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► To cite this version:

| W Oukil. Differential equations properties and Zeta function. 2022. hal-03581978v4

HAL Id: hal-03581978

<https://hal.science/hal-03581978v4>

Preprint submitted on 9 Mar 2022 (v4), last revised 26 Nov 2023 (v25)

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Differential equations properties and Zeta function

W. Oukil

Laboratory of Dynamical Systems, Faculty of Mathematics.
University of Science and Technology Houari Boumediene,
BP 32 EL ALIA 16111 Bab Ezzouar, Algiers, Algeria.

March 9, 2022

Abstract

Using the differential equations properties, we prove that $\frac{\zeta(s)}{s} \neq -\frac{\zeta(1-s)}{1-s}$ for every $\Re(s) \in (0, \frac{1}{2})$ and $\Im(s) \in \mathbb{R}^*$, where ζ is the Riemann Zeta function. Thanks to the Riemann functional equation, we deduce that any *non-trivial zero* of ζ is of real part equal to $\frac{1}{2}$.

Keywords: Zeta function, Abel summation formula, Differential equations, Riemann hypothesis.

1 Main result

We study the function $\psi : (0, 1) \times \mathbb{R}^* \rightarrow \mathbb{R}$ defined as

$$\forall x \in (0, 1), \forall \tau \in \mathbb{R}^* : \psi(x, \tau) := \int_0^{+\infty} \frac{\{t\}}{t^{1+x}} \sin(\tau \ln(t)) dt, \quad (1)$$

where $\{t\}$ is the fractional part of the real t . The following Main result I is proved in Sections 3 and 4.

Main Result I. Consider the function ψ defined by Equation (1). Then,

$$\forall \tau \in \mathbb{R}^*, \forall x \in (0, \frac{1}{2}) : \psi(x, \tau) \neq \psi(1-x, \tau).$$

2 Riemann hypothesis

In [[1], page 14 Equation 2.1.5] the function ψ is the imaginary part of the function $s := x + i\tau \mapsto \frac{\zeta(s)}{s}$ where ζ is the representation of the Riemann

Zeta function defined by the Abel summation formula as

$$\zeta(s) := -s \int_0^{+\infty} \frac{\{t\}}{t^{1+s}} dt, \quad \Re(s) \in (0, 1), \quad \Im(s) \in \mathbb{R}^*. \quad (2)$$

However, there is no contradiction between the Main result I and the functional equation of the function Zeta because $\psi(x, \tau) = \Im[\frac{\zeta(s)}{s}]$ where $s := x + i\tau$. We focus on the *non-trivial zeros* of the function ζ , defined by Equation (2), in the following sense

Definition 1. Let be $s \in \mathbb{C}$. We say that s is a *non-trivial zero of the function ζ* if

$$\zeta(s) = 0 \quad \text{and} \quad \Re(s) \in (0, 1), \quad \Im(s) \in \mathbb{R}^*.$$

The following Main result affirms the Riemann hypothesis.

Main Result II. Consider the function ζ defined by Equation (2). Suppose that $s \in \mathbb{C}$ is a non-trivial zero of the function ζ then $\Re(s) = \frac{1}{2}$.

Proof. By the Riemann's functional equation [[1], page 13 Theorem 2.1], the non-trivial zeros of the function ζ are symmetric about the line $\Re(z) = \frac{1}{2}$. For every $\tau \in \mathbb{R}^*$ and every $x \in (0, 1)$ we have

$$\psi(x, \tau) = \Im\left[\frac{\zeta(s)}{s}\right] \quad \text{and} \quad \psi(1-x, \tau) = -\Im\left[\frac{\zeta(1-s)}{1-s}\right], \quad s := x + i\tau.$$

By the Main result I, the non-trivial zero $s \in \mathbb{C}$ symmetric about the line $\Re(z) = \frac{1}{2}$ satisfies $\Re(s) = \frac{1}{2}$. \square

3 Main proposition

In this Section we study only the function ψ , defined in Equation (1), by transforming the problem to some linear scalar differential equation. In order to simplify the notation, we denote

$$A := \{t \geq 0, t \neq \ln(n), \quad \forall n \geq 2\},$$

and,

$$\forall r \in (0, \frac{1}{2}) : \quad x_r := \frac{1}{2} - r.$$

Proposition 2. For every $\tau \in \mathbb{R}^*$ and $r \in (0, \frac{1}{2})$ let $t \mapsto \theta_\tau(r, t)$ be the continuous function satisfying the following differential equation,

$$\begin{aligned} \frac{d}{dt} \theta_\tau(r, t) &= x_r \theta_\tau(r, t) - 2 \exp(-rt)[1 + \{\exp(t)\}] \sinh(rt) \sin(\tau t), \\ \theta_\tau(r, 0) &= 0, \quad t \in A. \end{aligned} \tag{3}$$

Then

$$\forall \tau \in \mathbb{R}^*, \quad \forall r \in (0, \frac{1}{2}): \quad \sup_{t \geq 0} |\theta_\tau(r, t)| = +\infty.$$

Lemma 3. For every $\tau \in \mathbb{R}^*$ and $z > 0$, there exists $\beta_{z,\tau} > 0$ such that

$$\left| \int_v^s \exp(-zt) \left[\{\exp(t)\} - \frac{1}{2} \right] \sin(\tau t) dt \right| \leq h_\tau(z, \beta_{z,\tau}, v, s), \quad \forall s > v \geq 0,$$

where

$$h_\tau(z, \beta_{z,\tau}, v, s) := \beta_{z,\tau} \left[\exp(-(1+z)s) + \exp(-(1+z)v) \right], \quad \forall s, v \in \mathbb{R}.$$

Proof. In order to simplify the notation, denote

$$I_\tau(z, s, v) := \int_v^s \exp(-zt) \{\exp(t)\} \sin(\tau t) dt.$$

Use the change of variable $\exp(t) = u$ we get

$$I_\tau(z, s, v) = \int_{\exp(v)}^{\exp(s)} \frac{1}{t^{1+z}} \{t\} \sin(\tau \ln(t)) dt.$$

Since the function $u \mapsto \{u\}$ is 1-periodic function and since

$$\int_0^1 t dt = \frac{1}{2},$$

Then there exists a 1-periodic function $t \mapsto p(t)$ such that

$$\int_s^t \{u\} du = \frac{1}{2}(t - s) + p(t) - p(s), \quad \forall t \geq s \geq 0.$$

Since the function $u \mapsto \{u\}$ is continuous on \mathbb{R}/\mathbb{Z} then the function $t \mapsto p(t)$ is continuous on \mathbb{R}_+ and C^1 on \mathbb{R}/\mathbb{Z} . Use the integration part formula,

$$\begin{aligned} I_\tau(z, s, v) &= \frac{1}{2} \int_{\exp(v)}^{\exp(s)} \frac{1}{t^{1+z}} \sin(\tau \ln(t)) dt \\ &\quad + \exp(-(1+z)s) \sin(\tau s) (p(\exp(s)) - p(\exp(v))) \\ &\quad - \int_{\exp(v)}^{\exp(s)} \frac{1}{t^{2+z}} f_\tau(z, t) (p(t) - p(\exp(v))) dt, \\ f_\tau(z, t) &:= -(1+z) \sin(\tau \ln(t)) + \tau \cos(\tau \ln(t)). \end{aligned} \tag{4}$$

Since the function function $t \mapsto p(t)$ is 1-periodic, there exists $\alpha > 0$ such that

$$\sup_{t \geq s \geq 0} |p(t) - p(s)| < \alpha.$$

By Equation (4), we get

$$\begin{aligned} & \left| I_\tau(z, s, v) - \frac{1}{2} \int_{\exp(v)}^{\exp(s)} \frac{1}{t^{1+z}} \sin(\tau \ln(t)) dt \right| \\ & \leq \alpha \left[\exp(-(1+z)s) + [1+z+|\tau|] \int_{\exp(v)}^{\exp(s)} \frac{1}{t^{2+z}} dt \right] \\ & \leq \beta_{r,\tau} \left[\exp(-(1+z)s) + \exp(-(1+z)v) \right], \end{aligned}$$

where

$$\beta_{r,\tau} := \alpha \left[1 + \frac{|\tau|}{1+z} \right].$$

□

In order to simplify the notation, denote

$$\forall r \in (0, \frac{1}{2}) : \quad \tilde{x}_r := \frac{1+2r}{1-2r}. \quad (5)$$

Lemma 4. *Let $(\epsilon_n)_n \subset \mathbb{R}$ and $(v_n)_n \subset \mathbb{R}_+$ be a sequences such that*

- $\lim_{n \rightarrow +\infty} v_n = +\infty$,
- $\lim_{n \rightarrow +\infty} [\epsilon_n + \frac{3}{2} \Im[\frac{1}{-x_r+i\tau} \exp(i\tau v_n)]] \neq 0$.

For every $\tau \in \mathbb{R}^$, $r \in (0, \frac{1}{2})$ and every $n \in \mathbb{N}$, let $t \mapsto \Delta_\tau(r, n, t)$ be the continuous function satisfying the following differential equation,*

$$\begin{aligned} & \frac{d}{dt} \Delta_\tau(r, n, t) = x_r \Delta_\tau(r, n, t) - [1 + \{\exp(t)\}] \sin(\tau t), \\ & \Delta_\tau(r, n, v_n) = \epsilon_n, \quad t \in A, \quad t \geq v_n. \end{aligned} \quad (6)$$

Then,

$$\forall \tau \in \mathbb{R}^*, \quad \forall r \in (0, \frac{1}{2}) : \quad \sup_{n \geq 0} |\Delta_\tau(r, n, \tilde{x}_r v_n)| = +\infty.$$

Proof. In order to simplify the notation, denote

$$s_n := \tilde{x}_r v_n. \quad (7)$$

Integrate Equation (6) and use the fact $\Delta_\tau(r, n, v_n) = \epsilon_n$, we get

$$\begin{aligned}\Delta_\tau(r, n, s_n) &= \exp(x_r(s_n - v_n))\epsilon_n \\ &\quad - \int_{v_n}^{s_n} \exp(x_r(s_n - t)) [1 + \{\exp(t)\}] \sin(\tau t) dt \\ &= \exp(x_r(s_n - v_n))\epsilon_n - \int_{v_n}^{s_n} \exp(x_r(s_n - t)) \sin(\tau t) dt \\ &\quad - \int_{v_n}^{s_n} \exp(x_r(s_n - t)) \{\exp(t)\} \sin(\tau t) dt.\end{aligned}\tag{8}$$

By Lemma 3,

$$\left| \int_{v_n}^{s_n} \exp(-x_r t) \left[\{\exp(t)\} - \frac{1}{2} \right] \sin(\tau t) dt \right| \leq h_\tau(x_r, \beta_{\tau,r}, v_n, s_n),$$

where

$$h_\tau(x_r, \beta_{\tau,r}, v, s) := \beta_{\tau,r} \left[\exp(-(1+x_r)s) + \exp(-(1+x_r)v) \right].$$

By hypothesis of the present Lemma we have $\lim_{n \rightarrow +\infty} v_n = +\infty$ and by the Notation 5 we obtain

$$\lim_{n \rightarrow +\infty} \exp(x_r(s_n - v_n)) h_\tau(x_r, \beta_{\tau,r}, v_n, s_n) = 0.$$

By Equation (8), we get

$$\begin{aligned}&\lim_{n \rightarrow +\infty} \exp(-x_r(s_n - v_n)) \Delta_\tau(r, n, s_n) \\ &= \lim_{n \rightarrow +\infty} \left[\epsilon_n - \frac{3}{2} \int_{v_n}^{s_n} \exp(x_r(v_n - t)) \sin(\tau t) dt \right].\end{aligned}\tag{9}$$

Use the fact

$$\begin{aligned}\int_{\exp(v)}^{\exp(s)} \frac{1}{t^{1+z}} \sin(\tau \ln(t)) dt &= \Im \left[\int_{\exp(v)}^{\exp(s)} t^{-1-z+i\tau} dt \right] \\ &= \exp(-zs) \Im \left[\frac{1}{-z + i\tau} \exp(i\tau s) \right] \\ &\quad - \exp(-zv) \Im \left[\frac{1}{-z + i\tau} \exp(i\tau v) \right].\end{aligned}$$

Then

$$\begin{aligned}\int_{v_n}^{s_n} \exp(x_r(v_n - t)) \sin(\tau t) dt &= -\Im \left[\frac{1}{-x_r + i\tau} \exp(i\tau v_n) \right] \\ &\quad + \exp(-x_r(s_n - v_n)) \Im \left[\frac{1}{-x_r + i\tau} \exp(i\tau s_n) \right].\end{aligned}\tag{10}$$

By hypothesis of the present Lemma we have $\lim_{n \rightarrow +\infty} v_n = +\infty$ and

$$\lim_{n \rightarrow +\infty} \left[\epsilon_n + \frac{3}{2} \Im \left[\frac{1}{-x_r + i\tau} \exp(i\tau v_n) \right] \right] \neq 0,$$

thanks to Equation (9) and (10), we get

$$\lim_{n \rightarrow +\infty} \exp(-x_r(s_n - v_n)) \Delta_\tau(r, n, s_n) \neq 0,$$

since $\lim_{n \rightarrow +\infty} v_n = +\infty$, then $\sup_{n \geq 0} |\Delta_\tau(r, n, s_n)| = +\infty$. \square

Lemma 5. *Let be $\tau \in \mathbb{R}^*$ and $r \in (0, \frac{1}{2})$. Consider the function $t \mapsto \theta_\tau(r, t)$ solution of Equation (3) of the Proposition 2. Suppose that*

$$\sup_{t \geq 0} |\theta_\tau(r, t)| < +\infty.$$

Then

$$\lim_{n \rightarrow +\infty} \tau \theta_\tau(r, \frac{2n\pi}{\tau}) \leq 0.$$

Proof. Let be $\tau \in \mathbb{R}^*$ and $r \in (0, \frac{1}{2})$. Integrate Equation (3), use the fact $t \mapsto \theta_\tau(r, t)$ is a continuous function and the fact $\theta_\tau(r, 0) = 0$, we get

$$\theta_\tau(r, t) = -\frac{2}{\tau} \exp(x_r t) \int_0^{\tau t} \exp(-\frac{1}{2\tau} u) \sinh(\frac{r}{\tau} u) [1 + \{\exp(\frac{u}{\tau})\}] \sin(u) du.$$

Use the integration part formula

$$\begin{aligned} \frac{\tau}{2} \exp(-\frac{x_r}{\tau} t) \theta_\tau(r, \frac{t}{\tau}) &= -\sin(t) \int_0^t \exp(-\frac{1}{2\tau} v) \sinh(\frac{r}{\tau} v) [1 + \{\exp(\frac{v}{\tau})\}] dv \\ &\quad + \int_0^t \cos(u) \int_0^u \exp(-\frac{1}{2\tau} v) \sinh(\frac{r}{\tau} v) [1 + \{\exp(\frac{v}{\tau})\}] dv du. \end{aligned}$$

There exists $\alpha_{\tau,r} > 0$ such that

$$\alpha_{\tau,r} = \int_0^{+\infty} \exp(-\frac{1}{2\tau} v) \sinh(\frac{r}{\tau} v) [1 + \{\exp(\frac{v}{\tau})\}] dv.$$

In order to simplify the notation, denote

$$h_\tau(r, u) := -\alpha_{\tau,r} + 2 \int_0^u \exp(-\frac{1}{2\tau} v) \sinh(\frac{r}{\tau} v) [1 + \{\exp(\frac{v}{\tau})\}] dv, \quad \forall u \geq 0.$$

Then

$$\tau \exp\left(-\frac{x_r}{\tau}t\right) \theta_\tau(r, \frac{t}{\tau}) = -\sin(t) h_\tau(r, t) + \int_0^t h_\tau(r, u) \cos(u) du.$$

Repeat the process again. The integration part formula gives

$$\begin{aligned} \tau \exp\left(-\frac{x_r}{\tau}t\right) \theta_\tau(r, \frac{t}{\tau}) &= -\sin(t) h_\tau(r, t) + \cos(t) \int_0^t h_\tau(r, v) dv \\ &\quad + \int_0^t \int_0^u h_\tau(r, v) dv \sin(u) du. \end{aligned} \quad (11)$$

We have

$$\begin{aligned} |h_\tau(r, u)| &= \left| \int_u^{+\infty} \exp\left(-\frac{1}{2\tau}v\right) \sinh\left(\frac{r}{v}\tau\right) [1 + \{\exp(\frac{v}{\tau})\}] dv \right| \\ &\leq \frac{2}{\frac{1}{2}-r} \exp\left(-\left(\frac{1}{2}-r\right)u\right) + \frac{2}{\frac{1}{2}+r} \exp\left(-\left(\frac{1}{2}+r\right)u\right), \quad \forall u \geq 0. \end{aligned}$$

There exists $\tilde{\alpha}_{\tau,r} > 0$ such that

$$-\tilde{\alpha}_{\tau,r} = \int_0^{+\infty} h_\tau(r, v) dv.$$

In order to simplify the notation, denote

$$\tilde{h}_\tau(r, u) := \int_0^u h_\tau(r, v) dv + \tilde{\alpha}_{\tau,r}, \quad \forall u \geq 0.$$

Then

$$\begin{aligned} \tau \exp\left(-\frac{x_r}{\tau}t\right) \theta_\tau(r, \frac{t}{\tau}) &= -\sin(t) h_\tau(r, t) + \cos(t) \tilde{h}_\tau(r, t) \\ &\quad - \tilde{\alpha}_{\tau,r} + \int_0^t \tilde{h}_\tau(r, u) \sin(u) du. \end{aligned} \quad (12)$$

By hypothesis of the present Lemma

$$\lim_{t \rightarrow +\infty} \exp\left(-\frac{x_r}{\tau}t\right) \theta_\tau(r, \frac{t}{\tau}) = 0.$$

Since

$$\lim_{t \rightarrow +\infty} [-\sin(t) h_\tau(r, t) + \cos(t) \tilde{h}_\tau(r, t)] = 0, \quad (13)$$

then

$$\lim_{t \rightarrow +\infty} [-\tilde{\alpha}_{\tau,r} + \int_0^t \tilde{h}_\tau(r, u) \sin(u) du] = 0$$

The function $u \mapsto \tilde{h}_\tau(r, u)$ is positive and decreasing. Using the symmetry of the function $\sin(u)$ on $[0, 2\pi]$ about the point π we get,

$$\forall n \in \mathbb{N} : \int_{2n\pi}^{2(n+1)\pi} \tilde{h}_\tau(r, u) \sin(u) du \geq$$

Then the sequence

$$n \mapsto \int_0^{2n\pi} \tilde{h}_\tau(r, u) \sin(u) du$$

is increasing and converge to $\tilde{\alpha}_{\tau,r}$. Implies

$$\forall n \in \mathbb{N} : -\tilde{\alpha}_{\tau,r} + \int_0^{2n\pi} \tilde{h}_\tau(r, u) \sin(u) du \leq 0.$$

By Equations (12) and (13), we deduce that

$$\lim_{n \rightarrow +\infty} \tau \theta_\tau(r, \frac{2n\pi}{\tau}) \leq 0.$$

□

Proof of Proposition 2. By contradiction, suppose that there exist $\tau \in \mathbb{R}^*$ and $r \in (0, 1)$ such that

$$\sup_{t \geq 0} |\theta_\tau(r, t)| < +\infty. \quad (14)$$

Denote $v_n = \frac{2n\pi}{\tau}$ for all $n \in \mathbb{N}$. Then

$$\lim_{n \rightarrow +\infty} v_n = +\infty. \quad (15)$$

By Lemma 5,

$$\begin{aligned} \lim_{n \rightarrow +\infty} \tau \left[\theta_\tau(r, v_n) + \frac{3}{2} \Im \left[\frac{1}{-x_r + i\tau} \exp(i\tau v_n) \right] \right] \\ = \lim_{n \rightarrow +\infty} \left[\tau \theta_\tau(r, \frac{2n\pi}{\tau}) + \frac{3}{2} \frac{-\tau^2}{x_r^2 + \tau^2} \right] \\ \leq \frac{3}{2} \frac{-\tau^2}{x_r^2 + \tau^2} < 0. \end{aligned} \quad (16)$$

For every $n \in \mathbb{N}$, let $t \mapsto \Delta_\tau(r, n, t)$ be the continuous function satisfying the following differential equation,

$$\begin{aligned} \frac{d}{dt} \Delta_\tau(r, n, t) &= x_r \Delta_\tau(r, n, t) - [1 + \{\exp(t)\}] \sin(\tau t), \\ \Delta_\tau(r, n, v_n) &= \theta_\tau(r, v_n), \quad t \in A, \quad t \geq v_n. \end{aligned} \quad (17)$$

Denote $\eta_\tau(r, n, t) := \theta_\tau(r, t) - \Delta_\tau(r, n, t)$. By Equations (3) and (17), we have

$$\begin{aligned}\frac{d}{dt}\eta_\tau(r, n, t) &= x_r\eta_\tau(r, n, t) + \exp(-2rt)[1 + \{\exp(t)\}]\sin(\tau t), \\ \eta_\tau(r, n, v_n) &= 0, \quad t \in A, \quad t \geq v_n.\end{aligned}$$

Since $t \mapsto \eta_\tau(r, n, t)$ is a continuous function, integrate. Use the notation of \tilde{x}_r in Equation (5) and the fact since $(v_n)_n \in \mathbb{R}_+$, we obtain

$$|\eta_\tau(r, n, \tilde{x}_r v_n)| \leq 2 \exp(-2rv_n) \int_{v_n}^{\tilde{x}_r v_n} \exp(x_r(\tilde{x}_r v_n - s))ds \leq \frac{2}{x_r}.$$

Then

$$\sup_{n \geq 0} |\eta_\tau(r, n, \tilde{x}_r v_n)| < +\infty. \quad (18)$$

By Equations (16), (17) and by Lemma 4, we have

$$\sup_{n \geq 0} |\Delta_\tau(r, n, \tilde{x}_r v_n)| = +\infty.$$

Since $\eta_\tau(r, n, t) := \theta_\tau(r, t) - \Delta_\tau(r, n, t)$, thanks to Equation (18) we find,

$$\sup_{n \geq 0} |\theta_\tau(r, \tilde{x}_r v_n)| = +\infty.$$

Contradiction with the hypothesis (14). \square

4 Proof of the Main results

Proof of the Main result I. For every $\tau \in \mathbb{R}^*$, define the function $\phi_\tau : (0, 1) \times \mathbb{R}_+ \rightarrow \mathbb{R}$ as

$$\phi_\tau(x, t) := - \int_0^t \left[\exp(-(1-x)u) - \exp(-xu)\{\exp(u)\} \right] \sin(\tau u) du. \quad (19)$$

Use the change of variable, $t \rightarrow \exp(u)$, in Equation (1), we obtain

$$\forall x \in (0, 1) : \psi(x, \tau) = \lim_{t \rightarrow +\infty} \phi_\tau(x, t).$$

Prove the present Main result by contradiction. Suppose that there exists $\tau \in \mathbb{R}^*$ and $r \in (0, \frac{1}{2})$ such that

$$\psi\left(\frac{1}{2} - r, \tau\right) = \psi\left(\frac{1}{2} + r, \tau\right). \quad (20)$$

By Equation (19), for all $t \geq 0$ we have

$$\begin{aligned}\phi_\tau\left(\frac{1}{2} + r, t\right) &= - \int_0^t \exp\left(-\frac{1}{2}u\right) [\exp(ru) - \exp(-ru)\{\exp(u)\}] \sin(\tau u) du, \\ \phi_\tau\left(\frac{1}{2} - r, t\right) &= - \int_0^t \exp\left(-\frac{1}{2}u\right) [\exp(-ru) - \exp(ru)\{\exp(u)\}] \sin(\tau u) du.\end{aligned}$$

Denote

$$y_\tau(r, t) := \exp\left(\frac{1}{2}t\right) \left[\phi_\tau\left(\frac{1}{2} + r, t\right) - \phi_\tau\left(\frac{1}{2} - r, t\right) \right], \quad \forall t \geq 0.$$

Then

$$y_\tau(r, t) = -2 \int_0^t \exp\left(\frac{1}{2}(t-u)\right) \sinh(ru) [1 + \{\exp(u)\}] \sin(\tau u) du. \quad (21)$$

The function $t \mapsto y_\tau(r, t)$ is a continuous function and satisfies the following differential equation

$$\begin{aligned}\frac{d}{dt} y_\tau(r, t) &= \frac{1}{2} y_\tau(r, t) - 2 \sinh(rt) [1 + \{\exp(t)\}] \sin(\tau t), \\ y_\tau(r, 0) &= 0, \quad \forall t \in A.\end{aligned} \quad (22)$$

By Equation (20), we have

$$\int_0^{+\infty} \exp\left(-\frac{1}{2}u\right) \sinh(ru) [1 + \{\exp(u)\}] \sin(\tau u) du = 0.$$

implies

$$\begin{aligned}& \int_0^t \exp\left(-\frac{1}{2}u\right) \sinh(ru) [1 + \{\exp(u)\}] \sin(\tau u) du \\ &= - \int_t^{+\infty} \exp\left(-\frac{1}{2}u\right) \sinh(ru) [1 + \{\exp(u)\}] \sin(\tau u) du.\end{aligned}$$

Then

$$\begin{aligned}& 2 \left| \int_0^t \exp\left(-\frac{1}{2}u\right) \sinh(ru) [1 + \{\exp(u)\}] \sin(\tau u) du \right| \\ &\leq \frac{2}{\frac{1}{2} - r} \exp\left(-\left(\frac{1}{2} - r\right)t\right) + \frac{2}{\frac{1}{2} + r} \exp\left(-\left(\frac{1}{2} + r\right)t\right), \quad \forall t \geq 0.\end{aligned}$$

Denote $\theta_\tau(r, t) := \exp(-rt)y_\tau(r, t)$. By the last Inequality and Equation (21), we get

$$\sup_{t \geq 0} |\theta_\tau(r, t)| = \sup_{t \geq 0} |\exp(-rt)y_\tau(r, t)| \leq \frac{2}{\frac{1}{4} - r^2} \quad (23)$$

By Equation (22), The function $t \mapsto \theta_\tau(r, t)$ is a continuous function satisfies $\theta_\tau(r, 0) = 0$ and satisfies the following differential equation

$$\frac{d}{dt}\theta_\tau(r, t) = \left(\frac{1}{2} - r\right)\theta_\tau(r, t) - 2\exp(-rt)[1 + \{\exp(t)\}] \sinh(rt) \sin(\tau t), \quad t \in A.$$

By the Proposition 2 we have $\sup_{t \geq 0} |\theta_\tau(r, t)| = +\infty$. Contradiction with Equation (23). \square

References

- [1] E.C. Titchmarsh, The Theory of the Riemann Zeta-Function (revised by D.R. Heath-Brown), Clarendon Press, Oxford. (1986).