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# An extension of Voronin's functional independence for a general Dirichlet series

By

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## Abstract

We give a hybrid joint denseness result for values of an axiomatically defined general Dirichlet series  $F(s)$  and its derivatives. A typical example of  $F(s)$  is the Lerch zeta-function  $L(\lambda, \alpha, s) = \sum_{n=0}^{\infty} e^{2\pi i n \lambda} (n + \alpha)^{-s}$  with  $\alpha$  transcendental. Further, from this result we deduce two independence properties of those functions. One of them is stronger than the functional independence in the sense of Voronin for those functions.

## § 1. Introduction

The study of differential independence for Dirichlet series has a long history. At the International Congress of Mathematicians in 1900, Hilbert stated that the Riemann zeta-function  $\zeta(s)$  and its derivatives are algebraically independent over the rational functions  $\mathbb{C}(s)$ . His proof is based on the functional equation of  $\zeta(s)$  and the similar independence property of the Gamma-function  $\Gamma(s)$  proved by Hölder in 1886.

Much later, Voronin obtained another proof of Hilbert's result and a stronger result, from the viewpoint of the value-distribution of  $\zeta(s)$ . In fact, Voronin proved that for any  $\sigma \in (\frac{1}{2}, 1]$  and any non-negative integer  $K$ , the set

$$\{(\zeta(\sigma + it), \zeta^{(1)}(\sigma + it), \dots, \zeta^{(K)}(\sigma + it)) \in \mathbb{C}^{K+1} \mid t \in \mathbb{R}\}$$

is dense in  $\mathbb{C}^{K+1}$  (see [16]), and from this he deduced the following functional independence for  $\zeta(s)$  and its derivatives (see [17] and [7, p. 254]).

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**Theorem A.** *Let  $K$  and  $J$  be non-negative integers. Let  $G_0, \dots, G_J : \mathbb{C}^{K+1} \rightarrow \mathbb{C}$  be continuous functions. If*

$$\sum_{j=0}^J s^j G_j(\zeta(s), \zeta^{(1)}(s), \dots, \zeta^{(K)}(s)) = 0$$

*holds identically for  $s$ , then we have  $G_j \equiv 0$  for all  $0 \leq j \leq J$ .*

Similar and stronger results for  $L$ -functions have been established. See e.g. [18], [15], [10] and [11]. In the proofs of these results, the fact that the set  $\{\log p \mid p \text{ is prime}\}$  is linearly independent over the rationals  $\mathbb{Q}$  is crucial.

For  $\lambda \in \mathbb{R}$  and  $0 < \alpha \leq 1$ , the Lerch zeta-function  $L(\lambda, \alpha, s)$  is defined by

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

This series has an analytic continuation to  $\mathbb{C}$  (except for a simple pole at  $s = 1$  when  $\lambda \in \mathbb{Z}$ ). In the sequel we assume that  $\alpha$  is transcendental. Then the numbers  $\{\log(n + \alpha) \mid n = 0, 1, \dots\}$  are linearly independent over  $\mathbb{Q}$ . As an analog of Theorem A, Garunkštis and Laurinćikas [8] [5, p. 137] obtained the following result for  $L(\lambda, \alpha, s)$ .

**Theorem B.** *The function  $L(\lambda, \alpha, s)$  and its derivatives are functionally independent in the sense of Voronin. That is, we have the following: Let  $K$  and  $J$  be non-negative integers. Let  $G_0, \dots, G_J : \mathbb{C}^{K+1} \rightarrow \mathbb{C}$  be continuous functions. If*

$$\sum_{j=0}^J s^j G_j(L(\lambda, \alpha, s), L^{(1)}(\lambda, \alpha, s), \dots, L^{(K)}(\lambda, \alpha, s)) = 0$$

*holds identically for  $s$ , then we have  $G_j \equiv 0$  for all  $0 \leq j \leq J$ .*

As a related result, we have the next theorem, which is due to Amou and Katsurada [1, Theorem 1, Corollary 2]. Let  $\mathcal{D}_s$  denote the set of Dirichlet polynomials  $\{\sum_{n=1}^N a_n n^{-s} \mid N \in \mathbb{N}, a_n \in \mathbb{C}\}$ .

**Theorem C.** *The function  $L(\lambda, \alpha, s)$  and its derivatives are algebraically independent over  $\mathcal{D}_s$ .*

In this paper we show two independence results (Theorems 1 and 2) for a general Dirichlet series  $F(s)$  mentioned below and its derivatives, from the viewpoint of their value-distribution (Theorem 3). A typical example of  $F(s)$  is the Lerch zeta-function  $L(\lambda, \alpha, s)$ , where  $\alpha$  is transcendental as above, and our Theorems 1 and 2 with  $F(s) = L(\lambda, \alpha, s)$  are stronger than Theorems B and C, respectively.

We now give a general Dirichlet series which is treated in the present paper. Let

$$F(s) = \sum_{n=1}^{\infty} \frac{a_n}{e^{\lambda_n s}}$$

be a general Dirichlet series satisfying the following conditions (I), (II) and (III):

- (I)  $0 \leq \lambda_1 < \lambda_2 < \dots$ ,  $\lim_{n \rightarrow \infty} \lambda_n = \infty$ , and  $a_n \in \mathbb{C}$  for all  $n = 1, 2, \dots$
- (II) There exists a real number  $\sigma_0 > 0$  such that  $F(s)$  converges absolutely in the half-plane  $\text{Re } s > \sigma_0$  and such that

$$\sum_{n \leq X} \frac{|a_n|}{e^{\lambda_n \sigma_0}} \rightarrow \infty \quad \text{as } X \rightarrow \infty.$$

Further, the series

$$\sum_{n=1}^{\infty} \frac{|a_n|^2}{e^{\lambda_n s}}$$

converges for some real number  $s = \sigma_1$  with  $\sigma_0 < \sigma_1 < 2\sigma_0$ .

- (III) The numbers  $\{\lambda_n \mid n = 1, 2, \dots\}$  are linearly independent over the rationals  $\mathbb{Q}$ .

To state our results, we introduce the following. For a real number  $c$ , let  $\mathcal{D}_{s,c}$  denote the set of all general Dirichlet series  $D(s)$  such that each  $D(s)$  converges absolutely at some complex number  $s = s_0$  with  $\text{Re } s_0 < c$ , where  $s_0$  may depend on  $D(s)$ . If  $c_1 > c_2$  then

$$\mathcal{D}_{s,c_1} \supset \mathcal{D}_{s,c_2}.$$

For any real number  $c$  we have

$$\mathcal{D}_{s,c} \supset \mathcal{D}_{s,-\infty} \supset \mathcal{D}_s,$$

where  $\mathcal{D}_{s,-\infty}$  denotes the set of general Dirichlet polynomials  $\{\sum_{n=1}^N a_n e^{-\lambda_n s} \mid N \in \mathbb{N}, a_n \in \mathbb{C}, \lambda_n \in \mathbb{R}\}$  and  $\mathcal{D}_s$  is as before.

The next theorem shows that the Dirichlet series  $F(s)$  and its derivatives are functionally independent in the sense of Voronin and further that they have a stronger independence property. Actually, in this theorem, the case  $D_0(s) \equiv 1, \dots, D_J(s) \equiv 1$  is the functional independence in the sense of Voronin for those functions.

**Theorem 1.** *Let  $F(s)$  be as above. Let  $K$  and  $J$  be non-negative integers. Let  $G_0, \dots, G_J : \mathbb{C}^{K+1} \rightarrow \mathbb{C}$  be continuous functions, and  $D_0(s), \dots, D_J(s) \in \mathcal{D}_{s,\sigma_0}$ . If*

$$\sum_{j=0}^J s^j D_j(s) G_j(F(s), F^{(1)}(s), \dots, F^{(K)}(s)) = 0$$

holds identically for  $\operatorname{Re} s > \sigma_0$ , then we have

$$G_j \equiv 0 \quad \text{or} \quad D_j(s) \equiv 0$$

for all  $0 \leq j \leq J$ .

Let  $\mathbb{N}_0$  denote the set of non-negative integers. In this paper, the symbol  $\sum'$  will denote a finite sum.

**Theorem 2.** *Let  $F(s)$  be as above. Let  $K$  be a non-negative integer. Let*

$$(1.1) \quad P(s, X_0, \dots, X_K) = \sum'_{a, a_0, \dots, a_K \in \mathbb{N}_0} D(s; a, a_0, \dots, a_K) s^a X_0^{a_0} \cdots X_K^{a_K},$$

be a polynomial in  $(K+2)$ -variables  $s, X_0, \dots, X_K$  whose coefficients  $D(s; a, a_0, \dots, a_K)$  are general Dirichlet series in  $\mathcal{D}_{s, \sigma_0}$ . If

$$P(s, F(s), \dots, F^{(K)}(s)) = 0$$

holds identically for  $\operatorname{Re} s > \sigma_0$ , then  $P$  is the zero polynomial.

Theorems 1 and 2 are obtained from the next theorem, which is a "hybrid" joint denseness result on values of  $F(s)$  and its derivatives. For related hybrid type results, see e.g. [6] and [13]. As usual, for  $x \in \mathbb{R}$  let  $\|x\| := \min_{n \in \mathbb{Z}} |x - n|$ . Let  $meas$  denote the Lebesgue measure on  $\mathbb{R}$ .

**Theorem 3.** *Let  $F(s)$  be as above, and let  $K$  be a non-negative integer. Let  $z_k \in \mathbb{C}$  ( $0 \leq k \leq K$ ),  $t_0 \in \mathbb{R}$ ,  $\varepsilon > 0$  and  $\delta > 0$ . Let  $\alpha_1, \dots, \alpha_N$  be real numbers linearly independent over  $\mathbb{Q}$ , and  $\theta_1, \dots, \theta_N \in \mathbb{R}$ . Then there exists a real number  $\sigma'_0 > \sigma_0$  such that, for every  $\sigma$  with  $\sigma_0 < \sigma \leq \sigma'_0$ , the set of real numbers  $t$  satisfying*

$$|F^{(k)}(\sigma + it_0 + it) - z_k| < \varepsilon \quad \text{for any } 0 \leq k \leq K$$

and

$$\|\alpha_j t - \theta_j\| < \delta \quad \text{for any } 1 \leq j \leq N$$

has a positive lower density, that is,

$$\liminf_{T \rightarrow \infty} \frac{1}{T} \operatorname{meas} \left( \left\{ t \in [0, T] \mid \begin{array}{l} |F^{(k)}(\sigma + it_0 + it) - z_k| < \varepsilon \text{ for any } 0 \leq k \leq K \\ \text{and } \|\alpha_j t - \theta_j\| < \delta \text{ for any } 1 \leq j \leq N \end{array} \right\} \right) > 0.$$

## § 2. Preliminary results

Let  $\mathbb{T}$  denote the unit circle  $\{s \in \mathbb{C} \mid |s| = 1\}$ .

**Lemma 4.** *As in condition (III), let  $\{\lambda_n \mid n = 1, 2, \dots\}$  be real numbers linearly independent over  $\mathbb{Q}$ . As in Theorem 3, let  $\alpha_1, \dots, \alpha_N$  be real numbers linearly independent over  $\mathbb{Q}$ , and  $\theta_1, \dots, \theta_N \in \mathbb{R}$ . Then there exist a finite set  $B = B(\alpha_1, \dots, \alpha_N) \subset \mathbb{N}$  and real numbers  $\theta_n^*$  ( $n \in B$ ) such that for any finite set  $A \subset \mathbb{N} \setminus B$ , any real numbers  $\phi_n$  ( $n \in A$ ) and any  $\delta > 0$ , the set of real numbers  $t$  satisfying the inequalities*

$$\max_{1 \leq j \leq N} \|\alpha_j t - \theta_j\| < \delta, \quad \max_{n \in B} \left\| -\frac{\lambda_n}{2\pi} t - \theta_n^* \right\| < \delta \quad \text{and} \quad \max_{n \in A} \left\| -\frac{\lambda_n}{2\pi} t - \phi_n \right\| < \delta$$

*has a positive lower density.*

*Proof.* Lemma 2.6 of [12] gives this lemma, since the linear independence of  $\{\lambda_n \mid n = 1, 2, \dots\}$  over  $\mathbb{Q}$  implies the linear independence of  $\{-\frac{\lambda_n}{2\pi} \mid n = 1, 2, \dots\}$  over  $\mathbb{Q}$ . □

**Lemma 5.** *Let  $F(s) = \sum_{n=1}^{\infty} a_n e^{-\lambda_n s}$  be a general Dirichlet series satisfying conditions (I) and (II). Let  $K$  be any non-negative integer, and  $t_0 \in \mathbb{R}$ . For each  $n \in \mathbb{N}$ , let  $\mathbf{F}_n$  be the element of  $\mathbb{C}^{K+1}$  given by*

$$\mathbf{F}_n := \left( \frac{a_n}{e^{\lambda_n(\sigma_0 + it_0)}}, \frac{(-\lambda_n) a_n}{e^{\lambda_n(\sigma_0 + it_0)}}, \frac{(-\lambda_n)^2 a_n}{e^{\lambda_n(\sigma_0 + it_0)}}, \dots, \frac{(-\lambda_n)^K a_n}{e^{\lambda_n(\sigma_0 + it_0)}} \right).$$

*Let  $y$  be any positive real number. Then the set*

$$\left\{ \sum_{y \leq n \leq \nu} c_n \mathbf{F}_n \mid \nu \geq y, c_n \in \mathbb{T} \text{ for every } n \in \mathbb{N} \text{ with } y \leq n \leq \nu \right\}$$

*is dense in  $\mathbb{C}^{K+1}$ .*

*Proof.* Lemma 4 of [9] gives this lemma, since if  $c \in \mathbb{T}$  then  $ce^{-\lambda_n it_0} \in \mathbb{T}$ . □

**Lemma 6.** *Let  $F(s) = \sum_{n=1}^{\infty} a_n e^{-\lambda_n s}$  be a general Dirichlet series satisfying conditions (I) and (II). Let  $K$  be any non-negative integer, and  $t_0 \in \mathbb{R}$ . Then there exist a real number  $\sigma_2$  with  $0 < \sigma_2 < \sigma_0$  and a sequence  $\{\varepsilon_n \in \mathbb{T} \mid n = 1, 2, \dots\}$  such that for every  $0 \leq k \leq K$  the series*

$$\sum_{n=1}^{\infty} \frac{\varepsilon_n (-\lambda_n)^k a_n}{e^{\lambda_n(\sigma_2 + it_0)}}$$

*converges.*

*Proof.* This is obtained from [9, Lemma 5]. □

From Lemmas 5 and 6 we obtain the next proposition.

**Proposition 7.** *Let  $F(s) = \sum_{n=1}^{\infty} a_n e^{-\lambda_n s}$  be a general Dirichlet series satisfying conditions (I) and (II). Let  $B$  be a finite subset of  $\mathbb{N}$ , and  $\theta_n^* \in \mathbb{R}$  for  $n \in B$ . Let  $K$  be a non-negative integer and  $t_0 \in \mathbb{R}$ . Let  $z_k \in \mathbb{C}$  ( $0 \leq k \leq K$ ) and  $\varepsilon > 0$  be arbitrary. Then there exist a sequence  $\{b_n \in \mathbb{T} \mid n \in \mathbb{N} \setminus B\}$ , a large real number  $X_0 > 0$  and a real number  $\sigma'_0 > \sigma_0$  such that if  $\sigma$  satisfies  $\sigma_0 \leq \sigma \leq \sigma'_0$  then for all  $X > X_0$  and  $0 \leq k \leq K$  we have*

$$\left| z_k - \sum_{n \in \mathbb{N} \setminus B, n \leq X} \frac{b_n (-\lambda_n)^k a_n}{e^{\lambda_n (\sigma + it_0)}} - \sum_{n \in B, n \leq X} \frac{e^{2\pi i \theta_n^*} (-\lambda_n)^k a_n}{e^{\lambda_n (\sigma + it_0)}} \right| < \varepsilon.$$

*Proof.* Let  $\sigma_2$  and  $\{\varepsilon_n \in \mathbb{T} \mid n = 1, 2, \dots\}$  be as in Lemma 6. Then by a well-known property of Dirichlet series (see [4, p. 28, Corollary 1.3]), the series

$$\sum_{n=1}^{\infty} \frac{\varepsilon_n (-\lambda_n)^k a_n}{e^{\lambda_n (s + it_0)}}$$

converges uniformly on compacta (in particular, on the segment  $[\sigma_0, \sigma_0 + 1]$ ) in the half-plane  $\operatorname{Re} s > \sigma_2$ . Thus we can take a large number  $y > 0$  such that

$$(2.1) \quad y > \sup_{n \in B} n$$

and such that

$$(2.2) \quad \sup_{\sigma_0 \leq \sigma \leq \sigma_0 + 1} \left| \sum_{n \geq y_1} \frac{\varepsilon_n (-\lambda_n)^k a_n}{e^{\lambda_n (\sigma + it_0)}} \right| < \frac{\varepsilon}{4}$$

for every  $y_1 \geq y$  and  $0 \leq k \leq K$ .

By Lemma 5, there exist a real number  $\nu \geq y$  and numbers  $\{c_n \in \mathbb{T} \mid y \leq n \leq \nu\}$  such that

$$(2.3) \quad \left| \left( z_k - \sum_{n \in \mathbb{N} \setminus B, n < y} \frac{(-\lambda_n)^k a_n}{e^{\lambda_n (\sigma_0 + it_0)}} - \sum_{n \in B, n < y} \frac{e^{2\pi i \theta_n^*} (-\lambda_n)^k a_n}{e^{\lambda_n (\sigma_0 + it_0)}} \right) - \sum_{y \leq n \leq \nu} \frac{c_n (-\lambda_n)^k a_n}{e^{\lambda_n (\sigma_0 + it_0)}} \right| < \frac{\varepsilon}{4}$$

for every  $0 \leq k \leq K$ .

For each  $n \in \mathbb{N} \setminus B$ , we put

$$(2.4) \quad b_n := \begin{cases} 1 & \text{if } 1 \leq n < y, \\ c_n & \text{if } y \leq n \leq \nu, \\ \varepsilon_n & \text{if } n > \nu. \end{cases}$$

By continuity, there exists a real number  $\sigma_0 < \sigma'_0 < \sigma_0 + 1$  such that if  $\sigma$  satisfies  $\sigma_0 \leq \sigma \leq \sigma'_0$ , then

$$(2.5) \quad \left| \left( \sum_{n \in \mathbb{N} \setminus B, n \leq \nu} \frac{b_n(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} + \sum_{n \in B, n < y} \frac{e^{2\pi i \theta_n^*}(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} \right) - \left( \sum_{n \in \mathbb{N} \setminus B, n \leq \nu} \frac{b_n(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} + \sum_{n \in B, n < y} \frac{e^{2\pi i \theta_n^*}(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} \right) \right| < \frac{\varepsilon}{4}$$

for every  $0 \leq k \leq K$ .

Let  $X_0 := \nu$  and let  $\sigma$  be a real number with  $\sigma_0 \leq \sigma \leq \sigma'_0$ . Let  $X$  be any real number greater than  $X_0$ . By the triangle inequality, (2.5), (2.3), (2.1) and (2.4), we have

$$(2.6) \quad \left| z_k - \sum_{n \in \mathbb{N} \setminus B, n \leq \nu} \frac{b_n(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} - \sum_{n \in B, n < y} \frac{e^{2\pi i \theta_n^*}(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} \right| < \left| z_k - \sum_{n \in \mathbb{N} \setminus B, n \leq \nu} \frac{b_n(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma_0+it_0)}} - \sum_{n \in B, n < y} \frac{e^{2\pi i \theta_n^*}(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma_0+it_0)}} \right| + \frac{\varepsilon}{4} < \frac{\varepsilon}{2}.$$

By (2.2) we have

$$(2.7) \quad \left| \sum_{\nu < n \leq X} \frac{\varepsilon_n(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} \right| = \left| \sum_{n > \nu} \frac{\varepsilon_n(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} - \sum_{n > X} \frac{\varepsilon_n(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} \right| \leq \left| \sum_{n > \nu} \frac{\varepsilon_n(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} \right| + \left| \sum_{n > X} \frac{\varepsilon_n(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} \right| < \frac{\varepsilon}{2}.$$

Thus, from (2.1), (2.6), (2.4) and (2.7) we conclude

$$\begin{aligned} & \left| z_k - \sum_{n \in \mathbb{N} \setminus B, n \leq X} \frac{b_n(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} - \sum_{n \in B, n \leq X} \frac{e^{2\pi i \theta_n^*}(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} \right| \\ &= \left| z_k - \sum_{n \in \mathbb{N} \setminus B, n \leq \nu} \frac{b_n(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} - \sum_{n \in B, n < y} \frac{e^{2\pi i \theta_n^*}(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} - \sum_{\nu < n \leq X} \frac{b_n(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} \right| \\ &\leq \left| z_k - \sum_{n \in \mathbb{N} \setminus B, n \leq \nu} \frac{b_n(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} - \sum_{n \in B, n < y} \frac{e^{2\pi i \theta_n^*}(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} \right| + \left| \sum_{\nu < n \leq X} \frac{b_n(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} \right| \\ &< \varepsilon. \end{aligned}$$

This completes the proof. □

### § 3. Proof of Theorem 3

Let  $B$  and  $\theta_n^*$  ( $n \in B$ ) be as in Lemma 4. According to Proposition 7, there exist a sequence  $\{b_n \in \mathbb{T} \mid n \in \mathbb{N} \setminus B\}$ , a large real number  $X_0 > 0$  and a real number  $\sigma'_0 > \sigma_0$



such that if  $\sigma$  satisfies  $\sigma_0 \leq \sigma \leq \sigma'_0$ , then for all  $X \geq X_0$  and  $0 \leq k \leq K$  we have

$$(3.1) \quad \left| z_k - \left( \sum_{n \in \mathbb{N} \setminus B, n \leq X} \frac{b_n (-\lambda_n)^k a_n}{e^{\lambda_n (\sigma + it_0)}} + \sum_{n \in B, n \leq X} \frac{e^{2\pi i \theta_n^*} (-\lambda_n)^k a_n}{e^{\lambda_n (\sigma + it_0)}} \right) \right| < \frac{\varepsilon}{3}.$$

In the following, we fix a number  $\sigma$  with  $\sigma_0 < \sigma \leq \sigma'_0$ . By condition (II), the series  $F^{(k)}(s)$  converges absolutely in the half-plane  $\operatorname{Re} s > \sigma_0$  for every  $0 \leq k \leq K$ . Therefore, if  $X_1$  is a large positive real number satisfying

$$\lambda_n > 1 \text{ for all } n > X_1 \quad \text{and} \quad \sum_{n > X_1} \frac{\lambda_n^K |a_n|}{e^{\lambda_n \sigma}} < \frac{\varepsilon}{3},$$

then, for all  $0 \leq k \leq K$ ,  $X \geq X_1$  and  $t \in \mathbb{R}$ , we have

$$(3.2) \quad \begin{aligned} & \left| F^{(k)}(\sigma + it_0 + it) - \sum_{n \leq X} \frac{(-\lambda_n)^k a_n}{e^{\lambda_n (\sigma + it_0 + it)}} \right| \leq \sum_{n > X} \left| \frac{(-\lambda_n)^k a_n}{e^{\lambda_n (\sigma + it_0 + it)}} \right| \\ & \leq \sum_{n > X} \frac{\lambda_n^k |a_n|}{e^{\lambda_n \sigma}} \leq \sum_{n > X_1} \frac{\lambda_n^k |a_n|}{e^{\lambda_n \sigma}} \leq \sum_{n > X_1} \frac{\lambda_n^K |a_n|}{e^{\lambda_n \sigma}} < \frac{\varepsilon}{3}. \end{aligned}$$

We fix a large number  $X_2$  satisfying

$$X_2 > \max\{X_0, X_1\} \quad \text{and} \quad X_2 > n \text{ for all } n \in B.$$

For each  $b_n \in \mathbb{T}$  in (3.1), we write  $b_n = e^{2\pi i \phi_n}$  with  $0 \leq \phi_n < 1$ . Then, by continuity, there exists a small number  $\delta_1$  with  $0 < \delta_1 < \delta$  such that if  $t \in \mathbb{R}$  satisfies

$$(3.3) \quad \left\| -\frac{\lambda_n}{2\pi} t - \phi_n \right\| < \delta_1 \quad \text{for any } n \in \mathbb{N} \setminus B \text{ with } n \leq X_2$$

and

$$(3.4) \quad \left\| -\frac{\lambda_n}{2\pi} t - \theta_n^* \right\| < \delta_1 \quad \text{for any } n \in B,$$

then for any  $0 \leq k \leq K$  we have

$$\left| \left( \sum_{n \in \mathbb{N} \setminus B, n \leq X_2} \frac{b_n (-\lambda_n)^k a_n}{e^{\lambda_n (\sigma + it_0)}} + \sum_{n \in B} \frac{e^{2\pi i \theta_n^*} (-\lambda_n)^k a_n}{e^{\lambda_n (\sigma + it_0)}} \right) - \sum_{n \leq X_2} \frac{(-\lambda_n)^k a_n}{e^{\lambda_n (\sigma + it_0 + it)}} \right| < \frac{\varepsilon}{3}.$$

This, (3.1) and (3.2) imply that if  $t \in \mathbb{R}$  satisfies (3.3) and (3.4), then for any  $0 \leq k \leq K$  we have

$$(3.5) \quad \begin{aligned} & \left| F^{(k)}(\sigma + it_0 + it) - z_k \right| \\ & = \left| F^{(k)}(\sigma + it_0 + it) - \sum_{n \leq X_2} \frac{(-\lambda_n)^k a_n}{e^{\lambda_n (\sigma + it_0 + it)}} + \sum_{n \leq X_2} \frac{(-\lambda_n)^k a_n}{e^{\lambda_n (\sigma + it_0 + it)}} \right| \end{aligned}$$

$$\begin{aligned}
 & - \left( \sum_{n \in \mathbb{N} \setminus B, n \leq X_2} \frac{b_n(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} + \sum_{n \in B} \frac{e^{2\pi i \theta_n^*}(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} \right) \\
 & + \left( \sum_{n \in \mathbb{N} \setminus B, n \leq X_2} \frac{b_n(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} + \sum_{n \in B} \frac{e^{2\pi i \theta_n^*}(-\lambda_n)^k a_n}{e^{\lambda_n(\sigma+it_0)}} \right) - z_k \Big| \\
 & < \frac{\varepsilon}{3} + \frac{\varepsilon}{3} + \frac{\varepsilon}{3} = \varepsilon.
 \end{aligned}$$

Lemma 4 gives

$$\begin{aligned}
 \liminf_{T \rightarrow \infty} \frac{1}{T} \text{meas} \left( \left\{ t \in [0, T] \mid \left\| -\frac{\lambda_n}{2\pi} t - \phi_n \right\| < \delta_1 \quad \text{for any } n \in \mathbb{N} \setminus B \text{ with } n \leq X_2, \right. \right. \\
 \left. \left\| -\frac{\lambda_n}{2\pi} t - \theta_n^* \right\| < \delta_1 \quad \text{for any } n \in B \right. \\
 \left. \left. \text{and } \|\alpha_j t - \theta_j\| < \delta_1 \quad \text{for any } 1 \leq j \leq N \right\} \right) > 0.
 \end{aligned}$$

Using this and (3.5) and recalling  $\delta_1 < \delta$ , we conclude

$$\begin{aligned}
 \liminf_{T \rightarrow \infty} \frac{1}{T} \text{meas} \left( \left\{ t \in [0, T] \mid \left| F^{(k)}(\sigma + it_0 + it) - z_k \right| < \varepsilon \quad \text{for any } 0 \leq k \leq K \right. \right. \\
 \left. \left. \text{and } \|\alpha_j t - \theta_j\| < \delta \quad \text{for any } 1 \leq j \leq N \right\} \right) > 0.
 \end{aligned}$$

This completes the proof of Theorem 3.

### § 4. Proof of Theorem 1

We can prove Theorem 1 by using an argument in [10]. For the sake of completeness of the present paper, we will give a detailed proof. Let  $F(s), K, J, G_j, D_j(s)$  be as in Theorem 1. Assume that for some  $0 \leq j \leq J$  we have  $G_j \not\equiv 0$  and  $D_j(s) \not\equiv 0$ . In order to obtain Theorem 1, it suffices to show that there exists a complex number  $s_*$  with  $\text{Re } s_* > \sigma_0$  such that

$$(4.1) \quad \sum_{j=0}^J s_*^j D_j(s_*) G_j(F(s_*), F^{(1)}(s_*), \dots, F^{(K)}(s_*)) \neq 0.$$

Let  $J_0 := \max\{0 \leq j \leq J \mid G_j \not\equiv 0 \text{ and } D_j(s) \not\equiv 0\}$ . By the definition of  $\mathcal{D}_{s, \sigma_0}$  the series  $D_{J_0}(s)$  is holomorphic for  $\text{Re } s > \sigma_1$  with some real number  $\sigma_1 < \sigma_0$ , and we have  $D_{J_0}(s) \not\equiv 0$ . Hence, by a fundamental property of a holomorphic function (see [14, Theorem 10.18]), we have

$$(4.2) \quad c_0 := |D_{J_0}(\sigma_0 + it_0)| \neq 0$$

for some real number  $t_0$ . We write

$$D_{J_0}(s) = \sum_{m=1}^{\infty} \frac{b_m}{e^{\nu_m s}}$$

and set

$$\varepsilon := \frac{c_0}{100}.$$

Since by the definition of  $\mathcal{D}_{s, \sigma_0}$  the series  $D_{J_0}(s)$  converges absolutely at  $s = \sigma_0$ , we have a large positive integer  $M$  such that

$$(4.3) \quad \sum_{m>M} \frac{|b_m|}{e^{\nu_m \sigma_0}} < \varepsilon.$$

By definition, there exists a small number  $\delta_0 = \delta_0(\varepsilon, \{b_m\}, \{\nu_m\}, M) > 0$  such that if  $t \in \mathbb{R}$  satisfies

$$(4.4) \quad \left\| -\frac{\nu_m}{2\pi} t \right\| < \delta_0 \quad \text{for every integer } 1 \leq m \leq M$$

then

$$\left| \sum_{m \leq M} \frac{b_m}{e^{\nu_m(\sigma_0 + it_0 + it)}} - \sum_{m \leq M} \frac{b_m}{e^{\nu_m(\sigma_0 + it_0)}} \right| < \varepsilon.$$

Hence it follows from the triangle inequality, (4.2) and (4.3) that, for any  $t \in \mathbb{R}$  satisfying (4.4), we have

$$(4.5) \quad \begin{aligned} |D_{J_0}(\sigma_0 + it_0 + it)| &= \left| \sum_{m \leq M} \frac{b_m}{e^{\nu_m(\sigma_0 + it_0 + it)}} + \sum_{m > M} \frac{b_m}{e^{\nu_m(\sigma_0 + it_0 + it)}} \right| \\ &\geq \left| \sum_{m \leq M} \frac{b_m}{e^{\nu_m(\sigma_0 + it_0 + it)}} \right| - \left| \sum_{m > M} \frac{b_m}{e^{\nu_m(\sigma_0 + it_0 + it)}} \right| \\ &\geq \left| \sum_{m \leq M} \frac{b_m}{e^{\nu_m(\sigma_0 + it_0)}} \right| - \varepsilon - \left| \sum_{m > M} \frac{b_m}{e^{\nu_m(\sigma_0 + it_0 + it)}} \right| \\ &\geq \left| D_{J_0}(\sigma_0 + it_0) - \sum_{m > M} \frac{b_m}{e^{\nu_m(\sigma_0 + it_0)}} \right| - \varepsilon - \sum_{m > M} \left| \frac{b_m}{e^{\nu_m(\sigma_0 + it_0 + it)}} \right| \\ &\geq |D_{J_0}(\sigma_0 + it_0)| - \left| \sum_{m > M} \frac{b_m}{e^{\nu_m(\sigma_0 + it_0)}} \right| - \varepsilon - \sum_{m > M} \frac{|b_m|}{e^{\nu_m \sigma_0}} \\ &\geq |D_{J_0}(\sigma_0 + it_0)| - \sum_{m > M} \frac{|b_m|}{e^{\nu_m \sigma_0}} - \varepsilon - \sum_{m > M} \frac{|b_m|}{e^{\nu_m \sigma_0}} \\ &\geq c_0 - 3\varepsilon > \frac{c_0}{2}. \end{aligned}$$

Let  $\{\alpha_1, \dots, \alpha_N\}$  be a basis of the vector space over  $\mathbb{Q}$  generated by the numbers  $\nu_m$  ( $1 \leq m \leq M$ ). Let  $N_0$  be an integer such that, for each  $1 \leq m \leq M$ ,

$$(4.6) \quad \nu_m = \sum_{j=1}^N n_{m,j} \frac{\alpha_j}{N_0},$$

where  $n_{m,j} \in \mathbb{Z}$ . Then, since we have the inequalities

$$\|\theta_1 + \theta_2\| \leq \|\theta_1\| + \|\theta_2\| \quad (\theta_1, \theta_2 \in \mathbb{R})$$

and

$$\|n\theta\| \leq |n| \|\theta\| \quad (\theta \in \mathbb{R}, n \in \mathbb{Z})$$

(see e.g. [2, p.ix]), there exists a small number  $\delta_1 = \delta_1(\delta_0, N, \{n_{m,j}\}) > 0$  such that if  $t$  satisfies

$$(4.7) \quad \left\| \frac{\alpha_j}{2\pi N_0} t \right\| < \delta_1 \quad \text{for every integer } 1 \leq j \leq N$$

then  $t$  satisfies (4.4). This fact and (4.5) imply that, for any  $t \in \mathbb{R}$  satisfying (4.7), we have

$$(4.8) \quad |D_{J_0}(\sigma_0 + it_0 + it)| > \frac{c_0}{2}.$$

By recalling that  $D_{J_0}(s)$  converges absolutely at  $s = \sigma_0$  and taking a large number  $M_0$  with  $\sum_{m > M_0} |b_m| e^{-\nu_m \sigma_0} < \frac{\varepsilon}{4}$ , we find that, for any  $\sigma \geq \sigma_0$  and  $\tau \in \mathbb{R}$ ,

$$\begin{aligned} |D_{J_0}(\sigma_0 + i\tau) - D_{J_0}(\sigma + i\tau)| &\leq \left| D_{J_0}(\sigma_0 + i\tau) - \sum_{m \leq M_0} \frac{b_m}{e^{\nu_m(\sigma_0 + i\tau)}} \right| \\ &\quad + \left| \sum_{m \leq M_0} \frac{b_m}{e^{\nu_m(\sigma + i\tau)}} - D_{J_0}(\sigma + i\tau) \right| + \left| \sum_{m \leq M_0} \frac{b_m}{e^{\nu_m(\sigma_0 + i\tau)}} - \sum_{m \leq M_0} \frac{b_m}{e^{\nu_m(\sigma + i\tau)}} \right| \\ &\leq \sum_{m > M_0} \left| \frac{b_m}{e^{\nu_m(\sigma_0 + i\tau)}} \right| + \sum_{m > M_0} \left| \frac{b_m}{e^{\nu_m(\sigma + i\tau)}} \right| + \sum_{m \leq M_0} \left| \frac{b_m}{e^{\nu_m(\sigma_0 + i\tau)}} \left( 1 - \frac{1}{e^{\nu_m(\sigma - \sigma_0)}} \right) \right| \\ &\leq \sum_{m > M_0} \frac{|b_m|}{e^{\nu_m \sigma_0}} + \sum_{m > M_0} \frac{|b_m|}{e^{\nu_m \sigma}} + \sum_{m \leq M_0} \frac{|b_m|}{e^{\nu_m \sigma_0}} \left( 1 - \frac{1}{e^{\nu_m(\sigma - \sigma_0)}} \right) \\ &\leq \frac{\varepsilon}{2} + \sum_{m \leq M_0} \frac{|b_m|}{e^{\nu_m}} \left( 1 - \frac{1}{e^{\nu_m(\sigma - \sigma_0)}} \right). \end{aligned}$$

Thus there exists a real number  $\sigma_0'' = \sigma_0''(\varepsilon, M_0, \{b_m\}, \{\nu_m\}) > \sigma_0$  such that

$$(4.9) \quad |D_{J_0}(\sigma_0 + i\tau) - D_{J_0}(\sigma + i\tau)| < \varepsilon$$

uniformly for  $\sigma_0 \leq \sigma \leq \sigma_0''$  and  $\tau \in \mathbb{R}$ .

Since  $G_{J_0} = G_{J_0}(z_0, \dots, z_K)$  is a continuous function and  $G_{J_0} \not\equiv 0$ , there exist a constant  $c_1 > 0$  and a bounded open set  $U \subset \mathbb{C}^{K+1}$  such that

$$(4.10) \quad |G_{J_0}(z_0, \dots, z_K)| > c_1 \quad \text{for all } (z_0, \dots, z_K) \in U.$$

By Theorem 3, there exist a real number  $\sigma$  and a sequence of real numbers  $\{t_n | n = 1, 2, \dots\}$  satisfying

$$(4.11) \quad \sigma_0 < \sigma < \min\{\sigma_0'', \sigma_0 + 1\},$$

$$(4.12) \quad \lim_{n \rightarrow \infty} t_n = \infty,$$

$$(4.13) \quad \mathbf{w}_n := (F(\sigma + it_0 + it_n), \dots, F^{(K)}(\sigma + it_0 + it_n)) \in U \quad \text{for any } n,$$

and

$$(4.14) \quad \left\| \frac{\alpha_j}{2\pi N_0} t_n \right\| < \delta_1 \quad \text{for any } 1 \leq j \leq N \text{ and } n.$$

We write

$$s_n := \sigma + it_0 + it_n.$$

Using (4.14) and (4.8), we have

$$|D_{J_0}(\sigma_0 + it_0 + it_n)| > \frac{c_0}{2} \quad \text{for any } n,$$

which, together with (4.9) and (4.11), gives

$$(4.15) \quad |D_{J_0}(s_n)| > |D_{J_0}(\sigma_0 + it_0 + it_n)| - \varepsilon > \frac{c_0}{2} - \varepsilon > \frac{c_0}{4} \quad \text{for any } n.$$

Combining (4.15), (4.13) and (4.10), we have

$$(4.16) \quad |D_{J_0}(s_n) G_{J_0}(\mathbf{w}_n)| \geq \frac{c_0 c_1}{4} \quad \text{for any } n.$$

Now, in the case  $J_0 \geq 1$ , we shall deduce (4.1). If  $D(s) = \sum_{m=1}^{\infty} c_m e^{-\mu_m s} \in \mathcal{D}_{s, \sigma_0}$ , then we have

$$(4.17) \quad |D(\sigma + i\tau)| \leq \sum_{m=1}^{\infty} \left| \frac{c_m}{e^{\mu_m(\sigma + i\tau)}} \right| = \sum_{m=1}^{\infty} \frac{|c_m|}{e^{\mu_m \sigma}} \leq \sum_{m=1}^{\infty} \frac{|c_m|}{e^{\mu_m \sigma_0}}$$

uniformly for  $\sigma \geq \sigma_0$  and  $\tau \in \mathbb{R}$ . Hence there exists a constant  $C_0 > 0$  such that

$$(4.18) \quad |D_j(s_n)| < C_0 \quad \text{for any } 0 \leq j \leq J \text{ and } n.$$

Since all  $G_j$  are bounded on the bounded open set  $U$ , by (4.13) there exists a constant  $C_1 > 0$  such that

$$(4.19) \quad |G_j(\mathbf{w}_n)| < C_1 \quad \text{for any } 0 \leq j \leq J \text{ and } n.$$

By (4.11) and (4.12), we have

$$\lim_{n \rightarrow \infty} |s_n| = \infty.$$

Consequently, since  $J_0 \geq 1$  and  $\frac{c_0 c_1}{4} > 0$ , it follows from (4.16), (4.18), and (4.19) that

$$\begin{aligned} & \left| \sum_{j=0}^J s_n^j D_j(s_n) G_j(\mathbf{w}_n) \right| \\ &= \left| s_n^{J_0} D_{J_0}(s_n) G_{J_0}(\mathbf{w}_n) + s_n^{J_0-1} D_{J_0-1}(s_n) G_{J_0-1}(\mathbf{w}_n) + \cdots + D_0(s_n) G_0(\mathbf{w}_n) \right| \\ &\geq \left| s_n^{J_0} D_{J_0}(s_n) G_{J_0}(\mathbf{w}_n) \right| - \left| s_n^{J_0-1} D_{J_0-1}(s_n) G_{J_0-1}(\mathbf{w}_n) \right| - \cdots - \left| D_0(s_n) G_0(\mathbf{w}_n) \right| \\ &\geq |s_n|^{J_0} \left( \frac{c_0 c_1}{4} - \frac{C_0 C_1}{|s_n|} - \cdots - \frac{C_0 C_1}{|s_n|^{J_0}} \right) \\ &\longrightarrow \infty \quad \text{as } n \rightarrow \infty. \end{aligned}$$

Thus (4.1) holds in the present case.

In the case  $J_0 = 0$ , (4.1) is obtained from (4.16), since  $\frac{c_0 c_1}{4} > 0$ . We have completed the proof of Theorem 1.

### § 5. Proof of Theorem 2

We follow an argument in [10] again. For the sake of completeness of the present paper, we will give a detailed proof. Let  $F(s)$  and  $K$  be as in Theorem 2. Let  $P(s, X_0, \dots, X_K)$  be as in (1.1). Assume that  $P(s, X_0, \dots, X_K)$  is not the zero polynomial. In order to obtain Theorem 2, it suffices to show that there exists a complex number  $s_*$  with  $\text{Re } s_* > \sigma_0$  such that

$$(5.1) \quad P(s_*, F(s_*), \dots, F^{(K)}(s_*)) \neq 0.$$

We order the terms of  $P(s, X_0, \dots, X_K)$  lexicographically with

$$s > X_0 > \cdots > X_K,$$

and let  $(d, d_0, \dots, d_K)$  denote the multidegree of  $P(s, X_0, \dots, X_K)$  (see e.g. [3]). The symbol  $\sum'$  will denote a finite sum.

First we shall consider

Case 1:  $d \neq 0$  and  $d_k \neq 0$  for some  $0 \leq k \leq K$ .

Let  $\kappa := \min\{0 \leq k \leq K \mid d_k \neq 0\}$ . Then

$$\begin{aligned}
 (5.2) \quad P(s, X_0, \dots, X_K) &= D(s; d, 0, \dots, 0, d_\kappa, \dots, d_K) s^d X_\kappa^{d_\kappa} \cdots X_K^{d_K} \\
 &+ \sum'_{\substack{a_K \in \mathbb{N}_0, \\ a_K < d_K}} D(s; d, 0, \dots, 0, d_\kappa, \dots, d_{K-1}, a_K) s^d X_\kappa^{d_\kappa} \cdots X_{K-1}^{d_{K-1}} X_K^{a_K} \\
 &+ \cdots \\
 &+ \sum'_{\substack{a_\kappa, \dots, a_K \in \mathbb{N}_0, \\ a_\kappa < d_\kappa}} D(s; d, 0, \dots, 0, a_\kappa, \dots, a_K) s^d X_\kappa^{a_\kappa} \cdots X_K^{a_K} \\
 &+ \sum'_{\substack{a, a_0, \dots, a_K \in \mathbb{N}_0, \\ a < d}} D(s; a, a_0, \dots, a_K) s^a X_0^{a_0} \cdots X_K^{a_K},
 \end{aligned}$$

where

$$(5.3) \quad D_0(s) := D(s; d, 0, \dots, 0, d_\kappa, \dots, d_K) \neq 0.$$

As in (4.2), by (5.3) we have

$$c := |D_0(\sigma_0 + it_0)| \neq 0$$

for some real number  $t_0$ . We write

$$D_0(s) = \sum_{m=1}^{\infty} \frac{b_m}{e^{\nu_m s}}$$

and set

$$\varepsilon := \frac{c}{100}.$$

Then, let  $M, \{\alpha_1, \dots, \alpha_N\}$  and  $N_0$  be as in the proof of Theorem 1 (see (4.3) and (4.6)).

As in (4.8), there exists a small number  $\delta_1 > 0$  such that if  $t$  satisfies

$$\left\| \frac{\alpha_j}{2\pi N_0} t \right\| < \delta_1 \quad \text{for every integer } 1 \leq j \leq N$$

then

$$(5.4) \quad |D_0(\sigma_0 + it_0 + it)| > \frac{c}{2}.$$

As in (4.9), there exists a real number  $\sigma_0'' > \sigma_0$  such that

$$(5.5) \quad |D_0(\sigma_0 + i\tau) - D_0(\sigma + i\tau)| < \varepsilon$$

uniformly for  $\sigma_0 \leq \sigma \leq \sigma_0''$  and  $\tau \in \mathbb{R}$ .

For a large positive integer  $n$ , we set

$$(5.6) \quad z_{0,n} := n, \quad z_{1,n} := \log n, \quad z_{2,n} := \log \log n, \quad \dots, \quad z_{K,n} := \log \cdots \log n.$$

Let  $n_0$  be a large positive integer with  $z_{K,n_0} > 10$ . According to Theorem 3, for each integer  $n \geq n_0$  there exist real numbers  $\sigma_n$  and  $t_n$  such that

$$(5.7) \quad \sigma_0 < \sigma_n < \min\{\sigma_0'', \sigma_0 + 1\},$$

$$(5.8) \quad t_n > e^n,$$

$$(5.9) \quad \left| F^{(k)}(\sigma_n + it_0 + it_n) - z_{k,n} \right| < \frac{1}{100} \quad \text{for any } 0 \leq k \leq K,$$

and

$$(5.10) \quad \left\| \frac{\alpha_j}{2\pi N_0} t_n \right\| < \delta_1 \quad \text{for any } 1 \leq j \leq N.$$

We write

$$s_n := \sigma_n + it_0 + it_n.$$

Since (5.10) and (5.4) give

$$|D_0(\sigma_0 + it_0 + it_n)| > \frac{c}{2} \quad \text{for any } n \geq n_0,$$

it follows from (5.5) and (5.7) that

$$(5.11) \quad |D_0(s_n)| \geq |D_0(\sigma_0 + it_0 + it_n)| - \varepsilon > \frac{c}{2} - \varepsilon > \frac{c}{4} \quad \text{for any } n \geq n_0.$$

By (4.17), there exists a positive constant  $C_0$  such that

$$\sup_{\substack{a, a_0, \dots, a_K \text{ in (1.1)} \\ n \geq n_0}} |D(s_n; a, a_0, \dots, a_K)| < C_0.$$

This, (5.2) and (5.11) imply that, for any  $n \geq n_0$ ,

$$\begin{aligned} & \left| P(s_n, F(s_n), \dots, F^{(K)}(s_n)) \right| \\ & \geq |D(s_n; d, 0, \dots, 0, d_\kappa, \dots, d_K)| |s_n|^d \left| F^{(\kappa)}(s_n) \right|^{d_\kappa} \cdots \left| F^{(K)}(s_n) \right|^{d_K} \\ & \quad - \sum'_{\substack{a_K \in \mathbb{N}_0, \\ a_K < d_K}} |D(s_n; d, 0, \dots, 0, d_\kappa, \dots, d_{K-1}, a_K)| |s_n|^d \left| F^{(\kappa)}(s_n) \right|^{d_\kappa} \cdots \end{aligned}$$



$$\begin{aligned}
 & \times \left| F^{(K-1)}(s_n) \right|^{d_{K-1}} \left| F^{(K)}(s_n) \right|^{a_K} \\
 & - \dots \\
 & - \sum'_{\substack{a_\kappa, \dots, a_K \in \mathbb{N}_0, \\ a_\kappa < d_\kappa}} |D(s_n; d, 0, \dots, 0, a_\kappa, \dots, a_K)| |s_n|^d \left| F^{(\kappa)}(s_n) \right|^{a_\kappa} \dots \left| F^{(K)}(s_n) \right|^{a_K} \\
 & - \sum'_{\substack{a, a_0, \dots, a_K \in \mathbb{N}_0, \\ a < d}} |D(s_n; a, a_0, \dots, a_K)| |s_n|^a |F(s_n)|^{a_0} \dots \left| F^{(K)}(s_n) \right|^{a_K} \\
 \geq & \frac{c}{4} |s_n|^d \left| F^{(\kappa)}(s_n) \right|^{d_\kappa} \dots \left| F^{(K)}(s_n) \right|^{d_K} \\
 & - \sum'_{\substack{a_K \in \mathbb{N}_0, \\ a_K < d_K}} C_0 |s_n|^d \left| F^{(\kappa)}(s_n) \right|^{d_\kappa} \dots \left| F^{(K-1)}(s_n) \right|^{d_{K-1}} \left| F^{(K)}(s_n) \right|^{a_K} \\
 & - \dots \\
 & - \sum'_{\substack{a_\kappa, \dots, a_K \in \mathbb{N}_0, \\ a_\kappa < d_\kappa}} C_0 |s_n|^d \left| F^{(\kappa)}(s_n) \right|^{a_\kappa} \dots \left| F^{(K)}(s_n) \right|^{a_K} \\
 & - \sum'_{\substack{a, a_0, \dots, a_K \in \mathbb{N}_0, \\ a < d}} C_0 |s_n|^a |F(s_n)|^{a_0} \dots \left| F^{(K)}(s_n) \right|^{a_K} \\
 = & |s_n|^d \left| F^{(\kappa)}(s_n) \right|^{d_\kappa} \dots \left| F^{(K)}(s_n) \right|^{d_K} \\
 & \left( \frac{c}{4} - \sum'_{\substack{a_K \in \mathbb{N}_0, \\ a_K < d_K}} C_0 \frac{|s_n|^d \left| F^{(\kappa)}(s_n) \right|^{d_\kappa} \dots \left| F^{(K-1)}(s_n) \right|^{d_{K-1}} \left| F^{(K)}(s_n) \right|^{a_K}}{|s_n|^d \left| F^{(\kappa)}(s_n) \right|^{d_\kappa} \dots \left| F^{(K)}(s_n) \right|^{d_K}} \right. \\
 & \quad - \dots - \sum'_{\substack{a_\kappa, \dots, a_K \in \mathbb{N}_0, \\ a_\kappa < d_\kappa}} C_0 \frac{|s_n|^d \left| F^{(\kappa)}(s_n) \right|^{a_\kappa} \dots \left| F^{(K)}(s_n) \right|^{a_K}}{|s_n|^d \left| F^{(\kappa)}(s_n) \right|^{d_\kappa} \dots \left| F^{(K)}(s_n) \right|^{d_K}} \\
 & \quad \left. - \sum'_{\substack{a, a_0, \dots, a_K \in \mathbb{N}_0, \\ a < d}} C_0 \frac{|s_n|^a |F(s_n)|^{a_0} \dots \left| F^{(K)}(s_n) \right|^{a_K}}{|s_n|^d \left| F^{(\kappa)}(s_n) \right|^{d_\kappa} \dots \left| F^{(K)}(s_n) \right|^{d_K}} \right).
 \end{aligned}$$

For every  $m \in \mathbb{N}$  we have

$$\frac{(\log x)^m}{x} \longrightarrow 0 \quad \text{as } x \rightarrow \infty.$$

This fact, (5.6), (5.7), (5.8) and (5.9) imply that the numbers

$$\frac{|s_n|^d \left| F^{(\kappa)}(s_n) \right|^{d_\kappa} \dots \left| F^{(K-1)}(s_n) \right|^{d_{K-1}} \left| F^{(K)}(s_n) \right|^{a_K}}{|s_n|^d \left| F^{(\kappa)}(s_n) \right|^{d_\kappa} \dots \left| F^{(K)}(s_n) \right|^{d_K}} \quad (a_K \in \mathbb{N}_0, a_K < d_K),$$

$$\begin{aligned} \dots, \quad & \frac{|s_n|^d |F^{(\kappa)}(s_n)|^{a_\kappa} \dots |F^{(K)}(s_n)|^{a_K}}{|s_n|^d |F^{(\kappa)}(s_n)|^{d_\kappa} \dots |F^{(K)}(s_n)|^{d_K}} \quad (a_\kappa, \dots, a_K \in \mathbb{N}_0, a_\kappa < d_\kappa), \\ & \frac{|s_n|^a |F(s_n)|^{a_0} \dots |F^{(K)}(s_n)|^{a_K}}{|s_n|^d |F^{(\kappa)}(s_n)|^{d_\kappa} \dots |F^{(K)}(s_n)|^{d_K}} \quad (a, a_0, \dots, a_K \in \mathbb{N}_0, a < d) \end{aligned}$$

go to 0 as  $n \rightarrow \infty$ , and that

$$|s_n|^d \left| F^{(\kappa)}(s_n) \right|^{d_\kappa} \dots \left| F^{(K)}(s_n) \right|^{d_K} \longrightarrow \infty \quad \text{as } n \rightarrow \infty.$$

Therefore, we have

$$\left| P(s_n, F(s_n), \dots, F^{(K)}(s_n)) \right| \longrightarrow \infty \quad \text{as } n \rightarrow \infty.$$

Thus (5.1) holds in Case 1.

Similarly we can verify (5.1) in the following remaining cases:

Case 2:  $d \neq 0$  and  $d_k = 0$  for all  $0 \leq k \leq K$ ,

Case 3:  $d = 0$  and  $d_k \neq 0$  for some  $0 \leq k \leq K$ ,

Case 4:  $d = 0$  and  $d_k = 0$  for all  $0 \leq k \leq K$ .

We have completed the proof of Theorem 2.

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