

Bounds for double zeta-functions

ISAO KIUCHI AND YOSHIO TANIGAWA

Abstract. In this paper we shall derive the order of magnitude for the double zeta-function of Euler-Zagier type in the region $0 \leq \Re s_j < 1$ ($j = 1, 2$). First we prepare the Euler-Maclaurin summation formula in a suitable form for our purpose, and then we apply the theory of double exponential sums of van der Corput's type.

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1. Introduction

Let $s_j = \sigma_j + it_j$ ($j = 1, 2, \dots, r$) be complex variables. The r -ple zeta-function of Euler-Zagier type is defined by

$$\zeta_r(s_1, \dots, s_r) = \sum_{1 \leq n_1 < \dots < n_r} \frac{1}{n_1^{s_1} \dots n_r^{s_r}},$$

which is absolutely convergent for $\sigma_r > 1$, $\sigma_r + \sigma_{r-1} > 2$, \dots , $\sigma_r + \dots + \sigma_1 > r$. The function ζ_r has many applications to mathematical physics. In particular, algebraic relations among the values of ζ_r at positive integers have been studied extensively [14]. As a function of the complex variables s_j , the analytic continuation of ζ_r has been dealt already. For $r = 2$, this problem was studied by F. V. Atkinson [3] in his research on the mean value formula of the Riemann zeta-function. For general r , the analytic continuation was proved by S. Akiyama, S. Egami and Y. Tanigawa [1] and J. Q. Zhao [17] independently, and later by K. Matsumoto [13]. The values at negative integers were considered in [2].

On the other hand, the order of magnitude of the zeta-function on some vertical line plays an important role in the theory of zeta-functions, e.g. it is used for the estimation of the sum of arithmetical functions (see below). The aim of this paper is to study such a problem for the double zeta-function of Euler-Zagier type:

$$\zeta_2(s_1, s_2) = \sum_{1 \leq m < n} \frac{1}{m^{s_1} n^{s_2}}. \quad (1.1)$$

Before stating our results, we shall recall the previous result for the Riemann zeta-function $\zeta(s)$ and the double zeta-function $\zeta_2(s_1, s_2)$. Let $\mu(\sigma)$ denote the infimum of a number $c \geq 0$ such that

$$\zeta(\sigma + it) \ll |t|^c,$$

or alternatively as

$$\mu(\sigma) = \limsup_{t \rightarrow \infty} \frac{\log |\zeta(\sigma + it)|}{\log t}. \quad (1.2)$$

As for a classical result for the function $\mu(\sigma)$ it is known that (see A. Ivić [11, Theorem 1.9])

$$\mu(\sigma) = \begin{cases} \frac{1}{2} - \sigma & \text{if } \sigma \leq 0, \\ 0 & \text{if } \sigma \geq 1, \end{cases}$$

and

$$\mu(\sigma) \leq \frac{1}{2}(1 - \sigma) \quad \text{if } 0 \leq \sigma \leq 1.$$

Furthermore it is well known that

$$\zeta(it) \ll |t|^{\frac{1}{2}} \log |t| \quad (1.3)$$

and

$$\zeta(1 + it) \ll (\log |t|)^{\frac{2}{3}} \quad (1.4)$$

for $|t| \rightarrow \infty$ (Ivić [11, p. 144 (6.7)]). In the case of $\sigma = \frac{1}{2}$, which is the most important in the theory of zeta-function, the first non-trivial result

$$\mu\left(\frac{1}{2}\right) \leq \frac{1}{6} \quad (1.5)$$

was obtained by G. H. Hardy and J. E. Littlewood (see [11]). The best estimate hitherto proved is $\mu\left(\frac{1}{2}\right) \leq \frac{89}{570} = 0.156140\dots$ due to M. N. Huxley [8]. (He announced that he got an improvement $\mu\left(\frac{1}{2}\right) \leq \frac{32}{205} = 0.156098\dots$ [9].)

Concerning the multiple zeta-function, H. Ishikawa and K. Matsumoto used the Mellin-Barnes integral formula to obtain some results on the order of magnitude on the line $\sigma_1 = \sigma_2 = 0$. In fact, they [10] showed that for a fixed $\alpha (\neq \pm 1)$ and any $\varepsilon > 0$,

$$\zeta_2(it, i\alpha t) \ll (1 + |t|)^{\frac{3}{2} + \varepsilon} \quad (1.6)$$

and

$$\zeta_3(-it, it, it) \ll (1 + |t|)^{\frac{5}{2} + \varepsilon}.$$

As they mentioned in [10], it holds that $\zeta_2(it, it) \ll (1 + |t|)^{1+\varepsilon}$ trivially. Hence (1.6) is far from the true order of magnitude for the double zeta-functions. Any other results on the order of magnitude for the double zeta-function (1.1) on the line $\sigma_j = \frac{1}{2}$ are not stated in [10]. In view of this, it is of some interest to try to determine an upper bound for the double zeta-function on the line other than $\sigma_j = 0$.

In this paper, we shall study the order of magnitude of the double zeta-function (1.1) in the region $0 \leq \sigma_j < 1$ ($j = 1, 2$), where we use, instead of Mellin-Barnes integral formula, the theory of double exponential sums of van der Corput's type (see E. Krätzel [12] and E. C. Titchmarsh [15]).

We use the standard notation e.g. $f(x) = O(g(x))$ means that $|f(x)| < Cg(x)$ for $x > x_0$ and some constant $C > 0$ where $f(x)$ is a complex function and $g(x)$ is a positive function. Further $f(x) \ll g(x)$ means the same as $f(x) = O(g(x))$ and $f(x) \asymp g(x)$ means that both $f(x) \ll g(x)$ and $g(x) \ll f(x)$ hold.

Our main result can be stated as follows.

Theorem 1.1. *Let $|t_1|$ and $|t_2| \geq 2$ be real numbers such that*

$$|t_1| \asymp |t_2| \quad \text{and} \quad |t_1 + t_2| \gg 1.$$

In the case $\sigma_1 = \sigma_2 = 0$, we have

$$\zeta_2(it_1, it_2) \ll |t_1| \log^2 |t_1|. \tag{1.7}$$

Suppose that $0 \leq \sigma_j < 1$ ($j = 1, 2$) and $\sigma_1 + \sigma_2 > 0$. Then we have

$$\zeta_2(\sigma_1 + it_1, \sigma_2 + it_2) \ll \begin{cases} |t_1|^{1-\frac{2}{3}(\sigma_1+\sigma_2)} \log^2 |t_1| & \left(0 \leq \sigma_1 \leq \frac{1}{2}, 0 \leq \sigma_2 \leq \frac{1}{2}\right) \\ |t_1|^{\frac{5}{6}-\frac{1}{3}(\sigma_1+2\sigma_2)} \log^3 |t_1| & \left(\frac{1}{2} < \sigma_1 < 1, 0 \leq \sigma_2 \leq \frac{1}{2}\right) \\ |t_1|^{\frac{5}{6}-\frac{1}{3}(2\sigma_1+\sigma_2)} \log^3 |t_1| & \left(0 \leq \sigma_1 \leq \frac{1}{2}, \frac{1}{2} < \sigma_2 < 1\right) \\ |t_1|^{\frac{2}{3}-\frac{1}{3}(\sigma_1+\sigma_2)} \log^4 |t_1| & \left(\frac{1}{2} < \sigma_1 < 1, \frac{1}{2} < \sigma_2 < 1\right). \end{cases} \tag{1.8}$$

As an immediate consequence we have:

Corollary 1.2. *Suppose the same condition on t_1 and t_2 as in the above theorem. Then we have,*

$$\zeta_2\left(\frac{1}{2} + it_1, \frac{1}{2} + it_2\right) \ll |t_1|^{\frac{1}{3}} \log^2 |t_1| \tag{1.9}$$

$$\zeta_2\left(0 + it_1, \frac{1}{2} + it_2\right) \ll |t_1|^{\frac{2}{3}} \log^2 |t_1| \tag{1.10}$$

$$\zeta_2\left(\frac{1}{2} + it_1, 0 + it_2\right) \ll |t_1|^{\frac{2}{3}} \log^2 |t_1|. \tag{1.11}$$

Remark 1.3. Under the condition $|t_1| \asymp |t_2|$ and $|t_1 + t_2| \gg 1$, we can expect that

$$\zeta_2(s_1, s_2) \ll |t_1|^{\mu(\sigma_1) + \mu(\sigma_2)} \log^A |t_1|$$

for some constant A . The non-trivial estimates of the Riemann zeta-function on the imaginary axis and the critical line are $\mu(0) = \frac{1}{2}$ and $\mu\left(\frac{1}{2}\right) \leq \frac{1}{6}$, respectively. The exponents in Corollary 1.2 can be said to correspond to the classical estimates of the Riemann zeta-function.

Our theorem has an application to the modified weighted divisor problem. Let $1 \leq a \leq b$ be fixed integers, and $d(a, b; n)$ the number of representations of n as $n = n_1^a n_2^b$, where n_1 and n_2 are positive integers. This function plays an important role in many problems. J. L. Hafner [7] and A. Ivić [11, Chapter 14] considered the asymptotic behaviour of the sum $\sum_{n \leq x} d(a, b; n)$ whose main term can be obtained by the residue of $\zeta(as)\zeta(bs)$ since

$$\sum_{n=1}^{\infty} \frac{d(a, b; n)}{n^s} = \zeta(as)\zeta(bs) \quad \Re s > 1/a.$$

The above representation reveals the close connection between the weighted divisor problem and the Riemann zeta-function.

Now let $h(a, b; n)$ be the number of representations of n as $n = n_1^a n_2^b$ with $n_1 < n_2$:

$$h(a, b; n) = \sum_{\substack{n=n_1^a n_2^b \\ n_1 < n_2}} 1.$$

In this case we have

$$\sum_{n=1}^{\infty} \frac{h(a, b; n)}{n^s} = \zeta_2(as, bs)$$

for $\Re s > \max\{2/(a + b), 1/b\}$. Our estimate can be applied to the analysis of $\sum_{n \leq x} h(a, b; n)$, which will be considered elsewhere.

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2. Some lemmas on the Riemann zeta-function

Our proof of Theorem 1.1 depends on the expression derived from the Euler-Maclaurin summation formula. Usual formula, however, is not enough for our purpose, so we will give some refinement of it in the following lemma.

We prepare some notation. Let B_r and $B_r(x)$ denote the r -th Bernoulli number and r -th Bernoulli polynomial, respectively. We put $\overline{B}_r(x) = B_r(x - [x])$ as usual. Let $\Gamma(a, z)$ and $\Psi(a, b; z)$ denote the incomplete Gamma function of the second kind and one of the solutions of confluent hypergeometric equation defined by

$$\Gamma(a, z) = \int_z^\infty e^{-t} t^{a-1} dt, \quad \Re(a) > 0,$$

and

$$\begin{aligned} \Psi(a, b; z) &= \frac{\Gamma(1-b)}{\Gamma(a-b+1)} {}_1F_1(a, b; z) \\ &\quad + \frac{\Gamma(b-1)}{\Gamma(a)} z^{1-b} {}_1F_1(a-b+1, 2-b; z), \end{aligned}$$

respectively. These two functions are connected by the relation

$$\Gamma(a, z) = z^a e^{-z} \Psi(1, a+1; z) \tag{2.1}$$

(see A. Erdélyi *et al.* [4, p. 257 (6) and p. 266 (21)]). The integral representation

$$\Psi(a, c; z) = \frac{1}{\Gamma(a)} \int_0^{\infty e^{i\phi}} e^{-zt} t^{a-1} (1+t)^{c-a-1} dt \tag{2.2}$$

holds true for $\Re a > 0$, $-\pi < \phi < \pi$ and $-\frac{1}{2}\pi < \phi + \arg z < \frac{1}{2}\pi$ ([4, p. 256 (3)]). Finally let $(w)_p$ be the rising factorial defined by

$$(w)_0 = 1, \quad (w)_{p+1} = (w+p)(w)_p$$

for non-negative integer p .

Lemma 2.1. *Let $\Re\mu < 1$ and x be real which satisfies $|x| \geq \frac{\pi}{2} |\Im\mu|$. Then we have*

$$|\Psi(1, \mu+1; ix)| \leq \frac{2}{|x| - |\Im\mu|}. \tag{2.3}$$

Proof. We may suppose that $\Im\mu > 0$ without loss of generality. Let

$$J := \Psi(1, \mu+1, ix) = \int_0^{\infty e^{i\phi}} e^{-ixt} (1+t)^{\mu-1} dt$$

for simplicity, where we used the integral representation of (2.2).

(I) The case $x > 0$.

Since $\arg(ix) = \frac{\pi}{2}$, we can take $-\pi < \phi < 0$. We introduce a new variable u by $t = e^{i\phi}u$ ($u \geq 0$), thereby we have

$$J = e^{i\phi\mu} \int_0^\infty e^{-e^{i(\phi+\frac{\pi}{2})xu}} (u + e^{-i\phi})^{\mu-1} du.$$

Putting

$$u + e^{-i\phi} = re^{i\xi} \quad (r \geq 1, 0 < \xi \leq -\phi)$$

and noting that $\Re\mu < 1$ by the assumption of this lemma, we have

$$|J| \leq e^{-\phi\Im\mu} \int_0^\infty e^{-xu \cos(\frac{\pi}{2}+\phi)} e^{-\xi\Im\mu} du. \quad (2.4)$$

Now we take $\phi = -\frac{\pi}{2}$, then we have $\cot \xi = u$ for this choice. To evaluate the integral (2.4), we divide the range of integration into two parts at 1. For $0 \leq u \leq 1$, using the following inequality

$$\xi = \operatorname{arccot}u \geq \frac{\pi}{2} - u,$$

we have

$$\int_0^1 e^{-xu - \xi\Im\mu} du \leq \int_0^1 e^{-xu - (\frac{\pi}{2}-u)\Im\mu} du \leq \frac{e^{-\frac{\pi}{2}\Im\mu}}{x - \Im\mu}. \quad (2.5)$$

For $u \geq 1$, we have

$$\int_1^\infty e^{-xu - \xi\Im\mu} du \leq \int_1^\infty e^{-xu} du = \frac{e^{-x}}{x}. \quad (2.6)$$

Hence (2.5) and (2.6) give us

$$|J| \leq e^{\frac{\pi}{2}\Im\mu} \left(\frac{e^{-\frac{\pi}{2}\Im\mu}}{x - \Im\mu} + \frac{e^{-x}}{x} \right) \leq \frac{2}{x - \Im\mu}. \quad (2.7)$$

(II) The case $x < 0$.

Since $\arg(ix) = -\frac{\pi}{2}$, we can take $0 < \phi < \pi$ in this case. We put $u + e^{-i\phi} = re^{-i\xi}$ ($0 < \xi \leq \phi$) and as in the previous case, we can easily see that

$$|J| \leq \int_0^\infty e^{-|x|u \cos(-\frac{\pi}{2}+\phi)} e^{-(\phi-\xi)\Im\mu} du \leq \frac{1}{|x| \cos(-\frac{\pi}{2} + \phi)}.$$

Hence, taking $\phi = \frac{\pi}{2}$, we have

$$|J| \leq \frac{1}{|x|}. \quad (2.8)$$

This completes the proof of the lemma. \square

Lemma 2.2. *Let $s = \sigma + it$, $|t| > 1$. For $N > \frac{1}{4}|t|$, $m \geq 1$ and $\sigma > -2m - 1$, we have*

$$\zeta(s) = \sum_{n \leq N} \frac{1}{n^s} + \frac{N^{1-s}}{s-1} - \frac{N^{-s}}{2} + \sum_{k=1}^{2m} \frac{B_{k+1}}{(k+1)!} (s)_k N^{-(s+k)} + O\left(|t|^{2m+1} N^{-\sigma-2m-1}\right), \tag{2.9}$$

where the implied constant does not depend on t .

To prove our theorem, we apply Lemma 2.2 in the case $m = 1$ which we present as a corollary.

Corollary 2.3. *Let $s = \sigma + it$, $|t| > 1$. For $N > \frac{1}{4}|t|$ and $\sigma > -3$, we have*

$$\zeta(s) = \sum_{n \leq N} \frac{1}{n^s} + \frac{N^{1-s}}{s-1} - \frac{N^{-s}}{2} + \frac{s}{12} N^{-s-1} + O\left(|t|^3 N^{-\sigma-3}\right), \tag{2.10}$$

where the implied constant does not depend on t .

Proof of Lemma 2.2. We start with the well-known formula for the Riemann zeta-function which is derived by the Euler-Maclaurin summation formula:

$$\zeta(s) = \sum_{n \leq N} \frac{1}{n^s} + \frac{N^{1-s}}{s-1} - \frac{1}{2N^s} + \sum_{k=1}^{M-1} \frac{B_{k+1}}{(k+1)!} (s)_k N^{-(s+k)} + R_{M,N}, \tag{2.11}$$

where N and M are positive integers and

$$R_{M,N} = -\frac{(s)_M}{M!} \int_N^\infty \overline{B}_M(x) x^{-s-M} dx. \tag{2.12}$$

We take $M = 2m + 1$. The function $\overline{B}_{2m+1}(x)$ is a periodic function with period 1 whose Fourier expansion is given by

$$\overline{B}_{2m+1}(x) = 2(2m+1)!(-1)^{m-1} \sum_{\nu=1}^\infty \frac{\sin 2\pi \nu x}{(2\pi \nu)^{2m+1}}. \tag{2.13}$$

Substituting (2.13) into (2.12), we have

$$R_{2m+1,N} = 2(-1)^m (s)_{2m+1} \sum_{\nu=1}^\infty (2\pi \nu)^{s-1} \int_{2\pi \nu N}^\infty x^{-s-2m-1} \sin x dx. \tag{2.14}$$

Now the last integral of (2.14) can be written as

$$\int_{2\pi \nu N}^\infty x^{\mu-1} \sin x dx = \frac{i}{2} \left\{ e^{-\frac{\pi i \mu}{2}} \Gamma(\mu, 2\pi i \nu N) - e^{\frac{\pi i \mu}{2}} \Gamma(\mu, -2\pi i \nu N) \right\}$$

for $\Re\mu < 1$ (I. S. Gradshteyn and I. M. Ryzhik [5, 3.761-2]), hence putting $\mu = -s - 2m$ and using Lemma 2.1, we have

$$\int_{2\pi\nu N}^{\infty} x^{-s-2m-1} \sin x dx \ll \frac{(\nu N)^{-\sigma-2m}}{2\pi\nu N - |t|} \tag{2.15}$$

for $N \geq \frac{1}{4}|t|$. Therefore we get

$$\begin{aligned} R_{2m+1,N} &\ll |(s)_{2m+1}| N^{-\sigma-2m} \sum_{\nu=1}^{\infty} \frac{1}{\nu^{2m+1}} \frac{1}{2\pi\nu N - |t|} \\ &\ll \frac{|t|^{2m+1}}{N^{\sigma+2m+1}} \end{aligned} \tag{2.16}$$

for $N \geq \frac{1}{4}|t|$. This completes the proof of Lemma 2.2. □

Remark 2.4. (i) If we evaluate the integral (2.12) directly, we only get

$$R_{2m+1,N} \ll \frac{|t|^{2m+1}}{N^{\sigma+2m}},$$

which is not sufficient for our purpose.

(ii) The approximate functional equation in the simplest form can be written as

$$\zeta(s) = \sum_{n \leq x} \frac{1}{n^s} + \frac{x^{1-s}}{s-1} + O(x^{-\sigma}) \tag{2.17}$$

for $0 < \sigma_0 \leq \sigma \leq 2, x \geq |t|/\pi$ (A. Ivic [11, Theorem 1.8]). Lemma 2 can be regarded as a refinement of this formula.

For the estimate of finite zeta sum and the zeta-function, we shall use the following lemma.

Lemma 2.5. *Let $t > 2, N \leq N_1 \leq 2N$ and $N \ll t$, then we have*

$$\sum_{N < n \leq N_1} \frac{1}{n^{1/2+it}} \ll t^{\frac{1}{6}}, \tag{2.18}$$

$$\sum_{N < n \leq N_1} \frac{1}{n^{it}} \ll t^{\frac{1}{2}}, \tag{2.19}$$

$$\sum_{N < n \leq N_1} \frac{1}{n^s} \ll \begin{cases} t^{\frac{1}{2}-\frac{2}{3}\sigma} & (0 < \sigma < \frac{1}{2}) \\ t^{\frac{1}{3}-\frac{1}{3}\sigma} \log t & (\frac{1}{2} < \sigma \leq 1), \end{cases} \tag{2.20}$$

and

$$\zeta(\sigma + it) \ll \begin{cases} t^{\frac{1}{2} - \frac{2}{3}\sigma} \log t & \left(0 \leq \sigma \leq \frac{1}{2}\right) \\ t^{\frac{1}{3} - \frac{1}{3}\sigma} \log^2 t & \left(\frac{1}{2} < \sigma \leq 1\right). \end{cases} \tag{2.21}$$

Proof. For the proof of (2.18) and (2.19), see E. C. Titchmarsh [16, Theorem 5.12] and S. W. Graham and G. Kolesnik [6, Theorem 2.2]. As for (2.20), we use (2.18), (2.19), trivial estimate $\sum_{n \leq N} \frac{1}{n^{1+i\tau}} \ll \log N$ and the Phragmén-Lindelöf convexity principal.

From Corollary 2.3, we get

$$\zeta(s) = \sum_{n \leq N} \frac{1}{n^s} + O(t^{-\sigma}) \quad \text{for} \quad \frac{t}{4} < N \ll t.$$

Hence by dividing the range $1 \leq n \leq N$ into $O(\log t)$ subsums of the form of the left-hand side of the above, we obtain (2.21). □

3. Double exponential sums

Next we shall recall the simplest result for double exponential sum, which is given by E. Krätzel [12, p. 61] and E. C. Titchmarsh [15]. Throughout this paper the following conditions are always assumed to be true:

(A) Suppose that D is a subset of the rectangle

$$D_1 = \{(x_1, x_2) \mid a_1 \leq x_1 \leq b_1, a_2 \leq x_2 \leq b_2\}$$

with $c_j := b_j - a_j \geq 1$ ($j = 1, 2$), where D denotes a bounded plane domain with the area $|D|$.

- (B) Any straight line parallel to any of coordinate axis intersects D in a bounded number of line segment. For the sake of simplicity we only consider such domains D where these straight lines intersects the boundary of D in at most two points or in one line segments. We can do this without loss of generality, because each such general domain can be divided into a finite number of these special domains.
- (C) Let $f(x_1, x_2)$ be a real function in D_1 with continuous partial derivatives of as many orders as may be required. Suppose that the functions $f_{x_1}(x_1, x_2)$ and $f_{x_2}(x_1, x_2)$ are monotonic in x_1 and x_2 , respectively.
- (D) Intersections of D with domains of the type $f_{x_j}(x_1, x_2) \leq c$ or $f_{x_2}(x_1, x_2) \leq c$ ($j = 1, 2$) must satisfy condition (B) as well.
- (E) The boundary of D can be divided into a bounded number of parts. In each part the curve of boundary is given by $x_2 = \text{constant}$ or a function $x_1 = \rho(x_2)$, which is continuous in the closed intervals described above.

We need the following lemmas.

Lemma 3.1 (Titchmarsh [15, Lemma γ]). *Let $f(x_1, x_2)$ be a real differentiable function of x_1 and x_2 . Let $f_{x_1}(x_1, x_2)$, as a function of x_1 for each fixed value of x_2 , have a finite number of maxima and minima, and let $f_{x_2}(x_1, x_2)$ satisfy a similar condition as a function of x_2 for each fixed value of x_1 . Let $0 < \delta < 1$ be a fixed number and let*

$$|f_{x_1}(x_1, x_2)| \leq \delta, \quad |f_{x_2}(x_1, x_2)| \leq \delta$$

for $(x_1, x_2) \in D$. Then

$$\sum_{(n_1, n_2) \in D} e^{2\pi i f(n_1, n_2)} = \int \int_D e^{2\pi i f(x_1, x_2)} dx_1 dx_2 + O(c_1) + O(c_2).$$

Lemma 3.2 (Krätzel [12, Theorem 2.21]). *Let $f(x_1, x_2)$ be a real function in D' , and let H_1, H_2 be integers with $1 \leq H_j \leq c_j$ ($j = 1, 2$). Let*

$$W = \sum_{(n_1, n_2) \in D} e^{2\pi i f(n_1, n_2)}.$$

Then we have

$$W \ll \frac{|D'|}{\sqrt{H_1 H_2}} + \left\{ \frac{|D'|}{H_1 H_2} \sum_{h_1=1}^{H_1-1} \sum_{h_2=0}^{H_2-1} |W_1| \right\}^{1/2} + \left\{ \frac{|D'|}{H_1 H_2} \sum_{h_1=0}^{H_1-1} \sum_{h_2=1}^{H_2-1} |W_2| \right\}^{1/2},$$

where

$$W_1 = \sum_{\substack{(n_1, n_2) \in D \\ (n_1+h_1, n_2+h_2) \in D}} e^{2\pi i (f(n_1+h_1, n_2+h_2) - f(n_1, n_2))},$$

and

$$W_2 = \sum_{\substack{(n_1, n_2) \in D \\ (n_1+h_1, n_2-h_2) \in D}} e^{2\pi i (f(n_1+h_1, n_2-h_2) - f(n_1, n_2))}.$$

Further, we denote the Hessian of the function $f(x_1, x_2)$ by

$$H(f) = \frac{\partial(f_{x_1}, f_{x_2})}{\partial(x_1, x_2)} = f_{x_1 x_1}(x_1, x_2) f_{x_2 x_2}(x_1, x_2) - f_{x_1 x_2}^2(x_1, x_2).$$

Lemma 3.3 (Krätzel [12, Lemma 2.6]). *Suppose that*

$$\lambda_j \leq |f_{x_j x_j}(x_1, x_2)| \ll \lambda_j \quad (j = 1, 2), \quad |f_{x_1 x_2}(x_1, x_2)| \ll \sqrt{\lambda_1 \lambda_2}$$

and

$$H(f) \gg \lambda_1 \lambda_2$$

throughout the rectangle D_1 . For all parts of the curve of boundary let $x_2 = \text{const}$ or $x_1 = \rho(x_2)$, where $\rho(x)$ is partly twice differential and $|\rho''(x)| \ll r$. Then we have

$$\iint_D e^{2\pi i f(x_1, x_2)} dx_1 dx_2 \ll \frac{1 + \log |D_1| + |\log \lambda_1| + |\log \lambda_2|}{\sqrt{\lambda_1 \lambda_2}} + \frac{c_2 r}{\lambda_2}. \tag{3.1}$$

Lemma 3.4 (Krätzel [12, Theorem 2.16]). *Suppose that*

$$|f_{x_j x_j}(x_1, x_2)| \asymp \lambda_j \quad (j = 1, 2), \quad |f_{x_1 x_2}(x_1, x_2)| \ll \sqrt{\lambda_1 \lambda_2}$$

and

$$|H(f)| \gg \lambda_1 \lambda_2$$

throughout the rectangle D_1 . For all parts of the curve of boundary let $x_2 = \text{const}$ or $x_1 = \rho(x_2)$, where $\rho(x)$ is partly twice differentiable and $|\rho''(x)| \ll r$. If R is defined by

$$R = 1 + \log |D_1| + |\log \lambda_1| + |\log \lambda_2| + c_2 r \sqrt{\frac{\lambda_1}{\lambda_2}},$$

then we have

$$\begin{aligned} & \sum_{(n_1, n_2) \in D} e(f(n_1, n_2)) \\ & \ll \left(c_1 \lambda_1 + c_2 \sqrt{\lambda_1 \lambda_2} + 1 \right) \left(c_2 \lambda_2 + c_1 \sqrt{\lambda_1 \lambda_2} + 1 \right) \frac{R}{\sqrt{\lambda_1 \lambda_2}}. \end{aligned} \tag{3.2}$$

Let M and N be positive integers such that $M < N$. In the next lemma we shall give the partial summation formula for the double sum $\sum_{M < m \leq n \leq N} f(m, n)g(m, n)$ where $f(x, y)$ is a C^2 -function on $[M, N] \times [M, N]$ and $g(m, n)$ is an arithmetical function on the same domain. Let

$$G(x, y) = \sum_{x < m \leq n \leq y} g(m, n).$$

Lemma 3.5. *Let the notation be as above. Suppose that*

$$\begin{aligned} |G(x, y)| &\leq G, & |f_x(x, y)| &\leq \kappa_1, \\ |f_y(x, y)| &\leq \kappa_2, & |f_{x y}(x, y)| &\leq \kappa_3 \end{aligned}$$

for any $M \leq x, y \leq N$.

Then we have

$$\begin{aligned} & \left| \sum_{M < m \leq n \leq N} f(m, n)g(m, n) \right| \\ & \leq G \left(|f(M, N)| + (\kappa_1 + \kappa_2)(N - M) + \kappa_3(N - M)^2 \right). \end{aligned} \quad (3.3)$$

Proof. We shall apply partial summation twice. Let

$$V(n) = \sum_{M < m \leq n} f(m, n)g(m, n).$$

Then we can write

$$J := \sum_{M < m \leq n \leq N} f(m, n)g(m, n) = \sum_{M < n \leq N} V(n). \quad (3.4)$$

By using partial summation to the sum $V(n)$, we have

$$V(n) = f(n, n)H(n, n) - \int_M^n f_x(x, n)H(x, n)dx \quad (3.5)$$

with

$$H(x, n) = \sum_{M < m \leq x} g(m, n).$$

Substituting (3.5) into (3.4), we have

$$\begin{aligned} J &= \sum_{M < n \leq N} f(n, n)H(n, n) - \sum_{M < n \leq N} \int_M^n f_x(x, n)H(x, n)dx \\ &= J_1 - J_2, \end{aligned}$$

say. We apply partial summation again in the sums of J_1 and J_2 , namely we have

$$\begin{aligned} J_1 &= f(N, N) \sum_{M < n \leq N} H(n, n) - \int_M^N \frac{d}{dx} f(x, x) \left(\sum_{M < n \leq x} H(n, n) \right) dx \\ &= f(N, N)G(M, N) - \int_M^N \frac{d}{dx} f(x, x)G(M, x)dx \\ &= f(N, N)G(M, N) - \int_M^N \left(f_x(x, x) + f_y(x, x) \right) G(M, x)dx, \end{aligned}$$

and

$$\begin{aligned}
 J_2 &= \int_M^N \sum_{x < n \leq N} f_x(x, n)H(x, n)dx \\
 &= \int_M^N \left\{ f_x(x, N) \sum_{x < n \leq N} H(x, n) - \int_x^N f_{xy}(x, y) \left(\sum_{x < n \leq y} H(x, n) \right) dy \right\} dx \\
 &= \int_M^N \left\{ f_x(x, N) \left(G(M, N) - G(M, x) - G(x, N) \right) \right. \\
 &\quad \left. - \int_x^N f_{xy}(x, y) \left(G(M, y) - G(M, x) - G(x, y) \right) dy \right\} dx \\
 &= G(M, N) \left(f(N, N) - f(M, N) \right) \\
 &\quad - \int_M^N \left(f_x(x, N)G(x, N) + f_x(x, x)G(M, x) \right) dx \\
 &\quad - \int_M^N \int_x^N f_{xy}(x, y) \left(G(M, y) - G(x, y) \right) dy dx.
 \end{aligned}$$

Hence we have

$$\begin{aligned}
 J &= f(M, N)G(M, N) + \int_M^N \left(f_x(x, N)G(x, N) - f_y(x, x)G(M, x) \right) dx \\
 &\quad + \int_M^N \int_x^N f_{xy}(x, y) \left(G(M, y) - G(x, y) \right) dy dx.
 \end{aligned} \tag{3.6}$$

Our assertion follows by taking the absolute value in the right-hand side of (3.6). □

4. Proof of Theorem 1.1

Let $s_j = \sigma_j + it_j$ ($j = 1, 2$) be complex variables with $|t_1| \asymp |t_2|$. We take a parameter τ such that $\max\{|t_1|, |t_2|, |t_1 + t_2|\} + 2 \leq \tau \ll |t_1|$.

Assuming that $\Re s_j = \sigma_j > 1$ ($j = 1, 2$), we divide the double series (1.1) as

$$\begin{aligned}
 \zeta_2(s_1, s_2) &= \sum_{m < n \leq \tau} \frac{1}{m^{s_1} n^{s_2}} + \sum_{\substack{m < n \\ n > \tau}} \frac{1}{m^{s_1} n^{s_2}} \\
 &=: S_1(s_1, s_2) + S_2(s_1, s_2),
 \end{aligned} \tag{4.1}$$

say. After analytic continuation of the infinite sum $S_2(s_1, s_2)$, we consider the order of magnitude of these sums in the range

$$0 \leq \sigma_j < 1 \quad (j = 1, 2).$$

4.1. Evaluation of $S_2(s_1, s_2)$

First we shall consider the estimate of $S_2(s_1, s_2)$. Since n runs over the integers greater than $\tau > |t_1|$, we can use Corollary 2.3 to obtain

$$\begin{aligned}
 S_2(s_1, s_2) &= \sum_{n>\tau} \frac{1}{n^{s_2}} \left(\sum_{m\leq n} \frac{1}{m^{s_1}} - \frac{1}{n^{s_1}} \right) \\
 &= \zeta(s_1) \sum_{n>\tau} \frac{1}{n^{s_2}} + \frac{1}{1-s_1} \sum_{n>\tau} \frac{1}{n^{s_1+s_2-1}} - \frac{1}{2} \sum_{n>\tau} \frac{1}{n^{s_1+s_2}} \\
 &\quad - \frac{s_1}{12} \sum_{n>\tau} \frac{1}{n^{s_1+s_2+1}} + O\left(|s_1|^3 \sum_{n>\tau} \frac{1}{n^{\sigma_1+\sigma_2+3}} \right) \\
 &=: I_1 + I_2 + I_3 + I_4 + I_5,
 \end{aligned} \tag{4.2}$$

say.

Since $\sigma_1 + \sigma_2 \geq 0$, the sum in I_5 converges absolutely, and we have

$$I_5 \ll \tau^{1-(\sigma_1+\sigma_2)}. \tag{4.3}$$

The analytic continuation and the estimate of the sum $\sum_{n>\tau} \frac{1}{n^w}$ in the range $\Re w \leq 1$ are also given by Corollary 2.3 under the condition $\tau > |\Im w|/4$. For the estimate of I_1 , we have

$$\begin{aligned}
 I_1 &= \zeta(s_1) \left\{ \frac{\tau^{1-s_2}}{s_2-1} - \frac{1}{2} \tau^{-s_2} + \frac{s_2}{12} \tau^{-s_2-1} + O(\tau^{-\sigma_2}) \right\} \\
 &\ll |\zeta(s_1)| \tau^{-\sigma_2},
 \end{aligned} \tag{4.4}$$

and for I_2 , we have

$$\begin{aligned}
 I_2 &= \frac{1}{1-s_1} \left\{ \frac{\tau^{2-(s_1+s_2)}}{s_1+s_2-2} - \frac{1}{2} \tau^{1-(s_1+s_2)} \right. \\
 &\quad \left. + \frac{s_1+s_2-1}{12} \tau^{-(s_1+s_2)} + O\left(\tau^{1-(\sigma_1+\sigma_2)} \right) \right\} \\
 &\ll \tau^{1-(\sigma_1+\sigma_2)}.
 \end{aligned} \tag{4.5}$$

Similarly we have

$$I_j \ll \tau^{1-(\sigma_1+\sigma_2)}, \quad (j = 3, 4). \tag{4.6}$$

Combining (4.3), (4.4), (4.5) and (4.6), we have

$$S_2(s_1, s_2) \ll \tau^{\max\{\mu(\sigma_1), 1-\sigma_1\}-\sigma_2},$$

in particular, for $\sigma_1 < 1$,

$$S_2(s_1, s_2) \ll \tau^{1-(\sigma_1+\sigma_2)}. \tag{4.7}$$

4.2. Evaluation of $S_1(s_1, s_2)$

We shall consider the estimate of $S_1(s_1, s_2)$. Let $2 \leq M \leq \tau/2$. We define, for $\sigma_j \geq 0$ ($j = 1, 2$),

$$T(s_1, s_2; M) = \sum_{M < m < n \leq 2M} \frac{1}{m^{s_1} n^{s_2}}$$

and

$$U(s_1, s_2; M) = \sum_{m \leq M} \frac{1}{m^{s_1}} \sum_{M < n \leq 2M} \frac{1}{n^{s_2}}.$$

Since S_1 can be written as

$$S_1(s_1, s_2) = \sum_{j=1}^{\left[\frac{\log 2\tau}{\log 2} \right]} \left\{ T(s_1, s_2; 2^{-j}\tau) + U(s_1, s_2; 2^{-j}\tau) \right\}, \tag{4.8}$$

it is enough to consider the estimates for $T(s_1, s_2; M)$ and $U(s_1, s_2; M)$.

First we consider the case $\sigma_1 = \sigma_2 = 0$. Applying Lemma 3.4 to the function $f(x_1, x_2) = -\frac{1}{2\pi}(t_1 \log x_1 + t_2 \log x_2)$ and noting that $\tau \asymp |t_j|$ and $M \leq \tau/2$, we have

$$T(it_1, it_2; M) \ll \tau \log \tau. \tag{4.9}$$

As for the term $U(it_1, it_2; M)$, we have from (2.19)

$$U(it_1, it_2; M) \ll \tau \log \tau. \tag{4.10}$$

From (4.8), (4.9) and (4.10), we have

$$S_1(it_1, it_2) \ll \tau \log^2 \tau. \tag{4.11}$$

The proof of (1.7) follows from (4.11) in conjunction with (4.7).

Next we consider the case of $\sigma_1 + \sigma_2 > 0$.

Estimation of $T(s_1, s_2; M)$. To consider the upper bounds for $T(s_1, s_2; M)$, we divide the region into three parts:

$$M \ll \tau^{\frac{1}{3}}, \tau^{\frac{1}{3}} \ll M \ll \tau^{\frac{2}{3}}, \tau^{\frac{2}{3}} \ll M \ll \tau.$$

Let $j_0 = [\log \tau / 3 \log 2]$ and $N = 2^{-j_0} \tau \asymp \tau^{2/3}$. To reduce the evaluation of $T(\sigma_1 + it_1, \sigma_2 + it_2; M)$ into that of $T(it_1, it_2; M)$, we apply Lemma 3.5 with $f(x, y) = \frac{1}{x^{\sigma_1} y^{\sigma_2}}$ and $g(m, n) = e^{-i(t_1 \log m + t_2 \log n)}$. Thus we have

$$\begin{aligned} & T(s_1, s_2; M) \\ &= \sum_{M < m \leq n \leq 2M} \frac{1}{m^{\sigma_1 + it_1} n^{\sigma_2 + it_2}} - \sum_{M < n \leq 2M} \frac{1}{n^{\sigma_1 + \sigma_2 + i(t_1 + t_2)}} \\ &\ll M^{-\sigma_1 - \sigma_2} \left\{ \max_{M < x < y \leq 2M} \left| \sum_{x < m \leq n \leq y} \frac{1}{m^{it_1} n^{it_2}} \right| + \max_{M < u \leq 2M} \left| \sum_{M < n \leq u} \frac{1}{n^{i(t_1 + t_2)}} \right| \right\}, \end{aligned}$$

and hence

$$\sum_{j \leq j_0} T(s_1, s_2; 2^{-j} \tau) \ll \frac{1}{N^{\sigma_1 + \sigma_2}} \tau \log^2 \tau \ll \tau^{1 - \frac{2}{3}(\sigma_1 + \sigma_2)} \log^2 \tau \tag{4.12}$$

by (2.19) and (4.9).

On the other hand, for $M \ll \tau^{1/3}$, it follows that

$$T(s_1, s_2; M) = \sum_{M < m < n \leq 2M} \frac{1}{m^{s_1} n^{s_2}} \ll M^{2 - \sigma_1 - \sigma_2} \log M.$$

We take $j_1 = [2 \log \tau / 3 \log 2]$, then

$$\sum_{j > j_1} T(s_1, s_2; 2^{-j} \tau) \ll \tau^{\frac{2}{3} - \frac{1}{3}(\sigma_1 + \sigma_2)} \log \tau. \tag{4.13}$$

We use Lemma 3.2 with $H_1 = H_2 = H$ to consider the estimate of $T(s_1, s_2; M)$ for $\tau^{1/3} \ll M \ll \tau^{2/3}$, where H is chosen later. Let $M < M' \leq 2M$ and

$$W = \sum_{M < m < n \leq M'} m^{it_1} n^{it_2} = \sum_{M < m < n \leq M'} e^{2\pi i f(m, n)},$$

where we put

$$f(x_1, x_2) = \frac{1}{2\pi} (t_1 \log x_1 + t_2 \log x_2).$$

For each $1 \leq h_j \leq H$ ($j = 1, 2$), we define

$$D_{h_1, h_2} = \{(m, n) \in \mathbb{Z}^2 \mid M < m < n \leq M', M < m + h_1 < n + h_2 < M'\}$$

and

$$D'_{h_1, h_2} = \{(m, n) \in \mathbb{Z}^2 \mid M < m < n \leq M', M < m + h_1 < n - h_2 < M'\}.$$

By Lemma 3.2, we have

$$W \ll \frac{M^2}{H} + \frac{M}{H} \left\{ \left(\sum_{h_1=1}^{H-1} \sum_{h_2=0}^{H-1} |W_1(h_1, h_2)| \right)^{\frac{1}{2}} + \left(\sum_{h_1=0}^{H-1} \sum_{h_2=1}^{H-1} |W_2(h_1, h_2)| \right)^{\frac{1}{2}} \right\}, \tag{4.14}$$

where

$$W_1(h_1, h_2) = \sum_{(m, n) \in D_{h_1, h_2}} e^{2\pi i (f(m+h_1, n+h_2) - f(m, n))}$$

and

$$W_2(h_1, h_2) = \sum_{(m, n) \in D'_{h_1, h_2}} e^{2\pi i (f(m+h_1, n-h_2) - f(m, n))}.$$

Now we treat the sum W_1 . Denote

$$g(x_1, x_2) = f(x_1 + h_1, x_2 + h_2) - f(x_1, x_2),$$

then

$$g_{x_1}(x_1, x_2) = \frac{t_1}{2\pi} \left(\frac{1}{x_1 + h_1} - \frac{1}{x_1} \right), \quad g_{x_2}(x_1, x_2) = \frac{t_2}{2\pi} \left(\frac{1}{x_2 + h_2} - \frac{1}{x_2} \right)$$

$$g_{x_1 x_1}(x_1, x_2) = \frac{t_1}{2\pi} \frac{h_1(2x_1 + h_1)}{x_1^2(x_1 + h_1)^2}, \quad g_{x_2 x_2}(x_1, x_2) = \frac{t_2}{2\pi} \frac{h_2(2x_2 + h_2)}{x_2^2(x_2 + h_2)^2}.$$

Consider the case $h_2 \neq 0$ firstly. We divide the triangular region D_{h_1, h_2} into the squares of side l , or parts of such squares

$$\Delta_{p,q} = \{(x, y) \mid M + pl < x \leq M + (p+1)l, M + ql < y \leq M + (q+1)l\} \cap D_{h_1, h_2}$$

with

$$l = \frac{AM^3}{\tau H} \tag{4.15}$$

where A is a small constant.

For a fixed $(\alpha, \beta) \in \Delta_{p,q}$, we get

$$g_{x_1}(x_1, x_2) - g_{x_1}(\alpha, \beta) \ll \frac{\tau H l M}{2\pi M^2} = A,$$

and if A is small enough, the total variation of g_{x_1} in $\Delta_{p,q}$ is smaller than $\frac{3}{4}$, and so is g_{x_2} . Hence there are two integers P and Q such that

$$\left| g_{x_1}(x_1, x_2) - P \right| \leq \frac{3}{4} \quad \text{and} \quad \left| g_{x_2}(x_1, x_2) - Q \right| \leq \frac{3}{4}$$

for any $(x_1, x_2) \in \Delta_{p,q}$. Now putting

$$G(x_1, x_2) = g(x_1, x_2) - 2\pi(Px_1 + Qx_2),$$

then we have, from Lemma 3.1,

$$\sum_{(m,n) \in \Delta_{p,q}} e^{2\pi i g(m,n)} = \iint_{\Delta_{p,q}} e^{2\pi i G(x_1, x_2)} dx_1 dx_2 + O(l).$$

Since

$$G_{x_1 x_1}(x_1, x_2) \asymp \lambda_j = \frac{\tau h_j}{M^3} \quad (j = 1, 2),$$

by applying Lemma 3.3, we have

$$\iint_{\Delta_{p,q}} e^{2\pi i G(x,y)} dx dy \ll \frac{\log \tau}{\tau} \frac{M^3}{\sqrt{h_1 h_2}}.$$

Now the number of $\Delta_{p,q}$ is at most $O(M^2/l^2)$, thus we have

$$\begin{aligned} W_1(h_1, h_2) &\ll \sum_{p,q} \left| \iint_{\Delta_{p,q}} e^{2\pi i G(x,y)} dx dy + O(l) \right| \\ &\ll \left(\frac{\log \tau}{\tau} \frac{M^3}{\sqrt{h_1 h_2}} + l \right) \frac{M^2}{l^2} \\ &\ll \tau \log \tau \frac{H^2}{\sqrt{h_1 h_2}} \frac{1}{M}. \end{aligned}$$

by (4.15).

When $h_2 = 0$, we have, by E. Krätzel [12, Theorem 2.1],

$$\begin{aligned} W_1(h_1, 0) &= \sum_{M+h_1 < n \leq M'} \sum_{M < m < n} e^{i t_1 (\log(m+h_1) - \log m)} \\ &\ll \sum_{M+h_1 < n \leq M'} \frac{\tau h_1 / M^2}{\sqrt{\tau h_1 / M^3}} \\ &\ll \sqrt{\tau M h_1} \end{aligned}$$

Similar estimates can be obtained for $W_2(h_1, h_2)$.

Therefore, we obtain

$$\begin{aligned} W &\ll \frac{M^2}{H} + \frac{M}{H} \left\{ \left(\sum_{h_1=1}^{H-1} \sum_{h_2=1}^{H-1} \frac{\tau \log \tau}{M} \frac{H^2}{\sqrt{h_1 h_2}} \right)^{\frac{1}{2}} \right. \\ &\quad \left. + \left(\sum_{h_1=1}^{H-1} \sqrt{\tau M h_1} \right)^{\frac{1}{2}} + \left(\sum_{h_2=1}^{H-1} \sqrt{\tau M h_2} \right)^{\frac{1}{2}} \right\} \\ &\ll \frac{M^2}{H} + (M H \tau \log \tau)^{\frac{1}{2}} + \left(\frac{\tau M^5}{H} \right)^{\frac{1}{4}}. \end{aligned}$$

Taking $H = M/\tau^{1/3}$, we get

$$W \ll M \tau^{\frac{1}{3}} (\log \tau)^{\frac{1}{2}}. \tag{4.16}$$

By Lemma 3.5 and (4.16), we have

$$T(s_1, s_2; M) \ll M^{1-\sigma_1-\sigma_2} \tau^{\frac{1}{3}} \log^{\frac{1}{2}} \tau.$$

It follows that

$$\sum_{j_0 < j \leq j_1} T(s_1, s_2; 2^{-j} \tau) \ll \begin{cases} \tau^{1-\frac{2}{3}(\sigma_1+\sigma_2)} \log^{\frac{3}{2}} \tau & \sigma_1 + \sigma_2 \leq 1 \\ \tau^{\frac{2}{3}-\frac{1}{3}(\sigma_1+\sigma_2)} \log^{\frac{3}{2}} \tau & \sigma_1 + \sigma_2 > 1. \end{cases} \tag{4.17}$$

From (4.12), (4.13) and (4.17) we have

$$\sum_j T(s_1, s_2; 2^{-j} \tau) \ll \left(\tau^{1-\frac{2}{3}(\sigma_1+\sigma_2)} + \tau^{\frac{2}{3}-\frac{1}{3}(\sigma_1+\sigma_2)} \right) \log^2 \tau. \tag{4.18}$$

Remark 4.1. In the case $W_1(h_1, 0)$, we note that $g_{x_2x_2} = 0, H(g) = 0$, since $g(x_1, x_2) = \frac{t_1}{2\pi}(\log(x_1 + h_1) - \log x_1)$. This is the reason that we used E. Krätzel [12, Theorem 2.1]. The situation is the same for $W_2(0, h_2)$.

Estimation of $U(s_1, s_2; M)$

To treat the sum of $U(s_1, s_2, M)$, we shall apply Lemma 2.5. Noting that $\tau \asymp |t_j|$, we have

$$\sum_{1 \leq m \leq M} \frac{1}{m^{s_1}} \ll \begin{cases} \tau^{\frac{1}{2}-\frac{2}{3}\sigma_1} \log \tau & \left(0 \leq \sigma_1 \leq \frac{1}{2} \right) \\ \tau^{\frac{1}{3}-\frac{1}{3}\sigma_1} \log^2 \tau & \left(\frac{1}{2} < \sigma_1 < 1 \right) \end{cases}$$

and

$$\sum_{M < n \leq 2M} \frac{1}{n^{s_2}} \ll \begin{cases} \tau^{\frac{1}{2}-\frac{2}{3}\sigma_2} & \left(0 \leq \sigma_2 \leq \frac{1}{2} \right) \\ \tau^{\frac{1}{3}-\frac{1}{3}\sigma_2} \log \tau & \left(\frac{1}{2} < \sigma_2 < 1 \right). \end{cases}$$

Collecting these estimates, we obtain that

$$\sum_j U(s_1, s_2; 2^{-j} \tau) \ll \begin{cases} \tau^{1-\frac{2}{3}(\sigma_1+\sigma_2)} \log^2 \tau & \left(0 \leq \sigma_1 \leq \frac{1}{2}, 0 \leq \sigma_2 \leq \frac{1}{2} \right) \\ \tau^{\frac{5}{6}-\frac{1}{3}(\sigma_1+2\sigma_2)} \log^3 \tau & \left(\frac{1}{2} < \sigma_1 < 1, 0 \leq \sigma_2 \leq \frac{1}{2} \right) \\ \tau^{\frac{5}{6}-\frac{1}{3}(2\sigma_1+\sigma_2)} \log^3 \tau & \left(0 \leq \sigma_1 \leq \frac{1}{2}, \frac{1}{2} < \sigma_2 < 1 \right) \\ \tau^{\frac{2}{3}-\frac{1}{3}(\sigma_1+\sigma_2)} \log^4 \tau & \left(\frac{1}{2} < \sigma_1 < 1, \frac{1}{2} < \sigma_2 < 1 \right). \end{cases} \tag{4.19}$$

From (4.7), (4.18) and (4.19), we get the assertion (1.8).

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Department of Mathematical Sciences,
Faculty of Science,
Yamaguchi University,
Yoshida 1677-1 Yamaguchi 753-8512, Japan
kiuchi@yamaguchi-u.ac.jp

Graduate School of Mathematics,
Nagoya University,
Nagoya, 464-8602, Japan
tanigawa@math.nagoya-u.ac.jp