

On M -functions for the value-distributions of L -functions

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*Dedicated to Professors Antanas Laurinčikas and Eugenijus Manstavičius
on the occasion of their 70th birthdays*

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Abstract. Bohr and Jessen proved the existence of a certain limit value regarded as the probability that values of the Riemann zeta function belong to a given region in the complex plane. They also studied the density of the probability, which has been called the M -function since the studies of Ihara and Matsumoto. In this paper, we construct M -functions for the value-distributions of L -functions in a class containing many kinds of zeta and L -functions. Moreover, we improve the estimate on the rate of the convergence of the limit studied by Bohr and Jessen.

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1 Introduction

Let $s = \sigma + it$ be a complex variable, and let $\zeta(s)$ be the Riemann zeta function. The study of the value-distribution of $\zeta(s)$ is a classical topic in number theory. For $\sigma > 1/2$ and $T > 0$, we define

$$\mathcal{V}_\sigma(T, R) = \mu_1\{t \in [-T, T] \mid \log \zeta(\sigma + it) \in R\},$$

where R is any rectangle in the complex plane whose edges are parallel to the coordinate axes, and μ_k denotes the k -dimensional Lebesgue measure. The choice of the branch of logarithm is described in Section 2. Bohr and Jessen [1] proved the existence of the limit

$$\mathcal{W}_\sigma(R) = \lim_{T \rightarrow \infty} \frac{1}{2T} \mathcal{V}_\sigma(T, R) \quad (1.1)$$

for any $\sigma > 1/2$. This is called the Bohr–Jessen limit theorem, and the method for the proof was improved by Jessen and Wintner [7], Borchsenius and Jessen [2], Nikishin [17], and Laurinčikas [9]. The limit $\mathcal{W}_\sigma(R)$ is regarded as the probability that the values of $\log \zeta(\sigma + it)$ belong to R . Bohr and Jessen [1] also studied the density of the probability $\mathcal{W}_\sigma(R)$. They proved the existence of a continuous and nonnegative real-valued

function $\mathcal{M}_\sigma(z)$ such that

$$\mathcal{W}_\sigma(R) = \int_R \mathcal{M}_\sigma(z) |dz| \tag{1.2}$$

with $|dz| = (2\pi)^{-1} dx dy$. Ihara [6] named $\mathcal{M}_\sigma(z)$ the “ M -function” for the value-distribution of $\zeta(s)$. The estimate on the rate of convergence of limit (1.1) was firstly given by Matsumoto [10], which was improved by Harman and Matsumoto [4]. They showed that, for an arbitrarily small $\epsilon > 0$,

$$\frac{1}{2T} \mathcal{V}_\sigma(T, R) = \mathcal{W}_\sigma(R) + O((\mu_2(R) + 1)(\log T)^{-A(\sigma)+\epsilon}) \tag{1.3}$$

as $T \rightarrow \infty$, where the implied constant depends only on σ and ϵ , and

$$A(x) = \begin{cases} (x - 1)/(3 + 2x) & \text{if } x > 1, \\ (4x - 2)/(21 + 8x) & \text{if } 1/2 < x \leq 1. \end{cases}$$

The Bohr–Jessen limit theorem is generalized to several zeta and L -functions. Matsumoto [11] introduced a certain class \mathcal{M} of L -functions with polynomial Euler products and proved the Bohr–Jessen limit theorem for the functions in \mathcal{M} . On the other hand, M -functions for the value-distributions of L -functions in \mathcal{M} are only known in a few cases. All cases for which analogues of (1.2) were already proved are Dedekind zeta functions of finite Galois extensions of \mathbb{Q} [12], automorphic L -functions of normalized holomorphic Hecke-eigen cusp forms with respect to congruence subgroups [14], and their symmetric power L -functions [15]. Furthermore, as for formula (1.3), we know its analogue only in the case of Dedekind zeta functions of arbitrary number fields [13].

Recently, the author [16] proved results analogous to (1.2) and (1.3) in a subclass of \mathcal{M} by considering not the logarithms $\log F(s)$ but rather the logarithmic derivatives $(F'/F)(s)$. In this paper, we prove (1.2) and (1.3) for $\log F(s)$ by suitably modifying the method in [16].

2 Statement of the result

DEFINITION 1. The class \mathcal{S}_I is the set of all functions $F(s)$ representable as the Dirichlet series

$$F(s) = \sum_{n=1}^{\infty} \frac{a_F(n)}{n^s}$$

in some half-plane and satisfying the following Axioms 1–5:

1. *Ramanujan hypothesis.* The Dirichlet coefficients $a_F(n)$ satisfy $a_F(n) \ll_\epsilon n^\epsilon$ for every $\epsilon > 0$.
2. *Analytic continuation.* There exists an integer $m \geq 0$ such that $(s - 1)^m F(s)$ is an entire function of finite order.
3. *Functional equation.* $F(s)$ satisfies a functional equation of the form

$$\Lambda_F(s) = \overline{\omega \Lambda_F(1 - \bar{s})},$$

where

$$|\omega| = 1, \quad \Lambda_F(s) = F(s) Q^s \prod_{j=1}^r \Gamma(\lambda_j s + \mu_j), \quad Q > 0, \lambda_j > 0, \Re(\mu_j) \geq 0.$$

4. *Polynomial Euler product.* For $\sigma > 1$, $F(s)$ is expressed as the infinite product

$$F(s) = \prod_{p: \text{prime}} \prod_{j=1}^g \left(1 - \frac{\alpha_j(p)}{p^s}\right)^{-1},$$

where g is a positive integer, and $\alpha_j(p) \in \mathbb{C}$ for $j = 1, \dots, g$.

5. *Prime mean square.* There exists a positive constant κ such that

$$\lim_{x \rightarrow \infty} \frac{1}{\pi(x)} \sum_{\substack{p: \text{prime} \\ p \leq x}} |a_F(p)|^2 = \kappa,$$

where $\pi(x)$ is the number of prime numbers less than or equal to x .

The class \mathcal{S}_{II} is the set of all $F(s)$ satisfying Axioms 1–5 and the following one:

6. *Zero density estimate.* There exist positive constants c and A such that

$$N_F(T, \sigma) \ll T^{1-c(\sigma-1/2)} (\log T)^A$$

as $T \rightarrow \infty$, uniformly for $\sigma \geq 1/2$, where $N_F(\sigma, T)$ denotes the number of zeros $\rho = \beta + i\gamma$ of $F(s)$ with $\beta > \sigma$ and $0 < \gamma < T$.

We note that \mathcal{S}_I is equal to the intersection of the Selberg class \mathcal{S} [18] and the Steuding class $\tilde{\mathcal{S}}$ [19]. Furthermore, we have the inclusions

$$\mathcal{S}_{II} \subset \mathcal{S}_I = \mathcal{S} \cap \tilde{\mathcal{S}} \subset \tilde{\mathcal{S}} \subset \mathcal{M}$$

by the definitions of these classes. The Riemann zeta function $\zeta(s)$ is a typical example of a member of the class \mathcal{S}_I . In addition to $\zeta(s)$, Dirichlet L -functions $L(s, \chi)$ of primitive characters χ , Dedekind zeta functions, and automorphic L -functions $L(s, f)$ of normalized holomorphic Hecke-eigen cusp forms f with respect to $SL_2(\mathbb{Z})$ also belong to \mathcal{S}_I . Moreover, $\zeta(s)$, $L(s, \chi)$, $L(s, f)$ belong to the class \mathcal{S}_{II} ; see [16].

In this paper, we construct the M -function for the value-distribution of $\log F(s)$ with $F \in \mathcal{S}_I$ or $F \in \mathcal{S}_{II}$ and prove analogues of (1.2) and (1.3). We define $\log F(s)$ for $F \in \mathcal{S}_I$ as follows. By Axiom 4 we define

$$\log F(s) = - \sum_p \sum_{j=1}^g \text{Log} \left(1 - \frac{\alpha_j(p)}{p^s}\right)$$

for $\sigma > 1$, where Log denotes the principal branch of logarithm. Let

$$G_F = \left\{s = \sigma + it \mid \sigma > \frac{1}{2}\right\} \setminus \bigcup_{\rho = \beta + i\gamma} \left\{s = \sigma + i\gamma \mid \frac{1}{2} < \sigma \leq \beta\right\},$$

where ρ runs through all zeros and poles of $F(s)$ with $\beta > 1/2$. We define $\log F(s)$ for $s \in G_F$ by analytic continuation along the horizontal line from right. Then, for $\sigma > 1/2$ and $T > 0$, we define

$$\mathcal{V}_\sigma(T, R; F) = \mu_1 \{t \in [0, T] \mid \log F(\sigma + it) \in R\},$$

where R is a rectangle with edges parallel to the axes. We recall another estimate on the zero density of $F(s)$ to state the first result. Kaczorowski and Perelli [8] proved that, for any $F \in \mathcal{S}$, there exists a constant $\delta > 0$

such that, for an arbitrarily small $\epsilon > 0$,

$$N_F(T, \sigma) \ll_{\epsilon} T^{\delta(1-\sigma)+\epsilon} \tag{2.1}$$

as $T \rightarrow \infty$, uniformly for $\sigma \geq 1/2$. From the proof in [8], estimate (2.1) holds with $\delta = 4(d_F + 3)$, where d_F is the degree of F defined by $d_F = 2(\lambda_1 + \dots + \lambda_r)$ with λ_j in Axiom 3.

Theorem 1. *Let $F \in \mathcal{S}_I$, and let $\sigma > 1 - \delta^{-1}$ be a fixed real number, where δ is the constant in (2.1). Then there exists a continuous and nonnegative real-valued function $\mathcal{M}_{\sigma}(z; F)$ such that, for an arbitrarily small $\epsilon > 0$,*

$$\frac{1}{T} \mathcal{V}_{\sigma}(T, R; F) = \int_R \mathcal{M}_{\sigma}(z; F) |dz| + O((\mu_2(R) + 1)(\log T)^{-1/2+\epsilon}) \tag{2.2}$$

as $T \rightarrow \infty$. The implied constant depends only on F, σ , and ϵ .

Theorem 2. *Let $F \in \mathcal{S}_{II}$. Then formula (2.2) holds for any fixed real number $\sigma > 1/2$.*

Since the Riemann zeta function $\zeta(s)$ belongs to the class \mathcal{S}_{II} and $A(\sigma)$ in (1.3) is less than $1/2$, Theorem 2 is an improvement of Harman and Matsumoto's result (1.3).

3 Certain mean values of $\log F(\sigma + it)$

In this section, we prove Theorem 1. Before the proof, we define the Fourier transform with respect to the additive character $\psi_w(z) = \exp(i\Re(z\bar{w}))$, $z, w \in \mathbb{C}$. Throughout this paper, we identify a function $f(z)$ on \mathbb{C} with $f(x, y)$ on \mathbb{R}^2 by the bijection $z = x + iy \mapsto (x, y)$. Then, for an absolutely integrable function $f(z)$, we define its Fourier transform and Fourier inverse transform as

$$f^{\wedge}(z) = \int_{\mathbb{C}} f(w) \psi_z(w) |dw| \quad \text{and} \quad f^{\vee}(z) = \int_{\mathbb{C}} f(w) \psi_{-z}(w) |dw|,$$

respectively. We further define the class

$$\Lambda = \{f \in L^1 \mid f, f^{\wedge} \in L^1 \cap L^{\infty} \text{ and } (f^{\wedge})^{\vee} = f\}.$$

Proposition 1. *Let $F \in \mathcal{S}_I$. Let η, θ be real numbers with $2\eta + 3\theta < 1$. Let $\sigma > 1 - \delta^{-1}$ be a fixed real number. Let $\Phi \in \Lambda$. Then there exists a constant $T_0 = T_0(F, \eta, \theta, \sigma) > 0$ such that*

$$\frac{1}{T} \int_0^T \Phi(\log F(\sigma + it)) dt = \int_{\mathbb{C}} \Phi(z) \mathcal{M}_{\sigma}(z; F) |dz| + E$$

for all $T \geq T_0$, where the error term E is estimated as

$$E \ll \exp(-c(F, \sigma)(\log T)^{\theta}) \int_{\Omega} |\Phi^{\wedge}(z)| |dz| + \int_{\mathbb{C} \setminus \Omega} |\Phi^{\wedge}(z)| |dz|.$$

Here $c(F, \sigma)$ is a positive constant, the region Ω is the rectangle

$$\Omega = \{z = x + iy \in \mathbb{C} \mid -(\log T)^{\eta} \leq x, y \leq (\log T)^{\eta}\}, \tag{3.1}$$

and the implied constant depends only on F and σ .

Proposition 1 is an analogue of the result of Guo [3, Thm. 1.1.1] for $\log F(s)$. Theorem 1 is deduced from it in the same way as in [16], but we omit the details. Therefore the proof of Theorem 1 is completed if Proposition 1 is established. Moreover, Proposition 1 is deduced from the following Propositions 2 and 3 by a simple Fourier analysis; see the argument in [3, Proof of Thm. 1.1.1].

Proposition 2. *Let $F \in \mathcal{S}_I$. Let $\eta, \theta > 0$ be real numbers with $2\eta + 3\theta < 1$. Let $\sigma > 1 - \delta^{-1}$ be a fixed real number. Then there exists a constant $T_0 = T_0(F, \eta, \theta, \sigma) > 0$ such that*

$$\frac{1}{T} \int_0^T \psi_z(\log F(\sigma + it)) dt = \widetilde{\mathcal{M}}_\sigma(z; F) + O(\exp(-c(F, \sigma)(\log T)^\theta)) \quad (3.2)$$

for all $T \geq T_0$ and $z \in \Omega$, where $\widetilde{\mathcal{M}}_\sigma(z; F)$ is a function determined from F and $\sigma > 1/2$, $c(F, \sigma)$ is a positive constant, and Ω is the rectangle given in (3.1). The implied constant depends only on F and σ .

Proposition 3. *Let $F \in \mathcal{S}_I$, and let $\sigma > 1/2$ be a fixed real number. Then the function $\widetilde{\mathcal{M}}_\sigma(z; F)$ in Proposition 1 belongs to the class Λ .*

3.1 Proof of Proposition 2

For $F \in \mathcal{S}_I$, let $\Lambda_F(n)$ be the arithmetic function given by

$$\Lambda_F(n) = \begin{cases} (\alpha_1(p)^m + \cdots + \alpha_g(p)^m) \log p & \text{if } n = p^m, \\ 0 & \text{otherwise,} \end{cases}$$

where $\alpha_j(p)$ are parameters in Axiom 4. If $F(s) = \zeta(s)$, then $\Lambda_F(n)$ is equal to the usual von Mangoldt function $\Lambda(n)$. By Axiom 4 we have

$$\log F(s) = \sum_{n=1}^{\infty} \frac{\Lambda_F(n)}{\log n} n^{-s}$$

for $\sigma > 1$. In this section, we approximate $\log F(\sigma + it)$ in the integral in (3.2) by several Dirichlet polynomials. First, we approximate $\log F(s)$ by the function

$$F_X(s; F) = \sum_{n \leq X^2} \frac{\Lambda_F(n) w_X(n)}{\log n} n^{-s},$$

where

$$w_X(n) = \begin{cases} 1 & \text{if } 1 \leq n \leq X, \\ \log(X^2/n)/\log X & \text{if } X \leq n \leq X^2. \end{cases}$$

Lemma 1. *Let $F \in \mathcal{S}_I$, and let $\sigma > 1 - \delta^{-1}$ be a fixed real number. Then there exists an absolute constant $T_0 > 0$ such that*

$$\frac{1}{T} \int_0^T \psi_z(\log F(\sigma + it)) dt = \frac{1}{T} \int_0^T \psi_z(F_X(\sigma + it; F)) dt + E_1$$

for all $T \geq T_0$ and $z \in \mathbb{C}$. The error term E_1 is estimated as

$$E_1 \ll \frac{1}{T} + YT^{-\delta(\sigma-(1-\delta^{-1}))/4} + \frac{|z|}{\log X} \left(\frac{X \log Y \log T}{Y} + \frac{X^{-(\sigma-(1-\delta^{-1}))/2} \log T}{\{\sigma - (1 - \delta^{-1})\}^2} + \frac{X}{T} + X^{-1/2} \log^2 T \right)$$

for any $X, Y > 1$, where the implied constant depends only on F and σ .

Proof. According to the proof of [3, Lemma 2.1.4], let $\mathcal{B}_Y(\sigma, T; F)$ be the set of all $t \in [0, T]$ for which there exists a zero $\rho = \beta + i\gamma$ of $F(s)$ with $\beta \geq (\sigma + 1 - \delta^{-1})/2$ and $|\gamma - t| \leq Y$. Then we have

$$E_1 \ll \frac{1}{T} + \frac{\mu_1(\mathcal{B}_Y(\sigma, T; F))}{T} + \frac{|z|}{T} \int_{[2, T] \cap \mathcal{B}_Y(\sigma, T; F)^c} |\log F(\sigma + it) - F_X(t, \sigma; F)| dt \tag{3.3}$$

by the inequalities $|\psi_z(w)| \leq 1$ and $|\psi_z(w) - \psi_z(w')| \leq |z||w - w'|$. The second term of the right-hand side in (3.3) is estimated as

$$\frac{\mu_1(\mathcal{B}_Y(\sigma, T; F))}{T} \leq \frac{2Y}{T} N_F \left(\frac{\sigma + 1 - \delta^{-1}}{2}, T \right) \ll_{\epsilon} YT^{-1+\delta(1-(\sigma+1-\delta^{-1})/2)+\epsilon},$$

due to estimate (2.1). Therefore, taking $\epsilon = \delta(\sigma - (1 - \delta^{-1}))/4 > 0$, the term we consider is

$$\ll_{\sigma} YT^{-\delta(\sigma-(1-\delta^{-1}))/4}.$$

Then we estimate the third term. Let $\sigma_0 = \max\{\sigma, 2\}$. If $\sigma + it \in G_F$, then we see that

$$\begin{aligned} & \log F(\sigma + it) - F_X(\sigma + it; F) \\ &= \log F(\sigma_0 + it) - F_X(\sigma_0 + it; F) - \int_{\sigma}^{\sigma_0} \left(\frac{F'}{F}(u + it) - f_X(u + it; F) \right) du \end{aligned} \tag{3.4}$$

by the definition of $\log F(s)$, where

$$f_X(s; F) = - \sum_{n \leq X^2} \Lambda_F(n) w_X(n) n^{-s}.$$

Since $\sigma_0 \geq 2$, we have

$$\log F(\sigma_0 + it) - F_X(\sigma_0 + it; F) \ll \sum_{n \geq X} \frac{|\Lambda_F(n)|}{\log n} n^{-2} \ll X^{-1}.$$

Here we used the fact that $|\Lambda_F(n)|$ is less than or equal to $g\Lambda(n)$, where g is the constant in Axiom 4. To estimate the integral in (3.4), we use the following formula obtained in [16]:

$$\begin{aligned} \frac{F'}{F}(s) &= f_X(s; F) - \frac{m_1}{\log X} \frac{X^{1-s} - X^{2(1-s)}}{(1-s)^2} + \frac{m_0}{\log X} \frac{X^{-s} - X^{-2s}}{s^2} \\ &+ \frac{1}{\log X} \sum_{\rho} \frac{X^{\rho-s} - X^{2(\rho-s)}}{(\rho-s)^2} + O\left(\frac{X^{-\sigma}}{\log X} \log^2 T\right) \end{aligned} \tag{3.5}$$

for $\sigma > 1/2$ and $t \in [1, T]$, where $m_1, m_0 \geq 0$ are the orders of a possible pole of $F(s)$ at $s = 1$ and a possible zero at $s = 0$, respectively, and ρ runs through nontrivial zeros of $F(s)$. Following the argument in [3, Lemma 2.1.3], we deduce from (3.5) that, for all $u > 1/2$ and $t \in [2, T] \cap \mathcal{B}_Y(\sigma, T; F)^c$,

$$\begin{aligned} & \frac{F'}{F}(u+it) - f_X(u+it; F) \\ & \ll \frac{X}{t^2 \log X} + \frac{X \log Y \log T}{Y \log X} + \frac{X^{-(u-(1-\delta^{-1}))/2} \log T}{\{u - (1-\delta^{-1})\}^2 \log X} + \frac{X^{-u}}{\log X} \log^2 T. \end{aligned}$$

Hence by (3.4) we obtain

$$\begin{aligned} & \log F(\sigma+it) - F_X(\sigma+it; F) \\ & \ll_{\sigma} \frac{1}{X} + \frac{1}{\log X} \left\{ \frac{X}{t^2} + \frac{X \log Y \log T}{Y} + \frac{X^{-(\sigma-(1-\delta^{-1}))/2} \log T}{\{\sigma - (1-\delta^{-1})\}^2} + X^{-\sigma} \log^2 T \right\} \end{aligned}$$

for all $\sigma+it \in G_F$ with $t \in [2, T] \cap \mathcal{B}_Y(\sigma, T; F)^c$. Therefore, the third term of (3.3) is estimated as

$$\begin{aligned} & \frac{|z|}{T} \int_{[2, T] \cap \mathcal{B}_Y(\sigma, T; F)^c} |\log F(\sigma+it) - F_X(\sigma+it; F)| dt \\ & \ll_{\sigma} \frac{|z|}{\log X} \left\{ \frac{X}{T} + \frac{X \log Y \log T}{Y} + \frac{X^{-(\sigma-(1-\delta^{-1}))/2} \log T}{\{\sigma - (1-\delta^{-1})\}^2} + X^{-1/2} \log^2 T \right\}. \end{aligned}$$

Hence Lemma 1 follows. \square

Next, we use the following functions:

$$G_X(s; F) = \sum_{n \leq X^2} \frac{\Lambda_F(n)}{\log n} n^{-s}, \quad H_X(s; F) = \sum_{p \leq X^2} \sum_{m=1}^{\infty} \frac{\Lambda_F(p^m)}{\log p^m} p^{-ms}.$$

Lemma 2. *Let $F \in \mathcal{S}_I$, and let $\sigma > 1/2$ be a fixed real number. Then there exists an absolute constant $T_0 > 0$ such that*

$$\frac{1}{T} \int_0^T \psi_z(f_X(\sigma+it; F)) dt = \frac{1}{T} \int_0^T \psi_z(g_X(\sigma+it; F)) dt + E_2$$

for all $T \geq T_0$ and for all $z \in \mathbb{C}$. The error term E_2 is estimated as

$$E_2 \ll \frac{g|z| \log X}{(2\sigma-1)^{1/2}} \left(1 + \frac{X^2}{T}\right)^{1/2} X^{1/2-\sigma}$$

for any $X > 1$, with an absolute implied constant.

Lemma 3. *Let $F \in \mathcal{S}_I$, and let $\sigma > 1/2$ be a fixed real number. Then there exists an absolute constant $T_0 > 0$ such that*

$$\frac{1}{T} \int_0^T \psi_z(G_X(\sigma+it; F)) dt = \frac{1}{U} \int_0^U \psi_z(G_X(\sigma+iu; F)) du + E_3$$

for all $U \geq T \geq T_0$ and $z \in \mathbb{C}$. The error term E_3 is estimated as

$$E_3 \ll \frac{(2g)^N X^{5N}}{T} (1 + |z|^2)^{N/2} + \frac{(16g|z|)^N}{N!} \left(1 + \frac{X^N}{T}\right) \left\{ (\zeta(2\sigma)^{1/2} \log X)^N \left(\frac{N}{2}\right)! + \zeta'(2\sigma)^N \right\}$$

for any $X > 1$ and for any large even integer N . The implied constant is absolute.

Lemma 4. Let $F \in \mathcal{S}_1$, and let $\sigma > 1/2$ be a fixed real number. Then there exists an absolute constant $T_0 > 0$ such that

$$\frac{1}{U} \int_0^U \psi_z(G_X(\sigma + iu; F)) \, du = \frac{1}{U} \int_0^U \psi_z(H_X(\sigma + iu; F)) \, du + E_4$$

for all $U \geq T \geq T_0$ and $z \in \mathbb{C}$. The error term E_4 is estimated as

$$E_4 \ll \frac{g|z| \log X}{2\sigma - 1} X^{1-2\sigma}$$

for any $X > 1$, with an absolute implied constant.

These three lemmas correspond to [3, Lemmas 2.1.5, 2.1.6, and 2.1.10]. The only difference is that we use $\Lambda_F(n)/\log n$ instead of $\Lambda(n)$ as the coefficients of the Dirichlet polynomials. Then, applying the inequality $|\Lambda_F(n)/\log n| \leq 2g\Lambda(n)$, we obtain Lemmas 2, 3, and 4 in the way similar to the proofs of lemmas in [3].

Let $\eta, \theta > 0$ be real numbers with $2\eta + 3\theta < 1$. Assume that $z = x + iy$ satisfies $|x|, |y| \leq (\log T)^\eta$. We take X, Y , and N as the functions

$$X = \exp((\log T)^\theta), \quad Y = \exp((\log T)^{\theta_1}), \quad \text{and} \quad N = 2 \lfloor (\log T)^{\theta_2} \rfloor$$

with constants θ_1, θ_2 satisfying $\theta < \theta_1 < 1$ and $2(\eta + \theta) < \theta_2 < 1 - \theta$. Then, combining Lemmas 1–4, we obtain

$$\frac{1}{T} \int_0^T \psi_z(\log F(\sigma + it)) \, dt = \frac{1}{U} \int_0^U \psi_z(H_X(\sigma + iu; F)) \, du + O(\exp(-c(F, \sigma)(\log T)^\theta)) \tag{3.6}$$

for all $U \geq T \geq T_0$ with some $T_0 = T_0(F, \eta, \theta, \sigma) > 0$ and $c(F, \sigma) > 0$. Next, by applying [5, Lemma 2] we find that

$$\begin{aligned} \frac{1}{U} \int_0^U \psi_z(H_X(\sigma + iu; F)) \, du &= \frac{1}{U} \prod_{p \leq X^2} \int_0^U \psi_z \left(\sum_{m=1}^{\infty} \frac{\Lambda_F(p^m)}{\log p^m} p^{-m\sigma} \exp\left(2\pi i m \frac{\log p}{2\pi} u\right) \right) \, du \\ &\rightarrow \prod_{p \leq X^2} \int_0^1 \psi_z \left(\sum_{m=1}^{\infty} \frac{\Lambda_F(p^m)}{\log p^m} p^{-m\sigma} \exp(2\pi i m \theta) \right) \, d\theta \quad \text{as } U \rightarrow \infty. \end{aligned}$$

Here we used the linear independence of $\{\log p\}_p$ over the rational numbers. Therefore by (3.6) we have

$$\frac{1}{T} \int_0^T \psi_z(\log F(\sigma + it)) \, dt = \prod_{p \leq X^2} \widetilde{\mathcal{M}}_{\sigma,p}(z; F) + O(\exp(-c(F, \sigma)(\log T)^\theta)), \tag{3.7}$$

where

$$\widetilde{\mathcal{M}}_{\sigma,p}(z; F) = \int_0^1 \psi_z \left(\sum_{m=1}^{\infty} \frac{A_F(p^m)}{\log p^m} p^{-m\sigma} \exp(2\pi i m \theta) \right) d\theta.$$

In Section 3.2, we prove the following result.

Lemma 5. *Let $F \in \mathcal{S}_I$. Let $\eta, \theta > 0$ be real numbers with $2\eta + 3\theta < 1$. Let $\sigma > 1/2$ be a fixed real number. Then there exists a constant $T_0 = T_0(F, \eta, \theta, \sigma) > 0$ such that*

$$\prod_{p > X^2} \widetilde{\mathcal{M}}_{\sigma,p}(z; F) = 1 + O(\exp(-c(\sigma)(\log T)^\theta))$$

for all $T \geq T_0$ and $z \in \Omega$, where $X = \exp((\log T)^\theta)$, $c(\sigma)$ is a positive constant, and Ω is the rectangle in (3.1). The implied constant depends only on F .

We have $|\widetilde{\mathcal{M}}_{\sigma,p}(z; F)| \leq 1$ for every p from the definition of $\widetilde{\mathcal{M}}_{\sigma,p}(z; F)$, and hence Lemma 5 implies

$$\prod_{p > X^2} \widetilde{\mathcal{M}}_{\sigma,p}(z; F) = \prod_p \widetilde{\mathcal{M}}_{\sigma,p}(z; F) + O(\exp(-c(\sigma)(\log T)^\theta)). \quad (3.8)$$

Therefore, by formulas (3.7) and (3.8), Proposition 2 holds for the function

$$\widetilde{\mathcal{M}}_\sigma(z; F) = \prod_p \widetilde{\mathcal{M}}_{\sigma,p}(z; F). \quad (3.9)$$

3.2 Proof of Proposition 3

In this section, we study the function $\widetilde{\mathcal{M}}_\sigma(z; F)$ more precisely. To begin with, we prove the convergence of the infinite product in definition (3.9). More generally, let

$$\widetilde{\mathcal{M}}_p(s, z_1, z_2; F) = \int_0^1 \exp(iz_1 A_p(\theta, s; F) + iz_2 B_p(\theta, s; F)) d\theta \quad (3.10)$$

for $s, z_1, z_2 \in \mathbb{C}$ with $\sigma > 1/2$, where

$$A_p(\theta, s; F) = \sum_{m=1}^{\infty} \frac{1}{p^{ms}} \left\{ \frac{\Re A_F(p^m)}{\log p^m} \cos(2\pi m \theta) - \frac{\Im A_F(p^m)}{\log p^m} \sin(2\pi m \theta) \right\},$$

$$B_p(\theta, s; F) = \sum_{m=1}^{\infty} \frac{1}{p^{ms}} \left\{ \frac{\Re A_F(p^m)}{\log p^m} \sin(2\pi m \theta) + \frac{\Im A_F(p^m)}{\log p^m} \cos(2\pi m \theta) \right\}.$$

We note that if $\sigma, x, y \in \mathbb{R}$, then $\widetilde{\mathcal{M}}_p(\sigma, x, y; F) = \widetilde{\mathcal{M}}_{\sigma,p}(x + iy; F)$.

Lemma 6. *Let $F \in \mathcal{S}_I$. Let K be any compact subset on the half-plane $\sigma > 1/2$, and let K_1, K_2 be any compact subsets on \mathbb{C} . Then the infinite product*

$$\widetilde{\mathcal{M}}(s, z_1, z_2; F) = \prod_p \widetilde{\mathcal{M}}_p(s, z_1, z_2; F)$$

uniformly converges on $K \times K_1 \times K_2$.

Proof. Expanding the exponential in the right-hand side in (3.10), we have

$$\widetilde{\mathcal{M}}_p(s, z_1, z_2; F) = 1 - m_p + r_p, \tag{3.11}$$

where

$$m_p = m_p(s, z_1, z_2; F) = \frac{z_1^2 + z_2^2}{4} \sum_{m=1}^{\infty} \frac{|\Lambda_F(p^m)|^2}{\log^2 p^m} p^{-2ms}$$

and

$$r_p = r_p(s, z_1, z_2; F) = \int_0^1 \sum_{k=3}^{\infty} \frac{i^k}{k!} \{z_1 A_p(\theta, s; F) + z_2 B_p(\theta, s; F)\}^k d\theta.$$

Then we have $m_p \ll g^2(|z_1|^2 + |z_2|^2)p^{-2\sigma}$ and $r_p \ll g^3(|z_1|^3 + |z_2|^3)p^{-3\sigma}$ with the absolute implied constants. Hence we see that

$$\text{Log } \widetilde{\mathcal{M}}_p(s, z_1, z_2; F) = -m_p + r_p + O(|m_p|^2 + |r_p|^2)$$

for sufficiently large p if (s, z_1, z_2) varies in $K \times K_1 \times K_2$. Let σ_0 be the smallest real part of $s \in K$. Then $\text{Log } \widetilde{\mathcal{M}}_p(s, z_1, z_2; F)$ is estimated as $\ll p^{-2\sigma_0}$, where the implied constant depends only on K_1, K_2 , and F . Since the series $\sum_p p^{-2\sigma_0}$ converges, we have the desired result. \square

We know that $\widetilde{\mathcal{M}}_\sigma(z; F) = \widetilde{\mathcal{M}}(\sigma, x, y; F)$ for $z = x + iy \in \mathbb{C}$. Hence by Lemma 6 the infinite product (3.9) converges. Next, we prove the following estimate.

Lemma 7. *Let $F \in \mathcal{S}_I$, and let $\sigma > 1/2$ be a fixed real number. Then, for each $\epsilon > 0$, there exist constants $c = c(\sigma, \epsilon; F) > 0$ and $Z = Z(\sigma; F) \geq 1$ such that, for all $x, y \in \mathbb{R}$ with $|x| + |y| \geq Z$,*

$$|\widetilde{\mathcal{M}}(\sigma, z_1, z_2; F)| \leq \exp(-c(|x| + |y|)^{1/\sigma - \epsilon})$$

for any $z_1, z_2 \in \mathbb{C}$ with $|z_1 - x| < 1/2, |z_2 - y| < 1/2$.

Proof. Let $0 < c_0 < 1$ be a constant to be chosen later, and let

$$P_0 = \left(\frac{g(|x| + |y|)}{c_0} \right)^{1/\sigma}.$$

Due to $|z_1 - x| < 1/2$ and $|z_2 - y| < 1/2$, we have

$$\frac{g(|z_1| + |z_2|)}{p^\sigma} \leq \frac{2g(|x| + |y|)}{P_0^\sigma} = 2c_0$$

for $p \geq P_0$. We use formula (3.11) again. Since $m_p, r_p \ll \{g(|z_1| + |z_2|)p^{-\sigma}\}^2$, we have $|m_p|, |r_p| < 1/2$ if c_0 is suitably small. Then we obtain

$$\text{Log } \widetilde{\mathcal{M}}_p(s, z_1, z_2; F) = -m_p + r_p + O(|m_p|^2 + |r_p|^2) \tag{3.12}$$

for $p \geq P_0$. Let

$$n_p = \frac{x^2 + y^2}{4} \sum_{m=1}^{\infty} \frac{|\Lambda_F(p^m)|^2}{\log^2 p^m} p^{-2m\sigma}.$$

Then we have

$$|m_p - n_p| \leq (|x| + |y|) \sum_{m=1}^{\infty} \frac{|A_F(p^m)|^2}{\log^2 p^m} p^{-2m\sigma}$$

by the assumptions $|z_1 - x| < 1/2$ and $|z_2 - y| < 1/2$. The remainder terms in (3.12) are estimated as

$$r_p, m_p^2, \quad \text{and} \quad r_p^2 \ll \frac{g^3(|x| + |y|)^3}{p^{3\sigma}} \leq 2c_0 \frac{g^2(|x| + |y|)^2}{p^{2\sigma}},$$

where the implied constants are absolute. Thus the estimate

$$|\text{Log } \widetilde{\mathcal{M}}_p(\sigma, z_1, z_2; F) + n_p| \leq (|x| + |y|) \sum_{m=1}^{\infty} \frac{|A_F(p^m)|^2}{\log^2 p^m} p^{-2m\sigma} + Bc_0 g^2 (|x| + |y|)^2 p^{-2\sigma}$$

with an absolute constant $B > 0$ follows from (3.12). Hence, if $|x| + |y|$ is sufficiently large, then we have

$$\begin{aligned} \log |\widetilde{\mathcal{M}}_p(\sigma, z_1, z_2; F)| &\leq -A(|x| + |y|)^2 \sum_{m=1}^{\infty} \frac{|A_F(p^m)|^2}{\log^2 p^m} p^{-2m\sigma} + Bc_0 g^2 (|x| + |y|)^2 p^{-2\sigma} \\ &\leq -A(|x| + |y|)^2 |a_F(p)|^2 p^{-2\sigma} + Bc_0 g^2 (|x| + |y|)^2 p^{-2\sigma}, \end{aligned} \quad (3.13)$$

where A is an absolute constant. For the last inequality, we used the formula

$$A_F(p) = (\alpha_1(p) + \cdots + \alpha_g(p)) \log p = a_F(p) \log p$$

deduced from Axiom 4. Then, using Axiom 5, we obtain that there exists a positive constant $X_0(\sigma; F)$ such that, for any $X \geq X_0(\sigma; F)$,

$$\sum_{p \geq X} |a_F(p)|^2 p^{-2\sigma} \geq c_1(\sigma) \kappa \frac{X^{1-2\sigma}}{\log X} \quad \text{and} \quad \sum_{p \geq X} p^{-2\sigma} \leq c_2(\sigma) \frac{X^{1-2\sigma}}{\log X},$$

where $c_1(\sigma)$ and $c_2(\sigma)$ are positive constants. Therefore, if $|x| + |y| \geq Z$ with $Z = Z(\sigma; F)$ large enough to satisfy $P_0 \geq X_0(\sigma; F)$, then by (3.13) we have

$$\begin{aligned} \left| \prod_{p \geq P_0} \widetilde{\mathcal{M}}_p(\sigma, z_1, z_2; F) \right| &\leq \exp \left(-A(|x| + |y|)^2 \sum_{p \geq P_0} |a_F(p)|^2 p^{-2\sigma} \right. \\ &\quad \left. + Bc_0 g^2 (|x| + |y|)^2 \sum_{p \geq P_0} p^{-2\sigma} \right) \\ &\leq \exp \left((-Ac_1(\sigma) \kappa + Bc_0 c_2(\sigma)) (|x| + |y|)^2 \frac{P_0^{1-2\sigma}}{\log P_0} \right). \end{aligned} \quad (3.14)$$

If we take the constant c_0 such that $Ac_1(\sigma) \kappa > Bc_0 c_2(\sigma)$, then (3.14) is

$$\leq \exp \left(-c_3 (|x| + |y|)^2 \frac{P_0^{1-2\sigma}}{\log P_0} \right)$$

with positive constant $c_3 = c_3(\sigma; F)$. Since $(|x| + |y|)^2 P_0^{1-2\sigma} (\log P_0)^{-1} \gg (|x| + |y|)^{1/\sigma-\epsilon}$ with the implied constant depending only on σ, ϵ , and F , we obtain

$$\left| \prod_{p \geq P_0} \widetilde{\mathcal{M}}_p(\sigma, z_1, z_2; F) \right| \leq \exp(-c(|x| + |y|)^{1/\sigma-\epsilon}) \tag{3.15}$$

with some constant $c = c(\sigma, \epsilon; F) > 0$.

The estimate of $\widetilde{\mathcal{M}}_p(\sigma, z_1, z_2; F)$ for $p < P_0$ is as follows. From the definition we have

$$|\widetilde{\mathcal{M}}_p(\sigma, z_1, z_2; F)| \leq \int_0^1 \exp(-\Im(z_1)A_p(\theta, \sigma; F) - \Im(z_2)B_p(\theta, \sigma; F)) \, d\theta.$$

Note that $|\Im(z_1)| < 1/2$ and $|\Im(z_2)| < 1/2$ due to $|z_1 - x| < 1/2$ and $|z_2 - y| < 1/2$. Hence we estimate $|\widetilde{\mathcal{M}}_p(\sigma, z_1, z_2; F)|$ as

$$|\widetilde{\mathcal{M}}_p(\sigma, z_1, z_2; F)| \leq \int_0^1 \exp\left(\frac{1}{2}(|A_p(\theta, \sigma; F)| + |B_p(\theta, \sigma; F)|)\right) \, d\theta \leq \exp(4gp^{-1/2}),$$

and we have

$$\left| \prod_{p > P_0} \widetilde{\mathcal{M}}_p(\sigma, z_1, z_2; F) \right| \leq \exp\left(4g \sum_{p > P_0} p^{-1/2}\right) \leq \exp(8gP_0^{1/2}).$$

Therefore, since $P_0^{1/2} \ll (|x| + |y|)^{1/(2\sigma)}$ with the implied constant depending only on F and σ , we obtain

$$\left| \prod_{p > P_0} \widetilde{\mathcal{M}}_p(\sigma, z_1, z_2; F) \right| \leq \exp(c'(|x| + |y|)^{1/(2\sigma)}) \tag{3.16}$$

with positive constant $c' = c'(\sigma; F)$. By estimates (3.15) and (3.16) we have the result. \square

We assume that (s, z_1, z_2) varies in $\{\Re s > 1/2\} \times \mathbb{C} \times \mathbb{C}$. If we fix two of the variables, every local parts $\widetilde{M}_p(s, z_1, z_2; F)$ are holomorphic with respect to the reminder variable. Hence, by Lemma 6, the function $\widetilde{M}(s, z_1, z_2; F)$ is also holomorphic. Therefore Cauchy's integral formula can be applied, and we deduce from Lemma 7 that

$$\frac{\partial^{m+n}}{\partial x^m \partial y^n} \widetilde{\mathcal{M}}_\sigma(x + iy; F) \ll_{m,n} \exp(-c(|x| + |y|)^{1/\sigma-\epsilon})$$

for any $m, n \geq 0$. This implies that the function $\widetilde{\mathcal{M}}_\sigma(z; F)$ is a Schwartz function on \mathbb{C} , and hence it belongs to the class Λ , as desired in Proposition 3.

Proof of Lemma 5. We use formula (3.11). For $p \geq X^2$, we see that

$$m_p \ll g^2(x^2 + y^2)p^{-2\sigma} \ll \{g(|x| + |y|)X^{-2\sigma}\}^2.$$

Since $|x|, |y| \leq (\log T)^\eta$ and $X = \exp((\log T)^\theta)$, we have

$$\{g(|x| + |y|)X^{-2\sigma}\}^2 \leq \exp(-c(\sigma)(\log T)^\theta) \rightarrow 0$$

as $T \rightarrow \infty$. Similarly, we have $r_p \rightarrow 0$ as $T \rightarrow \infty$. Hence we obtain

$$\text{Log } \widetilde{\mathcal{M}}_{\sigma,p}(z; F) \ll (x^2 + y^2)p^{-2\sigma}$$

for sufficiently large T , where the implied constant depends only on F . Therefore

$$\begin{aligned} \prod_{p \geq X^2} \widetilde{\mathcal{M}}_{\sigma,p}(z; F) &= \exp \left(\sum_{p \geq X^2} \text{Log } \widetilde{\mathcal{M}}_{\sigma,p}(z; F) \right) = 1 + O \left((x^2 + y^2) \sum_{p \geq X^2} p^{-2\sigma} \right) \\ &= 1 + O \left(\exp(-c(\sigma)(\log T)^\theta) \right) \end{aligned}$$

with a positive constant $c(\sigma)$, and the result follows. \square

4 Application of the zero density estimate

We explain how to use Axiom 6 for the proof of Theorem 2. From the previous arguments we see that all we have to do is to modify the proof of Lemma 1 in Section 3.1.

Lemma 8. *Let $F \in \mathcal{S}_\Pi$, and let $\sigma > 1/2$ be a fixed real number. Then there exists an absolute constant $T_0 > 0$ such that*

$$\frac{1}{T} \int_0^T \psi_z(\log F(\sigma + it)) dt = \frac{1}{T} \int_0^T \psi_z(F_X(\sigma + it; F)) dt + E_1$$

for all $T \geq T_0$ and $z \in \mathbb{C}$. The error term E_1 is estimated as

$$\begin{aligned} E_1 &\ll \frac{1}{T} + YT^{-c(\sigma-1/2)/2}(\log T)^A \\ &\quad + \frac{|z|}{\log X} \left(\frac{X \log Y \log T}{Y} + \frac{X^{-(\sigma-1/2)/2} \log T}{(\sigma - \frac{1}{2})^2} + \frac{X}{T} + X^{-1/2} \log^2 T \right) \end{aligned}$$

for any $X, Y > 1$, where the implied constant depends only on F and σ .

Proof. We define $\mathcal{B}_Y(\sigma, T; F)$ as the set of all $t \in [0, T]$ such that there exists a zero $\rho = \beta + i\gamma$ of $F(s)$ with $\beta \geq (\sigma + 1/2)/2$ and $|\gamma - t| \leq Y$. Then we obtain

$$E_1 \ll \frac{1}{T} + \frac{\mu_1(\mathcal{B}_Y(\sigma, T; F))}{T} + \frac{|z|}{T} \int_{[2, T] \cap \mathcal{B}_Y(\sigma, T; F)^c} |\log F(\sigma + it) - F_X(t, \sigma; F)| dt.$$

We use Axiom 6 to estimate the second term:

$$\frac{\mu_1(\mathcal{B}_Y(\sigma, T; F))}{T} \leq \frac{2Y}{T} N_F \left(\frac{\sigma + \frac{1}{2}}{2}, T \right) \ll YT^{-c(\sigma-1/2)/2}(\log T)^A.$$

The remainder estimates are established by the method quite similar to Lemma 1. \square

We need no modification for all lemmas in Section 3 other than Lemma 1. Combining them, we can prove an analogue of Proposition 1 for $F \in \mathcal{S}_\Pi$ as follows.

Proposition 4. Let $F \in \mathcal{S}_{II}$. Let η, θ be real numbers with $2\eta + 3\theta < 1$. Let $\sigma > 1/2$ be a fixed real number. Let $\Phi \in \Lambda$. Then there exists a constant $T_0 = T_0(F, \eta, \theta, \sigma) > 0$ such that

$$\frac{1}{T} \int_0^T \Phi(\log F(\sigma + it)) dt = \int_{\mathbb{C}} \Phi(z) \mathcal{M}_\sigma(z; F) |dz| + E$$

for all $T \geq T_0$, where the error term E is estimated as

$$E \ll \exp(-c(F, \sigma)(\log T)^\theta) \int_{\Omega} |\Phi^\wedge(z)| |dz| + \int_{\mathbb{C} \setminus \Omega} |\Phi^\wedge(z)| |dz|.$$

Here $c(F, \sigma)$ is a positive constant, the region Ω is the rectangle in (3.1), and the implied constant depends only on F and σ .

Therefore we obtain Theorem 2 in the same way as Theorem 1.

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