_2(t_0)\tau) d\tau$. We can see that as $t_0 \to -\infty$, $I_1(t_0) = 0$, $Q_1(t_0) = 0$.

Let $I_{00} = \lim_{t_0 \to -\infty} I_0(t_0) = \int_{-\infty}^{\infty} E_0(-\tau) \cos(\omega_z' \tau) d\tau$, $Q_{00} = \lim_{t_0 \to -\infty} Q_0(t_0)$, $\int_{-\infty}^{\infty} E_0(-\tau) \sin(\omega_z' \tau) d\tau$. We can write as follows.

$$\lim_{t_0 \to -\infty} R'(t_0) = 0$$

$$\lim_{t_0 \to -\infty} e^{2\sigma t_0} [I_1(t_0)\cos(\omega_z' t_0) + Q_1(t_0)\sin(\omega_z' t_0)] + I_0(t_0)\cos(\omega_z' t_0) - Q_0(t_0)\sin(\omega_z' t_0) = 0$$

$$\lim_{t_0 \to -\infty} I_1(t_0) = Q_1(t_0) = 0$$

$$\lim_{t_0 \to +\infty} I_{00}\cos(\omega_z' t_0) + Q_{00}\sin(\omega_z' t_0) = 0$$
(19)

We wish to evaluate $\lim_{t_0 \to +\infty} R'(t_0)$. We can see that as $t_0 \to \infty$, $I_0(t_0) = 0$, $Q_0(t_0) = 0$. Let $I_{10} = \lim_{t_0 \to \infty} I_1(t_0) = \int_{-\infty}^{\infty} E_0(\tau) e^{-2\sigma\tau} \cos(\omega_z' t_0) d\tau$, $Q_{10} = \lim_{t_0 \to \infty} Q_1(t_0) = \int_{-\infty}^{\infty} E_0(\tau) e^{-2\sigma\tau} \sin(\omega_z' t_0) d\tau$. We can write as follows.

$$\lim_{t_0 \to \infty} R'(t_0) = 0$$

$$\lim_{t_0 \to \infty} e^{2\sigma t_0} [I_1(t_0)\cos(\omega_z' t_0) + Q_1(t_0)\sin(\omega_z' t_0)] + I_0(t_0)\cos(\omega_z' t_0) - Q_0(t_0)\sin(\omega_z' t_0) = 0$$

$$\lim_{t_0 \to \infty} I_0(t_0) = Q_0(t_0) = 0$$

$$\lim_{t_0 \to \infty} e^{2\sigma t_0} [I_1(t_0)\cos(\omega_z' t_0) + Q_1(t_0)\sin(\omega_z' t_0)] = 0$$

$$\lim_{t_0 \to +\infty} I_{10}\cos(\omega_z' t_0) + Q_{10}\sin(\omega_z' t_0) = 0$$

(20)

We see that $\lim_{t_0\to\pm\infty}\omega_0(t_0)=\omega_z'$ where ω_z is an **isolated zero** of the underlying analytic function $\lim_{t_0\to\infty}g(t)$ and $\lim_{t_0\to\infty}\omega_2(t_0)=\frac{d^2\omega_0(t_0)}{dt_0^2}=0$. [Show this in more detail, using $g_{even}(t)$]. So we have as follows.

$$\lim_{t_0 \to +\infty} I_{00} \cos(\omega_z' t_0) + Q_{00} \sin(\omega_z' t_0) = 0$$

$$\lim_{t_0 \to +\infty} I_{10} \cos(\omega_z' t_0) + Q_{10} \sin(\omega_z' t_0) = 0$$
(21)

From Eq. 16, this means $\lim_{t_0\to\infty} m_0(t_0) = 0$, $\lim_{t_0\to\infty} m_{0p}(t_0) = 0$. Now we can use these in next subsection and show the final result.

2.3. Section 1.4

Now we find the first derivative of $R(t_0)$ in Eq. 11, as shown in Appendix E and F. Given that $R(t_0) = 0$ for all t_0 , we can equate to zero, zeroth and first derivative evaluated at $t_0 = 0$ as follows. We use the fact that $\omega_2(t_0) = \omega_0(t_0)$.

We define $m_0 = \int_{-\infty}^0 E_0(\tau) e^{-2\sigma\tau} \cos{(\omega_{00}\tau)} d\tau$, $n_0 = \int_{-\infty}^0 E_0(\tau) e^{-2\sigma\tau} \sin{(\omega_{00}\tau)} d\tau$, $m_{0p} = \int_{-\infty}^0 E_0(-\tau) \sin{(\omega_{00}\tau)} d\tau$. Given that $E_0(t) = E_0(-t)$, $e_1 = 0$.

$$[R(t_0)]_{t_0=0} = m_0 + m_{0p} = 0$$

$$\left(\frac{dR(t_0)}{dt_0}\right)_{t_0=0} = \omega_{00}[n_0 - n_{0p}] + 2\sigma m_0 = 0$$
(22)

If we replace $E_p(t)$ in above section by $E_{pp}(t) = e^{\sigma t_2} E_p(t+t_2) = E_0(t+t_2) e^{-\sigma t} = E_0'(t) e^{-\sigma t}$, where $E_0'(t) = E_0(t+t_2)$, the location of the zeros in Fourier transform of g(t) are represented by $\omega_0'(t_0,t_2)$ and using method in Section 1.1, we can get similar results.

Similarly, if $\omega_{00}[n_0 - n_{0p}] + 2\sigma m_0 = 0$ as derived in Section 1.1, we can show that $\omega_0'(t_2)[n_0'(t_2) - n_{0p}'(-t_2)] + 2\sigma m_0'(t_2) = y_{odd}(t_2)$ is an **odd function** of variable t_2 as follows.

$$\omega_{0}^{'}(t_{2})[n_{0}^{'}(t_{2}) - n_{0p}^{'}(-t_{2})] + 2\sigma m_{0}^{'}(t_{2}) = y_{odd}(t_{2})$$

$$m_{0}^{'}(t_{2}) = e^{2\sigma t_{2}}[\cos(\omega_{0}^{'}(t_{2})t_{2}) \int_{-\infty}^{t_{2}} E_{0}(\tau)e^{-2\sigma\tau}\cos(\omega_{0}^{'}(t_{2})\tau)d\tau + \sin(\omega_{0}^{'}(t_{2})t_{2}) \int_{-\infty}^{t_{2}} E_{0}(\tau)e^{-2\sigma\tau}\sin(\omega_{0}^{'}(t_{2})\tau)d\tau]$$

$$n_{0}^{'}(t_{2}) = e^{2\sigma t_{2}}[\cos(\omega_{0}^{'}(t_{2})t_{2}) \int_{-\infty}^{t_{2}} E_{0}(-\tau)e^{-2\sigma\tau}\sin(\omega_{0}^{'}(t_{2})\tau)d\tau - \sin(\omega_{0}^{'}(t_{2})t_{2}) \int_{-\infty}^{t_{2}} E_{0}(-\tau)e^{-2\sigma\tau}\cos(\omega_{0}^{'}(t_{2})\tau)d\tau]$$

$$n_{0p}^{'}(-t_{2}) = [\cos(\omega_{0}^{'}(t_{2})t_{2}) \int_{-\infty}^{-t_{2}} E_{0}(-\tau)\sin(\omega_{0}^{'}(t_{2})\tau)d\tau + \sin(\omega_{0}^{'}(t_{2})t_{2}) \int_{-\infty}^{-t_{2}} E_{0}(-\tau)\cos(\omega_{0}^{'}(t_{2})\tau)d\tau]$$

$$(23)$$

We can see that as $t_2 \to -\infty$, $\lim_{t_2 \to -\infty} \omega_0'(t_2) [n_0'(t_2) - n_{0p}'(-t_2)] + 2\sigma m_0'(t_2) = 0$. This means $\lim_{t_2 \to -\infty} n_{0p}'(-t_2) = \lim_{t_2 \to -\infty} [\cos(\omega_0'(t_2)t_2) \int_{-\infty}^{\infty} E_0(-\tau) \sin(\omega_0'(t_2)\tau) d\tau - \sin(\omega_0'(t_2)t_2) \int_{-\infty}^{\infty} E_0(-\tau) \cos(\omega_0'(t_2)\tau) d\tau]$. We can show that $\omega_0'(t_2) = \omega_0(t_2)$ and $\lim_{t_2 \to -\infty} \omega_0(t_2) = \omega_2'$. Hence we can write as follows.

If we write $I_{00} = \int_{-\infty}^{\infty} E_0(-t) \cos(\omega_0(t_2)t) dt$ and $Q_{00} = \int_{-\infty}^{\infty} E_0(-t) \sin(\omega_0(t_2)t) dt$, and $\lim_{t_2 \to \infty} (\omega_0(t_2) = \omega_z')$ we can write as $\lim_{t_2 \to \infty} a$ so follows.

$$Q_{00}\cos(\omega_z't_0) - I_{00}\sin(\omega_z't_0) = 0$$

$$I_{00}\cos(\omega_z't_0) + Q_{00}\sin(\omega_z't_0) = 0$$

$$\frac{I_{00}}{Q_{00}} = \frac{\cos(\omega_z't_2)}{\sin(\omega_z't_2)} = -\frac{Q_{00}}{I_{00}}$$
(24)

For the general case of $\lim_{t_2\to\infty}\frac{\sin{(\omega_z't_2)}}{\cos{(\omega_z't_2)}}\neq 0, \pm\infty$, we get $I_{00}^2+Q_{00}^2=0$. This implies that $I_{00}=Q_{00}=0$ and $\int_{-\infty}^{\infty}E_0(-t)e^{i(\omega_z't)}dt=0$. We know that $E_0(t)=E_0(-t)$ and that the Fourier Transform of $E_0(t)$ has at least one isolated zero at $\omega=\omega_z$. Hence we see that $\omega_z'=\omega_z$.

2.4. Section 1.5 Final result

We can see that as $t_2 \to +\infty$, $\lim_{t_2 \to \infty} \omega_0'(t_2) [n_0'(t_2) - n_{0p}'(-t_2)] + 2\sigma m_0'(t_2) = 0$.

We showed in the last subsection that $\lim_{t_2\to\infty}m_0(t_2)=0$. Given that $\omega_0'(t_2)=\omega_0(t_2)$, we know that $\lim_{t_2\to\infty}n_{0p}'(-t_2)=0$ and we see that $\lim_{t_2\to\infty}m_0(t_2)=m_0'(t_2)=0$. Hence we can see that $\lim_{t_2\to\infty}n_0'(t_2)=0$. These two equations can be expanded as follows.

$$\lim_{t_{2} \to \infty} n_{0}(t_{2}) = 0$$

$$n_{0}'(t_{2}) = \lim_{t_{2} \to \infty} e^{2\sigma t_{2}} \left[\cos(\omega_{0}(t_{2})t_{2}) \int_{-\infty}^{\infty} E_{0}(\tau)e^{-2\sigma\tau} \sin(\omega_{0}(t_{2})\tau)d\tau - \sin(\omega_{0}(t_{2})t_{2}) \int_{-\infty}^{\infty} E_{0}(\tau)e^{-2\sigma\tau} \cos(\omega_{0}(t_{2})\tau)d\tau \right]$$

$$\lim_{t_{2} \to \infty} m_{0}'(t_{2}) = 0$$

$$m_{0}'(t_{2}) = \lim_{t_{2} \to \infty} e^{2\sigma t_{2}} \left[\cos(\omega_{0}(t_{2})t_{2}) \int_{-\infty}^{\infty} E_{0}(\tau)e^{-2\sigma\tau} \cos(\omega_{0}(t_{2})\tau)d\tau + \sin(\omega_{0}(t_{2})t_{2}) \int_{-\infty}^{\infty} E_{0}(\tau)e^{-2\sigma\tau} \sin(\omega_{0}(t_{2})\tau)d\tau \right] = 0$$

$$(25)$$

If we write $I_{10} = \int_{-\infty}^{\infty} E_0(t)e^{-2\sigma t}\cos(\omega_0 t)dt$ and $Q_{10} = E_0(t)e^{-2\sigma t}\sin(\omega_0 t)dt$, and $\lim_{t_2\to\infty}(\omega_0(t_2) = \omega_z)$ we can write

$$\lim_{t_2 \to \infty} \cos(\omega_z t_2) Q_{10} - \lim_{t_1 \to \infty} \sin(\omega_z t_2) I_{10} = 0$$

$$\lim_{t_2 \to \infty} \cos(\omega_z t_2) I_{10} + \lim_{t_1 \to \infty} \sin(\omega_z t_2) Q_{10} = 0$$

$$\frac{Q_{10}}{I_{10}} = \lim_{t_2 \to \infty} \frac{\sin(\omega_z t_2)}{\cos(\omega_z t_2)} = -\frac{I_{10}}{Q_{10}}$$
(26)

For the general case of $\lim_{t_2\to\infty}\frac{\sin{(\omega_z t_2)}}{\cos{(\omega_z t_2)}}\neq 0, \pm\infty$, we get $I_{10}^2+Q_{10}^2=0$. This implies that $I_{10}=Q_{10}=0$ and $\int_{-\infty}^{\infty}E_0(t)e^{-2\sigma t}e^{i(\omega_z t)}dt=0$.

We started with **Assumption 1** that the Fourier Transform of the function $E_p(t) = E_0(t)e^{-\sigma t}$ has a zero at $\omega = \omega_0$ which means that $\int_{-\infty}^{\infty} E_0(\tau)e^{-\sigma \tau}e^{-i\omega_0\tau}d\tau = 0$ and we derived the result that $\int_{-\infty}^{\infty} E_0(\tau)e^{-2\sigma \tau}e^{-i\omega_z\tau}d\tau = 0$.

Now we can repeat the steps in Section 2, starting with the new result that $\int_{-\infty}^{\infty} E_0(\tau) e^{-2\sigma\tau} e^{-i\omega_z\tau} d\tau = 0$ and modified $h(t) = e^{2\sigma t} u(-t) + e^{-2\sigma t} u(t)$ and derive the next result that $\int_{-\infty}^{\infty} E_0(\tau) e^{-4\sigma\tau} e^{-i\omega_z\tau} d\tau = 0.$

We can repeat above steps N times till $2^N \sigma > \frac{1}{2}$ and get the result $\int_{-\infty}^{\infty} E_0(\tau) e^{-2^N \sigma \tau} e^{-i\omega_z \tau} d\tau = 0$. In each iteration n, we use $h(t) = e^{2^n \sigma t} u(-t) + e^{-2^n \sigma t} u(t)$. We know that the Fourier Transform of $E_0(t)e^{-2^N \sigma t} = \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} e^{-2^N \sigma t}$ does not have a real zero for $2^N \sigma > \frac{1}{2}$. Here we use the well known fact that $E_0(t) = E_0(-t)$.

Hence we have produced a **contradiction** of **Assumption 1** that the Fourier Transform of the function $E_p(t) = E_0(t)e^{-\sigma t}$ has a zero at $\omega = \omega_0$ which means that $\int_{-\infty}^{\infty} E_0(\tau)e^{-\sigma \tau}e^{-i\omega_0\tau}d\tau = 0$.

Method 2:

In the last step, where we have derived the result $\int_{-\infty}^{\infty} E_0(\tau)e^{-2^N\sigma\tau}e^{-i\omega_z\tau}d\tau = 0$, we replace $\tau = -t$ and get $\int_{-\infty}^{\infty} E_0(-t)e^{2^N\sigma t}e^{i\omega_z t}dt = 0$. We define $E_{0p}(t) = E_0(-t)$, hence $\int_{-\infty}^{\infty} E_{0p}(t)e^{2^N\sigma t}e^{i\omega_z t}dt = 0$.

We repeat the procedure in this section **one more time**, we use $h(t) = e^{2^N \sigma t} u(-t) + e^{-2^N \sigma t} u(t)$ and we can derive the result $\int_{-\infty}^{\infty} E_{0p}(\tau) e^{-2^{(N+1)} \sigma \tau} e^{-i\omega_z \tau} d\tau = 0$. Now we replace $\tau = -t$ and get $\int_{-\infty}^{\infty} E_{0p}(-t) e^{2^{(N+1)} \sigma t} e^{i\omega_z t} dt = 0$. Given that $E_{0p}(t) = E_0(-t)$, we get $\int_{-\infty}^{\infty} E_0(t) e^{2^{(N+1)} \sigma t} e^{i\omega_z t} dt = 0$.

We know that the Fourier Transform of $E_0(t)e^{2^{(N+1)}\sigma t} = \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}]e^{-\pi n^2 e^{2t}}e^{\frac{t}{2}}e^{2^{(N+1)}\sigma t}$ does not have a real zero for $2^{(N+1)}\sigma > \frac{1}{2}$.

Hence we have produced a **contradiction** of **Assumption 1** that the Fourier Transform of the function $E_p(t) = E_0(t)e^{-\sigma t}$ has a zero at $\omega = \omega_0$ which means that $\int_{-\infty}^{\infty} E_0(\tau)e^{-\sigma \tau}e^{-i\omega_0\tau}d\tau = 0$.

3. Section 2

Theorem 2: Any Fourier Transformable real function of the form $E_p(t) = E_0(t)e^{-\sigma t}$ does not have zeros in its Fourier Transform given by $E_p(\omega) = \int_{-\infty}^{\infty} E_p(t)e^{-i\omega t}dt$, for any real value of $-\infty \le \omega \le \infty$, for $\sigma \ne 0$, **ONLY IF** the Fourier Transform of $E_0(t)$ has a known real zero at some $\omega = \omega_z$ and if the Fourier Transform of $E_0(t)e^{-(2^N\sigma)t}$ is known to NOT have a real zero for $(2^N\sigma) > K_0$ where K_0 is some finite constant and N is a positive integer.

For example, this theorem holds for **Dirichlet L-functions** given by $L(\chi, s) = \sum_{n=1}^{\infty} \frac{\chi(n)}{n^s}$ where $\chi(n)$ is a Dirichlet character. Hence this theorem proves **Generalized Riemann Hypothesis**.

Proof: The proof of this theorem is done as follows. We replace $E_p(t)$ in section 1 by the generalized riemann zeta function and repeat the procedure in section 1 and we geta similar result.

4. Section 3

Theorem 1.4: Dirichlet Eta Function $\zeta_a(s) = \sum_{m=1}^{\infty} (-1)^{m-1} \frac{1}{m^s}$ does not have zeros for any real value of $-\infty \le \omega \le \infty$, for $\sigma \ne 0$, where $s = \frac{1}{2} - \sigma + i\omega$, given that the Fourier Transform of $E_0(t)$ given by $\xi(\frac{1}{2} + i\omega)(1 - 2^{(1-s)})$, has a known real zero at some $\omega = \omega_z$ and if the Fourier Transform of $E_0(t)e^{-(2^N\sigma)t}$ is known to NOT have a real zero for $(2^N\sigma) > K_0$ where K_0 is some finite constant and N is a positive integer.

Proof: The proof of this theorem is shown below.

Let us consider $E_p(t)=E_0(t)e^{-\sigma t}$, $E_0(t)=\frac{e^{-e^t}}{1+e^{-e^t}}e^{\frac{1}{2}t}$ which corresponds to the Eta function $\zeta_a(s)=\sum_{m=1}^{\infty}(-1)^{m-1}\frac{1}{m^s}$ where $E_p(t)$ is the inverse Fourier Transform of $E(s)=\Gamma(s)\zeta_a(s)=\int_0^{\infty}[\sum_{m=1}^{\infty}(-1)^{m-1}\frac{1}{m^s}]e^{-y}y^{s-1}dy$ where $s=\frac{1}{2}-\sigma+i\omega$.

If we substitute y = mx, we have $E_p(s) = \int_0^\infty [\sum_{m=1}^\infty (-1)^{m-1} e^{-mx}] x^{s-1} dx = \int_0^\infty \frac{e^{-x}}{1 + e^{-x}} x^{s-1} dx$. If we substitute $x = e^t$, we have $E(s) = \int_{-\infty}^\infty \frac{e^{-e^t}}{1 + e^{-e^t}} e^{st} dt = \int_{-\infty}^\infty \frac{e^{-e^t}}{1 + e^{-e^t}} e^{\frac{1}{2}t} e^{-\sigma t} e^{-i\omega t} dt = \int_\infty^\infty E_p(t) e^{-i\omega t} dt$.

Let us use the Taylor series expansion of $E_p(t) = \sum_{n=1}^{\infty} (-1)^{n-1} \sum_{k=1}^{\infty} \frac{(-n)^k}{!k} e^{(k+\frac{1}{2}-\sigma)t}$ and use the shorthand notation $E_p(t) = \sum_{n,k} a_{nk} e^{(k+\frac{1}{2}-\sigma)t}$ where $a_{nk} = (-1)^{n-1} \frac{(-n)^k}{!k}$. We define $r = 0, c_{nkr} = a_{nk}, b_{kr} = k + \frac{1}{2}$ and express $E_p(t) = \sum_{n,k,r} c_{nkr} e^{b_{kr}t} e^{-\sigma t}$ similar to previous sections.

We can see that $E_0(t) \neq E_0(-t)$ and is **not** an even function of variable t. We will show that the **Assumption 1** which assumes that the Fourier Transform of the function $E_p(t) = \frac{e^{-e^t}}{1 + e^{-e^t}} e^{\frac{1}{2}t} e^{-\sigma t}$, given by Dirichlet eta function $\zeta_a(s) = \sum_{m=1}^{\infty} (-1)^{m-1} \frac{1}{m^{\frac{1}{2}-\sigma+i\omega}}$ has a zero at $\omega = \omega_0$, leads to a **contradiction** for $\sigma \neq 0$.

Next, we repeat the steps in Section 1.1, 1.2 and 1.3 and we can produce a contradiction of **Assumption 1** that the Fourier Transform of the function $E_p(t) = E_0(t)e^{-\sigma t}$ has a zero at $\omega = \omega_0$ which means that $\int_{-\infty}^{\infty} E_0(\tau)e^{-\sigma \tau}e^{-i\omega_0\tau}d\tau = 0$.

5. Appendix A.1 Two sided f(t)

Step 1

Lets us assume that the Fourier Transform of the function $E_p(t) = E_0(t)e^{-\sigma t}$, given by $E_p(\omega) = \int_{-\infty}^{\infty} E_p(t)e^{-i\omega t}dt$, has a zero at $\omega = \omega_0$. Let us call it **Assumption 1**.

Let us form a new function $f(t) = e^{-\sigma t_0} E_p(t - t_0) + e^{\sigma t_0} E_p(t + t_0)$ where t_0 is a constant delay and we can see that the Fourier Transform of this new function also has a zero at $\omega = \omega_0$.

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

We can see that g(t) is a real L^1 integrable function, its Fourier transform $G(\omega)$ is finite for $|\omega| < \infty$ and goes to zero as $\omega \to \pm \infty$, as per **Riemann-Lebesgue Lemma**[Riemann Lebesgue Lemma]. This is explained in detail in **Appendix C**. We can write $g(t) = g_{even}(t) + g_{odd}(t)$ where $g_{even}(t)$ is an even function and $g_{odd}(t)$ is an odd function of variable t.

If we take the fourier transform of the equation g(t)h(t)=f(t) where $h(t)=[e^{\sigma t}u(-t)+e^{-\sigma t}u(t)]$, we get $G(\omega)*H(\omega)=F(\omega)$ where * denotes convolution operation given by $F(\omega)=\int_{-\infty}^{\infty}G(\omega')H(\omega-\omega')d\omega'$ and $H(\omega)=[\frac{1}{\sigma-i\omega}+\frac{1}{\sigma+i\omega}]=\frac{2\sigma}{(\sigma^2+w_0^2)}$ is the fourier transform of the function h(t).

For every value of t_0 , we require the fourier transform of the function f(t) given by $F(\omega)$ to have a zero at $\omega = \omega_0$. This implies that the fourier transform of the even function $g_{even}(t) = \frac{1}{2}[g(t) + g(-t)]$ given by $G_R(\omega)$ must have **at least one real zero** at $\omega = \omega_0(t_0)$ for every value of t_0 . [Because $H(\omega) = \frac{2\sigma}{(\sigma^2 + w_0^2)}$ does not have real zeros, if $G_R(\omega)$ does not have real zeros, then $F_R(\omega) = G_R(\omega) * H(\omega)$ obtained by the convolution of $H(\omega)$ and $G_R(\omega)$, cannot possibly have real zeros, which goes against **Assumption 1**.]

Similarly, the fourier transform of the even function $g_{odd}(t) = \frac{1}{2}[g(t) - g(-t)]$ given by $G_I(\omega)$ must have **at least one real zero** at $\omega = \omega_1(t_0)$ for every value of t_0 . In general, $\omega_1(t_0) \neq \omega_0(t_0)$. Because $H(\omega) = \frac{2\sigma}{(\sigma^2 + w_0^2)}$ does not have real zeros, if $G_I(\omega)$ does not have real zeros, then $F_I(\omega) = G_I(\omega) * H(\omega)$ obtained by the convolution of $H(\omega)$ and $G_I(\omega)$, cannot possibly have real zeros, which goes against **Assumption 1**. This is shown in **Appendix A.2**.

Step 2

Let us compute the fourier transform of the function g(t) given by $G(\omega) = G_R(\omega) + iG_I(\omega)$. Let us define $E_q(t) = E_p(-t)$. We can see that $E_p(t-t_0) = E_q(-t+t_0)$ and $E_p(t+t_0) = E_q(-t-t_0)$. Substituting t = -t in the second integral below, we have

$$G(\omega) = \int_{-\infty}^{\infty} g(t)e^{-i\omega t}dt = \int_{-\infty}^{0} g_{-}(t)e^{-i\omega t}dt + \int_{0}^{\infty} g_{+}(t)e^{-i\omega t}dt$$

$$G(\omega) = \int_{-\infty}^{0} [e^{-\sigma t_{0}}E_{p}(t-t_{0}) + e^{\sigma t_{0}}E_{p}(t+t_{0})]e^{-\sigma t}e^{-i\omega t}dt + \int_{0}^{\infty} [e^{-\sigma t_{0}}E_{q}(-t+t_{0}) + e^{\sigma t_{0}}E_{q}(-t-t_{0})]e^{\sigma t}e^{-i\omega t}dt$$

$$G(\omega) = \int_{-\infty}^{0} [e^{-\sigma t_{0}}E_{p}(t-t_{0}) + e^{\sigma t_{0}}E_{p}(t+t_{0})]e^{-\sigma t}e^{-i\omega t}dt + \int_{-\infty}^{0} [e^{-\sigma t_{0}}E_{q}(t+t_{0}) + e^{\sigma t_{0}}E_{q}(t-t_{0})]e^{-\sigma t}e^{-i\omega t}dt$$

$$(27)$$

Using the substitutions $t - t_0 = \tau$, $dt = d\tau$ and $t + t_0 = \lambda$, $dt = d\lambda$, we can write the above equation as follows.

$$G(\omega) = e^{-\sigma t_0} e^{-i\omega t_0} e^{-\sigma t_0} \int_{-\infty}^{-t_0} E_p(\tau) e^{-\sigma \tau} e^{-i\omega \tau} d\tau + e^{\sigma t_0} e^{i\omega t_0} e^{\sigma t_0} \int_{-\infty}^{t_0} E_p(\tau) e^{-\sigma \tau} e^{-i\omega \tau} d\tau$$

$$+ e^{-\sigma t_0} e^{-i\omega t_0} e^{\sigma t_0} \int_{-\infty}^{t_0} E_q(\tau) e^{-\sigma \tau} e^{i\omega \tau} d\tau + e^{\sigma t_0} e^{i\omega t_0} e^{-\sigma t_0} \int_{-\infty}^{-t_0} E_q(\tau) e^{-\sigma \tau} e^{i\omega \tau} d\tau$$

$$(28)$$

The above equations can be expanded as follows using the identity $e^{i\omega t} = \cos(\omega t) + i\sin(\omega t)$ and simplified by cancelling common terms. Comparing the **real parts** of $G(\omega)$, given $E_p(t) = E_0(t)e^{-\sigma t}$ and $E_q(t) = E_0(-t)e^{\sigma t}$, we have

$$G_{R}(\omega) = G_{1}(\omega, t_{0}) + G_{1}(\omega, -t_{0})$$

$$G_{1}(\omega, t_{0}) = e^{2\sigma t_{0}} \left[\cos(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(\tau) e^{-2\sigma \tau} \cos(\omega \tau) d\tau + \sin(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(\tau) e^{-2\sigma \tau} \sin(\omega \tau) d\tau\right]$$

$$+ \left[\cos(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \cos(\omega \tau) d\tau + \sin(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \sin(\omega \tau) d\tau\right]$$

$$+ \left[\cos(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \cos(\omega \tau) d\tau + \sin(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \sin(\omega \tau) d\tau\right]$$

$$+ \left[\cos(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \cos(\omega \tau) d\tau + \sin(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \sin(\omega \tau) d\tau\right]$$

$$+ \left[\cos(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \cos(\omega \tau) d\tau + \sin(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \sin(\omega \tau) d\tau\right]$$

$$+ \left[\cos(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \cos(\omega \tau) d\tau + \sin(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \sin(\omega \tau) d\tau\right]$$

$$+ \left[\cos(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \cos(\omega \tau) d\tau + \sin(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \sin(\omega \tau) d\tau\right]$$

$$+ \left[\cos(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \cos(\omega \tau) d\tau + \sin(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \sin(\omega \tau) d\tau\right]$$

$$+ \left[\cos(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \cos(\omega \tau) d\tau + \sin(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \sin(\omega \tau) d\tau\right]$$

$$+ \left[\cos(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \cos(\omega \tau) d\tau + \sin(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \sin(\omega \tau) d\tau\right]$$

We require $G_R(\omega) = 0$ for $\omega = \omega_0(t_0)$ for every value of t_0 , to satisfy **Assumption 1**. Given that $E_p(t) = E_0(t)e^{-\sigma t}$, $E_q(t) = E_p(-t) = E_0(-t)e^{\sigma t}$, Hence we can see that $P(t_0) = G_1(\omega_0(t_0), t_0)$ is an odd function of variable t_0 .

$$G_{R}(\omega_{0}(t_{0}), t_{0}) = G_{1}(\omega_{0}(t_{0}), t_{0}) + G_{1}(\omega_{0}(t_{0}), -t_{0}) = 0$$

$$P(t_{0}) = e^{2\sigma t_{0}} \left[\cos(\omega_{0}(t_{0})t_{0}) \int_{-\infty}^{t_{0}} E_{0}(\tau)e^{-2\sigma\tau} \cos(\omega_{0}(t_{0})\tau)d\tau + \sin(\omega_{0}(t_{0})t_{0}) \int_{-\infty}^{t_{0}} E_{0}(\tau)e^{-2\sigma\tau} \sin(\omega_{0}(t_{0})\tau)d\tau \right]$$

$$+ \left[\cos(\omega_{0}(t_{0})t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \cos(\omega_{0}(t_{0})\tau)d\tau + \sin(\omega_{0}(t_{0})t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \sin(\omega_{0}(t_{0})\tau)d\tau \right]$$

$$(30)$$

Comparing the **imaginary parts** of $G(\omega)$, given $E_p(t) = E_0(t)e^{-\sigma t}$ and $E_q(t) = E_0(-t)e^{\sigma t}$, we have

$$G_{I}(\omega) = G_{2}(\omega, t_{0}) + G_{2}(\omega, -t_{0})$$

$$G_{2}(\omega, t_{0}) = e^{2\sigma t_{0}} [\sin(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(\tau) e^{-2\sigma \tau} \cos(\omega \tau) d\tau - \cos(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(\tau) e^{-2\sigma \tau} \sin(\omega \tau) d\tau]$$

$$-[\sin(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \cos(\omega \tau) d\tau - \cos(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \sin(\omega \tau) d\tau]$$

$$+$$

$$(31)$$

We require $G_I(\omega) = 0$ for $\omega = \omega_1(t_0)$ for every value of t_0 , to satisfy **Assumption 1**. Given that $E_p(t) = E_0(t)e^{-\sigma t}$, $E_q(t) = E_p(-t) = E_0(-t)e^{\sigma t}$, Hence we can see that $Q(t_0) = G_2(\omega_1(t_0), t_0)$ is an odd function of variable t_0 .

$$G_{I}(\omega_{1}(t_{0}), t_{0}) = G_{2}(\omega_{1}(t_{0}), t_{0}) + G_{2}(\omega_{1}(t_{0}), -t_{0}) = 0$$

$$Q(t_{0}) = e^{2\sigma t_{0}} \left[\sin(\omega_{1}(t_{0})t_{0}) \int_{-\infty}^{t_{0}} E_{0}(\tau)e^{-2\sigma\tau} \cos(\omega_{1}(t_{0})\tau)d\tau - \cos(\omega_{1}(t_{0})t_{0}) \int_{-\infty}^{t_{0}} E_{0}(\tau)e^{-2\sigma\tau} \sin(\omega_{1}(t_{0})\tau)d\tau\right]$$

$$-\left[\sin(\omega_{1}(t_{0})t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \cos(\omega_{1}(t_{0})\tau)d\tau - \cos(\omega_{1}(t_{0})t_{0}) \int_{-\infty}^{t_{0}} E_{0}(-\tau) \sin(\omega_{1}(t_{0})\tau)d\tau\right]$$

$$(32)$$

6. Appendix A.2 Single sided f(t)

Step 1

Lets us assume that the Fourier Transform of the function $E_p(t) = E_0(t)e^{-\sigma t}$, given by $E_p(\omega) = \int_{-\infty}^{\infty} E_p(t)e^{-i\omega t}dt$, has a zero at $\omega = \omega_0$. Let us call it **Assumption 1**.

Let us form a new function $f(t) = e^{\sigma t_0} E_p(t + t_0)$ where t_0 is a constant delay and we can see that the Fourier Transform of this new function also has a zero at $\omega = \omega_0$.

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

We can see that g(t) is a real L^1 integrable function, its Fourier transform $G(\omega)$ is finite for $|\omega| < \infty$ and goes to zero as $\omega \to \pm \infty$, as per **Riemann-Lebesgue Lemma**[Riemann Lebesgue Lemma]. This is explained in detail in **Appendix C**. We can write $g(t) = g_{even}(t) + g_{odd}(t)$ where $g_{even}(t)$ is an even function and $g_{odd}(t)$ is an odd function of variable t.

If we take the fourier transform of the equation g(t)h(t)=f(t) where $h(t)=[e^{\sigma t}u(-t)+e^{-\sigma t}u(t)]$, we get $G(\omega)*H(\omega)=F(\omega)$ where * denotes convolution operation given by $F(\omega)=\int_{-\infty}^{\infty}G(\omega')H(\omega-\omega')d\omega'$ and $H(\omega)=[\frac{1}{\sigma-i\omega}+\frac{1}{\sigma+i\omega}]=\frac{2\sigma}{(\sigma^2+w_0^2)}$ is the fourier transform of the function h(t).

For every value of t_0 , we require the fourier transform of the function f(t) given by $F(\omega)$ to have a zero at $\omega = \omega_0$. This implies that the fourier transform of the even function $g_{even}(t) = \frac{1}{2}[g(t) + g(-t)]$ given by $G_R(\omega)$ must have **at least one real zero** at $\omega = \omega_0(t_0)$ for every value of t_0 . [Because $H(\omega) = \frac{2\sigma}{(\sigma^2 + w_0^2)}$ does not have real zeros, if $G_R(\omega)$ does not have real zeros, then $F_R(\omega) = G_R(\omega) * H(\omega)$ obtained by the convolution of $H(\omega)$ and $G_R(\omega)$, cannot possibly have real zeros, which goes against **Assumption 1**.]

Similarly, the fourier transform of the even function $g_{odd}(t) = \frac{1}{2}[g(t) - g(-t)]$ given by $G_I(\omega)$ must have **at least one real zero** at $\omega = \omega_1(t_0)$ for every value of t_0 . In general, $\omega_1(t_0) \neq \omega_0(t_0)$. Because $H(\omega) = \frac{2\sigma}{(\sigma^2 + w_0^2)}$ does not have real zeros, if $G_I(\omega)$ does not have real zeros, then $F_I(\omega) = G_I(\omega) * H(\omega)$ obtained by the convolution of $H(\omega)$ and $G_I(\omega)$, cannot possibly have real zeros, which goes against **Assumption 1**. This is shown in **Appendix 0.3**.

Step 2

Let us compute the fourier transform of the function g(t) given by $G(\omega) = G_R(\omega) + iG_I(\omega)$. Let us define $E_q(t) = E_p(-t)$. We can see that $E_p(t-t_0) = E_q(-t+t_0)$ and $E_p(t+t_0) = E_q(-t-t_0)$. Substituting t = -t in the second integral below, we have

$$\begin{split} G(\omega) &= \int_{-\infty}^{\infty} g(t)e^{-i\omega t}dt = \int_{-\infty}^{0} g_{-}(t)e^{-i\omega t}dt + \int_{0}^{\infty} g_{+}(t)e^{-i\omega t}dt] \\ G(\omega) &= \int_{-\infty}^{0} e^{\sigma t_0}E_p(t+t_0)e^{-\sigma t}e^{-i\omega t}dt + \int_{0}^{\infty} e^{\sigma t_0}E_q(-t-t_0)e^{\sigma t}e^{-i\omega t}dt \\ G(\omega) &= \int_{-\infty}^{0} e^{\sigma t_0}E_p(t+t_0)e^{-\sigma t}e^{-i\omega t}dt + \int_{-\infty}^{0} e^{\sigma t_0}E_q(t-t_0)e^{-\sigma t}e^{i\omega t}dt \end{split}$$

(33)

Using the substitutions $t + t_0 = \tau$, $dt = d\tau$ we can write the above equation as follows.

$$G(\omega) = e^{\sigma t_0} e^{i\omega t_0} e^{\sigma t_0} \int_{-\infty}^{t_0} E_p(\tau) e^{-\sigma \tau} e^{-i\omega \tau} d\tau + e^{\sigma t_0} e^{i\omega t_0} e^{-\sigma t_0} \int_{-\infty}^{-t_0} E_q(\tau) e^{-\sigma \tau} e^{i\omega \tau} d\tau$$

$$(34)$$

The above equations can be expanded as follows using the identity $e^{i\omega t} = \cos(\omega t) + i\sin(\omega t)$ and simplified by cancelling common terms. Comparing the **real parts** of $G(\omega)$, given $E_p(t) = E_0(t)e^{-\sigma t}$ and $E_q(t) = E_p(-t) = E_0(-t)e^{\sigma t}$, we have

$$G_{R}(\omega) = G_{1}(\omega, t_{0})$$

$$G_{1}(\omega, t_{0}) = e^{2\sigma t_{0}} [\cos(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(\tau) e^{-2\sigma \tau} \cos(\omega \tau) d\tau + \sin(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(\tau) e^{-2\sigma \tau} \sin(\omega \tau) d\tau]$$

$$+ [\cos(\omega t_{0}) \int_{-\infty}^{-t_{0}} E_{0}(-\tau) \cos(\omega \tau) d\tau - \sin(\omega t_{0}) \int_{-\infty}^{-t_{0}} E_{0}(-\tau) \sin(\omega \tau) d\tau]$$

$$+ (35)$$

We require $G_R(\omega) = 0$ for $\omega = \omega_2(t_0)$ for every value of t_0 , to satisfy **Assumption 1**. Given that $E_p(t) = E_0(t)e^{-\sigma t}$, $E_q(t) = E_p(-t) = E_0(-t)e^{\sigma t}$, Hence we can see that $R(t_0) = G_1(\omega_2(t_0), t_0) = 0$.

$$G_{R}(\omega_{2}(t_{0}), t_{0}) = R(t_{0}) = G_{1}(\omega_{2}(t_{0}), t_{0}) = 0$$

$$R(t_{0}) = e^{2\sigma t_{0}} \left[\cos(\omega_{2}(t_{0})t_{0}) \int_{-\infty}^{t_{0}} E_{0}(\tau)e^{-2\sigma\tau} \cos(\omega_{2}(t_{0})\tau)d\tau + \sin(\omega_{2}(t_{0})t_{0}) \int_{-\infty}^{t_{0}} E_{0}(\tau)e^{-2\sigma\tau} \sin(\omega_{2}(t_{0})\tau)d\tau \right]$$

$$+ \left[\cos(\omega_{2}(t_{0})t_{0}) \int_{-\infty}^{-t_{0}} E_{0}(-\tau) \cos(\omega_{2}(t_{0})\tau)d\tau - \sin(\omega_{2}(t_{0})t_{0}) \int_{-\infty}^{-t_{0}} E_{0}(-\tau) \sin(\omega_{2}(t_{0})\tau)d\tau \right] = 0$$

$$(36)$$

Comparing the **imaginary parts** of $G(\omega)$, given $E_p(t) = E_0(t)e^{-\sigma t}$ and $E_q(t) = E_0(t)e^{\sigma t}$, we have

$$G_{I}(\omega) = G_{2}(\omega, t_{0})$$

$$G_{2}(\omega, t_{0}) = e^{2\sigma t_{0}} \left[\sin(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(\tau) e^{-2\sigma \tau} \cos(\omega \tau) d\tau - \cos(\omega t_{0}) \int_{-\infty}^{t_{0}} E_{0}(\tau) e^{-2\sigma \tau} \sin(\omega \tau) d\tau \right]$$

$$+ \left[\sin(\omega t_{0}) \int_{-\infty}^{-t_{0}} E_{0}(-\tau) \cos(\omega \tau) d\tau + \cos(\omega t_{0}) \int_{-\infty}^{-t_{0}} E_{0}(-\tau) \sin(\omega \tau) d\tau \right]$$

$$+ \left[\sin(\omega t_{0}) \int_{-\infty}^{+t_{0}} E_{0}(-\tau) \cos(\omega \tau) d\tau + \cos(\omega t_{0}) \int_{-\infty}^{+t_{0}} E_{0}(-\tau) \sin(\omega \tau) d\tau \right]$$

$$+ \left[\sin(\omega t_{0}) \int_{-\infty}^{+t_{0}} E_{0}(-\tau) \cos(\omega \tau) d\tau + \cos(\omega t_{0}) \int_{-\infty}^{+t_{0}} E_{0}(-\tau) \sin(\omega \tau) d\tau \right]$$

$$+ \left[\sin(\omega t_{0}) \int_{-\infty}^{+t_{0}} E_{0}(-\tau) \cos(\omega \tau) d\tau + \cos(\omega t_{0}) \int_{-\infty}^{+t_{0}} E_{0}(-\tau) \sin(\omega \tau) d\tau \right]$$

$$+ \left[\sin(\omega t_{0}) \int_{-\infty}^{+t_{0}} E_{0}(-\tau) \cos(\omega \tau) d\tau + \cos(\omega t_{0}) \int_{-\infty}^{+t_{0}} E_{0}(-\tau) \sin(\omega \tau) d\tau \right]$$

$$+ \left[\sin(\omega t_{0}) \int_{-\infty}^{+t_{0}} E_{0}(-\tau) \cos(\omega \tau) d\tau + \cos(\omega t_{0}) \int_{-\infty}^{+t_{0}} E_{0}(-\tau) \sin(\omega \tau) d\tau \right]$$

$$+ \left[\sin(\omega t_{0}) \int_{-\infty}^{+t_{0}} E_{0}(-\tau) \cos(\omega \tau) d\tau + \cos(\omega t_{0}) \int_{-\infty}^{+t_{0}} E_{0}(-\tau) \sin(\omega \tau) d\tau \right]$$

$$+ \left[\sin(\omega t_{0}) \int_{-\infty}^{+t_{0}} E_{0}(-\tau) \cos(\omega \tau) d\tau + \cos(\omega t_{0}) \int_{-\infty}^{+t_{0}} E_{0}(-\tau) \sin(\omega \tau) d\tau \right]$$

$$+ \left[\sin(\omega t_{0}) \int_{-\infty}^{+t_{0}} E_{0}(-\tau) \cos(\omega \tau) d\tau + \cos(\omega t_{0}) \int_{-\infty}^{+t_{0}} E_{0}(-\tau) \sin(\omega \tau) d\tau \right]$$

We require $G_I(\omega)=0$ for $\omega=\omega_3(t_0)$ for every value of t_0 , to satisfy **Assumption 1**. Given that $E_p(t)=E_0(t)e^{-\sigma t}$, $E_q(t)=E_p(-t)=E_0(t)e^{\sigma t}$, Hence we can see that $S(t_0)=G_2(\omega_2(t_0),t_0)=0$.

$$G_{I}(\omega_{2}(t_{0}), t_{0}) = S(t_{0}) = G_{2}(\omega_{3}(t_{0}), t_{0}) = 0$$

$$S(t_{0}) = e^{2\sigma t_{0}} \left[\sin(\omega_{3}(t_{0})t_{0}) \int_{-\infty}^{t_{0}} E_{0}(\tau) e^{-2\sigma\tau} \cos(\omega_{3}(t_{0})\tau) d\tau - \cos(\omega_{3}(t_{0})t_{0}) \int_{-\infty}^{t_{0}} E_{0}(\tau) e^{-2\sigma\tau} \sin(\omega_{3}(t_{0})\tau) d\tau \right]$$

$$+ \left[\sin(\omega_{3}(t_{0})t_{0}) \int_{-\infty}^{-t_{0}} E_{0}(-\tau) \cos(\omega_{3}(t_{0})\tau) d\tau + \cos(\omega_{3}(t_{0})t_{0}) \int_{-\infty}^{-t_{0}} E_{0}(-\tau) \sin(\omega_{3}(t_{0})\tau) d\tau \right] = 0$$

$$S(t_{0}) = e^{2\sigma t_{0}} \left[\sin(\omega_{3}(t_{0})t_{0}) \int_{-\infty}^{t_{0}} E_{0}(\tau) e^{-2\sigma\tau} \cos(\omega_{3}(t_{0})\tau) d\tau - \cos(\omega_{3}(t_{0})t_{0}) \int_{-\infty}^{t_{0}} E_{0}(\tau) e^{-2\sigma\tau} \sin(\omega_{3}(t_{0})\tau) d\tau \right]$$

$$- \left[-\sin(\omega_{3}(t_{0})t_{0}) \int_{-\infty}^{-t_{0}} E_{0}(-\tau) \cos(\omega_{3}(t_{0})\tau) d\tau - \cos(\omega_{3}(t_{0})t_{0}) \int_{-\infty}^{-t_{0}} E_{0}(-\tau) \sin(\omega_{3}(t_{0})\tau) d\tau \right] = 0$$

$$(38)$$

7. Appendix C

In this section, we will rederive the Inverse Fourier Transform of Riemann Zeta function $E_0(t) = \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}}$.

Let us start with this analytic continuation of Riemann's Zeta Function $\xi(\frac{1}{2} + i\omega) = E_0(\omega)$. Its Inverse Fourier Transform is given by $E_0(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} E_0(\omega) e^{i\omega t} d\omega$.

We will use the steps in Ellison's book "Prime Numbers" pages 151-152 and rederive the steps below. We start with the gamma function $\Gamma(s)=\int_0^\infty y^{s-1}e^{-y}dy$ and substitute $y=\pi n^2x$ and rederive as follows. We define $s=\frac{1}{2}+\sigma+i\omega$.

$$\Gamma(\frac{s}{2}) = \int_0^\infty y^{\frac{s}{2} - 1} e^{-y} dy$$

$$\Gamma(\frac{s}{2}) (\pi n^2)^{-\frac{s}{2}} = \int_0^\infty x^{\frac{s}{2} - 1} e^{-\pi n^2 x} dx$$
(39)

For $\sigma > 1$, we can do a summation of both sides of above equation for all positive integers n and obtain as follows. We note that $\zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s}$

$$\Gamma(\frac{s}{2})\pi^{-\frac{s}{2}}\zeta(s) = \sum_{n=1}^{\infty} \int_0^\infty x^{\frac{s}{2}-1} e^{-\pi n^2 x} dx$$
(40)

For Re(s) > 1, we can use theorem of doominated convergence and interchange the order of summation and integration as follows. We use the fact that $w(x) = \sum_{n=1}^{\infty} e^{-\pi n^2 x}$.

$$\Gamma(\frac{s}{2})\pi^{-\frac{s}{2}}\zeta(s) = \int_0^\infty x^{\frac{s}{2}-1}w(x)dx \tag{41}$$

We multiply above equation by $\frac{1}{2}s(s-1)$ and get

$$\xi(s) = \frac{1}{2}s(s-1)\Gamma(\frac{s}{2})\pi^{-\frac{s}{2}}\zeta(s) = \frac{1}{2}s(s-1)\int_0^\infty x^{\frac{s}{2}-1}w(x)dx$$
(42)

In the next subsection, we show that $\xi(s) = \xi(1-s)$ by doing an analytic continuation of $\xi(s)$ for all values of Re[s] in the complex plane.

Given that $w(x) = \sum_{n=1}^{\infty} e^{-\pi n^2 x}$, we substitute $x = e^{2t}$, $\frac{dx}{x} = 2dt$ in above equation and get

$$\xi(s) = \frac{1}{2}s(s-1)\int_{-\infty}^{\infty} [e^{st} + e^{(1-s)t}] \sum_{n=1}^{\infty} e^{-\pi n^2 e^{2t}} dt$$
(43)

We evaluate above equation at $s = \frac{1}{2} + i\omega$ as follows.

$$\xi(\frac{1}{2} + i\omega) = \frac{1}{2}(\frac{1}{2} + i\omega)(-\frac{1}{2} + i\omega) \int_{-\infty}^{\infty} [e^{\frac{t}{2}}e^{i\omega t} + e^{\frac{t}{2}}e^{-i\omega t}] \sum_{n=1}^{\infty} e^{-\pi n^2 e^{2t}} dt$$

$$\xi(\frac{1}{2} + i\omega) = \frac{1}{2}[-(\frac{1}{4} + \omega^2)[\int_{-\infty}^{\infty} \sum_{n=1}^{\infty} e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}}e^{-i\omega t} dt + \int_{-\infty}^{\infty} \sum_{n=1}^{\infty} e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}}e^{i\omega t} dt]]$$
(44)

We define $A(t) = \sum_{n=1}^{\infty} e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}}$ and get the inverse Fourier transform of $\xi(\frac{1}{2} + i\omega)$ given by $E_0(t)$ as follows.

$$E_{0}(t) = \frac{1}{2} \left[-\frac{1}{4}A(t) + \frac{d^{2}A(t)}{dt^{2}} \right]$$

$$A(t) = \sum_{n=1}^{\infty} e^{-\pi n^{2}e^{2t}} e^{\frac{t}{2}}$$

$$\frac{dA(t)}{dt} = \sum_{n=1}^{\infty} e^{-\pi n^{2}e^{2t}} e^{\frac{t}{2}} \left[\frac{1}{2} - 2\pi n^{2}e^{2t} \right]$$

$$\frac{d^{2}A(t)}{dt^{2}} = \sum_{n=1}^{\infty} e^{-\pi n^{2}e^{2t}} e^{\frac{t}{2}} \left[-4\pi n^{2}e^{2t} + \left(\frac{1}{2} - 2\pi n^{2}e^{2t} \right)^{2} \right]$$

$$\frac{d^{2}A(t)}{dt^{2}} = \sum_{n=1}^{\infty} e^{-\pi n^{2}e^{2t}} e^{\frac{t}{2}} \left[\frac{1}{4} + 4\pi^{2}n^{4}e^{4t} - 2\pi n^{2}e^{2t} - 4\pi n^{2}e^{2t} \right]$$

$$(45)$$

We have arrived at the desired result for $E_0(t)$ as follows.

$$E_0(t) = \frac{1}{2} \left[-\frac{1}{4} A(t) + \frac{d^2 A(t)}{dt^2} \right]$$

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

(46)

We can evaluate the inverse fourier transform of $\xi(\frac{1}{2}+\sigma+i\omega)$ as $E_p(t)=E_0(t)e^{-\sigma t}$. The Fourier Transform of the function $E_p(t)=E_0(t)e^{-\sigma t}$ is given by $E_p(\omega)=E_0(\omega-i\sigma)$. We know that $E_0(\omega)=\xi(\frac{1}{2}+i\omega)$ and hence $E_p(\omega)=E_0(\omega-i\sigma)=\xi(\frac{1}{2}+\sigma+i\omega)$.

7.1. Appendix C.1

We divide the range of integration in the right hand side of Eq. 41 in two intervals [0,1] and $[1,\infty]$ and substitute $x->\frac{1}{x}$ in the interval [0,1] as follows.

$$\Gamma(\frac{s}{2})\pi^{-\frac{s}{2}}\zeta(s) = \int_{1}^{\infty} x^{\frac{s}{2}-1}w(x)dx + \int_{1}^{\infty} x^{-\frac{s}{2}-1}\frac{\sqrt{x}}{2}\left[1 - \frac{1}{\sqrt{x}} + w(x)\right]dx$$
(47)

Now we use the fact that for x>0, $w(\frac{1}{x})=w(x)x^{\frac{1}{2}}+\frac{1}{2}x^{\frac{1}{2}}-\frac{1}{2}$ and we get

$$\Gamma(\frac{s}{2})\pi^{-\frac{s}{2}}\zeta(s) = \frac{1}{s(s-1)} + \int_{1}^{\infty} x^{\frac{s}{2}-1}w(x)dx + \int_{1}^{\infty} x^{\frac{-(s+1)}{2}}w(x)dx$$
(48)

We multiply above equation by $\frac{1}{2}s(s-1)$ and use the fact that $\xi(s) = \frac{1}{2}s(s-1)\Gamma(\frac{s}{2})\pi^{-\frac{s}{2}}\zeta(s)$ and we get for Re[s] > 1

$$\xi(s) = \frac{1}{2} \left[1 + s(s-1) \int_{1}^{\infty} \left[x^{\frac{s}{2}} + x^{\frac{(1-s)}{2}} \right] \frac{w(x)}{x} dx \right]$$
(49)

Now we do an analytic continuation of $\xi(s)$ for all values of Re[s] in the complex plane and we see that $\xi(s) = \xi(1-s)$.

8. Appendix D

In Section 1, we mentioned that $E_0(t)=E_0(-t)$ where $E_0(t)=\sum_{n=1}^{\infty}[2\pi^2n^4e^{4t}-3\pi n^2e^{2t}]e^{-\pi n^2e^{2t}}e^{\frac{t}{2}}$. This is derived from the well known result $\sum_{n=1}^{\infty}e^{-\frac{\pi n^2}{x}}=\sum_{n=1}^{\infty}e^{-\pi n^2x}x^{\frac{1}{2}}+\frac{1}{2}x^{\frac{1}{2}}-\frac{1}{2}$ for x>0 [Result A]. This is rederived here.

For $x = e^{-2t}$ where $-\infty \le t \le \infty$,

$$\sum_{n=1}^{\infty} e^{-\pi n^2 e^{2t}} = \sum_{n=1}^{\infty} e^{-\pi n^2 e^{-2t}} e^{-t} + \frac{1}{2} e^{-t} - \frac{1}{2}$$
(50)

Multiplying above equation by $e^{\frac{t}{2}}$,

$$f(t) = \sum_{n=1}^{\infty} e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} = \sum_{n=1}^{\infty} e^{-\pi n^2 e^{-2t}} e^{-\frac{t}{2}} + \frac{1}{2} e^{-\frac{t}{2}} - \frac{1}{2} e^{\frac{t}{2}}$$

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

$$\frac{d^2 f(t)}{dt^2} = \sum_{n=1}^{\infty} e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} \left[\left(\frac{1}{2} - 2\pi n^2 e^{2t} \right)^2 - 4\pi n^2 e^{2t} \right]$$

$$= \sum_{n=1}^{\infty} e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} \left[\frac{1}{4} + 4\pi^2 n^4 e^{4t} - 2\pi n^2 e^{2t} - 4\pi n^2 e^{2t} \right]$$

$$= \sum_{n=1}^{\infty} e^{-\pi n^2 e^{-2t}} e^{-\frac{t}{2}} \left[\left(-\frac{1}{2} + 2\pi n^2 e^{-2t} \right)^2 - 4\pi n^2 e^{-2t} \right] + \frac{1}{8} e^{-\frac{t}{2}} - \frac{1}{8} e^{\frac{t}{2}}$$

$$(51)$$

We wish to compute $E_0(t) = \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} = \frac{1}{2} \frac{d^2 f(t)}{dt^2} - \frac{1}{8} f(t)$. Comparing the right hand side of above equations, we have

$$E_{0}(t) = \frac{1}{2} \frac{d^{2} f(t)}{dt^{2}} - \frac{1}{8} f(t)$$

$$= \frac{1}{2} \sum_{n=1}^{\infty} e^{-\pi n^{2} e^{-2t}} e^{-\frac{t}{2}} \left[\frac{1}{4} + 4\pi^{2} n^{4} e^{-4t} - 2\pi n^{2} e^{-2t} - 4\pi n^{2} e^{-2t} \right] + \frac{1}{16} e^{-\frac{t}{2}} - \frac{1}{16} e^{\frac{t}{2}}$$

$$- \frac{1}{8} \sum_{n=1}^{\infty} e^{-\pi n^{2} e^{-2t}} e^{-\frac{t}{2}} - \frac{1}{16} e^{-\frac{t}{2}} + \frac{1}{16} e^{\frac{t}{2}}$$

$$E_{0}(t) = \sum_{n=1}^{\infty} e^{-\pi n^{2} e^{-2t}} e^{-\frac{t}{2}} \left[2\pi^{2} n^{4} e^{-4t} - 3\pi n^{2} e^{-2t} \right] = E_{0}(-t)$$
(52)

Thus we have shown the result $E_0(t)=E_0(-t)$ which is derived from the assumption of the Result A $\sum_{n=1}^{\infty}e^{-\frac{\pi n^2}{x}}=\sum_{n=1}^{\infty}e^{-\pi n^2x}x^{\frac{1}{2}}+\frac{1}{2}x^{\frac{1}{2}}-\frac{1}{2} \text{ for } x>0 \ .$

9. Appendix D.1

It is shown that $\omega_{00} \neq 0$ in previous sections.

We see that
$$E_p(t) = E_0(te^{-\sigma t})$$
 where $E_0(t) = \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}}$.

Let us form a new function $f(t) = e^{-\sigma t_0} E_p(t - t_0) + e^{\sigma t_0} E_p(t + t_0)$ where t_0 is a constant delay for $-\infty \le t_0 \le \infty$. Given that the Fourier Transform of $E_p(t)$ has a zero at $\omega = \omega_0$, we can see that the Fourier Transform of this new function f(t) also has a zero at $\omega = \omega_0$.

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

We can see that $E_p(t), f(t), g(t)$ are all positive and are > 0 for all values of t. Hence $g_{even}(t) = g(t) + g(-t) > 0$ for all values of t and hence its Fourier transform evaluated at $\omega = 0$ cannot be zero and hence $\omega_{00} = [\omega_0(t_0)]_{t_0=0}$ cannot be zero.

10. Appendix D.2

If we consider any real L^1 integrable function g(t), its Fourier transform $G(\omega)$ is finite for $|\omega| < \infty$ and goes to zero as $\omega \to \pm \infty$, as per **Riemann-Lebesgue Lemma**.

We can see that $h(t)=e^{-\sigma t_0}[e^{\sigma t}u(-t)+e^{-3\sigma t}u(t)]$ is a real L^1 integrable function and its Fourier transform given by $H(\omega)=e^{-\sigma t_0}[(\frac{\sigma}{\sigma^2+\omega^2}+\frac{3\sigma}{9\sigma^2+\omega^2})+i\omega(\frac{1}{\sigma^2+\omega^2}-\frac{1}{9\sigma^2+\omega^2})]$, is finite for $|\omega|<\infty$ and goes to zero as $\omega\to\pm\infty$, as per **Riemann-Lebesgue Lemma**.

If we take the fourier transform of the equation g(t)h(t)=f(t), we can see that f(t) is also a real L^1 integrable function and its Fourier transform is given by $G(\omega)*H(\omega)=F(\omega)$ where * denotes convolution operation given by $F(\omega)=\int_{-\infty}^{\infty}G(\omega')H(\omega-\omega')d\omega'$. We can see that $F(\omega)$ is also finite for $|\omega|<\infty$ for L^1 integrable function and goes to zero as $\omega\to\pm\infty$, as per **Riemann-Lebesgue Lemma**.

11. Method 3: First derivative of P(t)

In this section, we will consider the function $B(t) = e^{\Delta t} [\cos(\omega_0(t)t) \int_{-\infty}^t E_0(\tau) e^{-\Delta \tau} \cos(\omega_0(t)\tau) d\tau + \sin(\omega_0(t)t) \int_{-\infty}^t E_0(\tau) e^{-\Delta \tau} \sin(\omega_0(t)\tau) d\tau]$ and compute the value at t = 0 of its zeroth and first derivatives.

$$B(t) = e^{\Delta t} \left[\cos(\omega_0(t)t) \int_{-\infty}^t E_0(\tau) e^{-\Delta \tau} \cos(\omega_0(t)\tau) d\tau + \sin(\omega_0(t)t) \int_{-\infty}^t E_0(\tau) e^{-\Delta \tau} \sin(\omega_0(t)\tau) d\tau \right]$$
(53)

Then we will compute the value at t=0 of zeroth and first derivatives of the functions $m_0(t), m_{0p}(t)$ as follows, by substituting $\Delta = 2\sigma$ and $\Delta = 0$ respectively.

$$m_0(t) = e^{2\sigma t} \left[\cos\left(\omega_0(t)t\right) \int_{-\infty}^t E_0(\tau) e^{-2\sigma\tau} \cos\left(\omega_0(t)\tau\right) d\tau + \sin\left(\omega_0(t)t\right) \int_{-\infty}^t E_0(\tau) e^{-2\sigma\tau} \sin\left(\omega_0(t)\tau\right) d\tau\right]$$

$$m_{0p}(t) = \cos\left(\omega_0(t)t\right) \int_{-\infty}^t E_0(\tau) \cos\left(\omega_0(t)\tau\right) d\tau + \sin\left(\omega_0(t)t\right) \int_{-\infty}^t E_0(\tau) \sin\left(\omega_0(t)\tau\right) d\tau$$
(54)

Step S2.1a

We can see that the zeroth derivative of the functions $m_0(t), m_{0p}(t)$ are as follows.

$$[m_0(t)]_{t=0} = m_0 = \int_{-\infty}^0 E_0(\tau) e^{-2\sigma\tau} \cos(\omega_{00}\tau) d\tau$$

$$(m_{0p}(t))_{t=0} = m_{0p} = \int_{-\infty}^0 E_0(\tau) \cos(\omega_{00}\tau) d\tau$$
(55)

Step S2.2a

We wish to compute the first derivative of the function A(t) in Eq. 53 as follows. Let us define $I_1(t)=\int_{-\infty}^t E_0(\tau)e^{-\Delta\tau}\cos\left(\omega_0(t)\tau\right)d\tau$ and $I_2(t)=\int_{-\infty}^t E_0(\tau)e^{-\Delta\tau}\sin\left(\omega_0(t)\tau\right)d\tau$. Let us define $\theta(t)=\omega_0(t)t$, so we have $\frac{d\theta(t)}{dt}=\omega_0(t)+t\frac{d\omega_0(t)}{dt}, \frac{d^2\theta(t)}{dt^2}=2\frac{d\omega_0(t)}{dt}+t\frac{d^2\omega_0(t)}{dt^2}$. Given that $\omega_0(t)$ is an even function of variable t we can see that $\omega_0(0)=\omega_{00}, [\frac{d\omega_0(t)}{dt}]_{t=0}=0, [\frac{d^2\omega_0(t)}{dt^2}]_{t=0}=2\omega_{02}, \ \theta(0)=0, [\frac{d\theta(t)}{dt}]_{t=0}=\omega_{01}, [\frac{d^2\theta(t)}{dt^2}]_{t=0}=0$ and write

$$B(t) = e^{\Delta t} \left[\cos\left(\omega_{0}(t)t\right) \int_{-\infty}^{t} E_{0}(\tau)e^{-\Delta\tau} \cos\left(\omega_{0}(t)\tau\right)d\tau + \sin\left(\omega_{0}(t)t\right) \int_{-\infty}^{t} E_{0}(\tau)e^{-\Delta\tau} \sin\left(\omega_{0}(t)\tau\right)d\tau \right]$$

$$B(t) = e^{\Delta t} \left[\cos\left(\omega_{0}(t)t\right)I_{1}(t) + \sin\left(\omega_{0}(t)t\right)I_{2}(t) \right]$$

$$\frac{dB(t)}{dt} = \Delta e^{\Delta t} \left[I_{1}(t) \cos\left(\omega_{0}(t)t\right) + I_{2}(t) \sin\left(\omega_{0}(t)t\right) \right]$$

$$+ e^{\Delta t} \left[\cos\left(\omega_{0}(t)t\right) \frac{dI_{1}(t)}{dt} + \sin\left(\omega_{0}(t)t\right) \frac{dI_{2}(t)}{dt} - I_{1}(t) \sin\left(\omega_{0}(t)t\right) \frac{d\theta(t)}{dt} + I_{2}(t) \cos\left(\omega_{0}(t)t\right) \frac{d\theta(t)}{dt} \right]$$

$$\frac{dB(t)}{dt} = e^{\Delta t} \left[\cos\left(\omega_{0}(t)t\right) \left[\Delta I_{1}(t) + \frac{dI_{1}(t)}{dt} + I_{2}(t) \frac{d\theta(t)}{dt} \right] + \sin\left(\omega_{0}(t)t\right) \left[\Delta I_{2}(t) + \frac{dI_{2}(t)}{dt} - I_{1}(t) \frac{d\theta(t)}{dt} \right] \right]$$

$$(56)$$

We wish to calculate the terms $\frac{dI_2(t)}{dt}$, $\frac{dI_1(t)}{dt}$. Let us use the Taylor series expansion of $E_0(t) = [\sum_{n,k} (a_{nk}e^{(2k+\frac{9}{2})t} - b_{nk}e^{(2k+\frac{5}{2})t})]$ and use the shorthand notation $\sum_{n,k,r} c_{nkr}e^{b_{kr}t}$ for r=0,1, where $b_{kr}=(2k+\frac{5}{2}+2r), c_{nk0}=a_{nk}, c_{nk1}=-b_{nk}$. We define $b_{kr\Delta}=b_{kr}-\Delta$ where $\Delta=2\sigma$ and $\Delta=0$ for a general $E_0(t)e^{-\Delta t}=\sum_{n,k,r} c_{nkr}e^{b_{kr\Delta}t}$ [In the next section, we will show similar results for a general $E_0(t)=\frac{1}{2\pi}\int_{-\infty}^{\infty} E_0(\omega)e^{i\omega t}d\omega$, without using Taylor series expansion.]

We will use the well known result $\int_{-\infty}^{t} e^{b_{kr}\Delta^{\tau}} \cos(\omega_{0}(t)\tau)d\tau = \frac{e^{b_{kr}\Delta^{t}}}{(b_{kr}^{2}\Delta^{+}\omega_{0}^{2}(t))}[b_{kr}\Delta\cos(\omega_{0}(t)t) + \omega_{0}(t)\sin(\omega_{0}(t)t)]$ and $\int_{-\infty}^{t} e^{b_{kr}\Delta^{\tau}} \sin(\omega_{0}(t)\tau)d\tau = \frac{e^{b_{kr}\Delta^{t}}}{(b_{kr}^{2}\Delta^{+}\omega_{0}^{2}(t))}[b_{kr}\Delta\sin(\omega_{0}(t)t) - \omega_{0}(t)\cos(\omega_{0}(t)t)]$. Given the fact that every term in taylor series expansion of $E_{p}(t)$ converges inside the integral, we can interchange the order of summation and integration as follows, using the theorem of dominated convergence.

$$I_{1}(t) = \int_{-\infty}^{t} E_{0}(\tau)e^{-\Delta\tau}\cos(\omega_{0}(t)\tau)d\tau = \sum_{n,k,r} c_{nkr} \left[\frac{e^{b_{kr}\Delta t}}{(b_{kr}^{2}\Delta + \omega_{0}^{2}(t))} \left[b_{kr}\Delta\cos(\omega_{0}(t)t) + \omega_{0}(t)\sin(\omega_{0}(t)t)\right]\right]$$

$$\frac{dI_{1}(t)}{dt} = \sum_{n,k,r} c_{nkr} \left[\frac{1}{(b_{kr}^{2}\Delta + \omega_{0}^{2}(t))^{2}} \left[(b_{kr}^{2}\Delta + \omega_{0}^{2}(t))e^{b_{kr}\Delta t} \left[\cos(\omega_{0}(t)t)(b_{kr}^{2}\Delta + \omega_{0}(t))\frac{d\theta(t)}{dt}\right]\right]$$

$$+ \sin(\omega_{0}(t)t)(b_{kr}\Delta\omega_{0}(t) - b_{kr}\Delta \frac{d\theta(t)}{dt} + \frac{d\omega_{0}(t)}{dt})\right]$$

$$-\frac{1}{(b_{kr}^{2}\Delta + \omega_{0}^{2}(t))^{2}} e^{b_{kr}\Delta t} \left[b_{kr}\Delta\cos(\omega_{0}(t)t) + \omega_{0}(t)\sin(\omega_{0}(t)t)\right] (2\omega_{0}(t)\frac{d\omega_{0}(t)}{dt})\right]$$

$$\left(\frac{dI_{1}(t)}{dt}\right)_{t=0} = \sum_{n,k,r} c_{nkr} = E_{0}(0) = e_{0}$$

$$(57)$$

$$I_{2}(t) = \int_{-\infty}^{t} E_{0}(\tau)e^{-\Delta\tau} \sin(\omega_{0}(t)\tau)d\tau = \sum_{n,k,r} c_{nkr} \left[\frac{e^{b_{kr\Delta}t}}{(b_{kr\Delta}^{2} + \omega_{0}^{2}(t))} \left[b_{kr\Delta} \sin(\omega_{0}(t)t) - \omega_{0}(t) \cos(\omega_{0}(t)t)\right]\right]$$

$$\frac{dI_{2}(t)}{dt} = \sum_{n,k,r} c_{nkr} \left[\frac{1}{(b_{kr\Delta}^{2} + \omega_{0}^{2}(t))^{2}} \left[(b_{kr\Delta}^{2} + \omega_{0}^{2}(t))e^{b_{kr\Delta}t} \left[\sin(\omega_{0}(t)t)(b_{kr\Delta}^{2} + \omega_{0}(t))\frac{d\theta(t)}{dt}\right]\right]$$

$$-\cos(\omega_{0}(t)t)(b_{kr\Delta}\omega_{0}(t) - b_{kr\Delta}\frac{d\theta(t)}{dt} + \frac{d\omega_{0}(t)}{dt})\right]$$

$$-\frac{1}{(b_{kr\Delta}^{2} + \omega_{0}^{2}(t))^{2}} e^{b_{kr\Delta}t} \left[b_{kr\Delta}\sin(\omega_{0}(t)t) - \omega_{0}(t)\cos(\omega_{0}(t)t)\right] (2\omega_{0}(t)\frac{d\omega_{0}(t)}{dt})\right]$$

$$(\frac{dI_{2}(t)}{dt})_{t=0} = 0$$
(58)

We will use results in Eq. 57 and Eq. 58 in above equation as below. Given that at t=0, $\frac{dI_1(t)}{dt}=e_0$ and $\frac{d\theta(t)}{dt}=\omega_{00}$, $I_1(0)=m_0$, $I_2(0)=n_0$ we can write

$$\left(\frac{dB(t)}{dt}\right)_{t=0} = \Delta I_1(0) + e_0 + I_2(0)\omega_{00}$$

$$\left(\frac{dB(t)}{dt}\right)_{t=0} = \Delta m_0 + e_0 + n_0\omega_{00}$$
(59)

Now we can substitute $\Delta = 2\sigma$ and $\Delta = 0$ respectively and derive results below.

$$\left(\frac{dm_0(t)}{dt}\right)_{t=0} = 2\sigma m_0 + e_0 + n_0\omega_{00}$$
$$\left(\frac{dm_{0p}(t)}{dt}\right)_{t=0} = e_0 + n_{0p}\omega_{00}$$

(60)

So we can write second derivatives of B(t) as below. Check Again

$$b_0 = [B(t)]_{t=0} = \int_{-\infty}^0 E_0(\tau) e^{-\Delta \tau} \cos(\omega_0(t)\tau) d\tau = m_0$$

$$b_1 = \left[\frac{dB(t)}{dt}\right]_{t=0} = \Delta I_1(0) + \left[\frac{dI_1(t)}{dt}\right]_{t=0} + I_2(0)\omega_{01} = \Delta m_0 + e_0 + n_0\omega_{01}$$
(61)

We can use this procedure to obtain desired result as follows.

$$R(t) = e^{2\sigma t} \left[\cos(\omega_{0}(t)t) \int_{-\infty}^{t} E_{0}(\tau)e^{-2\sigma\tau} \cos(\omega_{0}(t)\tau)d\tau + \sin(\omega_{0}(t)t) \int_{-\infty}^{t} E_{0}(\tau)e^{-2\sigma\tau} \sin(\omega_{0}(t)\tau)d\tau \right]$$

$$+ \cos(\omega_{0}(t)t) \int_{-\infty}^{-t} E_{0}(-\tau) \cos(\omega_{0}(t)\tau)d\tau - \sin(\omega_{0}(t)t) \int_{-\infty}^{-t} E_{0}(-\tau) \sin(\omega_{0}(t)\tau)d\tau$$

$$r_{0} = [R(t)]_{t=0} = \int_{-\infty}^{0} E_{0}(\tau)e^{-2\sigma\tau} \cos(\omega_{0}(t)\tau)d\tau + \int_{-\infty}^{0} E_{0}(-\tau) \cos(\omega_{0}(t)\tau)d\tau = m_{0} + m_{0p}$$

$$r_{1} = \left[\frac{dR(t)}{dt}\right]_{t=0} = 2\sigma m_{0} + e_{0} + n_{0}\omega_{00} - (e_{0} + n_{0p}\omega_{00}) = \omega_{00}(n_{0} - n_{0p}) + 2\sigma m_{0}$$

$$(62)$$

12. $\omega_0(t)$ is at least 2 times differentiable around t=0

In Section 2 Eq. 63, we derived $P(t_0) = 2e^{\sigma t_0} [\cos{(\omega_0(t_0)t_0)} \int_{-\infty}^{t_0} E_p(\tau) \cos{(\omega_0(t_0)\tau)} d\tau + \sin{(\omega_0(t_0)t_0)} \int_{-\infty}^{t_0} E_p(\tau) \sin{(\omega_0(t_0)\tau)} d\tau] \text{ and observed that } P(t_0) + P(t_0) = 0 \text{ for all } -\infty \leq t_0 \leq \infty. \text{ Replacing } t_0 \text{ by } t, \text{ we have}$

$$P(t) = 2e^{\sigma t} \left[\cos\left(\omega_0(t)t\right) \int_{-\infty}^t E_p(\tau) \cos\left(\omega_0(t)\tau\right) d\tau + \sin\left(\omega_0(t)t\right) \int_{-\infty}^t E_p(\tau) \sin\left(\omega_0(t)\tau\right) d\tau\right]$$
$$f(t) = P(t) + P(t) = 0$$
(63)

In this section, we will show that $\omega_0(t)$ is at least 2 times differentiable around t=0, so that $\frac{d\omega_0(t)}{dt}$ and $\frac{d^2\omega_0(t)}{dt^2}$ evaluated at t=0 remain finite and continuous around t=0.

Let us consider an interval [-dt, dt] around t = 0 and we see that f(t) = 0 in that interval and is continuous in that interval and hence $\omega_0(t)$ cannot have **dirac delta function** $\delta(t)$ in that interval. If it did have dirac delta function in that interval, integrals in above equation will produce a **jump discontinuity** around t = 0, which is clearly **not** the case.

Now we consider the first derivative of f(t) and we know that $\frac{df(t)}{dt} = 0$ in the interval [-dt, dt] around t = 0 and is continuous in that interval. We know from Eq. 53 and other equations in previous section, that $\frac{df(t)}{dt}$ has the term $\frac{d\omega_0(t)}{dt}$. Hence $\frac{d\omega_0(t)}{dt}$ is **continuous** in that interval, which means $\omega_0(t)$ must have terms of the order of t^2 or higher.

We can also see that $\omega_0(t)$ cannot have **jump discontinuity** like a heaviside unit step function in that interval. If it did have jump discontinuity in that interval, integrals in above equation will produce a **triangular** ramp around t = 0, and when we take first derivative of f(t), this triangular ramp will produce a **jump discontinuity** in $\frac{df(t)}{dt}$, which is clearly **not** the case.

Now we consider the **second derivative** of f(t) and we know that $\frac{d^2 f(t)}{dt^2} = 0$ in the interval [-dt, dt] around t = 0 and is continuous in that interval. We know from Eq. 53 and other equations in previous section, that $\frac{d^2 f(t)}{dt^2}$ has the term $\frac{d^2 \omega_0(t)}{dt^2}$. Hence $\frac{d^2 \omega_0(t)}{dt^2}$ is **continuous** in that interval, which means $\omega_0(t)$ must have terms of the **order** of t^3 or higher.

We can also see that $\omega_0(t)$ cannot have terms of the order of t like a triangular ramp function in that interval. If it did have such a term in that interval, integrals in above equation will produce terms of order t^2 around t = 0, and when we take second derivative of f(t), this term will produce a **jump discontinuity** in $\frac{df(t)}{dt}$, which is clearly **not** the case.

Hence we have shown that the terms $\frac{d\omega_0(t)}{dt}$ and $\frac{d^2\omega_0(t)}{dt^2}$ iare **continuous** in that interval [-dt,dt] around t=0 and hence $\omega_0(t)$ is at least 2 times differentiable.

Method 2:

By assumption, we know that $\omega_0(t)$ is finite at t=0 and $\omega_0(t)=\omega_0(-t)$. Hence $\frac{d\omega_0(t)}{dt}$ is an odd function of variable t and hence is zero at t=0. This holds **even if** $\omega_0(t)$ is nowhere differentiable. Hence these 2 results are sufficient for our procedure outlined in previous sections.