

”Almost” universality of the Lerch zeta-function*

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Received May 8, 2018; accepted September 30, 2018

Abstract. The Lerch zeta-function $L(\lambda, \alpha, s)$ with a transcendental parameter α , or with rational parameters α and λ is universal, i.e., a wide class of analytic functions is approximated by shifts $L(\lambda, \alpha, s + i\tau)$, $\tau \in \mathbb{R}$. The case of an algebraic irrational α is an open problem. In the paper, it is proved that for all parameters α , $0 < \alpha < 1$, and λ , $0 < \lambda \leq 1$, including an algebraic irrational α , there exists a closed non-empty set of analytic functions $F_{\alpha, \lambda}$ such that every function $f \in F_{\alpha, \lambda}$ can be approximated by shifts $L(\lambda, \alpha, s + i\tau)$.

AMS subject classifications: 11M35

Key words: Lerch zeta-function, support of probability measure, universality, weak convergence

1. Introduction

Let $s = \sigma + it$ be a complex variable, $\lambda \in \mathbb{R}$ and α , $0 < \alpha \leq 1$, fixed parameters. The Lerch zeta-function $L(\lambda, \alpha, s)$ was introduced independently by Lerch [7] and Lipschitz [8], and is defined, for $\sigma > 1$, by the Dirichlet series

$$L(\lambda, \alpha, s) = \sum_{m=0}^{\infty} \frac{e^{2\pi i \lambda m}}{(m + \alpha)^s}.$$

For $\lambda \in \mathbb{Z}$, the function $L(\lambda, \alpha, s)$ reduces to the Hurwitz zeta-function

$$\zeta(s, \alpha) = \sum_{m=1}^{\infty} \frac{1}{(m + \alpha)^s}, \quad \sigma > 1,$$

which can be analytically continued to the whole complex plane, except for a simple pole at the point $s = 1$ with residue 1. Moreover, $L(k, 1, s)$, $k \in \mathbb{Z}$, coincides with the Riemann zeta-function

$$\zeta(s) = \sum_{m=1}^{\infty} \frac{1}{m^s}, \quad \sigma > 1,$$

*This research is funded by the European Social Fund according to the activity ”Improvement of researchers” qualification by implementing world-class R&D projects’ of Measure No. 09.3.3-LMT-K-712-01-0037.

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and

$$L\left(k, \frac{1}{2}, s\right) = (2^s - 1)\zeta(s).$$

For $\lambda \notin \mathbb{Z}$, the function is analytically continued to an entire function. If the parameter λ is rational, then the function $L(\lambda, \alpha, s)$ becomes a periodic Hurwitz zeta-function because of the periodicity of $e^{2\pi i \lambda m}$. Thus, the Lerch zeta-function is a generalization of some classical zeta-functions. The function $L(\lambda, \alpha, s)$ is not so important as, say, $\zeta(s)$; however, it is an interesting analytic object depending on two parameters, and occupies a proper place in analytic number theory.

After a pioneer Voronin's work [9], it is known that some zeta and L -functions are universal in the sense that their shifts approximate a wide class of analytic functions. There exists a conjecture that the Lerch zeta-function is also universal in the Voronin sense; however, this conjecture is proved only for some classes of parameters α and λ . The simplest case is of transcendental α because of the linear independence over the field of rational numbers \mathbb{Q} of the set $L(\alpha) \stackrel{\text{def}}{=} \{\log(m + \alpha) : m \in \mathbb{N}_0 = \mathbb{N} \cup \{0\}\}$. The universality of the function $L(\lambda, \alpha, s)$ with transcendental α was obtained in [4] and has the following form. Let $D = \{s \in \mathbb{C} : \frac{1}{2} < \sigma < 1\}$, \mathcal{K} be the class of compact subsets of the strip D with connected complements, and let $H(K)$ with $K \in \mathcal{K}$ denote the class of continuous functions on K that are analytic in the interior of K . Moreover, let $\text{meas}A$ stand for the Lebesgue measure of a measurable set $A \subset \mathbb{R}$. Then [4] we have

Theorem 1. *Suppose that the parameter α is transcendental. Let $K \in \mathcal{K}$ and $f(s) \in H(K)$. Then, for every $\varepsilon > 0$ and $\lambda \in \mathbb{R}$,*

$$\liminf_{T \rightarrow \infty} \frac{1}{T} \text{meas} \left\{ \tau \in [0, T] : \sup_{s \in K} |L(\lambda, \alpha, s + i\tau) - f(s)| < \varepsilon \right\} > 0.$$

The inequality of the theorem shows that the set of shifts $L(\lambda, \alpha, s + i\tau)$ approximating a given function $f(s) \in H(K)$ with accuracy ε has a positive lower density. Hence, the set of those shifts is infinite. Theorem 1 can also be found in [5].

Obviously, in view of the periodicity of $e^{2\pi i \lambda m}$, it suffices to assume that $0 < \lambda \leq 1$.

The next universality result for $L(\lambda, \alpha, s)$ was obtained for rational α and λ . If $\lambda = \frac{r}{q}$, $0 < r \leq q$, $(r, q) = 1$, then the sequence $\{e^{2\pi i (r/q)m} : m \in \mathbb{N}_0\}$ is periodic with a period q , and the function $L(\lambda, \alpha, s)$ becomes a periodic Hurwitz zeta-function, whose universality with rational α was considered in [6]. Thus, we have the following statement

Theorem 2. *Suppose that $\alpha = \frac{a}{b}$, $a, b \in \mathbb{N}$, $a < b$, $(a, b) = 1$, $\alpha \neq \frac{1}{2}$, $\lambda = \frac{r}{q}$, $r, q \in \mathbb{N}$, $r < q$, $(r, q) = 1$, and $(bl + a, bq) = 1$ for all $l = 0, 1, \dots, q - 1$. Let $K \in \mathcal{K}$ and $f(s) \in H(K)$. Then, for every $\varepsilon > 0$,*

$$\liminf_{T \rightarrow \infty} \frac{1}{T} \text{meas} \left\{ \tau \in [0, T] : \sup_{s \in K} \left| L\left(\frac{r}{q}, \frac{a}{b}, s + i\tau\right) - f(s) \right| < \varepsilon \right\} > 0.$$

The case of an algebraic irrational α is an open difficult problem.

In this note, we propose a certain "approximation" to universality of the function $L(\lambda, \alpha, s)$ for all parameters α and λ . We recall that $D = \{s \in \mathbb{C} : \frac{1}{2} < \sigma < 1\}$, and denote by $H(D)$ the space of analytic functions on D endowed with the topology of uniform convergence on compacta.

Theorem 3. *Suppose that the parameters λ , $0 < \lambda \leq 1$, and α , $0 < \alpha < 1$, are arbitrary numbers. Then there exists a non-empty closed set $F_{\alpha, \lambda} \subset H(D)$ such that, for every compact subset $K \subset D$, $f(s) \in F_{\alpha, \lambda}$ and $\varepsilon > 0$,*

$$\liminf_{T \rightarrow \infty} \frac{1}{T} \text{meas} \left\{ \tau \in [0, T] : \sup_{s \in K} |L(\lambda, \alpha, s + i\tau) - f(s)| < \varepsilon \right\} > 0.$$

A lower density of shifts $L(\lambda, \alpha, s + i\tau)$ can be replaced by density, but not for all $\varepsilon > 0$. We have

Theorem 4. *Suppose that the parameters λ , $0 < \lambda \leq 1$, and α , $0 < \alpha < 1$, are arbitrary numbers. Then there exists a non-empty closed set $F_{\alpha, \lambda} \subset H(D)$ such that, for every compact subset $K \subset D$ and $f(s) \in F_{\alpha, \lambda}$, the limit*

$$\lim_{T \rightarrow \infty} \frac{1}{T} \text{meas} \left\{ \tau \in [0, T] : \sup_{s \in K} |L(\lambda, \alpha, s + i\tau) - f(s)| < \varepsilon \right\} > 0$$

exists for all but at most countably many $\varepsilon > 0$.

The above theorems remain valid for some compositions $\Phi(L(\lambda, \alpha, s))$, where $\Phi : H(D) \rightarrow H(D)$ is a certain operator.

Theorem 5. *Suppose that the parameters λ , $0 < \lambda \leq 1$, and α , $0 < \alpha < 1$, are arbitrary numbers. There exists a non-empty closed set $F_{\alpha, \lambda} \subset H(D)$ such that if $\Phi : H(D) \rightarrow H(D)$ is a continuous operator such that, for every open set $G \subset H(D)$, the set $(\Phi^{-1}G) \cap F_{\alpha, \lambda}$ is not empty; then, for every compact subset $K \subset D$, $f(s) \in \Phi(F_{\alpha, \lambda})$ and $\varepsilon > 0$,*

$$\liminf_{T \rightarrow \infty} \frac{1}{T} \text{meas} \left\{ \tau \in [0, T] : \sup_{s \in K} |\Phi(L(\lambda, \alpha, s + i\tau)) - f(s)| < \varepsilon \right\} > 0.$$

It is not difficult to see that the condition $(\Phi^{-1}G) \cap F_{\alpha, \lambda} \neq \emptyset$ for every open set $G \subset H(D)$ can be replaced by the following: for every polynomial $p = p(s)$, the set $(\Phi^{-1}\{p\}) \cap F_{\alpha, \lambda}$ is not empty.

We call Theorems 3 – 5 "almost" universality theorems for the Lerch zeta-function.

2. Preparatory results

In this section, we present some measure theory results including the weak convergence in the space $H(D)$. Denote by $\mathcal{B}(X)$ the Borel σ -field of the space X , and for $A \in \mathcal{B}(H(D))$ define

$$P_{T, \alpha, \lambda}(A) = \frac{1}{T} \text{meas} \{ \tau \in [0, T] : L(\lambda, \alpha, s + i\tau) \in A \}.$$

The main result of this section is the following theorem.

Theorem 6. *Suppose that the parameters α , $0 < \alpha < 1$, and λ , $0 < \lambda \leq 1$, are arbitrary numbers. Then, on $(H(D), \mathcal{B}(H(D)))$, there exists a probability measure $P_{\alpha, \lambda}$, such that $P_{T, \alpha, \lambda}$ converges weakly to $P_{\alpha, \lambda}$ as $T \rightarrow \infty$.*

We divide the proof of Theorem 6 into lemmas. The first is a limit theorem on the infinite-dimensional torus. Let $\gamma = \{s \in \mathbb{C} : |s| = 1\}$ and

$$\Omega = \prod_{m=0}^{\infty} \gamma_m,$$

where $\gamma_m = \gamma$ for all $m \in \mathbb{N}_0$. By the Tikhonov theorem, the torus Ω , with the product topology and pointwise multiplication, is a compact topological Abelian group. Denote by $\omega(m)$, $m \in \mathbb{N}_0$, the m th component of the element $\omega \in \Omega$. The characters χ of the group Ω are of the form

$$\chi(\omega) = \prod_{m=0}^{\infty} \omega^{k_m}(m), \quad \omega \in \Omega,$$

where only a finite number of integers k_m is distinct from zero. Therefore, the Fourier transform $g(\underline{k})$, $\underline{k} = \{k_m \in \mathbb{Z} : m \in \mathbb{N}\}$, of a measure P on $(\Omega, \mathcal{B}(\Omega))$ is given by the formula

$$g(\underline{k}) = \int_{\Omega} \left(\prod_{m=0}^{\infty} \omega^{k_m}(m) \right) dP, \quad (1)$$

where only a finite number of integers k_m is distinct from zero. It is well known that the measure P is uniquely determined by its Fourier transform $g(\underline{k})$. Moreover, the convergence of Fourier transforms implies weak convergence for the corresponding probability measures.

Let, for brevity,

$$\underline{k}_{0, \alpha} = \left\{ k_m \in \mathbb{Z} : \sum_{m=0}^{\infty} ' k_m \log(m + \alpha) = 0 \right\}$$

and

$$\hat{\underline{k}}_{0, \alpha} = \left\{ k_m \in \mathbb{Z} : \sum_{m=0}^{\infty} ' k_m \log(m + \alpha) \neq 0 \right\},$$

where the sign “'” shows that only a finite number of integers k_m is distinct from zero. For $A \in (\Omega, \mathcal{B}(\Omega))$, define

$$Q_{T, \alpha}(A) = \frac{1}{T} \text{meas} \{ \tau \in [0, T] : ((m + \alpha)^{-i\tau} : m \in \mathbb{N}_0) \in A \}.$$

Lemma 1. *On $(\Omega, \mathcal{B}(\Omega))$, there exists a probability measure Q_{α} such that $Q_{T, \alpha}$ converges weakly to Q_{α} as $T \rightarrow \infty$. Moreover, the Fourier transform of the measure Q_{α} is*

$$g_{\alpha}(\underline{k}) = \begin{cases} 1 & \text{if } \underline{k} = \underline{k}_{0, \alpha}, \\ 0 & \text{if } \underline{k} = \hat{\underline{k}}_{0, \alpha}. \end{cases} \quad (2)$$

Proof. We apply the Fourier transform method. In view of (1), the Fourier transform $g_{T,\alpha}(\underline{k})$ of $Q_{T,\alpha}$, is of the form

$$\begin{aligned} g_{T,\alpha}(\underline{k}) &= \frac{1}{T} \int_0^T \left(\prod_{m=0}^{\infty} (m + \alpha)^{-i\tau k_m} \right) d\tau \\ &= \frac{1}{T} \int_0^T \exp \left\{ -i\tau \sum_{m=0}^{\infty} k_m \log(m + \alpha) \right\} d\tau. \end{aligned}$$

Hence,

$$g_{T,\alpha}(\underline{k}_{0,\alpha}) = 1,$$

and

$$g_{T,\alpha}(\hat{\underline{k}}_{0,\alpha}) = \frac{1 - \exp \left\{ -iT \sum_{m=0}^{\infty} k_m \log(m + \alpha) \right\}}{iT \sum_{m=0}^{\infty} k_m \log(m + \alpha)}.$$

Therefore,

$$\lim_{T \rightarrow \infty} g_{T,\alpha}(\underline{k}) = g_{\alpha}(\underline{k}),$$

where $g_{\alpha}(\underline{k})$ is given by (2). Since the function $g_{\alpha}(\underline{k})$ is continuous in the discrete topology, this and the continuity theorem for probability measures on compact groups, see, for example, Theorem 1.4.2 from [3], prove the lemma. \square

Lemma 1 allows to prove a limit theorem for absolutely convergent Dirichlet series related to the function $L(\lambda, \alpha, s)$. Let $\sigma_0 > \frac{1}{2}$ be a fixed number,

$$v_n(m, \alpha) = \exp \left\{ - \left(\frac{m + \alpha}{n + \alpha} \right)^{\sigma_0} \right\}, \quad m \in \mathbb{N}_0, \quad n \in \mathbb{N},$$

and

$$L_n(\lambda, \alpha, s) = \sum_{m=0}^{\infty} \frac{e^{2\pi i \lambda m} v_n(m, \alpha)}{(m + \alpha)^s}.$$

Then it is known [5] that the latter Dirichlet series is absolutely convergent for $\sigma > \frac{1}{2}$. The next lemma deals with weak convergence for

$$P_{T,n,\alpha,\lambda}(A) \stackrel{\text{def}}{=} \frac{1}{T} \text{meas} \{ \tau \in [0, T] : L_n(\lambda, \alpha, s + i\tau) \in A \}, \quad A \in \mathcal{B}(H(D)).$$

Lemma 2. *On $(H(D), \mathcal{B}(H(D)))$, there exists a probability measure $\hat{P}_{n,\alpha,\lambda}$ such that $P_{T,n,\alpha,\lambda}$ converges weakly to $\hat{P}_{n,\alpha,\lambda}$ as $T \rightarrow \infty$.*

Proof. Define the function $u_{n,\alpha,\lambda} : \Omega \rightarrow H(D)$ by the formula

$$u_{n,\alpha,\lambda}(\omega) = \sum_{m=0}^{\infty} \frac{e^{2\pi i \lambda m} v_n(m, \alpha) \omega(m)}{(m + \alpha)^s}, \quad \omega \in \Omega.$$

Since the latter series is absolutely convergent for $\sigma > \frac{1}{2}$, the function $u_{n,\alpha,\lambda}$ is continuous; thus, it is $(\mathcal{B}(\Omega), \mathcal{B}(H(D)))$ -measurable. Therefore, the measure Q_{α}

(Q_α is the limit measure in Lemma 1) induces on $(H(D), \mathcal{B}(H(D)))$ the unique probability measure $\hat{P}_{n,\alpha,\lambda} \stackrel{\text{def}}{=} Q_\alpha u_{n,\alpha,\lambda}^{-1}$, where, for $A \in \mathcal{B}(H(D))$,

$$Q_\alpha u_{n,\alpha,\lambda}^{-1}(A) = Q_\alpha \left(u_{n,\alpha,\lambda}^{-1} A \right).$$

By the definitions of $P_{T,n,\alpha,\lambda}$, $Q_{T,\alpha}$ and $u_{n,\alpha,\lambda}$, we have that, for $A \in \mathcal{B}(H(D))$,

$$P_{T,n,\alpha,\lambda}(A) = \frac{1}{T} \text{meas} \left\{ \tau \in [0, T] : ((m + \alpha)^{-i\tau} : m \in \mathbb{N}_0) \in u_{n,\alpha,\lambda}^{-1} A \right\}.$$

Thus, we see that $P_{T,n,\alpha,\lambda} = Q_{T,\alpha} u_{n,\alpha,\lambda}^{-1}$. This together with Lemma 1, the continuity of $u_{n,\alpha,\lambda}$ and Theorem 5.1 of [1] shows that $P_{T,n,\alpha,\lambda}$ converges weakly to the measure $\hat{P}_{n,\alpha,\lambda} \stackrel{\text{def}}{=} Q_\alpha u_{n,\alpha,\lambda}^{-1}$. \square

The next step of the proof of Theorem 6 consists of the approximation in the mean of the function $L(\lambda, \alpha, s)$ by $L_n(\lambda, \alpha, s)$. For this, we recall a metric in $H(D)$ that induces the topology of uniform convergence on compacta. It is well known, see, for example, [2], that there exists a sequence of compact subsets $\{K_l : l \in \mathbb{N}\} \subset D$ such that

$$D = \bigcup_{l=1}^{\infty} K_l,$$

$K_l \subset K_{l+1}$ for all $l \in \mathbb{N}$, and if $K \subset D$ is a compact set, then K lies in K_l for some l . For $g_1, g_2 \in H(D)$, define

$$\rho(g_1, g_2) = \sum_{l=1}^{\infty} 2^{-l} \frac{\sup_{s \in K_l} |g_1(s) - g_2(s)|}{1 + \sup_{s \in K_l} |g_1(s) - g_2(s)|}.$$

Then ρ is the desired metric in the space $H(D)$.

Lemma 3. *Suppose that λ , $0 < \lambda \leq 1$, and α , $0 < \alpha < 1$, are arbitrary numbers. Then*

$$\lim_{n \rightarrow \infty} \limsup_{T \rightarrow \infty} \frac{1}{T} \int_0^T \rho(L(\lambda, \alpha, s + i\tau), L_n(\lambda, \alpha, s + i\tau)) \, d\tau = 0.$$

Proof. Let σ_0 be the same as in the definition of $v_n(m, \alpha)$. Then, for $\sigma > \frac{1}{2}$, we have the integral representation [5]

$$L_n(\lambda, \alpha, s) = \frac{1}{2\pi i} \int_{\sigma_0 - i\infty}^{\sigma_0 + i\infty} L(\lambda, \alpha, s + z) l_n(z, \alpha) \frac{dz}{z}, \quad (3)$$

where

$$l_n(s, \alpha) = \frac{s}{\sigma_0} \Gamma\left(\frac{s}{\sigma_0}\right) (n + \alpha)^s,$$

and $\Gamma(s)$ denotes the Euler gamma-function. Suppose that $K \subset D$ is a fixed compact set, and $\varepsilon > 0$ is such that $\frac{1}{2} + 2\varepsilon \leq \text{Re } w \leq 1 - \varepsilon$ for any point $w \in K$. Let $\theta > 0$. Then, by (3) and the residue theorem,

$$L_n(\lambda, \alpha, s) - L(\lambda, \alpha, s) = \frac{1}{2\pi i} \int_{-\theta - i\infty}^{-\theta + i\infty} L(\lambda, \alpha, s + z) l_n(z, \alpha) \frac{dz}{z} + R_n(s),$$

where

$$R_n(s) = \begin{cases} 0 & \text{if } 0 < \lambda < 1, \\ \frac{l_n(1-s, \alpha)}{1-s} & \text{if } \lambda = 1. \end{cases}$$

Denote the points of K by $s = \sigma + iv$, and taking

$$\theta = \sigma - \varepsilon - \frac{1}{2}, \quad \sigma_0 = \frac{1}{2} + \varepsilon,$$

we find that

$$\begin{aligned} & |L_n(\lambda, \alpha, s + i\tau) - L(\lambda, \alpha, s + i\tau)| \\ & \leq \frac{1}{2\pi} \int_{-\infty}^{\infty} |L(\lambda, \alpha, s + i\tau - \theta + it)| \frac{|l_n(-\theta + it, \alpha)|}{|-\theta + it|} dt + |R_n(s + i\tau)|. \end{aligned}$$

Now, in the integral we replace $t + v$ by t . This gives the inequality

$$\begin{aligned} & |L_n(\lambda, \alpha, s + i\tau) - L(\lambda, \alpha, s + i\tau)| \\ & \leq \frac{1}{2\pi} \int_{-\infty}^{\infty} \left| L\left(\lambda, \alpha, \frac{1}{2} + \varepsilon + i(t + \tau)\right) \right| \frac{|l_n(1/2 + \varepsilon - s + it, \alpha)|}{|1/2 + \varepsilon - s + it|} dt \\ & \quad + |R_n(s + i\tau)|. \end{aligned}$$

Hence,

$$\frac{1}{T} \int_0^T \sup_{s \in K} |L(\lambda, \alpha, s + i\tau) - L_n(\lambda, \alpha, s + i\tau)| d\tau \leq I_1 + I_2, \quad (4)$$

where

$$\begin{aligned} I_1 &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \left(\frac{1}{T} \int_0^T \left| L\left(\lambda, \alpha, \frac{1}{2} + \varepsilon + i(t + \tau)\right) \right| d\tau \right) \\ & \quad \times \sup_{s \in K} \frac{|l_n(1/2 + \varepsilon - s + it, \alpha)|}{|1/2 + \varepsilon - s + it|} dt \end{aligned}$$

and

$$I_2 = \frac{1}{T} \int_0^T \sup_{s \in K} |R_n(s + i\tau)| d\tau.$$

Using the definition of $l_n(s, \alpha)$ and applying the Stirling formula for the gamma-function, we obtain the bound

$$\begin{aligned} & \frac{|l_n(1/2 + \varepsilon - s + it, \alpha)|}{|1/2 + \varepsilon - s + it|} = \frac{(n + \alpha)^{1/2 + \varepsilon - \sigma}}{\sigma_0} \left| \Gamma\left(\frac{1/2 + \varepsilon - \sigma}{\sigma_0} + \frac{i(t - v)}{\sigma_0}\right) \right| \\ & \ll \frac{(n + \alpha)^{-\varepsilon}}{\sigma_0} \left(1 + \frac{|t - v|}{\sigma_0}\right)^{(1/2 + \varepsilon - \sigma)/\sigma_0 - 1/2} \exp\left\{-\frac{\pi}{2\sigma_0}|t - v|\right\}. \quad (5) \end{aligned}$$

Let $v_0 = v_0(K) = \sup_{s \in K} |\operatorname{Im} s| + 1$. Then we have $|t - v| \geq |t| - |v| \geq |t| - v_0$. Therefore, in view of (5),

$$\frac{|l_n(1/2 + \varepsilon - s + it, \alpha)|}{|1/2 + \varepsilon - s + it|} \quad (6)$$

$$\begin{aligned} &\ll \frac{(n + \alpha)^{-\varepsilon}}{\sigma_0} \exp\left\{\frac{\pi v_0}{2\sigma_0}\right\} \exp\left\{-\frac{\pi|t|}{2\sigma_0}\right\} \\ &\ll_{\sigma_0, K} (n + \alpha)^{-\varepsilon} \exp\left\{-\frac{\pi|t|}{2\sigma_0}\right\}. \end{aligned} \quad (7)$$

By the estimate

$$\int_0^T |L(\lambda, \alpha, \sigma + it)|^2 dt \ll T$$

for $\sigma > \frac{1}{2}$, we find that

$$\begin{aligned} &\frac{1}{T} \int_0^T \left| L\left(\lambda, \alpha, \frac{1}{2} + \varepsilon + i(t + \tau)\right) \right| d\tau \\ &\ll \left(\frac{1}{T} \int_0^T \left| L\left(\lambda, \alpha, \frac{1}{2} + \varepsilon + i(t + \tau)\right) \right|^2 d\tau \right)^{1/2} \ll (1 + |t|). \end{aligned}$$

This and (6) show that

$$I_1 \ll_{\sigma_0, K} (n + \alpha)^{-\varepsilon} \int_{-\infty}^{\infty} (1 + |t|) \exp\left\{-\frac{\pi|t|}{2\sigma_0}\right\} dt \ll_{\sigma_0, K} (n + \alpha)^{-\varepsilon}. \quad (8)$$

Similarly to the above, we arrive at the estimate

$$|R_n(s)| \leq \frac{|l_n(1 - s + it, \alpha)|}{|1 - s + it|} \ll_{\sigma_0, K} (n + \alpha)^{1-\sigma} \exp\left\{-\frac{\pi|t|}{2\sigma_0}\right\}.$$

Therefore,

$$I_2 \ll_{\sigma_0, K} (n + \alpha)^{1-\sigma} \frac{1}{T} \int_0^T \exp\left\{-\frac{\pi\tau}{2\sigma_0}\right\} d\tau \ll_{\sigma_0, K} \frac{(n + \alpha)^{1/2-2\varepsilon}}{T}.$$

This estimate, (8) and (4) give

$$\frac{1}{T} \int_0^T \sup_{s \in K} |L(\lambda, \alpha, s + i\tau) - L_n(\lambda, \alpha, s + i\tau)| d\tau \ll_{\sigma_0, K} (n + \alpha)^{-\varepsilon} + \frac{(n + \alpha)^{1-\sigma}}{T}.$$

Hence,

$$\lim_{n \rightarrow \infty} \limsup_{T \rightarrow \infty} \frac{1}{T} \int_0^T \sup_{s \in K} |(L(\lambda, \alpha, s + i\tau) - L_n(\lambda, \alpha, s + i\tau))| d\tau = 0,$$

and the definition of the metric ρ proves the lemma. \square

Now, we recall two notions used in the theory of weak convergence of probability measures. Let $\{P\}$ be a family of probability measures on the space $(X, \mathcal{B}(X))$. The family $\{P\}$ is called relatively compact if every sequence $\{P_n\} \subset \{P\}$ contains a subsequence $\{P_{n_r}\}$ weakly convergent to a certain probability measure P on $(X, \mathcal{B}(X))$, and the family $\{P\}$ is called tight if, for every $\varepsilon > 0$, there exists a compact set $K = K(\varepsilon) \subset X$ such that

$$P(K) > 1 - \varepsilon$$

for all $P \in \{P\}$. These two notions are connected by the Prokhorov theorem [1]: If the family is tight, then it is relatively compact. Hence, it is important to have an information on the tightness of a given family of probability measures. The next lemma consider the relative compactness of the sequence $\{\hat{P}_{n,\alpha,\lambda} : n \in \mathbb{N}\}$, where $\hat{P}_{n,\alpha,\lambda}$ is a limit measure in Lemma 2.

Lemma 4. *The sequence $\{\hat{P}_{n,\alpha,\lambda}\}$ is relatively compact.*

Proof. As it follows from the Prokhorov theorem, it is sufficient to prove that $\{\hat{P}_{n,\alpha,\lambda}\}$ is tight. It is convenient, in place of weak convergence, to use the convergence in distribution. Thus, let ξ be a random variable defined on a certain probability space with measure μ and uniformly distributed on $[0, 1]$. Denote by $\hat{X}_{n,\alpha,\lambda} = \hat{X}_{n,\alpha,\lambda}(s)$ the $H(D)$ -valued random element having the distribution $\hat{P}_{n,\alpha,\lambda}$, and define the $H(D)$ -valued random element as

$$X_{T,n,\alpha,\lambda} = X_{T,n,\alpha,\lambda}(s) = L_n(\lambda, \alpha, s + iT\xi).$$

Using the above random elements, the conclusion of Lemma 2 can be rewritten in the form

$$X_{T,n,\alpha,\lambda} \xrightarrow[T \rightarrow \infty]{\mathcal{D}} \hat{X}_{n,\alpha,\lambda}. \tag{9}$$

The series for $L_n(\lambda, \alpha, s)$ is absolutely convergent for $\sigma > \frac{1}{2}$; therefore

$$\begin{aligned} \lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T |L_n(\lambda, \alpha, \sigma + it)|^2 dt &= \sum_{m=0}^{\infty} \frac{|e^{2\pi i \lambda m}|^2 v_n^2(m, \alpha)}{(m + \alpha)^{2\sigma}} \\ &\leq \sum_{m=0}^{\infty} \frac{1}{(m + \alpha)^{2\sigma}} \leq C_{\sigma,\alpha} < \infty \end{aligned} \tag{10}$$

for $\sigma > \frac{1}{2}$. Let K_l be a compact set from the definition of the metric ρ . Then an application of the Cauchy integral formula and (10) show that

$$\sup_{n \in \mathbb{N}} \limsup_{T \rightarrow \infty} \frac{1}{T} \int_0^T \sup_{s \in K_l} |L_n(\lambda, \alpha, s + i\tau)| d\tau \leq R_{l,\alpha} < \infty. \tag{11}$$

Let $\varepsilon > 0$ be an arbitrary fixed number, and $M_{l,\alpha} = M_{l,\alpha}(\varepsilon) = R_{l,\alpha} 2^l \varepsilon^{-1}$. Then

(11) implies

$$\begin{aligned}
& \limsup_{T \rightarrow \infty} \mu \left(\sup_{s \in K_l} |X_{T,n,\alpha,\lambda}(s)| > M_{l,\alpha} \right) \\
&= \limsup_{T \rightarrow \infty} \frac{1}{T} \text{meas} \left\{ \tau \in [0, T] : \sup_{s \in K_l} |L_n(\lambda, \alpha, s + i\tau)| > M_{l,\alpha} \right\} \\
&\leq \sup_{n \in \mathbb{N}} \limsup_{T \rightarrow \infty} \frac{1}{TM_{l,\alpha}} \int_0^T \sup_{s \in K_l} |L_n(\lambda, \alpha, s + i\tau)| \, d\tau \leq \frac{\varepsilon}{2^l} \quad (12)
\end{aligned}$$

for all $l \in \mathbb{N}$. Define the set

$$H_\varepsilon = \left\{ g \in H(D) : \sup_{s \in K_l} |g(s)| \leq M_{l,\alpha}, l \in \mathbb{N} \right\}.$$

Then the set H_ε is compact in the space $H(D)$, and, in view of (9) and (12),

$$\mu \left(\hat{X}_{n,\alpha,\lambda} \in H_\varepsilon \right) \geq 1 - \varepsilon$$

for all $n \in \mathbb{N}$, or in other words,

$$\hat{P}_{n,\alpha,\lambda}(H_\varepsilon) \geq 1 - \varepsilon$$

for all $n \in \mathbb{N}$, i.e., the sequence $\{\hat{P}_{n,\alpha,\lambda}\}$ is tight. \square

Proof of Theorem 6. By Lemma 4, there exists a subsequence $\{\hat{P}_{n_r,\alpha,\lambda}\}$ weakly convergent to a certain probability measure $P_{\alpha,\lambda}$ on $(H(D), \mathcal{B}(H(D)))$ as $r \rightarrow \infty$, i.e.,

$$\hat{X}_{n_r,\alpha,\lambda} \xrightarrow[r \rightarrow \infty]{\mathcal{D}} P_{\alpha,\lambda}. \quad (13)$$

Define one more $H(D)$ -valued random element

$$X_{T,\alpha,\lambda} = X_{T,\alpha,\lambda}(s) = L(\lambda, \alpha, s + iT\xi).$$

Then Lemma 3 implies, for every $\varepsilon > 0$,

$$\begin{aligned}
& \lim_{n \rightarrow \infty} \limsup_{T \rightarrow \infty} \mu \left(\rho(X_{T,\alpha,\lambda}, X_{T,n,\alpha,\lambda}) \geq \varepsilon \right) \\
&= \lim_{n \rightarrow \infty} \limsup_{T \rightarrow \infty} \frac{1}{T} \text{meas} \left\{ \tau \in [0, T] : \rho(L(\lambda, \alpha, s + i\tau), L_n(\lambda, \alpha, s + i\tau)) \geq \varepsilon \right\} \\
&\leq \lim_{n \rightarrow \infty} \limsup_{T \rightarrow \infty} \frac{1}{T\varepsilon} \int_0^T \rho(L(\lambda, \alpha, s + i\tau), L_n(\lambda, \alpha, s + i\tau)) \, d\tau = 0.
\end{aligned}$$

The latter equality, (9) and (13) show that all conditions of Theorem 4.2 from [1] are satisfied. Therefore,

$$X_{T,\alpha,\lambda} \xrightarrow[T \rightarrow \infty]{\mathcal{D}} P_{\alpha,\lambda},$$

i.e., $P_{T,\alpha,\lambda}$ converges weakly to the measure $P_{\alpha,\lambda}$ as $T \rightarrow \infty$. The theorem is proved. \square

3. Proof of approximation theorems

Proof of Theorem 3. Denote by $F_{\alpha,\lambda}$ the support of the limit measure $P_{\alpha,\lambda}$ in Theorem 6, i.e., $F_{\alpha,\lambda}$ is a minimal closed subset of $H(D)$ such that $P_{\alpha,\lambda}(F_{\alpha,\lambda}) = 1$. Clearly, $F_{\alpha,\lambda} \neq \emptyset$. Moreover, the set $F_{\alpha,\lambda}$ consists of elements $g \in H(D)$ such that for every open neighbourhood G of g , the inequality $P_{\alpha,\lambda}(G) > 0$ is valid.

For $f \in F_{\alpha,\lambda}$, we set

$$G_\varepsilon = \left\{ g \in H(D) : \sup_{s \in K} |g(s) - f(s)| < \varepsilon \right\}.$$

Then G_ε is an open neighbourhood of an element f . Therefore, $P_{\alpha,\lambda}(G_\varepsilon) > 0$. Hence, using the equivalent of weak convergence of probability measures in terms of open sets [1, Theorem 2.1] and Theorem 6, we obtain the inequality

$$\liminf_{T \rightarrow \infty} P_{T,\alpha,\lambda}(G_\varepsilon) \geq P_{\alpha,\lambda}(G_\varepsilon) > 0.$$

Thus, the definitions of $P_{T,\alpha,\lambda}$ and G_ε complete the proof. \square

Proof of Theorem 4. Denote by ∂A the boundary of a set $A \in \mathcal{B}(H(D))$. The set $A \in \mathcal{B}(H(D))$ is called a continuity set of the measure $P_{\alpha,\lambda}$ if $P_{\alpha,\lambda}(\partial A) = 0$. Let the set G_ε be the same as in the proof of Theorem 3. Then ∂G_ε lies in the set $\{g \in H(D) : \sup_{s \in K} |g(s) - f(s)| = \varepsilon\}$, therefore, $\partial G_{\varepsilon_1} \cap \partial G_{\varepsilon_2} = \emptyset$ for different positive ε_1 and ε_2 . This shows that the set G_ε is a continuity set of the measure $P_{\alpha,\lambda}$ for all but at most countably many $\varepsilon > 0$. This remark together with the equivalent of weak convergence of probability measures in terms of continuity sets [1, Theorem 2.1] and Theorem 6 give the inequality

$$\lim_{T \rightarrow \infty} P_{T,\alpha,\lambda}(G_\varepsilon) = P_{\alpha,\lambda}(G_\varepsilon) > 0$$

for all but at most countably many $\varepsilon > 0$. Combining this with definitions $P_{T,\alpha,\lambda}$ and G_ε proves the theorem. \square

Proof of Theorem 5. For $A \in \mathcal{B}(H(D))$, define

$$P_{T,\Phi,\alpha,\lambda}(A) = \frac{1}{T} \text{meas} \{ \tau \in [0, T] : \Phi(L(\lambda, \alpha, s + i\tau)) \in A \}.$$

Since the operator Φ is continuous, Theorem 6 and Theorem 5.1 of [1] show that $P_{T,\Phi,\alpha,\lambda}$ converges weakly to $P_{\Phi,\alpha,\lambda} = P_{\alpha,\lambda}\Phi^{-1}$. It remains to find the support of the measure $P_{\alpha,\lambda}\Phi^{-1}$.

Let g be an arbitrary element of the set $\Phi(F_{\alpha,\lambda})$, and G its any open neighbourhood. Then the set $\Phi^{-1}G$ is open, and by the hypothesis $(\Phi^{-1}G) \cap F_{\alpha,\lambda} \neq \emptyset$, it is an open neighbourhood of a certain element of the set $F_{\alpha,\lambda}$. Therefore, by the definition of $F_{\alpha,\lambda}$, the inequality $P_{\alpha,\lambda}(\Phi^{-1}G) > 0$ is valid. Hence,

$$P_{\alpha,\lambda}\Phi^{-1}(G) = P_{\alpha,\lambda}(\Phi^{-1}G) > 0.$$

This shows that the support of the measure $P_{\alpha,\lambda}\Phi^{-1}$ contains the set $\Phi(F_{\alpha,\lambda})$. Since the support is a closed set, the support of the measure $P_{\alpha,\lambda}\Phi^{-1}$ contains the closure of the set $\Phi(F_{\alpha,\lambda})$.

Further proof repeat that of Theorem 3. For $f \in \Phi(F_{\alpha,\lambda})$ define the set G_ε . Then G_ε is an open neighbourhood of an element of the support of the measure $P_{\alpha,\lambda}\Phi^{-1}$, thus, $P_{\alpha,\lambda}\Phi^{-1}(G_\varepsilon) > 0$. Since $P_{T,\Phi,\alpha,\lambda}$ converges weakly to $P_{\alpha,\lambda}\Phi^{-1}$ as $T \rightarrow \infty$, using the equivalent of weak convergence in terms of open sets, gives the inequality

$$\liminf_{T \rightarrow \infty} P_{T,\Phi,\alpha,\lambda}(G_\varepsilon) \geq P_{\alpha,\lambda}\Phi^{-1}(G_\varepsilon) > 0,$$

and, by the definitions of $P_{T,\Phi,\alpha,\lambda}$ and G_ε ,

$$\liminf_{T \rightarrow \infty} \frac{1}{T} \text{meas} \left\{ \tau \in [0, T] : \sup_{s \in K} |\Phi(L(\lambda, \alpha, s + i\tau)) - f(s)| < \varepsilon \right\} > 0.$$

□

Obviously, Theorem 5 has a modification of the type of Theorem 4.

Acknowledgement

The author thanks the referee for useful remarks and comments.

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