

$$\zeta(s) = \sum_{n \geq 1} \frac{1}{n^s}$$

$x^s = e^{s \log x}$
 $|n^s| = n^\sigma$
 $s > 1$
 $s = \sigma + it$
 $s: \sigma > 1$

$$\prod_p \left(1 + \frac{1}{p^s} + \frac{1}{p^{2s}} + \dots \right) = \sum_{n \geq 1} \frac{1}{n^s} \zeta(s)$$

$$\frac{1}{p_1^{s_1} p_2^{s_2} \dots p_k^{s_k}} = \frac{1}{n^s}$$

$$n = p_1^{e_1} p_2^{e_2} \dots p_k^{e_k}$$

$$\frac{1}{1-p^{-s}}$$

$$\zeta(s) = \prod_p \frac{1}{1-p^{-s}}$$

$s = \sigma + it$
 $\sigma > 1$
 $a_n = p_n^{-s}$

$\zeta(s) = \prod_p (1-p^{-s})^{-1}$ by UF in \mathbb{Z}

• Show no zero s with $\sigma > 1$

Marcus Num Lemma. Let $\{a_n\}_{n \geq 1} \subseteq \mathbb{C}$ st
 i) $\forall n: |a_n| < 1$ ii) $\sum_{n \geq 1} |a_n| < \infty$.

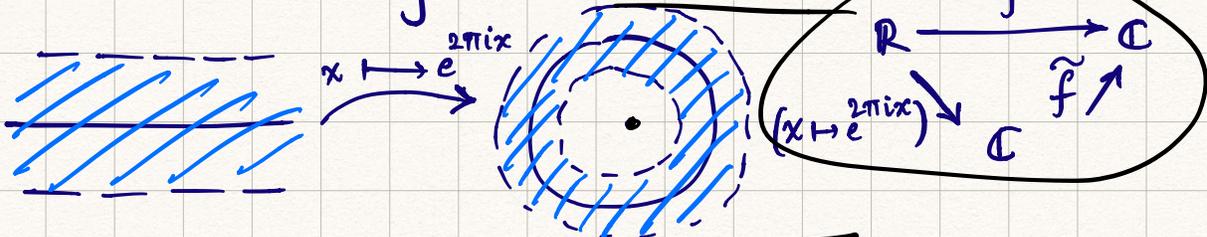
Then $\prod_{n=1}^{\infty} (1-a_n)$ converges absolutely to a finite nonzero limit and

$$\prod_{n=1}^{\infty} (1-a_n)^{-1} = \sum_{j=0}^{\infty} \sum_{(r_1, \dots, r_j)} a_1^{r_1} \dots a_j^{r_j} (*)$$

Sum is over all j -tuples (r_1, \dots, r_j) of nonnegative integers with $r_j \geq 1$. The sum & product of (*) are both absolutely convergent & hence independent of the order of the a_n .

"Recall" Basic Theory of Fourier & Mellin:

Suppose $f: \mathbb{R} \rightarrow \mathbb{C}$ differentiable & periodic with period 1. If f is sufficiently "nice" $f(x) = \tilde{f}(e^{2\pi i x})$



$$\tilde{f}(a) = \sum_{n=-\infty}^{\infty} c_n a^n \quad \therefore f(x) = \sum_{n=-\infty}^{\infty} c_n e^{2\pi i x n}$$

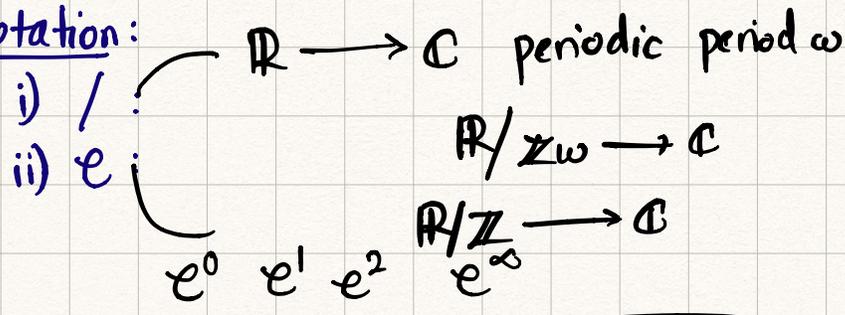
Fourier Series

c_n - Fourier coefficients. Obtained by

$$c_n = \int_0^1 f(x) e^{-2\pi i x n} dx$$

Important Lemma 2: If $f \in C^2(\mathbb{R})$ Then Fourier series $\xrightarrow{\text{abs}} f$.

Notation:



- i) Locally Lipschitz $\rightarrow \alpha$ -Hölder for some $\alpha \in (0, 1]$
- ii) Periodic \therefore Same as values on compact $\mathbb{R}/\mathbb{Z} \rightarrow$ bounded. \therefore Weierstrass.

$f: \mathbb{R} \rightarrow \mathbb{C}$ not necessarily periodic but $L^1(\mathbb{R})$ i.e. $\int_{\mathbb{R}} |f| dx < \infty$.

Define the **Fourier Transform**

Complex variable ξ

$$\hat{f}(\xi) = \int_{-\infty}^{\infty} f(x) e^{-2\pi i x \xi} dx$$

- Time vs Fr.

Thm 1. (Poisson Summation Formula) Let $f: \mathbb{R} \rightarrow \mathbb{C}$ be C^2

st. $\exists r > 1 : (|x|^r + 1)(|f(x)| + |f''(x)|) = O(1)$.

Then

$$\sum_{m=-\infty}^{\infty} f(m) = \sum_{n=-\infty}^{\infty} \hat{f}(n)$$

$$f = O(g)$$

$$|f| \leq B|g|$$

where both sums absolutely.

Pf. Define $F: \mathbb{R}/\mathbb{Z} \rightarrow \mathbb{C}$ by $F(x) = \sum_{m=-\infty}^{\infty} f(x+m)$; $\xrightarrow{\text{abs}}$ to C^2 function.

\therefore By Lemma 2, Fourier Series $\xrightarrow{\text{abs}} F$. In particular

$$\sum_m f(m) = F(0) = \sum_{n=-\infty}^{\infty} \left(\int_{\mathbb{R}} F(x) e^{-2\pi i x n} dx \right) e^{2\pi i \cdot 0 \cdot n}$$

$F(0) = \sum c_n \xrightarrow{\text{abs}}$

But now, $\int_0^1 F(x) e^{-2\pi i x n} dx = \int_0^1 \sum_{m=-\infty}^{\infty} f(x+m) e^{-2\pi i x n} dx$

$$= \sum_{m=-\infty}^{\infty} \int_0^1 \underline{f(x+m)} e^{-2\pi i x n} dx = \sum_{m=-\infty}^{\infty} \int_m^{m+1} f(x) e^{-2\pi i x n} dx = \int_{-\infty}^{\infty} f(x) e^{-2\pi i x n} dx$$

$$\sum_m f(m) = F(0) = \sum_n \hat{f}(n) = \underline{\underline{\hat{f}(n)}} \quad \square$$

Another transform: Mellin.

$f: \mathbb{R}_{>0} \rightarrow \mathbb{C}$ st "nice"
Define

- i) $x \rightarrow \infty$: decays fast enough
- ii) $x \rightarrow 0^+$: doesn't blow up too fast

$$(Mf)(s) = \int_0^{\infty} x^{s-1} f(x) dx = \int_0^{\infty} f(x) x^s \frac{dx}{x} \quad (\text{For } \sigma > 0)$$

IMPORTANT EXAMPLE. Take $f(x) = e^{-x}$

Then $Mf(s) = \int_0^{\infty} x^{s-1} e^{-x} dx = \boxed{\Gamma(s)}$



converges for $\sigma > 0$.

Observe: i) $\Gamma(1) = \int_0^{\infty} e^{-x} dx = [-e^{-x}]_0^{\infty} = 1 \quad \therefore \boxed{\Gamma(1) = 1}$

$\boxed{\Gamma(\sigma) = \Gamma(\sigma+1)}$ ii) If $\sigma > 0$, $\sigma \Gamma(\sigma) = \int_0^{\infty} e^{-x} d(x^\sigma) = \int_0^{\infty} x^\sigma d(e^{-x}) = \Gamma(\sigma+1)$

iii) Consider function $s\Gamma(s) - \Gamma(s+1)$ for $\text{Re}(s) > 0$.

$\Gamma(s+1) = s\Gamma(s)$ for $\text{Re}(s) > 0$.

Define $\Pi(s) = \Gamma(s+1)$. Then $\Pi(0) = 1$ & $\Pi(s) = s\Pi(s-1)$.

\therefore By induction, voilà! $\Pi(n) = n!$ $n \geq 0$

$\Pi(0) = 1$

$\boxed{\Gamma(n) = (n-1)!}$ $n \geq 1$

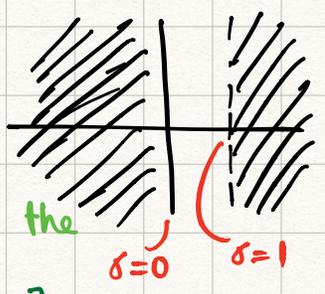
$\Pi(n) = n \Pi(n-1)$

Euler Mascheroni const. γ • Bohr-Mollerup • Euler-Masch.

Turns out, $\Gamma(s) = \frac{e^{-\gamma s}}{s} \prod_{n=1}^{\infty} \left(1 + \frac{s}{n}\right)^{-1} e^{s/n}$ $\gamma = \lim_{n \rightarrow \infty} (H_n - \log n)$ • Merci!
 $1 + \frac{1}{2} + \dots + \frac{1}{n}$ • No zeroes, only ∞s .
 Meromorphic on all of \mathbb{C} $\approx 0.577\dots$
 $0, -1, -2, -3, \dots$ • Residues?

Main Theorem. If $\xi(s) = \pi^{-s/2} \Gamma(s/2) \zeta(s)$ then ξ extends to $\xi \in \text{Mer}(\mathbb{C})$, holomorphic everywhere except for simple poles at $s=0, 1$.
 Further, "reflection formula" $\xi(s) = \xi(1-s)$.

Cor. 1. ζ extends to $\text{Mer}(\mathbb{C})$ with simple pole at $s=1$. It has zeroes at $s \in -2\mathbb{N}$, the "trivial" zeroes, and no other outside the



CRITICAL STRIP $0 \leq \sigma \leq 1$ $\text{Re}(s) \in [0, 1]$

$\zeta = \xi(s) / \pi^{-s/2} \Gamma(s/2)$ $\xi(s)$ $s = -2n \quad n \in \mathbb{N}_0$

Pf. Jacobi Theta function $\Theta(q) = \sum_{n=-\infty}^{\infty} q^{n^2} = 1 + 2 \sum_{n=1}^{\infty} q^{n^2} = \sum_{k \in \mathbb{Z}} (\Theta(q))^k$
 By Hadamard, $\sum \xrightarrow{\text{abs}} 0$ for $|q| < 1$

Consider the function $\theta(u) = \Theta(e^{-\pi u}) = 1 + 2 \sum_{n=1}^{\infty} e^{-\pi n^2 u}$

By above, converges for $\underline{\sigma > 0}$.

Lemma. $\theta(1/u) = u^{1/2} \theta(u)$ for $u \in \mathbb{R}_{>0}$.
 Pf.

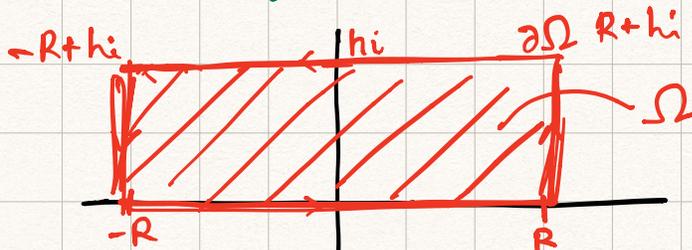
Consider function $f: \mathbb{R} \rightarrow \mathbb{C}$ by $f(x) = e^{-\pi u x^2} (u > 0)$.
 Satisfies conditions of Theorem 1: $\theta(u) = \sum_m f(m) = \sum_n \hat{f}(n)$

Now $\hat{f}(\xi) = \int_{-\infty}^{\infty} f(x) e^{-2\pi i x \xi} dx = \int_{-\infty}^{\infty} e^{-\pi u (x^2 + 2x \cdot i \xi / u)} dx$

$$\therefore \hat{f}(\xi) = \underline{e^{-\pi u' \xi^2}} \int_{-\infty}^{\infty} e^{-\pi u(x + i\xi/u)^2} dx = e^{-\pi u' \xi^2} \int_{-\infty + hi}^{\infty + hi} e^{-\pi u z^2} dz$$

CONTOUR INTEGRATION! Let $z = x + i\xi/u$ and $h = \text{Im}(i\xi/u)$.

Consider the contour $\partial\Omega$ where



But \leftarrow holomorphic every where

By Residue Theorem, $\oint_{\partial\Omega} e^{-\pi u z^2} dz = 2\pi i \sum_{a \in \Omega, z=a} \text{res}(e^{-\pi u z^2}) = \boxed{0}$

$$\therefore \int_{-R}^R e^{-\pi u x^2} dx - \int_{-R+hi}^{R+hi} e^{-\pi u z^2} dz + \int_R^{R+hi} e^{-\pi u z^2} dz + \int_{-R}^{-R+hi} e^{-\pi u z^2} dz =$$

But now $\left| \int_R^{R+hi} e^{-\pi u z^2} dz \right| \leq |hi| \cdot \left(\text{Sup}_{\substack{z=R+yi \\ y \text{ b/w } 0 \& h}} |e^{-\pi u z^2}| \right) \sim e^{-\pi u R^2}$

$\therefore \lim_{R \rightarrow \infty}$ gives 0.

$$\therefore \hat{f}(\xi) = \underline{e^{-\pi u' \xi^2}} \cdot \int_{-\infty}^{\infty} e^{-\pi u x^2} dx \xrightarrow{\text{Gaussian Integral}} = \underline{\sqrt{u} = u^{-1/2}}$$

\therefore By Poisson Summation, $\theta(u) = \sum_m f(m) = \sum_n \hat{f}(n) =$

$$\theta(u) = \sum_m f(m) = u^{-1/2} \sum_n e^{-\pi u^{-1} n^2} \theta(u^{-1})$$



Main Proof. $\theta: \mathbb{R}_{>0} \rightarrow \mathbb{C}$. $\theta(u) = u^{1/2} \theta(u)$

The $M\left(\frac{\theta(u)-1}{2}\right) = \int_0^\infty \left(\sum_{n=1}^\infty e^{-\pi n^2 u}\right) u^{s-1} du = \sum_{n=1}^\infty \int_0^\infty u^{s-1} e^{-\pi n^2 u} du$

(For $\sigma > 0$.)

By changing $v = \pi n^2 u$ $u = v/\pi n^2$

$$\frac{1}{\pi^{s-1} n^{2(s-1)}} \int_0^\infty v^{s-1} \cdot e^{-v} \cdot \frac{dv}{\pi n^2} = \frac{1}{(\pi n^2)^s} \int_0^\infty v^{s-1} e^{-v} dv = \frac{\Gamma(s)}{\pi^s n^{2s}}$$

$$\pi^{-s} \Gamma(s) \sum_{n=1}^\infty \frac{1}{n^{2s}} = \pi^{-s} \Gamma(s) \zeta(2s) = \zeta(2s). \quad M\left(\frac{\theta(u)-1}{2}\right) = \zeta(2s)$$

$$\therefore 2\zeta(s) = \int_0^\infty (\theta(u)-1) u^{s/2} \frac{du}{u} = \int_0^1 (\theta(u)-1) u^{s/2} \frac{du}{u} + \int_1^\infty (\theta(u)-1) u^{s/2} \frac{du}{u}$$

Now $\int_0^1 (\theta(u)-1) u^{s/2} \frac{du}{u} = -\frac{2}{s} u^{s/2} \Big|_0^1 + \int_0^1 \theta(u) u^{s/2} \frac{du}{u}$

$$= -\frac{2}{s} + \int_0^1 \theta(u) u^{s/2} \frac{du}{u}$$

Substitute $v = 1/u$. $du = \frac{-1}{v^2} dv$

$$\int_1^\infty \theta\left(\frac{1}{v}\right) v^{-s/2} dv \cdot \frac{1}{v^2}$$

$$\theta(1/v) = v^{1/2} \theta(v) \quad \int_1^\infty \theta(v) v^{(1-s)/2} \frac{dv}{v}$$

$$2\zeta(s) = -\frac{2}{s} + \int_1^\infty \theta(v) v^{(1-s)/2} \frac{dv}{v} + \int_1^\infty (\theta(u)-1) u^{s/2} \frac{du}{u}$$

(If also $\sigma < 1$.)

Therefore, $\zeta(s) + \frac{1}{s} + \frac{1}{1-s} = \frac{1}{2} \int_1^{\infty} (\theta(u) - 1) (u^{s/2} + u^{(1-s)/2}) \frac{du}{u}$ $u \in \mathbb{R}_>$

Observe that RHS $\in \text{Hol}(\mathbb{C})$, because on any compact $K \subseteq \mathbb{C}$

$$R = \max_{s \in K} \left\{ |s/2|, \left| \frac{1-s}{2} \right| \right\} < \infty$$

$$\therefore \left| \int_1^{\infty} \dots du \right| \leq \int_1^{\infty} |\theta(u) - 1| \frac{u^{s/2} + u^{(1-s)/2}}{u} du$$

$$\begin{aligned} |u^{s/2} + u^{(1-s)/2}| &\leq |u^{s/2}| + |u^{(1-s)/2}| \\ &\leq 2u^R \end{aligned}$$

$$\leq 2 \int_1^{\infty} |\theta(u) - 1| u^{R-1} du < \infty$$

decays exponential

\therefore Converges $\xrightarrow{\text{abs}}$ on $K \subseteq \mathbb{C}$. ▣

$$\boxed{\zeta(s) + \frac{1}{s} + \frac{1}{1-s}} \in \text{Hol}(\mathbb{C})$$

CREDITS: i) TO SAM, OFC.

ii) MATH 259 NOTES BY PROF. EIKIES.

iii) Ahlfors.
 now called 229X.
