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

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

for $q, T \geq 2$, where $\sum_{\chi \pmod{q}}^*$ 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

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

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 $q, T \ge 2$, as soon as $q \to \infty$.

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

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

Our proof uses ideas from the works of 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 $q \to \infty$, 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

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

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 $\chi(-1) = (-1)^{\mathfrak{a}}$ with $\mathfrak{a} = 0$ or 1. Then we have

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

where

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

Proof. Let

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

where

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

We recall the functional equation

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

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 $L(\frac{1}{2}+it+z,\chi)L(\frac{1}{2}-it+z,\overline{\chi})$ in a Dirichlet series and integrating termwise we obtain the lemma.

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

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

and

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

with $Z = qT/2^{\omega(q)}$. 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 $W_{\mathfrak{a}}(x;t)$ approximates the characteristic function of the interval [0,|t|]. Indeed, we have the following.

Lemma 2. The function $W_{\mathfrak{a}}(x;t)$ satisfies

$$W_{\mathfrak{a}}(x;t) = \left\{ \begin{array}{ll} O((\tau/x)^2) & \quad & for \quad x \geq \tau, \\ 1 + O((x/\tau)^{1/4}) & \quad & for \quad 0 < x < \tau, \end{array} \right.$$

and

$$\frac{\partial}{\partial t} W_{\mathfrak{a}}(x;t) \ll \left\{ \begin{array}{ll} \tau^{-1}(\tau/x)^2 & \quad \text{for } x \geq \tau, \\ \tau^{-1}(x/\tau)^{1/4} & \quad \text{for } 0 < x < \tau, \end{array} \right.$$

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 $1/8 \le \Re w \le 2$

The next lemma concerns the orthogonality of primitive Dirichlet characters.

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

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

Moreover

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

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

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

$$E \ll \frac{Z_1 Z_2}{k} (\log Z_1 Z_2)^3.$$
 (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 $bd < ac \le 2bd$. 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 $kl \le bd$. We deduce that $n \le 2\sqrt{Z_1Z_2}$ and $1 \le l \le 2\sqrt{Z_1Z_2}/k$. Since $\log ac/bd \gg kl/n$ the contribution of these terms to E is

$$\ll \frac{1}{k} \sum_{\substack{l \leq 2\sqrt{Z_1Z_2}/k}} \frac{1}{l} \sum_{\substack{n \leq 2\sqrt{Z_1Z_2} \\ (n,k)=1}} nd(n)d(kl+n).$$

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

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

This suffices to complete the proof. The reader will observe that when $Z_1Z_2 \leq k^{\frac{19}{10}}$ it is only the terms with $|\log ac/bd| > \log 2$ which prevent us from achieving the bound (1).

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

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

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

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

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

and

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

3. The main term

Applying Lemma 3 we have

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

where

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

and

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

with

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

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 $Z_1Z_2 > k^{\frac{19}{10}}$, and is $O((Z_1Z_2)^{\frac{1}{2}+\varepsilon}k^{-1})$ if $Z_1Z_2 \le k^{\frac{19}{10}}$. Summing over all such dyadic blocks we have

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

Thus

$$E \ll Z2^{\omega(q)}(\log Z)^3 \ll qT(\log qT)^3. \tag{2}$$

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

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

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

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

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

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

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

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

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

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

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

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

4. The error term

We have

$$\sum_{\chi \pmod{q}} \int_{0}^{T} B(t,\chi)^{2} dt \leq \sum_{\chi \pmod{q}} \int_{0}^{T} B(t,\chi)^{2} dt$$

$$= \frac{\varphi(q)}{2} \sum_{\substack{\mathfrak{a}=0,1 \\ ac\equiv \pm bd \pmod{q} \\ (abcd,q)=1}} \sum_{\substack{ab,cd>Z \\ ac\equiv \pm bd \pmod{q}}} \frac{1}{\sqrt{abcd}} \int_{0}^{T} \left(\frac{ac}{bd}\right)^{-it} W_{\mathfrak{a}}\left(\frac{\pi ab}{q};t\right) W_{\mathfrak{a}}\left(\frac{\pi cd}{q};t\right) dt. \tag{5}$$

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

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

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

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

To estimate R_2 , we again break the terms into dyadic ranges $Z_1 \le ab < 2Z_1$ and $Z_2 \le cd < 2Z_2$, 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

$$R_2 \ll \varphi(q)T(\log qT)^3. \tag{6}$$

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

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

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

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

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

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

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

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

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

5. Deduction of Theorem 1

From Lemma 1 we have

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

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

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

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

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