

On a new method towards proof of Riemann's Hypothesis

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Abstract

It is well known that a real two-sided decaying exponential function $g_0(t) = e^{bt}u(-t) + e^{-at}u(t)$, does not have zeros in its Fourier Transform, where $u(t)$ is Heaviside unit step function and $a, b > 0$ are real. 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 σ, ω are real and $-\infty \leq \omega \leq \infty$ and compute its inverse Fourier transform given by $E_p(t)$, which is expressed as an **infinite summation of two-sided decaying exponential functions** using Taylor series expansion.

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 ω when $0 < |\sigma| < \frac{1}{2}$, corresponding to the critical strip excluding the critical line and prove Riemann's hypothesis. We also use the new method **without** using Taylor series expansion and 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.

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.^[5] We can see that if Riemann's Xi function has a zero in the critical strip, then Riemann's Zeta function $\xi(s)$ 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.^[1] Hardy and Littlewood later proved that infinitely many of the zeros of $\zeta(s)$ are on the critical line with real part of $s = \frac{1}{2}$.^[2] It is well known that $\zeta(s)$ has no 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, 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 $E_p(t)$, which is expressed as an **infinite summation of two-sided decaying exponential functions** using Taylor series expansion and show that its Fourier transform $E_{p\omega}(\omega)$ does not have zeros for finite and real ω when $0 < |\sigma| < \frac{1}{2}$, corresponding to the critical strip excluding the critical line.

In Section 3, we prove Riemann's hypothesis **without** using Taylor series representation of $E_p(t)$ and show that its Fourier transform $E_{p\omega}(\omega)$ does not have zeros for finite and real ω when $0 < |\sigma| < \frac{1}{2}$.

In Appendix A to Appendix H, well known results which are used in this paper are re-derived.

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 $\xi(\frac{1}{2} + i\omega) = E_{0\omega}(\omega)$, 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 ω, t are real, as follows^[3]. (Page 5 in Brian Conrey's 2003 article) This is re-derived in Appendix H.

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

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.

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

1.2. Step 2: Taylor's series representation of $E_p(t)$

We can substitute $z = e^{2t}$ in Eq. 2 and we can expand real analytic function $f(z)$ using Taylor series expansion around $z = 0$ as follows.

$$\begin{aligned} f(z) &= 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 z^2 - 3\pi n^2 z] e^{-\pi n^2 z} = \sum_{n,k} (a_{nk} z^{(k+2)} - b_{nk} z^{k+1}) \\ a_{nk} &= 4\pi^2 n^4 d_{nk}, \quad b_{nk} = 6\pi n^2 d_{nk}, \quad d_{nk} = \frac{(-\pi n^2)^k}{k!}, \quad \sum_{n,k} = \sum_{n=1}^{\infty} \sum_{k=0}^{\infty} \end{aligned} \quad (3)$$

Now we can substitute $z = e^{2t}$ in Eq. 3 and write the Taylor series expansion of $E_p(t)$ in Eq. 2 and use the shorthand notation as follows.

$$\begin{aligned} E_p(t) &= \left[\sum_{n,k} (a_{nk} e^{(2k+\frac{9}{2})t} - b_{nk} e^{(2k+\frac{5}{2})t}) \right] e^{-\sigma t} = \sum_{n,k,r} c_{nkr} e^{b_{kr}t} e^{-\sigma t} \\ \sum_{n,k,r} &= \sum_{n=1}^{\infty} \sum_{k=0}^{\infty} \sum_{r=0}^1, \quad b_{kr} = (2k + \frac{5}{2} + 2r), \quad c_{nk1} = a_{nk}, \quad c_{nk0} = -b_{nk} \end{aligned} \quad (4)$$

Given that $E_0(t) = E_0(-t)$, we can write $E_p(t) = E_0(t) e^{-\sigma t}$ as an **infinite summation** of two-sided decaying exponential functions as follows.

$$E_p(t) = \left[\sum_{n,k,r} c_{nkr} e^{b_{kr}t} u(-t) + \sum_{n,k,r} c_{nkr} e^{-b_{kr}t} u(t) \right] e^{-\sigma t} \quad (5)$$

In Appendix B, we show that we can also expand $f(z)$ using an alternate Taylor series expansion around $z = 1$.

1.3. Step 3: Two-sided decaying exponentials and zeros in their Fourier transform

We know that a real 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 $a, b > 0$ and t are real, has Fourier Transform given by $G_0(\omega)$, where ω is real, as follows. (link)

$$\begin{aligned} G_0(\omega) &= \int_{-\infty}^{\infty} g_0(t)e^{-i\omega t} dt = \frac{1}{b-i\omega} + \frac{1}{a+i\omega} = \frac{b+i\omega}{b^2+\omega^2} + \frac{a-i\omega}{a^2+\omega^2} \\ &= \left[\frac{b}{b^2+\omega^2} + \frac{a}{a^2+\omega^2} \right] + i\omega \left[\frac{1}{b^2+\omega^2} - \frac{1}{a^2+\omega^2} \right] \end{aligned} \quad (6)$$

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 finite value of ω and hence $G_0(\omega)$ does not have zeros for any finite value of ω .

Given that the inverse Fourier Transform of Riemann Xi function $\xi(\frac{1}{2} + \sigma + i\omega) = E_{p\omega}(\omega)$ given by $E_p(t)$ is expressed as an **infinite summation of two-sided decaying exponential functions** in previous subsection, we will investigate if $E_{p\omega}(\omega)$ also does not have zeros for any finite real value of ω .

1.4. Step 4: On the zeros of a related function $G(\omega)$

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 ω_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 $g(t) = E_p(t)e^{-\sigma t}u(-t) + E_p(t)e^{\sigma t}u(t)$ where $g(t)$ is a real function of variable t and $u(t)$ is Heaviside unit step function. We can see that $g(t)h(t) = E_p(t)$ where $h(t) = e^{\sigma t}u(-t) + e^{-\sigma t}u(t)$.

In **Section 2.1**, we will show that the Fourier transform of the **odd function** $g_{odd}(t) = \frac{1}{2}[g(t) - g(-t)]$ given by $G_{odd}(\omega) = iG_I(\omega)$ must have **at least one zero** at $\omega = \omega_1 \neq 0$ to satisfy Statement 1, where ω_1 is real and finite.

1.5. Step 5: On the zeros of the function $G_I(\omega)$

In **Section 2.2**, we compute the Fourier transform of the function $g_{odd}(t) = \frac{1}{2}[g(t) - g(-t)]$ given by $G_{odd}(\omega) = iG_I(\omega)$. We **require** $G_I(\omega) = 0$ for $\omega = \omega_1 \neq 0$, where ω_1 is real and finite, to satisfy Statement 1. Hence $S_0 = G_I(\omega_1) = 0$ and we will derive as follows.

$$S_0 = - \int_{-\infty}^0 E_0(\tau)e^{-2\sigma\tau} \sin(\omega_1\tau) d\tau + \int_{-\infty}^0 E_0(-\tau) \sin(\omega_1\tau) d\tau = 0 \quad (7)$$

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

$$S_0 = \omega_1 \sum_{n,k,r} c_{nkr} \left[\frac{1}{(\omega_1^2 + (b_{kr} - 2\sigma)^2)} - \frac{1}{(\omega_1^2 + b_{kr}^2)} \right] = 0 \quad (8)$$

1.6. Step 6: Even order Derivatives of $g(t)$

In **Section 2.3**, we consider the **even order derivative** of the function $g(t)$ given by $g_{2r}(t) = \frac{d^{2r}g(t)}{dt^{2r}}$ and compute the Fourier transform of the function $g_{2r_{odd}}(t) = \frac{1}{2}[g_{2r}(t) - g_{2r}(-t)]$ and show results as follows. We will also show that **dirac delta functions vanish** in the computation of $g_{2r_{odd}}(t)$.

$$S_{2r} = \omega_1 \sum_{n,k,r} c_{nkr} [(b_{kr} - 2\sigma)^{2r} \frac{1}{(\omega_1^2 + (b_{kr} - 2\sigma)^2)} - b_{kr}^{2r} \frac{1}{(\omega_1^2 + b_{kr}^2)}] = 0 \quad (9)$$

1.7. Step 7: New Function $A(t_1)$

Next, we will form a new function $A(t_1) = \sum_{r=0}^{\infty} S_{2r} \frac{t_1^{2r}}{(2r)!} = 0$ for $-\infty \leq t_1 \leq \infty$ where t_1 is real and we can write

$$A(t_1) = \omega_1 \sum_{n,k,r} c_{nkr} \left[\frac{(e^{(b_{kr}-2\sigma)t_1} + e^{-(b_{kr}-2\sigma)t_1})}{2} \frac{1}{(\omega_1^2 + (b_{kr} - 2\sigma)^2)} - \frac{(e^{(b_{kr}t_1)} + e^{-(b_{kr}t_1)})}{2} \frac{1}{(\omega_1^2 + b_{kr}^2)} \right] = 0 \quad (10)$$

We can write $A(t_1) = \frac{\omega_1}{2}[y(t_1) + y(-t_1)] = 0$ as follows. We know that $\omega_1 \neq 0$ and we can write

$$y(t_1) = \sum_{n,k,r} c_{nkr} \left[\frac{(e^{(b_{kr}-2\sigma)t_1})}{(\omega_1^2 + (b_{kr} - 2\sigma)^2)} - \frac{(e^{(b_{kr}t_1)})}{(\omega_1^2 + b_{kr}^2)} \right] = -y(-t_1) = y_{odd}(t_1) \quad (11)$$

We can see that $y(t_1)$ is an **odd function** of variable t_1 .

1.8. Step 8: Final Step in the proof of theorem.

We can evaluate the **odd** symmetry function $z_{odd}(t_1)$ as follows.

$$\begin{aligned} \frac{d^2 y(t_1)}{dt_1^2} + \omega_1^2 y(t_1) &= z_{odd}(t_1) \\ \sum_{n,k,r} c_{nkr} [e^{(b_{kr}-2\sigma)t_1} - e^{(b_{kr}t_1)}] &= z_{odd}(t_1) \\ \sum_{n,k,r} c_{nkr} e^{(b_{kr}t_1)} (e^{-2\sigma t_1} - 1) &= z_{odd}(t_1) \end{aligned} \quad (12)$$

We know that $\sum_{n,k,r} c_{nkr} e^{(b_{kr}t_1)} = E_0(t_1)$ is an **even function** of variable t_1 , hence we require $(e^{-2\sigma t_1} - 1)$ to be an **odd function** of variable t_1 , to satisfy Eq. 12, which is possible **only** for $\sigma = 0$ corresponding to the critical line.

We have derived this result for $0 < \sigma < \frac{1}{2}$ and we use the property $\xi(\frac{1}{2} + \sigma + i\omega) = \xi(\frac{1}{2} - \sigma - i\omega)$ to show that the result holds for $-\frac{1}{2} < \sigma < 0$.

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 ω_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. Hence this proves Riemann hypothesis.

In **Section 3**, we will prove the same result, **without** using Taylor series expansion for $E_p(t)$.

2. Proof of Riemann's Hypothesis using Taylor Series Expansion of $E_p(t)$

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, where $E_p(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} E_{p\omega}(\omega) e^{i\omega t} d\omega$, $E_p(t) = E_0(t) e^{-\sigma t}$, $E_0(t) = 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}}$, given that $E_0(t) = E_0(-t)$ is an even function of variable t .

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 ω_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 $0 < |\sigma| < \frac{1}{2}$.

The inverse Fourier Transform of the function $E_{p\omega}(\omega)$ is given by $E_p(t) = E_0(t) e^{-\sigma t} = \frac{1}{2\pi} \int_{-\infty}^{\infty} E_{p\omega}(\omega) e^{i\omega t} d\omega$. 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 $-\infty < t < \infty$. We see that $E_p(t) = 0$ at $t = \pm\infty$ and its Fourier transform given by $E_{p\omega}(\omega) = \int_{-\infty}^{\infty} E_p(t) e^{-i\omega t} dt$, evaluated at $\omega = 0$ **cannot** be zero. Hence $E_{p\omega}(\omega)$ does not have a zero at $\omega = 0$ and hence $\omega_0 \neq 0$.

2.1. On the zeros of a related function $G(\omega)$

Let us consider a new function $g(t) = E_p(t) e^{-\sigma t} u(-t) + E_p(t) e^{\sigma t} u(t)$ where $g(t)$ is a real function of variable t and $u(t)$ is Heaviside unit step function and $0 < \sigma < \frac{1}{2}$. We can see that $g(t)h(t) = E_p(t)$ where $h(t) = e^{\sigma t} u(-t) + e^{-\sigma t} u(t)$.

We can show that $E_p(t), h(t), g(t)$ are real L^1 integrable functions and go to zero as $t \rightarrow \pm\infty$. Hence their respective Fourier transforms given by $E_{p\omega}(\omega), H(\omega), G(\omega)$ are finite for $|\omega| \leq \infty$ and go to zero as $|\omega| \rightarrow \infty$, as per Riemann Lebesgue Lemma. This is shown in detail in Appendix C.5.

If we take the Fourier transform of the equation $g(t)h(t) = E_p(t)$, we get $\frac{1}{2\pi} [G(\omega) * H(\omega)] = E_{p\omega}(\omega)$ as per convolution theorem, where $*$ denotes **convolution** operation given by $E_{p\omega}(\omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} G(\omega') H(\omega - \omega') d\omega'$ and $H(\omega) = [\frac{1}{\sigma - i\omega} + \frac{1}{\sigma + i\omega}] = \frac{2\sigma}{(\sigma^2 + \omega^2)}$ is the Fourier transform of the function $h(t)$ and $G(\omega) = G_R(\omega) + iG_I(\omega)$ is the Fourier transform of the function $g(t)$. This is shown in detail in Appendix C.1.

We can write $g(t) = g_{\text{even}}(t) + g_{\text{odd}}(t)$ where $g_{\text{even}}(t)$ is an even function and $g_{\text{odd}}(t)$ is an odd function of variable t . If Statement 1 is true, then the **imaginary** part of the Fourier transform of the **odd function** $g_{\text{odd}}(t) = \frac{1}{2} [g(t) - g(-t)]$ given by $G_I(\omega)$ must have **at least one zero** at $\omega = \omega_1 \neq 0$ where ω_1 is real and finite and can be different from ω_0 in general. We call this **Statement 2**.

Because $H(\omega) = \frac{2\sigma}{(\sigma^2 + \omega^2)}$ is real and does not have zeros for any finite value of ω , if $G_I(\omega)$ does not have at least one zero for some $\omega = \omega_1 \neq 0$, **then** the **imaginary part** of $E_{p\omega}(\omega)$ given by $E_I(\omega) = \frac{1}{2\pi} [G_I(\omega) * H(\omega)]$, obtained by the convolution of $H(\omega)$ and $G_I(\omega)$, **cannot** possibly have zeros for any non-zero finite value of ω , which goes against **Statement 1**. This is shown in detail in Lemma 1.

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 ω_0 is real and finite, then the **imaginary** part of the Fourier transform of the **odd function** $g_{\text{odd}}(t) = \frac{1}{2} [g(t) - g(-t)]$ given by $G_I(\omega)$ must have **at least one zero** at $\omega = \omega_1 \neq 0$, where ω_1 is real and finite, where $g(t)h(t) = E_p(t)$

and $h(t) = e^{\sigma t}u(-t) + e^{-\sigma t}u(t)$ and $0 < \sigma < \frac{1}{2}$.

Proof: If $E_{p\omega}(\omega)$ has a zero at finite $\omega = \omega_0 \neq 0$ to satisfy Statement 1, then its imaginary part given by $E_I(\omega)$ also has a zero at the same location $\omega = \omega_0 \neq 0$.

Let us consider the case where $G_I(\omega)$ **does not** have at least one zero for finite $\omega = \omega_1 \neq 0$ and show that $E_I(\omega)$ does not have at least one zero at finite $\omega \neq 0$ for this case, which **contradicts** Statement 1. Given that $H(\omega)$ is real, we can write the convolution theorem only for the imaginary parts as follows.

$$E_I(\omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} G_I(\omega') H(\omega - \omega') d\omega' \quad (13)$$

We can show that the above integral converges for all $|\omega| \leq \infty$, given that $G(\omega)$ and $H(\omega)$ have fall-off rate of $\frac{1}{\omega^2}$ as $|\omega| \rightarrow \infty$ because the first derivatives of $g(t)$ and $h(t)$ are discontinuous at $t = 0$. (Appendix C.6)

We substitute $H(\omega) = \frac{2\sigma}{(\sigma^2 + \omega^2)}$ in Eq. 13 and we get

$$E_I(\omega) = \frac{\sigma}{\pi} \int_{-\infty}^{\infty} G_I(\omega') \frac{1}{(\sigma^2 + (\omega - \omega')^2)} d\omega' \quad (14)$$

We can write Eq. 14 as follows.

$$E_I(\omega) = \frac{\sigma}{\pi} \left[\int_{-\infty}^0 G_I(\omega') \frac{1}{(\sigma^2 + (\omega - \omega')^2)} d\omega' + \int_0^{\infty} G_I(\omega') \frac{1}{(\sigma^2 + (\omega - \omega')^2)} d\omega' \right] \quad (15)$$

We see that $G_I(-\omega) = -G_I(\omega)$ because $g(t)$ is a real function (Appendix C.2). We can substitute $\omega' = -\omega''$ in the first integral in Eq. 15 and substituting $\omega'' = \omega'$ in the result, we can write as follows.

$$E_I(\omega) = \frac{\sigma}{\pi} \int_0^{\infty} G_I(\omega') \left[\frac{1}{(\sigma^2 + (\omega - \omega')^2)} - \frac{1}{(\sigma^2 + (\omega + \omega')^2)} \right] d\omega' \quad (16)$$

We can see that for $\omega' = 0$ and $\omega' = \infty$, the integrand in Eq. 16 is zero. For finite $\omega > 0$, and $0 < \omega' < \infty$, we can see that the term $\frac{1}{(\sigma^2 + (\omega - \omega')^2)} - \frac{1}{(\sigma^2 + (\omega + \omega')^2)} > 0$.

Case 1: $G_I(\omega') > 0$ for all finite $\omega' > 0$

We see that $E_I(\omega) > 0$ for all finite $\omega > 0$. We see that $E_I(-\omega) = -E_I(\omega)$ because $E_p(t)$ is a real function (Appendix C.2). Hence $E_I(\omega) < 0$ for all finite $\omega < 0$.

This **contradicts** Statement 1 which requires $E_I(\omega)$ to have at least one zero at finite $\omega \neq 0$. Therefore $G_I(\omega')$ must have **at least one zero** at $\omega' = \omega_1 \neq 0$, where ω_1 is real and finite.

Case 2: $G_I(\omega') < 0$ for all finite $\omega' > 0$

We see that $E_I(\omega) < 0$ for all finite $\omega > 0$. We see that $E_I(-\omega) = -E_I(\omega)$ because $E_p(t)$ is a real function (Appendix C.2). Hence $E_I(\omega) > 0$ for all finite $\omega < 0$.

This **contradicts** Statement 1 which requires $E_I(\omega)$ to have at least one zero at finite $\omega \neq 0$. Therefore $G_I(\omega')$ must have **at least one zero** at $\omega' = \omega_1 \neq 0$, where ω_1 is real and finite.

We have shown that, $G_I(\omega)$ must have **at least one zero** at finite $\omega = \omega_1 \neq 0$ to satisfy **Statement 1**. We call this **Statement 2**. We will investigate if Statement 2 leads to a contradiction for $0 < \sigma < \frac{1}{2}$.

2.2. On the zeros of the function $G_I(\omega)$

We take the Fourier transform of $g(t)$ and get $G(\omega)$ as follows.

$$g(t) = E_p(t)e^{-\sigma t}u(-t) + E_p(t)e^{\sigma t}u(t)$$

$$G(\omega) = \int_{-\infty}^{\infty} g(t)e^{-i\omega t}dt = \int_{-\infty}^0 E_p(t)e^{-\sigma t}e^{-i\omega t}dt + \int_0^{\infty} E_p(t)e^{\sigma t}e^{-i\omega t}dt$$
(17)

We can substitute $t = -\tau$ in the second integral in Eq. 17 and then substitute $E_p(-\tau) = E_q(\tau)$ and we also substitute $t = \tau$ in the first integral and write as follows.

$$G(\omega) = \int_{-\infty}^0 E_p(\tau)e^{-\sigma\tau}e^{-i\omega\tau}d\tau + \int_{-\infty}^0 E_q(\tau)e^{-\sigma\tau}e^{i\omega\tau}d\tau = G_R(\omega) + iG_I(\omega)$$
(18)

Eq. 18 can be expanded as follows using Euler's formula $e^{i\omega\tau} = \cos(\omega\tau) + i\sin(\omega\tau)$ and comparing the **imaginary parts** of $G(\omega)$, we can write as follows. We use the fact that $E_p(\tau) = E_0(\tau)e^{-\sigma\tau}$ and $E_q(\tau) = E_0(-\tau)e^{\sigma\tau}$.

$$G_I(\omega) = - \int_{-\infty}^0 E_0(\tau)e^{-2\sigma\tau} \sin(\omega\tau)d\tau + \int_{-\infty}^0 E_0(-\tau) \sin(\omega\tau)d\tau$$
(19)

We require $G_I(\omega) = 0$ for $\omega = \omega_1 \neq 0$, to satisfy **Statement 1** as shown in Section 2.1.

We can set $S_0 = G_I(\omega_1) = 0$ and write as follows.

$$S_0 = - \int_{-\infty}^0 E_0(\tau)e^{-2\sigma\tau} \sin(\omega_1\tau)d\tau + \int_{-\infty}^0 E_0(-\tau) \sin(\omega_1\tau)d\tau = 0$$
(20)

We use Taylor series representation of $E_p(\tau) = \sum_{n,k,r} c_{nkr}e^{b_{kr}\tau}e^{-\sigma\tau}$, and we use the fact that $E_0(\tau) = E_0(-\tau)$. We can see that $b_{kr} = (2k + \frac{5}{2} + 2r) > 2\sigma$ for all k, r and $0 < \sigma < \frac{1}{2}$. We can interchange the order of integration and summation in Eq. 20 because for each term in Taylor series, integral in Eq. 20 converges.

We use the well known result $\int e^{a\tau} \sin(\omega_1\tau)d\tau = \frac{e^{a\tau}}{(\omega_1^2 + a^2)}[a \sin(\omega_1\tau) - \omega_1 \cos(\omega_1\tau)]$ in Eq. 20 and then evaluate the integral at $\tau = 0$ for $a = (b_{kr} - 2\sigma)$ in the first integral and $a = b_{kr}$ in the second integral.

We can see that the two integrals in Eq. 20 equal zero when evaluated at the lower limit of $\tau = -\infty$ because $b_{kr} - 2\sigma > 0$ for all k, r and $0 < \sigma < \frac{1}{2}$. Hence we can write as follows.

$$S_0 = \omega_1 \sum_{n,k,r} c_{nkr} \left[\frac{1}{(\omega_1^2 + (b_{kr} - 2\sigma)^2)} - \frac{1}{(\omega_1^2 + b_{kr}^2)} \right] = 0$$
(21)

2.3. Second Derivative of $g(t)$

We know that $E_p(t)$ is an **analytic** function in the interval $-\infty \leq t \leq \infty$ which is infinitely differentiable in that interval. Let us consider the **second derivative** of the function $g(t)$ given by $g_2(t) = \frac{d^2 g(t)}{dt^2}$ where $g(t) = E_p(t)e^{-\sigma t}u(-t) + E_p(t)e^{\sigma t}u(t)$.

We can see that $g_2(t) = \frac{d^2 g(t)}{dt^2}$ produces a **Dirac delta function**, which is an **even function** of variable t . Hence, when we take the **odd part** of $g_2(t)$ given by $g_{2_{odd}}(t) = \frac{1}{2}[g_2(t) - g_2(-t)]$, the dirac delta impulse function **vanishes** (Appendix D). We will compute the Fourier transform of $g_{2_{odd}}(t)$ given by $G_{2_I}(\omega)$ shortly.

First we compute the Fourier transform of $g_2(t)$ given by $G_2(\omega)$ as follows.

$$G_2(\omega) = \int_{-\infty}^0 \frac{d^2(E_p(t)e^{-\sigma t})}{dt^2} e^{-i\omega t} dt + \int_0^{\infty} \frac{d^2(E_p(t)e^{\sigma t})}{dt^2} e^{-i\omega t} dt \quad (22)$$

We can substitute $t = -\tau$ in the second integral in Eq. 22 and then substitute $E_p(-\tau) = E_q(\tau)$ and we also substitute $t = \tau$ in the first integral and write as follows. We use the fact that $E_p(\tau) = E_0(\tau)e^{-\sigma\tau}$ and $E_q(\tau) = E_0(-\tau)e^{\sigma\tau}$.

$$G_2(\omega) = \int_{-\infty}^0 \frac{d^2(E_0(\tau)e^{-2\sigma\tau})}{d\tau^2} e^{-i\omega\tau} d\tau + \int_{-\infty}^0 \frac{d^2 E_0(-\tau)}{d\tau^2} e^{i\omega\tau} d\tau \quad (23)$$

Eq. 23 can be expanded as follows using Euler's formula $e^{i\omega t} = \cos(\omega t) + i\sin(\omega t)$ and comparing the **imaginary parts** of $G_2(\omega) = G_{2_R}(\omega) + iG_{2_I}(\omega)$, we can write as follows.

$$G_{2_I}(\omega) = - \int_{-\infty}^0 \frac{d^2(E_0(\tau)e^{-2\sigma\tau})}{d\tau^2} \sin(\omega\tau) d\tau + \int_{-\infty}^0 \frac{d^2 E_0(-\tau)}{d\tau^2} \sin(\omega\tau) d\tau \quad (24)$$

We see that the Fourier transform of $g_{2_{odd}}(t)$ is given by $iG_{2_I}(\omega)$ where $G_2(\omega) = G_{2_R}(\omega) + iG_{2_I}(\omega)$ and $G_2(\omega)$ is the Fourier transform of $g_2(t)$. We see that $G_2(\omega) = -\omega^2 G(\omega) = -\omega^2[G_R(\omega) + iG_I(\omega)]$ and hence $G_{2_I}(\omega) = -\omega^2 G_I(\omega)$.

We require $G_{2_I}(\omega) = 0$ for the **same** $\omega = \omega_1$, to satisfy **Statement 1**, because we derived the result that $G_I(\omega) = 0$ for $\omega = \omega_1 \neq 0$ in Section 2.1 and $G_{2_I}(\omega) = -\omega^2 G_I(\omega)$. Hence $S_2 = G_{2_I}(\omega_1) = 0$ and is given as follows.

$$S_2 = G_{2_I}(\omega_1) = - \int_{-\infty}^0 \frac{d^2(E_0(\tau)e^{-2\sigma\tau})}{d\tau^2} \sin(\omega_1\tau) d\tau + \int_{-\infty}^0 \frac{d^2 E_0(-\tau)}{d\tau^2} \sin(\omega_1\tau) d\tau = 0 \quad (25)$$

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

$$S_2 = \omega_1 \sum_{n,k,r} c_{nkr} [(b_{kr} - 2\sigma)^2 \frac{1}{(\omega_1^2 + (b_{kr} - 2\sigma)^2)} - b_{kr}^2 \frac{1}{(\omega_1^2 + b_{kr}^2)}] = 0 \quad (26)$$

2.4. Even order Derivatives of $g(t)$

We know that $E_p(t)$ is an **analytic** function in the interval $-\infty \leq t \leq \infty$ which is infinitely differentiable in that interval. Let us consider the $(2r)^{th}$ derivative of the function $g(t)$ given by $g_{2r}(t) = \frac{d^{2r}g(t)}{dt^{2r}}$ where $r = 0, 1, \dots, \infty$. Its Fourier transform is given by $G_{2r}(\omega) = \int_{-\infty}^{\infty} g_{2r}(t)e^{-i\omega t}dt$. We take the **odd part** of $g_{2r}(t)$ given by $g_{2r_{odd}}(t) = \frac{1}{2}[g_{2r}(t) - g_{2r}(-t)]$ and the dirac delta impulse function related terms **vanish** because dirac delta and its even derivatives are **even functions** of variable t . This is shown in detail in **Appendix D**.

We take the Fourier transform of $g_{2r_{odd}}(t)$ and we see that $G_{2r_I}(\omega) = 0$ for the **same** $\omega = \omega_1$ because $G_{2r}(\omega) = (-\omega^2)^r G(\omega) = (-\omega^2)^r [G_R(\omega) + iG_I(\omega)]$ and hence $G_{2r_I}(\omega) = (-\omega^2)^r G_I(\omega)$ and we derived the result that $G_I(\omega) = 0$ for $\omega = \omega_1$ in Section 2.1. We can derive results similar to Eq. 25, Eq. 26 as follows.

$$S_{2r} = G_{2r_I}(\omega_1) = - \int_{-\infty}^0 \frac{d^{2r}(E_0(\tau)e^{-2\sigma\tau})}{d\tau^{2r}} \sin(\omega_1\tau)d\tau + \int_{-\infty}^0 \frac{d^{2r}E_0(-\tau)}{d\tau^{2r}} \sin(\omega_1\tau)d\tau = 0 \quad (27)$$

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

$$S_{2r} = \omega_1 \sum_{n,k,r} c_{nkr} [(b_{kr} - 2\sigma)^{2r} \frac{1}{(\omega_1^2 + (b_{kr} - 2\sigma)^2)} - b_{kr}^{2r} \frac{1}{(\omega_1^2 + b_{kr}^2)}] = 0 \quad (28)$$

Now, we can form a new function $A(t_1)$ as follows, for real $-\infty \leq t_1 \leq \infty$.

$$A(t_1) = \omega_1 \sum_{n,k,r} c_{nkr} \left[\frac{(e^{(b_{kr}-2\sigma)t_1} + e^{-(b_{kr}-2\sigma)t_1})}{2} \frac{1}{(\omega_1^2 + (b_{kr} - 2\sigma)^2)} - \frac{(e^{(b_{kr}t_1)} + e^{-(b_{kr}t_1)})}{2} \frac{1}{(\omega_1^2 + b_{kr}^2)} \right] = 0 \quad (29)$$

We see that $A(t_1) = \frac{\omega_1}{2}[y(t_1) + y(-t_1)] = 0$ where $y(t_1)$ is an **odd** function of variable t_1 , because there is **at least one non-zero** value of $\omega_1 \neq 0$ as explained in Section 2.1, we write as follows.

$$y(t_1) = \sum_{n,k,r} c_{nkr} \left[\frac{(e^{(b_{kr}-2\sigma)t_1})}{(\omega_1^2 + (b_{kr} - 2\sigma)^2)} - \frac{(e^{(b_{kr}t_1)})}{(\omega_1^2 + b_{kr}^2)} \right] = -y(-t_1) = y_{odd}(t_1) \quad (30)$$

We can evaluate the **odd** symmetry function $z_{odd}(t_1)$ as follows.

$$\begin{aligned} \frac{d^2 y(t_1)}{dt_1^2} + \omega_1^2 y(t_1) &= z_{odd}(t_1) \\ \sum_{n,k,r} c_{nkr} [e^{(b_{kr}-2\sigma)t_1} - e^{(b_{kr}t_1)}] &= z_{odd}(t_1) \\ \sum_{n,k,r} c_{nkr} e^{(b_{kr}t_1)} (e^{-2\sigma t_1} - 1) &= z_{odd}(t_1) \end{aligned}$$

(31)

We know that $\sum_{n,k,r} c_{nkr} e^{(b_{kr} t_1)} = E_0(t_1)$ is an **even function** of variable t_1 and $E_0(t_1) \neq 0$, hence we require $(e^{-2\sigma t_1} - 1)$ to be an **odd function** of variable t_1 to satisfy Eq. 31, which is possible **only** for $\sigma = 0$ corresponding to the critical line.

We have derived this result for $0 < \sigma < \frac{1}{2}$ and we use the property $\xi(\frac{1}{2} + \sigma + i\omega) = \xi(\frac{1}{2} - \sigma - i\omega)$ to show that the result holds for $-\frac{1}{2} < \sigma < 0$.

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 ω_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.

3. Proof of Riemann's Hypothesis without using Taylor series expansion of $E_p(t)$

In this section, we re-derive the results in Section 2.3 and Section 2.4 **without** using Taylor series expansion of $E_p(t)$. Results in Section 2.1 and Section 2.2 hold for the case **without** using Taylor series expansion of $E_p(t)$ as well.

We consider the **second derivative** of the function $g(t)$ given by $g_2(t) = \frac{d^2 g(t)}{dt^2}$ and using procedure in Section 2.3, we can write as follows.

$$S_2 = - \int_{-\infty}^0 \frac{d^2(E_0(\tau)e^{-2\sigma\tau})}{d\tau^2} \sin(\omega_1\tau) d\tau + \int_{-\infty}^0 \frac{d^2 E_0(-\tau)}{d\tau^2} \sin(\omega_1\tau) d\tau = 0 \quad (32)$$

Let us consider the $(2r)^{th}$ **derivative** of the function $g(t)$ given by $g_{2r}(t) = \frac{d^{2r} g(t)}{dt^{2r}}$ and using procedure discussed in Section 2.4, we can write as follows. We use the fact that $E_0(\tau) = E_0(-\tau)$.

$$S_{2r} = - \int_{-\infty}^0 \frac{d^{2r}(E_0(\tau)e^{-2\sigma\tau})}{d\tau^{2r}} \sin(\omega_1\tau) d\tau + \int_{-\infty}^0 \frac{d^{2r} E_0(\tau)}{d\tau^{2r}} \sin(\omega_1\tau) d\tau = 0 \quad (33)$$

We can form a new function $A(t_1)$ as follows, for real $-\infty \leq t_1 \leq \infty$. We can see that for every value of r , the integrals in the equation below converge and we can interchange the order of integration and summation as follows.

$$A(t_1) = \sum_{r=0}^{\infty} S_{2r} \frac{t_1^{2r}}{!(2r)} = - \int_{-\infty}^0 \left[\sum_{r=0}^{\infty} \frac{d^{2r}(E_0(\tau)e^{-2\sigma\tau})}{d\tau^{2r}} \frac{t_1^{2r}}{!(2r)} \right] \sin(\omega_1\tau) d\tau + \int_{-\infty}^0 \left[\sum_{r=0}^{\infty} \frac{d^{2r} E_0(\tau)}{d\tau^{2r}} \frac{t_1^{2r}}{!(2r)} \right] \sin(\omega_1\tau) d\tau = 0 \quad (34)$$

For the specific case of **complex exponential** function $C(\tau) = e^{i\omega\tau}$, we define a new function $D(\tau) = \sum_{r=0}^{\infty} \frac{d^{2r} C(\tau)}{d\tau^{2r}} \frac{t_1^{2r}}{!(2r)}$ which can be written as $D(\tau) = \frac{1}{2}[C(\tau + t_1) + C(\tau - t_1)]$. We can show similar results for

the summation terms in Eq. 34 as follows.

Let $x(\tau) = E_0(\tau)e^{-2\sigma\tau}$. In Eq. 34 we have $f_1(\tau) = \sum_{r=0}^{\infty} \frac{d^{2r}x(\tau)}{d\tau^{2r}} \frac{t_1^{2r}}{(2r)!}$. In **Appendix F**, we show that $f_1(\tau) = \frac{1}{2}[x(\tau + t_1) + x(\tau - t_1)]$ using the inverse Fourier transform representation of $E_0(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} E_{0\omega}(\omega)e^{i\omega t}d\omega$, given that $x(\tau) = E_0(\tau)e^{-2\sigma\tau}$ is an analytic function and is Fourier transformable. Similarly, we can show that $f_2(\tau) = \sum_{r=0}^{\infty} \frac{d^{2r}E_0(\tau)}{d\tau^{2r}} \frac{t_1^{2r}}{(2r)!} = \frac{1}{2}[E_0(\tau + t_1) + E_0(\tau - t_1)]$. Hence we can write Eq. 34 as follows.

$$A(t_1) = \frac{1}{2} \left[- \int_{-\infty}^0 [x(\tau + t_1) + x(\tau - t_1)] \sin(\omega_1 \tau) d\tau + \int_{-\infty}^0 [E_0(\tau + t_1) + E_0(\tau - t_1)] \sin(\omega_1 \tau) d\tau \right] = 0 \quad (35)$$

We define $B(t_1) = - \int_{-\infty}^0 [x(\tau + t_1) + x(\tau - t_1)] \sin(\omega_1 \tau) d\tau + \int_{-\infty}^0 [E_0(\tau + t_1) + E_0(\tau - t_1)] \sin(\omega_1 \tau) d\tau$ and evaluate the integral at the lower limit of $\tau = -\infty$. We can evaluate the integrals in Eq. 35 separately at the upper limit and lower limit as follows.

$$A(t_1) = \frac{1}{2} \left[- \int_{-\infty}^0 [x(\tau + t_1) + x(\tau - t_1)] \sin(\omega_1 \tau) d\tau + \int_{-\infty}^0 [E_0(\tau + t_1) + E_0(\tau - t_1)] \sin(\omega_1 \tau) d\tau - B(t_1) \right] = 0 \quad (36)$$

We see that $B(t_1)$ equals **integration constant** K_I , added to an extra term which is **non-zero** in the **general** case.

In **Appendix G**, for the **specific case** of our function $E_p(t) = 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} e^{-\sigma t} = E_0(t)e^{-\sigma t}$ and for $0 < |\sigma| < \frac{1}{2}$, we show that $B(t_1) = 0 + K_I$ by using integration by parts method and evaluating the integrals in Eq. 36 at the lower limit of $\tau = -\infty$.

Integration constant K_I gets **cancelled** at the upper and lower limit of the indefinite integrals in Eq. 36 given by $-\int [x(\tau + t_1) + x(\tau - t_1)] \sin(\omega_1 \tau) d\tau$ and $\int [E_0(\tau + t_1) + E_0(\tau - t_1)] \sin(\omega_1 \tau) d\tau$.

3.1. Final Step in the proof of theorem.

We can write $A(t_1) = y(t_1) + y(-t_1) = 0$ as follows, with integrals evaluated **only** at the upper limit and integration constant K_I **omitted** in equations below because it gets **cancelled** at the upper and lower limit of the indefinite integrals in Eq. 36.

$$y(t_1) = -\frac{1}{2} \int_{-\infty}^0 x(\tau + t_1) \sin(\omega_1 \tau) d\tau + \frac{1}{2} \int_{-\infty}^0 E_0(\tau + t_1) \sin(\omega_1 \tau) d\tau = -y(-t_1) = y_{odd}(t_1) \quad (37)$$

We can see that $y(t_1)$ is an **odd function** of variable t_1 .

We can substitute $\tau + t_1 = t$ and write as follows.

$$\begin{aligned} y(t_1) &= -\frac{1}{2} [\cos(\omega_1 t_1) \int_{-\infty}^{t_1} x(t) \sin(\omega_1 t) dt - \sin(\omega_1 t_1) \int_{-\infty}^{t_1} x(t) \cos(\omega_1 t) dt] \\ &+ \frac{1}{2} [\cos(\omega_1 t_1) \int_{-\infty}^{t_1} E_0(t) \sin(\omega_1 t) dt - \sin(\omega_1 t_1) \int_{-\infty}^{t_1} E_0(t) \cos(\omega_1 t) dt] = y_{odd}(t_1) \end{aligned}$$

(38)

We can evaluate $\frac{d^2 y(t_1)}{dt_1^2} + \omega_1^2 y(t_1) = z_{odd}(t_1)$ as follows, where $z_{odd}(t_1)$ is an **odd function** of variable t_1 . In **Appendix E**, we show that if $f(t) = \int^t x(\tau) d\tau$, then $\frac{df(t)}{dt} = x(t)$, where $x(t)$ is an analytic function and the indefinite integral is evaluated only at the upper limit and we also derive in detail the equation $\frac{d^2 y(t_1)}{dt_1^2} + \omega_1^2 y(t_1) = \frac{\omega_1}{2} [x(t_1) - E_0(t_1)]$. We use $x(t_1) = E_0(t_1)e^{-2\sigma t_1}$ below.

$$\begin{aligned}\frac{d^2 y(t_1)}{dt_1^2} + \omega_1^2 y(t_1) &= z_{odd}(t_1) \\ \frac{\omega_1}{2} [x(t_1) - E_0(t_1)] &= z_{odd}(t_1) \\ \frac{\omega_1}{2} [E_0(t_1)e^{-2\sigma t_1} - E_0(t_1)] &= z_{odd}(t_1) \\ \frac{\omega_1}{2} E_0(t_1)[e^{-2\sigma t_1} - 1] &= z_{odd}(t_1)\end{aligned}$$

(39)

We use the fact that $\omega_1 \neq 0$. We know that $E_0(t_1) = 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t_1} - 3\pi n^2 e^{2t_1}] e^{-\pi n^2 e^{2t_1}} e^{\frac{t_1}{2}}$ is an **even function** of variable t_1 and $E_0(t_1) \neq 0$, hence we require $e^{-2\sigma t_1} - 1$ to be an **odd function** of variable t_1 which is possible **only** for $\sigma = 0$ corresponding to the critical line.

We have derived this result for $0 < \sigma < \frac{1}{2}$ and we use the property $\xi(\frac{1}{2} + \sigma + i\omega) = \xi(\frac{1}{2} - \sigma - i\omega)$ to show that the result holds for $-\frac{1}{2} < \sigma < 0$.

Therefore, the assumption in **Statement 1** that Riemann's Xi Function given by $\xi(\frac{1}{2} + \sigma + i\omega) = E_{pw}(\omega)$ has a zero at $\omega = \omega_0$, where ω_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.

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Appendix A.

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 $E_0(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} E_{0\omega}(\omega) e^{i\omega t} d\omega = 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}}$. This is re-derived in Appendix H.

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

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

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

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

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

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 L^1 integrable function.

We use the fact that $E_{0\omega}(z) = \xi(\frac{1}{2} + iz) = \xi(\frac{1}{2} - y + ix) = \int_{-\infty}^{\infty} E_0(t) e^{-izt} dt = \int_{-\infty}^{\infty} E_0(t) e^{yt} e^{-ixt} dt$, **goes to zero** as $x \rightarrow \pm\infty$ when $-\sigma \leq y \leq 0$, given that $E_0(t) e^{yt}$ is a L^1 integrable function in the interval $-\infty \leq t \leq \infty$ as per (Riemann-Lebesgue Lemma). Hence the integral in above equation **vanishes** along the contours C_2 and C_4 . We can write Eq. A.2 as follows.

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

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

Appendix B. Alternate Taylor's series representation of $E_p(t)$

We can substitute $z = e^{2t}$ in Eq. 2 for $E_p(t)$ reproduced below.

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

$$f(z) = 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 z^2 - 3\pi n^2 z] e^{-\pi n^2 z}$$
(B.1)

We can expand the real analytic function $f(z)$ using Taylor series expansion **around** $z = 1$ as follows.

$$f(z) = \left[\sum_{n,k} (a_{nk} (z-1)^{(k+2)} - b_{nk} (z-1)^{(k+1)}) \right] e^{-\pi n^2}$$

$$\sum_{n,k} = \sum_{n=1}^{\infty} \sum_{k=0}^{\infty}, \quad a_{nk} = 4\pi^2 n^4 d_{nk}, \quad b_{nk} = 6\pi n^2 d_{nk}, \quad d_{nk} = \frac{(-\pi n^2)^k}{k!}$$
(B.2)

Now we substitute $z = e^{2t}$ in Eq. B.2 and we can write the Taylor series expansion of $E_p(t)$ as follows and we use binomial series expansion for $(e^{2t} - 1)^v = \sum_{p=0}^v \binom{v}{p} (-1)^p e^{2t(v-p)}$ for v is a positive integer.

$$E_p(t) = \left[\sum_{n,k} (a_{nk} (e^{2t} - 1)^{(k+2)} - b_{nk} (e^{2t} - 1)^{(k+1)}) \right] e^{-\pi n^2} e^{\frac{t}{2}} e^{-\sigma t}$$

$$E_p(t) = \left[\sum_{n,k} (a_{nk} \left[\sum_{p=0}^{k+2} \binom{k+2}{p} (-1)^p e^{2t(k+2-p)} \right] - b_{nk} \left[\sum_{p=0}^{k+1} \binom{k+1}{p} (-1)^p e^{2t(k+1-p)} \right]) \right] e^{-\pi n^2} e^{\frac{t}{2}} e^{-\sigma t}$$
(B.3)

This equation can be simplified as follows.

$$E_p(t) = \sum_{n,k} \left[\sum_{p=0}^{k+2} a'_{nkp} e^{(2k+\frac{9}{2}-2p)t} - \sum_{p=0}^{k+1} b'_{nkp} e^{(2k+\frac{5}{2}-2p)t} \right] e^{-\sigma t} = E_0(t) e^{-\sigma t}$$

$$a'_{nkp} = a_{nk} e^{-\pi n^2} \binom{k+2}{p} (-1)^p, \quad b'_{nkp} = b_{nk} e^{-\pi n^2} \binom{k+1}{p} (-1)^p$$
(B.4)

Given that $E_0(t) = E_0(-t)$, we can write $E_p(t)$ as an **infinite summation** of two-sided decaying exponential functions as follows.

$$E_p(t) = E_0(t) e^{-\sigma t}, \quad E_0(t) = \sum_{n,k} \left[\sum_{p=0}^{k+2} a'_{nkp} e^{(2k+\frac{9}{2}-2p)t} - \sum_{p=0}^{k+1} b'_{nkp} e^{(2k+\frac{5}{2}-2p)t} \right]$$

$$E_p(t) = [E_0(t) u(-t) + E_0(-t) u(t)] e^{-\sigma t}$$
(B.5)

Appendix C. Properties of Fourier Transforms

In this section, some well-known properties of Fourier transforms are re-derived.

Appendix C.1. *Convolution Theorem: Multiplication of $g(t)$ and $h(t)$ corresponds to convolution in Fourier transform domain*

We start with the Fourier transform equation $F(\omega) = \int_{-\infty}^{\infty} f(t)e^{-i\omega t}dt$ where $f(t) = g(t)h(t)$ and show that $F(\omega) = \frac{1}{2\pi}[G(\omega) * H(\omega)] = \frac{1}{2\pi} \int_{-\infty}^{\infty} G(\omega')H(\omega - \omega')d\omega'$ obtained by the **convolution** of the functions $G(\omega)$ and $H(\omega)$ which correspond to the Fourier transforms of $g(t)$ and $h(t)$ respectively.

$$F(\omega) = \int_{-\infty}^{\infty} f(t)e^{-i\omega t}dt = \int_{-\infty}^{\infty} g(t)h(t)e^{-i\omega t}dt \quad (\text{C.1})$$

We use the inverse Fourier transform equation $g(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} G(\omega')e^{i\omega' t}d\omega'$ and interchange the order of integration in equations below.

$$\begin{aligned} F(\omega) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \left[\int_{-\infty}^{\infty} G(\omega')e^{i\omega' t}d\omega' \right] h(t)e^{-i\omega t}dt \\ F(\omega) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} G(\omega') \left[\int_{-\infty}^{\infty} e^{i\omega' t} h(t)e^{-i\omega t}dt \right] d\omega' \\ F(\omega) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} G(\omega') \left[\int_{-\infty}^{\infty} h(t)e^{-i(\omega - \omega')t}dt \right] d\omega' \end{aligned} \quad (\text{C.2})$$

We substitute $\int_{-\infty}^{\infty} h(t)e^{-i(\omega - \omega')t}dt = H(\omega - \omega')$ in Eq. C.2 and arrive at the convolution theorem.

$$F(\omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} G(\omega')H(\omega - \omega')d\omega' = \int_{-\infty}^{\infty} g(t)h(t)e^{-i\omega t}dt \quad (\text{C.3})$$

Appendix C.2. *Fourier transform of Real $g(t)$*

In this section, we show that the Fourier transform of a real function $g(t)$, given by $G(\omega) = G_R(\omega) + iG_I(\omega)$ has the properties given by $G_R(-\omega) = G_R(\omega)$ and $G_I(-\omega) = -G_I(\omega)$.

$$\begin{aligned} G(\omega) &= \int_{-\infty}^{\infty} g(t)e^{-i\omega t}dt = G_R(\omega) + iG_I(\omega) \\ G_R(\omega) &= \int_{-\infty}^{\infty} g(t) \cos(\omega t)dt = G_R(-\omega) \\ G_I(\omega) &= - \int_{-\infty}^{\infty} g(t) \sin(\omega t)dt = -G_I(-\omega) \end{aligned} \quad (\text{C.4})$$

Appendix C.3. Even part of $g(t)$ corresponds to real part of Fourier transform $G(\omega)$

In this section, we show that the **even part** of real function $g(t)$, given by $g_{\text{even}}(t) = \frac{1}{2}[g(t) + g(-t)]$, corresponds to **real part** of its Fourier transform $G(\omega)$. We use the fact that $G_R(-\omega) = G_R(\omega)$ and $G_I(-\omega) = -G_I(\omega)$ for a real function $g(t)$.

$$\begin{aligned} G(\omega) &= \int_{-\infty}^{\infty} g(t)e^{-i\omega t} dt = G_R(\omega) + iG_I(\omega) \\ \int_{-\infty}^{\infty} g_{\text{even}}(t)e^{-i\omega t} dt &= \int_{-\infty}^{\infty} \frac{1}{2}[g(t) + g(-t)]e^{-i\omega t} dt = \frac{1}{2}[G(\omega) + G(-\omega)] = G_R(\omega) \end{aligned} \quad (\text{C.5})$$

Appendix C.4. Odd part of $g(t)$ corresponds to imaginary part of Fourier transform $G(\omega)$

In this section, we show that the **odd part** of real function $g(t)$, given by $g_{\text{odd}}(t) = \frac{1}{2}[g(t) - g(-t)]$, corresponds to **imaginary part** of its Fourier transform $G(\omega)$. We use the fact that $G_R(-\omega) = G_R(\omega)$ and $G_I(-\omega) = -G_I(\omega)$ for a real function $g(t)$.

$$\begin{aligned} G(\omega) &= \int_{-\infty}^{\infty} g(t)e^{-i\omega t} dt = G_R(\omega) + iG_I(\omega) \\ \int_{-\infty}^{\infty} g_{\text{odd}}(t)e^{-i\omega t} dt &= \int_{-\infty}^{\infty} \frac{1}{2}[g(t) - g(-t)]e^{-i\omega t} dt = \frac{1}{2}[G(\omega) - G(-\omega)] = iG_I(\omega) \end{aligned} \quad (\text{C.6})$$

Appendix C.5. $E_p(t), h(t), g(t)$ are L^1 integrable functions and their Fourier Transforms are finite.

The inverse Fourier Transform of the function $E_{p\omega}(\omega) = \xi(\frac{1}{2} + \sigma + i\omega)$ is given by $E_p(t) = E_0(t)e^{-\sigma t}$. 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 $-\infty < t < \infty$. We see that $E_p(t) = 0$ at $t = \pm\infty$ and hence $E_p(t) \geq 0$ for all $|t| \leq \infty$.

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 L^1 **integrable function** and its Fourier transform $E_{p\omega}(\omega)$ goes to zero as $\omega \rightarrow \pm\infty$, as per Riemann Lebesgue Lemma.

Let us consider a new function $g(t) = E_p(t)e^{-\sigma t}u(-t) + E_p(t)e^{\sigma t}u(t)$ where $g(t)$ is a real function of variable t and $u(t)$ is Heaviside unit step function and $0 < \sigma < \frac{1}{2}$. We can see that $g(t)h(t) = E_p(t)$ 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 L^1 **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 and its Fourier transform $H(\omega)$ goes to zero as $\omega \rightarrow \pm\infty$, as per Riemann Lebesgue Lemma.

We can see that $g(t) = E_p(t)e^{-\sigma t}u(-t) + E_p(t)e^{\sigma t}u(t) \geq 0$ for all $|t| \leq \infty$ because $E_p(t) \geq 0$ for all $|t| \leq \infty$. Given that $E_p(t) = E_0(t)e^{-\sigma t} = [E_0(t)u(-t) + E_0(-t)u(t)]e^{-\sigma t}$ where $E_0(t) = 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} -$

$3\pi n^2 e^{2t}]e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}}$, we see that $g(t)$ goes to zero as $t \rightarrow -\infty$ with its order of decay greater than e^{2t} and $g(t)$ goes to zero as $t \rightarrow \infty$ with its order of decay greater than $e^{-\frac{5t}{2}}$, for $0 < \sigma < \frac{1}{2}$. Hence $g(t)$ is an L^1 **integrable function** and its Fourier transform $G(\omega)$ goes to zero as $\omega \rightarrow \pm\infty$, as per Riemann Lebesgue Lemma.

Appendix C.6. Convolution integral convergence

Let us consider a function whose **first derivative is discontinuous** at $t = 0$, for example $h(t) = e^{\sigma t}u(-t) + e^{-\sigma t}u(t)$. 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 $-\frac{A_0}{\omega^2}$ and has a **fall off rate** of $\frac{1}{\omega^2}$ as $|\omega| \rightarrow \infty$ and $\int_{-\infty}^{\infty} H(\omega)d\omega$ converges.

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

Let us consider a new function $g(t) = E_p(t)e^{-\sigma t}u(-t) + E_p(t)e^{\sigma t}u(t)$ where $g(t)$ is a real function of variable t and $u(t)$ is Heaviside unit step function and $0 < \sigma < \frac{1}{2}$. We can see that $g(t)h(t) = E_p(t)$ where $h(t) = e^{\sigma t}u(-t) + e^{-\sigma t}u(t)$.

We can see that $G(\omega), H(\omega)$ have **fall-off rate** of $\frac{1}{\omega^2}$ as $|\omega| \rightarrow \infty$ because the **first derivatives** of $g(t), h(t)$ are **discontinuous** at $t = 0$. Also, $E_p(t), h(t), g(t)$ are L^1 integrable functions and their Fourier Transforms are finite as shown in Appendix C.5. Hence the convolution integral below converges to a finite value for $|\omega| \leq \infty$.

$$F(\omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} G(\omega')H(\omega - \omega')d\omega' = \frac{1}{2\pi} [G(\omega) * H(\omega)] \quad (C.7)$$

Appendix D. Dirac delta derivatives vanish when we consider even derivatives of $g(t)$ and take their odd part $g_{2r_{odd}}(t)$

Let us consider the **second derivative** of the function $g(t)$ given by $g_2(t) = \frac{d^2 g(t)}{dt^2}$ where $g(t) = E_p(t)e^{-\sigma t}u(-t) + E_p(t)e^{\sigma t}u(t)$ and $h(t) = e^{\sigma t}u(-t) + e^{-\sigma t}u(t)$ and $g(t)h(t) = E_p(t)$. We see that $E_p(t)$ is an analytic function in the interval $-\infty \leq t \leq \infty$ and even derivatives of $g(t)$ have dirac delta functions at $t = 0$.

We can show that **dirac delta function** $d_0(t) = \delta(t)$ which is present in $g_2(t)$ and its **even derivatives** $d_{2r-2}(t)$ which are present in $g_{2r}(t) = \frac{d^{2r} g(t)}{dt^{2r}}$ **vanish**, when we take the Fourier transform of the function $g_{2r_{odd}}(t) = \frac{1}{2}[g_{2r}(t) - g_{2r}(-t)]$ for positive integer r , because **dirac delta function and its even derivatives have even symmetry**, while $g_{2r_{odd}}(t)$ has **odd symmetry**.

$$\begin{aligned} g(t) &= g_-(t)u(-t) + g_+(t)u(t) \\ g_-(t) &= E_p(t)e^{-\sigma t}, \quad g_+(t) = E_p(t)e^{\sigma t} \\ g_2(t) &= \frac{d^2 g(t)}{dt^2} = \frac{d^2 g_-(t)}{dt^2}u(-t) + \frac{d^2 g_+(t)}{dt^2}u(t) + A_0 d_0(t), \quad A_0 = \left[\frac{dg_+(t)}{dt} - \frac{dg_-(t)}{dt}\right]_{t=0} \\ g_{2r}(t) &= \frac{d^{2r} g(t)}{dt^{2r}} = \frac{d^{2r} g_-(t)}{dt^{2r}}u(-t) + \frac{d^{2r} g_+(t)}{dt^{2r}}u(t) + A_{2r-2}d_0(t) + \sum_{k=0}^{r-2} A_{2k} \frac{d^{2r-2-2k}(d_{2k}(t))}{dt^{2r-2-2k}} \\ A_{2r-2} &= \left[\frac{d^{2r-1} g_+(t)}{dt^{2r-1}} - \frac{d^{2r-1} g_-(t)}{dt^{2r-1}}\right]_{t=0}, \quad A_{2k} = \left[\frac{d^{2k+1} g_+(t)}{dt^{2k+1}} - \frac{d^{2k+1} g_-(t)}{dt^{2k+1}}\right]_{t=0} \end{aligned}$$

(D.1)

Then we take the **odd part** of the functions $g_{2r}(t)$ given by $g_{2r_{odd}}(t) = \frac{1}{2}(g_{2r}(t) - g_{2r}(-t))$ and take their Fourier transforms given by $iG_{2r_I}(\omega) = i(-\omega^2)^r G_I(\omega)$. We can see that the Fourier transform of the delta function and its even derivatives **vanish** given that **dirac delta function and its even derivatives have even symmetry** in Eq. D.1 and **do not interfere** with the results. This is shown below.

Let us consider the Fourier transform of Dirac delta function $d_0(t) = \delta(t)$ and its derivatives for $r = 0, 1, \dots, \infty$. We use notation $F[d_0(t)]$ to represent Fourier transform of $d_0(t)$. We use the well known property that $F[\frac{d^{2r}g(t)}{dt^{2r}}] = (-\omega^2)^r G(\omega)$ for a general Fourier transformable function $g(t)$.

$$\begin{aligned} F[d_0(t)] &= \int_{-\infty}^{\infty} \delta(t) e^{-i\omega t} dt = 1 \\ F[d_2(t)] &= \int_{-\infty}^{\infty} \frac{d^2 d_0(t)}{dt^2} e^{-i\omega t} dt = -\omega^2 \\ F[d_{2r}(t)] &= \int_{-\infty}^{\infty} \frac{d^{2r} d_0(t)}{dt^{2r}} e^{-i\omega t} dt = (-\omega^2)^r \end{aligned} \quad (D.2)$$

We can see that $(-\omega^2)^r$ is a real and even function of ω and hence its inverse Fourier transform given by $\frac{d^{2r}d_0(t)}{dt^{2r}}$ is also a real and even function of t .

Appendix E.

In this section, we show that if $f(t) = \int^t x(\tau) d\tau$, then $\frac{df(t)}{dt} = x(t)$, where $x(t)$ is an analytic function in the interval $-\infty \leq t \leq \infty$ and the indefinite integral is evaluated only at the upper limit.

If $x(\tau)$ is an analytic function, then we can express it using Taylor series expansion around $\tau = 0$ as follows, where $x_n = \frac{1}{n!} [\frac{d^n(x(\tau))}{d\tau^n}]_{\tau=0}$ and K_0 is an integration constant in the indefinite integral $f(\tau) = \int x(\tau) d\tau$.

$$\begin{aligned} x(\tau) &= x_0 + x_1\tau + x_2\tau^2 + x_3\tau^3 + \dots \\ f(\tau) &= \int x(\tau) d\tau = K_0 + x_0\tau + x_1\frac{\tau^2}{2} + x_2\frac{\tau^3}{3} + x_3\frac{\tau^4}{4} + \dots \\ \frac{df(\tau)}{d\tau} &= x_0 + x_1\tau + x_2\tau^2 + x_3\tau^3 + \dots = x(\tau) \end{aligned} \quad (E.1)$$

Now we can repeat the steps above for $f(t) = \int^t x(\tau) d\tau$ as follows.

$$\begin{aligned} f(t) &= \int^t x(\tau) d\tau = [K_0 + x_0\tau + x_1\frac{\tau^2}{2} + x_2\frac{\tau^3}{3} + x_3\frac{\tau^4}{4} + \dots]^t = K_0 + x_0t + x_1\frac{t^2}{2} + x_2\frac{t^3}{3} + x_3\frac{t^4}{4} + \dots \\ \frac{df(t)}{dt} &= x_0 + x_1t + x_2t^2 + x_3t^3 + \dots = x(t) \end{aligned} \quad (E.2)$$

We have shown that if $f(t) = \int^t x(\tau) d\tau$, then $\frac{df(t)}{dt} = x(t)$.

Now, we start with $y(t_1)$ in Eq. 38 and derive in detail $\frac{d^2 y(t_1)}{dt_1^2} + \omega_1^2 y(t_1) = \frac{\omega_1}{2}[x(t_1) - E_0(t_1)]$ in Eq. 39 as follows.

$$\begin{aligned} y(t_1) = & -\frac{1}{2}[\cos(\omega_1 t_1) \int^{t_1} x(t) \sin(\omega_1 t) dt - \sin(\omega_1 t_1) \int^{t_1} x(t) \cos(\omega_1 t) dt] \\ & + \frac{1}{2}[\cos(\omega_1 t_1) \int^{t_1} E_0(t) \sin(\omega_1 t) dt - \sin(\omega_1 t_1) \int^{t_1} E_0(t) \cos(\omega_1 t) dt] \end{aligned} \quad (\text{E.3})$$

We take the first derivative of $y(t_1)$ as follows.

$$\begin{aligned} \frac{dy(t_1)}{dt_1} = & -\frac{\omega_1}{2}[-\sin(\omega_1 t_1) \int^{t_1} x(t) \sin(\omega_1 t) dt - \cos(\omega_1 t_1) \int^{t_1} x(t) \cos(\omega_1 t) dt] \\ & + \frac{\omega_1}{2}[-\sin(\omega_1 t_1) \int^{t_1} E_0(t) \sin(\omega_1 t) dt - \cos(\omega_1 t_1) \int^{t_1} E_0(t) \cos(\omega_1 t) dt] \end{aligned} \quad (\text{E.4})$$

We take the second derivative of $y(t_1)$ as follows.

$$\begin{aligned} \frac{d^2 y(t_1)}{dt_1^2} = & -\frac{\omega_1^2}{2}[-\cos(\omega_1 t_1) \int^{t_1} x(t) \sin(\omega_1 t) dt + \sin(\omega_1 t_1) \int^{t_1} x(t) \cos(\omega_1 t) dt] \\ & + \frac{\omega_1^2}{2}[-\cos(\omega_1 t_1) \int^{t_1} E_0(t) \sin(\omega_1 t) dt + \sin(\omega_1 t_1) \int^{t_1} E_0(t) \cos(\omega_1 t) dt] + \frac{\omega_1}{2}[x(t_1) - E_0(t_1)] \end{aligned} \quad (\text{E.5})$$

Now we evaluate $\frac{d^2 y(t_1)}{dt_1^2} + \omega_1^2 y(t_1)$ as follows and get Eq. 39 .

$$\frac{d^2 y(t_1)}{dt_1^2} + \omega_1^2 y(t_1) = \frac{\omega_1}{2}[x(t_1) - E_0(t_1)] \quad (\text{E.6})$$

Appendix F.

We start with Eq. 34 as follows.

$$A(t_1) = \sum_{r=0}^{\infty} S_{2r} \frac{t_1^{2r}}{(2r)!} = - \int_{-\infty}^0 \left[\sum_{r=0}^{\infty} \frac{d^{2r}(E_0(\tau)e^{-2\sigma\tau})}{d\tau^{2r}} \frac{t_1^{2r}}{(2r)!} \right] \sin(\omega_1 \tau) d\tau + \int_{-\infty}^0 \left[\sum_{r=0}^{\infty} \frac{d^{2r}E_0(\tau)}{d\tau^{2r}} \frac{t_1^{2r}}{(2r)!} \right] \sin(\omega_1 \tau) d\tau = 0 \quad (\text{F.1})$$

In Eq. F.1 we have $f(\tau) = \sum_{r=0}^{\infty} \frac{d^{2r}x(\tau)}{d\tau^{2r}} \frac{t_1^{2r}}{(2r)!}$ inside the first integral, where $x(\tau) = E_0(\tau)e^{-2\sigma\tau}$ and we can show that $f(\tau) = \frac{1}{2}[x(\tau + t_1) + x(\tau - t_1)]$ using the inverse Fourier transform representation of $E_0(\tau) = \frac{1}{2\pi} \int_{-\infty}^{\infty} E_0\omega(\omega) e^{i\omega\tau} d\omega$, given that $E_0(\tau)e^{-2\sigma\tau}$ is an analytic function in the interval $-\infty \leq \tau \leq \infty$

and hence infinitely differentiable and it is also Fourier transformable.

Similarly, we can show that $d(\tau) = \sum_{r=0}^{\infty} \frac{d^{2r} E_0(\tau)}{d\tau^{2r}} \frac{t_1^{2r}}{(2r)!} = \frac{1}{2}[E_0(\tau + t_1) + E_0(\tau - t_1)]$ inside the second integral.

We substitute $E_0(\tau) = \frac{1}{2\pi} \int_{-\infty}^{\infty} E_{0\omega}(\omega) e^{i\omega\tau} d\omega$ in the equation for $f(\tau)$ and we write as follows.

$$f(\tau) = \sum_{r=0}^{\infty} \frac{d^{2r} x(\tau)}{d\tau^{2r}} \frac{t_1^{2r}}{(2r)!} = \frac{1}{2\pi} \sum_{r=0}^{\infty} \frac{d^{2r} ([\int_{-\infty}^{\infty} E_{0\omega}(\omega) e^{i\omega\tau} d\omega] e^{-2\sigma\tau})}{d\tau^{2r}} \frac{t_1^{2r}}{(2r)!} \quad (\text{F.2})$$

In Appendix C.6, we have shown that if the $(N-1)^{th}$ **derivative** of a function $P(t)$ is **discontinuous** at $t = 0$ then its Fourier transform $P(\omega)$ has a **fall-off rate** of $\frac{1}{\omega^N}$ as $|\omega| \rightarrow \infty$. We know that $E_0(t)$ is an analytic function which is infinitely differentiable which produces no discontinuities in $|t| \leq \infty$. Hence its Fourier transform $E_{0\omega}(\omega)$ has a fall-off rate faster than $\frac{1}{\omega^M}$ as $M \rightarrow \infty$ and it should have a fall-off rate **at least** of the order of $e^{-A|\omega|}$ where $A > 0$.

We can interchange the order of integration and summation as follows, because for every value of r in equation below, **the integral converges**.

$$f(\tau) = \frac{1}{2\pi} \int_{-\infty}^{\infty} E_{0\omega}(\omega) [\sum_{r=0}^{\infty} \frac{d^{2r} e^{(i\omega-2\sigma)\tau}}{d\tau^{2r}} \frac{t_1^{2r}}{(2r)!}] d\omega = \frac{1}{2\pi} \int_{-\infty}^{\infty} E_{0\omega}(\omega) [\sum_{r=0}^{\infty} (i\omega - 2\sigma)^{2r} e^{(i\omega-2\sigma)\tau} \frac{t_1^{2r}}{(2r)!}] d\omega \quad (\text{F.3})$$

We can simplify this equation as follows.

$$\begin{aligned} f(\tau) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} E_{0\omega}(\omega) \frac{1}{2} [e^{(i\omega-2\sigma)t_1} + e^{-(i\omega-2\sigma)t_1}] e^{(i\omega-2\sigma)\tau} d\omega \\ f(\tau) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} E_{0\omega}(\omega) \frac{1}{2} [e^{(i\omega-2\sigma)(\tau+t_1)} + e^{(i\omega-2\sigma)(\tau-t_1)}] d\omega \end{aligned} \quad (\text{F.4})$$

We can simplify this equation as follows, using the inverse Fourier transform representation of $E_0(\tau) = \frac{1}{2\pi} \int_{-\infty}^{\infty} E_{0\omega}(\omega) e^{i\omega\tau} d\omega$ and $x(\tau) = E_0(\tau) e^{-2\sigma\tau}$.

$$f(\tau) = \frac{1}{2} [x(\tau + t_1) + x(\tau - t_1)] \quad (\text{F.5})$$

Comparing Eq. F.2 and Eq. F.5, we can see that $f(\tau) = \sum_{r=0}^{\infty} \frac{d^{2r} x(\tau)}{d\tau^{2r}} \frac{t_1^{2r}}{(2r)!} = \frac{1}{2} [x(\tau + t_1) + x(\tau - t_1)]$.

Similarly, we see that $d(\tau) = \sum_{r=0}^{\infty} \frac{d^{2r} E_0(\tau)}{d\tau^{2r}} \frac{t_1^{2r}}{(2r)!} = \frac{1}{2} [E_0(\tau + t_1) + E_0(\tau - t_1)]$.

$$\begin{aligned} f(\tau) &= \sum_{r=0}^{\infty} \frac{d^{2r} x(\tau)}{d\tau^{2r}} \frac{t_1^{2r}}{(2r)!} = \frac{1}{2} [x(\tau + t_1) + x(\tau - t_1)] \\ d(\tau) &= \sum_{r=0}^{\infty} \frac{d^{2r} E_0(\tau)}{d\tau^{2r}} \frac{t_1^{2r}}{(2r)!} = \frac{1}{2} [E_0(\tau + t_1) + E_0(\tau - t_1)] \end{aligned}$$

(F.6)

Hence we can write Eq. F.1 as follows.

$$A(t_1) = \frac{1}{2} \left[- \int_{-\infty}^0 [x(\tau + t_1) + x(\tau - t_1)] \sin(\omega_1 \tau) d\tau + \int_{-\infty}^0 [E_0(\tau + t_1) + E_0(\tau - t_1)] \sin(\omega_1 \tau) d\tau \right] = 0 \quad (\text{F.7})$$

Appendix G.

In this section, we want to show that the inner indefinite integral in Eq. F.7 reproduced below, can be expressed as $I_0(\tau, t_1) = J_0(\tau, t_1) + K_I$ where K_I is the integration constant and we will show that $J_0(\tau, t_1) = 0$ when evaluated at the lower limit of $\tau = -\infty$, for the **specific case** of our function $E_p(t) = 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} e^{-\sigma t} = E_0(t) e^{-\sigma t}$. The **integration constant** K_I gets cancelled when evaluating $I_0(\tau, t_1)$ at the upper and lower limits of the integral.

$$A(t_1) = \frac{1}{2} \left[- \int_{-\infty}^0 [x(\tau + t_1) + x(\tau - t_1)] \sin(\omega_1 \tau) d\tau + \int_{-\infty}^0 [E_0(\tau + t_1) + E_0(\tau - t_1)] \sin(\omega_1 \tau) d\tau \right] = 0 \quad (\text{G.1})$$

The inner indefinite integral in Eq. G.1 can be written as follows, where $x(\tau) = E_0(\tau) e^{-2\sigma\tau}$.

$$I_0(\tau, t_1) = \frac{1}{2} \left[- \int [x(\tau + t_1) + x(\tau - t_1)] \sin(\omega_1 \tau) d\tau + \int [E_0(\tau + t_1) + E_0(\tau - t_1)] \sin(\omega_1 \tau) d\tau \right] = 0 \quad (\text{G.2})$$

We can write $E_0(t) = 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}}$ as follows using the shorthand notation

$$E_0(t) = \sum_{n,r} c_{nr} e^{-\pi n^2 e^{2t}} e^{K_r t} \text{ where } \sum_{n,r} = \sum_{n=1}^{\infty} \sum_{r=0}^1, \text{ where } c_{n1} = a_n, c_{n0} = -b_n, a_n = 4\pi^2 n^4; b_n = 6\pi n^2 \text{ and } K_r = \frac{5}{2} + 2r > 1 \text{ for } r = 0, 1.$$

Appendix G.1.

In Eq. G.2, let us evaluate the indefinite integral term $I_1(\tau) = \int x(\tau) \cos(\omega_1 \tau) d\tau$ as follows, where $x(\tau) = E_0(\tau) e^{-2\sigma\tau}$. We show that the indefinite integral can be expressed as $I_1(\tau) = J_1(\tau) + K_{I_1}$ where K_{I_1} is the integration constant and we will show that $J_1(\tau) = 0$ when evaluated at the lower limit of $\tau = -\infty$,

$$I_1(\tau) = \int x(\tau) \cos(\omega_1 \tau) d\tau = \int \sum_{n,r} c_{nr} e^{-\pi n^2 e^{2\tau}} e^{K_r \tau} e^{-2\sigma\tau} \cos(\omega_1 \tau) d\tau \quad (\text{G.3})$$

Using theorem of dominated convergence, we can interchange the order of integration and summation as follows, given that for every value of n and r, the integral converges.

$$I_1(\tau) = \sum_{n,r} c_{nr} \int e^{-\pi n^2 e^{2\tau}} e^{K_r \tau} e^{-2\sigma \tau} \cos(\omega_1 \tau) d\tau \quad (\text{G.4})$$

We substitute $e^{2\tau} = x$, $dx = 2x d\tau$, $\tau = \frac{\log_e(x)}{2}$ and write as follows. we use $K_2 = \frac{(K_r - 2\sigma)}{2} - 1$.

$$I_1(x) = \frac{1}{2} \sum_{n,r} c_{nr} \int e^{-\pi n^2 x} x^{K_2} \cos\left(\omega_1 \frac{\log_e(x)}{2}\right) dx \quad (\text{G.5})$$

Using **integration by parts** method $\int u dv = uv - \int v du$, we substitute $u = e^{-\pi n^2 x} \cos\left(\omega_1 \frac{\log_e(x)}{2}\right)$, $dv = x^{K_2} dx$ and hence we get $v = \frac{x^{(K_2+1)}}{(K_2+1)}$ and $du = e^{-\pi n^2 x} [\cos\left(\omega_1 \frac{\log_e(x)}{2}\right)(-\pi n^2) - \sin\left(\omega_1 \frac{\log_e(x)}{2}\right)\left(\frac{\omega_1}{2x}\right)] dx$ and we can write as follows using this method repeatedly.

$$\begin{aligned} I_1(x) = & \frac{1}{2} \sum_{n,r} c_{nr} e^{-\pi n^2 x} \left[\frac{x^{(K_2+1)}}{(K_2+1)} \cos\left(\omega_1 \frac{\log_e(x)}{2}\right) \right. \\ & - \frac{x^{(K_2+2)}}{(K_2+1)(K_2+2)} \left[\cos\left(\omega_1 \frac{\log_e(x)}{2}\right) [(-\pi n^2)] + \sin\left(\omega_1 \frac{\log_e(x)}{2}\right) \left[\frac{-\omega_1}{2x}\right] \right] \\ & + \frac{x^{(K_2+3)}}{(K_2+1)(K_2+2)(K_2+3)} \left[\cos\left(\omega_1 \frac{\log_e(x)}{2}\right) [(-\pi n^2)^2 - \left(\frac{\omega_1}{2x}\right)^2] + \sin\left(\omega_1 \frac{\log_e(x)}{2}\right) [2(-\pi n^2) \frac{-\omega_1}{2x}] - \dots \right] + K_{I_1} \end{aligned} \quad (\text{G.6})$$

We can simplify this as follows.

$$\begin{aligned} I_1(x) = & \frac{1}{2} \sum_{n,r} c_{nr} e^{-\pi n^2 x} \left[\frac{x^{(K_2+1)}}{(K_2+1)} \cos\left(\omega_1 \frac{\log_e(x)}{2}\right) \right. \\ & - \frac{x^{(K_2+1)}}{(K_2+1)(K_2+2)} \left[\cos\left(\omega_1 \frac{\log_e(x)}{2}\right) [(-\pi n^2)x] + \sin\left(\omega_1 \frac{\log_e(x)}{2}\right) \left[\frac{-\omega_1}{2}\right] \right] \\ & + \frac{x^{(K_2+1)}}{(K_2+1)(K_2+2)(K_2+3)} \left[\cos\left(\omega_1 \frac{\log_e(x)}{2}\right) [(-\pi n^2)^2 x^2 - \left(\frac{\omega_1}{2}\right)^2] + \sin\left(\omega_1 \frac{\log_e(x)}{2}\right) [2(-\pi n^2) \frac{-\omega_1 x}{2}] - \dots \right] + K_{I_1} \end{aligned} \quad (\text{G.7})$$

We want to evaluate the above indefinite integral $I_1(x)$ at the lower limit of $\tau = -\infty$ which corresponds to $x = 0$ under the substitution $e^{2\tau} = x$. We can see that $I_1(x) = 0$ at $x = 0$ plus an **integration constant** K_{I_1} which gets cancelled when evaluating the indefinite integral at the upper and lower limits. We can see that $K_2 + 1 > 0$ given that $K_2 = \frac{(K_r - 2\sigma)}{2} - 1$ and $K_r = \frac{5}{2} + 2r > 1$ for $r = 0, 1$ and $0 < |\sigma| < \frac{1}{2}$.

Similar to above method, we can evaluate the indefinite integral term $I_2(\tau) = \int x(\tau) \sin(\omega_1 \tau) d\tau$ in Eq. G.2 and we can show that the indefinite integral **equals zero**, when evaluated at the lower limit of $\tau = -\infty$, plus an **integration constant** which gets cancelled when evaluating the indefinite integral at the upper and lower limits.

We can use integration by parts method for the terms $x(\tau + t_1)$, $x(\tau - t_1)$, $E_0(\tau + t_1)$, $E_0(\tau - t_1)$ in Eq. G.2 and show that the indefinite integral **equals zero**, when evaluated at the lower limit of $\tau = -\infty$, plus an

integration constant which gets cancelled when evaluating the indefinite integral at the upper and lower limits.

Hence $I_0(\tau, t_1)$ in Eq. G.2, when evaluated at the lower limit of $\tau = -\infty$, equals zero plus the **integration constant** K_I .

We can see that the indefinite integral $I_1(x)$ in Eq. G.7 evaluated at the upper limit of $\tau = t$ which corresponds to $x = e^{2t}$ is a finite value plus **integration constant** K_{I_1} .

Hence $I_0(\tau, t_1)$ in Eq. G.2 is finite.

Appendix H.

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

In this section, we will re-derive the inverse Fourier Transform of Riemann's Xi function as $E_0(t) = 2 \sum_{n=1}^{\infty} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}}$. [4]

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 $y = \pi n^2 x$ and rederive as follows.

$$\begin{aligned} \Gamma\left(\frac{s}{2}\right) &= \int_0^{\infty} y^{\frac{s}{2}-1} e^{-y} dy \\ \Gamma\left(\frac{s}{2}\right) (\pi n^2)^{-\frac{s}{2}} &= \int_0^{\infty} x^{\frac{s}{2}-1} e^{-\pi n^2 x} dx \end{aligned} \tag{H.1}$$

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

$$\Gamma\left(\frac{s}{2}\right) \pi^{-\frac{s}{2}} \zeta(s) = \sum_{n=1}^{\infty} \int_0^{\infty} x^{\frac{s}{2}-1} e^{-\pi n^2 x} dx \tag{H.2}$$

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

$$\Gamma\left(\frac{s}{2}\right) \pi^{-\frac{s}{2}} \zeta(s) = \int_0^{\infty} x^{\frac{s}{2}-1} w(x) dx \tag{H.3}$$

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

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

(H.4)

$\xi(s)$ is an entire function, for all values of $Re[s]$ in the complex plane. We see that $\xi(s) = \xi(1-s)$.

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

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

(H.5)

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

$$\begin{aligned} \xi\left(\frac{1}{2} + i\omega\right) &= 2\frac{1}{2}\left(\frac{1}{2} + i\omega\right)\left(-\frac{1}{2} + i\omega\right) \int_{-\infty}^{\infty} e^{\frac{t}{2}} e^{i\omega t} \sum_{n=1}^{\infty} e^{-\pi n^2 e^{2t}} dt \\ \xi\left(\frac{1}{2} + i\omega\right) &= 2\frac{1}{2}\left[-\left(\frac{1}{4} + \omega^2\right) \int_{-\infty}^{\infty} \sum_{n=1}^{\infty} e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} e^{i\omega t} dt \right] \end{aligned}$$

(H.6)

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.

$$\begin{aligned} E_0(t) &= 2\frac{1}{2}\left[-\frac{1}{4}A(t) + \frac{d^2 A(t)}{dt^2}\right] \\ A(t) &= \sum_{n=1}^{\infty} e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} \\ \frac{dA(t)}{dt} &= \sum_{n=1}^{\infty} e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} \left[\frac{1}{2} - 2\pi n^2 e^{2t}\right] \\ \frac{d^2 A(t)}{dt^2} &= \sum_{n=1}^{\infty} e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} \left[-4\pi n^2 e^{2t} + \left(\frac{1}{2} - 2\pi n^2 e^{2t}\right)^2\right] \\ \frac{d^2 A(t)}{dt^2} &= \sum_{n=1}^{\infty} e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} \left[\frac{1}{4} + 4\pi^2 n^4 e^{4t} - 2\pi n^2 e^{2t} - 4\pi n^2 e^{2t}\right] \end{aligned}$$

(H.7)

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

$$\begin{aligned} E_0(t) &= \left[-\frac{1}{4}A(t) + \frac{d^2 A(t)}{dt^2}\right] \\ E_0(t) &= 2 \sum_{n=1}^{\infty} e^{-\pi n^2 e^{2t}} e^{\frac{t}{2}} [2\pi^2 n^4 e^{4t} - 3\pi n^2 e^{2t}] \end{aligned}$$

(H.8)