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Some mean value results related to Hardy's function



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Abstract

Let $\zeta(s)$ and $Z(t)$ be the Riemann zeta function and Hardy's function respectively. We show asymptotic formulas for $\int_0^T Z(t)\zeta(1/2 + it)dt$ and $\int_0^T Z^2(t)\zeta(1/2 + it)dt$.

Furthermore we derive an upper bound for $\int_0^T Z^3(t)\chi^\alpha(1/2 + it)dt$ for $-1/2 < \alpha < 1/2$, where $\chi(s)$ is the function which appears in the functional equation of the Riemann zeta function: $\zeta(s) = \chi(s)\zeta(1 - s)$.

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1 Introduction

Let $Z(t)$ be Hardy's function defined by

$$Z(t) = \zeta(1/2 + it)\chi^{-1/2}(1/2 + it),$$

where as usual $\zeta(s)$ is the Riemann zeta-function and $\chi(s)$ is the gamma factor appearing in the functional equation of $\zeta(s)$:

$$\zeta(s) = \chi(s)\zeta(1 - s). \quad (1)$$

The explicit form of $\chi(s)$ is

$$\chi(s) = 2^s \pi^{s-1} \sin\left(\frac{\pi s}{2}\right) \Gamma(1 - s) \quad (2)$$

and its asymptotic behavior is given by

$$\chi(\sigma + it) = \left(\frac{|t|}{2\pi}\right)^{1/2-\sigma-it} e^{i(t \pm \frac{\pi}{4})} \left(1 + O\left(\frac{1}{|t|}\right)\right) \quad (3)$$

for $|t| \geq t_0 > 0$, where $t \pm \frac{\pi}{4} = t + \operatorname{sgn}(t)\frac{\pi}{4}$. See Ivić [10].

From (1), it follows that $Z(t)$ is a real-valued even function for real t and $|Z(t)| = |\zeta(1/2 + it)|$. Therefore the zeros of $\zeta(s)$ on the critical line $\operatorname{Re} s = 1/2$ coincide with the real zeros of $Z(t)$. Historically, Hardy proved the infinity of the number of zeros of $\zeta(s)$ on the critical line in 1914. A little later Hardy and Littlewood gave another proof by showing

that $\int_0^T Z(t)dt \ll T^{7/8}$ and $\int_0^T |Z(t)|dt \gg T$. See Chandrasekharan [3, Chapter II, §4 and Notes on Chapter II] or Titchmarsh [23, 10.5].

Since $Z^2(t) = |\zeta(1/2 + it)|^2$, $2k$ -th power moment of $Z(t)$ is equivalent to $2k$ -th power moment of $|\zeta(1/2 + it)|$. Hardy and Littlewood first showed the asymptotic formula in the case $k = 1$. In fact they showed that

$$\int_0^T |\zeta(1/2 + it)|^2 dt \sim T \log T$$

([5,6]). In 1926, Ingham [9] derived

$$\int_0^T |\zeta(1/2 + it)|^2 dt = T \log \frac{T}{2\pi} + (2\gamma_0 - 1)T + E(T) \tag{4}$$

with $E(T) \ll T^{1/2} \log T$, where γ_0 is Euler’s constant. There are a lot of literatures on $E(T)$ since then. For instance, Atkinson [1] gave an explicit formula for $E(T)$, which becomes the fundamental tool of further researches on $E(T)$. See Ivić [10] for more details. For $k = 2$, among other things, Ingham [9] showed that

$$\int_0^T |\zeta(1/2 + it)|^4 dt = \frac{1}{2\pi^4} T \log^4 T + E_2(T) \tag{5}$$

with $E_2(T) = O(T \log^3 T)$ by applying the famous approximate functional equation of $\zeta^2(s)$ of Hardy and Littlewood [7]. Ingham’s result was improved by Heath-Brown [8] to $E_2(T) = T \sum_{n=0}^4 c_n \log^n T + O(T^{7/8+\epsilon})$. Motohashi [21] studied $E_2(T)$ by the use of spectral theory of automorphic forms. See also Ivić [11] or Titchmarsh [23, 7.20]. Other mean value theorems (of even power) were studied by Hall [4] in connection with the distribution of consecutive zeros of $Z(t)$.

As for odd power moments of $Z(t)$, Ivić [12] proved in 2004 that

$$\int_0^T Z(t)dt \ll T^{1/4+\epsilon}.$$

It shows that $Z(t)$ changes sign quite often. Ivić’s result was sharpened to $\int_0^T Z(t)dt \ll T^{1/4}$ by Jutila [17, 18] and Korolev [20] independently. Moreover they showed the Omega result $\int_0^T Z(t)dt = \Omega_{\pm}(T^{1/4})$ which was conjectured by Ivić [12]. It means that $T^{1/4}$ is the true order of $\int_0^T Z(t)dt$. Since there are a large amount of cancellations, it is expected that the cubic power moment has an exponent less than 1. In fact, Ivić showed that

$$\int_T^{2T} Z^3(t)dt = 2\pi \sqrt{\frac{2}{3}} \sum_{(\frac{T}{2\pi})^{3/2} \leq n \leq (\frac{T}{\pi})^{3/2}} \frac{d_3(n)}{n^{1/6}} \cos\left(3\pi n^{2/3} + \frac{1}{8}\pi\right) + O(T^{3/4+\epsilon})$$

and conjectured that

$$\int_0^T Z^3(t)dt \ll T^{3/4+\epsilon} \tag{6}$$

([14, Chapter 11]). Here $d_3(n)$ denotes the number of triples (k_1, k_2, k_3) such that $n = k_1 k_2 k_3, k_j \in \mathbb{Z}, k_j > 0$. If we use (4), (5) and the Cauchy-Schwarz inequality we have

$\int_0^T Z^3(t)dt \ll T(\log T)^{5/2}$. The best upper bound at present is due to Bettin, Chandee and Radziwiłł [2] who showed the second inequality of the following:

$$\left| \int_0^T Z^3(t)dt \right| \leq \int_0^T |Z(t)|^3 dt \ll T(\log T)^{9/4}. \tag{7}$$

It should be noted that $T(\log T)^{9/4}$ is the correct order of $\int_0^T |Z(t)|^3 dt$.

In this paper we shall prove several mean values of the functions combined with $Z(t)$ and $\zeta(1/2 + it)$.

Theorem 1 *For large $T > 0$, we have*

$$\int_0^T Z(t)\zeta\left(\frac{1}{2} + it\right) dt = \frac{2\sqrt{2}\pi}{3} e^{\frac{\pi i}{8}} \left(\frac{T}{2\pi}\right)^{3/4} \left(\frac{1}{2} \log \frac{T}{2\pi} + 2\gamma_0 - 2 \log 2 - \frac{2}{3}\right) + O(T^{1/2} \log T).$$

We recall that γ_0 is Euler’s constant which coincides with the 0-th coefficient of the Laurent expansion of $\zeta(s)$ at $s = 1$.

Ivić’s conjecture (6) would follow from the bound of exponential sum

$$\sum_{N \leq n \leq 2\sqrt{2}N} \frac{d_3(n)}{n^{1/6}} e^{3\pi i n^2/3} \ll N^{1/2+\varepsilon}, \tag{8}$$

or, as Ivić noted [15, (1.6)], from

$$\sum_{N \leq n \leq 2N} d_3(n) e^{3\pi i n^2/3} \ll N^{2/3+\varepsilon}. \tag{9}$$

It seems that (9) (or (8)) is out of reach of the present method of exponential sums. However if we replace $d_3(n)$ by $d(n)$ (the divisor function $d(n) = \sum_{n=d_1 d_2} 1$), we can prove the following theorem in the frame of Theorem 1.

Theorem 2 *Let A be a parameter such that $A \gg N^{-1/4}$. Then we have*

$$\begin{aligned} & \sum_{N \leq k \leq 2\sqrt{2}N} \frac{d(k)}{k^{1/6}} e^{3\pi i (Ak)^{2/3}} \\ &= \sqrt{3} A^{-4/3} \sum_{A^{4/3} N^{1/3} \leq k \leq \sqrt{2} A^{4/3} N^{1/3}} d(k) k^{1/2} e^{-\pi i (k/A)^2} \\ & \quad + O(A^{-1/3} N^{1/2+\varepsilon}) + O(A^{1/3} N^{1/6} \log N) + O(A^{-1/9} N^{2/9+\varepsilon}) \\ & \ll A^{2/3} N^{1/2} \log N. \end{aligned}$$

For another kind of mean value of $Z(t)$ and $\zeta(1/2 + it)$ we have

Theorem 3 *For large $T > 0$ we have*

$$\int_0^T Z^2(t)\zeta(1/2 + it)dt = T \left\{ \frac{1}{2} \left(\log \frac{T}{2\pi}\right)^2 + a_1 \log \frac{T}{2\pi} + a_2 \right\} + O(T^{3/4} \log^2 T),$$

where $a_1 = 3\gamma_0 - 1$, $a_2 = 3\gamma_1 + 3\gamma_0^2 - 3\gamma_0 + 1$, γ_j being the coefficients of the Laurent expansion of $\zeta(s)$ at $s = 1$.

We note that the integral of the left-hand side has an asymptotic form. It may be interesting to compare with Ivić's conjecture (6).

As for another mean value, we shall prove the following

Theorem 4 *Let α be a real fixed constant such that $-1/2 < \alpha < 1/2$. Then we have*

$$\int_T^{2T} Z^3(t)\chi^\alpha(1/2 + it)dt \ll \begin{cases} T^{1-\frac{\alpha}{6}+\varepsilon} & \text{if } 0 \leq \alpha < 1/2, \\ T^{1+\frac{\alpha}{6}+\varepsilon} & \text{if } -1/2 < \alpha \leq 0. \end{cases}$$

The cubic moment of Hardy's function corresponds to $\alpha = 0$, but unfortunately this gives only $O(T^{1+\varepsilon})$.

2 Some Lemmas

Lemma 1 *Suppose that $f(x)$ and $\varphi(x)$ are real-valued functions on the interval $[a, b]$ which satisfy the conditions*

- 1) $f^{(4)}(x)$ and $\varphi''(x)$ are continuous,
- 2) there exist numbers $H, A, U, 0 < H, A < U, 0 < b - a \leq U$, such that

$$A^{-1} \ll f''(x) \ll A^{-1}, \quad f^{(3)} \ll A^{-1}U^{-1}, \quad f^{(4)}(x) \ll A^{-1}U^{-2}$$

$$\varphi(x) \ll H, \quad \varphi'(x) \ll HU^{-1}, \quad \varphi''(x) \ll HU^{-2},$$

- 3) $f'(c) = 0$ for some $c, a \leq c \leq b$.

Then

$$\int_a^b \varphi(x) \exp(2\pi if(x))dx = \frac{1 + i \varphi(c) \exp(2\pi if(c))}{\sqrt{2}} \frac{\exp(2\pi if(c))}{\sqrt{f''(c)}} + O(HAU^{-1})$$

$$+ O\left(H \min(|f'(a)|^{-1}, \sqrt{A})\right) + O\left(H \min(|f'(b)|^{-1}, \sqrt{A})\right).$$

This is Lemma 2 of Karatsuba and Voronin [19, p.71].

Remark 1 Here we give an important remark. As is noted in Ivić and Zhai [16], the proof actually shows that if there is no c which satisfies the condition 3, the term containing c does not appear in the right-hand side. Moreover if $c = a$ or $c = b$, then the main term is to be halved.

Lemma 2 *For $\frac{1}{2} \leq \sigma < 1$ fixed, $1 \ll x, y \ll t^k, s = \sigma + it, xy = (\frac{t}{2\pi})^k, t \geq t_0$ and $k \geq 1$ a fixed integer, we have*

$$\zeta^k(s) = \sum_{m=1}^{\infty} \rho\left(\frac{m}{x}\right) d_k(m)m^{-s} + \chi^k(s) \sum_{m=1}^{\infty} \rho\left(\frac{m}{y}\right) d_k(m)m^{s-1}$$

$$+ O(t^{k(1-\sigma)/3-1}) + O(t^{k(1/2-\sigma)-2}y^\sigma \log^{k-1} t).$$

Here $\chi(s)$ is the function defined by (2) and $\rho(u) (\geq 0)$ is a smooth function such that $\rho(u) + \rho(1/u) = 1$ for $u > 0$ and $\rho(u) = 0$ for $u \geq 2$.

This is Lemma 4 of [16]. See also [14, Theorem 4.16].

For the proof of Theorem 4 we need the following lemma.

Lemma 3 Let α, β, γ be fixed real numbers such that $\alpha(\alpha - 1)\beta\gamma \neq 0$ and write $e(x) = e^{2\pi ix}$. Let

$$S = \sum_{h=H+1}^{2H} \sum_{n=N+1}^{2N} \left| \sum_{M < m \leq 2M} e\left(X \frac{m^\alpha h^\beta n^\gamma}{M^\alpha H^\beta N^\gamma}\right) \right|^*$$

where $*$ means that

$$\left| \sum_{N \leq n \leq N'} z_n \right|^* = \max_{N \leq N_1 \leq N_2 \leq N'} \left| \sum_{n=N_1}^{N_2} z_n \right|.$$

Then we have

$$S \ll (HNM)^{1+\varepsilon} \left\{ \left(\frac{X}{HNM^2}\right)^{1/4} + \frac{1}{M^{1/2}} + \frac{1}{X} \right\}.$$

This is Theorem 3 of Robert and Sargos [22].

3 Proofs of Theorem 1 and 2

Proof of Theorem 1 We consider the integral

$$J = \int_T^{2T} Z(t)\zeta\left(\frac{1}{2} + it\right) dt. \tag{10}$$

By the definition of $Z(t)$ and applying Lemma 2 we have

$$\begin{aligned} Z(t)\zeta\left(\frac{1}{2} + it\right) &= \zeta^2\left(\frac{1}{2} + it\right) \chi^{-1/2}\left(\frac{1}{2} + it\right) \\ &= \left(\sum_{k=1}^{\infty} \rho\left(\frac{k}{x}\right) \frac{d(k)}{k^{1/2+it}} + \chi^2\left(\frac{1}{2} + it\right) \sum_{k=1}^{\infty} \rho\left(\frac{k}{y}\right) \frac{d(k)}{k^{1/2-it}} \right. \\ &\quad \left. + O(t^{-2/3}) + O(t^{-2}y^{1/2} \log t)\right) \chi^{-1/2}\left(\frac{1}{2} + it\right), \end{aligned}$$

where $xy = (t/2\pi)^2$. Substituting this expression to (10), we have

$$J = J_1 + J_2 + O(T^{1/3}), \tag{11}$$

where

$$J_1 = \sum_{k=1}^{\infty} \frac{d(k)}{k^{1/2}} \int_T^{2T} \rho\left(\frac{k}{x}\right) k^{-it} \chi^{-1/2}\left(\frac{1}{2} + it\right) dt \tag{12}$$

and

$$J_2 = \sum_{k=1}^{\infty} \frac{d(k)}{k^{1/2}} \int_T^{2T} \rho\left(\frac{k}{y}\right) k^{it} \chi^{3/2}\left(\frac{1}{2} + it\right) dt. \tag{13}$$

We take

$$x = 2\left(\frac{t}{2\pi}\right), \quad y = \frac{1}{2}\left(\frac{t}{2\pi}\right),$$

and put $K = \frac{T}{\pi}$. Then the ranges of k in the sums in (12) and (13) are, in fact, $k \leq 4K$ and $k \leq K$, respectively.

We first consider J_1 . Using (3) we find that

$$k^{-it} \chi^{-1/2} \left(\frac{1}{2} + it \right) = e^{-\frac{\pi i}{8}} e^{\frac{i}{2} (t \log \frac{t}{2\pi} - t - t \log k^2)} + O(1/t),$$

hence we have

$$J_1 = e^{-\frac{\pi i}{8}} \sum_{k \leq 4K} \frac{d(k)}{k^{1/2}} \int_T^{2T} \rho \left(\frac{k}{x} \right) e^{\frac{i}{2} (t \log \frac{t}{2\pi} - t - t \log k^2)} dt + O(T^{1/2} \log T).$$

We evaluate the above integral by applying Lemma 1 with $\varphi(t) = \rho \left(k \left(\frac{T}{t} \right) \right)$ and $f(t) = \frac{1}{4\pi} (t \log \frac{t}{2\pi} - t - t \log k^2)$. Note that $\varphi(t)$ satisfies the conditions of Lemma 1 with $H = 1, U = T$. Since $f'(t_0) = 0$ if and only if $t_0 = 2\pi k^2$, the main term of the integral appears for k such that

$$\left(\frac{T}{2\pi} \right)^{1/2} \leq k \leq \left(\frac{T}{\pi} \right)^{1/2}. \tag{14}$$

Thus we get

$$\begin{aligned} & \int_T^{2T} \rho \left(\frac{k}{x} \right) e^{\frac{i}{2} (t \log \frac{t}{2\pi} - t - t \log k^2)} dt \\ &= M(k) + O \left(1 + \min \left(\sqrt{T}, \frac{1}{|\log(\frac{T}{2\pi k^2})|} \right) + \min \left(\sqrt{T}, \frac{1}{|\log(\frac{T}{\pi k^2})|} \right) \right), \end{aligned}$$

where

$$M(k) = e^{\frac{\pi i}{4}} \rho \left(\frac{1}{2k} \right) 2\sqrt{2}\pi k e^{-\pi i k^2} = 2\sqrt{2}\pi e^{\frac{\pi i}{4}} k (-1)^k$$

for k satisfying the condition (14) and 0 otherwise. This yields that

$$\begin{aligned} J_1 &= 2\sqrt{2}\pi e^{\frac{\pi i}{8}} \sum'_{(\frac{T}{2\pi})^{1/2} \leq k \leq (\frac{T}{\pi})^{1/2}} (-1)^k d(k) k^{1/2} \\ &+ \sum_{k \leq 4K} \frac{d(k)}{k^{1/2}} O \left(1 + \min \left(\sqrt{T}, \frac{1}{|\log(\frac{T}{2\pi k^2})|} \right) + \min \left(\sqrt{T}, \frac{1}{|\log(\frac{T}{\pi k^2})|} \right) \right) \\ &+ O(T^{1/2} \log T) \\ &=: R_0 + R_1 + R_2 + R_3 + O(T^{1/2} \log T), \end{aligned}$$

where \sum' means that the terms for $k = (T/2\pi)^{1/2}$ and $k = (T/\pi)^{1/2}$ are to be halved if they are integers. It is clear that $R_1 \ll T^{1/2} \log T$. To estimate R_2 , we divide the sum into four parts:

$$\begin{aligned} \sum_{k \leq 4K} &= \sum_{1 \leq k < \frac{1}{2} (\frac{T}{2\pi})^{1/2}} + \sum_{\frac{1}{2} (\frac{T}{2\pi})^{1/2} \leq k < (\frac{T}{2\pi})^{1/2}} + \sum_{(\frac{T}{2\pi})^{1/2} \leq k \leq 2(\frac{T}{2\pi})^{1/2}} + \sum_{2(\frac{T}{2\pi})^{1/2} < k \leq 4K} \\ &=: S_1 + S_2 + S_3 + S_4. \end{aligned}$$

For S_1 and S_4 we have $\min(\sqrt{T}, \frac{1}{|\log(\frac{T}{2\pi k^2})|}) \ll \frac{1}{\log 4}$, hence we get $S_1 \ll T^{1/4} \log T$ and $S_4 \ll T^{1/2} \log T$. For S_2 , we write $k = \lfloor (\frac{T}{2\pi})^{1/2} \rfloor - j$ for k in this range and divide the

sum over j as $S_2 = S_{2,1} + S_{2,2}$, where $S_{2,1}$ is the sum for $j = 0, 1, 2$ and $S_{2,2}$ is the sum for $3 \leq j \leq [(\frac{T}{2\pi})^{1/2}] - \frac{1}{2}(\frac{T}{2\pi})^{1/2}$. For $S_{2,1}$ we use $\min(\sqrt{T}, \frac{1}{|\log(\frac{T}{2\pi k^2})|}) \leq \sqrt{T}$ and hence $S_{2,1} \ll T^{1/4+\varepsilon}$ since the sum is finite. As for $S_{2,2}$, from

$$\log \frac{(\frac{T}{2\pi})^{1/2}}{k} = \left| \log \frac{[(\frac{T}{2\pi})^{1/2}] - j}{(\frac{T}{2\pi})^{1/2}} \right| \asymp \frac{j}{(\frac{T}{2\pi})^{1/2}},$$

we have

$$S_{2,2} \ll T^{-1/4+\varepsilon} \sum_j \frac{(\frac{T}{2\pi})^{1/2}}{j} \ll T^{1/4+\varepsilon}.$$

Thus we get $S_2 \ll T^{1/4+\varepsilon}$. It is the same for S_3 . Combining these estimates we find that $R_2 \ll T^{1/2} \log T$. Similarly we have $R_3 \ll T^{1/2} \log T$. As a result, we get

$$J_1 = 2\sqrt{2\pi} e^{\frac{\pi i}{8}} \sum'_{(\frac{T}{2\pi})^{1/2} \leq k \leq (\frac{T}{\pi})^{1/2}} (-1)^k d(k) k^{1/2} + O(T^{1/2} \log T). \tag{15}$$

Next we consider J_2 . Similarly to the case of J_1 , we have by (3) that

$$J_2 = e^{\frac{3\pi i}{8}} \sum_{k \leq K} \frac{d(k)}{k^{1/2}} \int_T^{2T} \rho\left(\frac{k}{y}\right) e^{-\frac{3}{2}i(t \log \frac{t}{2\pi} - t - t \log k^{2/3})} dt + O(T^{1/2} \log T). \tag{16}$$

We apply Lemma 1 to the above integral with $\varphi(t) = \rho(2k(2\pi/t))$ and $f(t) = -\frac{3}{4\pi}(t \log \frac{t}{2\pi} - t - t \log k^{2/3})$. In this case $f'(t_0) = 0$ if and only if $t_0 = 2\pi k^{2/3}$ and t_0 is contained in the interval $[T, 2T]$ if and only if

$$\left(\frac{T}{2\pi}\right)^{3/2} \leq k \leq \left(\frac{T}{\pi}\right)^{3/2}.$$

Since the range of the sum over k is $1 \leq k \leq K$, there are no such k , that is, the integral in (16) does not have a main term. Considering the error term by Lemma 1 we find that

$$J_2 \ll \sum_{k \leq K} \frac{d(k)}{k^{1/2}} \left(1 + \min\left(\sqrt{T}, \frac{1}{|\log \frac{T}{2\pi k^{2/3}}|}\right) + \min\left(\sqrt{T}, \frac{1}{|\log \frac{T}{\pi k^{2/3}}|}\right) \right) =: R'_1 + R'_2 + R'_3.$$

We have clearly $R'_1 \ll T^{1/2} \log T$. For R'_2 and R'_3 we note that $|\log \frac{T}{k^{2/3}}| \gg 1$ since $k \leq K$, which implies that $R'_2, R'_3 \ll T^{1/2} \log T$. Hence

$$J_2 \ll T^{1/2} \log T. \tag{17}$$

From (11), (15) and (17), we get

$$J = 2\sqrt{2\pi} e^{\frac{\pi i}{8}} \sum'_{(\frac{T}{2\pi})^{1/2} \leq k \leq (\frac{T}{\pi})^{1/2}} (-1)^k d(k) k^{1/2} + O(T^{1/2} \log T).$$

Now dividing the interval $[0, T]$ as $\cup_j [T/2^j, T/2^{j-1}]$ and summing the above evaluations we have

$$\int_0^T Z(t)\zeta\left(\frac{1}{2} + it\right) dt = 2\sqrt{2}\pi e^{\frac{\pi i}{8}} \sum_{k \leq (\frac{T}{2\pi})^{1/2}} (-1)^k d(k)k^{1/2} + O(T^{1/2} \log T). \tag{18}$$

To evaluate the sum on the right-hand side of (18) we recall that

$$\sum_{k \leq x} (-1)^k d(k) = \frac{x}{2}(\log x + 2\gamma_0 - 1 - 2 \log 2) + O(x^{1/3+\epsilon})$$

for $x \gg 1$ (see, e.g., Ivić [13]), so by partial summation we have

$$\sum_{k \leq x} (-1)^k d(k)k^{1/2} = \frac{1}{3}x^{3/2} \left(\log x + 2\gamma_0 - 2 \log 2 - \frac{2}{3}\right) + O(x^{5/6+\epsilon}).$$

Substituting this form to (18) we finally get

$$\int_0^T Z(t)\zeta\left(\frac{1}{2} + it\right) dt = \frac{2\sqrt{2}\pi}{3} e^{\frac{\pi i}{8}} \left(\frac{T}{2\pi}\right)^{3/4} \left(\frac{1}{2} \log \frac{T}{2\pi} + 2\gamma_0 - 2 \log 2 - \frac{2}{3}\right) + O(T^{1/2} \log T).$$

This proves the assertion of Theorem 1. □

Proof of Theorem 2 Let A be a parameter such that $T^{-1/2} \ll A \ll T^{3/2}$. We shall consider the integral

$$J_A = \int_T^{2T} Z(t)\zeta\left(\frac{1}{2} + it\right) A^{it} dt$$

by the same way as in the proof of Theorem 1. Applying Lemma 2 we get

$$J_A = J_{A,1} + J_{A,2} + O(T^{1/3}), \tag{19}$$

where

$$J_{A,1} = \int_T^{2T} \chi^{-1/2} \left(\frac{1}{2} + it\right) \sum_{k=1}^{\infty} \rho\left(\frac{k}{x}\right) \frac{d(k)}{k^{1/2+it}} A^{it} dt \tag{20}$$

and

$$J_{A,2} = \int_T^{2T} \chi^{3/2} \left(\frac{1}{2} + it\right) \sum_{k=1}^{\infty} \rho\left(\frac{k}{y}\right) \frac{d(k)}{k^{1/2-it}} A^{it} dt, \tag{21}$$

where $xy = (\frac{t}{2\pi})^2$. Hereafter we put $K_0 = \left(\frac{T}{\pi}\right)^{1/2}$. □

Now we shall evaluate $J_{A,1}$ and $J_{A,2}$ by taking two different choices of x and y , that is,

Case 1 : we take $x = 8A(\frac{t}{2\pi})^{1/2}$ and $y = \frac{1}{8A}(\frac{t}{2\pi})^{3/2}$,

Case 2 : we take $x = \frac{A}{4}(\frac{t}{2\pi})^{1/2}$ and $y = \frac{4}{A}(\frac{t}{2\pi})^{3/2}$.

3.1 Case 1

The ranges of the sums in $J_{A,1}$ and $J_{A,2}$ are at most $k \leq 16AK_0$ and $k \leq \frac{1}{4A}K_0^3$, respectively. By (3) and the trivial estimate for the error term we get

$$J_{A,1} = e^{-\frac{\pi i}{8}} \sum_{k \leq 16AK_0} \frac{d(k)}{k^{1/2}} \int_T^{2T} \rho\left(\frac{k}{x}\right) e^{\frac{i}{2}(t \log \frac{t}{2\pi} - t - t \log(\frac{k}{A})^2)} dt + O(A^{1/2}T^{1/4+\varepsilon}). \tag{22}$$

We shall evaluate the integral by Lemma 1. Let $f(t) = \frac{1}{4\pi}(t \log \frac{t}{2\pi} - t - t \log(\frac{k}{A})^2)$. Then $f'(t_0) = 0$ if and only if $t_0 = 2\pi(\frac{k}{A})^2$ and $T \leq t_0 \leq 2T$ if and only if

$$A\left(\frac{T}{2\pi}\right)^{1/2} \leq k \leq A\left(\frac{T}{\pi}\right)^{1/2}. \tag{23}$$

We find that all k satisfying (23) are contained in the range $k \leq 16AK_0$. Therefore the integral in (22) has a main term which is given by

$$M_A(k) = e^{\frac{\pi i}{4}} \rho\left(\frac{1}{8}\right) 2\sqrt{2\pi} \frac{k}{A} e^{-\pi i(k/A)^2}$$

for $A(\frac{T}{2\pi})^{1/2} \leq k \leq A(\frac{T}{\pi})^{1/2}$ and $M_A(k) = 0$ otherwise. We note that $\rho(1/8) = 1$ in the above formula. It follows from Lemma 1 and (22) that

$$J_{A,1} = e^{-\frac{\pi i}{8}} \sum_{A(\frac{T}{2\pi})^{1/2} \leq k \leq A(\frac{T}{\pi})^{1/2}} \frac{d(k)}{k^{1/2}} M_A(k) + \sum_{k \leq 4AK_0} \frac{d(k)}{k^{1/2}} O\left(1 + \min\left(\sqrt{T}, \frac{1}{|\log(\frac{T}{2\pi})^{\frac{1}{2}} \frac{k}{A}|}\right) + \min\left(\sqrt{T}, \frac{1}{|\log(\frac{T}{\pi})^{\frac{1}{2}} \frac{k}{A}|}\right)\right) + O(A^{1/2}T^{1/4+\varepsilon}).$$

Similarly to the proof of Theorem 1, we see that the contributions from the O -terms are bounded by $O(A^{1/2}T^{1/4+\varepsilon} + A^{-1/2}T^{1/4+\varepsilon})$. Hence we get

$$J_{A,1} = e^{\frac{\pi i}{8}} \frac{2\sqrt{2\pi}}{A} \sum_{A(\frac{T}{2\pi})^{\frac{1}{2}} \leq k \leq A(\frac{T}{\pi})^{\frac{1}{2}}} d(k)k^{1/2} e^{-\pi i(k/A)^2} + O(A^{1/2}T^{1/4+\varepsilon}) + O(A^{-1/2}T^{1/4+\varepsilon}). \tag{24}$$

Next we consider $J_{A,2}$. Similarly to $J_{A,1}$ we have

$$J_{A,2} = e^{\frac{3\pi i}{8}} \sum_{k \leq \frac{1}{4A}K_0^3} \frac{d(k)}{k^{1/2}} \int_T^{2T} \rho\left(\frac{k}{y}\right) e^{-\frac{3}{2}i(t \log \frac{t}{2\pi} - t - t \log(Ak)^{2/3})} dt + O(A^{-1/2}T^{3/4+\varepsilon}).$$

If we put $f(t) = -\frac{3}{4\pi}(t \log \frac{t}{2\pi} - t - t \log(Ak)^{2/3})$ this time, $f'(t_0) = 0$ if and only if $t_0 = 2\pi(Ak)^{2/3}$ and so $T \leq t_0 \leq 2T$ if and only if

$$\frac{1}{A}\left(\frac{T}{2\pi}\right)^{3/2} \leq k \leq \frac{1}{A}\left(\frac{T}{\pi}\right)^{3/2}. \tag{25}$$

Since k runs in the range $1 \leq k \leq \frac{1}{4A}K_0^3$, there is no main term in the integral of $J_{A,2}$. Hence by Lemma 1, we get similarly that

$$\begin{aligned}
 J_{A,2} &\ll \sum_{k \leq \frac{1}{4A}K_0^3} \frac{d(k)}{k^{1/2}} \left(1 + \min\left(\sqrt{T}, \frac{1}{|\log\left(\frac{(T/2\pi)^{3/2}}{Ak}\right)|}\right) \right. \\
 &\quad \left. + \min\left(\sqrt{T}, \frac{1}{|\log\left(\frac{(T/\pi)^{3/2}}{Ak}\right)|}\right) \right) \\
 &\ll A^{-1/2}T^{3/4+\varepsilon} + A^{1/2}T^{-1/4+\varepsilon}.
 \end{aligned} \tag{26}$$

From (19), (24) and (26), we obtain

$$\begin{aligned}
 J_A &= e^{\frac{\pi i}{8}} \frac{2\sqrt{2}\pi}{A} \sum_{A(\frac{T}{2\pi})^{\frac{1}{2}} \leq k \leq A(\frac{T}{\pi})^{\frac{1}{2}}} d(k)k^{1/2}e^{-\pi i(k/A)^2} \\
 &\quad + O(A^{1/2}T^{1/4+\varepsilon}) + O(A^{-1/2}T^{3/4+\varepsilon}) + O(T^{1/3}).
 \end{aligned} \tag{27}$$

3.2 Case 2

In this choice of x and y , the sums in (20) and (21) are actually over $k \leq \frac{1}{2}AK_0$ and $k \leq \frac{8}{A}K_0^3$, respectively. Thus

$$\begin{aligned}
 J_{A,1} &= e^{-\frac{\pi i}{8}} \sum_{k \leq \frac{4}{2}K_0} \frac{d(k)}{k^{1/2}} \int_T^{2T} \rho\left(\frac{k}{x}\right) e^{\frac{i}{2}(t \log \frac{t}{2\pi} - t - t \log(\frac{k}{A})^2)} dt \\
 &\quad + O(A^{1/2}T^{1/4+\varepsilon})
 \end{aligned}$$

and

$$\begin{aligned}
 J_{A,2} &= e^{\frac{3\pi i}{8}} \sum_{k \leq \frac{8}{A}K_0^3} \frac{d(k)}{k^{1/2}} \int_T^{2T} \rho\left(\frac{k}{y}\right) e^{-\frac{3}{2}i(t \log \frac{t}{2\pi} - t - t \log(Ak)^{2/3})} dt \\
 &\quad + O(A^{-1/2}T^{3/4+\varepsilon}).
 \end{aligned}$$

As for $J_{A,1}$, the integral has a main term if and only if k satisfies (23). Since k runs over $1 \leq k \leq \frac{4}{2}K_0$, there are no such k . The contribution from the error term of the integral is the same as in the previous case since the range of the sum has the same order, hence we get

$$J_{A,1} \ll A^{1/2}T^{1/4+\varepsilon} + A^{-1/2}T^{1/4+\varepsilon}. \tag{28}$$

On the other hand, the integral of $J_{A,2}$ has a main term if and only if k satisfies (25), and in fact all k are in the range $k \leq \frac{8}{A}K_0^3$. Hence by Lemma 1, $J_{A,2}$ has the following form:

$$\begin{aligned}
 J_{A,2} &= e^{\frac{3\pi i}{8}} \sum_{\frac{1}{A}\left(\frac{T}{2\pi}\right)^{3/2} \leq k \leq \frac{1}{A}\left(\frac{T}{\pi}\right)^{3/2}} \frac{d(k)}{k^{1/2}} \tilde{M}_A(k) \\
 &\quad + \sum_{k \leq \frac{8}{A}K_0^3} \frac{d(k)}{k^{1/2}} O\left(1 + \min\left(\sqrt{T}, \frac{1}{|\log\left(\frac{(T/2\pi)^{3/2}}{Ak}\right)|}\right)\right)
 \end{aligned}$$

$$\begin{aligned}
 &+ \min\left(\sqrt{T}, \frac{1}{|\log\left(\frac{(T/\pi)^{3/2}}{Ak}\right)|}\right) \\
 &+ O(A^{-1/2}T^{3/4+\varepsilon}),
 \end{aligned}$$

where

$$\tilde{M}_A(k) = e^{-\frac{\pi i}{4}} \rho\left(\frac{1}{4}\right) \frac{2\sqrt{2}\pi}{\sqrt{3}} (Ak)^{1/3} e^{3\pi i(Ak)^{2/3}}$$

for $\frac{1}{A}\left(\frac{T}{2\pi}\right)^{3/2} \leq k \leq \frac{1}{A}\left(\frac{T}{\pi}\right)^{3/2}$ and 0 otherwise. We see that the contribution from the O -term is the same as the previous case, therefore

$$\begin{aligned}
 J_{A,2} &= e^{\frac{\pi i}{8}} \frac{2\sqrt{2}\pi}{\sqrt{3}} A^{1/3} \sum_{\frac{1}{A}\left(\frac{T}{2\pi}\right)^{3/2} \leq k \leq \frac{1}{A}\left(\frac{T}{\pi}\right)^{3/2}} \frac{d(k)}{k^{1/6}} e^{3\pi i(Ak)^{2/3}} \\
 &+ O(A^{-1/2}T^{3/4+\varepsilon}) + O(A^{1/2}T^{-1/4+\varepsilon}).
 \end{aligned} \tag{29}$$

From (28) and (29) we obtain that

$$\begin{aligned}
 J_A &= e^{\frac{\pi i}{8}} \frac{2\sqrt{2}\pi}{\sqrt{3}} A^{1/3} \sum_{\frac{1}{A}\left(\frac{T}{2\pi}\right)^{3/2} \leq k \leq \frac{1}{A}\left(\frac{T}{\pi}\right)^{3/2}} \frac{d(k)}{k^{1/6}} e^{3\pi i(Ak)^{2/3}} \\
 &+ O(A^{-1/2}T^{3/4+\varepsilon}) + O(A^{1/2}T^{1/4+\varepsilon}) + O(T^{1/3}).
 \end{aligned} \tag{30}$$

Now we have two expressions of J_A : (27) and (30). Comparing these expressions we obtain

$$\begin{aligned}
 &\sum_{\frac{1}{A}\left(\frac{T}{2\pi}\right)^{3/2} \leq k \leq \frac{1}{A}\left(\frac{T}{\pi}\right)^{3/2}} \frac{d(k)}{k^{1/6}} e^{3\pi i(Ak)^{2/3}} \\
 &= \sqrt{3}A^{-4/3} \sum_{A\left(\frac{T}{2\pi}\right)^{1/2} \leq k \leq A\left(\frac{T}{\pi}\right)^{1/2}} d(k)k^{1/2} e^{-\pi i(k/A)^2} \\
 &+ O(A^{-5/6}T^{3/4+\varepsilon}) + O(A^{1/6}T^{1/4+\varepsilon}) + O(A^{-1/3}T^{1/3+\varepsilon}) \\
 &\ll A^{1/6}T^{3/4} \log T,
 \end{aligned} \tag{31}$$

where the last inequality is obtained by the trivial estimate. In (31), we take $T = 2\pi(AN)^{2/3}$. Then (31) is transformed to

$$\begin{aligned} & \sum_{N \leq k \leq 2\sqrt{2}N} \frac{d(k)}{k^{1/6}} e^{3\pi i(Ak)^{2/3}} \\ &= \sqrt{3}A^{-4/3} \sum_{A^{4/3}N^{1/3} \leq k \leq \sqrt{2}A^{4/3}N^{1/3}} d(k)k^{1/2} e^{-\pi i(k/A)^2} \\ &+ O(A^{-1/3}N^{1/2+\varepsilon}) + O(A^{1/3}N^{1/6+\varepsilon}) + O(A^{-1/9}N^{2/9+\varepsilon}) \\ &\ll A^{2/3}N^{1/2} \log N \end{aligned}$$

for $A \gg N^{-1/4}$. This proves the assertion of Theorem 2.

4 Proof of Theorem 3

Since the method is similar to Theorem 1, we shall only give an outline of proof. Let

$$I = \int_T^{2T} Z^2(t)\zeta\left(\frac{1}{2} + it\right) dt.$$

This time we have

$$\begin{aligned} Z^2(t)\zeta\left(\frac{1}{2} + it\right) &= \zeta^3\left(\frac{1}{2} + it\right) \chi^{-1}\left(\frac{1}{2} + it\right) \\ &= \chi^{-1}\left(\frac{1}{2} + it\right) \sum_{k=1}^{\infty} \rho\left(\frac{k}{x}\right) \frac{d_3(k)}{k^{1/2+it}} + \chi^2\left(\frac{1}{2} + it\right) \sum_{k=1}^{\infty} \rho\left(\frac{k}{y}\right) \frac{d_3(k)}{k^{1/2-it}} \\ &+ O(t^{-1/2}) + O(t^{-2}y^{1/2} \log^2 t), \end{aligned} \tag{32}$$

where $xy = (\frac{t}{2\pi})^3$.

We take $x = 2(\frac{t}{2\pi})^{3/2}$ and $y = \frac{1}{2}(\frac{t}{2\pi})^{3/2}$ in (32) and put $K_3 = (T/\pi)^{3/2}$. Then the ranges of k in the above two sums are at most $k \leq 4K_3$ and $k \leq K_3$, respectively. Hence

$$\begin{aligned} I &= \sum_{k \leq 4K_3} \frac{d_3(k)}{k^{1/2}} \int_T^{2T} \rho\left(\frac{k}{x}\right) k^{-it} \chi^{-1}\left(\frac{1}{2} + it\right) dt \\ &+ \sum_{k \leq K_3} \frac{d_3(k)}{k^{1/2}} \int_T^{2T} \rho\left(\frac{k}{y}\right) k^{it} \chi^2\left(\frac{1}{2} + it\right) dt + O(T^{1/2}) \\ &=: I_1 + I_2 + O(T^{1/2}). \end{aligned} \tag{33}$$

As for I_2 , using (3), we get

$$I_2 = e^{\frac{\pi i}{2}} \sum_{k \leq K_3} \frac{d_3(k)}{k^{1/2}} \int_T^{2T} \rho\left(\frac{k}{y}\right) e^{-2i(t \log \frac{t}{2\pi} - t - t \log \sqrt{k})} dt + O(T^{3/4} \log^2 T).$$

As in the previous case, we apply Lemma 1 to the above integral with $\varphi(t) = \rho\left(2k\left(\frac{2\pi}{t}\right)^{3/2}\right)$ and $f(t) = -\frac{1}{\pi}(t \log \frac{t}{2\pi} - t - t \log \sqrt{k})$. Then we find that $f'(t_0) = 0$ if and only if $t_0 = 2\pi\sqrt{k}$, and this t_0 is contained in the interval $[T, 2T]$ if and only if

$$\left(\frac{T}{2\pi}\right)^2 \leq k \leq \left(\frac{T}{\pi}\right)^2. \tag{34}$$

Since k runs over the range $1 \leq k \leq K_3$, there is no k which satisfies (34), hence the main term does not appear in this integral. On the other hand, the error term of this integral is given by

$$1 + \min \left(\sqrt{T}, \frac{1}{\left| \log \frac{T}{2\pi\sqrt{k}} \right|} \right) + \min \left(\sqrt{T}, \frac{1}{\left| \log \frac{T}{\pi\sqrt{k}} \right|} \right) \ll 1,$$

hence

$$I_2 \ll \sum_{k \leq K_3} \frac{d_3(k)}{k^{1/2}} + T^{3/4} \log^2 T \ll T^{3/4} \log^2 T. \tag{35}$$

Next we treat I_1 . By (3) again, we have

$$I_1 = e^{-\frac{\pi i}{4}} \sum_{k \leq 4K_3} \frac{d_3(k)}{k^{1/2}} \int_T^{2T} \rho \left(\frac{k}{x} \right) e^{i(t \log \frac{t}{2\pi} - t - t \log k)} dt + O(T^{3/4} \log^2 T).$$

In this case $\varphi(t) = \rho(k(\frac{2\pi}{t})^{3/2}/2)$ and $f(t) = \frac{1}{2\pi}(t \log \frac{t}{2\pi} - t - t \log k)$. We see that $f'(t_0) = 0$ if and only if $t_0 = 2\pi k$ and this t_0 is contained in $[T, 2T]$ if and only if

$$\frac{T}{2\pi} \leq k \leq \frac{T}{\pi}.$$

Therefore we have

$$\begin{aligned} & \int_T^{2T} \rho \left(\frac{k}{x} \right) e^{i(t \log \frac{t}{2\pi} - t - t \log k)} dt \\ &= M(k) + O \left(1 + \min \left(\sqrt{T}, \frac{1}{\left| \log \frac{T}{2\pi k} \right|} \right) + \min \left(\sqrt{T}, \frac{1}{\left| \log \frac{T}{\pi k} \right|} \right) \right), \end{aligned}$$

where $M(k)$ is the main term given by

$$M(k) = e^{\frac{\pi i}{4}} \rho \left(\frac{1}{2\sqrt{k}} \right) (2\pi t_0)^{1/2} e^{-2\pi i k} = 2\pi e^{\frac{\pi i}{4}} k^{1/2}$$

for k such that $\frac{T}{2\pi} \leq k \leq \frac{T}{\pi}$ and 0 otherwise. Therefore we get

$$\begin{aligned} I_1 &= 2\pi \sum'_{\frac{T}{2\pi} \leq k \leq \frac{T}{\pi}} d_3(k) \\ &+ \sum_{k \leq 4K_3} \frac{d_3(k)}{k^{1/2}} \left(1 + \min \left(\sqrt{T}, \frac{1}{\left| \log \frac{T}{2\pi k} \right|} \right) + \min \left(\sqrt{T}, \frac{1}{\left| \log \frac{T}{\pi k} \right|} \right) \right) \\ &= 2\pi \sum'_{\frac{T}{2\pi} \leq k \leq \frac{T}{\pi}} d_3(k) + O(T^{3/4} \log^2 T). \end{aligned} \tag{36}$$

Here we can get the last O -term by the same way as in the previous case. Combining (33), (35) and (36), we obtain

$$I = 2\pi \sum'_{\frac{T}{2\pi} \leq k \leq \frac{T}{\pi}} d_3(k) + O(T^{3/4} \log^2 T).$$

Now dividing the interval $[0, T]$ as $\cup_j [T/2^j, T/2^{j-1}]$ and summing the above estimate we obtain that

$$\int_0^T Z^2(t)\zeta\left(\frac{1}{2} + it\right) dt = 2\pi \sum_{k \leq \frac{T}{2\pi}} d_3(k) + O(T^{3/4} \log^2 T).$$

Theorem 3 follows from the well-known formula:

$$\sum_{n \leq x} d_3(n) = x \left(\frac{1}{2} \log^2 x + (3\gamma_0 - 1) \log x + 3\gamma_1 + 3\gamma_0^2 - 3\gamma_0 + 1 \right) + O(x^{1/2}),$$

where γ_j is the coefficients of the Laurent expansion of $\zeta(s)$ at $s = 1$.

5 Proof of Theorem 4

To prove Theorem 4, we put

$$I(\alpha) = \int_T^{2T} Z^3\left(\frac{1}{2} + it\right) \chi^\alpha\left(\frac{1}{2} + it\right) dt,$$

where α is a fixed constant such that $-1/2 < \alpha < 1/2$. This time we have

$$I = I_1 + I_2 + O(T^{1/2}),$$

where

$$I_1(\alpha) = \sum_{k=1}^{\infty} \frac{d_3(k)}{k^{1/2}} \int_T^{2T} \rho\left(\frac{k}{x}\right) k^{-it} \chi^{\alpha-\frac{3}{2}}\left(\frac{1}{2} + it\right) dt \tag{37}$$

and

$$I_2(\alpha) = \sum_{k=1}^{\infty} \frac{d_3(k)}{k^{1/2}} \int_T^{2T} \rho\left(\frac{k}{y}\right) k^{it} \chi^{\alpha+\frac{3}{2}}\left(\frac{1}{2} + it\right) dt, \tag{38}$$

where $xy = (\frac{t}{2\pi})^3$. We only sketch an outline of evaluations of $I_j(\alpha)$.

Assume that $0 \leq \alpha < \frac{1}{2}$. We take $x = 2(\frac{t}{2\pi})^{1/2}$ and $y = \frac{1}{2}(\frac{t}{2\pi})^{1/2}$ and put $K_4 = (\frac{T}{\pi})^{3/2}$. Then the range of k in the sum of (37) and (38) are at most $1 \leq k \leq 4K_4$ and $1 \leq k \leq K_4$, respectively.

The integral in (37) becomes

$$e^{\frac{\pi i}{4}(\alpha-\frac{3}{2})} \int_T^{2T} \rho\left(\frac{k}{x}\right) e^{(\frac{3}{2}-\alpha)i\left(t \log \frac{t}{2\pi} - t - t \log k^{\frac{1}{3/2-\alpha}}\right)} dt + O(1).$$

The main term of this integral appears only when

$$\left(\frac{T}{2\pi}\right)^{\frac{3}{2}-\alpha} \leq k \leq \left(\frac{T}{\pi}\right)^{\frac{3}{2}-\alpha},$$

in which case it is given by

$$M_\alpha(k) = e^{\frac{\pi i}{4}} \rho\left(k^{\frac{-2\alpha}{3-2\alpha}}/2\right) \frac{2\pi}{\sqrt{3/2-\alpha}} k^{\frac{1}{3-2\alpha}} e^{-\left(\frac{3}{2}-\alpha\right)ik^{\frac{1}{3/2-\alpha}}}.$$

By Lemma 1 again, we get

$$\begin{aligned}
 I_1(\alpha) &= e^{\frac{\pi i}{4}(\alpha-\frac{1}{2})} \frac{2\pi}{\sqrt{3/2-\alpha}} \sum_{\left(\frac{T}{2\pi}\right)^{3/2-\alpha} \leq k \leq \left(\frac{T}{\pi}\right)^{3/2-\alpha}} \frac{d_3(k)}{k^{1/2}} k^{\frac{1}{3-2\alpha}} e^{-\left(\frac{3}{2}-\alpha\right)ik^{\frac{1}{3/2-\alpha}}} \\
 &+ \sum_{k \leq K_4} \frac{d_3(k)}{k^{1/2}} O\left(1 + \min\left(\sqrt{T}, \frac{1}{\left|\log \frac{(T/2\pi)^{3/2-\alpha}}{k}\right|}\right)\right) \\
 &+ \min\left(\sqrt{T}, \frac{1}{\left|\log \frac{(T/\pi)^{3/2-\alpha}}{k}\right|}\right). \tag{39}
 \end{aligned}$$

Just in the same way as the previous cases, we can see easily that the above O -term is estimated as $O(T^{3/4} \log^2 T)$.

On the other hand, for $I_2(\alpha)$, the main term does not appear from the integral by the assumption $0 \leq \alpha < 1/2$ and the sum over k is estimated as $O(T^{3/4} \log^2 T)$.

Now it remains to evaluate the sum over k in (39). Let

$$S = \sum_{\left(\frac{T}{2\pi}\right)^{3/2-\alpha} \leq k \leq \left(\frac{T}{\pi}\right)^{3/2-\alpha}} \frac{d_3(k)}{k^{1/2}} k^{\frac{1}{3-2\alpha}} e^{-\left(\frac{3}{2}-\alpha\right)ik^{\frac{1}{3/2-\alpha}}}.$$

By partial summation we may have

$$S \ll T^{\frac{\alpha}{2}-\frac{1}{4}} \max_{\left(\frac{T}{2\pi}\right)^{3/2-\alpha} \leq T' \leq \left(\frac{T}{\pi}\right)^{3/2-\alpha}} \left| \sum_{\left(\frac{T}{2\pi}\right)^{3/2-\alpha} \leq k \leq T'} d_3(k) e^{-(3/2-\alpha)ik^{\frac{1}{3/2-\alpha}}} \right|. \tag{40}$$

Considering the definition of $d_3(k)$, it is reduced to the estimate of the sum of the form

$$S_1 := \sum_{T_1 \leq k_1 k_2 k_3 \leq 2T_1} e^{2\pi ic(k_1 k_2 k_3)^\delta},$$

where $\delta = \frac{1}{3/2-\alpha}$, c is a real constant and $\left(\frac{T}{2\pi}\right)^{3/2-\alpha} \leq T_1 \leq \frac{1}{2}\left(\frac{T}{\pi}\right)^{3/2-\alpha}$. Since $\delta \neq 0, 1$ we can apply Lemma 3. Divide the summation condition in S_1 into $O(\log^3 T)$ subintervals of the form $(k_1, k_2, k_3) \in [H, 2H] \times [N, 2N] \times [M, 2M]$. By symmetry of k_j , we can assume that M is the largest, hence $M \gg T_1^{1/3}$. Now applying Lemma 3 to the sum S_1 by taking $X = (HNM)^\delta \asymp T_1^\delta$, we find that

$$S_1 \ll T_1^{1+\varepsilon} (T_1^{\delta-\frac{4}{3}})^{1/4} + T_1^{-1/6} + T_1^{-\delta} \ll T_1^{2/3+\delta/4+\varepsilon}. \tag{41}$$

Here the last inequality follows from the assumption $0 \leq \alpha < 1/2$. By (40), (41) and $T_1 \asymp T^{3/2-\alpha}$, $\delta = \frac{1}{3/2-\alpha}$ we find that

$$S \ll T^{1-\frac{\alpha}{6}+\varepsilon}.$$

This proves the assertion in the case $0 \leq \alpha < 1/2$.

In the case $-1/2 < \alpha \leq 0$, we take $x = \frac{1}{2}\left(\frac{t}{2\pi}\right)^{3/2}$ and $y = 2\left(\frac{t}{2\pi}\right)^{3/2}$. Then the main term arises from the integral corresponding $I_2(\alpha)$ and the assertion is proved similarly. We omit the details in this case.

Authors' contributions

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