

A NOTE ON THE FOURTH MOMENT OF DIRICHLET L-FUNCTIONS

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ABSTRACT. We prove an asymptotic formula for the fourth power mean of Dirichlet L -functions averaged over primitive characters to modulus q and over $t \in [0, T]$ which is particularly effective when $q \geq T$. In this range the correct order of magnitude was not previously known.

1. INTRODUCTION

For χ a Dirichlet character (mod q), the moments of $L(s, \chi)$ have many applications, for example to the distribution of primes in the arithmetic progressions to modulus q . The asymptotic formula of the fourth power moment in the q -aspect has been obtained by Heath-Brown [1], for q prime, and more recently by Soundararajan [5] for general q . Following Soundararajan's work, Young [7] pushed the result much further by computing the fourth moment for prime moduli q with a power saving in the error term. The problem essentially reduces to the analysis of a particular divisor sum. To this end, Young used various techniques to estimate the off-diagonal terms.

In the case that the t -aspect is also included, a result of Montgomery [2] states that

$$\sum_{\chi(\bmod q)}^* \int_0^T |L(\tfrac{1}{2} + it, \chi)|^4 dt \ll \varphi(q)T(\log qT)^4$$

for $q, T \geq 2$, where $\sum_{\chi(\bmod q)}^*$ indicates that the sum is restricted to the primitive characters modulo q . As we shall see, the upper bound is too large by a factor $(q/\varphi(q))^5$. A second result of relevance is due to Rane [4]. After correcting a misprint it states that

$$\begin{aligned} & \sum_{\chi(\bmod q)}^* \int_T^{2T} |L(\tfrac{1}{2} + it, \chi)|^4 dt \\ &= \frac{\varphi^*(q)T}{2\pi^2} \prod_{p|q} \frac{(1-p^{-1})^3}{(1+p^{-1})} (\log qT)^4 + O(2^{\omega(q)}\varphi^*(q)T(\log qT)^3(\log \log 3q)^5), \end{aligned}$$

where $\varphi^*(q)$ is the number of primitive characters modulo q and $\omega(q)$ is the number of distinct prime factors of q . This can only give an asymptotic relation when $2^{\omega(q)} \leq \log q$, which holds for some values of q , but not others. Finally we mention the work of Wang [6], where an asymptotic formula is proved for $q \leq T^{1-\delta}$, for any fixed $\delta > 0$.

The goal of the present note is to establish an asymptotic formula, valid for all $q, T \geq 2$, as soon as $q \rightarrow \infty$.

Theorem 1. For $q, T \geq 2$ we have, in the notation above,

$$\begin{aligned} & \sum_{\chi(\bmod q)}^* \int_0^T |L(\tfrac{1}{2} + it, \chi)|^4 dt \\ &= \left(1 + O\left(\frac{\omega(q)}{\log q} \sqrt{\frac{q}{\varphi(q)}} \right) \right) \frac{\varphi^*(q)T}{2\pi^2} \prod_{p|q} \frac{(1-p^{-1})^3}{(1+p^{-1})} (\log qT)^4 + O(qT(\log qT)^{\frac{7}{2}}). \end{aligned}$$

Our proof uses ideas from the papers by Heath-Brown [1] and Soundararajan [5], but there is extra work to do to handle the integration over t .

Remark 1. It is possible, with only a little more effort, to extend the range to cover all $T > 0$. In this case the term $\varphi^*(q)T$ in the main term remains the same, as does the factor qT in the error term, but one must replace $\log qT$ by $\log q(T+2)$ both in the main term and in the error term.

Remark 2. One may readily verify that our result provides an asymptotic formula, as soon as $q \rightarrow \infty$, with an error term which saves at least a factor $O((\log \log q)^{-1/2})$.

Remark 3. The literature appears not to contain a precise analogue of this for the second moment. However Motohashi [3] has considered a uniform mean value in t -aspect. He proved that if χ is a primitive character modulo a prime q , then

$$\int_0^T |L(\tfrac{1}{2} + it, \chi)|^2 dt = \frac{\varphi(q)T}{q} \left(\log \frac{qT}{2\pi} + 2\gamma + 2 \sum_{p|q} \frac{\log p}{p-1} \right) + O((q^{\frac{1}{3}}T^{\frac{1}{3}} + q^{\frac{1}{2}})(\log qT)^4),$$

for $T \geq 2$. This provides an asymptotic formula when $q \leq T^{2-\delta}$, for any fixed $\delta > 0$. Our theorem does not give a power saving in the error term, but it yields an asymptotic formula without any restrictions on q and T .

2. AUXILIARY LEMMAS

Lemma 1. Let χ be a primitive character (mod q) such that $\chi(-1) = (-1)^{\mathbf{a}}$ with $\mathbf{a} = 0$ or 1. Then we have

$$|L(\tfrac{1}{2} + it, \chi)|^2 = 2 \sum_{a, b \geq 1} \frac{\chi(a)\overline{\chi(b)}}{\sqrt{ab}} \left(\frac{a}{b} \right)^{-it} W_{\mathbf{a}}\left(\frac{\pi ab}{q}; t \right),$$

where

$$W_{\mathbf{a}}(x; t) = \frac{1}{2\pi i} \int_{(2)} \frac{\Gamma(\frac{1}{4} + \frac{it}{2} + \frac{z}{2} + \frac{\mathbf{a}}{2})\Gamma(\frac{1}{4} - \frac{it}{2} + \frac{z}{2} + \frac{\mathbf{a}}{2})}{|\Gamma(\frac{1}{4} + \frac{it}{2} + \frac{\mathbf{a}}{2})|^2} e^{z^2} x^{-z} \frac{dz}{z}.$$

Proof. Let

$$I := \frac{1}{2\pi i} \int_{(2)} \frac{\Lambda(\frac{1}{2} + it + z, \chi)\Lambda(\frac{1}{2} - it + z, \overline{\chi})}{|\Gamma(\frac{1}{4} + \frac{it}{2} + \frac{\mathbf{a}}{2})|^2} e^{z^2} \frac{dz}{z},$$

where

$$\Lambda(\tfrac{1}{2} + s, \chi) = \left(\frac{q}{\pi} \right)^{s/2} \Gamma\left(\frac{1}{4} + \frac{s}{2} + \frac{\mathbf{a}}{2} \right) L(\tfrac{1}{2} + s, \chi).$$

We recall the functional equation

$$\Lambda(\tfrac{1}{2} + s, \chi) = \frac{\tau(\chi)}{i^{\mathbf{a}}\sqrt{q}} \Lambda(\tfrac{1}{2} - s, \overline{\chi}).$$

Hence, moving the line of integration to $\Re z = -2$ and applying Cauchy's Theorem, we obtain $|L(\frac{1}{2} + it, \chi)|^2 = 2I$. Finally, expanding $L(\frac{1}{2} + it + z, \chi)L(\frac{1}{2} - it + z, \bar{\chi})$ in a Dirichlet series and integrating termwise we obtain the lemma. \square

We decompose $|L(\frac{1}{2} + it, \chi)|^2$ as $2(A(t, \chi) + B(t, \chi))$, where

$$A(t, \chi) = \sum_{ab \leq Z} \frac{\chi(a)\overline{\chi(b)}}{\sqrt{ab}} \left(\frac{a}{b}\right)^{-it} W_a\left(\frac{\pi ab}{q}; t\right),$$

and

$$B(t, \chi) = \sum_{ab > Z} \frac{\chi(a)\overline{\chi(b)}}{\sqrt{ab}} \left(\frac{a}{b}\right)^{-it} W_a\left(\frac{\pi ab}{q}; t\right),$$

with $Z = qT/2^{\omega(a)}$. In the next two sections, we evaluate the second moments of $A(t, \chi)$ and $B(t, \chi)$ after which our theorem will be an easy consequence.

The function $W_a(x; t)$ approximates the characteristic function of the interval $[0, |t|]$. Indeed, we have the following.

Lemma 2. *The function $W_a(x; t)$ satisfies*

$$W_a(x; t) = \begin{cases} O((\tau/x)^2) & \text{for } x \geq \tau, \\ 1 + O((x/\tau)^{1/4}) & \text{for } 0 < x < \tau, \end{cases}$$

and

$$\frac{\partial}{\partial t} W_a(x; t) \ll \begin{cases} \tau^{-1}(\tau/x)^2 & \text{for } x \geq \tau, \\ \tau^{-1}(x/\tau)^{1/4} & \text{for } 0 < x < \tau, \end{cases}$$

where $\tau = |t| + 2$.

Proof. The first estimate is a direct consequence of Stirling's formula, while for the second one merely shifts the line of integration to $\Re z = -1/4$ before employing Stirling's formula. To handle the derivative one proceeds as before, differentiates under the integral sign and uses the estimate

$$\frac{\Gamma'(w)}{\Gamma(w)} = \log w + O(|w|^{-1}),$$

which holds for $1/8 \leq \Re w \leq 2$ \square

The next lemma concerns the orthogonality of primitive Dirichlet characters.

Lemma 3. *For $(mn, q) = 1$, we have*

$$\sum_{\chi(\bmod q)}^* \chi(m)\overline{\chi}(n) = \sum_{k|(q, m-n)} \varphi(k)\mu(q/k).$$

Moreover

$$\sum_{\substack{\chi(\bmod q) \\ \chi(-1)=(-1)^a}}^* \chi(m)\overline{\chi}(n) = \frac{1}{2} \sum_{k|(q, m-n)} \varphi(k)\mu(q/k) + \frac{(-1)^a}{2} \sum_{k|(q, m+n)} \varphi(k)\mu(q/k).$$

Proof. This follows from [1; page 27]. \square

To handle the off-diagonal term we shall use the following bounds.

Lemma 4. *Let k be a positive integer and $Z_1, Z_2 \geq 2$. If $Z_1 Z_2 \leq k^{\frac{19}{10}}$ then*

$$E := \sum_{\substack{Z_1 \leq ab < 2Z_1 \\ Z_2 \leq cd < 2Z_2 \\ ac \equiv \pm bd \pmod{k} \\ ac \neq bd \\ (abcd, k) = 1}} \frac{1}{|\log \frac{ac}{bd}|} \ll \frac{(Z_1 Z_2)^{1+\varepsilon}}{k}$$

for any fixed $\varepsilon > 0$, while if $Z_1 Z_2 > k^{\frac{19}{10}}$ then

$$E \ll \frac{Z_1 Z_2}{k} (\log Z_1 Z_2)^3. \quad (1)$$

Proof. We note that in each case the contribution of the terms with $|\log ac/bd| > \log 2$ is satisfactory, by the corresponding lemma of Soundararajan [5; Lemma 3]. Thus, by symmetry, it is enough to consider the terms with $bd < ac \leq 2bd$. We shall show how to handle the terms in which $ac \equiv bd \pmod{k}$, the alternative case being dealt with similarly. We write $n = bd$ and $ac = kl + bd$ and observe that $kl \leq bd$. We deduce that $n \leq 2\sqrt{Z_1 Z_2}$ and $1 \leq l \leq 2\sqrt{Z_1 Z_2}/k$. Since $\log ac/bd \gg kl/n$ the contribution of these terms to E is

$$\ll \frac{1}{k} \sum_{l \leq 2\sqrt{Z_1 Z_2}/k} \frac{1}{l} \sum_{\substack{n \leq 2\sqrt{Z_1 Z_2} \\ (n, k) = 1}} nd(n)d(kl + n).$$

We estimate the sum over n using a bound from Heath-Brown's paper [1; (17)]. This shows that the above expression is

$$\ll \frac{Z_1 Z_2 (\log Z_1 Z_2)^2}{k} \sum_{l \leq 2\sqrt{Z_1 Z_2}/k} \frac{1}{l} \sum_{d|l} d^{-1} \ll \frac{Z_1 Z_2}{k} (\log Z_1 Z_2)^3.$$

This suffices to complete the proof. The reader will observe that when $Z_1 Z_2 \leq k^{\frac{19}{10}}$ it is only the terms with $|\log ac/bd| > \log 2$ which prevent us from achieving the bound (1). \square

Finally we shall require the following two lemmas [5; Lemmas 4 and 5].

Lemma 5. *For $q \geq 2$ we have*

$$\sum_{\substack{n \leq x \\ (n, q) = 1}} \frac{1}{n} = \frac{\varphi(q)}{q} (\log x + O(1 + \log \omega(q))) + O\left(\frac{2^{\omega(q)} \log x}{x}\right).$$

Lemma 6. *For $x \geq \sqrt{q}$ we have*

$$\sum_{\substack{n \leq x \\ (n, q) = 1}} \frac{2^{\omega(n)}}{n} \ll \left(\frac{\varphi(q)}{q}\right)^2 (\log x)^2,$$

and

$$\sum_{\substack{n \leq x \\ (n, q) = 1}} \frac{2^{\omega(n)}}{n} \left(\log \frac{x}{n}\right)^2 = \left(1 + O\left(\frac{1 + \log \omega(q)}{\log q}\right)\right) \frac{(\log x)^4}{12\zeta(2)} \prod_{p|q} \frac{1 - 1/p}{1 + 1/p}.$$

3. THE MAIN TERM

Applying Lemma 3 we have

$$\sum_{\chi(\bmod q)}^* \int_0^T A(t, \chi)^2 dt = M + E,$$

where

$$M = \frac{\varphi^*(q)}{2} \sum_{\mathfrak{a}=0,1} \sum_{\substack{ab, cd \leq Z \\ ac=bd \\ (abcd, q)=1}} \frac{1}{\sqrt{abcd}} \int_0^T W_{\mathfrak{a}}\left(\frac{\pi ab}{q}; t\right) W_{\mathfrak{a}}\left(\frac{\pi cd}{q}; t\right) dt,$$

and

$$E = \sum_{k|q} \varphi(k) \mu(q/k) E(k),$$

with

$$E(k) = \sum_{\mathfrak{a}=0,1} \sum_{\substack{ab, cd \leq Z \\ ac \equiv \pm bd \pmod{k} \\ ac \neq bd \\ (abcd, q)=1}} \frac{1}{\sqrt{abcd}} \int_0^T \left(\frac{ac}{bd}\right)^{-it} W_{\mathfrak{a}}\left(\frac{\pi ab}{q}; t\right) W_{\mathfrak{a}}\left(\frac{\pi cd}{q}; t\right) dt.$$

We first estimate the error term E . We integrate by parts, using Lemma 2. This produces

$$E(k) \ll \sum_{\substack{ab, cd \leq Z \\ ac \equiv \pm bd \pmod{k} \\ ac \neq bd \\ (abcd, q)=1}} \frac{1}{\sqrt{abcd} |\log \frac{ac}{bd}|}.$$

We divide the terms $ab, cd \leq Z$ into dyadic blocks $Z_1 \leq ab < 2Z_1$ and $Z_2 \leq cd < 2Z_2$. From Lemma 4, the contribution of this range to $E(k)$ is

$$\ll \frac{1}{\sqrt{Z_1 Z_2}} \frac{Z_1 Z_2}{k} (\log Z_1 Z_2)^3 = \frac{\sqrt{Z_1 Z_2}}{k} (\log Z_1 Z_2)^3,$$

if $Z_1 Z_2 > k^{\frac{19}{10}}$, and is $O((Z_1 Z_2)^{\frac{1}{2} + \varepsilon} k^{-1})$ if $Z_1 Z_2 \leq k^{\frac{19}{10}}$. Summing over all such dyadic blocks we have

$$E(k) \ll \frac{Z}{k} (\log Z)^3 + k^{-\frac{1}{20} + 2\varepsilon}.$$

Thus

$$E \ll Z 2^{\omega(q)} (\log Z)^3 \ll qT (\log qT)^3. \quad (2)$$

We now turn to the main term M . Since $ac = bd$, we can write $a = gr$, $b = gs$, $c = hs$ and $d = hr$, where $(r, s) = 1$. We put $n = rs$. Hence

$$M = \frac{\varphi^*(q)}{2} \sum_{\mathfrak{a}=0,1} \sum_{\substack{n \leq Z \\ (n, q)=1}} \frac{2^{\omega(n)}}{n} \sum_{\substack{g, h \leq \sqrt{Z/n} \\ (gh, q)=1}} \frac{1}{gh} \int_0^T W_{\mathfrak{a}}\left(\frac{\pi g^2 n}{q}; t\right) W_{\mathfrak{a}}\left(\frac{\pi h^2 n}{q}; t\right) dt.$$

From Lemma 2 we have $W_{\mathbf{a}}(\pi g^2 n/q; t) = 1 + O(g^{1/2}(n/qt)^{\frac{1}{4}})$, whence

$$M = \varphi^*(q)T \sum_{\substack{n \leq Z \\ (n,q)=1}} \frac{2^{\omega(n)}}{n} \left(\sum_{\substack{g \leq \sqrt{Z/n} \\ (g,q)=1}} \frac{1}{g} + O(1) \right)^2.$$

We split the terms $n \leq Z$ into the cases $n \leq Z_0$ and $Z_0 < n \leq Z$, where $Z_0 = Z/9^{\omega(q)}$. In the first case, from Lemma 5 the sum over g is

$$= \frac{\varphi(q)}{2q} \log \frac{Z_0}{n} + O(1 + \log \omega(q)),$$

since the first error term in Lemma 5 dominates the second. Hence the contribution of such values of n to M is

$$\varphi^*(q)T \left(\frac{\varphi(q)}{2q} \right)^2 \sum_{\substack{n \leq Z_0 \\ (n,q)=1}} \frac{2^{\omega(n)}}{n} \left(\left(\log \frac{Z_0}{n} \right)^2 + O(\omega(q) \log Z) \right).$$

Here we use the fact that $q/\varphi(q) \ll 1 + \log \omega(q)$. This estimate will be employed a number of times in what follows, without further comment. In view of Lemma 6 the contribution from terms with $n \leq Z_0$ is now seen to be

$$\frac{\varphi^*(q)T}{8\pi^2} \prod_{p|q} \frac{(1-1/p)^3}{(1+1/p)} (\log Z_0)^4 \left(1 + O\left(\frac{\omega(q)}{\log q} \right) \right). \quad (3)$$

For $Z_0 \leq n \leq Z$, we extend the sum over g to all $g \leq 3^{\omega(q)}$ that are coprime to q . By Lemma 5, this sum is $\ll \omega(q)\varphi(q)/q$. Hence the contribution of these terms to M is

$$\ll \varphi^*(q)T \left(\omega(q) \frac{\varphi(q)}{q} \right)^2 \sum_{Z_0 \leq n \leq Z} \frac{2^{\omega(n)}}{n} \ll \varphi^*(q)T \left(\frac{\varphi(q)}{q} \right)^4 \omega(q)^2 (\log Z)^2.$$

Combining this with (2) and (3) we obtain

$$\sum_{\chi(\bmod q)}^* \int_0^T A(t, \chi)^2 dt = \left(1 + O\left(\frac{\omega(q)}{\log q} \right) \right) \frac{\varphi^*(q)T}{8\pi^2} \prod_{p|q} \frac{(1-1/p)^3}{(1+1/p)} (\log qT)^4. \quad (4)$$

4. THE ERROR TERM

We have

$$\begin{aligned} \sum_{\chi(\bmod q)}^* \int_0^T B(t, \chi)^2 dt &\leq \sum_{\chi(\bmod q)} \int_0^T B(t, \chi)^2 dt \\ &= \frac{\varphi(q)}{2} \sum_{\mathbf{a}=0,1} \sum_{\substack{ab, cd > Z \\ ac \equiv \pm bd \pmod{q} \\ (abcd, q)=1}} \frac{1}{\sqrt{abcd}} \int_0^T \left(\frac{ac}{bd} \right)^{-it} W_{\mathbf{a}} \left(\frac{\pi ab}{q}; t \right) W_{\mathbf{a}} \left(\frac{\pi cd}{q}; t \right) dt. \end{aligned} \quad (5)$$

Using Lemma 2 and integration by parts, the integral over t is

$$\ll \frac{1}{|\log \frac{ac}{bd}|} \left(1 + \frac{ab}{qT} \right)^{-2} \left(1 + \frac{cd}{qT} \right)^{-2}$$

if $ac \neq bd$, and is

$$\ll T \left(1 + \frac{ab}{qT}\right)^{-2} \left(1 + \frac{cd}{qT}\right)^{-2}$$

if $ac = bd$. Hence the right hand side of (5) is $O(R_1 + R_2)$, where

$$R_1 = \varphi(q)T \sum_{\substack{ab, cd > Z \\ ac=bd \\ (abcd, q)=1}} \frac{1}{\sqrt{abcd}} \left(1 + \frac{ab}{qT}\right)^{-2} \left(1 + \frac{cd}{qT}\right)^{-2},$$

and

$$R_2 = \varphi(q) \sum_{\substack{ab, cd > Z \\ ac \equiv \pm bd \pmod{q} \\ ac \neq bd \\ (abcd, q)=1}} \frac{1}{\sqrt{abcd} |\log \frac{ac}{bd}|} \left(1 + \frac{ab}{qT}\right)^{-2} \left(1 + \frac{cd}{qT}\right)^{-2}.$$

To estimate R_2 , we again break the terms into dyadic ranges $Z_1 \leq ab < 2Z_1$ and $Z_2 \leq cd < 2Z_2$, where $Z_1, Z_2 > Z$. By Lemma 4, the contribution of each such block is

$$\ll \frac{\varphi(q)}{\sqrt{Z_1 Z_2}} \left(1 + \frac{Z_1}{qT}\right)^{-2} \left(1 + \frac{Z_2}{qT}\right)^{-2} \frac{Z_1 Z_2}{q} (\log Z_1 Z_2)^3.$$

Summing over all the dyadic ranges we obtain

$$R_2 \ll \varphi(q)T (\log qT)^3. \quad (6)$$

To handle R_1 we argue as in the previous section. We write $a = gr$, $b = gs$, $c = hs$ and $d = hr$, where $(r, s) = 1$, and we put $n = rs$. Then

$$R_1 \ll \varphi(q)T \sum_{(n, q)=1} \frac{2^{\omega(n)}}{n} \left(\sum_{\substack{g > \sqrt{Z/n} \\ (g, q)=1}} \frac{1}{g} \left(1 + \frac{g^2 n}{qT}\right)^{-2} \right)^2. \quad (7)$$

We split the sum over n into the ranges $n \leq qT$ and $n > qT$. In the first case, the sum over g is

$$\ll 1 + \sum_{\substack{\sqrt{Z/n} \leq g \leq \sqrt{qT/n} \\ (g, q)=1}} \frac{1}{g}.$$

When $n \leq Z_0$ this is

$$\ll \frac{\varphi(q)}{q} \omega(q).$$

by Lemma 5. In the alternative case $n > Z_0$ we extend the sum over g to include all $g \leq 3^{\omega(q)}$ that are coprime to q . Lemma 5 then gives the same bound as before. Thus the contribution of the terms $n \leq qT$ to (7), using Lemma 6, is

$$\ll \varphi(q)T \left(\frac{\varphi(q)}{q} \omega(q) \right)^2 \sum_{\substack{n \leq qT \\ (n, q)=1}} \frac{2^{\omega(n)}}{n} \ll qT \left(\frac{\varphi(q)}{q} \right)^5 \omega(q)^2 (\log qT)^2. \quad (8)$$

In the remaining case $n > qT$, the sum over g in (7) is $O(q^2T^2/n^2)$. Hence the contribution of such terms is

$$\ll \varphi(q)T \sum_{n>qT} \frac{2^{\omega(n)} q^4 T^4}{n n^4} \ll \varphi(q)T \log qT.$$

In view of (6) and (8) we now have

$$\sum_{\chi(\bmod q)}^* \int_0^T B(t, \chi)^2 dt \ll qT \left(\frac{\varphi(q)}{q} \right)^5 \omega(q)^2 (\log qT)^2 + \varphi(q)T (\log qT)^3. \quad (9)$$

5. DEDUCTION OF THEOREM 1

From Lemma 1 we have

$$\sum_{\chi(\bmod q)}^* \int_0^T |L(\tfrac{1}{2} + it, \chi)|^4 dt = 4 \sum_{\chi(\bmod q)}^* \int_0^T (A(t, \chi)^2 + 2A(t, \chi)B(t, \chi) + B(t, \chi)^2) dt.$$

The first and third terms on the right hand side are handled by (4) and (9). Also, by Cauchy's inequality we have

$$\sum_{\chi(\bmod q)}^* \int_0^T A(t, \chi)B(t, \chi) dt \leq \left(\sum_{\chi(\bmod q)}^* \int_0^T A(t, \chi)^2 dt \right)^{\frac{1}{2}} \left(\sum_{\chi(\bmod q)}^* \int_0^T B(t, \chi)^2 dt \right)^{\frac{1}{2}}.$$

Hence (4) and (9) also yield an estimate for the cross term. Combining these results leads to the theorem.

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