

ON SOME INTEGRALS INVOLVING THE RIEMANN ZETA-FUNCTION IN THE CRITICAL STRIP

Aleksandar Ivić, Isao Kiuchi

For $1/2 < \sigma < 3/4$ let $E_\sigma(T)$ denote the error term in the asymptotic formula for $\int_0^T |\zeta(\sigma + it)|^2 dt$. If $U_\sigma(T)$ and $V_\sigma(T)$ denote the error terms in the asymptotic formulas for $\int_0^T E_\sigma(t) |\zeta(\sigma + it)|^2 dt$ and $\int_0^T E_\sigma(t)^2 |\zeta(\sigma + it)|^2 dt$ respectively, then we obtain some asymptotic results on $U_\sigma(T)$ and $V_\sigma(T)$.

1. INTRODUCTION

Recently much work has been done on the function

$$(1) \quad E_\sigma(t) = \int_0^t |\zeta(\sigma + it)|^2 dt - \zeta(2\sigma)t - \frac{(2\pi)^{2\sigma-1} \zeta(2-2\sigma)}{2-2\sigma} t^{2-2\sigma},$$

where $1/2 < \sigma < 1$ is fixed. This important function, which represents the error term in the mean square formula for the RIEMANN zeta-function $\zeta(s)$, in the so-called “critical strip” $1/2 < \sigma (= \operatorname{Re} s) < 1$, was introduced by K. MATSUMOTO [6]. He obtained several results, including an upper bound for the function

$$(2) \quad F_\sigma(T) = \int_0^T E_\sigma(t)^2 dt - c(\sigma)T^{5/2-2\sigma},$$

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where

$$(3) \quad c(\sigma) = \frac{2(2\pi)^{2\sigma-3/2}}{5-4\sigma} \cdot \frac{\zeta^2(3/2) \zeta(5/2-2\sigma) \zeta(1/2+2\sigma)}{\zeta(3)} \quad (1/2 < \sigma < 3/4).$$

His work is continued in MATSUMOTO-MEURMAN [9], where it was proved that

$$(4) \quad F_\sigma(T) = O(T) \quad (1/2 < \sigma < 3/4),$$

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

and

$$\int_0^T E_\sigma(t)^2 dt = O(T) \quad (3/4 < \sigma < 1).$$

Some further results are obtained by IVIĆ-MATSUMOTO [4], and an extensive survey on the known results on $E_\sigma(T)$ is given by K. MATSUMOTO [7].

Recently the second author [5] proved that

$$(5) \quad \int_0^T E_\sigma(t)^2 |\zeta(\sigma+it)|^2 dt = \begin{cases} c_1 c_3 T^{5/2-2\sigma} + c_5 T^{7/2-4\sigma} + O(T) & (1/2 < \sigma < 5/8), \\ c_1 c_3 T^{5/2-2\sigma} + O(T) & (5/8 \leq \sigma < 3/4), \\ c_4 \zeta(3/2) T \log T + O\left(T(\log T)^{1/2}\right) & (\sigma = 3/4), \\ O(T) & (3/4 < \sigma < 1), \end{cases}$$

where $c_1 = c_1(\sigma) = \zeta(2\sigma)$, $c_3(\sigma) = c(\sigma)$ is given by (3),

$$(6) \quad c_4 = \frac{\zeta^2(3/2) \zeta(2)}{\zeta(3)}, \quad c_5 = c_5(\sigma) = \frac{5-4\sigma}{7-8\sigma} (2\pi)^{2\sigma-1} \zeta(2-2\sigma) c(\sigma).$$

The above results are the analogues of the results obtained by the first author ([2] and [3], Ch.3) for the integrals

$$\int_0^T E(t)^k \left| \zeta\left(\frac{1}{2} + it\right) \right|^2 dt$$

in the case $k = 2$. Here, as usual (γ is EULER's constant),

$$E(T) = \int_0^T \left| \zeta\left(\frac{1}{2} + it\right) \right|^2 dt - T \left(\log \frac{T}{2\pi} + 2\gamma - 1 \right)$$

is the error term in the asymptotic formula for the mean square of $\zeta(s)$ on the "critical line" $\sigma = \operatorname{Re} s = 1/2$.

The aim of this note is to sharpen (5) in the range $1/2 < \sigma < 3/4$ and to investigate a related integral. To this end we define

$$(7) \quad U_\sigma(T) = \int_0^T E_\sigma(t) |\zeta(\sigma + it)|^2 dt - c_1(\sigma)B(\sigma)T - c_2(\sigma)B(\sigma)T^{2-2\sigma}$$

and

$$(8) \quad V_\sigma(T) = \int_0^T E_\sigma(t)^2 |\zeta(\sigma + it)|^2 dt - c_1(\sigma)c_3(\sigma)T^{5/2-2\sigma} - c_5(\sigma)T^{7/2-4\sigma},$$

where $c_1(\sigma) = \zeta(2\sigma)$, $B(\sigma) = -2\pi\zeta(2\sigma - 1)$, $c_3(\sigma) = c(\sigma)$ is given by (3), $c_5(\sigma)$ by (6), and

$$(9) \quad c_2(\sigma) = \frac{(2\pi)^{2\sigma-1}\zeta(2-2\sigma)}{2-2\sigma}.$$

Then we shall prove

Theorem 1. *For fixed σ such that $1/2 < \sigma < 3/4$ and $U_\sigma(T)$ defined by (7) we have*

$$(10) \quad U_\sigma(T) = O\left(T^{5/4-\sigma}\right), \quad U_\sigma(T) = \Omega_\pm\left(T^{5/4-\sigma}\right),$$

$$(11) \quad \int_0^T U_\sigma(t) dt = \frac{1}{2}c(\sigma)T^{5/2-2\sigma} + O\left(T^{7/4-\sigma}\right),$$

and

$$(12) \quad \int_0^T U_\sigma(t)^2 dt = c_1(\sigma)^2 c_6(\sigma)T^{7/2-2\sigma} + O\left(T^{9/2-4\sigma} + T^{(11-8\sigma)/3}\right),$$

where

$$(13) \quad c_6 = \frac{4^{\sigma-1}\pi^{2\sigma-3}\sqrt{2\pi}}{7-4\sigma} \sum_{n=1}^{+\infty} \sigma_{1-2\sigma}(n)^2 n^{2\sigma-7/2}, \quad \sigma_z(n) = \sum_{d|n} d^z \quad (z \in \mathbf{C}).$$

Theorem 2. *For fixed σ such that $1/2 < \sigma < 3/4$, $V_\sigma(T)$ defined by (8) and $F_\sigma(T)$ defined by (2) we have*

$$(14) \quad V_\sigma(T) = \zeta(2\sigma)F_\sigma(T) + O\left(T^{2-2\sigma}\right).$$

We remark that (14) coupled with (4) implies the first two formulas in (5). We recall that $f(x) = \Omega_{\pm}(g(x))$ ($g(x) > 0$ for $x \geq x_0$) means that both

$$\liminf_{x \rightarrow \infty} \frac{f(x)}{g(x)} < 0 \quad \text{and} \quad \limsup_{x \rightarrow \infty} \frac{f(x)}{g(x)} > 0$$

hold.

2. PROOF OF THEOREM 1

Let $0 \leq H \leq T$, $f(t) \in C[T, T+H]$, and $F' = f$. Then from (1) it follows that

$$\begin{aligned} (15) \quad & \int_T^{T+H} f(E_{\sigma}(t)) |\zeta(\sigma + it)|^2 dt \\ &= \int_T^{T+H} f(E_{\sigma}(t)) dE_{\sigma}(t) + \int_T^{T+H} f(E_{\sigma}(t)) \left(\zeta(2\sigma) + (2\pi)^{2\sigma-1} \zeta(2-2\sigma) t^{1-2\sigma} \right) dt \\ &= F(E_{\sigma}(T+H)) - F(E_{\sigma}(T)) + \int_T^{T+H} f(E_{\sigma}(t)) \left(\zeta(2\sigma) + (2\pi)^{2\sigma-1} \zeta(2-2\sigma) t^{1-2\sigma} \right) dt. \end{aligned}$$

We shall apply (15) with $H = T$, $f(t) = t$, $F(t) = t^2/2$, and use the notation

$$(16) \quad \int_0^T E_{\sigma}(t) dt = B(\sigma)T + G_{\sigma}(T).$$

The function $G_{\sigma}(T)$ was introduced by the first author in [3], Ch. 3 (the lower bound of integration in [3] was 2, but this is of no consequence). He showed that

$$(17) \quad G_{\sigma}(T) = O\left(T^{5/4-\sigma}\right), \quad G_{\sigma}(T) = \Omega_{\pm}\left(T^{5/4-\sigma}\right),$$

thereby determining the true order of magnitude of $G_{\sigma}(T)$. The constant $B(\sigma)$ was explicitly given in [3] by a rather complicated expression, which was simplified in MATSUMOTO-MEURMAN [9] to $B(\sigma) = -2\pi\zeta(2\sigma - 1)$. Thus from (15) we obtain, with the aid of (16),

$$\int_T^{2T} E_{\sigma}(t) |\zeta(\sigma + it)|^2 dt = \frac{1}{2} E_{\sigma}(2T)^2 - \frac{1}{2} E_{\sigma}(T)^2$$

$$\begin{aligned}
 & + \int_T^{2T} \left(\zeta(2\sigma) + (2\pi)^{2\sigma-1} \zeta(2-2\sigma) t^{1-2\sigma} \right) \left(B(\sigma) dt + dG_\sigma(t) \right) \\
 & = \left(\frac{1}{2} E_\sigma(t)^2 + \zeta(2\sigma) B(\sigma) t + c_2(\sigma) B(\sigma) t^{2-2\sigma} + \zeta(2\sigma) G_\sigma(t) \right. \\
 & \quad \left. + (2\pi)^{2\sigma-1} \zeta(2-2\sigma) t^{1-2\sigma} G_\sigma(t) \right) \Big|_T^{2T} \\
 & \quad + (2\sigma-1)(2\pi)^{2\sigma-1} \zeta(2-2\sigma) \int_T^{2T} G_\sigma(t) t^{-2\sigma} dt.
 \end{aligned}$$

Replacing T by $T/2^j$ and summing over $j = 1, 2, \dots$, we obtain, in view of (7),

$$\begin{aligned}
 (18) \quad U_\sigma(T) & = \frac{1}{2} E_\sigma(T)^2 + \zeta(2\sigma) G_\sigma(T) + (2\pi)^{2\sigma-1} \zeta(2-2\sigma) T^{1-2\sigma} G_\sigma(T) \\
 & \quad + (2\sigma-1)(2\pi)^{2\sigma-1} \zeta(2-2\sigma) \int_1^T G_\sigma(t) t^{-2\sigma} dt + O(1).
 \end{aligned}$$

From (18) we shall deduce now all the results of Theorem 1. In [3] it was proved that, for $1/2 < \sigma < 1$, $E_\sigma = O(T^{1-\sigma})$. This was improved in [4] to $E_\sigma(t) = O\left(T^{2(1-\sigma)/3} \log^{2/9} T\right)$, but by combining several estimates which come from the use of the theory of exponent pairs one can dispose of the log-factor and obtain in fact

$$(19) \quad E_\sigma(T) = O\left(T^{2(1-\sigma)/3}\right) \quad (1/2 < \sigma < 1).$$

Hence from (17)–(19) we easily obtain (10), since $G_\sigma(T)$ is the dominant term in (18).

To obtain (11) we use Theorem 3.2 of [3], which states that

$$\begin{aligned}
 (20) \quad G_\sigma(T) & = 2^{\sigma-2} \left(\frac{\pi}{T} \right)^{\sigma-\frac{1}{2}} \sum_{n \leq N} (-1)^n \sigma_{1-2\sigma}(n) n^{\sigma-1} \\
 & \quad \cdot \left(\operatorname{arsinh} \sqrt{\frac{\pi n}{2T}} \right)^{-2} \left(\frac{T}{2\pi n} + \frac{1}{4} \right)^{-1/4} \sin(f(T, n)) \\
 & \quad - 2 \left(\frac{2\pi}{T} \right)^{\sigma-\frac{1}{2}} \sum_{n \leq N'} \sigma_{1-2\sigma}(n) \sigma^{-1} n^{\sigma-1} \left(\log \frac{T}{2\pi n} \right)^{-2} \sin(g(T, n)) + O\left(T^{3/4-\sigma}\right),
 \end{aligned}$$

where, for arbitrary fixed constants $0 < A < A'$, $AT < N < A'T$,

$$N' = \frac{T}{2\pi} + \frac{N}{2} - \left(\frac{N^2}{4} + \frac{NT}{2\pi} \right)^{1/2},$$

$$f(T, n) = 2T \operatorname{arsinh} \sqrt{\frac{\pi n}{2T}} + (2\pi n T + \pi^2 n^2)^{1/2} - \frac{\pi}{4},$$

$$g(T, n) = T \log \frac{T}{2\pi n} - T + \frac{\pi}{4},$$

and

$$\operatorname{arsinh} x = \log(x + \sqrt{x^2 + 1}).$$

The contribution of the error term in (20) is estimated trivially, and for the sums over n we use the first derivative test (Lemma 2.1 of [1]) to obtain

$$\int_T^{2T} G_\sigma(t) dt = O\left(T^{7/4-\sigma}\right), \quad \int_T^{2T} t^{1-2\sigma} G_\sigma(t) dt = O\left(T^{11/4-3\sigma}\right),$$

and then by integration by parts and the first of the above estimates

$$\int_1^T G_\sigma(t) t^{-2\sigma} dt = O\left(T^{7/4-3\sigma} + \log T\right).$$

It follows from (2), (4), (18) and the above estimates that

$$\int_T^{2T} U_\sigma(t) dt = \frac{1}{2} c(\sigma) T^{5/2-2\sigma} + O\left(T^{7/4-\sigma}\right),$$

which in turn implies (11).

It is not unreasonable to conjecture that

$$(21) \quad \int_0^T U_\sigma(t) dt - \frac{1}{2} c(\sigma) T^{5/2-2\sigma} = \Omega_\pm\left(T^{7/4-\sigma}\right).$$

The omega-result in (21) would be an analogue of $V(T) = \Omega_\pm(T^{5/4} \log T)$ of Theorem 3.7 of [3]. However, (21) appears to be more difficult and at present we cannot prove it. The reason for this is essentially the appearance of “ $\log T$ ” in the definition of $E(T)$, while there is no logarithm in the definition (1) of $E_\sigma(T)$, although $E(T) = \lim_{\sigma \rightarrow \frac{1}{2}+0} E_\sigma(T)$. Analysing the proof of Theorem 3.7 of [3] it will

be clear that it is precisely the appearance of $\log T$ in front of the series in (3.99) of [3] which makes it possible to deduce that $V(T) = \Omega_\pm(T^{5/4} \log T)$, and such an argument is not applicable in the case of (21).

To prove (12) note first that from (18) we have

$$(22) \quad U_\sigma(t) = \frac{1}{2} E_\sigma(t)^2 + \zeta(2\sigma) G_\sigma(t) \left(1 + O(t^{1-2\sigma})\right) + O\left(t^{7/4-3\sigma} + \log t\right).$$

This gives

$$\begin{aligned}
 (23) \quad \int_T^{2T} U_\sigma(t)^2 dt &= \left(\zeta^2(2\sigma) + O(T^{1-2\sigma}) \right) \int_T^{2T} G_\sigma(t)^2 dt + \frac{1}{4} \int_T^{2T} E_\sigma(t)^4 dt \\
 &+ \zeta(2\sigma) \int_T^{2T} G_\sigma(t) E_\sigma(t)^2 \left(1 + O(t^{1-2\sigma}) \right) dt \\
 &+ O \left(\int_T^{2T} (|G_\sigma(t)| + |E_\sigma(t)|^2) (t^{7/4-3\sigma} + \log t) dt \right) \\
 &+ O \left(T^{9/2-6\sigma} + T \log^2 T \right).
 \end{aligned}$$

We shall use now Theorem 3.5 of [3] which says that

$$(24) \quad \int_2^T G_\sigma(t)^2 dt = c_6(\sigma) T^{7/2-2\sigma} + O(T^{3-2\sigma})$$

with $c_6(\sigma)$ given by (13). It follows from (2), (4) and (19) that

$$\int_T^{2T} E_\sigma(t)^4 dt \ll \max_{T \leq t \leq 2T} |E_\sigma(t)|^2 \int_T^{2T} E_\sigma(t)^2 dt \ll T^{23/6-10\sigma/3}.$$

Thus by the CAUCHY-SCHWARZ inequality, we have

$$\int_T^{2T} G_\sigma(t) E_\sigma(t)^2 dt \ll T^{(11-8\sigma)/3}$$

and

$$\int_T^{2T} (|G_\sigma(t)| + |E_\sigma(t)|^2) (t^{7/4-3\sigma} + \log t) dt \ll T^{4-4\sigma} + T^{9/4-\sigma} \log T.$$

Consequently from (23) and (24) we obtain

$$\begin{aligned}
 \int_T^{2T} U_\sigma(t)^2 dt &= \zeta^2(2\sigma) c_6(\sigma) t^{7/2-2\sigma} \Big|_T^{2T} \\
 &+ O \left(T^{(11-8\sigma)/3} + T^{9/2-4\sigma} + T^{9/4-\sigma} \log T + T^{4-4\sigma} \right).
 \end{aligned}$$

The largest of the exponents in the error term is $9/2 - 4\sigma$, $(11 - 8\sigma)/3$ for $1/2 < \sigma \leq 5/8$, $5/8 \leq \sigma < 3/4$, respectively, and therefore (12) follows.

3. PROOF OF THEOREM 2

We start from (15) with $H = T$, $f(t) = t^2$ and $F(t) = t^3/3$. Using (2) and (19) we obtain

$$\begin{aligned}
& \int_T^{2T} E_\sigma(t)^2 |\zeta(\sigma + it)|^2 dt \\
&= \frac{1}{3} E_\sigma(2T)^3 - \frac{1}{3} E_\sigma(T)^3 + \int_T^{2T} \left(\zeta(2\sigma) + (2\pi)^{2\sigma-1} \zeta(2-2\sigma) t^{1-2\sigma} \right) E_\sigma(t)^2 dt \\
&= O(T^{2-2\sigma}) + \int_T^{2T} \left(\zeta(2\sigma) + (2\pi)^{2\sigma-1} \zeta(2-2\sigma) t^{1-2\sigma} \right) \\
&\quad \cdot \left((5/2 - 2\sigma)c(\sigma)t^{3/2-2\sigma} dt + dF_\sigma(t) \right) \\
&= O(t^{2-2\sigma}) + \left(\zeta(2\sigma)c(\sigma)t^{5/2-2\sigma} + \frac{(5-4\sigma)(2\pi)^{2\sigma-1}\zeta(2-2\sigma)c(\sigma)}{7-8\sigma} t^{7/2-4\sigma} \right. \\
&\quad \left. + \zeta(2\sigma)F_\sigma(t) + (2\pi)^{2\sigma-1}\zeta(2-2\sigma)t^{1-2\sigma}F_\sigma(t) \right) \Big|_T^{2T} \\
&\quad + (2\sigma-1)(2\pi)^{2\sigma-1}\zeta(2-2\sigma) \int_T^{2T} F_\sigma(t) t^{-2\sigma} dt.
\end{aligned}$$

This holds for $1/2 < \sigma < 1$, but using (4) in the range $1/2 < \sigma < 3/4$ we obtain

$$(25) \quad V_\sigma(2T) - V_\sigma(T) = \zeta(2\sigma)(F_\sigma(2T) - F_\sigma(T)) + O(T^{2-2\sigma}),$$

and from (25) we easily obtain (14). Lack of bounds for the integrals of $F_\sigma(T)$ and $F_\sigma(T)^2$ precludes the derivation of the analogues of (11) and (12) for $V_\sigma(T)$.

We conclude by making some remarks and conjectures. Note that MATSUMOTO-MEURMAN [9] proved, for $1/2 < \sigma < 3/4$, that

$$(26) \quad F_\sigma(T) = \Omega\left(T^{9/4-3\sigma}(\log T)^{3\sigma-3/4}\right),$$

where as usual $f(x) = \Omega(g(x))$ ($g(x) > 0$ for $x \geq x_0$) means that

$$\limsup_{x \rightarrow \infty} \frac{|f(x)|}{g(x)} > 0.$$

They also conjectured, for $1/2 < \sigma < 3/4$, that as $T \rightarrow \infty$

$$(27) \quad F_\sigma(T) = (B(\sigma)^2 + o(1))T.$$

If (27) is true, then from (14) it follows that, as $T \rightarrow \infty$,

$$(28) \quad V_\sigma(T) = (\zeta(2\sigma)B(\sigma)^2 + o(1))T \quad (1/2 < \sigma < 3/4).$$

Perhaps, if (27) is not true, then in view of (26) one has

$$(29) \quad V_\sigma(T) = \Omega\left(T^{9/4-3\sigma}(\log T)^{3\sigma-3/4}\right) \quad (1/2 < \sigma < 3/4).$$

Note that, in view of (16) and (17), $B(\sigma)$ is the mean value of $E_\sigma(T)$. Hence it seems to make sense to evaluate also

$$\begin{aligned} K_\sigma(T) &:= \int_0^T (E_\sigma(t) - B(\sigma))^2 |\zeta(\sigma + it)|^2 dt \\ &= \int_0^T E_\sigma(t)^2 |\zeta(\sigma + it)|^2 dt - 2B(\sigma) \int_0^T E_\sigma(t) |\zeta(\sigma + it)|^2 dt \\ &\quad + B(\sigma)^2 \int_0^T |\zeta(\sigma + it)|^2 dt. \end{aligned}$$

Using (1), (7) and (8) we can write

$$\begin{aligned} K_\sigma(T) &= c_1(\sigma)c_3(\sigma)T^{5/2-2\sigma} + c_5(\sigma)T^{7/2-4\sigma} - c_1(\sigma)B(\sigma)^2T \\ &\quad - c_2(\sigma)B(\sigma)^2T^{2-2\sigma} + V_\sigma(T) - 2B(\sigma)U_\sigma(T) + B(\sigma)^2E_\sigma(T). \end{aligned}$$

Using (14), (19) and (22) we obtain then

$$(30) \quad \begin{aligned} K_\sigma(T) &= c_1(\sigma)c_3(\sigma)T^{5/2-2\sigma} + c_5(\sigma)T^{7/2-4\sigma} - c_1(\sigma)B(\sigma)^2T \\ &\quad - c_2(\sigma)B(\sigma)^2T^{2-2\sigma} + c_1(\sigma)F_\sigma(T) - 2c_1(\sigma)B(\sigma)G_\sigma(T) \left(1 + O(T^{1-2\sigma})\right) + O(T^{2-2\sigma}). \end{aligned}$$

If (27) holds then (30) yields, as $T \rightarrow \infty$,

$$(31) \quad K_\sigma(T) = c_1(\sigma)c_3(\sigma)T^{5/2-2\sigma} + c_5(\sigma)T^{7/2-4\sigma} + o(T).$$

It appears to us that perhaps the error term in (31) is $O(T^{2-2\sigma})$. The viewpoint is also shared by K. MATSUMOTO who, in correspondence, has kindly made several remarks concerning the true order of the functions $F_\sigma(T)$ and $K_\sigma(T)$. In particular, he pointed out that, in view of his recent work [8], it is quite plausible that

$$(32) \quad F_\sigma(T) = B(\sigma)^2T + O\left(T^{2-2\sigma} \log^C T\right) \quad (1/2 < \sigma < 3/4, \quad C \geq 0)$$

holds, perhaps even with $C = 0$. Note that (31) is stronger than (27). If it is true, then (30) gives

$$K_\sigma(T) = c_1(\sigma)c_3(\sigma)T^{5/2-2\sigma} + c_5(\sigma)T^{7/2-4\sigma} + O\left(T^{2-2\sigma} \log^C T\right).$$

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Department of Mathematics,
Faculty of Mining and Geology,
University of Belgrade,
Đušina 7, 11000 Belgrade,
Yugoslavia

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Department of Mathematics,
Faculty of Liberal Arts,
Yamaguchi University,
Yamaguchi, Yoshida 1677-1,
753 Japan