

APPLICATION OF THE HURWITZ ZETA FUNCTION TO THE EVALUATION OF CERTAIN INTEGRALS

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ABSTRACT. The Hurwitz zeta function $\zeta(s, a)$ is defined by the series

$$\zeta(s, a) = \sum_{n=0}^{\infty} \frac{1}{(n+a)^s},$$

for $0 < a \leq 1$ and $\sigma = \operatorname{Re}(s) > 1$, and can be continued analytically to the whole complex plane except for a simple pole at $s = 1$ with residue 1. The integral functions $C(s, a)$ and $S(s, a)$ are defined in terms of the Hurwitz zeta function as follows:

$$C(s, a) = \frac{(2\pi)^s}{4} \frac{(\zeta(1-s, a) + \zeta(1-s, 1-a))}{\Gamma(s) \cos \frac{\pi}{2}s},$$

$$S(s, a) = \frac{(2\pi)^s}{4} \frac{(\zeta(1-s, a) - \zeta(1-s, 1-a))}{\Gamma(s) \sin \frac{\pi}{2}s}.$$

Using integral representations of $C(s, a)$ and $S(s, a)$, we evaluate explicitly a class of improper integrals. For example if $0 < a < 1$ we show that

$$\int_0^{\infty} \frac{e^{-x} \log x}{e^{-2x} - 2e^{-x} \cos 2\pi a + 1} dx = \frac{\pi}{2} \frac{1}{\sin 2\pi a} \log \left((2\pi)^{1-2a} \frac{\Gamma(1-a)}{\Gamma(a)} \right).$$

1. **Introduction.** The Hurwitz zeta function $\zeta(s, a)$ is defined by the series

$$(1.1) \quad \zeta(s, a) = \sum_{n=0}^{\infty} \frac{1}{(n+a)^s}$$

for $0 < a \leq 1$ and $\sigma = \operatorname{Re}(s) > 1$. The reader will find the basic properties of $\zeta(s, a)$ in [3, Chapter 12]. When $a = 1$ $\zeta(s, a)$ reduces to the Riemann zeta function

$$\zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s}.$$

Following [17, §2.17], an integral representation of $\zeta(s, a)$ is

$$(1.2) \quad \zeta(s, a) = \frac{1}{\Gamma(s)} \int_0^{\infty} \frac{e^{(1-a)x}}{e^x - 1} x^{s-1} dx, \quad \sigma > 1.$$

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Using this integral representation $\zeta(s, a)$ can be continued analytically to the whole complex plane except for a simple pole at $s = 1$ with residue 1 by means of the integral

$$(1.3) \quad \zeta(s, a) = \frac{e^{-\pi is}\Gamma(1-s)}{2\pi i} \int_C \frac{e^{(1-a)z}}{e^z - 1} z^{s-1} dz,$$

where C is the contour consisting of the real axis from ∞ to ϵ ($0 < \epsilon$), the circle $|z| = \epsilon$, and the real axis from ϵ to ∞ . We remark that relations and values for the Hurwitz zeta function and its derivatives have been given by many authors, see for example [1], [2], [4], [5], [6], [7], [9], [10], [14], [15].

For $\sigma < 0$ we deduce from (1.3) that $\zeta(s, a)$ can be expressed in the form

$$(1.4) \quad \zeta(s, a) = \frac{2\Gamma(1-s)}{(2\pi)^{1-s}} \left(\sin \frac{\pi s}{2} C(1-s, a) + \cos \frac{\pi s}{2} S(1-s, a) \right),$$

where $C(s, a)$ and $S(s, a)$ are the functions defined by

$$(1.5) \quad C(s, a) = \sum_{n=1}^{\infty} \frac{\cos 2n\pi a}{n^s}, \quad S(s, a) = \sum_{n=1}^{\infty} \frac{\sin 2n\pi a}{n^s}, \quad 0 < a < 1, \quad \sigma > 0.$$

The functions $C(s, a)$ and $S(s, a)$ can be continued analytically to the whole complex plane. In terms of the Hurwitz zeta function, we define the functions

$$(1.6) \quad \lambda(s, a) = \zeta(s, a) + \zeta(s, 1-a) = \frac{4}{(2\pi)^{1-s}} \Gamma(1-s) \sin \frac{\pi s}{2} C(1-s, a),$$

$$(1.7) \quad \mu(s, a) = \zeta(s, a) - \zeta(s, 1-a) = \frac{4}{(2\pi)^{1-s}} \Gamma(1-s) \cos \frac{\pi s}{2} S(1-s, a).$$

In §2 we determine explicitly the value of $S'(1, a)$, $0 < a < 1$ (see Proposition). We also obtain integral representations of $C(s, a)$ and $S(s, a)$ (see (2.16) and (2.17)).

In §3 we use the integral representations for $C(s, a)$ and $S(s, a)$ to evaluate a class of improper integrals. One of the results obtained is the following: for $0 < a < 1$

$$\int_0^{\infty} \frac{e^{-x} \log x}{e^{-2x} - 2e^{-x} \cos 2\pi a + 1} dx = \frac{\pi}{2} \frac{1}{\sin 2\pi a} \log \left((2\pi)^{1-2a} \frac{\Gamma(1-a)}{\Gamma(a)} \right).$$

This integral can be found in [13, p. 572]. Special cases of this integral are discussed in [18]. In addition the integral

$$\int_0^{\infty} \frac{(e^{-x} \cos 2\pi a - e^{-2x}) \log x}{e^{-2x} - 2e^{-x} \cos 2\pi a + 1} dx$$

is evaluated for certain values of a , namely, $a = 1/2, 1/3, 1/4, 1/6$. The values of the integrals obtained when $a = 1/2, 1/4$ appear in [13, p. 572] but those for $a = 1/3, 1/6$ appear to be new.

Finally in §4 we use the integral representations of $S(s, 1/4)$ (resp. $C(s, 0)$ and $C(s, 1/2)$) to obtain the following integral representation of $\sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)^s}$ (resp. $\sum_{n=1}^{\infty} \frac{1}{n^s}$):

$$S(s) = S(s, 1/4) = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)^s} = \frac{1}{\Gamma(s)} \int_0^{\infty} \frac{e^x}{e^{2x} + 1} x^{s-1} dx, \quad \sigma > 0,$$

$$\zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s} = \frac{1}{(1 - \frac{1}{2^s})\Gamma(s)} \int_0^{\infty} \frac{e^x}{e^{2x} - 1} x^{s-1} dx, \quad \sigma > 1.$$

Using the first of these representations with $s = 2k + 1$, we obtain a new recurrence relation for $S(2k + 1)$. The second of the two representations with $s = 2k$ yields the recurrence relation for $\zeta(2k)$ given by G. Stoica in [16].

2. **Evaluation of $S'(1, a)$.** From the theory of Fourier series, for $0 < a < 1$, we have

$$(2.1) \quad S(1, a) = \sum_{n=1}^{\infty} \frac{\sin 2n\pi a}{n} = \pi \left(\frac{1}{2} - a \right),$$

$$(2.2) \quad C(1, a) = \sum_{n=1}^{\infty} \frac{\cos 2n\pi a}{n} = -\log(2 \sin \pi a).$$

From (1.4) and (2.1), we obtain

$$(2.3) \quad \zeta(0, a) = \sum_{n=1}^{\infty} \frac{\sin 2n\pi a}{n\pi} = \frac{1}{2} - a,$$

and hence by (1.6) and (1.7), we have

$$(2.4) \quad \lambda(0, a) = \zeta(0, a) + \zeta(0, 1 - a) = 0,$$

$$(2.5) \quad \mu(0, a) = \zeta(0, a) - \zeta(0, 1 - a) = 1 - 2a.$$

PROPOSITION. For $0 < a < 1$, we have

$$(2.6) \quad S'(1, a) = \frac{\pi}{2} \left\{ \log \frac{\Gamma(1 - a)}{\Gamma(a)} + (1 - 2a)(\gamma + \log 2\pi) \right\}.$$

PROOF. Differentiating both sides of (1.7), putting $s = 0$, and appealing to (2.1) and (2.5), we obtain

$$(2.7) \quad \mu'(0, a) = (\gamma + \log 2\pi)(1 - 2a) - \frac{2}{\pi} S'(1, a).$$

However, from Hermite's formula for the Hurwitz zeta function

$$(2.8) \quad \zeta(s, a) = \frac{1}{2} a^{-s} + \frac{a^{1-s}}{s-1} + 2 \int_0^{\infty} (a^2 + y^2)^{-\frac{s}{2}} \left\{ \sin \left(s \arctan \frac{y}{a} \right) \right\} \frac{dy}{e^{2\pi y} - 1},$$

it is easy to see ([19, p. 271]) that

$$(2.9) \quad \zeta'(0, a) = \log \Gamma(a) - \frac{1}{2} \log 2\pi$$

and from (1.7)

$$(2.10) \quad \mu'(0, a) = \log \left(\Gamma(a) / \Gamma(1 - a) \right).$$

From (2.7) and (2.9), we deduce (2.6). ■

REMARK 1. Since

$$S'(1, a) = - \sum_{n=1}^{\infty} \frac{\sin 2n\pi a}{n} \log n,$$

we have from (2.6), making use of $\Gamma(a)\Gamma(1 - a) = \frac{\pi}{\sin \pi a}$,

$$(2.11) \quad \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{\sin 2n\pi a}{n} \log n = \log \Gamma(a) - (\gamma + \log 2\pi) \left(\frac{1}{2} - a\right) - \frac{1}{2} \log \pi + \frac{1}{2} \log(\sin \pi a),$$

which is a famous formula due to Kummer [11] (see also [19, p. 210]).

Differentiating (1.6) and putting $s = 0$ we have, using (2.4) and (2.2),

$$(2.12) \quad \lambda'(0, a) = C(1, a) = -\log(2 \sin \pi a).$$

If we differentiate both sides of (1.6) twice and take $s = 0$, we see that

$$(2.13) \quad \lambda''(0, a) = 2\gamma C(1, a) - 2C'(1, a) + 2(\log 2\pi)C(1, a),$$

or equivalently

$$(2.13)' \quad \lambda''(0, a) = -2(\gamma + \log 2\pi) \log(2 \sin \pi a) + 2 \sum_{n=1}^{\infty} \frac{\cos 2n\pi a}{n} \log n.$$

So far we have the expressions (1.2), (1.6), and (1.7) for $\zeta(s, a)$, $C(s, a)$ and $S(s, a)$ respectively. Now we obtain other integral representations of these functions. Taking the real and imaginary parts of the identity

$$\frac{re^{2\pi ai}}{1 - re^{2\pi ai}} = \sum_{n=1}^{\infty} r^n e^{2\pi nai}, \quad |r| < 1,$$

we have

$$(2.14) \quad \frac{r \sin 2\pi a}{r^2 - 2r \cos 2\pi a + 1} = \sum_{n=1}^{\infty} r^n \sin 2\pi na, \quad |r| < 1,$$

$$(2.15) \quad \frac{r \cos 2\pi a - r^2}{r^2 - 2r \cos 2\pi a + 1} = \sum_{n=1}^{\infty} r^n \cos 2\pi na, \quad |r| < 1.$$

For $\sigma > 0$, we have

$$\int_0^{\infty} e^{-nx} x^{s-1} dx = \frac{\Gamma(s)}{n^s}.$$

Multiplying this equality by $\sin nt$, summing over n , interchanging the order of summation and integration, and appealing to (2.14), we obtain

$$\Gamma(s)S(s, a) = \sin 2\pi a \int_0^{\infty} \frac{e^{-x} x^{s-1}}{e^{-2x} - 2e^{-x} \cos 2\pi a + 1} dx.$$

Hence we have

$$(2.16) \quad \sin 2\pi a \int_0^{\infty} \frac{e^{-x} x^{s-1}}{e^{-2x} - 2e^{-x} \cos 2\pi a + 1} dx = \Gamma(s)S(s, a), \quad 0 \leq a \leq 1, \quad \sigma > 0.$$

Similarly, from (2.15), we have

$$(2.17) \quad \int_0^\infty \frac{(e^{-x} \cos 2\pi a - e^{-2x})}{e^{-2x} - 2e^{-x} \cos 2\pi a + 1} x^{s-1} dx = \Gamma(s)C(s, a), \quad 0 < a < 1, \quad \sigma > 0;$$

or $a = 0, 1, \quad \sigma > 1.$

The formulae (2.16) and (2.17) give integral representations of $S(s, a)$ and $C(s, a)$ respectively. Then, from (1.4), (2.16) and (2.17), we obtain the integral representation of $\zeta(s, a)$:

$$\zeta(1 - s, a) = 2(2\pi)^{-s} \int_0^\infty \frac{e^x \cos(\frac{\pi s}{2} - 2\pi a) - \cos \frac{\pi s}{2}}{e^{2x} - 2e^x \cos 2\pi a + 1} x^{s-1} dx, \quad 0 < a < 1, \quad \sigma > 0;$$

or $a = 1, \quad \sigma > 1,$

or

$$(2.18) \quad \zeta(s, a) = 2(2\pi)^{s-1} \int_0^\infty \frac{e^x \sin(\frac{\pi s}{2} + 2\pi a) - \sin \frac{\pi s}{2}}{e^{2x} - 2e^x \cos 2\pi a + 1} x^{-s} dx, \quad 0 < a < 1, \quad \sigma < 1;$$

or $a = 1, \quad \sigma < 0.$

These expressions will be used in the following sections.

3. Evaluation of certain integrals. By differentiating (2.16) and (2.17) and using the values of $S(1, a)$, $S'(1, a)$, $C(1, a)$, and $C'(1, a)$ obtained in §2, we are able to evaluate certain improper integrals.

THEOREM 1. For $0 < a < 1$ we have

$$(3.1) \quad \int_0^\infty \frac{e^x \log x}{e^{2x} - 2e^x \cos 2\pi a + 1} dx = \frac{\pi}{2} \frac{1}{\sin 2\pi a} \log \left((2\pi)^{1-2a} \frac{\Gamma(1-a)}{\Gamma(a)} \right).$$

In particular, for $a = \frac{1}{6}, \frac{1}{4}, \frac{1}{3}, \frac{1}{2}$ the integrals in (3.1) become

$$(3.2) \quad \int_0^\infty \frac{e^x \log x}{e^{2x} - e^x + 1} dx = \frac{2\pi}{\sqrt{3}} \left\{ \frac{5}{6} \log 2\pi - \log \Gamma(1/6) \right\},$$

$$(3.3) \quad \int_0^\infty \frac{e^x \log x}{e^{2x} + 1} dx = \frac{\pi}{2} \log \frac{\sqrt{2\pi} \Gamma(3/4)}{\Gamma(1/4)},$$

$$(3.4) \quad \int_0^\infty \frac{e^x \log x}{e^{2x} + e^x + 1} dx = \frac{\pi}{\sqrt{3}} \log \frac{(2\pi)^{1/3} \Gamma(2/3)}{\Gamma(1/3)},$$

$$(3.5) \quad \int_0^\infty \frac{e^x \log x}{(e^x + 1)^2} dx = \frac{1}{2} \left(\log \frac{\pi}{2} - \gamma \right).$$

PROOF. From (2.16), we obtain

$$\int_0^\infty \frac{e^{-x} \log x}{e^{-2x} - 2e^{-x} \cos 2\pi a + 1} dx = \frac{1}{\sin 2\pi a} (\Gamma(s)S(s, a))'_{s=1}$$

$$= \frac{1}{\sin 2\pi a} \{ \Gamma(1)S'(1, a) + \Gamma'(1)S(1, a) \}.$$

In view of (2.1) and (2.6), we have

$$\begin{aligned} & \int_0^\infty \frac{e^{-x} \log x}{e^{-2x} - 2e^{-x} \cos 2\pi a + 1} dx \\ &= \frac{1}{\sin 2\pi a} \left\{ \frac{\pi}{2} \left[\log \frac{\Gamma(1-a)}{\Gamma(a)} + (1-2a)(\gamma + \log 2\pi) \right] - \gamma \pi \left(\frac{1}{2} - a \right) \right\} \\ &= \frac{\pi}{2 \sin 2\pi a} \left\{ \log \frac{\Gamma(1-a)}{\Gamma(a)} + (1-2a) \log 2\pi \right\}, \end{aligned}$$

which is (3.1).

For $a = 1/2$, the value of the integral on the right side of (3.1) should be considered as the limiting value as $a \rightarrow 1/2$:

$$\begin{aligned} \int_0^\infty \frac{e^x \log x}{(e^x + 1)^2} dx &= \frac{\pi}{2} \lim_{a \rightarrow 1/2} \frac{1}{\sin 2\pi a} \left\{ \log \frac{\Gamma(1-a)}{\Gamma(a)} + (1-2a) \log 2\pi \right\} \\ &= \frac{1}{2} \left\{ \frac{\Gamma'(\frac{1}{2})}{\Gamma(\frac{1}{2})} + \log 2\pi \right\}. \end{aligned}$$

Taking $s = 1$ in the well-known formula [12, p. 320]

$$\frac{\Gamma'(s)}{\Gamma(s)} = \int_0^\infty \left(\frac{e^{-x}}{x} - \frac{e^{-sx}}{1-e^{-x}} \right) dx$$

we obtain

$$\gamma = -\frac{\Gamma'(1)}{\Gamma(1)} = \int_0^\infty \left(\frac{e^{-x}}{1-e^{-x}} - \frac{e^{-x}}{x} \right) dx,$$

and taking $s = 1/2$ we obtain

$$\begin{aligned} \frac{\Gamma'(1/2)}{\Gamma(1/2)} &= \int_0^\infty \left(\frac{e^{-x}}{x} - \frac{e^{-\frac{1}{2}x}}{1-e^{-x}} \right) dx \\ &= -\gamma + \int_0^\infty \frac{e^{-x} - e^{-\frac{1}{2}x}}{1-e^{-x}} dx \\ &= -\gamma + \int_0^1 \frac{1-t^{-\frac{1}{2}}}{1-t} dt \\ &= -\gamma - 2 \log 2. \end{aligned}$$

Hence we have

$$\int_0^\infty \frac{e^x \log x}{(e^x + 1)^2} dx = \frac{1}{2} \left(\log \frac{\pi}{2} - \gamma \right),$$

which proves (3.5). ■

REMARK 2. The integral in (3.1) can be expressed in the following equivalent forms:

$$\frac{1}{2} \int_0^\infty \frac{\log x}{\cosh x - \cos 2\pi a} dx = \int_0^1 \frac{\log \log \frac{1}{x}}{x^2 - 2x \cos 2\pi a + 1} dx = \int_1^\infty \frac{\log \log x}{x^2 - 2x \cos 2\pi a + 1} dx.$$

Similarly, from (2.12), (2.13) and (2.17), we have

$$\int_0^\infty \frac{(e^{-x} \cos 2\pi a - e^{-2x})}{e^{-2x} - 2e^{-x} \cos 2\pi a + 1} \log x \, dx = (\Gamma(s)C(s, a))'_{s=1} = \Gamma(1)C'(1, a) + \Gamma'(1)C(1, a),$$

that is by (2.2)

$$(3.6) \quad \int_0^\infty \frac{(e^{-x} \cos 2\pi a - e^{-2x})}{e^{-2x} - 2e^{-x} \cos 2\pi a + 1} \log x \, dx = C'(1, a) + \gamma \log(2 \sin \pi a),$$

or by (2.13)

$$(3.6)' \quad \int_0^\infty \frac{(e^{-x} \cos 2\pi a - e^{-2x})}{e^{-2x} - 2e^{-x} \cos 2\pi a + 1} \log x \, dx = -(\log 2\pi) \log(2 \sin \pi a) - \frac{1}{2} \lambda''(0, a).$$

It appears to be difficult to determine $C'(1, a)$ explicitly for general a , so we just evaluate $C'(1, a)$ for $a = \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \frac{1}{6}$. For these values of a , $C(s, a)$ can be expressed in terms of $\zeta(s)$.

THE CASE $a = 1/2$. We have

$$\begin{aligned} C\left(s, \frac{1}{2}\right) &= (2^{1-s} - 1)\zeta(s) \\ &= \left\{ -(\log 2)(s - 1) + \frac{1}{2}(\log^2 2)(s - 1)^2 + \dots \right\} \left\{ \frac{1}{s - 1} + \gamma + \dots \right\} \\ &= -\log 2 + \left(\frac{1}{2} \log^2 2 - \gamma \log 2\right)(s - 1) + \dots \end{aligned}$$

so that

$$(3.7) \quad C'\left(1, \frac{1}{2}\right) = \frac{1}{2} \log^2 2 - \gamma \log 2.$$

From (3.6) with $a = 1/2$ and (3.7) we obtain

$$(3.8) \quad \int_0^\infty \frac{\log x}{e^x + 1} dx = -\frac{1}{2}(\log 2)^2.$$

THE CASE $a = 1/3$. We have

$$\begin{aligned} C\left(s, \frac{1}{3}\right) &= \frac{1}{2}(3^{1-s} - 1)\zeta(s) \\ &= \frac{1}{2} \left\{ -(\log 3)(s - 1) + \frac{1}{2}(\log^2 3)(s - 1)^2 + \dots \right\} \left\{ \frac{1}{s - 1} + \gamma + \dots \right\} \\ &= -\frac{1}{2} \log 3 + \left(\frac{1}{4} \log^2 3 - \frac{\gamma}{2} \log 3\right)(s - 1) + \dots \end{aligned}$$

so that

$$(3.9) \quad C'\left(1, \frac{1}{3}\right) = \frac{1}{4} \log^2 3 - \frac{1}{2} \gamma \log 3.$$

From (3.6) with $a = 1/3$ and (3.9) we obtain

$$(3.10) \quad \int_0^\infty \frac{(e^x + 2) \log x}{e^{2x} + e^x + 1} dx = -\frac{1}{2}(\log 3)^2.$$

THE CASE $a = 1/4$. We have

$$\begin{aligned} C\left(s, \frac{1}{4}\right) &= 2^{-s}(2^{1-s} - 1)\zeta(s) \\ &= \left(\frac{1}{2} - \frac{(s-1)\log 2}{2} + \frac{(s-1)^2 \log^2 2}{4} + \dots\right) \\ &\quad \left(- (s-1)\log 2 + \frac{(s-1)^2}{2} \log^2 2 + \dots\right) \zeta(s) \\ &= \left(-\frac{(s-1)\log 2}{2} + \frac{3}{4}(s-1)^2 \log^2 2 + \dots\right) \left(\frac{1}{s-1} + \gamma + \dots\right) \\ &= -\frac{1}{2} \log 2 + \left(\frac{3}{4} \log^2 2 - \frac{\gamma}{2} \log 2\right)(s-1) + \dots \end{aligned}$$

so that

$$(3.11) \quad C'\left(1, \frac{1}{4}\right) = \frac{3}{4} \log^2 2 - \frac{\gamma}{2} \log 2.$$

From (3.6) with $a = 1/4$ and (3.11) we obtain

$$(3.12) \quad \int_0^\infty \frac{\log x}{e^{2x} + 1} dx = -\frac{3}{4} \log^2 2.$$

Replacing x by $x/2$ in (3.12), as

$$\int_0^\infty \frac{dx}{e^x + 1} = \log 2,$$

we recover (3.8).

THE CASE $a = 1/6$. We have

$$\begin{aligned} C\left(s, \frac{1}{6}\right) &= \frac{1}{2}(1 - 2^{1-s})(1 - 3^{1-s})\zeta(s) \\ &= \frac{1}{2} \left((s-1)\log 2 - \frac{(s-1)^2}{2} \log^2 2 + \dots \right) \\ &\quad \left((s-1)\log 3 - \frac{(s-1)^2}{2} \log^2 3 + \dots \right) \zeta(s) \\ &= \left(\frac{1}{2}(s-1)^2(\log 2)(\log 3) + \dots \right) \left(\frac{1}{s-1} + \gamma + \dots \right) \\ &= \frac{1}{2}(\log 2)(\log 3)(s-1) + \dots \end{aligned}$$

so that

$$(3.13) \quad C'\left(1, \frac{1}{6}\right) = \frac{1}{2}(\log 2)(\log 3).$$

From (3.6) with $a = 1/6$ and (3.13) we obtain

$$(3.14) \quad \int_0^\infty \frac{(e^x - 2) \log x}{e^{2x} - e^x + 1} dx = (\log 2)(\log 3).$$

REMARK 3. Since

$$C'(1, a) = - \sum_{n=1}^\infty \frac{\cos 2n\pi a}{n} \log n$$

we deduce respectively from (3.7) (or (3.11)), (3.9), (3.13)

$$(3.15) \quad \sum_{n=1}^\infty \frac{(-1)^n \log n}{n} = \gamma \log 2 - \frac{1}{2} \log^2 2$$

$$(3.16) \quad \sum_{n=1}^\infty \frac{\cos \frac{2n\pi}{3} \log n}{n} = \frac{1}{2} \gamma \log 3 - \frac{1}{4} \log^2 3,$$

$$(3.17) \quad \sum_{n=1}^\infty \frac{\cos \frac{n\pi}{3} \log n}{n} = -\frac{1}{2} (\log 2)(\log 3).$$

4. **A recurrence relation for $\sum_{n=0}^\infty \frac{(-1)^n}{(2n+1)^{2s+1}}$.** Taking $a = \frac{1}{4}$ in (2.16) and defining

$$(4.1) \quad S(s) = S\left(s, \frac{1}{4}\right) = \sum_{n=0}^\infty \frac{(-1)^n}{(2n+1)^s}, \quad \sigma > 0,$$

we have

$$(4.2) \quad \Gamma(s)S(s) = \int_0^\infty \frac{e^x}{e^{2x} + 1} x^{s-1} dx, \quad \sigma > 0.$$

It is very easy to see that $C(s, 0) = \zeta(s)$, and (2.17) with $a = 0$ becomes the well-known formula:

$$(4.3) \quad \Gamma(s)\zeta(s) = \int_0^\infty \frac{x^{s-1}}{e^x - 1} dx, \quad \sigma > 1.$$

Also

$$C\left(s, \frac{1}{2}\right) = \sum_{n=1}^\infty \frac{(-1)^n}{n^s} = -(1 - 2^{1-s})\zeta(s),$$

and (2.17) with $a = 1/2$ reduces to

$$(4.4) \quad (1 - 2^{1-s})\Gamma(s)\zeta(s) = \int_0^\infty \frac{x^{s-1}}{e^x + 1} dx, \quad \sigma > 0.$$

Adding (4.3) and (4.4), we obtain

$$(4.5) \quad (2 - 2^{1-s})\Gamma(s)\zeta(s) = 2 \int_0^\infty \frac{e^x}{e^{2x} - 1} x^{s-1} dx, \quad \sigma > 1.$$

We are now ready to prove the following theorem.

THEOREM 2. For nonnegative integers k , we have

$$(4.6) \quad \sum_{j=0}^k (-1)^j (2j)! C_{2j}^{2k} \pi^{2k-2j} S(2j+1) + (-1)^k (2k)! S(2k+1) = (\pi/2)^{2k+1}.$$

PROOF. Taking $s = 2k + 1$ in (4.2), we have

$$(2k)! S(2k+1) = \int_0^\infty \frac{e^x x^{2k}}{e^{2x} + 1} dx = \int_1^\infty \frac{(\log t)^{2k}}{t^2 + 1} dt.$$

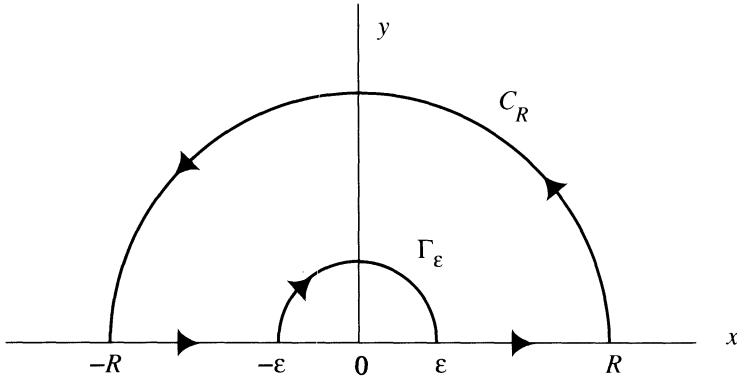
But in view of

$$\int_1^\infty \frac{(\log t)^{2k}}{t^2 + 1} dt = \int_0^1 \frac{(\log t)^{2k}}{t^2 + 1} dt,$$

we have

$$(4.7) \quad 2(2k)! S(2k+1) = \int_0^\infty \frac{(\log t)^{2k}}{t^2 + 1} dt.$$

Considering the integral of the complex function $F(z) = \frac{(\log z)^{2k}}{1+z^2}$ along the contour shown in the figure below, we obtain by Cauchy's residue theorem



$$(4.8) \quad \int_{C_R} F(z) dz + \int_{\Gamma_\epsilon} F(z) dz + \int_{-R}^{-\epsilon} F(x) dx + \int_\epsilon^R F(x) dx = 2\pi i \operatorname{Res}(F(z), i).$$

Now we evaluate the residue on the right side of (4.8). We have

$$\operatorname{Res}(F(z), i) = \frac{1}{z+i} (\log z)^{2k} \Big|_{z=i} = \frac{1}{2i} (\log i)^{2k} = \frac{(-1)^k}{2i} (\pi/2)^{2k}.$$

On the semicircle C_R , we have

$$F(z) = O\left(\frac{(\log R)^{2k}}{R^2}\right), \int_{C_R} F(z) dz = O\left(\frac{(\log R)^{2k}}{R}\right) \rightarrow 0, \quad \text{as } R \rightarrow \infty$$

and on the semicircle Γ_ϵ , we have

$$F(z) = O((\log \epsilon)^{2k}), \int_{\Gamma_\epsilon} F(z) dz = O(\epsilon (\log \epsilon)^{2k}) \rightarrow 0, \quad \text{as } \epsilon \rightarrow 0.$$

In addition we have

$$\int_{-R}^{-\varepsilon} F(x) dx = \int_{\varepsilon}^R \frac{(\log t + \pi i)^{2k}}{1 + t^2} dt.$$

Hence letting $\varepsilon \rightarrow 0$ and $R \rightarrow \infty$ in (4.8) we obtain

$$\int_0^{\infty} \frac{(\log t)^{2k} + (\log t + \pi i)^{2k}}{1 + t^2} dt = (-1)^k \frac{\pi^{2k+1}}{2^{2k}}.$$

Taking the real part of the above equation, we deduce (4.6). ■

In particular, taking $k = 0, 1, 2, 3, 4$ in (4.6), we have $S(1) = \frac{\pi}{4}$, $S(3) = \frac{\pi^3}{2 \cdot 2^4}$, $S(5) = \frac{5\pi^5}{3 \cdot 2^9}$, $S(7) = \frac{61\pi^7}{5 \cdot 9 \cdot 2^{12}}$, $S(9) = \frac{277\pi^9}{7 \cdot 9 \cdot 2^{17}}$.

Similarly, making the substitution $t = e^x$ in (4.5), we obtain

$$(2 - 2^{1-s})\Gamma(s)\zeta(s) = 2 \int_1^{\infty} \frac{(\log t)^{s-1}}{t^2 - 1} dt, \quad \sigma > 1,$$

and with $s = 2k$

$$(2 - 2^{1-2k})(2k - 1)!\zeta(2k) = 2 \int_1^{\infty} \frac{(\log t)^{2k-1}}{t^2 - 1} dt.$$

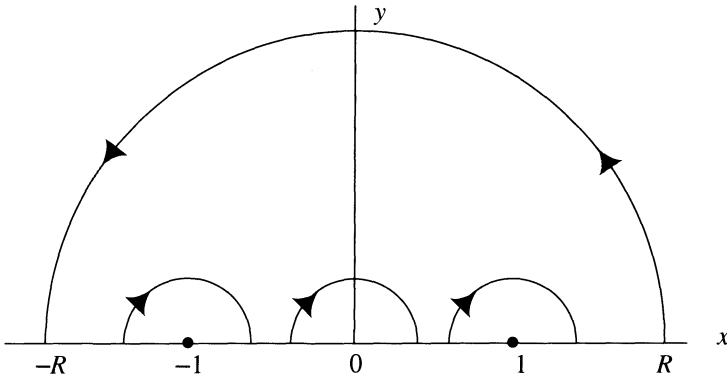
Since

$$\int_1^{\infty} \frac{(\log t)^{2k-1}}{t^2 - 1} dt = \int_0^1 \frac{(\log t)^{2k-1}}{t^2 - 1} dt,$$

we have

$$(4.9) \quad 2\left(1 - \frac{1}{2^{2k}}\right)(2k - 1)!\zeta(2k) = \int_0^{\infty} \frac{(\log t)^{2k-1}}{t^2 - 1} dt.$$

Considering the integral of $\frac{(\log z)^{2k-1}}{z^2 - 1}$ along the contour shown in the figure below



and applying Cauchy's residue theorem, we obtain

(4.10)

$$\begin{aligned} \sum_{j=1}^k (-1)^j (2j - 1)! C_{2j-1}^{2k-1} \pi^{2k-2j} \left(1 - \frac{1}{2^{2j}}\right) \zeta(2j) + (-1)^k (2k - 1)! \left(1 - \frac{1}{2^{2k}}\right) \zeta(2k) \\ = -\pi^{2k}/4, \quad k \geq 1. \end{aligned}$$

The recurrence relation (4.10) was obtained in [16] by a longer argument. In particular,

$$\zeta(2) = \frac{\pi^2}{6}, \quad \zeta(4) = \frac{\pi^4}{90}, \quad \zeta(6) = \frac{\pi^6}{945}, \quad \zeta(8) = \frac{\pi^8}{9450}, \quad \zeta(10) = \frac{\pi^{10}}{93555}.$$

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