Mean value theorems for the double zeta-function

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(Received Nov. 2, 2012)
(Revised Mar. 18, 2013)

Abstract. We prove asymptotic formulas for mean square values of the Euler double zeta-function \( \zeta(s_0, s) \), with respect to \( \Im s \). Those formulas enable us to propose a double analogue of the Lindel"of hypothesis.

1. Introduction and the statement of results.

Let \( \mathbb{N} \) be the set of natural numbers, \( \mathbb{N}_0 := \mathbb{N} \cup \{0\} \), \( \mathbb{Z} \) the ring of rational integers, \( \mathbb{Q} \) the field of rational numbers, \( \mathbb{R} \) the field of real numbers, \( \mathbb{C} \) the field of complex numbers and \( i = \sqrt{-1} \).

The Euler double zeta-function is defined by

\[
\zeta_2(s_1, s_2) = \sum_{m=1}^{\infty} \frac{1}{m^{s_1}} \sum_{n=1}^{\infty} \frac{1}{(m+n)^{s_2}} = \sum_{k=2}^{\infty} \left( \sum_{m=1}^{k-1} \frac{1}{m^{s_1}} \right) \frac{1}{k^{s_2}},
\]

(1.1)

which is absolutely convergent for \( s_1, s_2 \in \mathbb{C} \) with \( \Re s_2 > 1 \) and \( \Re(s_1 + s_2) > 2 \) (Theorem 3 in [9]), and can be continued meromorphically to \( \mathbb{C}^2 \). The singularities are \( s_2 = 1 \) and \( s_1 + s_2 = 2, 1, 0, -2, -4, \ldots \) (Theorem 1 in [1]). Euler himself considered the behaviour of this function when \( s_1, s_2 \) are positive integers. It was Atkinson [3] who first studied (1.1) from the analytic viewpoint, and he proved the analytic continuation of it. Recently the active research of (1.1) revived, because it is the simplest example of multiple zeta-functions. As for the studies on the analytic side of (1.1), for example, upper-bound estimates were discussed in [5], [6], [7], and functional equations were discovered in [8], [12].

It is the purpose of the present paper to prove certain mean square formulas for (1.1). Let

\[
\zeta_2^{[2]}(s_1, s_2) = \sum_{k=2}^{\infty} \left| \sum_{m=1}^{k-1} \frac{1}{m^{s_1}} \right|^2 \frac{1}{k^{s_2}}.
\]

(1.2)

Since the inner sum is \( O(1) \) (if \( \Re s_1 > 1 \), \( O(\log k) \) (if \( \Re s_1 = 1 \), or \( O(k^{1-\Re s_1}) \) (if \( \Re s_1 < 1 \), the series (1.2) is convergent when \( \Re s_1 \geq 1 \) and \( \Re s_2 > 1 \), or when \( \Re s_1 < 1 \) and \( 2\Re s_1 + \Re s_2 > 3 \). Note that \( \zeta_2^{[2]}(1, q) \) \( (q \in \mathbb{N}_{\geq 2}) \) was already studied by Borwein et al. (see [4]).

2010 Mathematics Subject Classification. Primary 11M32; Secondly 11M06.

Key Words and Phrases. double zeta-functions, mean values, Lindel"of hypothesis, Euler’s constant.
Hereafter we write \( s_0 \) and \( s \) instead of \( s_1 \) and \( s_2 \), respectively, and consider the mean square with respect to \( s \), while \( s_0 \) is to be fixed.

**Theorem 1.1.** For \( s_0 = \sigma_0 + it_0 \in \mathbb{C} \) with \( \sigma_0 > 1 \) and \( s = \sigma + it \in \mathbb{C} \) with \( \sigma > 1 \), \( t \geq 2 \), we have

\[
\int_{1/2}^{T} |\zeta_2(s_0, s)|^2 dt = \zeta_2^{[2]}(s_0, 2\sigma)T + O(1) \quad (T \to \infty). \tag{1.3}
\]

**Theorem 1.2.** For \( s_0 = \sigma_0 + it_0 \in \mathbb{C} \) with \( \sigma_0 > 1 \) and \( s = \sigma + it \in \mathbb{C} \) with \( 1/2 < \sigma \leq 1 \), \( t \geq 2 \) and \( \sigma_0 + \sigma > 2 \), we have

\[
\int_{1/2}^{T} |\zeta_2(s_0, s)|^2 dt = \zeta_2^{[2]}(s_0, 2\sigma)T + O(T^{2-2\sigma} \log T) + O(T^{1/2}). \tag{1.4}
\]

The most important result in the present paper is the following Theorem 1.3, which describes the situation under the condition \( 3/2 < \sigma_0 + \sigma \leq 2 \).

**Theorem 1.3.** Let \( s_0 = \sigma_0 + it_0 \in \mathbb{C} \) with \( 1/2 < \sigma_0 < 3/2 \) and \( s = \sigma + it \in \mathbb{C} \) with \( 1/2 < \sigma \leq 1 \), \( t \geq 2 \) and \( 3/2 < \sigma_0 + \sigma \leq 2 \). Assume that when \( t \) moves from 2 to \( T \), the point \((s_0, s)\) does not encounter the hyperplane \( s_0 + s = 2 \) (which is a singular locus of \( \zeta_2 \)). Then

\[
\int_{1/2}^{T} |\zeta_2(s_0, s)|^2 dt = \zeta_2^{[2]}(s_0, 2\sigma)T
\]

\[
+ \begin{cases} 
O(T^{4-2\sigma_0-2\sigma} \log T) + O(T^{1/2}) & \left( \frac{1}{2} < \sigma_0 < 1, \frac{1}{2} < \sigma < 1 \right) \\
O(T^{2-2\sigma_0} (\log T)^2) + O(T^{1/2}) & \left( \frac{1}{2} < \sigma_0 < 1, \sigma = 1 \right) \\
O(T^{2-2\sigma} (\log T)^3) + O(T^{1/2}) & \left( \sigma_0 = 1, \frac{1}{2} < \sigma < 1 \right) \\
O(T^{1/2}) & \left( \sigma_0 = 1, \sigma = 1 \right) \\
O(T^{2-2\sigma} \log T) + O(T^{1/2}) & \left( 1 < \sigma_0 < \frac{3}{2}, \frac{1}{2} < \sigma < 1 \right). 
\end{cases} \tag{1.5}
\]

**Remark 1.4.** In Theorems 1.2 and 1.3, the error terms \( O(T^{1/2}) \) are coming from the simple application of the Cauchy-Schwarz inequality. It is plausible to expect that we can reduce these error terms by more elaborate analysis.

It is interesting to compare our theorems with the classical results on the mean square of the Riemann zeta-function \( \zeta(s) \). It is known that

\[
\int_{1/2}^{T} |\zeta(\sigma + it)|^2 dt \sim \zeta(2\sigma)T \quad \left( \sigma > \frac{1}{2} \right) \tag{1.6}
\]
and
\[ \int_{2}^{T} \left| \zeta \left( \frac{1}{2} + it \right) \right|^2 dt \sim T \log T \] (1.7)

(see Titchmarsh [15, Theorems 7.2, 7.3]). These simple results suggest two important observations.

(a) First, it is trivial that $\zeta(\sigma + it)$ is bounded with respect to $t$ in the region of absolute convergence $\sigma > 1$, but (1.6) and (1.7) suggest that $\zeta(\sigma + it)$ seems not so large in the strip $\frac{1}{2} \leq \sigma \leq 1$, too. In fact, the well-known Lindelöf hypothesis predicts that
\[
\zeta(\sigma + it) = O(t^\varepsilon) \quad \left( \frac{1}{2} \leq \sigma < 1 \right) \tag{1.8}
\]
for any $\varepsilon > 0$. (For $\sigma = 1$, even a stronger estimate has already been known.) Formulas (1.6) and (1.7) support this hypothesis.

(b) The second observation is that the coefficient $\zeta(2\sigma)$ on the right-hand side of (1.6) tends to infinity as $\sigma \to \frac{1}{2}$, hence the form of the formula should be changed at $\sigma = \frac{1}{2}$, which is in fact embodied by (1.7). This is one of the special features of the “critical line” $\Re s = \frac{1}{2}$ in the theory of the Riemann zeta-function.

Our theorems proved in the present paper may be regarded as double analogues of (1.6). Since the coefficient $\zeta_2(s_0, 2\sigma)$ tends to infinity as $\sigma_0 + \sigma \to \frac{3}{2}$, it is natural to raise, analogously to the above (a) and (b), the following two conjectures:

(i) (a double analogue of the Lindelöf hypothesis) For any $\varepsilon > 0$,
\[
\zeta_2(s_0, s) = O(t^\varepsilon) \tag{1.9}
\]
when $(s_0, s)$ (which is not in the domain of absolute convergence) satisfies $\sigma_0 > 1/2$, $\sigma > 1/2$, $t \geq 2$, $\sigma_0 + \sigma \geq 3/2$ and $s_0 + s \neq 2$;

(ii) (the criticality of $\sigma_0 + \sigma = 3/2$) When $\sigma_0 + \sigma = 3/2$, the form of the main term of the mean square formula would not be $CT$ (with a constant $C$; most probably, some log-factor would appear).

**Remark 1.5.** It is not easy to find the “correct” double analogue of the Lindelöf hypothesis. Nakamura and Pańkowski [14] raised the conjecture
\[
\zeta_2(1/2 + it_1, 1/2 + it_2) = O(t^\varepsilon) \tag{1.10}
\]
(actually they stated their conjecture for a more general multiple case), and gave a certain result (their Proposition 6.3) which supports the conjecture. However, the value $\zeta_2(1/2 + it_1, 1/2 + it_2)$ is, if $t_1 \neq t_2$, not always small. In fact, Corollary 1 of Kiuchi, Tanigawa and Zhai [7] describes the situation when $\zeta_2(s_1, s_2)$ is not small. For example, if $t_2 \ll t_1^{1/6-\varepsilon}$, then
\[
\zeta_2(1/2 + it_1, 1/2 + it_2) = \Omega(t_1^{1/3+\varepsilon}).
\]
Our theorems imply that our conjecture (1.9) is true in mean. That is, (1.9) is reasonable in view of our theorems.

**Remark 1.6.** The above conjecture (ii) suggests that \( \sigma_0 + \sigma = 3/2 \) might be the double analogue of the critical line of the Riemann zeta-function \( \Re s = 1/2 \). On the other hand, in view of the result of Nakamura and Pańkowski mentioned above, we see that another candidate of the double analogue of the critical line is \( \sigma_0 + \sigma = 1 \). At present it is not clear which is more plausible.

**Remark 1.7.** We cannot expect the analogue of the Riemann hypothesis on the location of zeros. In fact, Theorem 5.1 of Nakamura and Pańkowski [14] asserts (in the double zeta case) that for any \( 1/2 < \sigma_1 < \sigma_2 < 1 \), \( \zeta_2(s, s) \) has \( \asymp T \) non-trivial zeros in the rectangle \( \sigma_1 < \sigma < \sigma_2 \), \( 0 < t < T \).

The plan of the present paper is as follows. We first prove the simplest Theorem 1.1 in Section 2. To prove the other theorems, we need certain approximation formulas for \( \zeta_2(s_0, s) \). Using the Euler-Maclaurin formula, we show the first approximation formula (Theorem 3.1) in Section 3, and using it, we prove Theorem 1.2 in Section 4. In Section 5 we introduce and discuss the double analogue of the Euler constant. The most difficult part of the present paper is the proof of Theorem 1.3. In Section 6 we show the second approximation formula (Theorem 6.3), by employing the method of Mellin-Barnes integral formula. Based on this second approximation formula, we give the proof of Theorem 1.3 in the final Section 7.

A possible direction of future study is to search for a strong type of approximate functional equation (that is, similar to [15, Theorem 4.16]) for the double zeta-function, based on our previous results on functional equations for the double zeta-function obtained in [8], [12]. If we could succeed in finding such an equation, we would be able to give a more precise version of mean value theorems for the double zeta-function.

A part of the results in this paper has been announced in [13].

### 2. Proof of Theorem 1.1.

In this section, we give the proof of Theorem 1.1. Throughout this paper, we frequently use the following elementary estimations:

\[
\sum_{m=1}^{k-1} \frac{1}{m} \ll \int_1^k u^{-1} \, du = \log k,
\]
\[
\sum_{m=1}^{k-1} \frac{1}{m^\sigma} \ll \int_1^k u^{-\sigma} \, du = \frac{k^{1-\sigma}}{1-\sigma} \quad (0 < \sigma < 1),
\]
\[
\sum_{m=k}^{\infty} \frac{1}{m^\sigma} \ll \int_k^\infty u^{-\sigma} \, du = \frac{k^{1-\sigma}}{\sigma-1} \quad (\sigma > 1).
\]

**Proof of Theorem 1.1.** Let \( s_0 = \sigma_0 + it_0 \in \mathbb{C} \) with \( \sigma_0 > 1 \) and \( s = \sigma + it \in \mathbb{C} \) with \( \sigma > 1 \). We set
We denote the right-hand side by $S := \zeta_2(s_0, s)\zeta_2^*(s_0, s) = \sum_{m_1 \geq 1 \atop n_1 \geq 1} \frac{1}{m_1^{s_0}(m_1 + n_1)^{\sigma+it}} \sum_{m_2 \geq 1 \atop n_2 \geq 1} \frac{1}{m_2^{s_0}(m_2 + n_2)^{\sigma-it}}.$

Taking out the terms corresponding to $m_1 + n_1 = m_2 + n_2$ and setting $k = m_1 + n_1$, we have

$$S = \sum_{k=2}^{\infty} \left( \sum_{m_1=1}^{k-1} \sum_{m_2=1}^{k-1} \frac{1}{m_1^{s_0}m_2^{s_0}} \right) \frac{1}{k^{2\sigma}} + \sum_{m_1, m_2, n_1, n_2 \geq 1 \atop m_1 + n_1 \neq m_2 + n_2} \frac{1}{m_1^{s_0}m_2^{s_0}(m_1 + n_1)^{\sigma+it}(m_2 + n_2)^{\sigma-it}}$$

$$= \zeta_2^{(2)}(s_0, 2\sigma) + \sum_{m_1, m_2, n_1, n_2 \geq 1 \atop m_1 + n_1 \neq m_2 + n_2} \frac{1}{m_1^{s_0}m_2^{s_0}(m_1 + n_1)^{\sigma}(m_2 + n_2)^{\sigma}} \int_{\frac{1}{2}}^{T} \left( \frac{m_2 + n_2}{m_1 + n_1} \right)^{it} dt.$$

Hence we have

$$\int_{\frac{1}{2}}^{T} |\zeta_2(s_0, s)|^2 dt = \zeta_2^{(2)}(s_0, 2\sigma)(T - 2) + \sum_{m_1, m_2, n_1, n_2 \geq 1 \atop m_1 + n_1 \neq m_2 + n_2} \frac{1}{m_1^{s_0}m_2^{s_0}(m_1 + n_1)^{\sigma}(m_2 + n_2)^{\sigma}} \int_{\frac{1}{2}}^{T} \left( \frac{m_2 + n_2}{m_1 + n_1} \right)^{it} dt.$$

The second term on the right-hand side is

$$\sum_{m_1, m_2, n_1, n_2 \geq 1 \atop m_1 + n_1 \neq m_2 + n_2} \frac{1}{m_1^{s_0}m_2^{s_0}(m_1 + n_1)^{\sigma}(m_2 + n_2)^{\sigma}} \times e^{iT\log((m_2 + n_2)/(m_1 + n_1)))} - e^{2it\log((m_2 + n_2)/(m_1 + n_1))} \times \frac{i\log((m_2 + n_2)/(m_1 + n_1))}{(m_1m_2)^{\sigma_0}(m_1 + n_1)^{\sigma}(m_2 + n_2)^{\sigma}} \log((m_2 + n_2)/(m_1 + n_1))$$

$$\ll \sum_{m_1, m_2, n_1, n_2 \geq 1 \atop m_1 + n_1 < m_2 + n_2} \frac{1}{(m_1m_2)^{\sigma_0}(m_1 + n_1)^{\sigma}(m_2 + n_2)^{\sigma}} \log((m_2 + n_2)/(m_1 + n_1))$$

$$= \left( \sum_{m_1, m_2, n_1, n_2 \geq 1 \atop m_1 + n_1 < m_2 + n_2 \leq 2(m_1 + n_1)} + \sum_{m_1, m_2, n_1, n_2 \geq 1 \atop m_2 + n_2 > 2(m_1 + n_1)} \right) \frac{1}{(m_1m_2)^{\sigma_0}}$$

$$\times \frac{1}{(m_1 + n_1)^{\sigma}(m_2 + n_2)^{\sigma}} \log((m_2 + n_2)/(m_1 + n_1)).$$

We denote the right-hand side by $V_1 + V_2$. Then we have

$$V_2 \ll \sum_{m_1, m_2, n_1, n_2 \geq 1 \atop m_2 + n_2 \geq 2(m_1 + n_1)} \frac{1}{(m_1m_2)^{\sigma_0}(m_1 + n_1)^{\sigma}(m_2 + n_2)^{\sigma}}$$

$$\ll \sum_{m_1, m_2, n_1, n_2 \geq 1} \frac{1}{(m_1m_2)^{\sigma_0}(n_1n_2)^{\sigma}} = O(1).$$
As for $V_1$, setting $r = (m_2 + n_2) - (m_1 + n_1)$, we have

$$V_1 = \sum_{m_1, m_2, n_1 \geq 1} \frac{1}{(m_1 m_2)^{\sigma_0}} \sum_{r=1}^{m_1 + n_1} \frac{1}{(m_1 + n_1 + r)^{2\sigma}} \log((m_1 + n_1 + r)/(m_1 + n_1)).$$

Since $m_1 + n_1 + r \times m_1 + n_1$, we obtain

$$V_1 \ll \sum_{m_1, m_2, n_1 \geq 1} \frac{1}{(m_1 m_2)^{\sigma_0}} \frac{1}{(m_1 + n_1)^{2\sigma}} \sum_{r=1}^{m_1 + n_1} \frac{1}{r} \log(1 + (r/(m_1 + n_1)))$$

$$\ll \sum_{m_1, m_2, n_1 \geq 1} \frac{1}{(m_1 m_2)^{\sigma_0}} \frac{1}{(m_1 + n_1)^{2\sigma-1}} \log(m_1 + n_1)$$

$$\ll \sum_{m_2 \geq 1} \frac{1}{m_2^{\sigma_0}} \sum_{m_1, n_1 \geq 1} \frac{\log(m_1 + n_1)}{m_1^{\sigma_0} (m_1 + n_1)^{2\sigma-1}} = O(1),$$

because $\sigma_0 > 1$ and $\sigma > 1$. This completes the proof of Theorem 1.1. \hfill \Box

**Remark 2.1.** The fundamental idea of the above proof of Theorem 1.1 is similar to that of the proof of [15, Theorem 7.2]. The basic structure of the proofs of Theorems 1.2 and 1.3 given below is the same, though the technical details are more complicated.

3. **The first approximation theorem.**

Hardy and Littlewood proved the following well-known result (see [15, Theorem 4.11]). Let $\sigma_1 > 0$, $x \geq 1$ and $C > 1$. Suppose $s = \sigma + it \in \mathbb{C}$ with $\sigma \geq \sigma_1$ and $|t| \leq 2\pi x/C$. Then

$$\zeta(s) = \sum_{1 \leq n \leq x} \frac{1}{n^s} - \frac{x^{1-s}}{1-s} + O(x^{-\sigma}) \quad (x \to \infty). \quad (3.1)$$

Here we prove the double series analogue of (3.1) as follows.

**Theorem 3.1.** Let $s_0 = \sigma_0 + it_0 \in \mathbb{C}$, $s = \sigma + it \in \mathbb{C} \setminus \{1\}$, $x \geq 1$ and $C > 1$. Suppose $\sigma > \max(0, 2 - \sigma_0)$ and $|t| \leq 2\pi x/C$. Then

$$\zeta_2(s_0, s) = \sum_{m=1}^{\infty} \sum_{1 \leq n \leq x} \frac{1}{m^{\sigma_0}(m+n)^s} - \frac{1}{1-s} \sum_{m=1}^{\infty} \frac{1}{m^{\sigma_0}(m+x)^{s-1}}$$

$$+ \begin{cases} O(x^{-\sigma}) \quad (\sigma_0 > 1) \\
O(x^{-\sigma} \log x) \quad (\sigma_0 = 1) \quad (x \to \infty). \\
O(x^{1-\sigma-\sigma_0}) \quad (\sigma_0 < 1) \end{cases} \quad (3.2)$$
In order to prove this theorem, we quote the following lemma.

**Lemma 3.2 ([15, Lemma 4.10]).** Let \( f(x) \) be a real function with a continuous and steadily decreasing derivative \( f'(x) \) in \((a, b)\), and let \( f'(b) = \alpha, \ f'(a) = \beta \). Let \( g(x) \) be a real positive decreasing function with a continuous derivative \( g'(x) \), satisfying that \( |g'(x)| \) is steadily decreasing. Then

\[
\sum_{a < n \leq b} g(n)e^{2\pi if(n)} = \sum_{\nu \in \mathbb{Z}} \int_{a}^{b} g(x)e^{2\pi i(f(x)-\nu x)}dx
+ O(g(a)\log(\beta - \alpha + 2)) + O(|g'(a)|) \quad (3.3)
\]

for an arbitrary \( \eta \in (0, 1) \).

**Proof of Theorem 3.1.** By the Euler-Maclaurin formula (see [15, Equation (2.1.2)]), we have

\[
\sum_{a < l \leq b} \frac{1}{l^s} = \frac{b^{1-s} - a^{1-s}}{1-s} - s \int_{a}^{b} \frac{y - [y] - 1/2}{y^{s+1}}dy + \frac{1}{2}(b^{-s} - a^{-s}) \quad (3.4)
\]

for \( 0 < a < b \). At first assume \( \sigma_0 > 1, \sigma > 1 \). Setting \( a = m + N \) (where \( m \in \mathbb{N}, \ N \in \mathbb{N}_0 \)) in (3.4) and \( b \to \infty \), we have

\[
\sum_{l=m+N+1}^{\infty} \frac{1}{l^s} = -\frac{(m + N)^{1-s}}{1-s} - s \int_{m+N}^{\infty} \frac{y - [y] - 1/2}{y^{s+1}}dy - \frac{1}{2}(m + N)^{-s}.
\]

Therefore we have

\[
\sum_{m=1}^{\infty} \frac{1}{m^{s_0}} \sum_{n=1}^{\infty} \frac{1}{(m+n)^s} = \sum_{m=1}^{\infty} \frac{1}{m^{s_0}} \sum_{n=1}^{N} \frac{1}{(m+n)^s} - \sum_{m=1}^{\infty} \frac{(m + N)^{1-s}}{m^{s_0}(1-s)}
\]

\[
- s \sum_{m=1}^{\infty} \frac{1}{m^{s_0}} \int_{m+N}^{\infty} \frac{y - [y] - 1/2}{y^{s+1}}dy - \frac{1}{2} \sum_{m=1}^{\infty} \frac{1}{m^{s_0}(m + N)^s}
\]

\[
= A_1 - A_2 - A_3 - A_4, \quad (3.5)
\]

say. The terms \( A_1 \) and \( A_4 \) are absolutely convergent in the region \( \sigma_0 + \sigma > 1 \), and in this region

\[
A_4 = O\left(\sum_{m=1}^{\infty} \frac{1}{m^{s_0}(m + N)^\sigma}\right). \quad (3.6)
\]

The integral in \( A_3 \) is absolutely convergent if \( \sigma > 0 \), and is \( O(\sigma^{-1}(m + N)^{-\sigma}) \). Therefore \( A_3 \) can be continued to the region \( \sigma > 0, \sigma_0 + \sigma > 1 \) and
\[ A_3 = O\left( \sum_{m=1}^{\infty} \frac{|s|/\sigma}{m^{\sigma_0}(m+N)^\sigma} \right) \quad (3.7) \]

there. The term \( A_2 \) is absolutely convergent for \( \sigma_0 + \sigma > 2, \ s \neq 1 \). Therefore we see that the right-hand side of (3.5) gives the meromorphic continuation to the desired region.

Hereafter in this proof we assume \( N > x \). The term \( A_1 \) can be rewritten as

\[
\sum_{m=1}^{\infty} \sum_{n \leq x} \frac{1}{m^{\sigma_0}(m+n)^s} + \sum_{m=1}^{\infty} \sum_{x < n \leq N} \frac{e^{-it\log(m+n)}}{m^{\sigma_0}(m+n)^\sigma}. \quad (3.8)
\]

Fix \( m \in \mathbb{N} \) and set

\[ f(x) = \frac{t}{2\pi} \log(m + x), \quad g(x) = (m + x)^{-\sigma}, \]

\( (a, b) = (x, N) \) in Lemma 3.2. Then we have

\[ (\alpha, \beta) = \left( \frac{t}{2\pi(m+N)}, \frac{t}{2\pi(m+x)} \right). \]

We see that

\[ |f'(x)| = \frac{|t|}{2\pi(m+x)} \leq \frac{|t|}{2\pi x} \leq \frac{1}{C} < 1. \]

When \( \sigma > 0 \), the function \( g(x) \) is decreasing and so we can apply Lemma 3.2. By taking a small \( \eta \), we obtain from (3.3) that

\[
\sum_{x \leq n \leq N} \frac{e^{it\log(m+n)}}{(m+n)^\sigma} = \int_x^N \frac{1}{(m+u)^{\sigma-it}} du + O((m+x)^{-\sigma}).
\]

Considering complex conjugates on the both sides, we have

\[
\sum_{x \leq n \leq N} \frac{1}{(m+n)^s} = \sum_{x \leq n \leq N} \frac{e^{-it\log(m+n)}}{(m+n)^\sigma} = \int_x^N \frac{1}{(m+u)^s} du + O((m+x)^{-\sigma})
\]

\[
= \frac{(m+N)^{1-s} - (m+x)^{1-s}}{1-s} + O((m+x)^{-\sigma}). \quad (3.9)
\]

In other words, denoting the above error term by \( E(s; x, m, N) \), we find that this function is entire in \( s \) (the point \( s = 1 \) is a removable singularity) and satisfies

\[ E(s; x, m, N) = O((m+x)^{-\sigma}) \quad (3.10) \]

uniformly in \( N \) in the region \( \sigma > 0 \). Using (3.9), we find that the second term of (3.8) is equal to
\[
\frac{1}{1-s} \sum_{m=1}^{\infty} \frac{1}{m^{s_0}(m+N)^{s-1}} - \frac{1}{1-s} \sum_{m=1}^{\infty} \frac{1}{m^{s_0}(m+x)^{s-1}} + \sum_{m=1}^{\infty} \frac{E(s;x,m,N)}{m^{s_0}}
\]  
(3.11)

(\text{where the first two sums are convergent in } \sigma_0 + \sigma > 2, \text{ while the last sum is convergent in } \sigma_0 + \sigma > 1 \text{ because of (3.10)}, \text{ whose first term is cancelled with } A_2). \text{ Therefore now we have}

\[
\zeta_2(s_0, s) = \sum_{m=1}^{\infty} \sum_{n \leq x} \frac{1}{m^{s_0}(m+n)^s} - \frac{1}{1-s} \sum_{m=1}^{\infty} \frac{1}{m^{s_0}(m+x)^{s-1}}
\]

\[
+ \sum_{m=1}^{\infty} \frac{E(s;x,m,N)}{m^{s_0}} - A_3 - A_4
\]

(3.12)

in the region \( \sigma > \max(0, 2 - \sigma_0), s \neq 1 \). Letting \( N \to \infty \), and noting (3.6), (3.7) and (3.10), we obtain the proof of Theorem 3.1.

\section{4. Proof of Theorem 1.2.}

In this section, using Theorem 3.1, we give the proof of Theorem 1.2.

**Proof of Theorem 1.2.** Let \( s_0 = \sigma_0 + it_0 \in \mathbb{C} \) with \( \sigma_0 > 1 \) and \( s = \sigma + it \in \mathbb{C} \setminus \{1\} \) with \( 1/2 < \sigma \leq 1, \sigma_0 + \sigma > 2 \). Setting \( C = 2\pi \) and \( x = t \) in (3.2), we easily see that the second term on the right-hand side is \( O(t^{-\sigma}) \), so we have

\[
\zeta_2(s_0, s) = \sum_{m=1}^{\infty} \sum_{1 \leq n \leq t} \frac{1}{m^{s_0}(m+n)^s} + O(t^{-\sigma}) \quad (t \to \infty).
\]

(4.1)

We denote the first term on the right-hand side by \( \Sigma_1(s_0,s) \). Let \( M(n_1,n_2) = \max\{n_1,n_2,2\} \). Then

\[
\int_{T/2}^{T} |\Sigma_1(s_0,s)|^2 dt
\]

\[
= \int_{T/2}^{T} \sum_{m_1 \geq 1} \sum_{n_1 \leq t} \frac{1}{m_1^{s_0}(m_1+n_1)^{\sigma+it}} \sum_{m_2 \geq 1} \sum_{n_2 \leq t} \frac{1}{m_2^{s_0}(m_2+n_2)^{\sigma-it}} dt
\]

\[
= \sum_{m_1 \geq 1} \sum_{m_2 \geq 1} \frac{1}{m_1^{s_0}m_2^{s_0}} \sum_{n_1 \leq T} \sum_{n_2 \leq T} \frac{1}{(m_1+n_1)^{\sigma}(m_2+n_2)^{\sigma}} \int_{M(n_1,n_2)}^{T} \left( \frac{m_2+n_2}{m_1+n_1} \right)^{it} dt
\]

\[
= \sum_{m_1 \geq 1} \sum_{m_2 \geq 1} \frac{1}{m_1^{s_0}m_2^{s_0}} \sum_{n_1 \leq T} \sum_{n_2 \leq T} \frac{1}{(m_1+n_1)^{2\sigma}(T-M(n_1,n_2))} + \sum_{m_1 \geq 1} \sum_{m_2 \geq 1} \frac{1}{m_1^{s_0}m_2^{s_0}} \sum_{n_1 \leq T} \sum_{n_2 \leq T} \frac{1}{(m_1+n_1)^{\sigma}(m_2+n_2)^{\sigma}}
\]
\[ e^{iT \log((m_2+n_2)/(m_1+n_1))} - e^{iM(n_1,n_2) \log((m_2+n_2)/(m_1+n_1))} \frac{1}{i \log((m_2+n_2)/(m_1+n_1))}. \] (4.2)

We denote the first and the second term on the right-hand side by \( S_1T - S_2 \) and \( S_3 \), respectively. As for \( S_1 \), setting \( k = m_1 + n_1 (= m_2 + n_2) \), we have

\[
S_1 = \sum_{k=2}^{\infty} \left( \sum_{m_1=1}^{k-1} \sum_{m_2=1}^{k-1} \frac{1}{m_1^s_0 m_2^s_0} \right) \frac{1}{k^{2\sigma}}
- \sum_{m_1 \geq 1 \atop m_2 \geq 1} \frac{1}{m_1^s_0 m_2^s_0} \left\{ \sum_{n_1 > T \atop m_1 + n_1 = m_2 + n_2} + \sum_{n_1 \leq T \atop m_1 + n_1 = m_2 + n_2} + \sum_{n_1 > T \atop m_1 + n_1 = m_2 + n_2} \right\} \frac{1}{(m_1 + n_1)^{2\sigma}}.
\]

We further denote the second term on the right-hand side by \( -(U_1 + U_2 + U_3) \), which is equal to \( -(U_1 + U_3) - (\overline{U}_1 + U_3) + U_3 \) because \( U_2 = \overline{U}_1 \). Since \( \sigma_0 > 1 \), we have

\[
U_1 + U_3 \ll \sum_{m_1 \geq 1 \atop m_2 \geq 1} \frac{1}{(m_1 m_2)^{\sigma_0}} \sum_{n_1 > T} \frac{1}{(m_1 + n_1)^{2\sigma}}
\ll \sum_{m_1 \geq 1 \atop m_2 \geq 1} \frac{1}{(m_1 m_2)^{\sigma_0}} \int_{T}^{\infty} \frac{du}{(m_1 + u)^{2\sigma}}
\ll \sum_{m_1 \geq 1 \atop m_2 \geq 1} \frac{1}{(m_1 m_2)^{\sigma_0} (m_1 + T)^{2\sigma - 1}} \ll T^{1-2\sigma}.
\]

Similarly we obtain \( \overline{U}_1 + U_3, U_3 \ll T^{1-2\sigma} \). Therefore we have

\[
S_1T = \zeta_2^{|2|}(s_0, 2\sigma)T + O(T^{2-2\sigma}). \] (4.3)

As for \( S_2 \), since

\[ M(n_1,n_2) = \max\{n_1,n_2,2\} \leq m_1 + n_1 (= m_2 + n_2), \]
we have

\[
S_2 \ll \sum_{m_1 \geq 1 \atop m_2 \geq 1} \sum_{n_1 \leq T \atop n_2 \leq T} \frac{1}{(m_1 m_2)^{\sigma_0}} \sum_{n_1 \leq T} \frac{1}{(m_1 + n_1)^{2\sigma - 1}}
\ll \sum_{m_1 \geq 1 \atop m_2 \geq 1} \frac{1}{m_1^{\sigma_0}} \sum_{n_1 \leq T} \frac{1}{m_2^{\sigma}} \sum_{n_1 \leq T} \frac{1}{n_1^{2\sigma - 1}}
\ll \sum_{m_1 \geq 1} \frac{1}{m_1^{\sigma_0}} \sum_{m_2 \geq 1} \frac{1}{m_2^{\sigma}} \sum_{n_1 \leq T} \frac{1}{n_1^{2\sigma - 1}}.
\]
\[ \sum_{m_1, m_2 \geq 1} \frac{1}{(m_1 m_2)^{\sigma_0}} \sum_{n_1, n_2 \leq T} \frac{1}{(m_1 + n_1)^{\sigma}(m_2 + n_2)^{\sigma}} \log \frac{m_2 + n_2}{m_1 + n_1} \]

As for \( S_3 \), we have

\[ S_3 \ll \sum_{m_1, m_2 \geq 1} \frac{1}{(m_1 m_2)^{\sigma_0}} \sum_{n_1, n_2 \leq T} \frac{1}{(m_1 + n_1)^{\sigma}(m_2 + n_2)^{\sigma}} \log \frac{m_2 + n_2}{m_1 + n_1} \]

We denote the first and the second term by \( W_1 \) and \( W_2 \), respectively. As for \( W_2 \), we have

\[ W_2 \ll \sum_{m_1, m_2 \geq 1} \frac{1}{(m_1 m_2)^{\sigma_0}} \sum_{n_1, n_2 \leq T} \frac{1}{(m_1 + n_1)^{\sigma}(m_2 + n_2)^{\sigma}} \log \frac{m_2 + n_2}{m_1 + n_1} \]

As for \( W_1 \), setting \( r = (m_2 + n_2) - (m_1 + n_1) \), we have

\[ W_1 \ll \sum_{m_1, m_2 \geq 1} \frac{1}{(m_1 m_2)^{\sigma_0}} \sum_{n_1 \leq T} \sum_{r = 1}^{m_1 + n_1} \frac{1}{(m_1 + n_1)^{\sigma}(m_1 + n_1 + r)^{\sigma}} \log(1 + (r/(m_1 + n_1))) \]

\[ \ll \sum_{m_1, m_2 \geq 1} \frac{1}{(m_1 m_2)^{\sigma_0}} \sum_{n_1 \leq T} \frac{1}{(m_1 + n_1)^{2\sigma}} \sum_{r = 1}^{m_1 + n_1} \frac{m_1 + n_1}{r} \]

\[ \ll \sum_{m_1, m_2 \geq 1} \frac{1}{(m_1 m_2)^{\sigma_0}} \sum_{n_1 \leq T} \frac{1}{(m_1 + n_1)^{2\sigma - 1}} \log(m_1 + n_1) \]

Combining these results, we obtain

\[ \ll \begin{cases} T^{2-2\sigma} & \left( \frac{1}{2} < \sigma < 1 \right) \\ \log T & \left( \sigma = 1 \right) \end{cases} \]
\[
\int_2^T |\Sigma_1(s_0, s)|^2 dt = \zeta_2^{[2]}(s_0, 2\sigma) T + \begin{cases}
O(T^{2-2\sigma} \log T) & (\frac{1}{2} < \sigma < 1) \\
O((\log T)^2) & (\sigma = 1).
\end{cases}
\]

Therefore we have
\[
\int_2^T |\zeta_2(s_0, s)|^2 dt = \int_2^T |\Sigma_1(s_0, s)|^2 dt + O\left( \int_2^T |\Sigma_1(s_0, s)| t^{-\sigma} dt \right) + O\left( \int_2^T t^{-2\sigma} dt \right). \quad (4.4)
\]

We see that the third term on the right-hand side is equal to \(O(1)\) because \(1/2 < \sigma \leq 1\). As for the second term, by the Cauchy-Schwarz inequality, we see that
\[
\int_2^T |\Sigma_1(s_0, s)| t^{-\sigma} dt \ll \left( \int_2^T |\Sigma_1(s_0, s)|^2 dt \right)^{1/2} \cdot \left( \int_2^T t^{-2\sigma} dt \right)^{1/2}
\]
\[
= \left( \begin{cases}
O(T) + O(T^{2-2\sigma} \log T) & (1/2 < \sigma < 1) \\
O(T) + O((\log T)^2) & (\sigma = 1)
\end{cases} \right)^{1/2} \cdot O(1)^{1/2}
\ll T^{1/2}.
\]

This completes the proof of Theorem 1.2. \(\square\)

5. The double analogue of the Euler constant.

Let \(\gamma\) be the Euler constant defined by
\[
\gamma = \lim_{N \to \infty} \left( \sum_{n=1}^{N} \frac{1}{n} - \log N \right),
\]
which satisfies that
\[
\lim_{s \to 1} \left\{ \zeta(s) - \frac{1}{s-1} \right\} = \gamma. \quad (5.1)
\]

Here we define analogues of the Euler constant corresponding to the double zeta-function as follows. For \(s_0 \in \mathbb{C}\) with \(\Re s_0 > 1\), we let
\[
\gamma_2(s_0) = \lim_{N \to \infty} \sum_{m \geq 1} \frac{1}{m^{s_0}} \left\{ \sum_{1 \leq n \leq N} \frac{1}{m+n} - \log(m+N) \right\}. \quad (5.2)
\]
Then we obtain the following.

**Proposition 5.1.** For \( s_0 \in \mathbb{C} \) with \( \Re s_0 > 1 \),

\[
\lim_{s \to 1} \left\{ \zeta_2(s_0, s) - \frac{\zeta(s_0)}{s - 1} \right\} = \gamma_2(s_0). \tag{5.3}
\]

In particular,

\[
\gamma_2(s_0) = \zeta(s_0)\gamma - \zeta_2(1, s_0) - \zeta(s_0 + 1). \tag{5.4}
\]

**Proof.** Applying (3.5) with \( N = 0 \), we have

\[
\lim_{s \to 1} \left\{ \zeta_2(s_0, s) - \frac{\zeta(s_0)}{s - 1} \right\} = \lim_{s \to 1} \left\{ \sum_{m \geq 1} \frac{1}{m^s} \int_{m}^{\infty} \frac{u - \lfloor u \rfloor - 1/2}{u^{s+1}} du - \frac{1}{2} \sum_{m \geq 1} \frac{1}{m^{s_0+s}} \right\}
\]

where the third and the fourth terms are cancelled. Hence, from

\[
\zeta'(s_0) = -\sum_{m \geq 1} \frac{\log m}{m^{s_0}},
\]

the right-hand side of the above equation can be rewritten as

\[
\zeta'(s_0) - \sum_{m \geq 1} \frac{1}{m^{s_0}} \lim_{K \to \infty} \sum_{k=m}^{K+m-1} \int_{k}^{k+1} \frac{u - \lfloor u \rfloor}{u^2} du
\]

which implies (5.3). Note that Arakawa and Kaneko [2, Proposition 4] already showed that \( \zeta_2(s_0, s) \), as a function in \( s \), has a simple pole at \( s = 1 \) with its residue \( \zeta(s_0) \), where \( s_0 \in \mathbb{C} \) with \( \Re s_0 > 1 \). Suppose \( s_0 \in \mathbb{C} \) with \( \Re s_0 > 1 \) and \( \Re s > 1 \). Then it is well-known that
\[ \zeta(s_0)\zeta(s) = \zeta_2(s_0, s) + \zeta_2(s, s_0) + \zeta(s_0 + s). \]

By (5.1) and (5.3), we have
\[ \zeta(s_0) \left( \frac{1}{s-1} + \gamma + o(s-1) \right) = \left( \frac{\zeta(s_0)}{s-1} + \gamma_2(s_0) + o(s-1) \right) + \zeta_2(s, s_0) + \zeta(s_0 + s). \]

Letting \( s \to 1 \), we obtain (5.4). This completes the proof. \( \square \)

6. The second approximation theorem.

In the previous section, we gave the proof of Theorem 1.2 by use of (4.1) which comes from Theorem 3.1. However, Theorem 3.1 holds under the conditions \( \sigma > 0 \) and \( \sigma_0 + \sigma > 2 \). Hence we cannot use it for \( 3/2 < \sigma_0 + \sigma \leq 2 \). In order to prove a mean value result in the latter case, we have to prepare another approximate formula for \( \zeta_2(s_0, s) \).

We begin with (3.12). As was discussed in the proof of Theorem 3.1, all but the second term on the right-hand side of (3.12) are convergent in \( \sigma > 0, \sigma_0 + \sigma > 1 \), so the remaining task is to study the second term.

First we assume \( \sigma_0 + \sigma > 2, s \neq 1 \). Then by the Euler-Maclaurin formula we have
\[ \frac{1}{1-s} \sum_{m=1}^{\infty} \frac{1}{m^{\sigma_0}(m+x)^{s-1}} \]
\[ = \frac{1}{1-s} \int_1^\infty \frac{dy}{y^{\sigma_0}x^{s-1}(1+y/x)^{s-1}} \]
\[ + \frac{1}{1-s} \int_1^\infty \left( y - \lfloor y \rfloor - \frac{1}{2} \right) \left( -\frac{s_0}{y^{\sigma_0+1}(y+x)^{s-1}} + \frac{1-s}{y^{\sigma_0}(y+x)^{s-1}} \right) dy \]
\[ + \frac{1}{2(1-s)}(1+x)^{1-s} \]
\[ = g(s_0, s; x) + Y_2 + Y_3, \tag{6.1} \]
say. Obviously \( Y_3 \) is defined for any \( s \in \mathbb{C} \setminus \{1\} \) and satisfies \( Y_3 = O(t^{-1}x^{1-\sigma}) \). Next consider \( Y_2 \). We have
\[ \frac{1}{1-s} \int_1^\infty \left( y - \lfloor y \rfloor - \frac{1}{2} \right) \frac{s_0}{y^{\sigma_0+1}(y+x)^{s-1}} dy \ll \frac{1}{t} \int_1^\infty \frac{dy}{y^{\sigma_0+1}(y+x)^{\sigma-1}} \]
\[ \ll t^{-1}x^{1-\sigma} \int_1^\infty \frac{dy}{y^{\sigma_0+1}} \ll t^{-1}x^{1-\sigma} \]
for \( \sigma_0 > 0 \), and
\[ \frac{1}{1-s} \int_1^\infty \left( y - \lfloor y \rfloor - \frac{1}{2} \right) \frac{1-s}{y^{\sigma_0}(y+x)^{s}} dy \ll \int_1^\infty \frac{dy}{y^{\sigma_0}(y+x)^{\sigma}} \]
Therefore now we find that $Y_2 + Y_3$ can be continued to the region $\sigma_0 > 0$, $\sigma_0 + \sigma > 1$ and $s \neq 1$, and in this region satisfies

$$Y_2 + Y_3 = O((t^{-1}x^{1-\sigma}) + \begin{cases} O(x^{1-\sigma_0-\sigma}) & (0 < \sigma_0 < 1; \sigma_0 + \sigma > 1) \\ O(x^{-\sigma} \log x) & (\sigma_0 = 1; \sigma_0 + \sigma > 1) \\ O(x^{-\sigma}) & (\sigma_0 > 1; \sigma_0 + \sigma > 1). \end{cases}$$

(6.2)

Next we consider $g(s_0, s; x)$. Here we invoke the classical Mellin-Barnes integral formula, that is

$$(1 + \lambda)^{-s} = \frac{1}{2\pi i} \int_{(c)} \frac{\Gamma(s+z)\Gamma(-z)}{\Gamma(s)} \lambda^z dz,$$  

(6.3)

where $s, \lambda$ are complex numbers with $\sigma = \Re s > 0$, $|\arg \lambda| < \pi$, $\lambda \neq 0$, $c$ is real with $-\sigma < c < 0$, and the path $(c)$ of integration is the vertical line $\Re z = c$. (Formula (6.3) has already been successfully used in the theory of multiple zeta-functions; see [9], [10], [11]).

**Lemma 6.1.** The function $g(s_0, s; x)$ can be continued meromorphically to the region $\sigma_0 < 3/2$ and $\sigma > 1/2$, and satisfies

$$g(s_0, s; x) = \begin{cases} O(t^{-1}x^{1-\sigma} + t^{2-\sigma_0-2}x^{2-\sigma_0} + t^{-1/2}x^{1/2-\sigma}) & (s_0 \neq 1) \\ O(t^{-1}x^{1-\sigma}(\log t + \log x) + t^{-1/2}x^{1/2-\sigma}) & (s_0 = 1) \end{cases}$$

in this region, except for the points on the singularities

$$s = 1, \quad s_0 + s = 2, 1, 0, -1, -2, -3, -4, \ldots$$

(6.4)

**Proof.** First we assume that $\sigma_0 > 1$ and $\sigma > 1$. Then, applying (6.3) with $\lambda = y/x$ and replacing $s$ by $s - 1$ (because $\sigma - 1 > 0$), we have

$$g(s_0, s; x) = \frac{1}{(2\pi i)(1-s)} \int_{1}^{\infty} \frac{1}{y^{s_0}x^{s-1}} \int_{(c)} \frac{\Gamma(s-1+z)\Gamma(-z)}{\Gamma(s-1)} \left(\frac{y}{x}\right)^z \frac{dz}{dy},$$

(6.5)

where $1 - \sigma < c < 0$. Here we see that it is possible to change the order of the integral as follows. Since $1 - \sigma < c < 0 < \sigma_0 - 1$, we have $-\sigma_0 + c < -1$. This implies that (6.5)
is absolutely convergent with respect to $y$. Moreover, by the Stirling formula, we can easily check that (6.5) is absolutely convergent with respect to $z$. Therefore, changing the order of the integral on the right-hand side of (6.5), we obtain

$$g(s_0, s; x) = \frac{x^{1-s}}{(2\pi i)(1-s)\Gamma(s-1)} \int_{(c)} \frac{\Gamma(s-1+z)\Gamma(-z)}{x^{s_0-1}} \frac{dy}{y^{s_0}} dz$$

$$= \frac{x^{1-s}}{(2\pi i)(1-s)\Gamma(s-1)} \int_{(c)} \frac{\Gamma(s-1+z)\Gamma(-z)}{x^z(s_0-1-z)} dz.$$ 

Now we temporarily assume that $1 < \sigma_0 < 3/2$. Then the pole $z = s_0 - 1$ of the integrand is located in the strip $c < \Re z < 1/2$. We shift the path ($c$) to $\Re z = 1/2$. Relevant poles are at $z = 0$ and $z = s_0 - 1$. Counting the residues of those poles, we obtain

$$g(s_0, s; x) = \frac{x^{1-s}}{(1-s)\Gamma(s-1)} \left\{ \frac{\Gamma(s-1)}{s_0-1} + \frac{\Gamma(s+s_0-2)\Gamma(1-s_0)}{x^{s_0-1}} \right\}$$

$$+ \frac{1}{(2\pi i)} \int_{(1/2)} \frac{\Gamma(s-1+z)\Gamma(-z)}{x^z(s_0-1-z)} dz$$

$$= \frac{x^{1-s}}{(1-s)(s_0-1)} + \frac{x^{1-s}}{(1-s)\Gamma(s-1)} \frac{\Gamma(s+s_0-2)\Gamma(1-s_0)}{x^{s_0-1}}$$

$$+ \frac{1}{(2\pi i)(1-s)\Gamma(s-1)} \int_{(1/2)} \frac{\Gamma(s-1+z)\Gamma(-z)}{x^z(s_0-1-z)} dz$$

$$= R_1 + R_2 + R_3,$$  

(6.6)

say. The last integral can be holomorphically continued to the region $\sigma_0 < 3/2$ and $\sigma > 1/2$ (because in this region the path does not meet the poles of the integrand). Therefore (6.6) gives the meromorphic continuation of $g(s_0, s; x)$ to this region. The possible singularities of $R_1$ and $R_2$ are $s_0 = 1$ and those listed as (6.4). But $s_0 = 1$ is actually not a singularity. Putting $s_0 = 1 + \delta$ and calculating the limit $\delta \to 0$, we find that

$$R_1 + R_2 |_{s_0=1} = \frac{x^{1-s}}{1-s} \left( \log x - \gamma - \frac{\Gamma'}{\Gamma}(s-1) \right).$$  

(6.7)

We can easily check that $R_1 = O(t^{-1}x^{1-\sigma})$ and $R_2 = O(t^{\sigma_0-2}x^{2-\sigma - \sigma_0})$ by the Stirling formula, if $s_0 \neq 1$ and $(s_0, s)$ is not on the singularities (6.4). If $s_0 = 1$, then from (6.7) we see that

$$R_1 + R_2 = O(t^{-1}x^{1-\sigma}(\log t + \log x)).$$

As for $R_3$, setting $z = 1/2 + iy$, we have

$$R_3 \ll \frac{x^{1-\sigma}e^{nt/2}}{t : t^{s-3/2}} \int_{-\infty}^{\infty} \left| \frac{\Gamma(\sigma - 1 + it + 1/2 + iy)\Gamma(-1/2 - iy)}{x^{1/2+iy}(\sigma_0 + it_0 - 1 - 1/2 - iy)} \right| dy$$

$$+ \frac{x^{1-s}}{(2\pi i)(1-s)\Gamma(s-1)} \int_{(c)} \frac{\Gamma(s-1+z)\Gamma(-z)}{x^z(s_0-1-z)} dz.$$ 

\[ (tx)^{1/2-\sigma}e^{\pi t/2} \int_{-\infty}^{\infty} \left( |t+y|+1 \right)^{\sigma-1}e^{-\pi|t+y|/2}(|y|+1)^{-2}e^{-\pi|y|/2}dy. \]

By Lemma 4 of [10], we find that the above integral is \( O(t^{\sigma-1}e^{-\pi t/2}) \), and hence \( R_3 = O(t^{-1/2}x^{1/2-\sigma}) \). This completes the proof of Lemma 6.1. \( \square \)

**Remark 6.2.** By shifting the path more to the right, it is possible to prove that \( g(s_0, s; x) \) can be continued meromorphically to the whole space \( \mathbb{C}^2 \).

From (6.2) and Lemma 6.1 we find that the right-hand side of (6.1) can be continued to the region \( \sigma_0 < 3/2, \sigma > 1/2, \sigma_0 + \sigma > 1 \), and satisfies the estimates proved above.

On the other hand, the last three terms on the right-hand side of (3.12) are estimated by (3.6), (3.7), and (3.10), respectively.

Now set \( x = t \). Then, using (3.10) we have

\[
\sum_{m=1}^{\infty} \frac{E(s; x, m, N)}{m^{\sigma_0}} \ll \sum_{m=1}^{\infty} \frac{1}{m^{\sigma_0}(m+t)^{\sigma}} \ll \sum_{m \leq t} \frac{1}{m^{\sigma_0}t^{\sigma}} + \sum_{m > t} \frac{1}{m^{\sigma_0+\sigma}} \]

\[
\ll \begin{cases} 
  t^{1-\sigma_0-\sigma} & (0 < \sigma_0 < 1) \\
  t^{-\sigma} \log t & (\sigma_0 = 1) \\
  t^{-\sigma} & (\sigma_0 > 1),
\end{cases}
\]

while (3.6) and (3.7) imply that the contributions of \( A_3 \) and \( A_4 \) vanish when \( N \to \infty \). Collecting all the information, we obtain the following.

**Theorem 6.3.** Let \( s_0 = \sigma_0 + it_0 \in \mathbb{C} \) with \( 0 < \sigma_0 < 3/2 \) and \( s = \sigma + it \in \mathbb{C} \) with \( \sigma > 1/2, \sigma_0 + \sigma > 1, s \neq 1, \) and \( s_0 + s \neq 2 \). Then

\[
\zeta_2(s_0, s) = \sum_{m=1}^{\infty} \sum_{n \leq t} \frac{1}{m^{\sigma_0}(m+n)^{\sigma}} + \begin{cases} 
  O(t^{1-\sigma_0-\sigma}) & (\sigma_0 < 1) \\
  O(t^{-\sigma} \log t) & (\sigma_0 = 1) \\
  O(t^{-\sigma}) & (\sigma_0 > 1),
\end{cases}
\]

(6.8)

7. Proof of Theorem 1.3.

Based on these results, we finally give the proof of Theorem 1.3.

**Proof of Theorem 1.3.** We let \( s_0 \in \mathbb{C} \) with \( 1/2 < \sigma_0 < 3/2 \) and \( s \in \mathbb{C} \) with \( 1/2 < \sigma \leq 1 \) and \( 3/2 < \sigma_0 + \sigma \leq 2 \). We further assume that \( s_0 + s \neq 2 \). Similarly to Section 4, let

\[
\Sigma_1(s_0, s) = \sum_{m=1}^{\infty} \sum_{1 \leq n \leq t} \frac{1}{m^{\sigma_0}(m+n)^{\sigma}}.
\]

Then we can again obtain (4.2) and denote it by \( S_1T - S_2 + S_3 \). As for \( S_1 \), we similarly set \( k = m_1 + n_1 (= m_2 + n_2) \). Then we can write
\[ S_1 = \sum_{k=2}^{\infty} \left( \sum_{m_1=1}^{k-1} \sum_{m_2=1}^{k-1} \frac{1}{m_1^\sigma m_2^\sigma} \frac{1}{k^{2\sigma}} \right) \left( U_1 + U_2 + U_3 \right), \]

where \( U_1 = U_2 \). We have

\[ U_1 + U_3 \ll \sum_{m_1 \geq 1, m_2 \geq 1} \frac{1}{(m_1 m_2)^\sigma} \sum_{n_1 > T} \frac{1}{(m_1 + n_1)^{2\sigma}} \]

\[ \ll \sum_{k=2}^{\infty} \frac{1}{k^{2\sigma}} \sum_{m_1=1}^{k-1} \sum_{m_2=1}^{k-1} \frac{1}{(m_1 m_2)^\sigma}, \]

where we set \( k = m_1 + n_1 = m_2 + n_2 \). Note that from the condition \( k - m_1 > T \), we have \( k > T \). Hence we obtain

\[ U_1 + U_3 \ll \sum_{k > T} \frac{1}{k^{2\sigma}} \int_1^k u^{-\sigma_0} du \int_1^k v^{-\sigma_0} dv \]

\[ \ll \begin{cases} 
\sum_{k > T} k^{2-2\sigma-2\sigma_0} = O(T^{3-2\sigma-2\sigma_0}) & \left( \frac{1}{2} < \sigma_0 < 1 \right) \\
\sum_{k > T} k^{-2\sigma} (\log k)^2 = O(T^{1-2\sigma}(\log T)^2) & (\sigma_0 = 1) \\
\sum_{k > T} k^{-2\sigma} = O(T^{1-2\sigma}) & \left( 1 < \sigma_0 < \frac{3}{2} \right), 
\end{cases} \]

because \( 2 - 2\sigma - 2\sigma_0 < -1 \), and the same estimate holds for \( U_1 + U_3 \) and \( U_3 \). As for the second estimate we used the integration by parts for

\[ \sum_{k > T} k^{-2\sigma}(\log k)^2 \ll \int_T^{\infty} u^{-2\sigma}(\log u)^2 du. \]

Therefore

\[ S_1 = \zeta_2^{(2)}(s_0, 2\sigma) + \begin{cases} 
O(T^{3-2\sigma-2\sigma_0}) & \left( \frac{1}{2} < \sigma_0 < 1 \right) \\
O(T^{1-2\sigma} (\log T)^2) & (\sigma_0 = 1) \\
O(T^{1-2\sigma}) & \left( 1 < \sigma_0 < \frac{3}{2} \right), 
\end{cases} \quad (7.1) \]

Next we consider \( S_2 \). Using \( M(n_1, n_2) = \max\{n_1, n_2, 2\} \), we have
\[
S_2 = \sum_{m_1 \geq 1, m_2 \geq 1} \frac{1}{m_1^{s_0} m_2^{s_0}} \sum_{n_1 \leq T, n_2 \leq T, m_1 + n_1 = m_2 + n_2} \frac{M(n_1, n_2)}{(m_1 + n_1)^{2\sigma}}
\]
\[
= \sum_{k=2}^{\infty} \frac{1}{k^{2\sigma}} \sum_{m_1 \geq 1, m_2 \geq 1} \sum_{n_1 \leq T, n_2 \leq T, m_1 + n_1 = m_2 + n_2} \frac{M(n_1, n_2)}{m_1^{s_0} m_2^{s_0}}
\]
\[
\ll \sum_{k \leq T} \frac{k^{k-1} \sum_{m_1 = 1}^{k-1} \sum_{m_2 = 1}^{k-1} \frac{1}{(m_1 m_2)^{\sigma_0}} + \sum_{k > T} \frac{k^{2\sigma}}{k^{2\sigma}} \sum_{m_1 = 1}^{k-1} \sum_{m_2 = 1}^{k-1} \frac{1}{(m_1 m_2)^{\sigma_0}}}
\]
\[
\leq \begin{cases}
O(T^{4-2\sigma_0-2\sigma}) & \left( \frac{1}{2} < \sigma_0 < 1, \frac{1}{2} < \sigma < 1 \right) \\
O(T^{2-2\sigma} (\log T)^2) & \left( \sigma_0 = 1, \frac{1}{2} < \sigma < 1 \right) \\
O((\log T)^3) & \left( \sigma_0 = 1, \sigma = 1 \right) \\
O(T^{2-2\sigma}) & \left( 1 < \sigma_0 < \frac{3}{2}, \frac{1}{2} < \sigma < 1 \right)
\end{cases}
\]  
(7.2)

Therefore we obtain

\[
S_2 = \begin{cases}
O(T^{4-2\sigma_0-2\sigma}) & \left( \frac{1}{2} < \sigma_0 < 1, \frac{1}{2} < \sigma < 1 \right) \\
O(T^{2-2\sigma} (\log T)^2) & \left( \sigma_0 = 1, \frac{1}{2} < \sigma < 1 \right) \\
O((\log T)^3) & \left( \sigma_0 = 1, \sigma = 1 \right) \\
O(T^{2-2\sigma}) & \left( 1 < \sigma_0 < \frac{3}{2}, \frac{1}{2} < \sigma < 1 \right)
\end{cases}
\]

where we have to note that \(3/2 < \sigma_0 + \sigma < 2\) in the first case, and \(\sigma \neq 1\) (because if \(\sigma = 1\) then \(\sigma_0 + \sigma > 2\)) in the fourth case.

Finally we consider \(S_3\). Similarly to the argument in Section 4, we have

\[
S_3 \ll \sum_{m_1, m_2 \geq 1} \frac{1}{(m_1 m_2)^{\sigma_0}} \sum_{n_1, n_2 \leq T} \frac{1}{(m_1 + n_1)^{\sigma} (m_2 + n_2)^{\sigma} \log \frac{m_2 + n_2}{m_1 + n_1}}
\]
\[
+ \sum_{m_1, m_2 \geq 1} \frac{1}{(m_1 m_2)^{\sigma_0}} \sum_{n_1, n_2 \leq T} \frac{1}{(m_1 + n_1)^{\sigma} (m_2 + n_2)^{\sigma} \log \frac{m_2 + n_2}{m_1 + n_1}}
\]

which we denote by \(W_1 + W_2\).

First estimate \(W_2\). We have
\[ W_2 \ll \sum_{m_1,m_2 \geq 1} \frac{1}{(m_1m_2)^{\sigma_0}} \sum_{n_1,n_2 \leq T \atop m_2+n_2 > 2(m_1+n_1)} \frac{1}{(m_1 + n_1)^{\sigma}(m_2 + n_2)^{\sigma}} \]

\[ = \sum_{m_1 \geq 1 \atop n_1 \leq T} \frac{1}{m_1^{\sigma_0}(m_1 + n_1)^{\sigma}} \sum_{m_2 \geq 1, n_2 \leq T \atop m_2 + n_2 > 2(m_1 + n_1)} \frac{1}{m_2^{\sigma_0}(m_2 + n_2)^{\sigma}} \]

\[ = \sum_{m_1 \geq 1 \atop n_1 \leq T} \frac{1}{m_1^{\sigma_0}(m_1 + n_1)^{\sigma}} \sum_{k > 2(m_1 + n_1)} \frac{1}{k^{\sigma}} \sum_{m_2 \geq 1, n_2 \leq T \atop m_2 + n_2 = k} \frac{1}{m_2^{\sigma_0}} \]

\[ = \sum_{m_1 \leq T} + \sum_{m_1 > T} = W_{21} + W_{22}, \]

say. Consider \( W_{22} \). Since \( m_1 > T \), we have \( k > 2T \), so \( m_2 = k - n_2 \geq k - T > k/2 \). Therefore the innermost sum of \( W_{22} \) is

\[ \sum_{k - T \leq m_2 \leq k - 1} \frac{1}{m_2^{\sigma_0}} \ll T k^{-\sigma_0}, \]

and hence

\[ W_{22} \ll T \sum_{m_1 > T \atop n_1 \leq T} \frac{1}{m_1^{\sigma_0}(m_1 + n_1)^{\sigma}} \sum_{k > 2(m_1 + n_1)} k^{-\sigma_0 - \sigma} \]

\[ \ll T \sum_{m_1 > T} m_1^{-\sigma_0} \sum_{n_1 \leq T} (m_1 + n_1)^{1 - \sigma_0 - 2\sigma} \]

\[ \leq T \sum_{m_1 > T} m_1^{-\sigma_0} \sum_{n_1 \leq T} m_1^{1 - \sigma_0 - 2\sigma} \]

\[ \ll T^2 \sum_{m_1 > T} m_1^{1 - 2\sigma_0 - 2\sigma}. \]

Since \( 1 - 2\sigma_0 - 2\sigma < -1 \), we have

\[ W_{22} \ll T^2 T^{2 - 2\sigma_0 - 2\sigma} = T^{4 - 2\sigma_0 - 2\sigma}. \quad (7.3) \]

As for \( W_{21} \), we further divide the inner double sum of \( W_{21} \) into two parts \( D_1 \) and \( D_2 \) according to \( 2(m_1 + n_1) < k \leq 2T \) and \( k > 2T \), respectively. We handle the innermost sum of \( D_2 \) similarly to the case of \( W_{22} \). We have

\[ D_2 \ll T \sum_{k > 2T} \frac{1}{k^{\sigma}} \frac{1}{k^{\sigma_0}} \ll T^{2 - \sigma_0 - \sigma}. \]

The innermost sum of \( D_1 \) is
\[
\lesssim \sum_{m_2 \leq k-1} \frac{1}{m_2^{\sigma_0}} \lesssim \begin{cases} 
  k^{1-\sigma_0} & \left( \frac{1}{2} < \sigma_0 < 1 \right) \\
  \log k & (\sigma_0 = 1) \\
  1 & \left( 1 < \sigma_0 < \frac{3}{2} \right),
\end{cases}
\]

which gives

\[
D_1 \lesssim \begin{cases} 
  T^{2-\sigma_0-\sigma} & \left( \frac{1}{2} < \sigma_0 < 1, \ 1/2 < \sigma \leq 1 \right) \\
  T^{1-\sigma} \log T & (\sigma_0 = 1, \ \frac{1}{2} < \sigma < 1) \\
  (\log T)^2 & (\sigma_0 = 1, \ \sigma = 1) \\
  T^{1-\sigma} & \left( 1 < \sigma_0 < \frac{3}{2}, \ 1/2 < \sigma < 1 \right). 
\end{cases}
\]

Substituting the estimates of \(D_1\) and \(D_2\) into \(W_{21}\), and estimating the remaining sum

\[
\sum_{\substack{m_1 \leq T \\
 n_1 \leq T}} \frac{1}{m_1^{\sigma_0} (m_1 + n_1)^{\sigma}} \leq \sum_{m_1 \leq T} \frac{1}{m_1^{\sigma_0}} \sum_{n_1 \leq T} \frac{1}{n_1^{\sigma}}
\]

in the obvious way, we obtain

\[
W_{21} \lesssim \begin{cases} 
  T^{4-2\sigma_0-2\sigma} & \left( \frac{1}{2} < \sigma_0 < 1, \ 1/2 < \sigma < 1 \right) \\
  T^{2-2\sigma_0} \log T & \left( \frac{1}{2} < \sigma_0 < 1, \ \sigma = 1 \right) \\
  T^{2-2\sigma} (\log T)^2 & (\sigma_0 = 1, \ 1/2 < \sigma < 1) \\
  (\log T)^4 & (\sigma_0 = 1, \ \sigma = 1) \\
  T^{2-2\sigma} & \left( 1 < \sigma_0 < \frac{3}{2}, \ 1/2 < \sigma < 1 \right). 
\end{cases}
\]

(7.4)

Next consider \(W_1\). We have

\[
W_1 = \sum_{m_1,m_2 \geq 1} \frac{1}{(m_1 m_2)^{\sigma_0}} \sum_{\substack{n_1, n_2 \leq T \\
 m_1+n_1 < m_2+n_2 \leq 2(m_1+n_1)}} \frac{1}{(m_1 + n_1)^{\sigma} (m_2 + n_2)^{\sigma}} \log \left( 1 + \frac{m_2+n_2-m_1-n_1}{m_1+n_1} \right)
\]

\[
\lesssim \sum_{m_1 \geq 1} \sum_{n_1 \leq T} \frac{1}{m_1^{\sigma_0} (m_1 + n_1)^{2\sigma}} \sum_{n_2 \leq T} \frac{1}{m_2^{\sigma_0} (m_2 + n_2 - m_1 - n_1)^{\sigma}}
\]
\[= \sum_{m_1 \leq 2T} \sum_{n_1 \leq T} + \sum_{m_1 > 2T} \sum_{n_1 \leq T} = W_{11} + W_{12},\]

say. Consider \(W_{12}\). Since \(m_1 > 2T\), we have \(n_2 \leq T < m_1/2\), so \(m_2 > m_1 + n_1 - n_2 > m_1/2\). Therefore, setting \(r = m_2 + n_2 - m_1 - n_1\), we have

\[W_{12} \ll \sum_{m_1 \geq 2T} \sum_{n_1 \leq T} \frac{1}{m_1^{2\sigma_0} (m_1 + n_1)^{2\sigma - 1}} \sum_{n_2 \leq T} \sum_{m_2 \geq 1} \frac{1}{(m_2 + n_2 - m_1 - n_1)}\]

\[\ll \sum_{m_1 \geq 2T} \sum_{n_1 \leq T} \frac{1}{m_1^{2\sigma_0} (m_1 + n_1)^{2\sigma - 1}} \sum_{n_2 \leq T} \frac{1}{r}\]

\[\ll T \sum_{m_1 \geq 2T} \sum_{n_1 \leq T} m_1^{-2\sigma_0} (m_1 + n_1)^{2\sigma - 1} \log(m_1 + n_1)\]

\[\ll T \sum_{m_1 > 2T} m_1^{-2\sigma_0} \times \begin{cases} (m_1 + T)^{2 - 2\sigma} \log(m_1 + T) & (\frac{1}{2} < \sigma < 1) \\ (\log(m_1 + T))^2 & (\sigma = 1) \end{cases}\]

\[\ll \begin{cases} T^{4 - 2\sigma_0 - 2\sigma} \log T & (\frac{1}{2} < \sigma < 1) \\ T^{2 - 2\sigma_0} (\log T)^2 & (\sigma = 1) \end{cases} \quad (7.5)\]

Next, since \(m_2 < 2(m_1 + n_1)\), the innermost sum of \(W_{11}\) is

\[\ll \sum_{m_2 < 2(m_1 + n_1)} m_2^{-\sigma_0} \log(m_1 + n_1)\]

\[\ll \begin{cases} (m_1 + n_1)^{1 - \sigma_0} \log(m_1 + n_1) & (\frac{1}{2} < \sigma_0 < 1) \\ (\log(m_1 + n_1))^2 & (\sigma_0 = 1) \\ \log(m_1 + n_1) & (1 < \sigma_0 < \frac{3}{2}) \end{cases}.\]

Therefore, when \(1/2 < \sigma_0 < 1\), we have

\[W_{11} \ll \sum_{m_1 \leq 2T} \sum_{n_1 \leq T} m_1^{-\sigma_0} (m_1 + n_1)^{2 - \sigma_0 - 2\sigma} \log(m_1 + n_1)\]

\[\ll \sum_{m_1 \leq 2T} m_1^{-\sigma_0} (m_1 + T)^{3 - \sigma_0 - 2\sigma} \log(m_1 + T)\]

\[\ll T^{4 - 2\sigma_0 - 2\sigma} \log T,\]
because $2 < \sigma_0 + 2\sigma < 3$. Similarly, we have

$$W_{11} \ll \sum_{m_1 \leq 2T, n_1 \leq T} m_1^{-1} (m_1 + n_1)^{1-2\sigma} (\log (m_1 + n_1))^2$$

$$\ll \begin{cases} T^{2-2\sigma} (\log T)^3 & \left( \frac{1}{2} < \sigma < 1 \right) \\ (\log T)^4 & (\sigma = 1) \end{cases}$$

when $\sigma_0 = 1$, and

$$W_{11} \ll \sum_{m_1 \leq 2T, n_1 \leq T} m_1^{-\sigma_0} (m_1 + n_1)^{1-2\sigma} \log (m_1 + n_1) \ll T^{2-2\sigma} \log T$$

when $1 < \sigma_0 < 3/2$. By (7.3), (7.4), (7.5) and the above estimates, we now obtain

$$S_3 = W_1 + W_2$$

$$\ll \begin{cases} T^{4-2\sigma_0-2\sigma} \log T & \left( \frac{1}{2} < \sigma_0 < 1, \frac{1}{2} < \sigma < 1 \right) \\ T^{2-2\sigma_0} (\log T)^2 & \left( \frac{1}{2} < \sigma_0 < 1, \sigma = 1 \right) \\ T^{2-2\sigma} (\log T)^3 & \left( \sigma_0 = 1, \frac{1}{2} < \sigma < 1 \right) \\ (\log T)^4 & (\sigma_0 = 1, \sigma = 1) \\ T^{2-2\sigma} \log T & \left( 1 < \sigma_0 < \frac{3}{2}, \frac{1}{2} < \sigma < 1 \right) \end{cases}$$

(7.6)

Denote the right-hand side of the above by $E(T)$. Combining (7.1), (7.2) and (7.6), we obtain

$$\int_2^T |\Sigma_1(s_0, s)|^2 dt = S_1T - S_2 + S_3 = \zeta_2^{(2)}(s_0, 2\sigma)T + O(E(T)).$$

(7.7)

Now, using the Cauchy-Schwarz inequality, we estimate the second term on the right-hand side of (4.4) with replacing $t^{-\sigma}$ by the error term on the right-hand side of (6.8). Denoting by $E(t)$ the error term on the right-hand side of (6.8), we have

$$\int_2^T |\Sigma_1(s_0, s)| E(t) dt \ll \left( \int_2^T |\Sigma_1(s_0, s)|^2 dt \right)^{1/2} \cdot \left( \int_2^T E(t)^2 dt \right)^{1/2}$$

$$= \{O(T) + O(E(T))\}^{1/2} \cdot O(1)^{1/2} \ll T^{1/2}.$$
ACKNOWLEDGEMENTS. The authors express their gratitude to Mr. Soichi Ikeda, Mr. Kaneaki Matsuoka, Mr. Akihiko Nawashiro and Mr. Tomokazu Onozuka for pointing out some inaccuracies included in the original version of the manuscript.

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