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Examples discussion 06

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[06.1] On \mathbb{T} , show that $u'' = \delta_{\mathbb{Z}}$ has no solution $u \in \mathcal{D}^*$.

Discussion: Let $\psi_n(x) = e^{2\pi i nx}$. We can use Fourier expansions for every element of $\mathcal{D}^* = \mathcal{D}(\mathbb{T})^*$, because by Sobolev imbedding $\mathcal{D}^* = H^{-\infty}$. Also, because differentiation is a continuous map on $H^{-\infty}$, Fourier series can always be differentiated termwise. Thus, the equation

$$\left(\frac{d}{dx}\right)^2 \left(\sum_n \widehat{u}(n)\psi_n\right) = u'' = \delta_{\mathbb{Z}} = \sum_n 1 \cdot \psi_n$$

is equivalent to coefficient-wise equality, which is $(2\pi i n)^2 \hat{u}(n) = 1$. This is impossible for n = 0. ///

[06.2] Define translation $T_{x_o}u$ of a distribution u by an amount $x_o \in \mathbb{R}$ by

$$(T_{x_o}u)(\varphi) = u(T_{-x_o}\varphi) \qquad (\text{for } \varphi \in \mathcal{D})$$

The sign is for compatibility with distributions arising as integrate-against test functions. For tempered u, express $\widehat{T_{x_o}u}$ in terms of \hat{u} .

Discussion: Given the compatibility with ordinary Fourier transform on nice functions, taking into account the integration-against aspect, it suffices to determine the relation on those nice functions: by changing variables, replacing x by $x - x_o$,

$$f(x+x_o)^{\widehat{}}(\xi) = \int_{\mathbb{R}} e^{-2\pi i \xi x} f(x+x_o) \, dx = \int_{\mathbb{R}} e^{-2\pi i \xi (x-x_o)} f(x) \, dx = e^{2\pi i \xi x_o} \cdot \widehat{f}(\xi)$$

Because we want distributions to extend integrating-against-functions, and since

$$\int_{\mathbb{R}} T_{x_o} f(x) F(x) dx = \int_{\mathbb{R}} f(x+x_o) F(x) dx = \int_{\mathbb{R}} f(x) F(x-x_o) dx$$

so the correct definition of $T_{x_o}u$ is

$$(T_{x_o}u)(\varphi) = u(T_{-x_o}\varphi)$$

Thus, in these conventions, there is a sign flip: for tempered distributions u,

$$\widehat{T_x u} = e^{-2\pi i \xi x_o} \cdot \widehat{u}$$

This confusion about signs seems to be inescapable.

[06.3] Compute $\widehat{\cos x}$.

Discussion: Using the previous example, letting T_{x_o} be translation by x_o ,

$$2\cos x \ = \ e^{2\pi i x} \cdot 1 + e^{-2\pi i x} \cdot 1 \ = \ e^{2\pi i x} \cdot \widehat{\delta} + e^{-2\pi i x} \cdot \widehat{\delta} \ = \ \widehat{T_x \delta} + \widehat{T_{-x} \delta}$$

By Fourier inversion (on tempered distributions, and using the fact that cosine is even),

$$\widehat{\cos x} = \frac{1}{2} \Big(T_x \delta + T_{-x} \delta \Big) = \frac{1}{2} \Big(\delta(\xi - x) + \delta(\xi + x) \Big)^n$$

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where the latter expresses the intent/idea of the thing, though is slightly imprecise. Note also the sign flips, which happen to have no impact on the outcome, since cosine is an even function.

[06.4] On \mathbb{R}^n , show that $|x|^2 \cdot \Delta \delta = 2n \cdot \delta$.

Discussion: First, for $\varphi \in \mathcal{D}$,

$$(|x|^2 \cdot \Delta \delta)(\varphi) = \delta(\Delta(|x|^2 \cdot \varphi))$$

By direct computation,

$$\Delta(|x|^2 \cdot \varphi) = \sum_{j} \left(2 \cdot \varphi + 4x_j \frac{\partial \varphi}{\partial x_j} + r^2 \frac{\partial^2 \varphi}{\partial x_j^2} \right)$$

Upon application of δ , that is, evaluation at 0, all the terms vanish except the $2 \cdot \varphi$, which is summed from 1 to n, giving $2n \cdot \varphi(0) = 2n \cdot \delta(\varphi)$.

[06.5] Compute the Fourier transform of the *sign* function

$$\operatorname{sgn}(x) = \begin{cases} -1 & (x < 0) \\ +1 & (x > 0) \end{cases}$$

Discussion: The sign function is *odd*, and of positive-homogeneous degree 0. Thus, by computations about the interaction of Fourier transform and Euler operator, its Fourier transform is also odd, and of degree -(1-0), where the 1 is the dimension, and the 0 is the degree of the sign function.

We have seen that the principal value integral against 1/x is odd and of degree -1. The uniqueness theorem for homogeneous distributions of a given parity implies that the Fourier transform of the sign function must be a constant multiple of the principal value integral against 1/x.

To determine the constant, apply both to an odd Schwartz function whose Fourier transform we understand, such as the iconic $xe^{-\pi x^2}$, whose Fourier transform is -i times it. (Maybe later: determination of the constant is secondary.)

[06.6] Compute the two-dimensional Fourier transform of $(x \pm iy)^n \cdot e^{-\pi(x^2+y^2)}$. (*Hint:* It is useful to rewrite things in terms of a complex variable z = x + iy and its complex conjugate $\overline{z} = x - iy$.)

Discussion: Using the complex coordinates, Fourier transform is

$$\widehat{f}(w) \ = \ \int_{\mathbb{C}} e^{-2\pi i \operatorname{Re}(z\overline{w})} f(z) \ dx \ dy \ = \ \int_{\mathbb{C}} e^{-\pi i (z\overline{w} + \overline{z}w)} f(z) \ dx \ dy$$

Thus, with the plus sign in the \pm , since the Fourier transform of (a suitably normalized) Gaussian is itself,

$$\int_{\mathbb{C}} e^{-\pi i (z\overline{w} + \overline{z}w)} z^n e^{-\pi z\overline{z}} \, dx \, dy = \frac{1}{(-\pi i)^n} \int_{\mathbb{C}} \left(\frac{\partial}{\partial \overline{w}}\right)^n e^{-\pi i (z\overline{w} + \overline{z}w)} e^{-\pi z\overline{z}} \, dx \, dy$$
$$= \frac{1}{(-\pi i)^n} \left(\frac{\partial}{\partial \overline{w}}\right)^n \int_{\mathbb{C}} e^{-\pi i (z\overline{w} + \overline{z}w)} e^{-\pi z\overline{z}} \, dx \, dy = \frac{1}{(-\pi i)^n} \left(\frac{\partial}{\partial \overline{w}}\right)^n e^{-\pi w\overline{w}}$$
$$= \frac{1}{(-\pi i)^n} (-\pi w)^n \cdot e^{-\pi w\overline{w}} = i^{-n} \cdot w^n e^{-\pi w\overline{w}}$$

as claimed. Yes, one might take a moment to check that the usual symbol manipulation does extend correctly to this complex-variables variation. ///

[06.7] The Cauchy-Riemann operator on $\mathbb{C} \approx \mathbb{R}^2$ is

$$\overline{\partial} = \frac{\partial}{\partial \overline{z}} = \frac{1}{2} \Big(\frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \Big)$$

Let $u_{n,s}(z) = \left(\frac{z}{|z|}\right)^n \cdot |z|^s$ for $n \in \mathbb{Z}$ and $s \in \mathbb{C}$. Determine the requirements on n, s such that $u_{n,s}$ is locally integrable (and, thus, because it is of moderate growth, gives a tempered distributions). Compute $\overline{\partial}u_{n,s}$, and explain how to interpret the outcome in case the outcome is no longer locally integrable.

Discussion: The local integrability for $\operatorname{Re}(s) > -2$ is immediate, upon changing to polar coordinates.

Just in symbols (which, with well-chosen symbols, surely suggest the correct outcomes),

$$\overline{\partial}u_{n,s} = \overline{\partial}z^{\frac{n+s}{2}}\overline{z^{\frac{-n+s}{2}}} = \frac{-n+s}{2} \cdot z^{\frac{n+s}{2}}\overline{z^{\frac{-n+s}{2}-1}} = \frac{-n+s}{2} \cdot \left(\frac{z}{|z|}\right)^{n+1} \cdot |z|^{s-1}$$

As with $|x|^s$ on \mathbb{R}^n , we can *regularize* these distributions outside the range of local integrability by examining their behavior under $\Delta = 4\partial\overline{\partial}$. Namely,

$$\Delta u_{n,s} = (s^2 - n^2) \cdot u_{n,s-2}$$

Replacing s by s + 2 and rearranging,

$$u_{n,s} = \frac{\Delta u_{n,s+2}}{s^2 - n^2}$$

Thus, while we have local integrability in $\operatorname{Re}(s) > -2$, the right-hand side of the latter expression gives a (tempered) distribution for $\operatorname{Re}(s+2) > -2$, that is, for $\operatorname{Re}(s) > -4$. Iterating this process unambiguously defines a distribution for all $s \in \mathbb{C}$ away from $-2, -4, -6, \ldots$ ///

[06.8] On \mathbb{R}^n , for fixed $\varphi \in \mathcal{D}$, show that the function $f_{\varphi}(s) = \int_{\mathbb{R}^n} \varphi(x) |x|^s dx$ blows up as $s \to -n^+$, in particular, there is a constant C_n such that

$$f_{\varphi}(s) = \frac{C_n \cdot \varphi(0)}{s+n} + (\text{continuous at } -n)$$

(Thus, if we understand that $s \to \text{integration-against } |x|^s$ is a *meromorphic* distribution-valued function, its residue at s = -n is a constant multiple of δ .)

Discussion: Let $\psi(x) = e^{-\pi x^2}$. Then

$$\begin{split} f_{\psi}(s) &= \int_{\mathbb{R}^{n}} \psi(x) \, |x|^{s} \, dx \, = \, |S^{n-1}| \cdot \int_{0}^{\infty} e^{-\pi r^{2}} \, r^{s} \, r^{n-1} \, dr \, = \, |S^{n-1}| \cdot \frac{1}{2} \int_{0}^{\infty} e^{-\pi r} \, r^{\frac{s+n}{2}-1} \, dr \\ &= \, |S^{n-1}| \cdot \frac{1}{2} \pi^{-\frac{s+n}{2}} \int_{0}^{\infty} e^{-r} \, r^{\frac{s+n}{2}-1} \, dr \, = \, |S^{n-1}| \cdot \frac{1}{2} \pi^{-\frac{s+n}{2}} \cdot \Gamma(\frac{s+n}{2}) \end{split}$$

The Gamma function $\Gamma(z)$ has a simple pole at z = 0, so the latter expression blows up (in that sense) at s + n = 0, which is s = -n. More precisely,

$$\Gamma(s) = \frac{1}{s} + (\text{holomorphic at } s = 0)$$

 \mathbf{SO}

$$\Gamma(\frac{s+n}{2}) = \frac{2}{s+n} + (\text{holomorphic at } s = -n)$$

and

$$f_{\psi}(s) = |S^{n-1}| \cdot \frac{1}{2} \cdot \frac{2}{s+n} + \text{(holomorphic at } s = -n) = \frac{|S^{n-1}|}{s+n} + \text{(holomorphic at } s = -n)$$

Certainly $\varphi \to f_{\varphi}(s)$ is *linear* in the argument φ . Since $F = \varphi - \varphi(0) \cdot \psi$ is 0 at 0, the integral for $f_F(s)$ converges absolutely in $\operatorname{Re}(s) > -n - 1$. Thus,

$$f_{\varphi}(s) = f_F(s) + \varphi(0) \cdot f_{\psi}(s) = (\text{holo at } s = -n) + \varphi(0) \cdot \left(\frac{|S^{n-1}|}{s+n} + (\text{holo at } s = -n)\right)$$
$$= \frac{\varphi(0) \cdot |S^{n-1}|}{s+n} + (\text{holo at } s = -n)$$

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This holds for every φ , so the residue at s = -n is $|S^{n-1}|$ times δ .

[06.9] The Riemann-equation characterizing holomorphic functions f is $\overline{\partial} f = 0$. Show that

$$\overline{\partial} \frac{1}{z} = (\text{constant multiple of}) \,\delta$$

Discussion: Yes, this fact mirrors the Cauchy formulas. Taking Fourier transform,

$$-i\pi w \cdot \frac{\widehat{1}}{z} = 1$$

The function/distribution 1/z is positive homogeneous of degree -1, and rotation-equivariant by $\mu \to \mu^{-1}$. Thus, its Fourier transform is homogeneous of degree -(2-1) = -1, and it has the same rotation equivariance. Applying $\overline{\partial}$ gives it rotation *invariance*, and homogeneity degree (-1) - 1 = -2. By the uniqueness theorem, up to constants, this Fourier transform must be δ .

To determine the constant, apply both to a convenient test function.

[06.10] On $\mathbb{R}^2 \approx \mathbb{C}$, show that Tf(z) = f(z)/z is a continuous map of the subspace $\mathscr{S}_1 = \{f \in \mathscr{S}(\mathbb{R}^2) : f(\mu z) = \mu \cdot f(z) \forall |\mu| = 1\}$ to $C^o(\mathbb{R}^2)$. (*Hint:* Use Taylor-Maclaurin series.)

Discussion: [... iou ...]

[06.11] On $\mathbb{R}^2 \approx \mathbb{C}$, show that the principal-value integral

$$u(f) = \lim_{\varepsilon \to 0^+} \int_{|z| \ge \varepsilon} f(z) \frac{z}{|z|^3} \, dx \, dy \qquad (\text{for } f \in \mathscr{S})$$

gives a tempered distribution.

Discussion: As in other examples, and the one-dimensional principal-value integral against 1/x, this integral is interesting because it is at the edge of the region of local integrability of functions $z/|z|^s$, with $s \in \mathbb{C}$. Understanding of it can be construed as an instance of *regularization*.

Integrating by parts twice, using $\Delta = 4\partial\overline{\partial}$, doing the requisite subordinate estimates, this functional is

$$\lim_{\varepsilon \to 0^+} \int_{|z| \ge \varepsilon} f(z) \, \frac{z}{|z|^3} \, dx \, dy = -4 \lim_{\varepsilon \to 0^+} \int_{|z| \ge \varepsilon} \Delta f(z) \, \frac{z}{|z|} \, dx \, dy = -4 \int_{\mathbb{C}} \Delta f(z) \, \frac{z}{|z|} \, dx \, dy$$

since z/|z| is locally integrable. Thus, it gives a distribution. Also, it is (pointwise) bounded, so certainly of suitably moderate growth to give a *tempered* distribution. ///

[06.12] Compute the Fourier transform of the distribution in the previous example.

Discussion: By either its direct definition or the equivalent *regularized* characterization from the previous example, this distribution is of homogeneous degree -2, and has rotation-equivariance (using the model $\mathbb{R}^2 = \mathbb{C}$) $\mu \to \mu^1$. From earlier discussion of behavior of rotation-equivariance and homogeneity under Fourier transform, up to a constant, its Fourier transform has the same rotational equivariance, and is of homogeneity degree -(-2 - (-2)) = 0. By the uniqueness theorem, this Fourier transform is a constant multiple of the (unique-up-to-constants) degree-zero distribution z/|z| with the same rotation-equivariance.

To determine the constant, evaluate things at a Schwartz function with the same rotation-equivariance, and whose Fourier transform is understood, such as $z^n e^{-\pi z \overline{z}}$, for $n \ge 0$ [... iou ...] ///