# Selberg's Central Limit Theorem 

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## Outline

BACKGROUND

Selberg's central limit theorem

Proof of Selberg's theorem

Remarks, Analogues and An Application

## Riemann Zeta-function

$$
\begin{aligned}
\zeta(s) & =\sum_{n=1}^{\infty} \frac{1}{n^{s}} \quad \text { for } \quad \Re s>1 \\
& =\prod_{p: \text { prime }}\left(1-\frac{1}{p^{s}}\right)^{-1} \quad \text { for } \quad \Re s>1 .
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- $\zeta(s)$ has an analytic continuation to $\mathbb{C}$ except a simple pole at $s=1$.
- It has symmetries : one with respect to the real axis so that $\zeta(\bar{s})=\zeta(s)$; one with respect to the so-called critical line $\Re s=\frac{1}{2}$ which is a result of its functional equation:

$$
\pi^{-\frac{s}{2}} \Gamma\left(\frac{s}{2}\right) \zeta(s)=\pi^{-\frac{1-s}{2}} \Gamma\left(\frac{1-s}{2}\right) \zeta(1-s) .
$$

## Zeros of the Riemann Zeta-Function

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The zeros in the critical strip $\{s \in \mathbb{C}: 0 \leq \Re s \leq 1\}$ are called nontrivial zeros. A generic one is denoted by $\rho=\beta+i \gamma$, its multiplicity is denoted by $m(\rho)$.


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- Riemann Hypothesis (RH): $\operatorname{Re}(\rho)=\beta=\frac{1}{2}$ for all $\rho$.


## Some Conjectures on the Zeros

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－Montgomery＇s Pair Correlation Conjecture

$$
\frac{1}{N(T)} \sum_{\frac{2 \pi \alpha}{\log T} \leq \gamma-\gamma^{\prime} \leq \frac{2 \pi \beta}{\log T}} 1 \sim \int_{\alpha}^{\beta}\left(1-\frac{\sin ^{2}(\pi x)}{(\pi x)^{2}}+\delta_{0}\right) d x
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- Zero-Spacing Hypothesis (Assuming RH) Let $0<\alpha \leq 1$ be fixed.
$\limsup _{T \rightarrow \infty} \frac{1}{N(T)} \#\left\{0<\gamma_{n} \leq T: 0 \leq \gamma_{n+1}-\gamma_{n} \leq \frac{c}{\log T}\right\} \ll c^{\alpha}$ uniformly for $0<c<1$.


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- Simplicity Conjecture

All zeros are simple, i.e. $m(\rho)=1$ for all $\rho$.

## Riemann-von Mangoldt formula:

$$
N(T)=\frac{T}{2 \pi} \log \frac{T}{2 \pi e}+\frac{1}{\pi} \arg \zeta\left(\frac{1}{2}+i T\right)+\frac{7}{8}+O\left(\frac{1}{T}\right)
$$

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$$

Define

$$
S(t)=\frac{1}{\pi} \arg \zeta\left(\frac{1}{2}+i t\right)
$$

This is defined via continuous variation over the union of line segments one from 2 to $2+i t$, and the other from $2+i t$ to $\frac{1}{2}+i t$ unless $t$ is the ordinate of a nontrivial zero.

## Central Limit Theorem

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Let $X_{1}, X_{2}, \ldots$ be a sequence of bounded random variables with respective means $\mathbb{E} X_{1}, \mathbb{E} X_{2}, \ldots$, and variances
$\operatorname{Var}\left(X_{1}\right), \operatorname{Var}\left(X_{2}\right), \ldots$
If $\sum_{i=1}^{n} \operatorname{Var}\left(X_{i}\right) \rightarrow \infty$ as $n \rightarrow \infty$, then

$$
\lim _{n \rightarrow \infty} \mathbb{P}\left(\frac{X_{1}-\mathbb{E} X_{1}+\cdots+X_{n}-\mathbb{E} X_{n}}{\sqrt{\operatorname{Var}\left(X_{1}\right)+\cdots+\operatorname{Var}\left(X_{n}\right)}} \in[a, b]\right)=\frac{1}{\sqrt{2 \pi}} \int_{a}^{b} e^{-x^{2} / 2} d x
$$

- The value on the left-hand side is the value over $[a, b]$ of the distribution function of the standard Gaussian random variable.


## Selberg's central limit theorem

Theorem (Selberg, 1946)
For $k \in \mathbb{Z}^{+}$,
$\int_{0}^{T} S(t)^{2 k} d t=\frac{(2 k)!}{k!(2 \pi)^{2 k}} T(\log \log T)^{k}+O_{k}\left(T(\log \log T)^{k-1 / 2}\right)$.

## Theorem (Selberg, 1946)

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- Moments of a random variable $Z$ that has Gaussian distribution of mean 0 and variance $\frac{1}{2} \log \log T$ are given as

$$
\mathbb{E}\left[Z^{K}\right]= \begin{cases}\frac{(2 k)!}{k!2^{2 k}}(\log \log T)^{k} & K: \text { even and } K=2 k \\ 0 & K: \text { odd }\end{cases}
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$$

- Distribution is completely determined by moments in the case of Gaussian distribution.


## SELberg's central limit theorem

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## Theorem (From Tsang's thesis, 1984)

$$
\begin{aligned}
& \frac{1}{T} \mu\left\{0<t<T: \frac{\log \left|\zeta\left(\frac{1}{2}+i t\right)\right|}{\sqrt{\frac{1}{2} \log \log T}} \in[a, b]\right\} \\
& =\frac{1}{\sqrt{2 \pi}} \int_{a}^{b} e^{-x^{2} / 2} d x+O\left(\frac{(\log \log \log T)^{2}}{\sqrt{\log \log T}}\right) \\
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$$

## SELBERG'S CENTRAL LIMIT THEOREM

## Theorem

Let $\mathcal{R} \subset \mathbb{C}$ be a rectangle with sides parallel to the coordinate axes.

$$
\begin{aligned}
\frac{1}{T} \mu\{0<t<T & \left.: \frac{\log \zeta\left(\frac{1}{2}+i t\right)}{\sqrt{\log \log T}} \in \mathcal{R}\right\} \\
& =\frac{1}{2 \pi} \int_{\mathcal{R}} e^{-\left(x^{2}+y^{2}\right) / 2} d x d y+O\left(\frac{(\log \log \log T)^{2}}{\sqrt{\log \log T}}\right)
\end{aligned}
$$

## Results prior to Selberg's central limit theorem:

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- $S(t)=O(\log t)$
(von Mangoldt, 1908)


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[^0]- $S(t)=O\left(\frac{\log t}{\log \log t}\right)$ on RH
(Littlewood, 1924)

Here, $f(t)=O(g(t))$ as $t \rightarrow \infty$ means that for some constant $C>0$, we have $|f(t)| \leq C|g(t)|$ for all sufficiently large $t$.

Pointwise bounds succeeding Selberg's theorem:

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- $S(t)=\Omega_{ \pm}\left(\frac{(\log t)^{1 / 3}}{(\log \log t)^{1 / 3}}\right)$ unconditionally
(Tsang, 1986)
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(Tsang, 1986)
- $S(t)=\Omega_{ \pm}\left(\frac{\sqrt{\log t}}{\sqrt{\log \log t}}\right)$ on RH
(Montgomery, 1971)
- On RH,

$$
\begin{aligned}
S(t) & =\Omega_{ \pm}\left(\frac{\sqrt{\log t} \sqrt{\log \log \log t}}{\sqrt{\log \log t}}\right) \\
\left|\zeta\left(\frac{1}{2}+i t\right)\right| & =\Omega\left(\exp \left((1+o(1)) \frac{\sqrt{\log t} \sqrt{\log \log \log t}}{\sqrt{\log \log t}}\right)\right)
\end{aligned}
$$

(Bondarenko and Seip, 2018)

MAXIMUM OF $\log \zeta\left(\frac{1}{2}+i t\right)$
Let $\epsilon>0$ be close to 0 and $0<t<T$.

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S(t)>\epsilon \sqrt{\frac{1}{2} \log \log T}
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with probability of almost

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\frac{1}{\sqrt{2 \pi}} \int_{\epsilon}^{\infty} e^{-x^{2} / 2} d x
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so almost half of the time.

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$$

so almost half of the time. Similar result holds for

$$
S(t)<-\epsilon \sqrt{\frac{1}{2} \log \log T}
$$

Thus, almost all the time

$$
|S(t)|>\epsilon \sqrt{\frac{1}{2} \log \log T}
$$

## Conjectures on the maximum

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Conjecture (Gonek, Farmer, Hughes, 2007)

$$
\max _{0 \leq t \leq T} S(t)=\left(\frac{1}{\pi \sqrt{2}}+o(1)\right) \sqrt{\log T} \sqrt{\log \log T}
$$

and

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\max _{0 \leq t \leq T} \log \left|\zeta\left(\frac{1}{2}+i t\right)\right|=\left(\frac{1}{\sqrt{2}}+o(1)\right) \sqrt{\log T} \sqrt{\log \log T}
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Conjecture (By ?, in ?)

$$
\max _{0 \leq t \leq T} S(t)=(C+o(1)) \frac{\log T}{\log \log T}
$$

and

$$
\max _{0 \leq t \leq T} \log \left|\zeta\left(\frac{1}{2}+i t\right)\right|=(C+o(1)) \frac{\log T}{\log \log T}
$$

Remarks about the proof of Selberg's central limit theorem

## Method of Moments

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STEP 1. Approximate $S(t)$ by the imaginary part of a short polynomial

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Step 2. Compute the moments

$$
\begin{gathered}
\int_{0}^{T}\left(\operatorname{lm} \sum_{p \leq X^{2}} \frac{1}{p^{1 / 2+i t}}\right)^{2 k} d t \\
=\frac{1}{(2 i)^{2 k}} \sum_{j=0}^{2 k}\binom{2 k}{j}\left\{\int _ { 0 } ^ { T } ( \sum _ { p \leq X ^ { 2 } } \frac { 1 } { p ^ { 1 / 2 + i t } } ) ^ { j } \left(\overline{\left.\left.\sum_{p \leq X^{2}} \frac{-1}{p^{1 / 2+i t}}\right)^{2 k-j}\right\} d t}\right.\right.
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## Method of Moments

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\end{gathered}
$$

Note. It can be shown that these moments approximate moments of $S(t)$.

Let $s=\sigma+i t$. Start with the logarithmic derivative of $\zeta(s)$.

$$
\frac{\zeta^{\prime}}{\zeta}(s)=-\sum_{n=1}^{\infty} \frac{\Lambda(n)}{n^{s}} \quad \text { for } \quad \sigma>1
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Define

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\Lambda_{X}(n)= \begin{cases}\Lambda(n) & n \leq X \\ \Lambda(n) \frac{\log \left(X^{2} / n\right)}{\log X} & X \leq n \leq X^{2}\end{cases}
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For convenience, we assume RH.

## Approximate Formula

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Let $s=\sigma+i t$ be other than $1, \rho,-2 n$ and $X \leq t^{2}$.
Selberg:

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& +\frac{1}{\log X} \sum_{n=1}^{\infty} \frac{X^{-2 n-s}-X^{2(-2 n-s)}}{(2 n+s)^{2}}+\frac{X^{2(1-s)}-X^{1-s}}{(1-s)^{2} \log X}
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\end{aligned}
$$

This follows from a Perron type formula for $c=\max \{2,1+\sigma\}$

$$
\frac{1}{2 \pi i} \int_{c-i \infty}^{c+i \infty} \frac{\zeta^{\prime}}{\zeta}(w) \frac{x^{w-s}-x^{2(w-s)}}{(w-s)^{2}} d w
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$$

(Compare this with $\sum_{n \leq X} \frac{\Lambda(n)}{n^{s}}=\frac{1}{2 \pi i} \int_{c-i \infty}^{c+i \infty} \frac{\zeta^{\prime}}{\zeta}(w) \frac{x^{w-s}}{w-s} d w$. )

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For $\sigma \geq \sigma_{1}=\frac{1}{2}+\frac{1}{\log X}$,

$$
\begin{aligned}
\frac{\zeta^{\prime}}{\zeta}(s)= & -\sum_{n \leq X^{2}} \frac{\Lambda_{X}(n)}{n^{s}} \\
& +c X^{1 / 2-\sigma} \sum_{\gamma} \frac{\sigma_{1}-\frac{1}{2}}{\left(\sigma_{1}-\frac{1}{2}\right)^{2}+(t-\gamma)^{2}}+O\left(X^{1 / 2-\sigma}\right)
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\end{aligned}
$$

By comparing these two formulas at $\sigma=\sigma_{1}$,

$$
\sum_{\gamma} \frac{\sigma_{1}-\frac{1}{2}}{\left(\sigma_{1}-\frac{1}{2}\right)^{2}+(t-\gamma)^{2}}=O\left(\left|\sum_{n \leq X^{2}} \frac{\Lambda_{X}(n)}{n^{\sigma_{1}+i t}}\right|\right)+O(\log t)
$$

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\operatorname{Im} \frac{\zeta^{\prime}}{\zeta}(s)= & -\operatorname{Im} \sum_{n \leq X^{2}} \frac{\Lambda_{X}(n)}{n^{s}} \\
& +O\left(X^{1 / 2-\sigma}\left|\sum_{n \leq X^{2}} \frac{\Lambda_{X}(n)}{n^{\sigma_{1}+i t}}\right|\right)+O\left(X^{1 / 2-\sigma} \log t\right)
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\end{aligned}
$$

When $\frac{1}{2} \leq \sigma<\sigma_{1}$, use

$$
\begin{aligned}
& \operatorname{Im}\left\{\frac{\zeta^{\prime}}{\zeta}\left(\sigma_{1}+i t\right)-\frac{\zeta^{\prime}}{\zeta}(s)\right\} \\
& =\operatorname{Im} \sum_{\gamma}\left(\frac{1}{\sigma_{1}+i t-\rho}-\frac{1}{\sigma+i t-\rho}\right)+O(\log t) \\
& =\sum_{\gamma} \frac{(t-\gamma)\left\{\left(\sigma_{1}-\frac{1}{2}\right)^{2}-\left(\sigma-\frac{1}{2}\right)^{2}\right\}}{\left.\left(\left(\sigma-\frac{1}{2}\right)^{2}+(t-\gamma)^{2}\right)\left(\sigma_{1}-\frac{1}{2}\right)^{2}+(t-\gamma)^{2}\right)}+O(\log t)
\end{aligned}
$$

Now integrate:

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$$
\begin{aligned}
S(t)= & -\frac{1}{\pi} \int_{1 / 2}^{\infty} \operatorname{Im} \frac{\zeta^{\prime}}{\zeta}(\sigma+i t) d \sigma \\
=- & \frac{1}{\pi} \int_{\sigma_{1}}^{\infty} \operatorname{Im} \frac{\zeta^{\prime}}{\zeta}(\sigma+i t) d \sigma-\frac{1}{\pi}\left(\sigma_{1}-\frac{1}{2}\right) \operatorname{Im} \frac{\zeta^{\prime}}{\zeta}\left(\sigma_{1}+i t\right) \\
& +\frac{1}{\pi} \int_{1 / 2}^{\sigma_{1}} \operatorname{Im}\left\{\frac{\zeta^{\prime}}{\zeta}\left(\sigma_{1}+i t\right)-\frac{\zeta^{\prime}}{\zeta}(\sigma+i t)\right\} d \sigma
\end{aligned}
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Now integrate:

$$
\begin{aligned}
& S(t)=-\frac{1}{\pi} \int_{1 / 2}^{\infty} \operatorname{Im} \frac{\zeta^{\prime}}{\zeta}(\sigma+i t) d \sigma \\
&=-\frac{1}{\pi} \int_{\sigma_{1}}^{\infty} \operatorname{Im} \frac{\zeta^{\prime}}{\zeta}(\sigma+i t) d \sigma-\frac{1}{\pi}\left(\sigma_{1}-\frac{1}{2}\right) \operatorname{Im} \frac{\zeta^{\prime}}{\zeta}\left(\sigma_{1}+i t\right) \\
&+\frac{1}{\pi} \int_{1 / 2}^{\sigma_{1}} \operatorname{Im}\left\{\frac{\zeta^{\prime}}{\zeta}\left(\sigma_{1}+i t\right)-\frac{\zeta^{\prime}}{\zeta}(\sigma+i t)\right\} d \sigma
\end{aligned}
$$

Substitute all the expressions we previously obtained:

$$
S(t)=\frac{1}{\pi} \operatorname{lm} \sum_{n \leq X^{2}} \frac{\Lambda_{X}(n)}{n^{s} \log n}+O\left(\frac{1}{\log X}\left|\sum_{n \leq X^{2}} \frac{\Lambda_{X}(n)}{n^{\sigma_{1}+i t}}\right|\right)+O\left(\frac{\log t}{\log X}\right)
$$

## Approximation by a sum over primes

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S(t)=\frac{1}{\pi} \operatorname{lm} \sum_{n \leq x^{2}} \frac{\Lambda_{x}(n)}{n^{1 / 2+i t} \log n}+O\left(\frac{1}{\log X}\left|\sum_{n \leq x^{2}} \frac{\Lambda_{x}(n)}{\sigma^{\sigma_{1}+i t}}\right|\right)+O\left(\frac{\log t}{\log X}\right)
$$

Taking a step further，we can prove that

$$
S(t) \approx \frac{1}{\pi} \operatorname{lm} \sum_{p \leq x^{2}} \frac{1}{p^{1 / 2+i t}}
$$

with a small error．

## Note. 1

Selberg avoids the assumption of RH by using

$$
\Lambda_{X}(n)= \begin{cases}\Lambda(n) & n \leq X \\ \Lambda(n) \frac{\log ^{2}\left(X^{3} / n\right)-2 \log ^{2}\left(X^{2} / n\right)}{2 \log ^{2} X} & X \leq n \leq X^{2} \\ \Lambda(n) \frac{\log ^{2}\left(X^{3} n\right)}{2 \log ^{2} X} & X^{2} \leq n \leq X^{3}\end{cases}
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$$

This comes from

$$
\begin{aligned}
\frac{\zeta^{\prime}}{\zeta}(s)= & -\sum_{n \leq X^{3}} \frac{\Lambda_{X}(n)}{n^{s}}+\frac{1}{\log ^{2} X} \sum_{\rho} \frac{X^{\rho-s}\left(1-X^{\rho-s}\right)^{2}}{(\rho-s)^{3}} \\
& +\frac{1}{\log ^{2} X} \sum_{n=1}^{\infty} \frac{X^{-2 n-s}\left(1-X^{-2 n-s}\right)^{2}}{(2 n+s)^{3}}+\frac{X^{1-s}\left(1-X^{1-s}\right)^{2}}{(1-s)^{3} \log ^{2} X}
\end{aligned}
$$

by considering $\frac{1}{2 \pi i} \int_{c-i \infty}^{c+i \infty} \frac{\zeta^{\prime}}{\zeta}(w) \frac{x^{w-s}\left(1-x^{w-s}\right)^{2}}{(w-s)^{3} \log ^{2} X} d w$.

## Note. 2

## Note. 2

Selberg avoids the assumption of RH by using

$$
\sigma_{1}=\sigma_{X, t}=\frac{1}{2}+\max _{\rho=\beta+i \gamma}\left(\beta-\frac{1}{2}, \frac{2}{\log X}\right)
$$

where $\gamma$ of $\rho$ satisfies

$$
|\gamma-t| \leq \frac{X^{3\left(\beta-\frac{1}{2}\right)}}{\log X}
$$

This ensures that $\sigma_{1}+$ it lies sufficiently away from any zero $\rho$.

## Moments of the polynomial

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$$
\begin{aligned}
& \int_{0}^{T}\left(\operatorname{lm} \sum_{p \leq X^{2}} \frac{1}{p^{1 / 2+i t}}\right)^{2 k} d t \\
& =\frac{1}{(2 i)^{2 k}} \sum_{j=0}^{2 k}\binom{2 k}{j} \int_{0}^{T}\left(\sum_{p \leq X^{2}} \frac{1}{p^{1 / 2+i t}}\right)^{j}\left(\overline{\left.\sum_{p \leq X^{2}} \frac{-1}{p^{1 / 2+i t}}\right)^{2 k-j} d t}\right.
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\end{aligned}
$$

Here the $j$ th term includes

$$
\sum_{p_{i}, q_{i} \leq X^{2}} \frac{1}{\sqrt{p_{1} \ldots p_{j} q_{1} \ldots q_{2 k-j}}} \int_{0}^{T}\left(\frac{q_{1} \ldots q_{2 k-j}}{p_{1} \ldots p_{j}}\right)^{i t} d t
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$$

The primes need to 'pair up' for the maximum contribution. This happens at the middle term $j=k$ and when $p_{i}=q_{i}$ with the $p_{i}$ all distinct.

This diagonal term gives

$$
\begin{aligned}
\sum_{\substack{p_{i} \leq X^{2}, p_{i} \text { distinct }}} \frac{1}{p_{1} \ldots p_{k}} & =\left(\sum_{p \leq X^{2}} \frac{1}{p}\right)^{k}+O_{k}\left(\left(\sum_{p \leq X^{2}} \frac{1}{p}\right)^{k-1}\right) \\
& \approx(\log \log X)^{k} \approx(\log \log T)^{k}
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$$

The coefficients

$$
\frac{(2 k)!}{2^{2 k} k!}
$$

result from counting the primes $p_{1}, \ldots, p_{j}, q_{1}, \ldots, q_{2 k-j}$ that pair up. The $(2 k)$ th moment of a standard Gaussian random variable is

$$
\frac{(2 k)!}{2^{k} k!}
$$

Remarks, Analogues and An Application

## How sharp is Selberg's CLT?

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Theorem

$$
\begin{aligned}
& \frac{1}{T} \mu\left\{0<t<T: \frac{\log \left|\zeta\left(\frac{1}{2}+i t\right)\right|}{\sqrt{\frac{1}{2} \log \log T}} \in[a, b]\right\} \\
& =\frac{1}{\sqrt{2 \pi}} \int_{a}^{b} e^{-x^{2} / 2} d x+O\left(\frac{(\log \log \log T)^{2}}{\sqrt{\log \log T}}\right) \\
& \begin{aligned}
\frac{1}{T} \mu\{0<t<T & \left.: \frac{\arg \zeta\left(\frac{1}{2}+i t\right)}{\sqrt{\frac{1}{2} \log \log T}} \in[a, b]\right\} \\
& =\frac{1}{\sqrt{2 \pi}} \int_{a}^{b} e^{-x^{2} / 2} d x+O\left(\frac{\log \log \log T}{\sqrt{\log \log T}}\right)
\end{aligned}
\end{aligned}
$$

Let $\left(\theta_{p}\right)_{p}$ denote a collection of i.i.d. random variables that are uniformly distributed over the unit interval.

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\mathcal{P}(\underline{\theta})=\sum_{p \leq X^{2}} \frac{e^{2 \pi i \theta_{p}}}{\sqrt{p}}
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Note that as a sum of random variables, $\operatorname{Im} \mathcal{P}(\underline{\theta})$ satisfies

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\operatorname{Var}(\operatorname{Im} \mathcal{P}(\underline{\theta}))=\frac{1}{2} \sum_{p \leq X^{2}} \frac{1}{p} \approx \frac{1}{2} \log \log X .
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This tends to $\infty$ as $X \rightarrow \infty$.

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Theorem (Central limit theorem)

$$
\mathbb{P}\left(\frac{\operatorname{lm}(\mathcal{P}(\underline{\theta}))}{\sqrt{\frac{1}{2} \log \log X}} \in[a, b]\right)=\frac{1}{\sqrt{2 \pi}} \int_{a}^{b} e^{-x^{2} / 2} d x+O\left(\frac{1}{\sqrt{\log \log X}}\right)
$$

## Central Limit Theorem

Let $X_{1}, X_{2}, \ldots$ be a sequence of bounded random variables with respective means $\mathbb{E} X_{1}, \mathbb{E} X_{2}, \ldots$, and variances
$\operatorname{Var}\left(X_{1}\right), \operatorname{Var}\left(X_{2}\right), \ldots$
If $\sum_{i=1}^{n} \operatorname{Var}\left(X_{i}\right) \rightarrow \infty$ as $n \rightarrow \infty$, then
$\lim _{n \rightarrow \infty} \mathbb{P}\left(\frac{X_{1}-\mathbb{E} X_{1}+\cdots+X_{n}-\mathbb{E} X_{n}}{\sqrt{\operatorname{Var}\left(X_{1}\right)+\cdots+\operatorname{Var}\left(X_{n}\right)}} \in[a, b]\right)=\frac{1}{\sqrt{2 \pi}} \int_{a}^{b} e^{-x^{2} / 2} d x$.

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- We thus have no central limit theorem for

$$
\sum_{p \leq X^{2}} \frac{e^{2 \pi i \theta_{p}}}{p^{\sigma}} \quad \text { when } \quad \sigma>\frac{1}{2}
$$

Bohr \& Jessen
For $\frac{1}{2}<\sigma \leq 1$ fixed and $\mathcal{R}$ a rectangle in $\mathbb{C}$ with sides parallel to the coordinate axes, as $T \rightarrow \infty$

$$
\frac{1}{T} \mu\{T<t \leq 2 T: \log \zeta(\sigma+i t) \in \mathcal{R}\} \rightarrow \mathbb{F}_{\sigma}(z \in \mathcal{R})
$$

for a probability distribution function $\mathbb{F}_{\sigma}$.

## Other central limit theorems

## Example.

Example. Let $\chi$ be a primitive Dirichlet character modulo $q$ and

$$
L(s, \chi)=\sum_{n=1}^{\infty} \frac{\chi(n)}{n^{s}} \quad \text { for } \operatorname{Re}(s)>1
$$

We have

$$
\begin{aligned}
\frac{1}{T} \mu\{0<t<T & \left.: \frac{\log \left|L\left(\frac{1}{2}+i t, \chi\right)\right|}{\sqrt{\frac{1}{2} \log \log T}} \in[a, b]\right\} \\
& =\frac{1}{\sqrt{2 \pi}} \int_{a}^{b} e^{-x^{2} / 2} d x+O\left(\frac{(\log \log \log T)^{2}}{\sqrt{\log \log T}}\right)
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\end{aligned}
$$

Selberg. Then 2020, Hsu and Wong: A linear combination of type

$$
a_{1} \log \left|L\left(\frac{1}{2}+i t, \chi_{1}\right)\right|+\cdots+a_{n} \log \left|L\left(\frac{1}{2}+i t, \chi_{n}\right)\right|
$$

has an approximate Gaussian distribution with mean 0 and variance $\frac{1}{2}\left(a_{1}^{2}+\cdots+a_{n}^{2}\right) \log \log T$.

A $q$-Analogue of Selberg's theorem

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Let $\chi$ be a primitive Dirichlet character modulo $q$ and

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Define

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$$

Selberg: For $|t| \leq q^{\frac{1}{4}-\epsilon}$,
$\sum_{\chi(\bmod q)}^{\prime} S(t, \chi)^{2 k}=\frac{(2 k)!}{(2 \pi)^{2 k} k!} \phi(q)(\log \log q)^{k}+O_{k}\left(\phi(q)(\log \log q)^{k-1}\right)$

A CLT OVER ARITHMETIC PROGRESSIONS

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Let $\alpha>0$ and $\beta \in \mathbb{R}$.
Consider the arithmetic progression $\{\alpha n+\beta\}$ as $n \in \mathbb{Z}$.

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## Li \& Radziwitt, 2012

On the Riemann hypothesis (RH), the asymptotic behavior of $\arg \zeta\left(\frac{1}{2}+i(\alpha n+\beta)\right)$ over $n \in(T, 2 T]$ can be described by a central limit theorem as $T \rightarrow \infty$.

A CLT over shifted Gram points

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Define a real-valued function $Z(t)$ from

$$
\zeta\left(\frac{1}{2}+i t\right)=Z(t) e^{-i \theta(t)} .
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Gram points are of the form $\frac{1}{2}+$ it for $t$ satisfying $\theta(t) \equiv 0(\bmod \pi)$.

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$\frac{1}{2}+i g_{n}$ is a shifted Gram point if for $-\pi<\phi \leq \pi$,

$$
\theta\left(g_{n}\right) \equiv-\phi(\bmod \pi) \quad \text { or } \quad \theta\left(g_{n}\right)=n \pi-\phi \quad \text { for some } n
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$$

Lester, 2013
On the assumption of a zero-spacing hypothesis,

$$
\begin{aligned}
& \lim _{T \rightarrow \infty} \frac{1}{N_{g}(T)} \#\left\{T<g_{n} \leq 2 T: \frac{\log \left|\zeta\left(\frac{1}{2}+i g_{n}\right)\right|}{\sqrt{\frac{1}{2} \log \log T}}\right.\in[a, b]\} \\
&=\frac{1}{\sqrt{2 \pi}} \int_{a}^{b} e^{-x^{2} / 2} d x
\end{aligned}
$$

A CLT over nontrivial zeros

## A CLT over nontrivial zeros

## C., 2020

Assume RH. Let $z=u+i v$ be nonzero with $0<u \ll \frac{1}{\log T}$ and $|v| \ll \frac{1}{\log T}$. Then

$$
\begin{aligned}
\frac{1}{N(T)} \#\{0<\gamma \leq T: & \left.\frac{\arg \zeta(\rho+z)}{\sqrt{\frac{1}{2} \log \log T}} \in[a, b]\right\} \\
& =\frac{1}{\sqrt{2 \pi}} \int_{a}^{b} e^{-x^{2} / 2} d x+O\left(\frac{\log \log \log T}{\sqrt{\log \log T}}\right)
\end{aligned}
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Assume RH and Montgomery's Pair Correlation Conjecture. Let $z=u+i v$ be nonzero with $0<u \ll \frac{1}{\log T}$ and $|v| \ll \frac{1}{\log T}$. Then

$$
\begin{aligned}
\frac{1}{N(T)} \#\{0<\gamma & \left.\leq T: \frac{\log |\zeta(\rho+z)|-M(\rho, z)}{\sqrt{\frac{1}{2} \log \log T}} \in[a, b]\right\} \\
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M(\rho, z)=m(\rho+i v)\left(\log \left(\frac{e u \log T}{4}\right)-\frac{u \log T}{4}\right)
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$$
M(\rho, z)=m(\rho+i v)\left(\log \left(\frac{e u \log T}{4}\right)-\frac{u \log T}{4}\right)
$$

This is uniform in $u$. Can take $v=0$ and let $u \rightarrow 0$.

## Corollary (C., 2020)

Assume that all the zeros $\rho$ are simple. Under RH and Montgomery's Pair Correlation Conjecture,

$$
\begin{aligned}
\frac{1}{N(T)} \#\{0<\gamma \leq T: & \left.\frac{\log \left(\left|\zeta^{\prime}(\rho)\right| / \log T\right)}{\sqrt{\frac{1}{2} \log \log T}} \in[a, b]\right\} \\
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- Result of Hejhal.
- About $\arg \zeta^{\prime}(\rho)$.
(Stopple, 2020)


## Stopple, Notes on the Phase Statistics of the Riemann Zeros, [ARXiv: 2007.08008]

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Both histograms use the $\gamma_{n}$ with $5 \cdot 10^{6} \leq n \leq 10^{7}$.

## Theorem (C., 2021)

Let $a_{1}, a_{2}, \ldots, a_{n} \in \mathbb{R}$ and

$$
\mathcal{L}(\rho)=a_{1} \log \left|L\left(\rho, \chi_{1}\right)\right|+\cdots+a_{n} \log \left|L\left(\rho, \chi_{n}\right)\right|
$$

Here $\chi_{1}, \ldots, \chi_{n}$ are distinct primitive Dirichlet characters with conductors bounded by T. Assume the generalized RH and that $L\left(\rho, \chi_{j}\right)$ is never 0 for each $j$. Further, suppose that for each $1 \leq j \leq n$, Hypothesis $\mathscr{H}_{\alpha, \chi_{j}}$ is true for some $\alpha \in(0,1]$. For $A<B$, we have

$$
\begin{aligned}
\frac{1}{N(T)} \#\{0<\gamma \leq T & \left.: \frac{\mathcal{L}(\rho)}{\sqrt{\left(\frac{1}{2} \sum_{j=1}^{n} a_{j}^{2}\right) \log \log T}} \in[A, B]\right\} \\
& =\frac{1}{\sqrt{2 \pi}} \int_{A}^{B} e^{-x^{2} / 2} d x+O\left(\frac{(\log \log \log T)^{2}}{\sqrt{\log \log T}}\right)
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## Zeros of linear combinations of Dirichlet L－FUNCTIONS

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Consider the function

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F(s)=c_{1} L\left(s, \chi_{1}\right)+\cdots+c_{n} L\left(s, \chi_{n}\right)
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for primitive $L$－functions $L\left(s, \chi_{1}\right), \ldots, L\left(s, \chi_{n}\right)$ with the same conductor．Selberg＇s theorem also holds for these Dirichlet L－functions．

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- Bombieri \& Hejhal, 1995 Suppose that the $L_{j}$ satisfy the GRH and a zero-spacing hypothesis. Then $100 \%$ of the zeros of $F$ are simple and are on the critical line.


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for primitive $L$-functions $L\left(s, \chi_{1}\right), \ldots, L\left(s, \chi_{n}\right)$ with the same conductor. Selberg's theorem also holds for these Dirichlet $L$-functions. Assume $c_{j} \in \mathbb{R}$ and that each $L_{j}$ satisfies the same functional equation.

- Bombieri \& Hejhal, 1995 Suppose that the $L_{j}$ satisfy the GRH and a zero-spacing hypothesis. Then $100 \%$ of the zeros of $F$ are simple and are on the critical line.
- Selberg, 1998 Unconditionally, a positive proportion of the zeros of $F(s)$ lie on the critical line.

$$
F(s)=c_{1} L\left(s, \chi_{1}\right)+\cdots+c_{n} L\left(s, \chi_{n}\right)
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## (Montgomery)

The value distribution of $F\left(\frac{1}{2}+i t\right)$ can be studied by using the central limit theorems for the $\frac{\log \left|L\left(\frac{1}{2}+i t, \chi_{j}\right)\right|}{\sqrt{\frac{1}{2} \log \log T}}$ because:

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- $\log \left|L\left(\frac{1}{2}+i t, \chi_{j}\right)\right|-\log \left|L\left(\frac{1}{2}+i t, \chi_{k}\right)\right|$ has a Gaussian distribution with mean 0 and variance $\log \log T$. Therefore, it is large most of the time.

Thank you！

## Beurling-Selberg Functions

$$
\operatorname{sgn}(x)=F_{\Delta}(x)+O\left(\frac{\sin ^{2}(\pi \Delta x)}{(\pi \Delta x)^{2}}\right)
$$

for

$$
F_{\Delta}(x)=\operatorname{lm} \int_{0}^{\Delta}\left(\frac{2}{\pi \Delta} u+2\left(1-\frac{u}{\Delta}\right)\left(\frac{\pi}{\Delta} u\right)\right) e^{2 \pi i x u} \frac{d u}{u}
$$

- Using this, one can write an approximation for

$$
\mathbb{1}_{[a, b]}(x)=\frac{\operatorname{sgn}(x-a)}{2}-\frac{\operatorname{sgn}(x-b)}{2}+\frac{\delta_{a}(x)}{2}+\frac{\delta_{b}(x)}{2} .
$$

- Let $x=\operatorname{Im} \sum_{p \leq X^{2}} \frac{1}{p^{1 / 2+i t}}$.


## Majorants and Minorants

There are nice Beurling-Selberg functions $F_{-}(x)$ and $F_{+}(x)$ such that

$$
F_{-}(x) \leq \mathbb{1}_{[-\Delta, \Delta]}(x) \leq F_{+}(x)
$$

2005, Goldston \& Gonek: On RH,

$$
|S(t)| \leq\left(\frac{1}{2}+o(1)\right) \frac{\log t}{\log \log t}
$$

Succeeding work:

- 2009, Chandee \& Soundararajan: On RH,

$$
\log \left|\zeta\left(\frac{1}{2}+i t\right)\right| \leq\left(\frac{\log 2}{2}+o(1)\right) \frac{\log t}{\log \log t}
$$

- 2013, Chandee, Carneiro \& Milinovich: On RH,

$$
|S(t)| \leq\left(\frac{1}{4}+o(1)\right) \frac{\log t}{\log \log t}
$$

Example. Chandee \& Soundararajan: On RH,

$$
\log \left|\zeta\left(\frac{1}{2}+i t\right)\right| \leq\left(\frac{\log 2}{2}+o(1)\right) \frac{\log t}{\log \log t}
$$

$-\log \left|\zeta\left(\frac{1}{2}+i t\right)\right|=\log t+O(1)-\frac{1}{2} \sum_{\gamma} \log \frac{4+(t-\gamma)^{2}}{(t-\gamma)^{2}}$

- Let $f(x)=\log \frac{4+x^{2}}{x^{2}}$. There is an entire function $g_{\Delta}(x)$ with $\hat{g}_{\Delta}(x)$ having compact support and

$$
f(x) \geq g_{\Delta}(x)
$$

- Compute $\sum_{\gamma} g_{\Delta}(t-\gamma)$ by using an explicit formula that is applicable to nice functions.


[^0]:    (von Mangoldt, 1908)

