

# Solutions to Sheet 3, Fourier analysis and PDEs

HT20

④ Let  $f \in L^p(\mathbb{R}^n)$ . Then  $f \in \mathcal{S}'(\mathbb{R}^n)$  so  $\frac{1}{\sqrt{2}}$   
 $\hat{f} \in \mathcal{S}'(\mathbb{R}^n)$  defined by  $\langle \hat{f}, \varphi \rangle := \langle f, \hat{\varphi} \rangle \forall \varphi \in \mathcal{S}$ .  
 Note  $f \mathbb{1}_{B_j(D)} \rightarrow f$  a.e. as  $j \rightarrow \infty$ , so  
 for  $\varphi \in \mathcal{S}$ ,

$$\langle f \mathbb{1}_{B_j(D)}, \varphi \rangle = \int_{B_j(D)} f \varphi \, dx \xrightarrow{j \rightarrow \infty} \int_{\mathbb{R}^n} f \varphi \, dx =$$

$\langle f, \varphi \rangle$  by DCT ( $|f \mathbb{1}_{B_j(D)} \varphi| \leq \|f\|_p \|\varphi\|_p$ )  $\leq$   
 $\|f\|_p (1 + 1) \sup_{x \in \mathbb{R}^n} (1 + |x|)^{-n+1} \|\varphi\|_p \in L^1$  for all  $p \in [1, \infty)$ ).

But then  $f \mathbb{1}_{B_j(D)} \rightarrow f$  in  $\mathcal{S}'$  as  $j \rightarrow \infty$   
 and so by  $\mathcal{S}'$  continuity of  $\hat{f}$  we get  
 (since  $f \mathbb{1}_{B_j(D)} \in L^1$  and we have consistency)

that

$$g_j(\xi) = \int_{B_j(D)} f(x) e^{-ix \cdot \xi} \, dx \xrightarrow{j \rightarrow \infty} \hat{f} \text{ in } \mathcal{S}'.$$

Since  $\widehat{\delta}_0 = 1$  the differentiation rule gives

$$\widehat{s_0^{(k)}} = (i\xi)^k, \text{ hence } \xi^k = (-i)^k \widehat{s_0^{(k)}} \text{ and}$$

$$\text{so } \widehat{x^k} = (-i)^k \widehat{s_0^{(k)}} = (-i)^k 2\pi \widehat{s_0^{(k)}} = i^k 2\pi \widehat{s_0^{(k)}}$$

by FIF in  $\mathcal{S}'$ . But then  $\int_{-j}^j x^k e^{-ix \cdot \xi} \, dx \xrightarrow{j \rightarrow \infty} 2\pi i^k \widehat{s_0^{(k)}}$ .

(2)

A polynomial is in particular a tempered distribution so  $\widehat{p(x)} \in \mathcal{F}'$  when  $p(x) \in \mathbb{C}[x]$ . 2/10

Now  $\sum_{\alpha} = 1$  so by differentiation rule

$$\widehat{p(x)} = \widehat{p(x)\sum_{\alpha}} = p(i\partial) \delta_0.$$

When  $p(x) = \sum_{|\alpha| \leq d} c_{\alpha} x^{\alpha}$  this can be written

$$\widehat{p(x)} = \sum_{|\alpha| \leq d} c_{\alpha} i^{|\alpha|} \partial^{\alpha} \delta_0 \in \text{span}\{\partial^{\alpha} \delta_0 : \alpha \in \mathbb{N}_0^n\}.$$

Conversely, if  $u \in \mathcal{F}'$  and  $\text{supp}(\widehat{u}) \subseteq \{0\}$ ,  
then by result from B4.3

$$\widehat{u} \in \text{span}\{\partial^{\alpha} \delta_0 : \alpha \in \mathbb{N}_0^n\},$$

say  $\widehat{u} = \sum_{|\alpha| \leq d} c_{\alpha} \partial^{\alpha} \delta_0$  for some  $d \in \mathbb{N}_0, c_{\alpha} \in \mathbb{C}$ .

(Of course  $\widehat{u} = 0$  if  $\text{supp}(\widehat{u}) = \emptyset$ , so  $u = 0$ .)

By the differentiation rule

$$u = \sum_{|\alpha| \leq d} c_{\alpha} (ix)^{\alpha} \in \mathbb{C}[x].$$

③ Clearly  $e^x \in L'_{loc} \subset \mathcal{D}'$ . Assume  $\tilde{e}^x \in \mathcal{S}'$   
 too and put  $x_j = p * \mathbb{1}_{(-j, j)}$  ( $j \in \mathbb{N}$ ) where  
 $p$  is the standard mollifier kernel on  $\mathbb{R}$ .

Clearly  $x_j e^{-x} p * H \in \mathcal{D}$  ( $H = \text{Heaviside's fct}$ ),

$\tilde{e}^x p * H \in \mathcal{S}$  and  $x_j \tilde{e}^x p * H \rightarrow \tilde{e}^x p * H$  in

$$\mathcal{S} \text{ as } j \rightarrow \infty : S_{k,\epsilon}(\tilde{e}^x p * H(1-x_j)) =$$

$$\sup_x |x^k (\tilde{e}^x p * H(1-x_j))^{\ell}| \leq$$

$$\sup_x |x^k \sum_{s=0}^{\ell} \binom{\ell}{s} (\tilde{e}^x p * H)^{(s)} (1-x_j)^{(\ell-s)}| \leq$$

$$\sup_x |x^k (\tilde{e}^x p * H)^{(k)}(1-x_j)| + 2 \sum_{s=0}^{k-1} \sup_x |x^k (\tilde{e}^x p * H)^{(s)} x_j^{(k-s)}|$$

$$\leq \sup_{\substack{x \geq j \\ x \geq j}} |x^k \tilde{e}^x \max_{0 \leq s \leq k} |\tilde{e}^{(s)}|^2|$$

$$2^k \sup_{\substack{x \geq j \\ x \geq j}} |x^k \tilde{e}^x \max_{0 \leq s \leq k} |\tilde{e}^{(s)}|^2|$$

$$= (1+k) 2^k \max_{0 \leq s \leq k} |\tilde{e}^{(s)}|^2 \sup_{\substack{x \geq j \\ x \geq j}} |x^k \tilde{e}^x| \xrightarrow{j \rightarrow \infty} 0.$$

But then  $\langle e^x, x_j \tilde{e}^x p * H \rangle \rightarrow \langle \tilde{e}^x, \tilde{e}^x p * H \rangle$   
 by  $\mathcal{S}$  continuity, however,

$$\langle e^x, \chi_j e^{ix} \varphi * H \rangle = \int_{-\infty}^{\infty} \chi_j(x) \varphi(x) H(x) dx$$

$\geq j \rightarrow \infty$

Clearly we have  $e^{x+ie^x} \in C^\infty(\mathbb{R})$  with

$$(e^{ie^x})' = e^{ie^x} ie^x. \text{ Now } -ie^{ie^x} \in L^{\infty}(\mathbb{R})$$

so  $-ie^{ie^x} \in \mathcal{G}'(\mathbb{R})$  and its distributional

derivative is

$$\langle (-ie^{ie^x})', \varphi \rangle = \langle e^{x+ie^x}, \varphi \rangle$$

for  $\varphi \in \mathcal{D}(\mathbb{R})$ . It follows that  $e^{x+ie^x} \in \mathcal{G}'(\mathbb{R})$

and we have for  $\phi \in \mathcal{S}(\mathbb{R})$

$$\langle e^{x+ie^x}, \phi \rangle = \lim_{j \rightarrow \infty} \int_{-\infty}^j e^{x+ie^x} \phi(x) dx.$$

An improper integral since  $e^{x+ie^x} \phi(x)$  need not be integrable on  $\mathbb{R}$  when  $\phi \in \mathcal{S}(\mathbb{R})$ .

④

(a) For  $u \in \mathcal{S}'(\mathbb{R}^n)$  the dilation rules say

$$\widehat{d_r u} = (\widehat{u})_r, \quad \widehat{u_r} = d_r \widehat{u} \quad \text{for } r > 0.$$

If  $d_r u = r^\alpha u$ , then  $d_r \widehat{u} = \widehat{u_r} = \frac{1}{r^n} \widehat{d_r u} = \frac{1}{r^n} \left( \frac{1}{r} \right)^\alpha \widehat{u} = r^{-n-\alpha} \widehat{u}$ , and since this is true for any  $r > 0$ ,  $\widehat{u}$  is  $-n-\alpha$  homogeneous. Likewise, if  $d_r \widehat{u} = r^{-n-\alpha} \widehat{u}$ , then  $\widehat{d_r u} = (\widehat{u})_r = \frac{1}{r^n} d_r \widehat{u} = \frac{1}{r^n} \left( \frac{1}{r} \right)^{-n-\alpha} \widehat{u} = r^\alpha \widehat{u} = \widehat{r^\alpha u}$ ,

and so by FIF in  $\mathcal{S}'$ ,  $d_r u = r^\alpha u$ .  $\square$

(b) Let  $(\rho_\varepsilon)_{\varepsilon > 0}$  be the standard mollifier on  $\mathbb{R}^n$ . Recall that  $\rho_\varepsilon$  in particular is radial so that  $\theta_* \rho_\varepsilon = \rho_\varepsilon$  for all  $\theta \in O(n)$ . Put  $u_\varepsilon = \rho_\varepsilon * u$ . Then  $u_\varepsilon$  is a moderate  $C^\infty$  function and  $u_\varepsilon \xrightarrow{\varepsilon \rightarrow 0} u$  in  $\mathcal{S}'(\mathbb{R}^n)$ .

We check that  $\theta_* u_\varepsilon = u_\varepsilon$  for  $\theta \in O(n)$ :

$$\begin{aligned} \theta_* u_\varepsilon(x) &= u_\varepsilon(\theta x) = \langle u, \rho_\varepsilon(\theta x - \cdot) \rangle = \\ &\langle \theta_* u, \rho_\varepsilon(\theta x - \cdot) \rangle = \langle u, \theta_* \rho_\varepsilon(\theta x - \theta(\cdot)) \rangle \end{aligned}$$

$$= \langle u, e_\varepsilon(x-\cdot) \rangle = u_\varepsilon(x) \quad \text{for all } x \in \mathbb{R}.$$

6/12

We may therefore define  $f_\varepsilon : (0, \infty) \rightarrow \mathbb{C}$

by  $f_\varepsilon(x) := u_\varepsilon(x)$ ,  $|x| \geq 0$ . Then  $f_\varepsilon$  is clearly a continuous function. Now we assume  $u \in L^1_{loc}(\mathbb{R}^n)$  and note that for each  $R > 0$ ,  $u_\varepsilon \xrightarrow[\varepsilon \rightarrow 0]{} u$  in  $L^1(B_R(0))$ , so that  $(u_\varepsilon)$  is Cauchy in  $L^1(B_R(0))$  as  $\varepsilon \rightarrow 0$ . Calculating in polar coordinates

we find for  $\varepsilon_1, \varepsilon_2 > 0$ :

$$\|u_{\varepsilon_1} - u_{\varepsilon_2}\|_{L^1(B_R(0))} = \int_0^R \int_{\partial B_r(0)} |u_{\varepsilon_1}(x) - u_{\varepsilon_2}(x)| dS_x dr \\ = \omega_{n-1} \int_0^R |f_{\varepsilon_1}(r) - f_{\varepsilon_2}(r)| r^{n-1} dr.$$

Hence  $(f_\varepsilon)$  is Cauchy in  $L^1((0, R), r^{n-1} dr)$  as  $\varepsilon \rightarrow 0$ , so by Riesz-Fischer it is convergent there:  $f_\varepsilon \xrightarrow[\varepsilon \rightarrow 0]{} f^R$  in  $L^1((0, R), r^{n-1} dr)$

for some  $f^R \in L^1((0, R), r^{n-1} dr)$ . It is clear that for  $0 < s < R$  we have  $f^R|_{(0, s)} = f^s$  as elements of  $L^1((0, s), r^{n-1} dr)$ , so there

exists  $f \in L^1_{loc}([0, \infty), r^{-1} dr)$  with the property  $u(x) = f(|x|)$  for  $\mathcal{L}^n$  a.e.  $x \in \mathbb{R}^n$ .  
 (A less precise argument is acceptable here.)

(c) A fundamental solution  $E$  to  $\Delta$  on  $\mathbb{R}^3$  is any  $E \in \mathcal{D}'(\mathbb{R}^3)$  with  $\Delta E = \delta_0$ .

We seek  $E \in \mathcal{D}'(\mathbb{R}^3)$  with  $\Delta E = \delta_0$ .

By Fourier transformation this is equivalent to  $\hat{E} = -\frac{1}{|\xi|^2} \in L^1 + L^2$ . By FIF in  $\mathcal{D}'$ , Riemann-Lebesgue and Plancherel:

$$E = \mathcal{F}_{\xi \rightarrow x}^{-1} \left( -\frac{1}{|\xi|^2} \right) \in C_0 + L^2 \subset L^1_{loc}.$$

Because  $\xi \mapsto \frac{1}{|\xi|^2}$  is radial and  $(-2)$ -homogeneous,  $E$  is radial and  $(-1)$ -homogeneous and since  $E \in L^1_{loc}$  it follows that  $E$

is  $\frac{c}{|x|}$  for some  $c \in \mathbb{R}$ . In fact,  $c \in \mathbb{R}$

$$\text{since (by Q1); } E = \lim_{j \rightarrow \infty} (2\pi)^{-3} \int_{|\xi| \leq j} \frac{1}{|\xi|^2} e^{ix \cdot \xi} d\xi$$

$$= \lim_{j \rightarrow \infty} (2\pi)^{-3} \int_{|\xi| \leq j} \frac{\cos(x \cdot \xi)}{|\xi|^2} d\xi \text{ in } \mathcal{D}'(\mathbb{R}^3).$$

(5)

8/12

(a) We have  $\left| \frac{\sin(\xi)}{\xi} \right| \leq 1$  for all  $\xi \in \mathbb{R}$  and

so when  $0 < s < t \leq 1$ :

$$\left| \int_s^t \frac{\sin(\xi)}{\xi} d\xi \right| \leq t-s < 1.$$

In order to cover remaining cases we re-write using partial integration:

$$\int_s^t \frac{\sin \xi}{\xi} d\xi = \left[ -\frac{\cos \xi}{\xi} \right]_s^t - \int_s^t \frac{\cos \xi}{\xi^2} d\xi.$$

If  $0 < s \leq 1 < t$ , then

$$\begin{aligned} \left| \int_s^t \frac{\sin \xi}{\xi} d\xi \right| &= \left| \left[ -\frac{\cos \xi}{\xi} \right]_s^t + \int_s^t \frac{\cos \xi}{\xi^2} d\xi \right| \\ &\leq |1-s| + |\cos 1 - \frac{\cos t}{t}| + \left| \int_s^t \frac{\cos \xi}{\xi^2} d\xi \right| \\ &< 1 + |\cos 1| + \frac{|\cos t|}{t} + \int_s^t \frac{d\xi}{\xi^2} \\ &= 1 + |\cos 1| + \frac{|\cos t|}{t} + 1 - \frac{1}{t} < 3. \end{aligned}$$

If  $1 < s < t$ , then  $\left| \int_s^t \frac{\sin \xi}{\xi} d\xi \right| \leq$

$$\left| \frac{\cos s}{s} - \frac{\cos t}{t} \right| + \int_s^t \frac{d\xi}{\xi^2} \leq \frac{1}{s} + \frac{1}{t} - \frac{1}{t} + \frac{1}{s} = \frac{2}{s} < 2.$$

In particular we get the required bound.

(b) Let  $f \in L^1(\mathbb{R})$  be odd. Then

$$\begin{aligned}\hat{f}(\xi) &= \int_{-\infty}^{\infty} f(x) e^{-ix\xi} dx = \int_{-\infty}^{\infty} f(x) (\cos(x\xi) - i\sin(x\xi)) dx \\ &\stackrel{f \text{ odd}}{=} -2i \int_0^{\infty} f(x) \sin(x\xi) dx.\end{aligned}$$

Now for  $0 < s < t$  the function

$$(x, \xi) \mapsto f(x) \frac{\sin(x\xi)}{\xi}$$

is integrable over  $(0, \infty) \times (s, t)$ , so by Fubini

$$\begin{aligned}\int_s^t \frac{\hat{f}(\xi)}{\xi} d\xi &= -2i \int_s^t \int_0^{\infty} f(x) \frac{\sin(x\xi)}{\xi} dx d\xi \\ &= -2i \int_0^{\infty} f(x) \int_s^t \frac{\sin(x\xi)}{\xi} d\xi dx \\ &\stackrel{\eta = x\xi}{=} -2i \int_0^{\infty} f(x) \int_{sx}^{tx} \frac{\sin(\eta)}{\eta} d\eta dx,\end{aligned}$$

and consequently

$$\begin{aligned}\left| \int_s^t \frac{\hat{f}(\xi)}{\xi} d\xi \right| &\leq 2 \int_0^{\infty} |f(x)| \left| \int_{sx}^{tx} \frac{\sin(\eta)}{\eta} d\eta \right| dx \\ &\leq 8 \int_0^{\infty} |f(x)| dx = 4 \|f\|_1.\end{aligned}$$

(c) Assume  $g \in C_0(\mathbb{R})$  is odd and that

$$g(\xi) = \frac{1}{\log \xi} \text{ for } \xi \geq 2. \text{ Since for } s < t$$

$$\int_s^t \frac{g(\xi)}{\xi} d\xi = \log \frac{\log t}{\log s} \text{ is unbounded conclusion follows.}$$

⑥ Take  $h = \mathcal{F}^{-1}(\rho_{\frac{1}{2}} * \mathbf{1}_{B_{\frac{3}{2}}(0)})$ . Then

$h \in \mathcal{S}(\mathbb{R}^n)$  with  $\hat{h} = 1$  on  $B_r(D)$ ,  $\hat{h} = 0$  off  $B_r(D)$ .

If  $f \in L^\infty(\mathbb{R}^n)$  and  $\text{supp}(\hat{f}) \subseteq \overline{B_r(D)}$ , then,

by FIF in  $\mathcal{S}'$ ,  $f = \mathcal{F}^{-1}\hat{f} = (2\pi)^{-n} \mathcal{F}\hat{f}$  is a moderate  $C^\infty$  function (and Paley-Wiener tells us much more). Since  $d_F^{-1}\hat{h} = 1$  on

$\overline{B_r(D)}$  also  $\hat{f} = \hat{f} d_F^{-1}\hat{h}$ , so by the convolution rule  $f = f * h_{\frac{1}{r}}$ .

For  $\alpha \in \mathbb{N}_0^n$ ,  $\partial^\alpha f = (\partial^\alpha h_{\frac{1}{r}}) * f =$

$(\frac{1}{r})^{-|\alpha|} (\partial^\alpha h)_{\frac{1}{r}} * f$ , hence

$$\|\partial^\alpha f\|_\infty = r^{|\alpha|} \|(\partial^\alpha h)_{\frac{1}{r}} * f\|_\infty$$

$$\leq r^{|\alpha|} \|(\partial^\alpha h)\|_1 \|f\|_\infty$$

$$= r^{|\alpha|} \|\partial^\alpha h\|_1 \|f\|_\infty$$

⑦  $u \in \mathcal{S}'(\mathbb{R}^n)$  and  $\Delta u \in L^2(\mathbb{R}^n)$ .

(a) By the differentiation rule :

$$\overbrace{\partial_j \partial_k u} = \underbrace{\partial_j \partial_k (\underbrace{|z|^2 \hat{u}}_{\text{an } \mathbb{C} \text{ function}})} = |z|^2 \frac{\partial_j \partial_k}{|z|^2} (|z|^2 \hat{u})$$

by Plancheral

$$= \mathcal{F}^{-1} \left( \frac{\partial_j \partial_k}{|z|^2} \hat{u} \right).$$

Note The issue is that multiplication isn't associative here.

But  $\partial_j \partial_k u = \Delta \partial_j \partial_k u$  so also, by FIF in  $\mathcal{S}'$ ,

$$\Delta \partial_j \partial_k u = \Delta \mathcal{F}^{-1} \left( \frac{\partial_j \partial_k}{|z|^2} \hat{u} \right), \text{ hence}$$

$$\Delta \left( \partial_j \partial_k u - \mathcal{F}^{-1} \left( \frac{\partial_j \partial_k}{|z|^2} \hat{u} \right) \right) = 0.$$

Now if  $H \in \mathcal{S}'(\mathbb{R}^n)$  and  $\Delta H = 0$ , then  $\text{supp } \hat{H} \subseteq \{0\}$ , and so  $H$  is a polynomial (by Q2) with  $\Delta H = 0$ , that is,  $H$  is a harmonic polynomial. But then we find for each  $1 \leq j, k \leq n$  a harmonic polynomial

$$P_{j,k} \text{ so } \partial_j \partial_k u - P_{j,k} = \mathcal{F}^{-1} \left( \frac{\partial_j \partial_k}{|z|^2} \hat{u} \right)$$

and the conclusion now follows as in the proof of Prop. 1.74.

(t) We have assumed that  $\tilde{J}'\left(\frac{\xi_j \xi_k}{|\xi|^2} \Delta u\right) = \partial_{\xi}^2 m$

for some  $m \in \mathcal{S}'(\mathbb{R}^n)$ . But then

$$P_{j,k} = \partial_j \partial_k (u - m), \quad 1 \leq j, k \leq n,$$

and it follows that  $u - m$  is a polynomial.