

Question 1: (a) Since $a, b \in L^1(\mathbb{R})$ the rule, $\langle a, \phi \rangle := \int_{\mathbb{R}} a(x)\phi(x) dx$ and $\langle b, \phi \rangle := \int_{\mathbb{R}} b(x)\phi(x) dx$ for $\phi \in \mathcal{S}(\mathbb{R})$ yield well-defined linear functionals on $\mathcal{S}(\mathbb{R})$. Furthermore, $|\langle a, \phi \rangle| \leq \|a\|_1 S_{0,0}(\phi)$ and similarly for b , so both are \mathcal{S} continuous, and thus tempered distributions. For c we note that $c(x)/(1+|x|) \in L^1(\mathbb{R})$, so c is a tempered L^1 function and is thus a tempered distribution by the definition $\langle c, \phi \rangle = \int_{\mathbb{R}} c(x)\phi(x) dx$ in view of the bound $|\langle c, \phi \rangle| \leq 2\|c/(1+|\cdot|)\|_1 \bar{S}_{1,0}(\phi)$. [2 marks]

The Fourier transform of a is easily calculated

$$\hat{a}(\xi) = \int_0^\infty e^{-(1+i\xi)x} dx = \frac{1}{1+i\xi} = \frac{-i}{\xi-i}.$$

[1 mark]

Note that

$$\frac{i}{\xi+i} + \frac{-i}{\xi-i} = \frac{2}{1+\xi^2},$$

hence $b = \frac{1}{2}(\tilde{a} + \hat{a})$ and so by the Fourier inversion formula in \mathcal{S}' ,

$$\hat{b}(\xi) = \frac{1}{2}(2\pi\tilde{a} + 2\pi\hat{a}) = \pi e^{-|\xi|}.$$

[2 marks]

Since $c(x) = xb(x)$ we get by the differentiation rule,

$$\hat{c}(\xi) = i\hat{b}'(\xi) = -i\pi e^{-|\xi|} \text{sgn}(\xi).$$

[2 marks]

[Standard examples + seen related examples before.]

(b) Using the dilation rules and (a), we have in $\mathcal{S}'(\mathbb{R})$,

$$\hat{b}_\varepsilon(\xi) = \hat{b}(\varepsilon\xi) = \pi e^{-\varepsilon|\xi|} \rightarrow \pi \mathbf{1}_{\mathbb{R}} \text{ as } \varepsilon \searrow 0.$$

[1 mark]

Hence by the Fourier inversion formula in \mathcal{S}' and \mathcal{S}' continuity of \mathcal{F}^{-1} ,

$$b_\varepsilon = \mathcal{F}_{\xi \rightarrow x}^{-1}(\pi e^{-\varepsilon|\xi|}) \rightarrow \mathcal{F}^{-1}(\pi \mathbf{1}_{\mathbb{R}}) = \pi \delta_0 \text{ in } \mathcal{S}'(\mathbb{R}) \text{ as } \varepsilon \searrow 0.$$

[1 mark]

For c_ε we get similarly,

$$\hat{c}_\varepsilon(\xi) = \hat{c}(\varepsilon\xi) \rightarrow -i\pi \text{sgn}(\xi) \text{ in } \mathcal{S}'(\mathbb{R}) \text{ as } \varepsilon \searrow 0,$$

hence

$$c_\varepsilon(x) \rightarrow \mathcal{F}_{\xi \rightarrow x}^{-1}(-i\pi \operatorname{sgn}(\xi)) \text{ in } \mathcal{S}'(\mathbb{R}) \text{ as } \varepsilon \searrow 0.$$

[1 mark]

From an example in course lecture notes (or by calculation), $\widehat{\operatorname{pv}\left(\frac{1}{x}\right)}(\xi) = -i\pi \operatorname{sgn}(\xi)$ so we find the limit of c_ε is $\operatorname{pv}\left(\frac{1}{x}\right)$.

[1 mark]

(It is ok to normalize by π and use results about approximate units from the course to find limit for b_ε . One can also quite easily find limit of c_ε without use of Fourier transform.)

For $z = x + iy$ in the upper half-plane we have

$$F(z) = \frac{y}{x^2 + y^2} + i \frac{x}{x^2 + y^2} = \frac{\bar{z}}{|z|^2} = \frac{1}{z}$$

so clearly holomorphic.

[1 mark]

For real-valued $\varphi \in \mathcal{S}(\mathbb{R})$ we define

$$\Phi(z) = \frac{1}{\pi}((b_y * \varphi)(x) + i(c_y * \varphi)(x))$$

[2 marks]

and since we can rewrite this as

$$\Phi(z) = \frac{1}{\pi} \langle F(z - \cdot), \varphi \rangle$$

[1 mark]

it follows from a theorem about differentiation behind the distribution sign that Φ is C^1 and satisfies the Cauchy-Riemann equation, and hence that it is holomorphic on the upper half-plane.

[1 mark]

Since φ is real-valued, $\operatorname{Re}(\Phi(z)) = (b_y * \varphi)(x)/\pi$ and so by the first part of (b) we get that it converges to $\varphi(x)$ pointwise in $x \in \mathbb{R}$ as $y \searrow 0$.

[1 mark]

For the imaginary part,

$$\operatorname{Im}(\Phi(z)) = \frac{1}{\pi}(c_y * \varphi)(x) \rightarrow \frac{1}{\pi} \left(\operatorname{pv}\left(\frac{1}{t}\right) * \varphi \right)(x) = \mathcal{H}(\varphi)(x)$$

pointwise in $x \in \mathbb{R}$ as $y \searrow 0$, where \mathcal{H} is the Hilbert transform. [2 marks]

[Seen variants before]

(c) Note that the function $f - c$ is continuous and that

$$f(x) - c(x) = O\left(\frac{1}{x^2}\right) \text{ as } |x| \rightarrow \infty.$$

[2 marks]

It follows that $f - c \in L^1(\mathbb{R})$ and so by the Riemann-Lebesgue lemma, $\widehat{(f - c)} \in C_0(\mathbb{R})$. [1 mark]

Thus

$$\widehat{f}(\xi) = \widehat{(f - c)}(\xi) - i\pi e^{-|\xi|} \operatorname{sgn}(\xi).$$

[1 mark]

Consequently \widehat{f} is continuous at each $\xi \neq 0$ and at 0 it has one-sided limits $\widehat{f}(0^-) = i\pi$, $\widehat{f}(0^+) = -i\pi$. Hence it has a jump discontinuity at 0 with jump $-2\pi i$. [2 marks]

[New example]

Question 2: (a) (i) The symbol for $p(\partial) = -\Delta - i\partial_1\partial_2 + 1$ is the polynomial $p(i\xi) = \xi_1^2 + \xi_2^2 + i\xi_1\xi_2 + 1$ and the principal symbol is $\xi_1^2 + \xi_2^2 + i\xi_1\xi_2$. It is clear that the principal symbol only vanishes at $\xi = 0$ in \mathbb{R}^2 , so the differential operator is elliptic.

[2 marks]

A fundamental solution for $p(\partial)$ is any distribution $E \in \mathcal{D}'(\mathbb{R}^2)$ satisfying $p(\partial)E = \delta_0$ in $\mathcal{D}'(\mathbb{R}^2)$. We consider this equation in $\mathcal{S}'(\mathbb{R}^2)$: if $E \in \mathcal{S}'(\mathbb{R}^2)$ and $p(\partial)E = \delta_0$ in $\mathcal{S}'(\mathbb{R}^2)$, then by Fourier transformation and the differentiation rule, $p(i\xi)\widehat{E} = 1$ in $\mathcal{S}'(\mathbb{R}^2)$. Because the symbol satisfies

$$|p(i\xi)| = \sqrt{(\xi_1^2 + \xi_2^2 + 1)^2 + (\xi_1\xi_2)^2} \geq \xi_1^2 + \xi_2^2 + 1 = |\xi|^2 + 1,$$

it follows that $\frac{1}{p(i\xi)}$ is a tempered L^1 function and so in particular a tempered distribution. We must therefore have that $\widehat{E} = \frac{1}{p(i\xi)}$, and hence by the Fourier inversion formula in \mathcal{S}' that

$$E = \mathcal{F}^{-1}\left(\frac{1}{p(i\xi)}\right) \in \mathcal{S}'(\mathbb{R}^2)$$

is uniquely determined. Conversely, it is easy to check that this is indeed a fundamental solution. [2 marks]

(ii) First note,

$$\partial_1 \widehat{E} = -\frac{2\xi_1 + i\xi_2}{p(i\xi)^2} = -(2\xi_1 + i\xi_2)\widehat{E}^2,$$

and so

$$\partial_1 \widehat{E}^k = k\widehat{E}^{k-1}\partial_1 \widehat{E} = -k(2\xi_1 + i\xi_2)\widehat{E}^{k+1}.$$

Using Leibniz' rule we then find for $m > 1$,

$$\begin{aligned}
\partial_1^m \widehat{E}^k &= -k \partial_1^{m-1} \left((2\xi_1 + i\xi_2) \widehat{E}^{k+1} \right) \\
&= -k \sum_{j=0}^{m-1} \binom{m-1}{j} \partial_1^j (2\xi_1 + i\xi_2) \partial_1^{m-1-j} \widehat{E}^{k+1} \\
&= -k \left((2\xi_1 + i\xi_2) \partial_1^{m-1} \widehat{E}^{k+1} + 2(m-1) \partial_1^{m-2} \widehat{E}^{k+1} \right)
\end{aligned}$$

as required. Next, note that for $k \in \mathbb{N}$,

$$|\widehat{E}^k| \leq (1 + |\xi|^2)^{-k} \quad \text{and} \quad |\partial_1 \widehat{E}^k| \leq 2k(1 + |\xi|^2)^{-k+\frac{1}{2}}.$$

Thus we have $c(k, 0) = 1$ and $c(k, 1) = 2k$. Assume that for some $s \in \mathbb{N}$ we have the inequality for $m \leq s$ and all $k \in \mathbb{N}$. Then we get from the above recurrence relation, the triangle inequality and the induction hypothesis:

$$\begin{aligned}
|\partial_1^{s+1} \widehat{E}^k| &\leq k(2|\xi_1| + |\xi_2|) |\partial_1^s \widehat{E}^{k+1}| + 2ks |\partial_1^{s-1} \widehat{E}^{k+1}| \\
&\leq (2kc(k+1, s) + 2ksc(k+1, s-1)) (1 + |\xi|^2)^{-k-\frac{s+1}{2}}
\end{aligned}$$

This is the required bound with $c(k, s+1) = 2kc(k+1, s) + 2ksc(k+1, s-1)$. The assertion now follows by induction. [5 marks]

(iii) From (ii) we have for any multi-index α ,

$$|\xi^\alpha \partial_1^m \widehat{E}| \leq |\xi^\alpha| c_m (1 + |\xi|^2)^{-1-\frac{m}{2}} \leq c_m (1 + |\xi|^2)^{\frac{|\alpha|-m-2}{2}},$$

hence we have integrability over \mathbb{R}^2 provided $|\alpha| < m$. [2 marks]

By the differentiation rules and the Riemann-Lebesgue lemma we therefore have

$$\partial^\alpha \left((-ix_1)^m E \right) = \mathcal{F}_{\xi \rightarrow x}^{-1} \left((i\xi)^\alpha \partial_1^m \widehat{E} \right) \in C_0(\mathbb{R}^2)$$

provided $|\alpha| < m$. Consequently, the function $x_1^m E$ is $C^{m-1}(\mathbb{R}^2)$ and so E is C^{m-1} away from the x_2 -axis. Since $m \in \mathbb{N}$ was arbitrary, we have shown that E is C^∞ away from the x_2 -axis. [2 marks]

Now note that \widehat{E} is symmetric in ξ_1 and ξ_2 , so that we can do exactly the same calculation with respect to ξ_2 to see that E is C^∞ away from the x_1 -axis. We then conclude that E is C^∞ away from the origin, and hence that $\text{sing. supp}(E) \subseteq \{0\}$. [2 marks]

[(i) is straightforward. (ii) and (iii) are variants of a calculation for Bessel kernels done in course]

(b)(i) The PDE is by the Fourier inversion formula in \mathcal{S}' equivalent to $p(i\xi)\widehat{U} = \widehat{F}$, and because $\widehat{E} = 1/p(i\xi)$ in particular is a moderate C^∞ function we can rewrite this as $\widehat{U} = \widehat{E}\widehat{F}$, and so by the extended convolution rule and Fourier inversion,

$$U = E * F \in \mathcal{S}'(\mathbb{R}^2)$$

is the unique solution in $\mathcal{S}'(\mathbb{R}^2)$. Now

$$|(1 + |\xi|^2)\widehat{U}| = |(1 + |\xi|^2)\widehat{E}||\widehat{F}| \leq |\widehat{F}|,$$

so by the definition of the H^2 norm and Plancherel's theorem,

$$\|u\|_{H^2} \leq \|\widehat{F}\|_2 = 2\pi\|F\|_2,$$

as required.

[4 marks]

(ii) Suppose that $u \in \mathcal{D}'(\Omega)$ is a solution. Fix $\omega \Subset \Omega$ and let $\chi = \rho_\varepsilon * \mathbf{1}_{B_\varepsilon(\omega)}$ for $\varepsilon > 0$ so small that $\chi \in \mathcal{D}(\Omega)$. If we define $\chi f = 0$ off Ω , then $\chi f \in L^2(\mathbb{R}^2)$ and we can use (i) with $F = \chi f$ to assert that $U = E*(\chi f) \in H^2(\mathbb{R}^2)$ satisfies $p(\partial)U = \chi f$ in $\mathcal{S}'(\mathbb{R}^2)$. Because $\chi = 1$ on ω we have for $\phi \in \mathcal{D}(\omega)$,

$$\langle p(\partial)(u - U), \phi \rangle = \langle f - \chi f, \phi \rangle = \langle f, (1 - \chi)\phi \rangle = 0$$

and thus, $p(\partial)(u - U) = 0$ in $\mathcal{D}'(\omega)$. By (a)(iii) and a result from the course the differential operator $p(\partial)$ is hypoelliptic, so $u - U$ is C^∞ on ω . It follows that u is locally H^2 on ω , and since $\omega \Subset \Omega$ was arbitrary the proof is complete.

[6 marks]

[New example]

Question 3: (a) Let $\chi = \rho * \mathbf{1}_{(-1, 2\pi+1]}$ and note that the 2π periodisation of χ , $P\chi$, is a C^∞ function with $P\chi \geq 1$. If $\Psi = \chi/P\chi$, then $\Psi \in \mathcal{D}(\mathbb{R})$ with periodisation $P\Psi = 1$. The 2π periodicity of u implies that $\langle u, \phi \rangle = \langle u, \Psi\phi \rangle$ holds for all $\phi \in \mathcal{D}(\mathbb{R})$, and this formula can be used to extend u to $\mathcal{S}'(\mathbb{R})$ as a tempered distribution. (Candidates need not mention this.) The Fourier expansion of u is

$$u = \sum_{k \in \mathbb{Z}} c_k e^{ikx}, \quad c_k = \frac{1}{2\pi} \langle u, \Psi e^{-ik(\cdot)} \rangle$$

The convergence is in the sense of \mathcal{S}' :

$$\sum_{k=-m}^n c_k e^{ikx} \rightarrow u \text{ in } \mathcal{S}'(\mathbb{R})$$

as $m, n \rightarrow \infty$. We have uniqueness in the sense that when $\sum_{k \in \mathbb{Z}} c_k e^{ikx} = 0$ in $\mathcal{S}'(\mathbb{R})$, then $c_k = 0$ for all $k \in \mathbb{Z}$. **[Book work. 2 marks]**

(i) $(c_k)_{k \in \mathbb{Z}}$ is the sequence of Fourier coefficients for a 2π periodic distribution if and only if there exist constants $c \geq 0, N \in \mathbb{N}_0$ such that

$$|c_k| \leq c(1 + |k|^2)^{\frac{N}{2}}$$

holds for all $k \in \mathbb{Z}$. Now assume $u = \sum_{k \in \mathbb{Z}} c_k e^{ikx}$ in $\mathcal{S}'(\mathbb{R})$. If $\phi \in \mathcal{S}(\mathbb{R})$ we have, since $\widehat{\phi} \in \mathcal{S}(\mathbb{R})$ too, that

$$|c_k \langle e^{ikx}, \phi \rangle| \leq |c_k \widehat{\phi}(-k)| \leq c(1 + |k|^2)^{\frac{N}{2}} |\widehat{\phi}(-k)| \leq c2^{N+2}(1 + |k|^2)^{-1} \overline{S}_{N+2,0}(\widehat{\phi})$$

for all $k \in \mathbb{Z}$, hence

$$\sum_{k \in \mathbb{Z}} |c_k \langle e^{ikx}, \phi \rangle| \leq c2^{N+2} \sum_{k \in \mathbb{Z}} (1 + |k|^2)^{-1} \overline{S}_{N+2,0}(\widehat{\phi}) < \infty.$$

The series $\sum_{k \in \mathbb{Z}} c_k \langle e^{ikx}, \phi \rangle$ is therefore absolutely convergent, and consequently

$$\sum_{k \in \mathbb{Z}} c_{\sigma(k)} \langle e^{i\sigma(k)x}, \phi \rangle = \langle u, \phi \rangle$$

as required. **[4 marks]**

(ii) If $f \in L^1_{\text{loc}}(\mathbb{R})$ is 2π periodic, then we have for $k \neq 0$ that $e^{-ikx} = -e^{-ik(x - \frac{\pi}{k})}$ and hence

$$c_k = \frac{1}{2\pi} \int_0^{2\pi} f(x) e^{-ikx} dx = -\frac{1}{2\pi} \int_0^{2\pi} f(x + \frac{\pi}{k}) e^{-ikx} dx.$$

Therefore

$$c_k = \frac{1}{4\pi} \int_0^{2\pi} (f(x) - f(x + \frac{\pi}{k})) e^{-ikx} dx.$$

Consequently $|c_k| \leq \frac{1}{4\pi} \int_0^{2\pi} |f(x) - f(x + \frac{\pi}{k})| dx \rightarrow 0$ as $|k| \rightarrow \infty$. **[4 marks]**

(iii) We have $v = \sum_{k \in \mathbb{Z}} c_k e^{ikx}$ in $\mathcal{S}'(\mathbb{R})$. Because $\sum_{k \in \mathbb{Z}} |c_k| < \infty$ the Weierstrass M-test implies the Fourier series converges uniformly, and hence it follows that the function $f(x) := \sum_{k \in \mathbb{Z}} c_k e^{ikx}$ is continuous. Now for $\phi \in \mathcal{S}(\mathbb{R})$ we have by definition and by uniform convergence that

$$\langle v, \phi \rangle = \left\langle \sum_{k \in \mathbb{Z}} c_k e^{ikx}, \phi \right\rangle = \langle f, \phi \rangle$$

and so $v = f$ as tempered distributions. In particular, $\|v\|_\infty = \max_{x \in [0, 2\pi]} |f(x)| = |f(x_0)|$ for $x_0 \in [0, 2\pi]$ say, and so

$$\|v\|_\infty = |f(x_0)| = \left| \sum_{k \in \mathbb{Z}} c_k e^{ikx_0} \right| \leq \sum_{k \in \mathbb{Z}} |c_k|,$$

as required.

[4 marks]

[(i) new example, but routine. (ii) seen before. (iii) new example, but routine]

(b)(i) Put $p_n(x) = 1 + a_n \cos(3^n x + \theta_n)$. Then

$$p_n(x) = 1 + \frac{a_n}{2} e^{i\theta_n} e^{i3^n x} + \frac{a_n}{2} e^{-i\theta_n} e^{-i3^n x}$$

and so we get by inspection and since the representation of each element in Λ is unique,

$$p(x) = \prod_{n=1}^N p_n(x) = \sum_{\lambda \in \Lambda} \left(\prod_{n=1}^N \left(\frac{a_n}{2} \right)^{|\varepsilon_n|} e^{i\varepsilon_n \theta_n} \right) e^{i\lambda x}.$$

We infer from this that the Fourier coefficients $A_k = 0$ when $k \notin \Lambda$.

[3 marks]

For $\lambda = 0 \in \Lambda$ we have $\varepsilon_n = 0$ for all n , and so $A_0 = 1$. Since $\lambda = 3^m \in \Lambda$ when $1 \leq m \leq N$ we have $\varepsilon_n = \delta_{m,n}$, and so $A_{3^m} = \frac{a_m}{2} e^{i\theta_m}$.

[2 marks]

(ii) Take for each $n \in \{1, \dots, N\}$,

$$a_n = 1 \text{ and } \theta_n = \text{Arg}(c_n).$$

Define

$$p(x) = \prod_{n=1}^N \left(1 + a_n \cos(3^n x + \theta_n) \right).$$

[1 mark]

Then we have $p(x) \geq 0$ and according to (i),

$$p(x) = \sum_{\lambda \in \Lambda} A_\lambda e^{i\lambda x},$$

where $A_0 = 1$, $A_{3^n} = \frac{1}{2} e^{i\text{Arg}(c_n)}$ for $n \in \{1, \dots, N\}$. In particular we record that $\frac{1}{2\pi} \int_0^{2\pi} |p(x)| dx = 1$.

[1 mark]

By virtue of Plancherel's theorem for Fourier series we get

$$\frac{1}{2\pi} \int_0^{2\pi} \left(\sum_{n=1}^N c_n e^{i3^n x} \right) \overline{p(x)} dx = \sum_{n=1}^N c_n \frac{1}{2} e^{-i\text{Arg}(c_n)} = \frac{1}{2} \sum_{n=1}^N |c_n|,$$

and consequently

$$\begin{aligned} \frac{1}{2} \sum_{n=1}^N |c_n| &\leq \sup_{x \in (0, 2\pi]} \left| \sum_{n=1}^N c_n e^{i3^n x} \right| \frac{1}{2\pi} \int_0^{2\pi} |p(x)| dx \\ &= \sup_{x \in (0, 2\pi]} \left| \sum_{n=1}^N c_n e^{i3^n x} \right| \end{aligned}$$

as required.

[2 marks]

If g is a 2π periodic L^∞ function with Fourier expansion

$$g(x) = \sum_{n=1}^{\infty} c_n e^{i3^n x} \text{ in } \mathcal{S}'(\mathbb{R}),$$

then for $N \in \mathbb{N}$ we can define $p(x)$ as above corresponding to the N -th partial sum. Since in particular $g \in L^2_{\text{loc}}(\mathbb{R})$ and $3^n \notin \Lambda$ for $n > N$, we infer from Plancherel's theorem for Fourier series that

$$\frac{1}{2\pi} \int_0^{2\pi} g(x) \overline{p(x)} dx = \frac{1}{2} \sum_{n=1}^N |c_n|,$$

and therefore that

$$\frac{1}{2} \sum_{n=1}^N |c_n| \leq \|g\|_\infty \frac{1}{2\pi} \int_0^{2\pi} |p(x)| dx = \|g\|_\infty.$$

Because $N \in \mathbb{N}$ is arbitrary we are done.

[2 marks]

[New example]