# A MODULAR FRAMEWORK FOR FUNCTIONS OF KNOPP AND INDEFINITE BINARY QUADRATIC FORMS

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ABSTRACT. We study functions introduced by Knopp and complete them to non-holomorphic bimodular forms of positive integral weight related to indefinite binary quadratic forms. We investigate further properties of our completions, which in turn motivates certain local cusp forms. We then define modular analogues of negative weight of our local cusp forms, which are locally harmonic Maass forms with continuously removable singularities. We show that they admit local splittings in terms of Eichler integrals.

#### 1. Introduction and statement of results

Throughout the paper D > 0 is a non-square discriminant,  $k \in 2\mathbb{N}$ ,  $\mathcal{Q}_d$  denotes the set of integral binary quadratic forms Q = [a, b, c] of discriminant  $d \in \mathbb{Z}$ , and  $\mathbb{H}$  is the complex upper half-plane. In 1975, Zagier [29] introduced the functions<sup>1</sup>

$$f_{\kappa,D}(\tau) \coloneqq \sum_{Q \in \mathcal{Q}_D} \frac{1}{Q(\tau,1)^{\kappa}}, \qquad \tau \in \mathbb{H},$$

and proved that they are weight  $2\kappa$  cusp forms if  $\kappa > 1$  (if  $\kappa = 1$ , one may use Hecke's trick, see [19, p. 239]). To name a few prominent applications of the  $f_{\kappa,D}$ , they are coefficients of the holomorphic kernel function of the Shimura [26] and Shintani [27] lifts due to [19], and they are closely related to central L-values by [20]. Their even periods are rational according to [21], and they generate the space of weight  $2\kappa$  cusp forms [12].

Over 30 years ago, Knopp [13, (4.5)] found a term-by-term preimage of each  $f_{k,D}$  under the Bol operator  $\mathbb{D}^{2k-1}$ , where  $\mathbb{D} := \frac{1}{2\pi i} \frac{\partial}{\partial \tau}$  (compare Proposition 3.1 (2)). We refer to Knopp's earlier work [14–16] and to the references [6,9,22] for the importance of the Bol operator. To ensure convergence after summing over  $Q \in \mathcal{Q}_D$ , Knopp changed the sign of k in his result afterwards, which lead to (throughout Log denotes the principal branch of the complex logarithm)

$$\psi_{k+1,D}(\tau) := \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{Log}\left(\frac{\tau - \alpha_Q^-}{\tau - \alpha_Q^+}\right)}{Q(\tau, 1)^{k+1}}, \qquad \alpha_{[a,b,c]}^{\pm} := \frac{-b \pm \sqrt{D}}{2a} \in \mathbb{R}.$$
 (1.1)

He also stated that  $\psi_{k+1,D}(\tau+1) = \psi_{k+1,D}(\tau)$ , and the behaviour of  $\psi_{k+1,D}$  under modular inversion<sup>2</sup> (see [13, (4.6)]). Correcting a typo there, we find that (see Proposition 3.1 (3))

$$\tau^{-2k-2}\psi_{k+1,D}\left(-\frac{1}{\tau}\right) - \psi_{k+1,D}(\tau) = \sum_{Q \in \mathcal{Q}_D} \frac{\log\left|\frac{\alpha_Q^+}{\alpha_Q^-}\right|}{Q(\tau,1)^{k+1}} - 2\pi i \sum_{\substack{Q = [a,b,c] \in \mathcal{Q}_D \\ q = 0 \le a}} \frac{1}{Q(\tau,1)^{k+1}}.$$
 (1.2)

On the one hand, we observe that  $\psi_{k+1,D}$  is holomorphic and vanishes at  $i\infty$  (this follows by Proposition 3.1 (1) and (3.9)). On the other hand,  $\psi_{k+1,D}$  itself is not modular. Hence,

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<sup>&</sup>lt;sup>1</sup>We define  $f_{\kappa,D}$  in Zagier's original normalization, which differs from the normalization used in [3].

<sup>&</sup>lt;sup>2</sup>We alert the reader to the fact that Knopp used the older convention  $T = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$ .

it is natural to "complete"  $\psi_{k+1,D}$ . Setting  $\mathbb{H}^- := -\mathbb{H}$  throughout, completions of  $\psi_{k+1,D}$  are bimodular forms  $\Omega_{k+1,D}$  of weight (2k+2,0) defined on  $\mathbb{H} \times \mathbb{H}^-$  such that

$$\lim_{w \to -i\infty} \Omega_{k+1,D}(\tau, w) = \psi_{k+1,D}(\tau). \tag{1.3}$$

Thus, from the completions  $\Omega_{k+1,D}$  one can uniquely recover the original functions  $\psi_{k+1,D}$ .

In this paper, we construct such completions explicitly. Firstly, we note that the final sum appearing in (1.2) is finite, because  $b^2 + 4 |ac| = D > 0$  has only finitely many integral solutions. This leads to Knopp's modular integrals with rational period functions [17,18]. Roughly speaking, period polynomials describe the obstruction of modularity of Eichler integrals [9] (defined in (1.8)) of cusp forms, and Knopp generalized this notion to rational functions instead of polynomials. Such functions are called *modular integrals*. Parson [25] constructed such modular integrals explicitly by letting

$$\varphi_{k+1,D}(\tau) := \frac{1}{2} \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{sgn}(Q)}{Q(\tau,1)^{k+1}} = \sum_{\substack{Q = [a,b,c] \in \mathcal{Q}_D \\ a > 0}} \frac{1}{Q(\tau,1)^{k+1}}, \quad \operatorname{sgn}([a,b,c]) := \operatorname{sgn}(a) \quad (1.4)$$

and we recall her result on the  $\varphi_{k+1,D}$  in Lemma 3.3. Secondly, we define

$$Q_w := \frac{1}{\operatorname{Im}(w)} \left( a |w|^2 + b \operatorname{Re}(w) + c \right), \qquad S_Q := \{ \tau \in \mathbb{H} \colon Q_\tau = 0 \}, \qquad E_D := \bigcup_{Q \in \mathcal{Q}_D} S_Q,$$

for  $w \in \mathbb{C} \setminus \mathbb{R}$ ,  $Q \in \mathcal{Q}_d$   $(d \in \mathbb{Z})$ , as well as the functions

$$\rho_{k+1,D}(\tau,w) \coloneqq \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{Log}\left(\frac{w - \alpha_Q^-}{w - \alpha_Q^+}\right)}{Q(\tau,1)^{k+1}}, \qquad \lambda_{k+1,D}(\tau,w) \coloneqq 2i \sum_{Q \in \mathcal{Q}_D} \frac{\arctan\left(\frac{Q_w}{\sqrt{D}}\right)}{Q(\tau,1)^{k+1}}. \tag{1.5}$$

for  $w \in \mathbb{H}^-$ . We refer to Propositions 3.2 and 3.4 for some of their properties. Thirdly, we define completions of  $\psi_{k+1,D}$  as<sup>4</sup>

$$\Omega_{k+1,D}(\tau,w) := \psi_{k+1,D}(\tau) - \rho_{k+1,D}(\tau,w) + 2\pi i \varphi_{k+1,D}(\tau) + \lambda_{k+1,D}(\tau,w), \tag{1.6}$$

on  $\mathbb{H} \times \mathbb{H}^-$ . In Proposition 3.4 (2), we show that the functions  $\lambda_{k+1,D}$  are theirself bimodular of the same weights as the  $\Omega_{k+1,D}$ . Their purpose is to ensure parts (2) to (5) of the following theorem (compare Proposition 3.4 (3) and (3.13)). In particular, the functions  $\lambda_{k+1,D}$  ensure that the  $\Omega_{k+1,D}$  from (1.6) satisfy (1.3).

Theorem 1.1. Let  $\tau \in \mathbb{H}$ ,  $w \in \mathbb{H}^-$ .

(1) The functions  $\Omega_{k+1,D}$  are bimodular of weight (2k+2,0) that is

$$\Omega_{k+1,D}(\tau+1,w+1) = \Omega_{k+1,D}(\tau,w), \qquad \Omega_{k+1,D}\left(-\frac{1}{\tau},-\frac{1}{w}\right) = \tau^{2k+2}\Omega_{k+1,D}(\tau,w).$$

(2) We have

$$\lim_{w \to -i\infty} \Omega_{k+1,D}(\tau, w) = \psi_{k+1,D}(\tau).$$

(3) We have

$$\lim_{\tau \to i\infty} \Omega_{k+1,D}(\tau, w) = 0.$$

- (4) The functions  $\Omega_{k+1,D}$  are holomorphic with respect to  $\tau$  and anti-holomorphic with respect to w.
- (5) We have that

$$\Omega_{k+1,D}(\tau,\overline{\tau})=0.$$

<sup>&</sup>lt;sup>3</sup>We slightly modify the initial definition by Stienstra and Zagier [28] to include the domain  $\mathbb{H} \times \mathbb{H}^-$ .

<sup>&</sup>lt;sup>4</sup>The name completion is justified by Theorem 1.1 (2).

**Remark.** In [7, Theorem 3], Duke, Imamoğlu, and Tóth constructed (weakly) holomorphic modular integrals F with rational period functions. It turns out that Parson's modular integral  $\varphi_{k+1,D}$  has the same rational period functions as the ones arising from F, see Lemma 3.3. In [7, (16)], Duke, Imamoğlu, and Tóth showed that both modular integrals differ by a (non-explicit) cusp form of weight greater than 2. For weight 2, the second author [23, Theorem 1.1] showed that both modular integrals differ by an explicit non-zero multiple of the weight 2 non-holomorphic Eisenstein series  $\hat{E}_2$ . Theorem 1.1 embeds Parson's modular integral  $\varphi_{k+1,D}$  into a non-holomorphic bimodular framework in higher weights.

Theorem 1.1 explains how modular integrals may exhibit modular properties by completing them to non-holomorphic bimodular forms. It turns out that the  $\Omega_{k+1,D}$  can be extended to  $\mathbb{H} \times \mathbb{H}$ , and become holomorphic bimodular forms with analogous properties there. Being more precise, we define the functions

$$\omega_{k+1,D}(\tau,z) := \psi_{k+1,D}(\tau) - \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{Log}\left(\frac{z - \alpha_Q^-}{z - \alpha_Q^+}\right)}{Q(\tau,1)^{k+1}}, \qquad \tau, z \in \mathbb{H},$$

and obtain the following corollary.

Corollary 1.2. Let  $\tau, z \in \mathbb{H}$ . We have

$$\omega_{k+1,D}(\tau,z) = \Omega_{k+1,D}(\tau,\overline{z}).$$

In other words, the  $\omega_{k+1,D}$  satisfy

$$\omega_{k+1,D}(\tau+1,z+1) = \omega_{k+1,D}(\tau,z), \qquad \omega_{k+1,D}\left(-\frac{1}{\tau},-\frac{1}{z}\right) = \tau^{2k+2}\omega_{k+1,D}(\tau,z),$$

$$\lim_{z\to i\infty} \omega_{k+1,D}(\tau,z) = \psi_{k+1,D}(\tau), \qquad \lim_{\tau\to i\infty} \omega_{k+1,D}(\tau,z) = 0,$$

$$\omega_{k+1,D}(\tau,\tau) = 0,$$

and are holomorphic with respect to  $\tau$  and z.

To prove Theorem 1.1 (5), we specialize the  $\lambda_{k+1,D}$  to  $(\tau, w) = (\tau, \overline{\tau}) \in \mathbb{H} \times \mathbb{H}^-$ . Roughly speaking, (3.12) demonstrates that they compensate for the singularities of

$$\Omega_{k+1,D}\left(\tau,\overline{\tau}\right) - \lambda_{k+1,D}\left(\tau,\overline{\tau}\right) = \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{Log}\left(\frac{Q_{\tau}}{\sqrt{D}} - i\right)}{Q(\tau,1)^{k+1}} + \pi i \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{sgn}\left(Q_{\tau}\right)}{Q(\tau,1)^{k+1}}$$

on the set  $E_D$ . The functions

$$\Lambda_{k+1,D}(\tau) := \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{sgn}(Q_\tau)}{Q(\tau,1)^{k+1}}$$
(1.7)

appeared first in a paper [24] by the second author, and turn out to be local cusp forms. That is, they behave like cusp forms of weight 2k+2 outside  $E_D$ , however, in addition, have jumping singularities<sup>5</sup> on  $E_D$ . A full definition of such functions can be found in [24, Definition 2.7], which in turn adapts an earlier definition by the first author, Kane, and Kohnen [3, Section 2], see Proposition 4.1 for more details as well. By [24, Theorem 1.1], the functions  $\Lambda_{k+1,D}$  can be written in terms of traces of cycle integrals. Alternatively, the  $\Lambda_{k+1,D}$  might be viewed "odd" positive weight analogues of the  $f_{k,D}$ . Recently, the  $f_{k,D}$  motivated the introduction of new modular objects  $\mathcal{F}_{1-k,D}$  by the first author, Kane, and Kohnen [3]. The function  $\mathcal{F}_{1-k,D}$  maps to  $f_{k,D}$  under the Bol operator as well as the shadow operator  $\xi_{2-2k} := 2iv^{2-2k} \frac{\overline{\partial}}{\partial \overline{\tau}}$  of Bruinier and Funke [5] (up to constants). Such a behaviour is impossible in the situation of a (globally defined) non-trivial harmonic Maass form<sup>6</sup>. Hence, it is natural to construct "even" analogues

<sup>&</sup>lt;sup>5</sup>We explain this terminology in Section 2.

<sup>&</sup>lt;sup>6</sup>One may overcome this by weakening the growth condition in Definition 2.6, see [2, Theorem 6.15].

 $\Psi_{-k,D}$  of the  $\mathcal{F}_{1-k,D}$  along the lines of [3]. For this, we let  $\beta(x;s,w) := \int_0^x t^{s-1} (1-t)^{w-1} dt$ ,  $x \in (0,1]$ , Re(s), Re(w) > 0, be the *incomplete*  $\beta$ -function,  $\tau = u + iv$  throughout, and

$$\Psi_{-k,D}(\tau) := \frac{1}{2} \sum_{Q \in \mathcal{Q}_D} Q(\tau, 1)^k \beta \left( \frac{Dv^2}{|Q(\tau, 1)|^2}; k + \frac{1}{2}, \frac{1}{2} \right), \qquad \tau \in \mathbb{H} \setminus E_D.$$

In the spirit of Knopp's initial preimage of  $f_{k,D}$  under the Bol operator (without an additional sign change of k), it turns out that  $\Psi_{-k,D}$  is a preimage of  $\Lambda_{k+1,D}$  under the Bol operator and the shadow operator. If f is a cusp form of weight 2k+2, then preimages under  $\mathbb{D}^{2k+1}$  and  $\xi_{-2k}$ , respectively, are provided by the holomorphic and non-holomorphic Eichler integrals (see (5.3))

$$\mathcal{E}_{f}(\tau) := -\frac{(2\pi i)^{2k+1}}{(2k)!} \int_{\tau}^{i\infty} f(w)(\tau - w)^{2k} dw, \quad f^{*}(\tau) := (2i)^{-2k-1} \int_{-\overline{\tau}}^{i\infty} \overline{f(-\overline{w})} (w + \tau)^{2k} dw.$$
 (1.8)

To be able to insert the local cusp forms  $\Lambda_{k+1,D}$  into each integral in (1.8), we work in a fundamental domain of  $\mathrm{SL}_2(\mathbb{Z})$ , in which we have just finitely many equivalence classes of geodesics  $S_Q$ . Integrating piecewise, both Eichler integrals of  $\Lambda_{k+1,D}$  are well-defined on  $\mathbb{H} \setminus E_D$ . In addition we ensure in Proposition 4.4 that both Eichler integrals of  $\Lambda_{k+1,D}$  exist on  $E_D$ . This established, we prove the following properties of  $\Psi_{-k,D}$ . We refer the reader to Subsection 2.3 for definitions.

#### Theorem 1.3.

- (1) The functions  $\Psi_{-k,D}$  are locally harmonic Maass forms of weight -2k with continuously (however not differentially) removable singularities on  $E_D$ .
- (2) If  $\tau \in \mathbb{H} \setminus E_D$ , then we have

$$\Psi_{-k,D}(\tau) = c_{\infty} - \frac{D^{k+\frac{1}{2}}(2k)!}{(4\pi)^{2k+1}} \mathcal{E}_{\Lambda_{k+1,D}}(\tau) + D^{k+\frac{1}{2}} \Lambda_{k+1,D}^*(\tau),$$

where

$$c_{\infty} \coloneqq \frac{\pi D^{k + \frac{1}{2}}}{2^{2k} (2k + 1)} \sum_{a \ge 1} \sum_{\substack{0 \le b < 2a \\ b^2 \equiv D \pmod{4a}}} \frac{1}{a^{k+1}}.$$

#### Remarks.

- (1) Using a different normalization, the constant  $c_{\infty}$  was introduced in [3, (4.2), (7.3)], and can be evaluated using a result of Zagier [30, Proposition 3].
- (2) We prove Theorem 1.3 (2) by induction on k in Section 5, while the first author, Kane and Kohnen utilize hyperbolic expansions<sup>7</sup> to prove their corresponding result [3, Theorem 1.3].
- (3) In joint work with Rolen [4], the authors showed that both  $\mathcal{F}_{1-k,D}$  (resp.  $\Psi_{-k,D}$ ) map to  $-\mathcal{F}_{1-k,D}$  (resp.  $-\Psi_{-k,D}$ ) under the so-called flipping operator.

The paper is organized as follows. We recall results required for this paper in Section 2. Section 3 is devoted to the proof of Knopp's initial claims on  $\psi_{k+1,D}$ , to some properties of the functions  $\rho_{k+1,D}$ ,  $\varphi_{k+1,D}$ ,  $\lambda_{k+1,D}$ , and to the proofs of Theorem 1.1 as well as of Corollary 1.2. In Section 4 we investigate the behaviour of  $\Lambda_{k+1,D}$ ,  $\mathcal{E}_{\Lambda_{k+1,D}}$ , and  $\Lambda_{k+1,D}^*$  on  $E_D$ . Section 5 discusses the properties of  $\Psi_{-k,D}$ , and proves Theorem 1.3.

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<sup>&</sup>lt;sup>7</sup>An excellent survey on such expansions can be found in [11] for example.

## 2. Preliminaries

2.1. Integral binary quadratic forms and Heegner geodesics. The modular group  $SL_2(\mathbb{Z})$  acts on  $\mathcal{Q}_d$  by  $(\begin{pmatrix} a & b \\ c & d \end{pmatrix}) \in SL_2(\mathbb{Z}))$ 

$$\left(Q \circ \begin{pmatrix} a & b \\ c & d \end{pmatrix}\right)(x,y) \coloneqq Q(ax+by,cx+dy).$$

The action of  $SL_2(\mathbb{Z})$  on  $\mathbb{H}$  is compatible with the action of  $SL_2(\mathbb{Z})$  on  $\mathcal{Q}_d$ , in the sense that<sup>8</sup>

$$(Q \circ \gamma)(\tau, 1) = j(\gamma, \tau)^2 Q(\gamma \tau, 1), \qquad j\left(\begin{pmatrix} a & b \\ c & d \end{pmatrix}, \tau\right) \coloneqq c\tau + d.$$
 (2.1)

Since D > 0 is not a square, the two roots  $\alpha_Q^{\pm}$  of  $Q \in \mathcal{Q}_D$  are real-quadratic and connected by the Heegner geodesic  $S_Q$ . We orientate  $S_Q$  counterclockwise (resp. clockwise) if  $\operatorname{sgn}(Q) > 0$ (resp.  $\operatorname{sgn}(Q) < 0$ ). The orientation of  $S_Q$  in turn determines the sign one catches if  $\tau$  jumps across  $S_Q$ . More precisely, one has  $\operatorname{sgn}(Q)\operatorname{sgn}(Q_{\tau}) < 0$  if and only if  $\tau$  lies in the bounded component of  $\mathbb{H} \setminus S_Q$ . The unbounded connected component of  $\mathbb{H} \setminus E_D$  is the unique such component containing  $i\infty$  on its boundary. We refer the reader to the beautiful article by Duke, Imamoğlu, and Tóth [8, Section 4] for more on Heegner geodesics.

We next collect results, which we utilize throughout. The following lemma is straightforward.

**Lemma 2.1.** For  $Q \in \mathcal{Q}_d$ ,  $d \in \mathbb{Z}$ , we have

$$dv^2 + Q_{\tau}^2 v^2 = |Q(\tau, 1)|^2.$$

To determine the weights of our functions, the following lemma is useful.

**Lemma 2.2.** For every  $Q \in \mathcal{Q}_D$  and  $\gamma \in \mathrm{SL}_2(\mathbb{Z})$ , we have

$$(Q \circ \gamma)_{\tau} = Q_{\gamma\tau}, \qquad \frac{\operatorname{Im}(\gamma\tau)}{|Q(\gamma\tau, 1)|} = \frac{v}{|(Q \circ \gamma)(\tau, 1)|}.$$

We also require the following elementary lemma.

**Lemma 2.3.** Let  $U \subseteq \mathbb{C}$  be open. Assume that  $f: U \to \mathbb{C}$  is real-differentiable and satisfies  $\overline{f(\overline{\tau})} = f(\tau)$ . Then

$$\frac{\overline{\partial}}{\partial \overline{\tau}} f(\overline{\tau}) = \frac{\partial}{\partial \tau} f(\tau).$$

The following differentiation rules are obtained by a direct calculation.

Lemma 2.4. Let  $Q \in \mathcal{Q}_D$ .

(1) We have

$$v^2 \frac{\partial}{\partial \tau} Q_{-\overline{\tau}} = \frac{i}{2} Q(-\overline{\tau}, 1), \qquad v^2 \frac{\partial}{\partial \tau} Q_{\tau} = \frac{i}{2} Q(\overline{\tau}, 1), \qquad v^2 \frac{\partial}{\partial \tau} \frac{Q(\tau, 1)}{v^2} = iQ_{\tau}.$$

(2) We have

$$\frac{\partial}{\partial \overline{\tau}} \frac{v^2}{Q(\overline{\tau}, 1)} = \frac{iv^2 Q_{\tau}}{Q(\overline{\tau}, 1)^2}, \qquad 2iv^2 \frac{\partial}{\partial \overline{\tau}} Q_{\tau} = Q(\tau, 1), \qquad iv^2 \frac{\partial}{\partial \overline{\tau}} \frac{Q(\overline{\tau}, 1)}{v^2} = Q_{\tau}.$$

Letting  $Q'(\tau,1) := \frac{\partial}{\partial \tau} Q(\tau,1)$ , the following lemma can be verified by direct calculation.

**Lemma 2.5.** Let  $Q \in \mathcal{Q}_D$  and  $\tau \in \mathbb{H}$ . We have

$$Q_{\tau}v + ivQ'(\tau, 1) = Q(\tau, 1),$$
  $Q'(\tau, 1)^2 - 2Q''(\tau, 1)Q(\tau, 1) = D.$ 

<sup>&</sup>lt;sup>8</sup>A good reference is for example Zagier's book [31, §8].

2.2. Maass forms and modular forms. Let  $\kappa \in \frac{1}{2}\mathbb{Z}$  and d odd. Define

$$N \coloneqq \begin{cases} 1 & \text{if } \kappa \in \mathbb{Z}, \\ 4 & \text{if } \kappa \in \mathbb{Z} + \frac{1}{2}, \end{cases} \qquad \varepsilon_d \coloneqq \begin{cases} 1 & \text{if } d \equiv 1 \pmod{4}, \\ i & \text{if } d \equiv 3 \pmod{4}, \end{cases}$$

Let  $(\frac{c}{d})$  be the extended Legendre symbol and  $(\frac{a}{c}\frac{b}{d}) \in \Gamma_0(N)$ . The slash operator is defined as

$$f|_{\kappa} \begin{pmatrix} a & b \\ c & d \end{pmatrix} (\tau) := \begin{cases} (c\tau + d)^{-\kappa} f(\gamma \tau) & \text{if } \kappa \in \mathbb{Z}, \\ \left(\frac{c}{d}\right) \varepsilon_d^{2\kappa} (c\tau + d)^{-\kappa} f(\gamma \tau) & \text{if } \kappa \in \frac{1}{2} + \mathbb{Z}, \end{cases}$$

The weight  $\kappa$  hyperbolic Laplace operator is given as

$$\Delta_{\kappa} := -v^2 \left( \frac{\partial^2}{\partial u^2} + \frac{\partial^2}{\partial v^2} \right) + i\kappa v \left( \frac{\partial}{\partial u} + i \frac{\partial}{\partial v} \right).$$

We require various classes of modular objects

**Definition 2.6.** Let  $f: \mathbb{H} \to \mathbb{C}$  be a real-analytic function.

- (1) We call f a (holomorphic) modular form of weight  $\kappa$  for  $\Gamma_0(N)$ , if f satisfies the following:
  - (i) We have  $f|_{\kappa}\gamma = f$  for all  $\gamma \in \Gamma_0(N)$ .
  - (ii) The function f is holomorphic on  $\mathbb{H}$ .
  - (iii) The function f is holomorphic at the cusps of  $\Gamma_0(N)$ .
- (2) We call f a cusp form of weight  $\kappa$  for  $\Gamma_0(N)$ , if f is a modular form that vanishes at all cusps of  $\Gamma_0(N)$ .
- (3) We call f a harmonic Mass form of weight  $\kappa$  for  $\Gamma_0(N)$ , if f satisfies the following:
  - (i) For every  $\gamma \in \Gamma_0(N)$  and every  $\tau \in \mathbb{H}$  we have that  $f|_{\kappa}\gamma = f$ .
  - (ii) The function f has eigenvalue 0 under  $\Delta_{\kappa}$ .
  - (iii) There exists a polynomial  $P_f \in \mathbb{C}[q^{-1}]$  (the principal part of f) such that

$$f(\tau) - P_f(\tau) = O\left(e^{-\delta v}\right)$$

as  $v \to \infty$  for some  $\delta > 0$ , and we require analogous conditions at all other cusps of  $\Gamma_0(N)$ .

Forms in Kohnen's plus space have the additional property that their Fourier expansion is supported on indices n satisfying  $(-1)^{\kappa-\frac{1}{2}}n \equiv 0, 1 \pmod{4}$  with  $\kappa \in \mathbb{Z} + \frac{1}{2}$ .

We remark that  $\Delta_{\kappa}$  splits as

$$\Delta_{\kappa} = -\xi_{2-\kappa} \circ \xi_{\kappa},\tag{2.2}$$

which in turn implies that a harmonic Maass form naturally splits into a holomorphic and a non-holomorphic part. The operator  $\xi_{\kappa}$  annihilates the holomorphic part, while the Bol operator  $\mathbb{D}^{1-\kappa}$ ,  $\kappa \in -\mathbb{N}_0$ , annihilates the non-holomorphic part (since our growth condition rules out a non-holomorphic constant term in the Fourier expansion). Letting  $\ell \in \mathbb{N}$ , the Bol operator can be written in terms of the iterated Maass raising operator

$$(-4\pi)^{\ell-1}\mathbb{D}^{\ell-1} = R_{2-\ell}^{\ell-1} := R_{\ell-2} \circ \dots \circ R_{2-\ell+2} \circ R_{2-\ell}, \quad R_{2-\ell}^0 := \mathrm{id}, \quad R_{\kappa} := 2i\frac{\partial}{\partial \tau} + \frac{\kappa}{v}. \quad (2.3)$$

This identity is called *Bol's identity*, a proof can for example be found in [2, Lemma 5.3].

2.3. Locally harmonic Maass forms. In [3], so-called locally harmonic Maass forms, were introduced (for negative weights). See also [10] for the case of weight 0.

**Definition 2.7** ([3, Section 2]). A function  $f: \mathbb{H} \to \mathbb{C}$  is called a locally harmonic Maass form of weight  $\kappa$  with exceptional set  $E_D$ , if it obeys the following four conditions:

- (1) For every  $\gamma \in \mathrm{SL}_2(\mathbb{Z})$  we have  $f|_{\kappa}\gamma = f$ .
- (2) For all  $\tau \in \mathbb{H} \setminus E_D$ , there exists a neighborhood of  $\tau$ , in which f is real-analytic and in which we have  $\Delta_{\kappa}(f) = 0$ .
- (3) For every  $\tau \in E_D$ , we have that

$$f(\tau) = \frac{1}{2} \lim_{\varepsilon \to 0^+} (f(\tau + i\varepsilon) + f(\tau - i\varepsilon)).$$

(4) The function f exhibits at most polynomial growth towards  $i\infty$ .

Lastly, we define the various notions of singularities appearing in this paper.

**Definition 2.8.** Let  $f: \mathbb{H} \setminus E_D \to \mathbb{C}$ .

(1) We say that f has jumping singularities on  $E_D$  if there exists  $\tau \in E_D$  such that

$$\lim_{\varepsilon \to 0^+} (f(\tau + i\varepsilon) - f(\tau - i\varepsilon)) \in \mathbb{C} \setminus \{0\}.$$

Note that this limit depends on the geodesic  $S_Q$  on which  $\tau$  is located.

(2) We say that f has continuously removable singularities on  $E_D$  if, for all  $\tau \in E_D$ ,

$$\lim_{\varepsilon \to 0^+} (f(\tau + i\varepsilon) - f(\tau - i\varepsilon)) = 0.$$

- (3) We say that f has differentially removable singularities on  $E_D$  if f is differentiable on  $\mathbb{H} \setminus E_D$  and f' has continuously removable singularities on  $E_D$ .
  - 3. Proof of Theorem 1.1 and of Corollary 1.2
- 3.1. **Knopp's claims on**  $\psi_{k+1,D}$ . We now discuss the initial claims of Knopp on  $\psi_{k+1,D}$ .

# Proposition 3.1.

- (1) The functions  $\psi_{k+1,D}$  converge absolutely on  $\mathbb{H}$  and uniformly towards  $i\infty$ .
- (2) For  $n \in \mathbb{N}$ , we have

$$\mathbb{D}^{2n-1}\left(\operatorname{Log}\left(\frac{\tau - \alpha_Q^-}{\tau - \alpha_Q^+}\right) Q(\tau, 1)^{n-1}\right) = -i(2\pi)^{2n-1}(n-1)!^2 D^{n-\frac{1}{2}} \frac{1}{Q(\tau, 1)^n}.$$

(3) The functions  $\psi_{k+1,D}$  satisfy  $\psi_{k+1,D}(\tau+1) = \psi_{k+1,D}(\tau)$  and (1.2).

*Proof.* (1) Let Q = [a, b, c] and suppose that v > 1. Since  $\alpha_Q^{\pm} \in \mathbb{R}$  are the zeros of Q, we have  $Q(\tau, 1) = a(\tau - \alpha_Q^+)(\tau - \alpha_Q^-)$  and v > 1 implies that  $|\tau - \alpha_Q^+| > 1$ . Using  $|a| \ge 1$  gives

$$\left| \operatorname{Log} \left( \frac{\tau - \alpha_{\overline{Q}}^{-}}{\tau - \alpha_{\overline{Q}}^{+}} \right) \right| \leq \left| \operatorname{log} \left( \frac{|Q(\tau, 1)|}{|a| \left| \left( \tau - \alpha_{\overline{Q}}^{+} \right) \right|^{2}} \right) \right| + \pi \leq \left| \operatorname{log} |Q(\tau, 1)| + \pi, \right|$$

and (1) thus follows by the properties of  $f_{\kappa,D}$  for  $\kappa > 1$  (see [29]).

(2) We proceed by induction on n. The claims for n=1 and n=2 follow by computing

$$\frac{\partial}{\partial \tau} \operatorname{Log} \left( \frac{\tau - \alpha_{\overline{Q}}^{-}}{\tau - \alpha_{\overline{Q}}^{+}} \right) = -\frac{\sqrt{\overline{D}}}{Q(\tau, 1)}, \quad \frac{\partial^{3}}{\partial \tau^{3}} \left( \operatorname{Log} \left( \frac{\tau - \alpha_{\overline{Q}}^{-}}{\tau - \alpha_{\overline{Q}}^{+}} \right) Q(\tau, 1) \right) = \frac{D^{\frac{3}{2}}}{Q(\tau, 1)^{2}}, \quad (3.1)$$

utilizing Lemma 2.5 for n=2. To proceed with the induction step, we define for  $n\in\mathbb{N}$ 

$$\mathfrak{f}_n(\tau) := \operatorname{Log}\left(\frac{\tau - \alpha_Q^-}{\tau - \alpha_Q^+}\right) Q(\tau, 1)^{n-1}, \qquad c_n := (-1)^n (n-1)!^2.$$

Since Q is a polynomial of degree 2, we have, using the Leibniz rule,

$$\begin{split} \frac{\partial^{2n+1}}{\partial \tau^{2n+1}} \mathfrak{f}_{n+1}(\tau) &= \frac{\partial^{2n+1}}{\partial \tau^{2n+1}} \left( \mathfrak{f}_n(\tau) Q(\tau, 1) \right) \\ &= \mathfrak{f}_n^{(2n+1)}(\tau) Q(\tau, 1) + (2n+1) \mathfrak{f}_n^{(2n)}(\tau) Q'(\tau, 1) + (2n+1) n \mathfrak{f}_n^{(2n-1)} Q''(\tau, 1). \end{split}$$

To apply the induction hypothesis, we write  $\mathfrak{f}_n^{(2n)}(\tau) = \frac{\partial}{\partial \tau} \mathfrak{f}_n^{(2n-1)}(\tau)$ . Combining with the second identity of Lemma 2.5 then yields

$$\frac{\partial^{2n+1}}{\partial \tau^{2n+1}} \mathfrak{f}_{n+1}(\tau) = -\frac{n^2 c_n D^{n+\frac{1}{2}}}{Q(\tau, 1)^{n+1}}$$

Simplifying gives the claim.

(3) Translation invariance of  $\psi_{k+1,D}$  follows immediately from (2.1) and the fact that

$$[a, b, c] \circ \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}^{-1} = [a, -2a + b, a - b + c].$$

Again using (2.1) and the fact that

$$[a, b, c] \circ \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}^{-1} = [c, -b, a],$$

we obtain that

$$\tau^{-2k-2}\psi_{k+1,D}\left(-\frac{1}{\tau}\right) - \psi_{k+1,D}(\tau) = \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{Log}\left(\frac{-\frac{1}{\tau} - \frac{b - \sqrt{D}}{2c}}{-\frac{1}{\tau} - \frac{b + \sqrt{D}}{2c}}\right) - \operatorname{Log}\left(\frac{\tau - \frac{-b - \sqrt{D}}{2a}}{\tau - \frac{-b + \sqrt{D}}{2a}}\right)}{Q(\tau, 1)^{k+1}}.$$

Next, we recall that for  $z, w \in \mathbb{C} \setminus \mathbb{R}$ 

$$Log(z) - Log(w) = Log\left(\frac{z}{w}\right) + i\left(Arg(z) - Arg(w) - Arg\left(\frac{z}{w}\right)\right). \tag{3.2}$$

Choosing  $z = \frac{-\frac{1}{\tau} - \frac{b - \sqrt{D}}{2c}}{-\frac{1}{\tau} - \frac{b + \sqrt{D}}{2c}}$ ,  $w = \frac{\tau - \frac{-b - \sqrt{D}}{2a}}{\tau - \frac{-b + \sqrt{D}}{2a}}$  yields

$$\frac{z}{w} = \frac{\left(-\frac{1}{\tau} - \frac{b - \sqrt{D}}{2c}\right) \left(\tau - \frac{-b + \sqrt{D}}{2a}\right)}{\left(-\frac{1}{\tau} - \frac{b + \sqrt{D}}{2c}\right) \left(\tau - \frac{-b - \sqrt{D}}{2a}\right)} = \frac{\alpha_Q^+}{\alpha_Q^-} = \operatorname{sgn}(ac) \left|\frac{\alpha_Q^+}{\alpha_Q^-}\right|. \tag{3.3}$$

Hence  $\operatorname{Arg}(z) = \operatorname{Arg}(\operatorname{sgn}(ac)w)$  and thus  $\operatorname{Arg}(z) - \operatorname{Arg}(w) - \operatorname{Arg}(\frac{z}{w})$  vanishes if  $\operatorname{sgn}(ac) = 1$ . Thus the corresponding terms do not contribute to  $\operatorname{Arg}(z) - \operatorname{Arg}(w) - \operatorname{Arg}(\frac{z}{w})$ . If  $\operatorname{sgn}(ac) = -1$ , then we extend Log by its principal value  $\operatorname{Log}(x) = \log |x| + \pi i$  for  $x \in \mathbb{R}^-$ . Then we use that

$$Arg(-w) - Arg(w) = -sgn(Im(w))\pi, \tag{3.4}$$

and  $\operatorname{Arg}(\frac{z}{w}) = \pi$ . Hence,  $\operatorname{Arg}(z) - \operatorname{Arg}(w) - \operatorname{Arg}(\frac{z}{w})$  vanishes if  $\operatorname{sgn}(ac) = -1$  and  $\operatorname{Im}(w) < 0$ . To determine the sign of  $\operatorname{Im}(w)$ , we calculate that

$$\frac{\tau - \alpha_Q^-}{\tau - \alpha_Q^+} = \frac{\alpha_Q^+ \alpha_Q^- - \left(\alpha_Q^+ + \alpha_Q^-\right) u + u^2 + v^2}{\left|\tau - \alpha_Q^+\right|^2} - \frac{i\left(\alpha_Q^+ - \alpha_Q^-\right) v}{\left|\tau - \alpha_Q^+\right|^2}$$

$$= \frac{1}{\left|\tau - \alpha_Q^+\right|^2} \left(\frac{vQ_\tau}{a} - i\frac{\sqrt{D}}{a}v\right). \tag{3.5}$$

Thus, we have Im(w) > 0 if and only if a < 0. We conclude by (3.2) and (3.4) that

$$\operatorname{Arg}(z) - \operatorname{Arg}(w) - \operatorname{Arg}\left(\frac{z}{w}\right) = \begin{cases} -2\pi & \text{if } a < 0 < c, \\ 0 & \text{otherwise.} \end{cases}$$

Thus

$$\tau^{-2k-2}\psi_{k+1,D}\left(-\frac{1}{\tau}\right) - \psi_{k+1,D}(\tau) = \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{Log}\left(\frac{\alpha_Q^+}{\alpha_Q^-}\right)}{Q(\tau,1)^{k+1}} - 2\pi i \sum_{\substack{Q \in \mathcal{Q}_D \\ \alpha \in \mathcal{Q} \subset \mathcal{C}}} \frac{1}{Q(\tau,1)^{k+1}}$$

By mapping  $Q \mapsto -Q$ , we arrive at

$$\sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{Log}\left(\frac{\alpha_Q^+}{\alpha_Q^-}\right)}{Q(\tau, 1)^{k+1}} = \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{log}\left|\frac{\alpha_Q^+}{\alpha_Q^-}\right|}{Q(\tau, 1)^{k+1}} + \pi i \sum_{\substack{Q = [a, b, c] \in \mathcal{Q}_D \\ \operatorname{sgn}(ac) = -1}} \frac{1}{Q(\tau, 1)^{k+1}} = \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{log}\left|\frac{\alpha_Q^+}{\alpha_Q^-}\right|}{Q(\tau, 1)^{k+1}}. \quad (3.6)$$

This gives the claim.

**Remark.** By (3.5) the branch cut of  $\operatorname{Log}(\frac{w-\alpha_Q^-}{w-\alpha_Q^+})$  is the interval  $[\alpha_Q^-, \alpha_Q^+]$  or  $[\alpha_Q^+, \alpha_Q^-]$ .

3.2. The functions  $\rho_{k+1,D}$ ,  $\varphi_{k+1,D}$ , and  $\lambda_{k+1,D}$ . Adapting the proof of Proposition 3.1 (1), (3) we deduce the following results.

**Proposition 3.2.** (1) The functions  $\rho_{k+1,D}$  converge absolutely on  $\mathbb{H} \times \mathbb{H}^-$  and uniformly as  $\tau \to i\infty$  resp.  $w \to -i\infty$ .

(2) We have

$$\lim_{w \to -i\infty} \rho_{k+1,D}(\tau, w) = 0, \qquad \lim_{\tau \to i\infty} \rho_{k+1,D}(\tau, w) = 0.$$

(3) Let  $\tau \in \mathbb{H}$  and  $w \in \mathbb{H}^-$ . The functions  $\rho_{k+1,D}$  satisfy

$$\rho_{k+1,D}(\tau+1, w+1) = \rho_{k+1,D}(\tau, w),$$

$$\tau^{-2k-2}\rho_{k+1,D}\left(-\frac{1}{\tau}, -\frac{1}{w}\right) - \rho_{k+1,D}(\tau, w) = \sum_{Q \in \mathcal{Q}_D} \frac{\log\left|\frac{\alpha_Q^+}{\alpha_Q^-}\right|}{Q(\tau, 1)^{k+1}} + 2\pi i \sum_{\substack{Q = [a, b, c] \in \mathcal{Q}_D \\ a < 0 < c}} \frac{1}{Q(\tau, 1)^{k+1}}.$$

Proof. Part (1) follows along the same lines as Proposition 3.1 (1), and part (2) is an immediate consequence of uniform continuity of  $\rho_{k+1,D}$  towards  $i\infty$  (together with cuspidality of the  $f_{\kappa,D}$  [29]). The first assertion of part (3) follows verbatim to translation invariance of  $\psi_{k+1,D}$  (see Proposition 3.1 (3)), and it remains to prove the second assertion of part (3). The idea is again an application of the rule from (3.2)

$$Log(z_1) - Log(z_2) = Log\left(\frac{z_1}{z_2}\right) + i\left(Arg(z_1) - Arg(z_2) - Arg\left(\frac{z_1}{z_2}\right)\right), \tag{3.7}$$

where  $z_1 := \frac{-\frac{1}{w} - \frac{b - \sqrt{D}}{2c}}{-\frac{1}{w} - \frac{b + \sqrt{D}}{2c}}$ , and  $z_2 := \frac{w - \frac{-b - \sqrt{D}}{2a}}{w - \frac{-b + \sqrt{D}}{2a}}$ . By (3.3), with  $\tau$  replaced by w, we have

$$\frac{z_1}{z_2} = \frac{\left(-\frac{1}{w} - \frac{b - \sqrt{D}}{2c}\right) \left(w - \frac{-b + \sqrt{D}}{2a}\right)}{\left(-\frac{1}{w} - \frac{b + \sqrt{D}}{2c}\right) \left(w - \frac{-b - \sqrt{D}}{2a}\right)} = \frac{\alpha_Q^+}{\alpha_Q^-} = \operatorname{sgn}(ac) \left|\frac{\alpha_Q^+}{\alpha_Q^-}\right|.$$

It follows that  $\operatorname{Arg}(z_1) = \operatorname{Arg}(\operatorname{sgn}(ac)z_2)$ , and therefore  $\operatorname{Arg}(z_1) - \operatorname{Arg}(z_2) - \operatorname{Arg}(\frac{z_1}{z_2}) = 0$  if  $\operatorname{sgn}(ac) = 1$ . If  $\operatorname{sgn}(ac) = -1$ , then (3.4) yields that  $\operatorname{Arg}(-z_2) - \operatorname{Arg}(z_2) - \operatorname{Arg}(\frac{-z_1}{z_1}) = 0$  if  $\operatorname{Im}(z_2) < 0$  in addition. The sign of  $\operatorname{Im}(z_2)$  is given by (3.5), namely

$$z_2 = \frac{w - \frac{-b - \sqrt{D}}{2a}}{w - \frac{-b + \sqrt{D}}{2a}} = \frac{|w|^2 + \frac{b}{a}\operatorname{Re}(w) + \frac{c}{a} - i\frac{\sqrt{D}}{a}\operatorname{Im}(w)}{\left|w + \frac{b + \sqrt{D}}{2a}\right|^2} =: \frac{z_3}{\left|w + \frac{b + \sqrt{D}}{2a}\right|^2}.$$

Hence, we have  $\operatorname{Arg}(z_1) - \operatorname{Arg}(z_2) - \operatorname{Arg}\left(\frac{z_1}{z_2}\right) \neq 0$  if and only if  $\operatorname{sgn}(ac) = -1$  and  $\operatorname{sgn}(\operatorname{Im}(z_3)) > 0$ . Since  $w \in \mathbb{H}^-$ , we have

$$\operatorname{sgn}(\operatorname{Im}(z_3)) = -\operatorname{sgn}(a)\operatorname{sgn}(\operatorname{Im}(w)) = \operatorname{sgn}(a),$$

and thus we infer that

$$\left(\operatorname{Arg}(z_1) - \operatorname{Arg}(z_2) - \operatorname{Arg}\left(\frac{z_1}{z_2}\right)\right) = \begin{cases} -2\pi & \text{if } c < 0 < a, \\ 0 & \text{otherwise.} \end{cases}$$

By changing  $Q \mapsto -Q$  in both resulting expressions and using (3.6), we arrive at the claim.  $\square$ 

We next cite Parson's [25] result on her modular integrals  $\varphi_{k+1,D}$ .

**Lemma 3.3** ([25, Theorem 3.1]). The functions  $\varphi_{k+1,D}$  satisfy

$$\varphi_{k+1,D}(\tau+1) = \varphi_{k+1,D}(\tau),$$

$$\tau^{-2k-2}\varphi_{k+1,D}\left(-\frac{1}{\tau}\right) - \varphi_{k+1,D}(\tau) = -\sum_{\substack{Q = [a,b,c] \in \mathcal{Q}_D \\ ac < 0}} \frac{\operatorname{sgn}(Q)}{Q(\tau,1)^{k+1}} = 2\sum_{\substack{Q = [a,b,c] \in \mathcal{Q}_D \\ a < 0 < c}} \frac{1}{Q(\tau,1)^{k+1}}.$$

Furthermore, we have

$$\lim_{\tau \to i\infty} \varphi_{k+1,D}(\tau) = 0.$$

We continue with some properties of  $\lambda_{k+1,D}$ .

# Proposition 3.4.

- (1) The functions  $\lambda_{k+1,D}$  converge absolutely on  $\mathbb{H} \times \mathbb{H}^-$ , and uniformly as  $\tau \to i\infty$  resp.  $w \to -i\infty$ .
- (2) Let  $\tau \in \mathbb{H}$  and  $w \in \mathbb{H}^-$ . The functions  $\lambda_{k+1,D}$  are bimodular of weight (2k+2,0), that is

$$\lambda_{k+1,D}(\tau+1,w+1) = \lambda_{k+1,D}(\tau,w), \qquad \lambda_{k+1,D}(-\frac{1}{\tau},-\frac{1}{w}) = \tau^{2k+2}\lambda_{k+1,D}(\tau,w).$$

(3) We have

$$\lim_{w \to -i\infty} \lambda_{k+1,D}(\tau, w) = -2\pi i \varphi_{k+1,D}(\tau), \qquad \lim_{\tau \to i\infty} \lambda_{k+1,D}(\tau, w) = 0.$$

(4) We have

$$\lambda_{k+1,D}(\tau,w) = \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{Log}\left(\frac{1+i\frac{Q_w}{\sqrt{D}}}{1-i\frac{Q_w}{\sqrt{D}}}\right)}{Q(\tau,1)^{k+1}} = \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{Log}\left(-\frac{\frac{Q_w}{\sqrt{D}}-i}{\frac{Q_w}{\sqrt{D}}+i}\right)}{Q(\tau,1)^{k+1}}.$$

*Proof.* (1) By the definition of  $\lambda_{k+1,D}$  in (1.5), we have

$$|\lambda_{k+1,D}(\tau)| \le 2\sum_{Q \in \mathcal{Q}_D} \frac{\left|\arctan\left(\frac{Q_w}{\sqrt{D}}\right)\right|}{\left|Q(\tau,1)\right|^{k+1}} \le \pi \sum_{Q \in \mathcal{Q}_D} \frac{1}{\left|Q(\tau,1)\right|^{k+1}}.$$

The claim follows by the absolute convergence of the  $f_{\kappa,D}$  on  $\mathbb{H}$ .

- (2) Bimodularity is a direct consequence of Lemma 2.2 and (2.1).
- (3) The assumption that D is not a square guarantees that the sum defining  $\lambda_{k+1,D}$  runs over quadratic forms Q = [a, b, c] with  $ac \neq 0$ . To prove the first assertion, we observe that

$$\frac{Q_w}{\sqrt{D}} \approx a \operatorname{Im}(w) \tag{3.8}$$

as  $\operatorname{Im}(w) \to -\infty$ , and hence

$$\lim_{w \to -i\infty} \arctan\left(\frac{Q_w}{\sqrt{D}}\right) = -\frac{\pi}{2}\operatorname{sgn}(Q).$$

The first claim follows by the definition of  $\varphi_{k+1,D}$  in (1.4). As  $a \neq 0$ , we have  $\frac{1}{|Q(\tau,1)|^{k+1}} \to 0$  for  $\tau \to i\infty$ . The second claim follows by (1).

- (4) The claim follows by rewriting the arctangent in (1.5) in terms of logarithms.
- 3.3. **Proof of Theorem 1.1 and of Corollary 1.2.** We conclude this section with the proofs of Theorem 1.1 and Corollary 1.2.

*Proof of Theorem 1.1.* (1) This follows by combining Propositions 3.1 (3), 3.2 (3), and 3.4 (2) with Lemma 3.3.

(2) This follows by combining (1.6) with Propositions 3.2 (2) and 3.4 (2).

(3) Proposition 3.1 (1) along with

$$\lim_{\tau \to i\infty} \operatorname{Log}\left(\frac{\tau - \alpha_Q^-}{\tau - \alpha_Q^+}\right) = 0 \tag{3.9}$$

implies that  $\psi_{k+1,D}$  is cuspidal. By Propositions 3.2 (2), 3.4 (3), and Lemma 3.3, every function defining  $\Omega_{k+1,D}$  in (1.6) is cuspidal (with respect to  $\tau$ ).

(4) As each function defining  $\Omega_{k+1,D}$  in (1.6) is holomorphic as a function of  $\tau$ , we obtain the assertion with respect to  $\tau$  directly. To verify that  $\Omega_{k+1,D}$  is anti-holomorphic as a function of w, we compute by Lemmas 2.1 and 2.4 (1) that

$$2i\frac{\partial}{\partial w}\arctan\left(\frac{Q_w}{\sqrt{D}}\right) = -\frac{\sqrt{D}}{Q(w,1)}.$$

By (3.1), we deduce that

$$2i\frac{\partial}{\partial w} \arctan\left(\frac{Q_w}{\sqrt{D}}\right) = \frac{\partial}{\partial w} \operatorname{Log}\left(\frac{w - \alpha_Q^-}{w - \alpha_Q^+}\right).$$

By (1.5) and (1.6), we conclude that

$$\frac{\partial}{\partial w} \Omega_{k+1,D}(\tau, w) = 0.$$

(5) We first inspect the functions  $\psi_{k+1,D} - \rho_{k+1,D}$ . By (1.1) and (1.5) we have

$$\psi_{k+1,D}(\tau) - \rho_{k+1,D}(\tau, \overline{\tau}) = \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{Log}\left(\frac{\tau - \alpha_Q^-}{\tau - \alpha_Q^+}\right) - \operatorname{Log}\left(\frac{\overline{\tau} - \alpha_Q^-}{\overline{\tau} - \alpha_Q^+}\right)}{Q(\tau, 1)^{k+1}}.$$

We note that

$$\operatorname{Log}\left(\frac{\tau - \alpha_Q^-}{\tau - \alpha_Q^+}\right) - \operatorname{Log}\left(\frac{\overline{\tau} - \alpha_Q^-}{\overline{\tau} - \alpha_Q^+}\right) \equiv \operatorname{Log}\left(\frac{\left(\tau - \alpha_Q^-\right)\left(\overline{\tau} - \alpha_Q^+\right)}{\left(\tau - \alpha_Q^-\right)\left(\overline{\tau} - \alpha_Q^-\right)}\right) \pmod{2\pi i},$$

and we determine the multiple of  $2\pi i$  now. From (3.5), we deduce that

$$\frac{\left(\tau - \alpha_Q^-\right)\left(\overline{\tau} - \alpha_Q^+\right)}{\left(\tau - \alpha_Q^+\right)\left(\overline{\tau} - \alpha_Q^-\right)} = \frac{\frac{Q_\tau}{\sqrt{D}} - i}{\frac{Q_\tau}{\sqrt{D}} + i}.$$
(3.10)

We use (3.2) and hence need to compute

$$\operatorname{Log}\left(\frac{\tau - \alpha_{\overline{Q}}^{-}}{\tau - \alpha_{\overline{Q}}^{+}}\right) - \operatorname{Log}\left(\frac{\overline{\tau} - \alpha_{\overline{Q}}^{-}}{\overline{\tau} - \alpha_{\overline{Q}}^{+}}\right) - \operatorname{Log}\left(\frac{\left(\tau - \alpha_{\overline{Q}}^{-}\right)\left(\overline{\tau} - \alpha_{\overline{Q}}^{+}\right)}{\left(\tau - \alpha_{\overline{Q}}^{+}\right)\left(\overline{\tau} - \alpha_{\overline{Q}}^{-}\right)}\right) \\
= i\left(\operatorname{Arg}\left(\frac{\tau - \alpha_{\overline{Q}}^{-}}{\tau - \alpha_{\overline{Q}}^{+}}\right) - \operatorname{Arg}\left(\frac{\overline{\tau} - \alpha_{\overline{Q}}^{-}}{\overline{\tau} - \alpha_{\overline{Q}}^{+}}\right) - \operatorname{Arg}\left(\frac{\left(\tau - \alpha_{\overline{Q}}^{-}\right)\left(\overline{\tau} - \alpha_{\overline{Q}}^{+}\right)}{\left(\tau - \alpha_{\overline{Q}}^{-}\right)\left(\overline{\tau} - \alpha_{\overline{Q}}^{-}\right)}\right)\right). \quad (3.11)$$

Note that for  $z \in \mathbb{C} \setminus \mathbb{R}$ 

$$\operatorname{Arg}(z) - \operatorname{Arg}\left(\overline{z}\right) - \operatorname{Arg}\left(\frac{z}{\overline{z}}\right) = \pi \left(1 - \operatorname{sgn}\left(\operatorname{Re}(z)\right)\right) \operatorname{sgn}\left(\operatorname{Im}(z)\right).$$

We use this for  $z = \frac{\tau - \alpha_Q^-}{\tau - \alpha_Q^+}$ . By (3.5), (3.11) thus becomes  $\pi i(\operatorname{sgn}(Q_\tau) - \operatorname{sgn}(Q))$ . By (3.10),

$$\psi_{k+1,D}(\tau) - \rho_{k+1,D}(\tau,\overline{\tau}) = \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{Log}\left(\frac{\mathcal{Q}_{\tau}}{\sqrt{D}} - i\right)}{Q(\tau,1)^{k+1}} + \pi i \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{sgn}(Q_{\tau}) - \operatorname{sgn}(Q)}{Q(\tau,1)^{k+1}}.$$

Combining with (1.4) gives

$$\psi_{k+1,D}(\tau) - \rho_{k+1,D}(\tau,\overline{\tau}) + 2\pi i \varphi_{k+1,D}(\tau) = \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{Log}\left(\frac{\mathcal{Q}_{\tau}}{\sqrt{D}} - i\right)}{Q(\tau,1)^{k+1}} + \pi i \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{sgn}(Q_{\tau})}{Q(\tau,1)^{k+1}}, \quad (3.12)$$

which is modular of weight 2k + 2 by (2.1) and Lemma 2.2. To finish the proof, we inspect  $\lambda_{k+1,D}(\tau,\overline{\tau})$ . Combining  $Q_{\overline{\tau}} = -Q_{\tau}$  with Proposition 3.4 (4) yields

$$\lambda_{k+1,D}(\tau,\overline{\tau}) = -\sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{Log}\left(-\frac{\frac{Q_{\tau}}{\sqrt{D}} - i}{\frac{Q_{\tau}}{\sqrt{D}} + i}\right)}{Q(\tau,1)^{k+1}}.$$

By (3.4), we obtain

$$\operatorname{Log}\left(\frac{\frac{Q_{\tau}}{\sqrt{D}} - i}{\frac{Q_{\tau}}{\sqrt{D}} + i}\right) - \operatorname{Log}\left(-\frac{\frac{Q_{\tau}}{\sqrt{D}} - i}{\frac{Q_{\tau}}{\sqrt{D}} + i}\right) = -\pi i \operatorname{sgn}(Q_{\tau}),$$

from which we conclude that

$$\operatorname{Log}\left(\frac{\tau - \alpha_{\overline{Q}}^{-}}{\tau - \alpha_{\overline{Q}}^{+}}\right) - \operatorname{Log}\left(\frac{\overline{\tau} - \alpha_{\overline{Q}}^{-}}{\overline{\tau} - \alpha_{\overline{Q}}^{+}}\right) + \pi i \operatorname{sgn}(Q) + 2i \arctan\left(\frac{Q_{\overline{\tau}}}{\sqrt{D}}\right) = 0, \tag{3.13}$$

as well as the claim using (1.6).

The proof of Corollary 1.2 is along the same lines as the proof of Theorem 1.1.

Proof of Corollary 1.2. Let  $z \in \mathbb{H}$ . Rearranging (3.13) and substituting  $\tau \mapsto z$  yields

$$-\operatorname{Log}\left(\frac{\overline{z}-\alpha_{\overline{Q}}^{-}}{\overline{z}-\alpha_{\overline{Q}}^{+}}\right) + \pi i\operatorname{sgn}(Q) + 2i\arctan\left(\frac{Q_{\overline{z}}}{\sqrt{D}}\right) = -\operatorname{Log}\left(\frac{z-\alpha_{\overline{Q}}^{-}}{z-\alpha_{\overline{Q}}^{+}}\right),$$

which proves the first assertion.

Combining Propositions 3.1 (3) and 3.2 (3) shows that

$$\tau^{-2k-2}\rho_{k+1,D}\left(-\frac{1}{\tau}, -\frac{1}{\mathfrak{z}}\right) - \rho_{k+1,D}(\tau, \mathfrak{z})$$

$$= \sum_{Q \in \mathcal{Q}_D} \frac{\log\left|\frac{\alpha_Q^+}{\alpha_Q^-}\right|}{Q(\tau, 1)^{k+1}} - 2\pi i \operatorname{sgn}\left(\operatorname{Im}(\mathfrak{z})\right) \sum_{\substack{Q = [a,b,c] \in \mathcal{Q}_D \\ a \leq 0 \leq c}} \frac{1}{Q(\tau, 1)^{k+1}}, \qquad \mathfrak{z} \in \mathbb{C} \setminus \mathbb{R}.$$

In other words,  $\psi_{k+1,D}$  and  $\rho_{k+1,D}$  transform exactly the same on  $\mathbb{H} \times \mathbb{H}$ , from which weight (2k+2,0) bimodularity of  $\omega_{k+1,D}$  on  $\mathbb{H} \times \mathbb{H}$  immediately follows. The other assertions are immediate consequences of the definitions.

# 4. The function $\Lambda_{k+1,D}$

# 4.1. Local cusp forms. Recall the definition of $\Lambda_{k+1,D}$ in (1.7).

**Remark.** Let d(z,w) denote the hyperbolic distance between  $z,w\in\mathbb{C}$  with  $\mathrm{Im}(z)\mathrm{Im}(w)>0$ . Since D>0, we have (with  $\tau_{[a,b,c]}:=-\frac{b}{2a}+\frac{i}{2|a|}\sqrt{D}$ )  $\frac{Q_{\tau}}{\sqrt{D}}=\cosh(d(\tau,\tau_Q))$ . This yields an alternative representation of  $\Lambda_{k+1,D}$  as well as of  $\lambda_{k+1,D}$ .

We next prove our claim for  $\Lambda_{k+1,D}$  from the introduction.

**Proposition 4.1.** The functions  $\Lambda_{k+1,D}$  are local cusp forms.

Proof. We observe that the  $\Lambda_{k+1,D}$  converge absolutely on  $\mathbb{H}$  utilizing absolute convergence of the  $f_{\kappa,D}$ . We directly deduce that the  $\Lambda_{k+1,D}$  are holomorphic. Using Lemma 2.2 and (2.1) shows that the  $\Lambda_{k+1,D}$  are modular of weight 2k+2. If  $v>\frac{\sqrt{D}}{2}$ , then  $\operatorname{sgn}(Q_{\tau})=\operatorname{sgn}(Q)$  by (3.8). Thus, cuspidality of the  $\Lambda_{k+1,D}$  follows by cuspidality of the  $\varphi_{k+1,D}$  (see Lemma 3.3). The local behaviour and the jumping singularities are dictated by  $\operatorname{sgn}(Q_{\tau})$ .

4.2. The local behaviour of  $\Lambda_{k+1,D}$ . We next provide the behaviour of  $\Lambda_{k+1,D}$  on  $E_D$ .

**Proposition 4.2.** If  $\tau \in E_D$ , then we have that

$$\lim_{\varepsilon \to 0^+} (\Lambda_{k+1,D}(\tau + i\varepsilon) - \Lambda_{k+1,D}(\tau - i\varepsilon)) = 2 \sum_{\substack{Q \in \mathcal{Q}_D \\ Q_\tau = 0}} \frac{\operatorname{sgn}(Q)}{Q(\tau,1)^{k+1}}.$$

**Remark.** The sum on the right-hand side is finite by [3, Lemma 5.1 (1)].

Proof of Proposition 4.2. We adapt the proof of [3, Proposition 5.2]. We write

$$\Lambda_{k+1,D}(\tau \pm i\varepsilon) = \left(\sum_{\substack{Q \in \mathcal{Q}_D \\ Q_{\tau} = 0}} + \sum_{\substack{Q \in \mathcal{Q}_D \\ Q_{\tau} \neq 0}}\right) \frac{\operatorname{sgn}(Q_{\tau \pm i\varepsilon})}{Q(\tau \pm i\varepsilon, 1)^{k+1}}.$$

The properties of  $f_{k+1,D}$  imply that  $\Lambda_{k+1,D}$  converges absolutely on  $\mathbb{H}$  and uniformly towards  $i\infty$ , which permits us to interchange the sums with the limit, and argue termwise.

If  $Q_{\tau} \neq 0$ , then  $\tau \pm i\varepsilon$  are in the same connected component of  $\mathbb{H} \setminus E_D$  for  $\varepsilon > 0$  sufficiently small. Combining with [3, (5.4)], we deduce that for  $\varepsilon > 0$  sufficiently small

$$\operatorname{sgn}([a, b, c]_{\tau + i\varepsilon}) = \operatorname{sgn}([a, b, c]_{\tau - i\varepsilon}) = \delta \operatorname{sgn}(a),$$

where

$$\delta \coloneqq \operatorname{sgn}\left(\left|\tau + i\varepsilon + \frac{b}{2a}\right| - \frac{\sqrt{D}}{2\left|a\right|}\right) = \operatorname{sgn}\left(\left|\tau - i\varepsilon + \frac{b}{2a}\right| - \frac{\sqrt{D}}{2\left|a\right|}\right) = \pm 1.$$

Thus

$$\lim_{\varepsilon \to 0^+} \left( \frac{\operatorname{sgn}(Q_{\tau+i\varepsilon})}{Q(\tau+i\varepsilon,1)^{k+1}} - \frac{\operatorname{sgn}(Q_{\tau-i\varepsilon})}{Q(\tau-i\varepsilon,1)^{k+1}} \right) = \delta \lim_{\varepsilon \to 0^+} \left( \frac{\operatorname{sgn}(Q)}{Q(\tau+i\varepsilon,1)^{k+1}} - \frac{\operatorname{sgn}(Q)}{Q(\tau-i\varepsilon,1)^{k+1}} \right) = 0.$$

If  $Q_{\tau} = 0$ , then  $\tau \pm i\varepsilon$  are in different connected components of  $\mathbb{H} \setminus E_D$  for all  $\varepsilon > 0$ . This is justified by [3, (5.6)], namely, for every  $\varepsilon > 0$ ,

$$\left|\tau-i\varepsilon+\frac{b}{2a}\right|-\frac{\sqrt{D}}{2\left|a\right|}<\left|\tau+\frac{b}{2a}\right|-\frac{\sqrt{D}}{2\left|a\right|}=0<\left|\tau+i\varepsilon+\frac{b}{2a}\right|-\frac{\sqrt{D}}{2\left|a\right|}.$$

Combining with [3, (5.4)] implies that  $\operatorname{sgn}(Q_{\tau \pm i\varepsilon}) = \pm \operatorname{sgn}(Q)$ , and consequently

$$\lim_{\varepsilon \to 0^+} \left( \frac{\operatorname{sgn}(Q_{\tau + i\varepsilon})}{Q(\tau + i\varepsilon, 1)^{k+1}} - \frac{\operatorname{sgn}(Q_{\tau - i\varepsilon})}{Q(\tau - i\varepsilon, 1)^{k+1}} \right) = 2 \frac{\operatorname{sgn}(Q)}{Q(\tau, 1)^{k+1}}.$$

We next inspect the sum appearing in Proposition 4.2.

Lemma 4.3. The sum

$$\sum_{\substack{Q \in \mathcal{Q}_D \\ Q_{\tau} = 0}} \frac{\operatorname{sgn}(Q)}{Q(\tau, 1)^{k+1}}$$

does not vanish identically on  $E_D$ .

*Proof.* Let  $\tau \in E_D$ . Then we have  $\tau \in S_{\mathfrak{Q}}$  for some  $\mathfrak{Q} \in \mathcal{Q}_D$ . On the one hand, the sum in the lemma has a pole of order k+1>0 at  $\alpha_{\mathfrak{Q}}^{\pm}$ , and hence both limits

$$\lim_{\substack{\tau \to \alpha_{\mathfrak{Q}}^{\pm} \\ \tau \in S_{\mathfrak{Q}}}} \left| \sum_{\substack{Q \in \mathcal{Q}_{D} \\ Q_{\tau} = 0}} \frac{\operatorname{sgn}(Q)}{Q(\tau, 1)^{k+1}} \right|$$

tend towards  $\infty$ . On the other hand, the sum is continuous on  $S_{\mathfrak{Q}}$ , and the contribution from the terms corresponding to  $Q \neq \mathfrak{Q}$  is finite at  $\alpha_{\mathfrak{Q}}^{\pm}$ .

4.3. The local behaviour of  $\mathcal{E}_{\Lambda_{k+1,D}}$  and  $\Lambda_{k+1,D}^*$ . We next prove that the Eichler integrals of  $\Lambda_{k+1,D}$  exist on  $E_D$ .

**Proposition 4.4.** Let  $\tau \in E_D$ . Then we have

$$\begin{split} &\lim_{\varepsilon \to 0^+} \left( \mathcal{E}_{\Lambda_{k+1,D}}(\tau+i\varepsilon) - \mathcal{E}_{\Lambda_{k+1,D}}(\tau-i\varepsilon) \right) = -\frac{2(2\pi i)^{2k+1}}{(2k)!} \int_0^{i\infty} \sum_{\substack{Q \in \mathcal{Q}_D \\ Q_{\tau+w} = 0}} \frac{\operatorname{sgn}(Q)}{Q(\tau+w,1)^{k+1}} w^{2k} dw, \\ &\lim_{\varepsilon \to 0^+} \left( \Lambda_{k+1,D}^*(\tau+i\varepsilon) - \Lambda_{k+1,D}^*(\tau-i\varepsilon) \right) = -\frac{2}{(2i)^{2k+1}} \int_{2iv}^{i\infty} \sum_{\substack{Q \in \mathcal{Q}_D \\ Q_{\tau-w} = 0}} \frac{\operatorname{sgn}(Q)}{Q(\tau-w,1)^{k+1}} w^{2k} dw. \end{split}$$

**Remark.** If  $\tau + w \notin E_D$  resp.  $\tau - w \notin E_D$ , then the sums inside the integrands on the right-hand sides of Propostion 4.4 are empty. If  $\tau + w \in E_D$  resp.  $\tau - w \in E_D$ , then the sums inside the integrands are finite as remarked after Proposition 4.2. Thus, each integral runs over a bounded domain, because the integrands vanish as soon as  $\operatorname{Im}(\tau + w) > \frac{\sqrt{D}}{2}$  or  $\tau - w$  moves out of  $\mathbb{H}$ . Hence, the integrals on the right-hand side of Propostion 4.4 exist.

Proof of Proposition 4.4. As  $\tau \pm i\varepsilon \notin E_D$  for  $\varepsilon > 0$ , we utilize (1.7). Changing variables gives

$$\begin{split} &\lim_{\varepsilon \to 0^+} \left( \mathcal{E}_{\Lambda_{k+1,D}}(\tau + i\varepsilon) - \mathcal{E}_{\Lambda_{k+1,D}}(\tau - i\varepsilon) \right) \\ &= -\frac{(2\pi i)^{2k+1}}{(2k)!} \lim_{\varepsilon \to 0^+} \int_0^{i\infty} \sum_{Q \in \mathcal{Q}_D} \left( \frac{\operatorname{sgn}(Q_{\tau + i\varepsilon + w})}{Q(\tau + i\varepsilon + w, 1)^{k+1}} - \frac{\operatorname{sgn}(Q_{\tau - i\varepsilon + w})}{Q(\tau - i\varepsilon + w, 1)^{k+1}} \right) w^{2k} dw, \\ &\lim_{\varepsilon \to 0^+} \left( \Lambda_{k+1,D}^*(\tau + i\varepsilon) - \Lambda_{k+1,D}^*(\tau - i\varepsilon) \right) = \frac{1}{(2i)^{2k+1}} \\ &\times \lim_{\varepsilon \to 0^+} \left( \int_{2i(v-\varepsilon)}^{i\infty} \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{sgn}\left(Q_{\tau - w - i\varepsilon}\right) w^{2k}}{Q(\tau - w - i\varepsilon, 1)^{k+1}} dw - \int_{2i(v+\varepsilon)}^{i\infty} \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{sgn}\left(Q_{\tau - w + i\varepsilon}\right) w^{2k}}{Q(\tau - w + i\varepsilon, 1)^{k+1}} dw \right), \end{split}$$

where we use  $Q_{\overline{z}} = -Q_z$  for  $\Lambda_{k+1,D}^*$ . We next justify interchanging the limit  $\varepsilon \to 0^+$  with the holomorphic Eichler integral. By (1.7),  $\Lambda_{k+1,D}$  vanishes at  $i\infty$ , and converges uniformly towards  $i\infty$  as the sign-function is bounded (as  $f_{\kappa,D}$  converges uniformly towards  $i\infty$  for  $\kappa > 1$ ). By modularity of  $\Lambda_{k+1,D}$ , both assertions hold towards 0 as well. So the integral converges uniformly, and this permits the exchange of the limit  $\varepsilon \to 0^+$  with the integral.

We consider the holomorphic Eichler integral first. If  $\tau + w \notin E_D$ , then the limit inside the integral vanishes, because  $\tau + w + i\varepsilon$  and  $\tau + w - i\varepsilon$  are in the same connected component for  $\varepsilon$  sufficiently small. If  $\tau + w \in E_D$ , then we apply Proposition 4.2 to obtain

$$\begin{split} &\lim_{\varepsilon \to 0^+} \left( \mathcal{E}_{\Lambda_{k+1,D}}(\tau + i\varepsilon) - \mathcal{E}_{\Lambda_{k+1,D}}(\tau - i\varepsilon) \right) \\ &= -\frac{(2\pi i)^{2k+1}}{(2k)!} \int_0^{i\infty} \lim_{\varepsilon \to 0^+} \left( \Lambda_{k+1,D}(\tau + w + i\varepsilon) - \Lambda_{k+1,D}(\tau + w - i\varepsilon) \right) w^{2k} dw \\ &= -\frac{2(2\pi i)^{2k+1}}{(2k)!} \int_0^{i\infty} \sum_{\substack{Q \in \mathcal{Q}_D \\ Q_{\tau+w} = 0}} \frac{\operatorname{sgn}(Q)}{Q(\tau + w, 1)^{k+1}} w^{2k} dw. \end{split}$$

<sup>&</sup>lt;sup>9</sup>If Im $(\tau + w) > \frac{\sqrt{D}}{2}$ , then  $\tau + w$  lies in the unbounded component of  $\mathbb{H} \setminus E_D$ .

Now, we treat the non-holomorphic Eichler integrals, and first split one of them as

$$\int_{2i(v-\varepsilon)}^{i\infty} \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{sgn}(Q_{\tau-w-i\varepsilon})}{Q(\tau-w-i\varepsilon,1)^{k+1}} w^{2k} dw$$

$$= \left(\int_{2i(v-\varepsilon)}^{2i(v+\varepsilon)} + \int_{2i(v+\varepsilon)}^{i\infty} \right) \sum_{Q \in \mathcal{Q}_D} \frac{\operatorname{sgn}(Q_{\tau-w-i\varepsilon})}{Q(\tau-w-i\varepsilon,1)^{k+1}} w^{2k} dw.$$

We note that

$$\lim_{\varepsilon \to 0^+} \int_{2i(v-\varepsilon)}^{2i(v+\varepsilon)} \frac{\operatorname{sgn}(Q_{\tau-w-i\varepsilon})}{Q(\tau-w-i\varepsilon,1)^{k+1}} w^{2k} dw = 0,$$

because the integrand is bounded in the domain of integration, which has measure 0 as  $\varepsilon \to 0^+$ . Hence, it remains to consider the integral from  $2i(v+\varepsilon)$  to  $i\infty$ . If  $\tau - w \notin E_D$ , then we have

$$\lim_{\varepsilon \to 0^+} \int_{2i(v+\varepsilon)}^{i\infty} \left( -\frac{\operatorname{sgn}\left(Q_{\tau-w+i\varepsilon}\right)}{Q(\tau-w+i\varepsilon,1)^{k+1}} + \frac{\operatorname{sgn}\left(Q_{\tau-w-i\varepsilon}\right)}{Q(\tau-w-i\varepsilon,1)^{k+1}} \right) w^{2k} dw = 0,$$

as in the previous case, because  $\tau - w \pm i\varepsilon$  are in the same connected component for  $\varepsilon$  sufficiently small. If  $\tau - w \in E_D$ , then we obtain

$$\lim_{\varepsilon \to 0^{+}} \int_{2i(v+\varepsilon)}^{i\infty} \sum_{Q \in \mathcal{Q}_{D}} \left( -\frac{\operatorname{sgn}(Q_{\tau-w+i\varepsilon})}{Q(\tau-w+i\varepsilon,1)^{k+1}} + \frac{\operatorname{sgn}(Q_{\tau-w-i\varepsilon})}{Q(\tau-w-i\varepsilon,1)^{k+1}} \right) w^{2k} dw$$

$$= -2 \int_{2iv}^{i\infty} \sum_{\substack{Q \in \mathcal{Q}_{D} \\ Q_{\tau-w}=0}} \frac{\operatorname{sgn}(Q)}{Q(\tau-w,1)^{k+1}} w^{2k} dw$$

by Proposition 4.2 exactly as in the previous case.

5. The function  $\Psi_{-k,D}$  and the proof of Theorem 1.3

5.1. Convergence of  $\Psi_{-k,D}$ . We first establish convergence of  $\Psi_{-k,D}$ .

**Proposition 5.1.** The sum defining  $\Psi_{-k,D}$  converges compactly on  $\mathbb{H} \setminus E_D$ , and does not converge on  $E_D$ .

Proof. If  $\tau \in \mathbb{H} \setminus E_D$ , then  $\operatorname{sgn}(Q_\tau) = \pm 1$  and thus the claim follows directly by [3, Proposition 4.1] after summing over all narrow equivalence classes there. (The class number of positive discriminants is finite.) If  $\tau \in E_D$ , then the incomplete  $\beta$ -function reduces to a constant depending only on k according to Lemma 2.1. Hence, the sum defining  $\Psi_{-k,D}$  does not converge on  $E_D$  as the sum is infinite and  $\beta(1; k + \frac{1}{2}, \frac{1}{2}) \neq 0$ .

5.2. Behaviour of  $\Psi_{-k,D}$  under differentiation. We inspect the behaviour of  $\Psi_{-k,D}$  under differential operators.

**Proposition 5.2.** Let  $\tau \in \mathbb{H} \setminus E_D$ .

(1) We have

$$\xi_{-2k}(\Psi_{-k,D}(\tau)) = D^{k+\frac{1}{2}}\Lambda_{k+1,D}(\tau).$$

(2) We have

$$\mathbb{D}^{2k+1}(\Psi_{-k,D}(\tau)) = -\frac{D^{k+\frac{1}{2}}(2k)!}{(4\pi)^{2k+1}} \Lambda_{k+1,D}(\tau).$$

(3) We have

$$\Delta_{-2k}(\Psi_{-k,D}(\tau)) = 0.$$

Define

$$g_n^{[1]}(\tau) := Q(\tau, 1)^n \beta\left(\frac{Dv^2}{|Q(\tau, 1)|^2}; n + \frac{1}{2}, \frac{1}{2}\right), \quad n \in \mathbb{N}_0.$$

The proof of Proposition 5.2 is based on the following three technical lemmas.

**Lemma 5.3.** We have for  $n \in \mathbb{N}_0$ 

$$g_{n+1}^{[1]}(\tau) = \frac{n + \frac{1}{2}}{n+1}Q(\tau, 1)g_n^{[1]}(\tau) - \frac{D^{n+\frac{1}{2}}}{n+1}\frac{v^{2n+2}|Q_\tau|}{Q(\overline{\tau}, 1)^{n+1}}.$$

*Proof.* By [1, (8.17.20)], we have that

$$\frac{\beta(x;a,b)}{\beta(1;a,b)} = \frac{\beta(x;a+1,b)}{\beta(1;a+1,b)} + \frac{x^a(1-x)^b}{a\beta(1;a,b)}.$$

This gives that

$$\beta\left(\frac{Dv^2}{|Q(\tau,1)|^2}; n + \frac{3}{2}, \frac{1}{2}\right)$$

$$= \frac{\beta\left(1; n + \frac{3}{2}, \frac{1}{2}\right)}{\beta\left(1; n + \frac{1}{2}, \frac{1}{2}\right)} \left(\beta\left(\frac{Dv^2}{|Q(\tau,1)|^2}; n + \frac{1}{2}, \frac{1}{2}\right) - \frac{\left(\frac{Dv^2}{|Q(\tau,1)|^2}\right)^{n + \frac{1}{2}} \left(1 - \frac{Dv^2}{|Q(\tau,1)|^2}\right)^{\frac{1}{2}}}{n + \frac{1}{2}}\right).$$

Using Lemma 2.1, we compute

$$\left(\frac{Dv^2}{|Q(\tau,1)|^2}\right)^{n+\frac{1}{2}} \left(1 - \frac{Dv^2}{|Q(\tau,1)|^2}\right)^{\frac{1}{2}} = \frac{D^{n+\frac{1}{2}}v^{2n+2}|Q_\tau|}{|Q(\tau,1)|^{2n+2}},$$

and since  $\frac{\beta(1;n+\frac{3}{2},\frac{1}{2})}{\beta(1;n+\frac{1}{2},\frac{1}{2})} = \frac{n+\frac{1}{2}}{n+1}$ , we obtain the claim.

Lemma 5.3 motivates to define the auxiliary function

$$g_n^{[2]}(\tau) := \frac{D^{n-\frac{1}{2}}v^{2n}|Q_{\tau}|}{Q(\overline{\tau},1)^n}.$$

The second technical lemma treats the image of  $g_{n+1}^{[2]}$  under differentiation.

**Lemma 5.4.** We have for  $n \in \mathbb{N}$ 

$$\frac{\partial^{2n+1}}{\partial \tau^{2n+1}} g_n^{[2]}(\tau) = 0.$$

*Proof.* We prove the claim by induction. If n = 1, then the claim follows by applying Lemma 2.4 (1) three times. For the induction step, Lemma 2.4 (1) yields that

$$\frac{\partial}{\partial \tau} \left( v^{\ell+2} Q_{\tau} \right) = -\frac{i}{2} \ell v^{\ell+1} Q_{\tau} + \frac{i}{2} v^{\ell} Q \left( \overline{\tau}, 1 \right)$$

for every  $\ell \in \mathbb{N}_0$ . Noting that  $\frac{\partial^{\ell+1}}{\partial \tau^{\ell+1}}(v^{\ell}Q(\overline{\tau},1)) = 0$ , we obtain

$$\frac{\partial^{\ell+2}}{\partial \tau^{\ell+2}} \left( v^{\ell+1} Q_{\tau} \right) = -\frac{i}{2} (\ell+1) \frac{\partial^{\ell+1}}{\partial \tau^{\ell+1}} \left( v^{\ell} Q_{\tau} \right).$$

Consequently, we find that

$$\frac{\partial^{2n+3}}{\partial \tau^{2n+3}} g_{n+1}^{[2]}(\tau) = -\frac{D(2n+2)(2n+1)}{4Q(\bar{\tau},1)} \frac{\partial^{2n+1}}{\partial \tau^{2n+1}} g_n^{[2]}(\tau).$$

The right-hand side vanishes by the induction hypothesis, as desired.

The third lemma contains the main technical claim.

**Lemma 5.5.** We have for  $n \in \mathbb{N}_0$ 

$$\frac{\partial^{2n+1}}{\partial \tau^{2n+1}} g_n^{[1]}(\tau) = \frac{i(-1)^{n+1} D^{n+\frac{1}{2}}(2n)! \operatorname{sgn}(Q_\tau)}{2^{2n} Q(\tau, 1)^{n+1}}.$$

*Proof.* We prove the lemma by induction.

## Step 1: The case n=0

We apply the Fundamental Theorem of Calculus, Lemma 2.1, and Lemma 2.4, yielding

$$\frac{\partial}{\partial \tau} \beta \left( \frac{Dv^2}{|Q(\tau, 1)|^2}; n + \frac{1}{2}, \frac{1}{2} \right) = -\frac{iD^{n + \frac{1}{2}} v^{2n} \operatorname{sgn}(Q_\tau)}{|Q(\tau, 1)|^{2n} Q(\tau, 1)}$$
(5.1)

for every  $n \in \mathbb{N}_0$ . In particular, this proves the desired identity for n = 0.

## Step 2: The case n=1

Using (5.1) and the first identity of Lemma 2.5, we compute that

$$R_{-2n}\left(g_n^{[1]}(\tau)\right) = -2nQ_{\tau}\frac{g_n^{[1]}(\tau)}{Q(\tau,1)} + \frac{2D^{n+\frac{1}{2}}v^{2n}\operatorname{sgn}(Q_{\tau})}{Q(\overline{\tau},1)^nQ(\tau,1)}.$$

Lemma 5.3 with  $n \mapsto n-1$  gives

$$\frac{g_n^{[1]}(\tau)}{Q(\tau, 1)} = \frac{n - \frac{1}{2}}{n} g_{n-1}^{[1]}(\tau) - \frac{D^{n-\frac{1}{2}}}{n} \frac{v^{2n} \operatorname{sgn}(Q_\tau) Q_\tau}{Q(\overline{\tau}, 1)^n Q(\tau, 1)}$$

Plugging into the previous equation and applying Lemma 2.1 yields

$$R_{-2n}\left(g_n^{[1]}(\tau)\right) = -(2n-1)Q_{\tau}g_{n-1}^{[1]}(\tau) + \frac{2D^{n-\frac{1}{2}}v^{2n-2}\operatorname{sgn}(Q_{\tau})}{Q(\overline{\tau},1)^{n-1}}.$$

We compute

$$R_{2-2n}\left(\frac{2D^{n-\frac{1}{2}}v^{2n-2}\operatorname{sgn}(Q_{\tau})}{Q(\overline{\tau},1)^{n-1}}\right) = 0,$$

$$R_{2-2n}\left(Q_{\tau}g_{n-1}^{[1]}(\tau)\right) = Q_{\tau}R_{2-2n}\left(g_{n-1}^{[1]}(\tau)\right) - g_{n-1}^{[1]}(\tau)\frac{Q(\overline{\tau},1)}{v^{2}}$$

by Lemma 2.4 (1). We infer that

$$R_{2-2n} \circ R_{-2n} \left( g_n^{[1]}(\tau) \right) = -(2n-1) \left( Q_\tau R_{2-2n} \left( g_{n-1}^{[1]}(\tau) \right) - g_{n-1}^{[1]}(\tau) \frac{Q(\overline{\tau}, 1)}{v^2} \right).$$

Now, we suppose that n=1. Then the previous equation gives

$$R_0 \circ R_{-2} \left( g_1^{[1]}(\tau) \right) = -Q_\tau R_0 \left( g_0^{[1]}(\tau) \right) + g_0^{[1]}(\tau) \frac{Q(\overline{\tau}, 1)}{v^2}.$$

We then compute, using (5.1)

$$R_0\left(g_0^{[1]}(\tau)\right) = 2i\frac{\partial}{\partial \tau}\beta\left(\frac{Dv^2}{|Q(\tau,1)|^2}; \frac{1}{2}, \frac{1}{2}\right) = \frac{2D^{\frac{1}{2}}\operatorname{sgn}(Q_\tau)}{Q(\tau,1)}$$

Combining this with the previous equation we obtain

$$R_2 \circ R_0 \circ R_{-2} \left( g_1^{[1]}(\tau) \right) = R_2 \left( -2Q_\tau \frac{D^{\frac{1}{2}} \operatorname{sgn}(Q_\tau)}{Q(\tau, 1)} + \beta \left( \frac{Dv^2}{|Q(\tau, 1)|^2}; \frac{1}{2}, \frac{1}{2} \right) \frac{Q(\overline{\tau}, 1)}{v^2} \right).$$

By Lemma 2.4 (1) and (5.1), we calculate that

$$\begin{split} \frac{\partial}{\partial \tau} \left( -2Q_{\tau} \frac{D^{\frac{1}{2}} \operatorname{sgn}(Q_{\tau})}{Q(\tau, 1)} + \beta \left( \frac{Dv^{2}}{|Q(\tau, 1)|^{2}}; \frac{1}{2}, \frac{1}{2} \right) \frac{Q\left(\overline{\tau}, 1\right)}{v^{2}} \right) &= -\frac{iQ\left(\overline{\tau}, 1\right)}{v^{2}} \frac{D^{\frac{1}{2}} \operatorname{sgn}(Q_{\tau})}{Q(\tau, 1)} \\ &+ 2Q_{\tau} \frac{D^{\frac{1}{2}} \operatorname{sgn}(Q_{\tau})}{Q(\tau, 1)^{2}} Q'(\tau, 1) - \frac{iD^{\frac{1}{2}} \operatorname{sgn}(Q_{\tau})}{Q(\tau, 1)} \frac{Q\left(\overline{\tau}, 1\right)}{v^{2}} + \frac{i}{v^{3}} \beta \left( \frac{Dv^{2}}{|Q(\tau, 1)|^{2}}; \frac{1}{2}, \frac{1}{2} \right) Q\left(\overline{\tau}, 1\right). \end{split}$$

Using Lemma 2.1 and the first identity of Lemma 2.5, we obtain

$$\begin{split} R_2 \circ R_0 \circ R_{-2} \left( g_1^{[1]}(\tau) \right) &= 2i \left( -2i \frac{Q\left(\overline{\tau}, 1\right)}{v^2} \frac{\sqrt{D} \operatorname{sgn}\left(Q_{\tau}\right)}{Q(\tau, 1)} + 2 \frac{\sqrt{D} |Q_{\tau}| Q'(\tau, 1)}{Q(\tau, 1)^2} \right. \\ &+ i\beta \left( \frac{Dv^2}{|Q(\tau, 1)|^2}; \frac{1}{2}, \frac{1}{2} \right) \frac{Q\left(\overline{\tau}, 1\right)}{v^3} \right) + \frac{2}{v} \left( -\frac{2\sqrt{D} |Q_{\tau}|}{Q(\tau, 1)} + \beta \left( \frac{Dv^2}{|Q(\tau, 1)|^2}; \frac{1}{2}, \frac{1}{2} \right) \frac{Q\left(\overline{\tau}, 1\right)}{v^2} \right) \\ &= 4\sqrt{D} \frac{|Q(\tau, 1)|^2}{v^2} \frac{\operatorname{sgn}(Q_{\tau})}{Q(\tau, 1)^2} - \frac{4\sqrt{D} |Q_{\tau}|}{Q(\tau, 1)^2} \left( -iQ'(\tau, 1) + \frac{Q(\tau, 1)}{v} \right) \\ &= 4\sqrt{D} \left( D + Q_{\tau}^2 \right) \frac{\operatorname{sgn}(Q_{\tau})}{Q(\tau, 1)^2} - \frac{4\sqrt{D} \operatorname{sgn}(Q_{\tau})}{Q(\tau, 1)^2} Q_{\tau}^2 = \frac{4D^{\frac{3}{2}} \operatorname{sgn}(Q_{\tau})}{Q(\tau, 1)^2}. \end{split}$$

We can then directly conclude the claim using Bol's identity (2.3).

Step 3: Application of Lemmas 5.3 and 5.4 and reducing to 2n + 2 derivatives Employing Lemma 5.3 and Lemma 5.4 with  $n \mapsto n + 1$  yields

$$\frac{\partial^{2n+3}}{\partial \tau^{2n+3}} g_{n+1}^{[1]}(\tau) = \frac{n+\frac{1}{2}}{n+1} \frac{\partial^{2n+3}}{\partial \tau^{2n+3}} \left( Q(\tau, 1) g_n^{[1]}(\tau) \right). \tag{5.2}$$

By (5.1), we compute that

$$\frac{\partial}{\partial \tau} \left( Q(\tau, 1) g_n^{[1]}(\tau) \right) = (n+1) Q(\tau, 1)^n Q'(\tau, 1) \beta \left( \frac{Dv^2}{|Q(\tau, 1)|^2}; n + \frac{1}{2}, \frac{1}{2} \right) - \frac{i D^{n + \frac{1}{2}} v^{2n} \operatorname{sgn}(Q_\tau)}{Q(\overline{\tau}, 1)^n}.$$

We observe that the final term gets annihilated by differentiating 2n+1 times and thus

$$\frac{n+\frac{1}{2}}{n+1}\frac{\partial^{2n+3}}{\partial \tau^{2n+3}}\Big(Q(\tau,1)g_n^{[1]}(\tau)\Big) = \left(n+\frac{1}{2}\right)\frac{\partial^{2n+2}}{\partial \tau^{2n+2}}\bigg(Q(\tau,1)^nQ'(\tau,1)\beta\bigg(\frac{Dv^2}{|Q(\tau,1)|^2};n+\frac{1}{2},\frac{1}{2}\bigg)\bigg).$$

# Step 4: Reducing to 2n+1 derivatives

By (5.1), we furthermore calculate that

$$\frac{\partial}{\partial \tau} \left( Q(\tau, 1)^n Q'(\tau, 1) \beta \left( \frac{Dv^2}{|Q(\tau, 1)|^2}; n + \frac{1}{2}, \frac{1}{2} \right) \right) = Q(\tau, 1)^n Q''(\tau, 1) \beta \left( \frac{Dv^2}{|Q(\tau, 1)|^2}; n + \frac{1}{2}, \frac{1}{2} \right) + nQ(\tau, 1)^{n-1} Q'(\tau, 1)^2 \beta \left( \frac{Dv^2}{|Q(\tau, 1)|^2}; n + \frac{1}{2}, \frac{1}{2} \right) - iQ(\tau, 1)^n Q'(\tau, 1) \frac{D^{n+\frac{1}{2}}v^{2n}\operatorname{sgn}(Q_\tau)}{|Q(\tau, 1)|^{2n} Q(\tau, 1)}$$

By the first identity of Lemma 2.5, the final term may be rewritten as

$$-iQ(\tau,1)^{n}Q'(\tau,1)\frac{D^{n+\frac{1}{2}}v^{2n}\operatorname{sgn}(Q_{\tau})}{|Q(\tau,1)|^{2n}Q(\tau,1)} = -\frac{D^{n+\frac{1}{2}}v^{2n-1}\operatorname{sgn}(Q_{\tau})}{Q(\overline{\tau},1)^{n}} + \frac{D^{n+\frac{1}{2}}v^{2n}|Q_{\tau}|}{Q(\overline{\tau},1)^{n}Q(\tau,1)}.$$

Again the final term gets annihilated upon differentiating 2n+1 times. Consequently, we obtain, by the second identity of Lemma 2.5,

$$\begin{split} \frac{n+\frac{1}{2}}{n+1} \frac{\partial^{2n+3}}{\partial \tau^{2n+3}} \left( Q(\tau,1) g_n^{[1]}(\tau) \right) &= \left( n+\frac{1}{2} \right) \frac{\partial^{2n+1}}{\partial \tau^{2n+1}} \left( DnQ(\tau,1)^{n-1} \beta \left( \frac{Dv^2}{|Q(\tau,1)|^2}; n+\frac{1}{2},\frac{1}{2} \right) \right. \\ &+ (2n+1) Q(\tau,1)^n Q''(\tau,1) \beta \left( \frac{Dv^2}{|Q(\tau,1)|^2}; n+\frac{1}{2},\frac{1}{2} \right) + \frac{D^{n+\frac{1}{2}} v^{2n} |Q_\tau|}{Q\left(\overline{\tau},1\right)^n Q(\tau,1)} \right) \\ &= \left( n+\frac{1}{2} \right) \frac{\partial^{2n+1}}{\partial \tau^{2n+1}} \left( Dn \frac{g_n^{[1]}(\tau)}{Q(\tau,1)} + (2n+1) Q''(\tau,1) g_n^{[1]}(\tau) + \frac{Dg_n^{[2]}(\tau)}{Q(\tau,1)} \right). \end{split}$$

## Step 5: Application of the induction hypothesis

We use Lemma 5.3 with  $n \mapsto n-1$ , to obtain

$$\frac{g_n^{[1]}(\tau)}{Q(\tau,1)} = \frac{n - \frac{1}{2}}{n} g_{n-1}^{[1]}(\tau) - \frac{g_n^{[2]}(\tau)}{nQ(\tau,1)},$$

and hence, using step 4,

$$\frac{n+\frac{1}{2}}{n+1} \frac{\partial^{2n+3}}{\partial \tau^{2n+3}} \left( Q(\tau,1) g_n^{[1]}(\tau) \right) 
= \left( n+\frac{1}{2} \right) \frac{\partial^{2n+1}}{\partial \tau^{2n+1}} \left( D\left( n-\frac{1}{2} \right) g_{n-1}^{[1]}(\tau) + (2n+1) Q''(\tau,1) g_n^{[1]}(\tau) \right).$$

The induction hypothesis for n and n-1, and the fact that  $Q''(\tau,1)$  is independent of  $\tau$  gives

$$\frac{n+\frac{1}{2}}{n+1} \frac{\partial^{2n+3}}{\partial \tau^{2n+3}} \left( Q(\tau,1) g_n^{[1]}(\tau) \right) 
= \frac{(-1)^n i D^{n+\frac{1}{2}} \left( n + \frac{1}{2} \right) (2n)! \operatorname{sgn}(Q_\tau)}{4^n} \left( \frac{1}{n} \frac{\partial^2}{\partial \tau^2} \frac{1}{Q(\tau,1)^n} - (2n+1) \frac{Q''(\tau,1)}{Q(\tau,1)^{n+1}} \right).$$

# Step 6: Simplifying the expressions

Using the second identity of Lemma 2.5, we compute

$$\frac{1}{n} \frac{\partial^2}{\partial \tau^2} \frac{1}{Q(\tau, 1)^n} - (2n+1) \frac{Q''(\tau, 1)}{Q(\tau, 1)^{n+1}} = \frac{D(n+1)}{Q(\tau, 1)^{n+2}}.$$

Inserting this into the result from step 5 yields

$$\frac{n+\frac{1}{2}}{n+1}\frac{\partial^{2n+3}}{\partial \tau^{2n+3}}\left(Q(\tau,1)g_n^{[1]}(\tau)\right) = \frac{(-1)^n i\left(n+\frac{1}{2}\right)(n+1)(2n)!D^{n+\frac{3}{2}}\operatorname{sgn}(Q_\tau)}{4^n Q(\tau,1)^{n+2}}.$$

By (5.2), we ultimately arrive at the claim of the lemma (with  $n \mapsto n+1$ ).

We are now ready to prove Proposition 5.2.

Proof of Proposition 5.2. (1) By Lemma 2.3 and (5.1), we obtain

$$\frac{\partial}{\partial \overline{\tau}} \beta \left( \frac{Dv^2}{|Q(\tau, 1)|^2}; k + \frac{1}{2}, \frac{1}{2} \right) = \frac{iD^{k + \frac{1}{2}} v^{2k} \operatorname{sgn}(Q_{\tau})}{|Q(\tau, 1)|^{2k} Q(\overline{\tau}, 1)}.$$

This implies the claim.

(2) Lemma 5.5 implies that

$$\frac{1}{2}\mathbb{D}^{2k+1}\left(g_k^{[1]}(\tau)\right) = -\frac{D^{k+\frac{1}{2}}(2k)!}{(4\pi)^{2k+1}} \frac{\operatorname{sgn}(Q_\tau)}{Q(\tau,1)^{k+1}}$$

from which we deduce the claim by (1.7).

- (3) The claim follows directly from (2.2) along with part (1) and (1.7).
- 5.3. Further properties of  $\Psi_{-k,D}$  and the proof of Theorem 1.3. We begin with the local behaviour of  $\Psi_{-k,D}$ . Similar as in the proof of Proposition 4.2, we obtain.

Proposition 5.6. Let  $\tau \in E_D$ .

(1) We have

$$\lim_{\varepsilon \to 0^+} (\Psi_{-k,D}(\tau + i\varepsilon) - \Psi_{-k,D}(\tau - i\varepsilon)) = 0.$$

(2) We have

$$\frac{1}{2}\lim_{\epsilon \to 0^+} (\Psi_{-k,D}(\tau + i\varepsilon) + \Psi_{-k,D}(\tau - i\varepsilon)) = \Psi_{-k,D}(\tau).$$

(3) We have

$$\lim_{\varepsilon \to 0^+} \left( \frac{\partial}{\partial \overline{\tau}} \Psi_{-k,D}(\tau + i\varepsilon) - \frac{\partial}{\partial \overline{\tau}} \Psi_{-k,D}(\tau - i\varepsilon) \right) = iD^{k + \frac{1}{2}} v^{2k} \sum_{\substack{Q \in \mathcal{Q}_D \\ O_{\tau} = 0}} \frac{\operatorname{sgn}(Q)}{Q(\overline{\tau}, 1)^{k+1}}.$$

Furthermore, we have, for every  $\tau \in \mathbb{H} \setminus E_D$ ,

$$\xi_{-2k}\left(\Lambda_{k+1,D}^*(\tau)\right) = \Lambda_{k+1,D}(\tau), \qquad \mathbb{D}^{2k+1}\left(\Lambda_{k+1,D}^*(\tau)\right) = 0,$$

$$\xi_{-2k}\left(\mathcal{E}_{\Lambda_{k+1,D}}(\tau)\right) = 0, \qquad \mathbb{D}^{2k+1}\left(\mathcal{E}_{\Lambda_{k+1,D}}(\tau)\right) = \Lambda_{k+1,D}(\tau).$$

$$(5.3)$$

The third claim follows by holomorphicity of  $\mathcal{E}_{\Lambda_{k+1,D}}$ , while the second claim holds as  $\Lambda_{k+1,D}^*$  (as a function of  $\tau$ ) is a polynomial of degree at most 2k by (1.8). The first and fourth claim follow by a standard calculation using the integral representations from (1.8) directly.

Now, we are ready to prove Theorem 1.3.

Proof of Theorem 1.3. (2) We define

$$f(\tau) := \Psi_{-k,D}(\tau) + \frac{D^{k+\frac{1}{2}}(2k)!}{(4\pi)^{2k+1}} \mathcal{E}_{\Lambda_{k+1,D}}(\tau) - D^{k+\frac{1}{2}} \Lambda_{k+1,D}^*(\tau).$$

Combining Proposition 5.2 with (5.3), we deduce that

$$\xi_{-2k}(f(\tau)) = \mathbb{D}^{2k+1}(f(\tau)) = 0.$$

Hence, f is a polynomial in  $\tau$  of degree at most 2k. By Proposition 5.6 (1),  $\Psi_{-k,D}$  has no jumps on  $E_D$ . Thus, we may freely select an arbitrary connected component of  $\mathbb{H} \setminus E_D$  to compute f. Choosing the connected component of  $\mathbb{H} \setminus E_D$  containing  $i\infty$ , we are in the same situation as in the induction start during the proof of [3, Theorem 7.1]. In other words, the function f is in fact constant, and this constant was computed in [3, Lemma 7.3]. We infer that f coincides with  $c_\infty$ .

- (1) We verify the four conditions in Definition 2.7.
- (i) Modularity of weight -2k follows by Lemma 2.2 and (2.1).
- (ii) Local harmonicity with respect to  $\Delta_{-2k}$  outside  $E_D$  is shown in Proposition 5.2 (3).
- (iii) The required behaviour on  $E_D$  is given in Proposition 5.6 (2).
- (iv) By Theorem 1.3 (2),  $\Psi_{-k,D}$  has most polynomial growth towards  $i\infty$ . More precise,  $\Lambda_{k+1,D}$  admits a Fourier expansion of the shape  $\sum_{n\geq 1} c(n)e^{2\pi in\tau}$ , where the Fourier coefficients depend on the connected component of  $\mathbb{H}\setminus E_D$  in which  $\tau$  is located and which were computed in [23, 24]. Noting that  $c(n)\in\mathbb{R}$  and letting  $\Gamma(s,y)$  denote the incomplete  $\Gamma$ -function, we obtain, for  $v\gg 1$ ,

$$\mathcal{E}_{\Lambda_{k+1,D}}(\tau) = \sum_{n \geq 1} \frac{c(n)}{n^{2k+1}} e^{2\pi i n \tau}, \qquad \Lambda_{k+1,D}^*(\tau) = \sum_{n \geq 1} \frac{c(n)}{(4\pi n)^{2k+1}} \Gamma(2k+1, 4\pi n v) e^{-2\pi i n \tau}.$$

We observe that the holomorphic Eichler integral vanishes as  $\tau \to i\infty$ , and the same holds for the non-holomorphic Eichler integral due to [1, §8.11 (i)]. This proves that

$$\lim_{\tau \to i\infty} \Psi_{-k,D}(\tau) = c_{\infty}.$$

Proposition 5.6 (1) yields that the singularities of  $\Psi_{-k,D}$  on  $E_D$  are continuously removable. Combining Proposition 5.6 (3) with Lemmas 2.3 and 4.3 shows that  $\Psi_{-k,D}$  has no differentiable continuation to  $E_D$ . This completes the proof.

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