

# SOME BOUNDS AND LIMITS IN THE THEORY OF RIEMANN'S ZETA FUNCTION

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ABSTRACT. For any real  $a > 0$  we determine the supremum of the real  $\sigma$  such that  $\zeta(\sigma + it) = a$  for some real  $t$ . For  $0 < a < 1$ ,  $a = 1$ , and  $a > 1$  the results turn out to be quite different.

We also determine the supremum  $E$  of the real parts of the ‘turning points’, that is points  $\sigma + it$  where a curve  $\text{Im } \zeta(\sigma + it) = 0$  has a vertical tangent. This supremum  $E$  (also considered by Titchmarsh) coincides with the supremum of the real  $\sigma$  such that  $\zeta'(\sigma + it) = 0$  for some real  $t$ .

We find a surprising connection between the three indicated problems:  $\zeta(s) = 1$ ,  $\zeta'(s) = 0$  and turning points of  $\zeta(s)$ . The almost extremal values for these three problems appear to be located at approximately the same height.

## 1. INTRODUCTION.

In this paper we study various bounds and limits related to the values of Riemann’s  $\zeta(s) = \zeta(\sigma + it)$  with  $s$  in the half-plane  $\sigma > 1$ . For example, in Titchmarsh [8, Theorem 11.5(C)] it is shown that  $E :=$  the supremum of all  $\sigma$  such that  $\zeta'(\sigma + it) = 0$  for some  $t \in \mathbb{R}$ , satisfies  $2 < E < 3$ . Also, one of us [3] proved that  $\sigma_0 :=$  the unique solution to the equation  $\sum_p \arcsin(p^{-\sigma}) = \frac{\pi}{2}$ , is the supremum of all  $\sigma$  such that  $\text{Re } \zeta(\sigma + it) < 0$  for some  $t \in \mathbb{R}$  and  $\text{Re } \zeta(\sigma_0 + it) > 0$  for all  $t \in \mathbb{R}$ .

In [4] and [5] we encounter the question of the supremum  $\sigma(1)$  of  $\text{Re}(s)$  for the solutions of  $\zeta(s) = 1$ . In Sections 3 and 4 we will solve this problem and also answer the same question for the solutions of  $\zeta(s) = a$  for any given  $a > 0$ .

In Section 5 we give a more direct proof of Theorem 11.5(C) of Titchmarsh.

Our method is constructive so that it allowed us to find explicit roots of  $\zeta(s) = 1$  with  $\sigma$  near the extremal value  $\sigma(1)$  ( by means of the Lenstra–Lenstra–Lovász lattice basis reduction algorithm ), and analogously solutions of  $\zeta'(s) = 0$  with  $\text{Re}(s)$  near  $E$ . We also found a

relation between the two problems: Near every almost-extremal solution for  $\zeta(s) = 1$  there is one for  $\zeta'(\rho) = 0$  with  $\rho - s \approx E - \sigma(1)$  (see Section 6 for a more precise formulation).

In Section 7 we will discuss some similar aspects of general Dirichlet functions  $L(s, \chi)$ .

There are two types of curves  $\text{Im } \zeta(\sigma + it) = 0$ . One kind (the  $I_1$  curves) is crossing the halfplane  $\sigma > 0$  more or less horizontally whereas the other kind (the  $I_2$  curves) has the form of a loop. These loops do not stick out arbitrarily far to the right. In Section 9 we determine exactly the limit of the  $I_2$  curves  $\text{Im } \zeta(\sigma + it) = 0$ . This problem was also mentioned in [3].

The somewhat surprising fact is that this limit of the  $I_2$  curves is equal to the limit  $E$  of the zeros of  $\zeta'(s)$  considered in Theorem 11.5 (C) of Titchmarsh.

## 2. THE KEY LEMMAS.

We will use the following

**Lemma 2.1.** *There exists a sequence of real numbers  $(t_k)$  such that*

$$\lim_{k \rightarrow \infty} \zeta(s + it_k) = \frac{2^s - 1}{2^s + 1} \zeta(s)$$

*uniformly on compact sets of the half plane  $\sigma > 1$ .*

*Proof.* Since the numbers  $\log p_n$  are linearly independent over  $\mathbb{Q}$ , there are (by Kronecker's theorem [1, Theorem 7.9, p. 150]) for each positive integer  $N$  and any  $\eta > 0$  a real number  $t$  and integers  $g_1, \dots, g_N$  such that

$$| -t \log 2 - \pi + 2\pi g_1 | < \eta, \quad | -t \log p_j + 2\pi g_j | < \eta, \quad 2 \leq j \leq N$$

where  $p_n$  denotes the  $n$ -th prime number.

Taking  $\eta$  small enough we may obtain in this way a real  $t$  such that

$$|2^{-it} + 1| < \varepsilon, \quad |p_j^{-it} - 1| < \varepsilon, \quad 2 \leq j \leq N.$$

Repeating this construction we obtain a sequence of real numbers  $(t_k)$  such that

$$\lim_{k \rightarrow \infty} 2^{-it_k} = -1, \quad \lim_{k \rightarrow \infty} p^{-it_k} = 1 \quad \text{for any odd prime } p.$$

Now we prove that any such sequence satisfies the Lemma. For any natural number  $n$  let  $\nu(n)$  be the exponent of 2 in the prime factorization of  $n$ . Let  $n = 2^{\nu(n)} q_1^{a_1} \cdots q_r^{a_r}$  be the prime factorization of  $n$ . Then

we will have  $n^{-it_k} \rightarrow (-1)^{\nu(n)}$ , and as we will show

$$\lim_{k \rightarrow \infty} \zeta(s + it_k) = \sum_{n=1}^{\infty} \frac{(-1)^{\nu(n)}}{n^s} \quad \text{uniformly for } \sigma \geq a > 1.$$

Given  $a > 1$  and  $\varepsilon > 0$  we first determine  $N$  such that

$$\sum_{n=N+1}^{\infty} \frac{1}{n^a} < \varepsilon.$$

For  $1 \leq n \leq N$  we then have  $n^{-it_k} \rightarrow (-1)^{\nu(n)}$ , so that there exists a  $K$  such that

$$|n^{-it_k} - (-1)^{\nu(n)}| < \frac{\varepsilon}{N}, \quad 1 \leq n \leq N, \quad k \geq K.$$

For  $\operatorname{Re}(s) = \sigma \geq a$  and  $k > K$  we will then have

$$\begin{aligned} \left| \zeta(s + it_k) - \sum_{n=1}^{\infty} \frac{(-1)^{\nu(n)}}{n^s} \right| &\leq \left| \sum_{n=1}^{\infty} \frac{n^{-it_k} - (-1)^{\nu(n)}}{n^s} \right| \leq \\ &\leq \sum_{n=1}^N |n^{-it_k} - (-1)^{\nu(n)}| n^{-a} + 2 \sum_{n=N+1}^{\infty} n^{-a} \leq 3\varepsilon. \end{aligned}$$

Finally we check whether

$$\begin{aligned} \sum_{n=1}^{\infty} \frac{(-1)^{\nu(n)}}{n^s} &= \left( \sum_{j=0}^{\infty} \frac{(-1)^j}{2^{js}} \right) \left( \sum_{k=0}^{\infty} \frac{1}{(2k+1)^s} \right) = \\ &= \left( 1 + \frac{1}{2^s} \right)^{-1} \prod_{p \geq 3} \left( 1 - \frac{1}{p^s} \right)^{-1} = \frac{1 - \frac{1}{2^s}}{1 + \frac{1}{2^s}} \zeta(s) = \frac{2^s - 1}{2^s + 1} \zeta(s). \end{aligned}$$

□

**Lemma 2.2.** *There exists a sequence of real numbers  $(t_k)$  such that*

$$\lim_{k \rightarrow \infty} \zeta(s + it_k) = \frac{\zeta(2s)}{\zeta(s)}$$

*uniformly on compact sets of the half plane  $\sigma > 1$ .*

*Proof.* The proof is similar to that of the previous Lemma. Applying Kronecker's theorem we get a sequence of real numbers  $(t_k)$  such that

$$\lim_{k \rightarrow \infty} p^{-it_k} = -1 \quad \text{for all primes } p.$$

Similarly as in the proof of Lemma 2.1 we obtain

$$\lim_{k \rightarrow \infty} \zeta(s + it_k) = \sum_{n=1}^{\infty} \frac{(-1)^{\Omega(n)}}{n^s} \quad \text{uniformly for } \sigma \geq \sigma_0 > 1$$

where  $\Omega(n)$  is the total number of prime factors of  $n$  counting multiplicities. It is well known that this series is equal to  $\frac{\zeta(2s)}{\zeta(s)}$  (see Titchmarsh [8, formula (1.2.11)]).  $\square$

To apply these lemmas we will use a theorem of Hurwitz (see [7, Theorem 3.45, p. 119] or [2, Theorem 4.10d and Corollary 4.10e, p. 282–283]). We will use it in the following form:

**Theorem 2.3** ((Hurwitz)). *Assume that a sequence  $(f_n)$  of holomorphic functions on a region  $\Omega$  converges uniformly on compact sets of  $\Omega$  to the function  $f$  which has an isolated zero  $a \in \Omega$ . Then for  $n \geq n_0$  the functions  $f_n$  have a zero  $a_n \in \Omega$  such that  $\lim_n a_n = a$ .*

### 3. THE BOUND FOR $\zeta(s) = a$ ( $> 0$ ) WITH $a \neq 1$ .

For a positive real number  $a$  let  $\sigma(a)$  denote the supremum of all real  $\sigma$  such that  $\zeta(\sigma + it) = a$  for some  $t \in \mathbb{R}$ .

**Theorem 3.1.** *Let  $a$  be  $> 0$  but  $\neq 1$ . If  $a > 1$  then  $\sigma(a)$  is the unique solution of  $\zeta(\sigma) = a$  with  $\sigma > 1$ . If  $0 < a < 1$  then  $\sigma(a)$  is the unique solution of  $\frac{\zeta(2\sigma)}{\zeta(\sigma)} = a$  with  $\sigma > 1$ .*

*Proof.* It will be convenient to define  $\sigma_a$  as the ( unique ) solution of the equations considered in the theorem.

The case  $a > 1$ . It is easily seen that in this case we have  $\sigma(a) = \sigma_a$ .

In the case  $0 < a < 1$  we consider a solution to  $\zeta(s) = a$ . Then

$$a = |\zeta(s)| = \prod_p \frac{1}{\left|1 - \frac{1}{p^s}\right|} \geq \prod_p \frac{1}{1 + \frac{1}{p^\sigma}} = \frac{\zeta(2\sigma)}{\zeta(\sigma)}, \quad (\sigma > 1).$$

It is clear from the last equality that  $\frac{\zeta(2\sigma)}{\zeta(\sigma)}$  is strictly increasing ( for  $\sigma > 1$  ) from 0 to 1. Hence, there exists a unique solution  $\sigma_a$  to the equation  $a = \frac{\zeta(2\sigma)}{\zeta(\sigma)}$ . The inequality  $a \geq \frac{\zeta(2\sigma)}{\zeta(\sigma)}$  is then equivalent to  $\sigma \leq \sigma_a$ . Taking the supremum of  $\sigma$  for all solutions of  $\zeta(s) = a$  we obtain  $\sigma(a) \leq \sigma_a$ .

To prove the converse we apply Lemma 2.2: There exists a sequence of real numbers  $(t_k)$  such that  $\zeta(s + it_k) - a$  converges uniformly on compact sets of  $\sigma > 1$  to the function  $\frac{\zeta(2s)}{\zeta(s)} - a$ . The limit function has a zero at  $s = \sigma_a$ . So, by Hurwitz's theorem  $\sigma_a$  is a limit point of zeros  $b_k$  ( $k \geq k_0$ ) of  $\zeta(s + it_k) - a$ .

Therefore  $\zeta(b_k + it_k) - a = 0$  and  $\lim_k b_k = \sigma_a$ . For  $s_k := b_k + it_k$  we have  $\zeta(s_k) = a$  and

$$\lim_k \operatorname{Re}(s_k) = \lim_k \operatorname{Re}(b_k) = \operatorname{Re}(\lim_k b_k) = \sigma_a.$$

It follows that

$$\sigma(a) = \sup\{\sigma : \zeta(s) = a\} \geq \lim_k \operatorname{Re}(s_k) = \sigma_a.$$

Therefore  $\sigma(a) = \sigma_a$ , proving our theorem.  $\square$

#### 4. THE BOUND FOR $\zeta(s) = 1$ .

**Theorem 4.1.** *The supremum  $\sigma(1)$  of all real  $\sigma$  such that  $\zeta(\sigma + it) = 1$  for some value of  $t \in \mathbb{R}$ , is equal to the unique solution  $\sigma > 1$  of the equation*

$$(1) \quad \zeta(\sigma) = \frac{2^\sigma + 1}{2^\sigma - 1}.$$

Numerically we have

$$\sigma(1) = 1.94010\ 16837\ 43625\ 28601\ 74693\ 90525\ 54887\ 82302\ 47607\dots$$

*Proof.* Assume that  $\zeta(s) = 1$  with  $\operatorname{Re}(s) = \sigma > 1$ . Then by the Euler product formula

$$1 - \frac{1}{2^\sigma} = \prod_{p \geq 3} \left(1 - \frac{1}{p^\sigma}\right)^{-1} = \sum_{k=1}^{\infty} \frac{1}{(2k-1)^\sigma}$$

or

$$-1 = \sum_{k=2}^{\infty} \left(\frac{2}{2k-1}\right)^\sigma.$$

Therefore

$$1 = \left| \sum_{k=2}^{\infty} \left(\frac{2}{2k-1}\right)^\sigma \right| \leq \sum_{k=2}^{\infty} \left(\frac{2}{2k-1}\right)^\sigma.$$

Since the right hand side is decreasing in  $\sigma$ , it follows that there is a unique solution  $\sigma_1$  of the equation

$$(2) \quad 1 = \sum_{k=2}^{\infty} \left(\frac{2}{2k-1}\right)^\sigma = (2^\sigma - 1)\zeta(\sigma) - 2^\sigma$$

and that  $\sigma \leq \sigma_1$ . Now observe that (2) is equivalent to (1). Therefore,  $\zeta(s) = 1$  implies  $\sigma \leq \sigma_1$  which is by definition the solution of equation (1). Taking the sup over all solutions of  $\zeta(s) = 1$  we get  $\sigma(1) \leq \sigma_1$ .

For the converse inequality we apply Lemma 2.1 to get a sequence of real numbers  $(t_k)$  such that

$$\lim_k \{\zeta(s + it_k) - 1\} = \frac{2^s - 1}{2^s + 1} \zeta(s) - 1$$

uniformly on compact sets of  $\sigma > 1$ . By definition  $\sigma_1$  is a zero of the limit function  $\frac{2^s - 1}{2^s + 1} \zeta(s) - 1$ , so that there exists a natural number  $n_0$

and a sequence of complex numbers  $(z_k)$  such that  $\zeta(z_k + it_k) - 1 = 0$  and  $\lim_k z_k = \sigma_1$ . For  $s_k := z_k + it_k$  we then have  $\zeta(s_k) = 1$  and  $\lim_k \sigma_k = \sigma_1$  ( with  $\sigma_k := \operatorname{Re}(s_k)$  ).

It follows that  $\sigma(1) = \sup_{\zeta(s)=1} \operatorname{Re} s \geq \sigma_1$ , proving the theorem.  $\square$

### 5. THE BOUND FOR $\zeta'(s) = 0$ . A NEW PROOF OF TITCHMARSH'S THEOREM 11.5(C).

Theorem 11.5(C) in Titchmarsh [8] says that there exists a constant  $E$  between 2 and 3, such that  $\zeta'(s) \neq 0$  for  $\sigma > E$ , while  $\zeta'(s)$  has an infinity of zeros in every strip between  $\sigma = 1$  and  $\sigma = E$ . In this section we give a more direct proof of this theorem and determine the precise value of  $E$ .

**Theorem 5.1.** *Let  $E$  be the unique solution of the equation*

$$(3) \quad \frac{2^{\sigma+1}}{4^\sigma - 1} \log 2 = -\frac{\zeta'(\sigma)}{\zeta(\sigma)}, \quad (\sigma > 1).$$

*Then  $\zeta'(s) \neq 0$  for  $\sigma > E$ , while  $\zeta'(s)$  has a sequence of zeros  $(s_k)$  with  $\lim_k \operatorname{Re}(s_k) = E$ .*

*The value of this constant is*

$$E = 2.81301\ 40202\ 52898\ 36752\ 72554\ 01216\ 68696\ 38461\ 40560 \dots$$

*Proof.* Assuming that  $\zeta'(s) = 0$  ( for  $\sigma > 1$  ) we have

$$\frac{\zeta'(s)}{\zeta(s)} = \frac{d}{ds} \log \zeta(s) = \frac{d}{ds} \sum_p -\log\left(1 - \frac{1}{p^s}\right) = -\sum_p \frac{\log p}{p^s - 1}$$

so that we may write the equation  $\zeta'(s) = 0$  as

$$\sum_p \frac{\log p}{p^s - 1} = 0$$

or

$$-\frac{\log 2}{2^s - 1} = \sum_{p \geq 3} \frac{\log p}{p^s - 1}.$$

So, we must necessarily have

$$\frac{\log 2}{2^\sigma + 1} \leq \left| -\frac{\log 2}{2^\sigma - 1} \right| = \left| \sum_{p \geq 3} \frac{\log p}{p^\sigma - 1} \right| \leq \sum_{p \geq 3} \frac{\log p}{p^\sigma - 1}$$

and we may write this inequality as

$$\log 2 \leq \sum_{p \geq 3} (2^\sigma + 1) \left( \frac{1}{p^\sigma} + \frac{1}{p^{2\sigma}} + \frac{1}{p^{3\sigma}} + \dots \right) \log p.$$

Since the right hand side is strictly decreasing in  $\sigma$  this is equivalent to  $\sigma \leq E :=$  the unique solution of the equation

$$\frac{\log 2}{2^\sigma + 1} + \frac{\log 2}{2^\sigma - 1} = \sum_{p \geq 2} \frac{\log p}{p^\sigma - 1}$$

which is equivalent to (3).

This proves that there is no zero of  $\zeta'(s)$  with  $\sigma > E$ .

Now we must find a sequence of complex numbers  $(s_k)$  with  $\zeta'(s_k) = 0$  and  $\lim_k \operatorname{Re}(s_k) = E$ .

By Lemma 2.1  $\zeta'(s + it_k)$  converges uniformly on compact sets of  $\sigma > 1$  to the function

$$\frac{d}{ds} \frac{2^s - 1}{2^s + 1} \zeta(s) = \left( \frac{2^{s+1}}{4^s - 1} \log 2 + \frac{\zeta'(s)}{\zeta(s)} \right) \cdot \frac{2^s - 1}{2^s + 1} \zeta(s).$$

This function has a zero at  $s = E$  (see equation (3)), so that by Hurwitz's theorem, there exist for  $k \geq k_0$  numbers  $z_k$  such that  $z_k \rightarrow E$  and  $\zeta'(z_k + it_k) = 0$ . Taking  $s_k = z_k + it_k$  we will have  $\zeta'(s_k) = 0$  and

$$\lim_k \operatorname{Re}(s_k) = \lim_k \operatorname{Re}(z_k + it_k) = \lim_k \operatorname{Re}(z_k) = E$$

as we wanted to show.

With Mathematica we found that the solution to equation (3) is approximately the number given in the theorem.  $\square$

## 6. THE CONNECTION BETWEEN $\zeta(s) = 1$ AND $\zeta'(s) = 0$ .

We have seen that to get points with  $\zeta(s) = 1$  and  $\sigma$  near  $\sigma(1)$ , and points  $\rho$  with  $\zeta'(\rho) = 0$  and  $\operatorname{Re} \rho$  near  $E$ , we have applied in both cases Lemma 2.1. The limit function  $f(s) := \frac{2^s - 1}{2^s + 1} \zeta(s)$  satisfies  $f(\sigma(1)) = 1$  and  $f'(E) = 0$ . Hence, from the approximate function  $\zeta(s + it_k)$  we may obtain simultaneously points  $s$  and  $\rho$  with  $\zeta(s) = 1$  and  $\zeta'(\rho) = 0$  and more or less to the same height  $t_k$ .

We will say that a sequence of complex numbers  $(s_n)$  is *almost extremal* for  $\zeta(s) = 1$  if  $\zeta(s_n) = 1$  and  $\lim_n \operatorname{Re}(s_n) = \sigma(1)$ . Analogously  $(\rho_n)$  is said to be *almost extremal* for  $\zeta'(s) = 0$  if  $\zeta'(\rho_n) = 0$  and  $\lim_n \operatorname{Re}(\rho_n) = E$ .

First we prove that an almost extremal sequence is related to the situation of Lemma 2.1.

**Theorem 6.1.** (a) *If  $(s_n)$  is an almost extremal sequence for  $\zeta(s) = 1$ , then  $t_n := \operatorname{Im}(s_n)$  satisfies*

$$(4) \quad \lim_{n \rightarrow \infty} 2^{-it_n} = -1, \quad \lim_{n \rightarrow \infty} p^{-it_n} = 1 \quad \text{for every odd prime } p.$$

(b) If  $(\rho_n)$  is an almost extremal sequence for  $\zeta'(s) = 0$ , then  $t_n := \text{Im}(\rho_n)$  also satisfies (4).

*Proof.* (a) Let  $s_n = \sigma_n + it_n$ . Since  $\lim_n \sigma_n = \sigma(1) > 1$  we may assume that  $\sigma_n > 1$  for all  $n$ .

As in the proof of Theorem 4.1 the equation  $\zeta(s_n) = 1$  may be written as

$$-1 = \sum_{k=2}^{\infty} \left(\frac{2}{2k-1}\right)^{\sigma_n + it_n}.$$

Since  $\lim_n \sigma_n = \sigma(1)$ , we see that  $\sigma_n$  converges to the unique solution to the equation

$$1 = \sum_{k=2}^{\infty} \left(\frac{2}{2k-1}\right)^{\sigma}.$$

Therefore

$$\sum_{k=2}^{\infty} \left(\frac{2}{2k-1}\right)^{\sigma_n + it_n} = - \sum_{k=2}^{\infty} \left(\frac{2}{2k-1}\right)^{\sigma(1)}$$

so that, for all  $n \in \mathbb{N}$  we have

$$(5) \quad \sum_{k=2}^{\infty} \left(\frac{2}{2k-1}\right)^{\sigma(1)} \left(1 + \left(\frac{2}{2k-1}\right)^{\sigma_n - \sigma(1) + it_n}\right) = 0.$$

We now prove that for each  $k \geq 2$  we must have

$$(6) \quad \lim_n \left(\frac{2}{2k-1}\right)^{it_n} = -1.$$

We proceed by contradiction and assume that (6) is not true for some  $k_0$ . Since the absolute value of  $\left(\frac{2}{2k-1}\right)^{it_n}$  is 1, there must exist a subsequence  $n_j$  such that

$$\lim_j \left(\frac{2}{2k_0-1}\right)^{it_{n_j}} = a_{k_0} \neq -1, \quad |a_{k_0}| = 1.$$

By a diagonal argument we may assume that for this subsequence we also have the limits

$$\lim_j \left(\frac{2}{2k-1}\right)^{it_{n_j}} = a_k, \quad |a_k| = 1, \quad k \neq k_0.$$

Now consider the equation (5) for  $n = n_j$  and take the limit for  $j \rightarrow \infty$ . Interchanging limit and sum we then obtain

$$\sum_{k=2}^{\infty} \left(\frac{2}{2k-1}\right)^{\sigma(1)} (1 + a_k) = 0.$$

Now take real parts in this equation. Since  $\text{Re}(1 + a_k) \geq 0$  but  $\text{Re}(1 + a_{k_0}) > 0$  we get a contradiction, proving (6).



Hence, for any  $k$  we have (6). Now if  $p$  is an odd prime we have  $p = 2k + 1$  and  $p^2 = 2m + 1$  so that

$$\lim_n \left(\frac{2}{p}\right)^{it_n} = -1, \quad \lim_n \left(\frac{2}{p^2}\right)^{it_n} = -1.$$

Hence

$$\lim_n p^{it_n} = \left(\frac{2}{p}\right)^{it_n} \cdot \left(\frac{2}{p^2}\right)^{-it_n} = 1$$

so that

$$\lim_n 2^{it_n} = \lim_n \left(\frac{2}{p}\right)^{it_n} p^{it_n} = -1.$$

(b) Assume now that  $(\rho_n)$  is an almost extremal sequence for  $\zeta'(s) = 0$ . Let  $\rho_n = \sigma_n + it_n$ . Since  $\lim_n \sigma_n = E > 1$  we may assume that  $\sigma_n > 1$  for all  $n$ .

As in the proof of Theorem 5.1 we will have

$$\frac{\log 2}{2^{\sigma_n} + 1} \leq \left| -\frac{\log 2}{2^{\rho_n} - 1} \right| = \left| \sum_{p \geq 3} \frac{\log p}{p^{\rho_n} - 1} \right| \leq \sum_{p \geq 3} \frac{\log p}{p^{\sigma_n} - 1}.$$

Since  $\lim_n \sigma_n = E$  and  $E$  satisfies equation (3) we have

$$\lim_{n \rightarrow \infty} \frac{\log 2}{2^{\sigma_n} + 1} = \lim_{n \rightarrow \infty} \sum_{p \geq 3} \frac{\log p}{p^{\sigma_n} - 1}$$

so that

$$(7) \quad \lim_{n \rightarrow \infty} \left| -\frac{\log 2}{2^{\rho_n} - 1} \right| = \frac{\log 2}{2^E + 1} = \sum_{p \geq 3} \frac{\log p}{p^E - 1} = \lim_{n \rightarrow \infty} \left| \sum_{p \geq 3} \frac{\log p}{p^{\rho_n} - 1} \right|.$$

The first equality in (7) implies that  $\lim_n |1 - 2^{\sigma_n + it_n}| = 1 + 2^E$ . Let  $a$  be a limit point of the sequence  $(2^{it_n})$ . We may choose a sequence  $(n_k)$  such that  $\lim_k 2^{it_{n_k}} = a$ . Then  $\lim_k |1 - 2^{\sigma_{n_k} + it_{n_k}}| = |1 - 2^E a| = 1 + 2^E$ . Since  $|a| = 1$  this is possible only if  $a = -1$ . Therefore,  $(2^{it_n})$ , being a bounded sequence with a unique limit point, is convergent and  $\lim_n 2^{it_n} = -1$ .

For each odd prime  $p$  the sequence  $(p^{it_n})$  has 1 as unique limit point. Indeed, if not, then there is an odd prime  $q$  and a sequence  $(n_k)$  with

$$\lim_k q^{it_{n_k}} = a_q \neq 1.$$

By a diagonal argument we may assume that the limits  $\lim_k p^{it_{n_k}} = a_p$  exist for each prime  $p$ . We will always have  $|a_p| = 1$ . Taking limits in

the last equality of (7) (for the subsequence  $(n_k)$ ) we obtain

$$\sum_{p \geq 3} \frac{\log p}{p^E - 1} = \left| \sum_{p \geq 3} \frac{\log p}{p^E a_p - 1} \right|.$$

We have  $|p^E a_p - 1| \geq p^E - 1$ , but the above equality is only possible if we have for all  $p$  the equality  $|p^E a_p - 1| = p^E - 1$ , which is in contradiction with our assumption  $a_q \neq 1$ .  $\square$

Now we can prove the connection between the two problems:

**Theorem 6.2.** *Let  $(s_n)$  be an almost extremal sequence for  $\zeta(s) = 1$ . Then there exists an almost extremal sequence  $(\rho_n)$  for  $\zeta'(s) = 0$  such that*

$$\lim_n (\rho_n - s_n) = E - \sigma(1).$$

*Analogously if  $(\rho_n)$  is an almost extremal sequence for  $\zeta'(s) = 0$ , there exists an almost extremal sequence  $(s_n)$  for  $\zeta(s) = 1$  satisfying the same condition.*

*Proof.* Let  $s_n = \sigma_n + it_n$ . By Theorem 6.1 we then have (4). In the proof of Lemma 2.1 we have seen that (4) implies

$$\lim_n \zeta(s + it_n) = \frac{2^s - 1}{2^s + 1} \zeta(s) \quad \text{uniformly on compact sets of } \sigma > 1.$$

It follows that  $\zeta'(s + it_n)$  also converges uniformly on compact sets of  $\sigma > 1$  to the derivative of  $f(s) := \frac{2^s - 1}{2^s + 1} \zeta(s)$ . In the proof of Theorem 5.1 we have seen that  $f'(E) = 0$ . Hence, by Hurwitz's theorem for  $n \geq n_0$  the function  $\zeta'(s + it_n)$  has a zero  $s = b_n$  such that  $\lim b_n = E$ . Writing  $\rho_n := b_n + it_n$  we have  $\zeta'(\rho_n) = 0$  and

$$\lim_n \operatorname{Re}(\rho_n) = \lim_n \operatorname{Re}(b_n + it_n) = \lim_n \operatorname{Re}(b_n) = \operatorname{Re}(\lim_n b_n) = E.$$

Hence  $(\rho_n)$  is almost extremal for  $\zeta'(s) = 0$  and

$$\lim_n (\rho_n - s_n) = \lim_n (b_n - \sigma_n) = E - \sigma(1).$$

The proof for the other case is similar.  $\square$

## 7. SOME BOUNDS FOR DIRICHLET $L$ -FUNCTIONS.

Our previous analysis may also be applied to general Dirichlet  $L$ -functions. We will give two typical examples.

For the modulus 4 the non-trivial Dirichlet character is given by  $\chi(2n+1) = (-1)^n$ ,  $\chi(2n) = 0$ , so that

$$L(s, \chi) = \prod_p \left(1 - \frac{\chi(p)}{p^s}\right)^{-1} = \left(1 + \frac{1}{3^s}\right)^{-1} \left(1 - \frac{1}{5^s}\right)^{-1} \left(1 + \frac{1}{7^s}\right)^{-1} \dots$$

So, the equation  $L(s, \chi) = 1$  is equivalent to

$$\left(1 + \frac{1}{3^s}\right) = \left(1 - \frac{1}{5^s}\right)^{-1} \left(1 + \frac{1}{7^s}\right)^{-1} \left(1 + \frac{1}{11^s}\right)^{-1} \left(1 - \frac{1}{13^s}\right)^{-1} \dots$$

Now ( similarly as in earlier sections ) we let the factor  $\left(1 + \frac{1}{3^s}\right)$  “point strictly westward” and all other factors “strictly eastward” (Kronecker’s theorem applies here just as well). As in Section 4 this leads to the equation

$$\left(1 + \frac{1}{3^\sigma}\right) = \left(1 - \frac{1}{5^\sigma}\right)^{-1} \left(1 - \frac{1}{7^\sigma}\right)^{-1} \left(1 - \frac{1}{11^\sigma}\right)^{-1} \left(1 - \frac{1}{13^\sigma}\right)^{-1} \dots$$

or

$$\frac{1 + \frac{1}{3^\sigma}}{\left(1 - \frac{1}{5^\sigma}\right) \left(1 - \frac{1}{7^\sigma}\right)} = \zeta(\sigma).$$

(This kind of *trick* also works in the general case. )

Using Mathematica we found that in this case the supremum of all  $\sigma$  such that  $L(\sigma + it, \chi) = 1$  for some real  $t$  equals

$$1.88779\ 09267\ 08118\ 92719\ 63215\ 42035\ 11666\ 82234\ 70126 \dots$$

For  $n = 7$  we find ( for *every character*  $\chi \pmod{7}$  ) that  $L(s, \chi) = 1$  leads to the equation

$$\frac{1 + \frac{1}{2^\sigma}}{\left(1 - \frac{1}{2^\sigma}\right) \left(1 - \frac{1}{7^\sigma}\right)} = \zeta(\sigma)$$

and the bound

$$1.83843\ 45030\ 97314\ 94016\ 69429\ 96760\ 82067\ 80491\ 61315 \dots$$

For  $L(s, \chi) = a$  with  $0 < a < 1$  we let all factors  $\left(1 - \frac{\chi(p)}{p^s}\right)^{-1}$  point “strictly westward”. This leads to the equation

$$\prod_p \left(1 + \frac{|\chi(p)|}{p^s}\right)^{-1} = a$$

and the *missing factors* are easily supplied. For the modulus 4 and  $a = \frac{1}{2}$  this leads to the equation

$$\left(1 + \frac{1}{2^\sigma}\right) \frac{\zeta(2\sigma)}{\zeta(\sigma)} = \frac{1}{2}$$

and the bound

$$1.33538\ 71957\ 45311\ 13312\ 01066\ 99878\ 57500\ 83328\ 78290 \dots$$

We leave the straightforward general formulation to the reader.

8. APPLICATION OF THE LENSTRA–LENSTRA–LOVÁSZ LATTICE BASIS REDUCTION ALGORITHM.

For various problems the existence of almost extremal sequences  $(\sigma_k + it_k)$  depends heavily on the existence of the limits  $\lim_k p^{it_k} =: a_p$ . Given a sequence of real numbers  $(\theta_j)$ , Kronecker's theorem guarantees the existence of a sequence of real numbers  $(t_k)$  such that

$$\lim_k p_j^{it_k} = e^{i\theta_j}, \quad (j \in \mathbb{N}).$$

We want to find  $t \in \mathbb{R}$  such that  $\sigma + it$  is almost extremal for an adequate  $\sigma$ . To this end, given  $n$  we must find  $t \in \mathbb{R}$  such that for certain  $m_j \in \mathbb{Z}$

$$|t \log p_j - \theta_j - 2m_j\pi| < \varepsilon, \quad 1 \leq j \leq n$$

for some small  $\varepsilon$ .

We will use the LLL algorithm similarly as Odlyzko and te Riele [6] in their disproof of the Mertens conjecture.

Given a basis for a lattice  $L$  contained in  $\mathbb{Z}^N$ , the LLL algorithm yields a reduced basis for  $L$ , usually consisting of short vectors.

So, we fix  $n$ , some weights  $(w_j)_{j=1}^n$  (in practice we used  $w_j = 1.15^{40-j}$ ) and two natural numbers  $\nu$  and  $r$ , and construct a lattice  $L$  in  $\mathbb{Z}^{n+2}$  by means of  $n + 2$  vectors  $v_1, v_2, \dots, v_n, v$  and  $v'$  in  $\mathbb{Z}^{n+2}$  ( the method uses lattices in  $\mathbb{Z}^N$  ):

$$\begin{aligned} v_1 &= ( [2\pi w_1 \cdot 2^\nu], & 0, & 0, & \dots & 0, & 0, & 0) \\ v_2 &= ( & 0, & [2\pi w_2 \cdot 2^\nu], & 0, & \dots & 0, & 0, & 0) \\ \\ v_n &= ( & 0, & 0, & 0, & \dots & [2\pi w_n \cdot 2^\nu], & 0, & 0) \\ v &= ( [w_1 2^{\nu-r} \lambda_1], & [w_2 2^{\nu-r} \lambda_2], & [w_3 2^{\nu-r} \lambda_3], & \dots & [w_n 2^{\nu-r} \lambda_n], & 0, & 1) \\ v' &= ( -[w_1 \theta_1 2^\nu], & -[w_2 \theta_2 2^\nu], & -[w_3 \theta_3 2^\nu], & \dots & -[w_n \theta_n 2^\nu], & 2^\nu n^4, & 0) \end{aligned}$$

where we have put  $\lambda_j = \log p_j$ .

Applying the LLL algorithm to these vectors we get a reduced basis  $v_1^*, v_2^*, \dots, v_{n+2}^*$  such that at least one of these vectors will have a non-null  $(n + 1)$ -coordinate. But given that  $2^\nu n^4$  is very large compared with all other entries of the original basis, in a reduced basis ( with short vectors ) we do not expect more than one large vector. Assuming that it is  $v_1^*$ , its  $(n + 1)$  coordinate will be  $\pm 2^\nu n^4$ , and without loss of generality we may assume that it is  $2^\nu n^4$ . Let  $x$  be the last coordinate of  $v_1^*$ . Then this vector will have coordinate  $j$  equal to ( since it is a linear combination of the initial vectors )

$$x[w_j 2^{\nu-r} \log p_j] + m_j[2\pi w_j 2^\nu] - [w_j \theta_j 2^\nu]$$

for some integers  $m_j$ . Since it is a reduced basis, we expect this coordinate to be small. Hence also the number

$$xw_j2^{\nu-r} \log p_j + m_j2\pi w_j2^\nu - w_j\theta_j2^\nu = 2^\nu w_j \left( \frac{x}{2^r} \log p_j - \theta_j + 2\pi m_j \right)$$

will be small and  $t = \frac{x}{2^r}$  will have the property we are looking for:  $t \log p_j - \theta_j + 2\pi m_j$  will be small for  $1 \leq j \leq n$ .

Figure 1 illustrate the results obtained. This figure ( and others similar to it ) is at the origin of our results in Section 6. We were searching for near extremal values for the problem  $\zeta(s) = 1$ , and the figure clearly shows that we also obtain a near extremal value for the problem  $\zeta'(s) = 0$ .

The figure represents the rectangle  $(-2, 4) \times (h - 3, h + 3)$  where  $h = 156326000$ . The solid curves are those points where  $\zeta(s)$  takes real values. On the dotted curves  $\zeta(s)$  is purely imaginary. For reference we have drawn the lines  $\sigma = 0$  and  $\sigma = 1$  limiting the critical strip.

The value  $h = 156326000$  was given by the LLL algorithm as a candidate for a near extreme value of  $\zeta(s) = 1$ . This is the point labelled  $a$ . In fact  $\operatorname{Re} a = 1.907825\dots$  is near the limit  $\sigma(1) = 1.94010\dots$  We see also the connected extreme value for  $\zeta'(s) = 0$ . This is the point  $\rho$  whose real part is also near the corresponding limit value  $E$ . The role of the point  $b$  will be explained in the next Section.

## 9. BOUND FOR THE REAL LOOPS.

Since  $\zeta(s)$  is real for all real  $s$ , there is no interest in the question of the supremum of all  $\sigma$  such that  $\zeta(\sigma + it) \in \mathbb{R}$  for some  $t \in \mathbb{R}$ . We now focus on the supremum of the real loops.

Since  $u(s) := \operatorname{Im} \zeta(s)$  is a harmonic function the points where  $u(s) = 0$  are arranged in a set of analytic curves. These curves are of two main types. Some of them traverse the entire plane from  $\sigma = -\infty$  to  $\sigma = +\infty$  ( in [3] they are called  $I_1$  curves ). In figure 9 we have plotted one of these curves. All the other solid curves in this figure are  $I_2$  curves, they form a loop starting at  $\sigma = -\infty$  and ending again at  $\sigma = -\infty$ . Each such  $I_2$  curve has a *turning point*, a point on the curve with  $\sigma$  maximal.

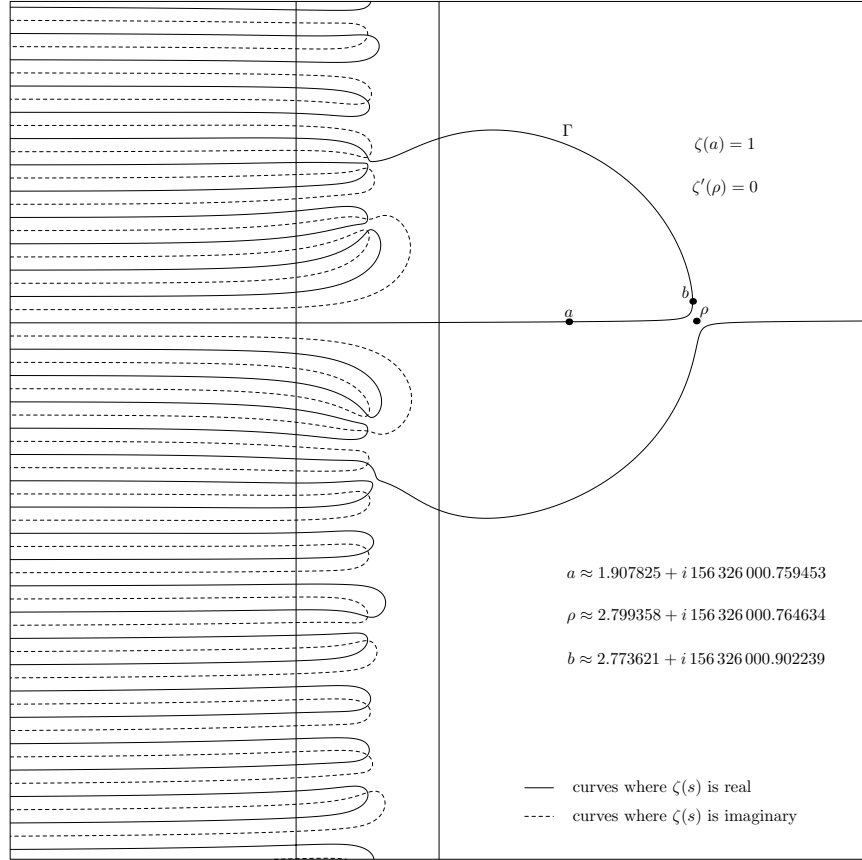


FIGURE 1. Curves  $\operatorname{Re} \zeta(s) = 0$  and  $\operatorname{Im} \zeta(s) = 0$  near  $t = 156326000$ .

In the case of the curve  $\Gamma$  in figure 9 this is the point labelled  $b$ . It is easy to see that at these points, since the curve  $u(\sigma + it) = 0$  has a vertical tangent, we must have  $u_\sigma(\sigma + it) = 0$ . By the Cauchy-Riemann equations this is equivalent to  $\operatorname{Re} \zeta'(\sigma + it) = 0$ .

Hence we define a *turning point* as a point  $b = \sigma + it$  such that

$$\operatorname{Im} \zeta(b) = 0 \quad \text{and} \quad \operatorname{Re} \zeta'(b) = 0.$$

The first equation says that  $b$  is on a real curve (i. e. a curve where the function  $\zeta(s)$  is real), whereas the second equation means that at the point  $b$  the tangent to such a curve is vertical.

The question of the supremum  $T$  of all  $\sigma$  of turning points of the  $I_2$  loops of  $\zeta(s)$  was mentioned in [3]. Here we solve this problem.

**Theorem 9.1.** *Let  $E = 2.813014\dots$  be the constant of Theorem 5.1. Then each turning point  $b = \sigma + it$  for  $\zeta(s)$  satisfies  $\sigma \leq E$ , and there is a sequence of turning points  $(b_k)$  for  $\zeta(s)$  with  $\lim_k \operatorname{Re}(b_k) = E$ .*

We will use the following theorem

**Theorem 9.2.** *Let  $A$  be the unique solution of the equation*

$$\sum_p \arcsin(p^{-\sigma}) = \frac{\pi}{2}, \quad (\sigma > 1).$$

*Then  $A$  is the supremum of the  $\sigma \in \mathbb{R}$  such that there is a  $t \in \mathbb{R}$  with  $\operatorname{Re} \zeta(\sigma + it) < 0$ . For  $\sigma = A$  we have  $\operatorname{Re} \zeta(\sigma + it) > 0$  for all  $t \in \mathbb{R}$ .*

*The value of the constant  $A$  is*

$$A = 1.19234\ 73371\ 86193\ 20289\ 75044\ 27425\ 59788\ 34011\ 19230 \dots$$

The proof can be found in [3]. The constant  $A$  has been computed with high precision by R. P. Brent and J. van de Lune.

We break the proof of Theorem 9.1 in several lemmas.

**Lemma 9.3.** *The point  $\sigma + it$  with  $\sigma > A$  is a turning point for the function  $\zeta(s)$  if and only if*

$$(8) \quad \sum_p \sum_{k=1}^{\infty} \frac{1}{k} \frac{\sin(kt \log p)}{p^{k\sigma}} = 0 \quad \text{and} \quad \sum_p \sum_{k=1}^{\infty} \frac{\cos(kt \log p)}{p^{k\sigma}} \log p = 0.$$

*Proof.* By Theorem 9.2 for  $\sigma > A = 1.192347\dots$  we have  $\operatorname{Re} \zeta(s) > 0$ . In the sequel  $\log z$  will be the main branch of the logarithm for  $|\arg z| < \pi$ , so that  $\log \zeta(s)$  is well defined and analytic for  $\sigma > A$ .

In view of  $\log z = \log |z| + i \arg z$  it should be clear that, for  $\sigma > A$  the two functions  $\zeta(s)$  and  $\log \zeta(s)$  are real at the same points, so that also the turning points of the loops  $\operatorname{Im} \zeta(s) = 0$  and  $\operatorname{Im} \log \zeta(s) = 0$  are the same.

For  $s$  real and  $> 1$  both functions  $\zeta(s)$  and  $\log \zeta(s)$  are real so that we may write

$$(9) \quad \log \zeta(s) = \sum_p \log \left( 1 - \frac{1}{p^s} \right)^{-1} = \sum_p \sum_{k=1}^{\infty} \frac{1}{k} \frac{1}{p^{ks}}, \quad (\sigma > 1)$$

and this equality is true for  $\sigma > A$  by analytic continuation.

Since the turning points for some function  $f(s)$  are defined as the solutions of the system of equations  $\operatorname{Im} f(s) = 0$ ,  $\operatorname{Re} f'(s) = 0$ , the turning points of  $\log \zeta(s)$  with  $\sigma > A$  are just those points satisfying equations (8).  $\square$

Now we introduce some notations. We may write equations (8) in the form

$$(10) \quad \begin{aligned} - \sum_{k=1}^{\infty} \frac{1}{k} \frac{\sin(kt \log 2)}{2^{k\sigma}} &= \sum_{p \geq 3} \sum_{k=1}^{\infty} \frac{1}{k} \frac{\sin(kt \log p)}{p^{k\sigma}} \\ - \sum_{k=1}^{\infty} \frac{\cos(kt \log 2)}{2^{k\sigma}} \log 2 &= \sum_{p \geq 3} \sum_{k=1}^{\infty} \frac{\cos(kt \log p)}{p^{k\sigma}} \log p. \end{aligned}$$

For  $\sigma > 0$  and  $t \in \mathbb{R}$  we now define

$$(11) \quad f(\sigma, t) := \sum_{k=1}^{\infty} \frac{1}{k} \frac{\sin(kt \log 2)}{2^{k\sigma}}$$

and

$$(12) \quad g(\sigma, t) := \frac{\partial}{\partial t} f(\sigma, t) = \sum_{k=1}^{\infty} \frac{\cos(kt \log 2)}{2^{k\sigma}} \log 2.$$

Note that  $f$  and  $g$  are periodic functions of  $t$  with period  $2\pi/\log 2$ .

So, a turning point  $\sigma + it$  must satisfy

$$\begin{aligned} -f(\sigma, t) &= \sum_{p \geq 3} \sum_{k=1}^{\infty} \frac{1}{k} \frac{\sin(kt \log p)}{p^{k\sigma}} \quad \text{and} \\ -g(\sigma, t) &= \sum_{p \geq 3} \sum_{k=1}^{\infty} \frac{\cos(kt \log p)}{p^{k\sigma}} \log p. \end{aligned}$$

We now consider the function

$$U(\sigma, t) := 2^{2\sigma} f(\sigma, t)^2 + \left( \frac{2^\sigma}{\log 2} \right)^2 g(\sigma, t)^2$$

the choice of the coefficients  $2^{2\sigma}$  and  $(2^\sigma/\log 2)^2$  being motivated by (use (11) and (12))

$$\begin{aligned} \lim_{\sigma \rightarrow +\infty} U(\sigma, t) &= \\ \lim_{\sigma \rightarrow +\infty} \left\{ 2^{2\sigma} \left( \sum_{k=1}^{\infty} \frac{1}{k} \frac{\sin(kt \log 2)}{2^{k\sigma}} \right)^2 + \left( \frac{2^\sigma}{\log 2} \right)^2 \left( \sum_{k=1}^{\infty} \frac{\cos(kt \log 2)}{2^{k\sigma}} \log 2 \right)^2 \right\} \\ &= \sin^2(t \log 2) + \cos^2(t \log 2) = 1. \end{aligned}$$

**Lemma 9.4.** *Let  $a$  and  $b$  be arbitrary real numbers. Then there exist real numbers  $x$  and  $y$  such that*

$$ax + by = (a^2 + b^2)^{1/2} \quad \text{and} \quad x^2 + y^2 = 1.$$



*Proof.* If  $a^2 + b^2 = 0$  then  $a = b = 0$  and we need only take  $x$  and  $y$  such that  $x^2 + y^2 = 1$ .

If  $a^2 + b^2 \neq 0$  then we can take  $x = \frac{a}{\sqrt{a^2+b^2}}$  and  $y = \frac{b}{\sqrt{a^2+b^2}}$ .  $\square$

**Lemma 9.5.** *If  $\sigma + it$  is a turning point of  $\zeta(s)$  with  $\sigma > A$ , then*

$$U(\sigma, t) < \left(\frac{2^\sigma}{\log 2}\right)^2 \left(\sum_{p \geq 3} \sum_{k=1}^{\infty} \frac{\log p}{p^{ks}}\right)^2.$$

*Proof.* We apply Lemma 9.4 to

$$a = -2^\sigma f(\sigma, t) \quad \text{and} \quad b = -\frac{2^\sigma}{\log 2} g(\sigma, t)$$

to get

$$\left\{2^{2\sigma} f(\sigma, t)^2 + \left(\frac{2^\sigma}{\log 2}\right)^2 g(\sigma, t)^2\right\}^{1/2} = -2^\sigma x f(\sigma, t) - \frac{2^\sigma}{\log 2} y g(\sigma, t)$$

which, by (10), may be written as

$$\begin{aligned} U(\sigma, t)^{1/2} &= 2^\sigma \sum_{p \geq 3} \sum_{k=1}^{\infty} \frac{x \sin(kt \log p)}{k p^{k\sigma}} + \\ &+ \frac{2^\sigma}{\log 2} \sum_{p \geq 3} \sum_{k=1}^{\infty} \frac{y \cos(kt \log p)}{p^{k\sigma}} \log p = \\ &= 2^\sigma \sum_{p \geq 3} \sum_{k=1}^{\infty} \left( \frac{x \sin(kt \log p)}{k p^{k\sigma}} + \frac{y \log p \cos(kt \log p)}{\log 2 p^{k\sigma}} \right). \end{aligned}$$

Applying the Cauchy-Schwarz inequality to the right hand side we obtain the condition

$$(13) \quad U(\sigma, t)^{1/2} \leq \leq 2^\sigma \sum_{p \geq 3} \sum_{k=1}^{\infty} \left( \frac{x^2}{k^2} + \frac{y^2 \log^2 p}{\log^2 2} \right)^{1/2} \left( \frac{\sin^2(kt \log p) + \cos^2(kt \log p)}{p^{2k\sigma}} \right)^{1/2}.$$

Now observe that in (13)  $\frac{1}{k^2} < \frac{\log^2 p}{\log^2 2}$  so that

$$\frac{x^2}{k^2} + \frac{y^2 \log^2 p}{\log^2 2} < \frac{(x^2 + y^2) \log^2 p}{\log^2 2} \leq \frac{\log^2 p}{\log^2 2}.$$

Using this we thus obtain the condition

$$U(\sigma, t)^{1/2} < 2^\sigma \sum_{p \geq 3} \sum_{k=1}^{\infty} \frac{\log p}{\log 2 p^{k\sigma}}$$

or

$$U(\sigma, t) < \left(\frac{2^\sigma}{\log 2}\right)^2 \left(\sum_{p \geq 3} \sum_{k=1}^{\infty} \frac{\log p}{p^{k\sigma}}\right)^2$$

as we wanted to show.  $\square$

For  $\sigma > 1$  we define

$$(14) \quad H(\sigma) := \left(\frac{2^\sigma}{\log 2}\right)^2 \left(\sum_{p \geq 3} \sum_{k=1}^{\infty} \frac{\log p}{p^{k\sigma}}\right)^2.$$

**Lemma 9.6.** *For each  $t \in \mathbb{R}$  there exists a largest solution  $u(t)$  to the equation in  $\sigma$*

$$(15) \quad U(\sigma, t) = H(\sigma)$$

and

$$U(\sigma, t) > H(\sigma), \quad (\sigma > u(t)).$$

*Proof.* By (14) it is easily seen that  $H(\sigma)$  is continuous and strictly decreasing for  $\sigma > 1$  from  $+\infty$  to 0. In particular

$$\lim_{\sigma \rightarrow \infty} H(\sigma) = 0.$$

Since  $U(\sigma, t)$  is continuous for  $\sigma > 0$  and  $t \in \mathbb{R}$ , and

$$\lim_{\sigma \rightarrow +\infty} U(\sigma, t) = 1$$

we see that for every  $t$  the infimum  $u(t)$  of the  $a$  such that  $U(\sigma, t) > H(\sigma)$  for  $\sigma > a$  exists and is larger than 1.

From this it is clear that  $u(t)$  must be a solution of equation (15) in  $\sigma$ .  $\square$

**Lemma 9.7.** *We have the closed formulas*

$$f(\sigma, t) = \arctan \frac{\sin(t \log 2)}{2^\sigma - \cos(t \log 2)},$$

$$g(\sigma, t) = -\frac{(1 - 2^\sigma \cos(t \log 2)) \log 2}{1 + 4^\sigma - 2^{1+\sigma} \cos(t \log 2)}.$$

*Proof.* The first follows from the identity  $f(\sigma, t) = \text{Im}(\log(1 - 2^{-s}))$ , and the second by differentiation.  $\square$

**Lemma 9.8.** *We have  $u(\pi/\log 2) = E$ .*

*Proof.* We have

$$\sum_{p \geq 3} \sum_{k=1}^{\infty} \frac{\log p}{p^{k\sigma}} = \sum_p \sum_{k=1}^{\infty} \frac{\log p}{p^{k\sigma}} - \sum_{k=1}^{\infty} \frac{\log 2}{2^{k\sigma}} = -\frac{\zeta'(\sigma)}{\zeta(\sigma)} - \frac{\log 2}{2^\sigma - 1}$$

so that

$$H(\sigma) = \left(\frac{2^\sigma}{\log 2}\right)^2 \left(\frac{\zeta'(\sigma)}{\zeta(\sigma)} + \frac{\log 2}{2^\sigma - 1}\right)^2.$$

By its definition  $u(t)$  is the largest solution of the equation  $U(\sigma, t) = H(\sigma)$ .

For  $t = \pi/\log 2$  we have

$$f(\sigma, t) = \sum_{k=1}^{\infty} \frac{1}{k} \frac{\sin(kt \log 2)}{2^{k\sigma}} = \sum_{k=1}^{\infty} \frac{1}{k} \frac{\sin(k\pi)}{2^{k\sigma}} = 0$$

and

$$\begin{aligned} g(\sigma, t) &= \sum_{k=1}^{\infty} \frac{\cos(kt \log 2)}{2^{k\sigma}} \log 2 = \sum_{k=1}^{\infty} \frac{\cos(k\pi)}{2^{k\sigma}} \log 2 = \\ &= \sum_{k=1}^{\infty} \frac{(-1)^k}{2^{k\sigma}} \log 2 = -\frac{\log 2}{2^\sigma + 1} \end{aligned}$$

so that  $u(\pi/2)$  satisfies the equation

$$\left(\frac{2^\sigma}{\log 2}\right)^2 \left(\frac{\log 2}{2^\sigma + 1}\right)^2 = \left(\frac{2^\sigma}{\log 2}\right)^2 \left(\frac{\zeta'(\sigma)}{\zeta(\sigma)} + \frac{\log 2}{2^\sigma - 1}\right)^2.$$

Since  $\frac{\zeta'(\sigma)}{\zeta(\sigma)} + \frac{\log 2}{2^\sigma - 1} < 0$  this is equivalent to

$$\frac{\log 2}{2^\sigma + 1} = -\frac{\zeta'(\sigma)}{\zeta(\sigma)} - \frac{\log 2}{2^\sigma - 1}$$

or

$$\frac{2^{\sigma+1}}{4^\sigma - 1} \log 2 = -\frac{\zeta'(\sigma)}{\zeta(\sigma)}.$$

But  $E$  is the unique solution of this equation for  $\sigma > 1$  ( see Theorem 5.1 ).

Hence  $u(\pi/\log 2) = E$ . □

**Lemma 9.9.** *For all  $\sigma > 1$  and all  $t \in \mathbb{R}$  we have*

$$(16) \quad U(\sigma, t) \geq U(\sigma, \pi/\log 2).$$

*Proof.* We have computed  $U(\sigma, \pi/\log 2)$  in the proof of Lemma 9.8. Substituting this value and the definition of  $U(\sigma, t)$ , (16) may be written

$$2^{2\sigma} f(\sigma, t)^2 + \left(\frac{2^\sigma}{\log 2}\right)^2 g(\sigma, t)^2 \geq \left(\frac{2^\sigma}{\log 2}\right)^2 \left(\frac{\log 2}{2^\sigma + 1}\right)^2.$$

In view of Lemma 9.7 we thus need to prove

$$(17) \quad \arctan^2\left(\frac{\sin(t \log 2)}{2^\sigma - \cos(t \log 2)}\right) + \left(\frac{(1 - 2^\sigma \cos(t \log 2))}{1 + 4^\sigma - 2^{1+\sigma} \cos(t \log 2)}\right)^2 \geq \left(\frac{1}{2^\sigma + 1}\right)^2.$$

We change notations putting  $t \log 2 = \varphi$  and  $2^\sigma = x^{-1}$ , so that we have to prove for  $0 < x < 1$  and  $0 < \varphi < 2\pi$

$$(18) \quad u(x, \varphi) := \arctan^2\left(\frac{x \sin \varphi}{1 - x \cos \varphi}\right) + \left(\frac{x(x - \cos \varphi)}{1 + x^2 - 2x \cos \varphi}\right)^2 \geq \left(\frac{x}{1 + x}\right)^2.$$

The right hand side is the value for  $\varphi = \pi$  of the left hand side.

So, we want to prove that  $u(x, \varphi)$  has an absolute minimum at  $\varphi = \pi$ . It is easy to show that  $u(x, \pi - \theta) = u(x, \pi + \theta)$ . So, we only have to prove inequality (18) for  $0 < \varphi < \pi$ . We will split the proof in two cases.

(1) Proof of (18) for  $\frac{\pi}{2} < \varphi < \pi$ .

If we differentiate  $u(x, \varphi)$  with respect to  $\varphi$  and simplify we arrive at

$$(19) \quad u_\varphi(x, \varphi) = \frac{2x(x - \cos \varphi)}{(1 + x^2 - 2x \cos \varphi)^3} \left\{ -\arctan\left(\frac{x \sin \varphi}{1 - x \cos \varphi}\right) \times \right. \\ \left. \times (1 + x^2 - 2x \cos \varphi)^2 + x(1 - x^2) \sin \varphi \right\}.$$

We will show that  $u_\varphi(x, \varphi) < 0$  for  $\frac{\pi}{2} < \varphi < \pi$ , so that (18) will follow.

In this interval  $\cos \varphi < 0$  and  $\sin \varphi > 0$ . The first factor in the right hand side of (19) is positive, and we will show that the second is negative. That is we will show that

$$(20) \quad x(1 - x^2) \sin \varphi \leq \arctan\left(\frac{x \sin \varphi}{1 - x \cos \varphi}\right) (1 + x^2 - 2x \cos \varphi)^2.$$

Let

$$(21) \quad \alpha = \arctan\left(\frac{x \sin \varphi}{1 - x \cos \varphi}\right), \quad \tan \alpha = \frac{x \sin \varphi}{1 - x \cos \varphi}, \\ \frac{1}{\cos^2 \alpha} = 1 + \left(\frac{x \sin \varphi}{1 - x \cos \varphi}\right)^2 = \frac{1 + x^2 - 2x \cos \varphi}{(1 - x \cos \varphi)^2}, \\ \cos^2 \alpha = \frac{(1 - x \cos \varphi)^2}{1 + x^2 - 2x \cos \varphi},$$

(22)

$$\sin^2 \alpha = 1 - \frac{(1 - x \cos \varphi)^2}{1 + x^2 - 2x \cos \varphi} = \frac{x^2 - x^2 \cos^2 \varphi}{1 + x^2 - 2x \cos \varphi} = \frac{x^2 \sin^2 \varphi}{1 + x^2 - 2x \cos \varphi}$$

so that

$$\sin \alpha = \frac{x \sin \varphi}{\sqrt{1 + x^2 - 2x \cos \varphi}}$$

(with the sign + since certainly  $\alpha \in (0, \pi/2)$ , since  $\tan \alpha > 0$ ).

Now we have

$$1 - x^2 < 1 < (1 + x^2 - 2x \cos \varphi)^{3/2}$$

so that

$$x(1 - x^2) \sin \varphi \leq x \sin \varphi (1 + x^2 - 2x \cos \varphi)^{3/2}$$

and

$$x(1 - x^2) \sin \varphi \leq \sin \alpha (1 + x^2 - 2x \cos \varphi)^2 \leq \alpha (1 + x^2 - 2x \cos \varphi)^2$$

which is equivalent to (20).

(2) Proof of (18) for  $0 < \varphi < \frac{\pi}{2}$ .

Defining  $\alpha$  as in (21),  $\sin^2 \alpha$  is still given by (22). Although in this case we do not know the sign of  $\sin \alpha$ , inequality (18) will still follow from

$$(23) \quad \frac{x^2 \sin^2 \varphi}{1 + x^2 - 2x \cos \varphi} + \left( \frac{x(x - \cos \varphi)}{1 + x^2 - 2x \cos \varphi} \right)^2 \geq \left( \frac{x}{1 + x} \right)^2$$

since  $\sin^2 \alpha < \alpha^2$ .

To prove (23) we consider two cases.

(2a) Proof of (23) when  $1 + x^2 - 2x \cos \varphi > 1$ .

Then  $(1 + x^2 - 2x \cos \varphi)^2 > 1 + x^2 - 2x \cos \varphi$ , so that

$$\begin{aligned} & \frac{\sin^2 \varphi}{1 + x^2 - 2x \cos \varphi} + \frac{(x - \cos \varphi)^2}{(1 + x^2 - 2x \cos \varphi)^2} \geq \\ & \geq \frac{\sin^2 \varphi}{(1 + x^2 - 2x \cos \varphi)^2} + \frac{(x - \cos \varphi)^2}{(1 + x^2 - 2x \cos \varphi)^2} = \\ & = \frac{1 + x^2 - 2x \cos \varphi}{(1 + x^2 - 2x \cos \varphi)^2} = \frac{1}{1 + x^2 - 2x \cos \varphi}. \end{aligned}$$

Recall that  $0 < \varphi < \frac{\pi}{2}$ . Then  $-2x \cos \varphi < 2x$ , so that  $1 + x^2 - 2x \cos \varphi < 1 + x^2 + 2x = (1 + x)^2$ , and we obtain

$$\frac{\sin^2 \varphi}{1 + x^2 - 2x \cos \varphi} + \frac{(x - \cos \varphi)^2}{(1 + x^2 - 2x \cos \varphi)^2} > \frac{1}{(1 + x)^2}.$$

(2b) Proof of (23) when  $1 + x^2 - 2x \cos \varphi \leq 1$ . In this case  $(1 + x^2 - 2x \cos \varphi)^2 \leq 1 + x^2 - 2x \cos \varphi$  so that

$$\begin{aligned} & \frac{\sin^2 \varphi}{1 + x^2 - 2x \cos \varphi} + \frac{(x - \cos \varphi)^2}{(1 + x^2 - 2x \cos \varphi)^2} \geq \\ & \geq \frac{\sin^2 \varphi}{(1 + x^2 - 2x \cos \varphi)} + \frac{(x - \cos \varphi)^2}{(1 + x^2 - 2x \cos \varphi)} = \\ & = \frac{1 + x^2 - 2x \cos \varphi}{1 + x^2 - 2x \cos \varphi} = 1 > \frac{1}{(1 + x)^2}. \end{aligned}$$

□

**Lemma 9.10.** *For each  $t \in \mathbb{R}$  we have  $u(t) \leq u(\pi/\log 2)$ .*

*Proof.* By Lemma 9.6

$$U(\sigma, \pi/\log 2) > H(\sigma) \quad \text{for } \sigma > u(\pi/\log 2)$$

and by Lemma 9.9

$$U(\sigma, t) \geq U(\sigma, \pi/\log 2).$$

It follows that

$$U(\sigma, t) > H(\sigma), \quad (\sigma > u(\pi/\log 2)).$$

By definition  $U(\sigma, t) > H(\sigma)$  is not true for  $\sigma = u(t)$ , and it follows that  $u(t) \leq u(\pi/\log 2)$ . □

*Proof of the first half of Theorem 9.1.* Let  $\sigma + it$  be a turning point for  $\zeta(s)$ . It is clear that  $\sigma \leq A = 1.192\dots$  implies  $\sigma < E = 2.813\dots$ . For  $\sigma > A$ , by Lemma 9.5 we will have

$$U(\sigma, t) < H(\sigma)$$

so that Lemma 9.6 implies that

$$\sigma < u(t).$$

By Lemma 9.10

$$u(t) \leq u(\pi/\log 2)$$

and by Lemma 9.8

$$u(\pi/\log 2) = E.$$

It follows that  $\sigma < E$ .

Therefore, the supremum  $T$  of the real parts of the turning points is less than or equal to  $E$ . We have even proved a little more: On the line  $\sigma = E$  there is no turning point. □

We will now show that there is a sequence  $(b_n)$  of turning points for  $\zeta(s)$  such that  $\lim_n \operatorname{Re}(b_n) = E$ . This will end the proof of Theorem 9.1.

By Lemma 2.1 there exists a sequence of real numbers  $(t_k)$  such that  $\zeta(s + it_k)$  converges to  $f(s) := \frac{2^s - 1}{2^s + 1} \zeta(s)$ . Since

$$f(E) = 0.9\dots, \quad f'(E) = 0, \quad f''(E) = 0.07\dots, \quad f'''(E) = -0.17\dots$$

$E$  is a turning point for  $f(s)$ .

We are going to show that the functions  $\zeta(s + it_k)$  must have a turning point very near to  $E$ .

We prove a slightly more general result. We break the proof in several lemmas.

Given a holomorphic function  $f$  defined on a disc with center at 0 and radius  $R$  we define the associated (continuous) function

$$h(r, \varphi) = \operatorname{Im} f(re^{i\varphi}) + i \operatorname{Re} f'(re^{i\varphi})$$

so that  $re^{i\varphi}$  will be a turning point for  $f(z)$  if and only if  $h(r, \varphi) = 0$ .

For each  $0 < r < R$  let  $\gamma_r$  be the curve  $\varphi: [0, 2\pi) \mapsto h(r, \varphi)$ .

**Proposition 9.11.** *Let  $f(z) = a_0 + a_2 z^2 + a_3 z^3 + \dots$  be a holomorphic function on  $\Delta(0, R)$  the disc with center 0 and radius  $R$ . Assume that  $a_0 > 0$ ,  $a_2 > 0$  and  $a_3 < 0$ . Then there exists an  $r_0 > 0$  such that for  $0 < r < r_0$ , the curve  $\gamma_r$  does not pass through  $z = 0$  and the index (the winding number) of the curve  $\gamma_r$  with respect to 0 is  $\omega(\gamma_r, 0) = 1$ .*

To prove Proposition 9.11 we will use some lemmas.

**Lemma 9.12.** *Let  $f$  be as in Proposition 9.11 and define*

$$u(r, \varphi) := \operatorname{Im} f(re^{i\varphi}), \quad v(r, \varphi) := \operatorname{Re} f'(re^{i\varphi}).$$

*Then there exists  $r_0$  such that for  $0 < r < r_0$ , ( $r \rightarrow 0$ )*

$$u(r, \varphi) = a_2 r^2 \sin 2\varphi + a_3 r^3 \sin 3\varphi + \mathcal{O}(r^4)$$

$$v(r, \varphi) = 2a_2 r \cos \varphi + 3a_3 r^2 \cos 2\varphi + \mathcal{O}(r^3)$$

$$u_\varphi(r, \varphi) = 2a_2 r^2 \cos 2\varphi + 3a_3 r^3 \cos 3\varphi + \mathcal{O}(r^4)$$

$$v_\varphi(r, \varphi) = -2a_2 r \sin \varphi - 6a_3 r^2 \sin 2\varphi + \mathcal{O}(r^3)$$

*where the implicit constants do not depend on  $\varphi$ .*

*Proof.* Let  $f(z) = \sum_{n=0}^{\infty} a_n z^n$  be the power series of  $f$  at 0, and take  $r_0$  less than the radius of convergence. Then

$$f(z) = a_0 + a_2 z^2 + a_3 z^3 + \sum_{n=4}^{\infty} a_n z^n$$

so that

$$u(r, \varphi) = a_2 r^2 \sin 2\varphi + a_3 r^3 \sin 3\varphi + \sum_{n=4}^{\infty} r^n \operatorname{Im}(a_n e^{in\varphi})$$

and

$$u_\varphi(r, \varphi) = 2a_2 r^2 \cos 2\varphi + 3a_3 r^3 \cos 3\varphi + \sum_{n=4}^{\infty} r^n \operatorname{Im}(ina_n e^{in\varphi})$$

and for  $0 < r < r_0$  we will have

$$\left| \sum_{n=4}^{\infty} r^n \operatorname{Im}(a_n e^{in\varphi}) \right| \leq r^4 \sum_{n=4}^{\infty} |a_n| r_0^{n-4},$$

$$\left| \sum_{n=4}^{\infty} r^n \operatorname{Im}(ina_n e^{in\varphi}) \right| \leq r^4 \sum_{n=4}^{\infty} n |a_n| r_0^{n-4}.$$

The last two sums converge and this proves our lemma for  $u$  and  $u_\varphi$ . For  $v$  and  $v_\varphi$  the proof is similar.  $\square$

We divide the interval  $[-\frac{\pi}{8}, \frac{15\pi}{8}]$  of length  $2\pi$  in 8 intervals

$$I_1 = [-\pi/8, \pi/8], \quad I_2 = [\pi/8, 3\pi/8], \quad I_3 = [3\pi/8, 5\pi/8],$$

$$I_4 = [5\pi/8, 7\pi/8], \quad I_5 = [7\pi/8, 9\pi/8], \quad I_6 = [9\pi/8, 11\pi/8],$$

$$I_7 = [11\pi/8, 13\pi/8], \quad I_8 = [13\pi/8, 15\pi/8].$$

**Lemma 9.13.** *There exists an  $r_0 > 0$  such that for  $0 < r < r_0$  the function  $u$  has exactly four zeros on  $[-\pi/8, 15\pi/8]$ , denoted by  $\alpha_1 \in I_1$ ,  $\alpha_3 \in I_3$ ,  $\alpha_5 \in I_5$  and  $\alpha_7 \in I_7$ , so that  $u$  is positive on  $(\alpha_1, \alpha_3)$ , negative on  $(\alpha_3, \alpha_5)$ , positive on  $(\alpha_5, \alpha_7)$  and negative on  $(\alpha_7, \alpha_1 + 2\pi)$*

*Proof.* By Lemma 9.12 for  $r \rightarrow 0$

$$u(r, \varphi) = a_2 r^2 (\sin 2\varphi + \mathcal{O}(r)), \quad u_\varphi(r, \varphi) = 2a_2 r^2 (\cos 2\varphi + \mathcal{O}(r)).$$

On  $I_2$  and  $I_6$   $\sin 2\varphi > 2^{-1/2}$ , whereas  $\sin 2\varphi < -2^{-1/2}$  on  $I_4$  and  $I_8$ . Then, if we take  $r_0$  small enough,  $u(r, \varphi) > 0$  on  $I_2$  and  $I_6$ , and  $u(r, \varphi) < 0$  on  $I_4$  and  $I_8$  (we only need to take the  $\mathcal{O}(r)$  terms less than  $2^{-1/2}$ ).

By continuity of  $u(r, \varphi)$  this implies that for each  $0 < r < r_0$  the function  $u(r, \varphi)$  has at least one zero on each of the intervals  $I_1$ ,  $I_3$ ,  $I_5$  and  $I_7$ . But  $\cos 2\varphi > 2^{-1/2}$  on  $I_1$  and  $I_5$ , and  $\cos 2\varphi < -2^{-1/2}$  on  $I_3$  and  $I_7$ , so that choosing  $r_0$  small enough the sign of  $u_\varphi(r, \varphi)$  will be negative on  $I_3$  and  $I_7$  and positive on  $I_1$  and  $I_5$ . Therefore on each of these intervals the function  $u(r, \varphi)$  is monotonic and has only one zero.  $\square$

There is an analogous result for  $v(r, \varphi)$ .



**Lemma 9.14.** *There exists an  $r_0 > 0$  such that for  $0 < r < r_0$  the function  $v(r, \varphi)$  has exactly two zeros for  $\varphi \in [-\pi/8, 15\pi/8]$ , denoted by  $\beta_3 \in I_3$  and  $\beta_7 \in I_7$ , so that  $v(r, \varphi)$  is negative on  $(\beta_3, \beta_7)$ , and positive on  $(\beta_7, \beta_3 + 2\pi)$ .*

*Proof.* Observing that  $v(r, \varphi) = 2a_2r(\cos \varphi + \mathcal{O}(r))$ , the proof is similar to that of Lemma 9.13.  $\square$

**Lemma 9.15.** *There exists an  $r_0 > 0$  such that for  $0 < r < r_0$  the zeros of  $u(r, \varphi)$  and  $v(r, \varphi)$  satisfy the relation*

$$\alpha_3 < \beta_3, \quad \beta_7 < \alpha_7.$$

*Proof.* Putting  $a = -a_3/a_2 > 0$  we have for  $0 < r < r_0$  ( $r_0$  small enough to make the previous lemmas valid)

$$\begin{aligned} u(r, \varphi) &= a_2r^2(\sin 2\varphi - ar \sin 3\varphi + \mathcal{O}(r^2)) \\ v(r, \varphi) &= 2a_2r(\cos \varphi - \frac{3a}{2}r \cos 2\varphi + \mathcal{O}(r^2)) \end{aligned}$$

with  $\mathcal{O}$ -constants independent of  $\varphi$ .

The two zeros  $\alpha_3$  and  $\beta_3$  are on  $I_3$  an interval with center at  $\frac{\pi}{2}$ . At the point  $\frac{\pi}{2} + ar$  we have

$$\begin{aligned} \frac{u(r, \pi/2 + ar)}{a_2r^2} &= ar \cos(3ar) - \sin(2ar) + \mathcal{O}(r^2) \\ \frac{v(r, \pi/2 + ar)}{2a_2r} &= \frac{3ar}{2} \cos(2ar) - \sin(ar) + \mathcal{O}(r^2). \end{aligned}$$

Expanding in Taylor series we get

$$\begin{aligned} \frac{u(r, \pi/2 + ar)}{a_2r^2} &= -ar + \mathcal{O}(r^2) \\ \frac{v(r, \pi/2 + ar)}{2a_2r} &= \frac{ar}{2} + \mathcal{O}(r^2). \end{aligned}$$

Choosing  $r_0$  small enough we obtain  $u(r, \pi/2 + ar) < 0 < v(r, \pi/2 + ar)$  for  $0 < r < r_0$ . Since both  $u(r, \varphi)$  and  $v(r, \varphi)$  are decreasing on this interval, the zero of  $u(r, \varphi)$  must come before  $\frac{\pi}{2} + ar$  and the zero of  $v(r, \varphi)$  must come after  $\frac{\pi}{2} + ar$ . That is

$$\alpha_3 < \frac{\pi}{2} + ar < \beta_3.$$

The center of  $I_7$  is  $\frac{3\pi}{2}$ . We compute the functions at  $\frac{3\pi}{2} - ar$ . In the same way as before we find

$$\begin{aligned}\frac{u(r, 3\pi/2 - ar)}{a_2 r^2} &= -ar \cos(3ar) + \sin(2ar) + \mathcal{O}(r^2) = ar + \mathcal{O}(r^2) \\ \frac{v(r, 3\pi/2 - ar)}{2a_2 r} &= \frac{3ar}{2} \cos(2ar) - \sin(ar) + \mathcal{O}(r^2) = \frac{ar}{2} + \mathcal{O}(r^2).\end{aligned}$$

On the interval  $I_7$  the function  $u(r, \varphi)$  is decreasing whereas  $v(r, \varphi)$  is increasing, so that the above computation implies that for  $r_0$  small enough, we will have that the zero of  $u(r, \varphi)$  will come after  $\frac{3\pi}{2} - ar$ , and that the zero of  $v(r, \varphi)$  will come before this value. That is

$$\beta_7 < \frac{3\pi}{2} - ar < \alpha_7.$$

□

*Proof of Proposition 9.11.* Taking  $r_0$  small enough all previous lemmas will apply. We have seen that the zeros of  $u(r, \varphi)$  and  $v(r, \varphi)$  satisfy

$$\alpha_1 < \alpha_3 < \beta_3 < \alpha_5 < \beta_7 < \alpha_7 < \alpha_1 + 2\pi$$

so that in particular these functions do not vanish simultaneously. Therefore, the curve  $\gamma_r$  with equation

$$\varphi \mapsto h(r, \varphi) = u(r, \varphi) + iv(r\varphi)$$

does not pass through  $z = 0$ .

Since we know the sign of  $u$  and  $v$  on the intervals limited by the above zeros, we easily compute the index  $\omega(\gamma_r, 0) = 1$ . □

**Theorem 9.16.** *Let  $f$  be a holomorphic function in the conditions of Proposition 9.11. Let  $(f_n)$  be a sequence of holomorphic functions on the disc where  $f$  is defined and converging uniformly to  $f$  on compact sets of this disc. Then there exist  $n_0$  and a sequence  $(b_n)$  of complex numbers such that for  $n \geq n_0$ ,  $b_n$  is a turning point of  $f_n$  and  $\lim_n b_n = 0$ .*

*Proof.* Let  $r_0$  be small enough to make all previous lemmas applicable to  $f$ . Put  $u_n(r, \varphi) := \operatorname{Im} f_n(re^{i\varphi})$  and  $v_n(r, \varphi) = \operatorname{Re} f'_n(re^{i\varphi})$ . The uniform convergence implies that for each  $0 < r < r_0$ ,  $\lim_n u_n(r, \varphi) = u(r, \varphi)$  and  $\lim_n v_n(r, \varphi) = v(r, \varphi)$  uniformly in  $\varphi$ . Finally put  $h_n(r, \varphi) := u_n(r, \varphi) + iv_n(r, \varphi)$ .

Let  $(r_n)$  be a decreasing sequence of real numbers with  $0 < r_n < r_0$  and  $\lim_n r_n = 0$ .

In Proposition 9.11  $h(r_n, \varphi)$  does not vanish. Since it is continuous there exists a  $\delta_n > 0$  such that  $|h(r_n, \varphi)| > \delta_n$  for all  $\varphi$ . By the uniform

convergence there exists  $N_n$  such that  $|h(r_n, \varphi) - h_m(r_n, \varphi)| < \delta_n$  for each  $m \geq N_n$  and all  $\varphi$ .

Let  $\gamma_n$  be the curve  $\varphi \mapsto h(r_n, \varphi)$ . We have seen in Proposition 9.11 that  $\omega(\gamma_n, 0) = 1$ . Let  $\gamma_n^{(m)}$  be the curve  $\varphi \mapsto h_m(r_n, \varphi)$ . Since

$$|h(r_n, \varphi) - h_m(r_n, \varphi)| < \delta_n < |h(r_n, \varphi)|, \quad (m \geq N_n)$$

we find that  $\omega(\gamma_n^{(m)}, 0) = \omega(\gamma_n, 0) = 1$ .

Since  $\omega(\gamma_n^{(m)}, 0) = 1$  there is no homotopy of the curve to a point in  $\mathbb{C} \setminus \{0\}$ . The equation of this curve is

$$\varphi \mapsto h_m(r_n, \varphi).$$

The curves  $\varphi \mapsto h_m(r, \varphi)$  for  $0 \leq r \leq r_n$  will be a homotopy of  $\gamma_n^{(m)}$  to the point  $h_m(0, \varphi)$  if this function does not vanish for  $(r, \varphi) \in [0, r_0] \times [0, 2\pi]$ . It follows that there is a point with  $h_m(r, \varphi) = 0$ . This makes  $b_{n,m} := re^{i\varphi}$  a turning point of  $f_m$  with  $|b_{n,m}| \leq r_n$ .

For each  $n$  we have found  $N_n$  such that for  $m \geq N_n$  there exists a turning point  $b_{n,m}$  of  $f_m$  with  $|b_{n,m}| < r_n$ . It is clear that we may take  $N_1 < N_2 < N_3 < \dots$ .

Now define for  $N_k \leq m < N_{k+1}$  the point  $b_m := b_{k,m}$ . This is a sequence defined for  $m \geq N_1$ .

The sequence  $(b_m)$  satisfies our theorem. Indeed, by construction  $b_m$  is a turning point for  $f_m$  and for each  $m$  there is a  $k$  with  $|b_m| = |b_{k,m}| < r_k$  where  $N_k \leq m < N_{k+1}$ . Hence for  $m > N_k$  we will have  $|b_m| < r_j \leq r_k$ , so that  $\lim b_m = 0$ .  $\square$

Now we can prove the last part of Theorem 9.1: *There is a sequence  $(b_n)$  of turning points for  $\zeta(s)$  with  $\lim_{n \rightarrow \infty} \operatorname{Re}(b_n) = E$ .*

*Proof of the second half of Theorem 9.1.* Let  $g(s) := \frac{2^s-1}{2^s+1}\zeta(s)$ , and define  $f(s) = g(s + E)$ . We then have  $f(0) = 0.933\dots$ ,  $f'(0) = 0$ ,  $f''(0) = 0.070\dots$ ,  $f'''(0) = -0.178\dots$

By Lemma 2.1 there exists a sequence  $(t_n)$  of real numbers with

$$\lim_{n \rightarrow \infty} \zeta(s + it_n) = g(s) = f(s - E)$$

uniformly on compact sets of  $\sigma > 1$ .

It follows that the functions  $\zeta(s + E + it_n)$  converge to  $f(s)$  uniformly on the disc with center 0 and radius  $E - 1$ .

By Theorem 9.11 there exists a sequence  $(c_n)$  such that  $c_n$  is a turning point of  $\zeta(s + E + it_n)$  and  $\lim_n c_n = 0$ .

Put  $b_n = c_n + E + it_n$ . It is clear that  $b_n$  is a turning point of  $\zeta(s)$  and

$$\begin{aligned} \lim_{n \rightarrow \infty} \operatorname{Re}(b_n) &= \lim_{n \rightarrow \infty} \operatorname{Re}(c_n + E + it_n) = \lim_{n \rightarrow \infty} \operatorname{Re}(c_n + E) = \\ &= E + \lim_{n \rightarrow \infty} \operatorname{Re}(c_n) = E + \operatorname{Re}\left(\lim_{n \rightarrow \infty} c_n\right) = E. \end{aligned}$$

□

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