

22. On the Distribution of the Zeros of the Riemann Zeta Function in Short Intervals

By Akio FUJII

Department of Mathematics, Rikkyo University

(Communicated by Shokichi IYANAGA, M. J. A., March 12, 1990)

§ 1. Introduction. Let $\zeta(s)$ be the Riemann zeta function. In [2] and [5], the author has shown that for $T > T_0$, $0 < \Delta \ll 1$ and for each integer $k \geq 1$,

$$\begin{aligned} & \int_0^T (S(t+\Delta) - S(t))^{2k} dt \\ &= \frac{(2k)!}{(2\pi)^{2k} k!} T (2 \log(2 + \Delta \log T))^k + O(T(\log(2 + \Delta \log T))^{k-(1/2)}), \end{aligned}$$

where we put $S(t) = (1/\pi) \arg \zeta(1/2 + it)$ as usual. This formula has been proved to be powerful in the theory of the Riemann zeta function (cf. [7], [9] and [10], for example). Recently, some attentions have been paid to it from the view point of the comparison with the distribution of the eigenvalues of the Gaussian Unitary Ensembles (cf. [1], [3], [7] and [12]).

In the present article, we shall assume the Riemann Hypothesis and refine the above result for $k=1$ as follows. To state our result we put

$$F(a) \equiv F(a, T) \equiv \left(\frac{T}{2\pi} \log \frac{T}{2\pi} \right)^{-1} \sum_{0 < \gamma, \gamma' \leq T} \left(\frac{T}{2\pi} \right)^{ia(\gamma-\gamma')} \frac{4}{4 + (\gamma - \gamma')^2},$$

where $a \geq 0$, γ and γ' run over the imaginary parts ($\neq 0$) of the zeros of $\zeta(s)$.

Theorem. Suppose that $0 < \Delta = o(1)$. Then we have for $T > T_0$,

$$\begin{aligned} & \int_0^T (S(t+\Delta) - S(t))^2 dt \\ &= \frac{T}{\pi^2} \left\{ \int_0^{\Delta \log(T/2\pi)} \frac{1 - \cos(a)}{a} da + \int_1^\infty \frac{F(a)}{a^2} \left(1 - \cos \left(a\Delta \log \frac{T}{2\pi} \right) \right) da \right\} + o(T). \end{aligned}$$

We shall prove this by applying Goldston [8] while we have applied Selberg [13] to prove our previous mean value theorem described above.

Some applications of this theorem will be discussed in the forthcoming paper [6].

§ 2. Proof of Theorem. We shall use first the following Goldston's explicit formula for $S(t)$ (cf. p. 157 of [8]). For $t > 1, t \neq \gamma$, $x = (T/2\pi)^\beta$ and $0 \leq \beta \leq 1$,

$$\begin{aligned} S(t) &= -\frac{1}{\pi} \sum_{n \leq x} \frac{\Lambda(n) \sin(t \log n)}{\sqrt{n} \log n} f\left(\frac{\log n}{\log x}\right) \\ &\quad + \frac{1}{\pi} \sum_{\gamma} h((t-\gamma) \log x) + O\left(\frac{1}{t \log^2 x}\right) + O\left(\frac{\sqrt{x}}{t^2 \log^2 x}\right) \\ &= -A(t) + B(t) + O\left(\frac{1}{t \log^2 x}\right) + O\left(\frac{\sqrt{x}}{t^2 \log^2 x}\right), \text{ say,} \end{aligned}$$

where $A(x)$ is the von-Mangoldt function,

$$f(u) = \frac{\pi u}{2} \cot\left(\frac{\pi u}{2}\right) \quad \text{and} \quad h(v) = \sin v \int_0^\infty \frac{u}{u^2 + v^2} \frac{du}{\sinh u}.$$

Now,

$$\begin{aligned} S &\equiv \int_0^T (S(t+\Delta) - S(t))^2 dt \\ &= - \int_0^T (A(t+\Delta) - A(t))^2 dt - 2 \int_0^T (S(t+\Delta) - S(t))(A(t+\Delta) - A(t)) dt \\ &\quad + \int_0^T (B(t+\Delta) - B(t))^2 dt + O\left(\frac{x}{\log^4 x}\right) \\ &= S_1 + S_2 + S_3 + O\left(\frac{x}{\log^4 x}\right), \text{ say.} \end{aligned}$$

$$\begin{aligned} S_1 &= -\frac{1}{\pi^2} \sum_{m, n \leq x} \frac{\Lambda(m)\Lambda(n)}{\sqrt{mn} \log m \log n} f\left(\frac{\log m}{\log x}\right) f\left(\frac{\log n}{\log x}\right) \\ &\quad \times \int_0^T (\sin((t+\Delta)\log m) - \sin(t\log m))(\sin((t+\Delta)\log n) - \sin(t\log n)) dt \\ &= -\frac{T}{\pi^2} \sum_{n \leq x} \frac{\Lambda^2(n)}{n \log^2 n} f^2\left(\frac{\log n}{\log x}\right) (1 - \cos(\Delta \log n)) + O\left(x \frac{\log \log x}{\log x}\right). \end{aligned}$$

$$\begin{aligned} S_2 &= 2 \int_0^T S(t)(A(t+\Delta) + A(t-\Delta) - 2A(t)) dt + O\left(\Delta \frac{\log T}{\log \log T} \frac{\sqrt{x}}{\log x}\right) \\ &= \frac{4}{\pi} \sum_{n \leq x} \frac{\Lambda(n)}{\sqrt{n} \log n} f\left(\frac{\log n}{\log x}\right) (\cos(\Delta \log n) - 1) \\ &\quad \times \int_0^T S(t) \sin(t \log n) dt + O\left(\Delta \frac{\log T}{\log \log T} \frac{\sqrt{x}}{\log x}\right) \\ &= -\frac{2T}{\pi^2} \sum_{n \leq x} \frac{\Lambda^2(n)}{n \log^2 n} f\left(\frac{\log n}{\log x}\right) (\cos(\Delta \log n) - 1) + O\left(x \frac{\log \log x}{\log x}\right), \end{aligned}$$

where the last integral is evaluated in [4].

Thus we get

$$\begin{aligned} S_1 + S_2 &= \frac{T}{\pi^2} \sum_{p \leq x} \frac{1}{p} (\cos(\Delta \log p) - 1) \left(f^2\left(\frac{\log p}{\log x}\right) - 2f\left(\frac{\log p}{\log x}\right) \right) \\ &\quad + \frac{T}{\pi^2} \sum_{r=2, p^r \leq x}^{\infty} \frac{1}{p^r r^2} (\cos(\Delta \log p^r) - 1) \left(f^2\left(\frac{\log p^r}{\log x}\right) - 2f\left(\frac{\log p^r}{\log x}\right) \right) \\ &\quad + O\left(x \frac{\log \log x}{\log x}\right) \\ &= S_4 + S_5 + O\left(x \frac{\log \log x}{\log x}\right), \text{ say,} \end{aligned}$$

where p runs over the prime numbers.

$$\begin{aligned} S_5 &\ll T \left\{ \sum_{r=2, p^r \leq \min(x, e^{\sqrt{1/\Delta}})}^{\infty} \frac{\sin^2((\Delta/2) \log p^r)}{p^r r^2} + \sum_{r=2, p^r > e^{\sqrt{1/\Delta}}}^{\infty} \frac{1}{p^r r^2} \right\} \\ &= O(T \Delta^2). \end{aligned}$$

Here we notice that with the Euler constant C_0 ,

$$\sum_{p \leq u} \frac{1}{p} = \log \log u + C_0 + \sum_p \left(\log \left(1 - \frac{1}{p} \right) + \frac{1}{p} \right) + r(u),$$

$$r(u) \ll \frac{\log u}{\sqrt{u}} \quad \text{for } u > u_0.$$

Using this we get

$$\begin{aligned} S_4 &= \frac{T}{\pi^2} \left\{ \int_0^\beta \frac{\cos(a\Delta \log(T/2\pi)) - 1}{a} \left(\frac{\pi a}{2\beta} \cot\left(\frac{\pi a}{2\beta}\right) - 1 \right)^2 da \right. \\ &\quad \left. - \int_0^\beta \frac{\cos(a\Delta \log(T/2\pi)) - 1}{a} da \right\} \\ &- \frac{T}{\pi^2} \int_0^{\log 2/\log x} \frac{\cos(a\Delta \log(T/2\pi)) - 1}{a} \left(\left(\frac{\pi a}{2\beta} \right)^2 \cot^2\left(\frac{\pi a}{2\beta}\right) - 2 \frac{\pi a}{2\beta} \cot\left(\frac{\pi a}{2\beta}\right) \right) da \\ &- \frac{T}{\pi^2} (\cos(\Delta \log 2) - 1) \left(f^2\left(\frac{\log 2}{\log x}\right) - 2f\left(\frac{\log 2}{\log x}\right) \right) r(2-0) + O\left(\frac{T}{\log x}\right) + O(T\Delta^2) \\ &= \frac{T}{\pi^2} \left\{ \int_0^\beta \frac{\cos(a\Delta \log(T/2\pi)) - 1}{a} \left(\frac{\pi a}{2\beta} \cot\left(\frac{\pi a}{2\beta}\right) - 1 \right)^2 da \right. \\ &\quad \left. - \int_0^\beta \frac{\cos(a\Delta \log(T/2\pi)) - 1}{a} da \right\} + O\left(\frac{T}{\log x}\right) + O(T\Delta^2). \end{aligned}$$

We shall next evaluate S_3 .

$$S_3 = 2 \int_0^T B^2(t) dt - 2 \int_0^T B(t+\Delta) B(t) dt + O(\Delta \log^2 T).$$

Using the argument in pp. 158–160 of [8], we get

$$\begin{aligned} -2 \int_0^T B(t+\Delta) B(t) dt &= -\frac{2}{\pi^2} \sum_{\gamma, \gamma'} \int_0^T h((t+\Delta-\gamma) \log x) h((t-\gamma') \log x) dt \\ &= -\frac{2}{\pi^2} \sum_{0 < \gamma, \gamma' \leq T} \int_{-\infty}^{\infty} h((t+\Delta-\gamma) \log x) h((t-\gamma') \log x) dt + O(\log^3 T) \\ &= -\frac{2}{\pi^2 \log x} \sum_{0 < \gamma, \gamma' \leq T} \hat{k}((\gamma-\gamma'-\Delta) \log x) + O(\log^3 T), \end{aligned}$$

where $k(u) = \left(\frac{1}{2u} - \frac{\pi^2}{2} \cot(\pi^2 u) \right)^2$ for $|u| \leq \frac{1}{2\pi}$, and $= \frac{1}{4u^2}$ for $|u| > \frac{1}{2\pi}$

$\hat{k}(u)$ is the Fourier transform of $k(u)$. Thus we get

$$S_3 = \frac{2}{\pi^2 \log x} \sum_{0 < \gamma, \gamma' \leq T} (\hat{k}((\gamma-\gamma') \log x) - \hat{k}((\gamma-\gamma'-\Delta) \log x)) + O(\log^3 T).$$

Here we notice that

$$\begin{aligned} &\sum_{0 < \gamma, \gamma' \leq T} \text{Min}\left(1, \frac{1}{((\gamma-\gamma'-\Delta) \log x)^2}\right) \frac{(\gamma-\gamma')^2}{4+(\gamma-\gamma')^2} \\ &= \left\{ \sum_{\substack{0 < \gamma, \gamma' \leq T \\ |\gamma-\gamma'-\Delta| \geq \Delta \log x}} + \sum_{\substack{0 < \gamma, \gamma' \leq T \\ |\gamma-\gamma'-\Delta| < \Delta \log x}} \right\} \text{Min}\left(1, \frac{1}{((\gamma-\gamma'-\Delta) \log x)^2}\right) \frac{(\gamma-\gamma')^2}{4+(\gamma-\gamma')^2} \\ &= U_1 + U_2, \text{ say.} \end{aligned}$$

$$U_1 \ll \frac{1}{\log^2 x} \sum_{0 < \gamma, \gamma' \leq T} \frac{1}{4+(\gamma-\gamma')^2} \ll T \frac{\log^2 T}{\log^2 x}.$$

$$\begin{aligned} U_2 &\ll \Delta^2 \sum_{\substack{0 < \gamma, \gamma' \leq T \\ |\gamma-\gamma'-\Delta| \leq 1/\log x}} \cdot 1 + \Delta^2 \sum_{1 \leq n < \Delta \log x} \frac{1}{n^2} \sum_{\substack{0 < \gamma, \gamma' \leq T \\ n/\log x < |\gamma-\gamma'-\Delta| \leq (n+1)/\log x}} \cdot 1 \\ &= U_3 + U_4, \text{ say,} \end{aligned}$$

where we suppose that $U_4=0$ if $A \log x \leq 1$. To estimate the last two terms we apply the following lemma.

Lemma. *Suppose that $a \ll T^A$ with some positive constant A . Then we have*

$$\sum_{0 < r \leq T, r+a > 0} S(r+a) \ll T \log T.$$

To prove this, we use Selberg's explicit formula for $S(t)$ [13] and the author's theorem in [4]. The details will appear in [6].

Using this we get

$$\begin{aligned} U_3 &\ll A^2 \sum_{0 < r \leq T} \sum_{r-A-1/\log x \leq r' \leq r-A+1/\log x} \cdot 1 \\ &\ll A^2 T \frac{\log^2 T}{\log x} + A^2 \left| \sum_{0 < r \leq T} S\left(r-A+\frac{1}{\log x}\right) \right| + A^2 \left| \sum_{0 < r \leq T} S\left(r-A-\frac{1}{\log x}\right) \right| \\ &\ll A^2 T \log T. \\ U_4 &\ll A^2 T \frac{\log^2 T}{\log x} + A^2 \sum_{1 \leq n < \ll A \log x} \frac{1}{n^2} \left| \sum_{0 < r \leq T} S\left(r-A+\frac{n}{\log x}\right) \right| \\ &\quad + A^2 \sum_{1 \leq n < \ll A \log x} \frac{1}{n^2} \left| \sum_{0 < r \leq T} S\left(r-A-\frac{n}{\log x}\right) \right| \\ &\ll A^2 T \log T. \end{aligned}$$

Thus by p. 162 of [8], we get

$$\begin{aligned} S_3 &= \frac{T \log(T/2\pi)}{\pi^4 \beta \log x} \int_0^\infty F(a) k\left(\frac{a}{2\pi\beta}\right) \left(1 - \cos\left(aA \log \frac{T}{2\pi}\right)\right) da + O\left(\frac{T}{\log T}\right) + O(TA^2) \\ &= \frac{T}{\pi^2} \left\{ \int_0^{\beta} \frac{1}{a} \left(1 - \frac{\pi a}{2\beta} \cot\left(\frac{\pi a}{2\beta}\right)\right)^2 \left(1 - \cos\left(aA \log \frac{T}{2\pi}\right)\right) da \right. \\ &\quad \left. + \int_\beta^1 \frac{(1 - \cos(aA \log(T/2\pi)))}{a} da + \int_1^\infty \frac{F(a)}{a^2} \left(1 - \cos\left(aA \log \frac{T}{2\pi}\right)\right) da \right\} \\ &\quad + O\left(T\left(A^2 + \sqrt{\frac{\log \log T}{\log T}}\right)\right), \end{aligned}$$

where we use Montgomery's ([11]) and Goldston-Montgomery's ([9]) results on $F(a)$ for $0 \leq a \leq 1$, in particular, Lemma 8 of [9].

Combining all of our evaluations, we get

$$\begin{aligned} S &= \frac{T}{\pi^2} \left\{ \int_0^{A \log(T/2\pi)} \frac{1 - \cos(a)}{a} da + \int_1^\infty \frac{F(a)}{a^2} \left(1 - \cos\left(aA \log \frac{T}{2\pi}\right)\right) da \right\} \\ &\quad + O\left(T\left(A^2 + \sqrt{\frac{\log \log T}{\log T}}\right)\right). \end{aligned}$$

This implies our theorem as described in the introduction.

§ 3. Concluding remarks.

$$3-1. \quad \int_0^{A \log(T/2\pi)} \frac{1 - \cos(a)}{a} da = \log\left(A \log \frac{T}{2\pi}\right) + C_0 - Ci\left(A \log \frac{T}{2\pi}\right).$$

By Theorem 2 of Goldston [8], we have

$$\left| \int_1^\infty \frac{F(a)}{a^2} \left(1 - \cos\left(aA \log \frac{T}{2\pi}\right)\right) da \right| \leq 2 \int_1^\infty \frac{F(a)}{a^2} da < 4.$$

3-2. If we assume also Montgomery's conjecture [11] on $F(a)$, then we have

$$\begin{aligned}
& \int_1^\infty \frac{F(a)}{a^2} \left(1 - \cos \left(a \Delta \log \frac{T}{2\pi} \right) \right) da \\
&= \int_1^\infty \frac{1}{a^2} \left(1 - \cos \left(a \Delta \log \frac{T}{2\pi} \right) \right) da + o(1) \\
&= 1 - \cos \left(\Delta \log \frac{T}{2\pi} \right) + \frac{\pi}{2} \Delta \log \frac{T}{2\pi} - \Delta \log \frac{T}{2\pi} \cdot Si \left(\Delta \log \frac{T}{2\pi} \right) + o(1).
\end{aligned}$$

Thus putting $\Delta = \frac{2\pi\alpha}{\log(T/2\pi)}$, we get for $0 < \alpha = o(\log T)$,

$$\begin{aligned}
& \int_0^T \left(S \left(t + \frac{2\pi\alpha}{\log(T/2\pi)} \right) - S(t) \right)^2 dt \\
&= \frac{T}{\pi^2} \{ \log(2\pi\alpha) + C_0 - Ci(2\pi\alpha) + 1 - \cos(2\pi\alpha) + \pi^2\alpha - 2\pi\alpha Si(2\pi\alpha) + o(1) \}.
\end{aligned}$$

In fact, for any $\alpha > 0$ the right hand side is nothing but the GUE part of Berry's formula (19) conjectured in [1] (cf. also [3], [7] and Odlyzko's various comments on this in [12]).

The author wishes to express his gratitude to Prof. Andrew Odlyzko who has kindly sent [12] to the author.

References

- [1] M. V. Berry: Semiclassical formula for the number variance of the Riemann zeros. *Nonlinearity*, **1**, 399–407 (1988).
- [2] A. Fujii: On the distribution of the zeros of the Riemann zeta function in short intervals. *Bull. of A.M.S.*, **81**, no. 1, 139–142 (1975).
- [3] ———: Gram's law for the zeta zeros and the eigenvalues of Gaussian unitary ensembles. *Proc. Japan Acad.*, **63A**, 392–395 (1987).
- [4] ———: On a theorem of Landau. *ibid.*, **65A**, 51–54 (1989).
- [5] ———: On the zeros of Dirichlet L -functions. I. *Trans. of A.M.S.*, **196**, 225–235 (1974); **267**, 33–40 (1981).
- [6] ———: On the gaps between the consecutive zeros of the Riemann zeta function (to appear).
- [7] P. X. Gallagher and J. Mueller: Primes and zeros in short intervals. *Crelle J.*, **303**, 205–220 (1978).
- [8] D. A. Goldston: On the function $S(t)$ in the theory of the Riemann zeta function. *J. Number Theory*, **27**, 149–177 (1987).
- [9] D. A. Goldston and H. L. Montgomery: Pair correlation of zeros and primes in short intervals. *Analytic Number Theory and Diophantine Problems*, Birkhäuser, pp. 183–203 (1987).
- [10] D. A. Hejhal: On the distribution of $\log|\zeta'(\frac{1}{2}+it)|$. *Number Theory, Trace Formulas and Discrete Groups*. Academic Press, pp. 343–370 (1989).
- [11] H. L. Montgomery: The pair correlation of the zeros of the zeta function. *Proc. Symp. Pure Math.*, **24**, A.M.S., 181–193 (1973).
- [12] A. M. Odlyzko: The 10^{20} -th zero of the Riemann zeta function and 70 million of its neighbours (preprint).
- [13] A. Selberg: Contributions to the theory of the Riemann zeta function. *Arch. Math. Naturvid.*, **48**, 89–155 (1946).