Model solutions and marking scheme for B4.3. December 2019

Question 1: (a)

- φ is a test function on \mathbb{R} , $\varphi \in \mathcal{D}(\mathbb{R})$, if $\varphi \colon \mathbb{R} \to \mathbb{C}$ is a \mathbb{C}^{∞} function with compact support, $\operatorname{supp}(\varphi) := \overline{\{x \in \mathbb{R} : \varphi(x) \neq 0\}}$.
- $\varphi_j \to \varphi$ in $\mathcal{D}(\mathbb{R})$ if for some compact $K \subset \mathbb{R}$ we have $\operatorname{supp}(\varphi_j)$, $\operatorname{supp}(\varphi) \subseteq K$ for all j and $\varphi_j^{(s)} \to \varphi^{(s)}$ uniformly on \mathbb{R} for each $s \in \mathbb{N}_0$.
- u is a distribution on \mathbb{R} , $u \in \mathcal{D}'(\mathbb{R})$, if $u \colon \mathcal{D}(\mathbb{R}) \to \mathbb{C}$ is linear and \mathcal{D} -continuous: if $\varphi_j \to \varphi$ in $\mathcal{D}(\mathbb{R})$, then $\langle u, \varphi_j \rangle \to \langle u, \varphi \rangle$ as $j \to \infty$.

[Marks 1+1+1. Bookwork]

A linear functional $u: \mathcal{D}(\mathbb{R}) \to \mathbb{C}$ is a distribution on \mathbb{R} iff it has the boundedness property: if $K \subset \mathbb{R}$ is compact, then there exist constants $c = c_K \ge 0$, $m = m_K \in \mathbb{N}_0$ so

$$\left|\langle u, \phi \rangle\right| \leqslant c \sum_{s=0}^{m} \sup_{K} \left|\phi^{(s)}\right| \tag{1}$$

holds for all $\phi \in \mathcal{D}(\mathbb{R})$ with $\operatorname{supp}(\phi) \subseteq K$.

Proof. Assume first, $u \in \mathcal{D}'(\mathbb{R})$ but that u hasn't got the boundedness property (1): there exists a compact set $K \subset \mathbb{R}$ so that for each $c = m = j \in \mathbb{N}$ we can find $\varphi_j \in \mathcal{D}(\mathbb{R})$ with $\operatorname{supp}(\varphi_j) \subseteq K$ and $|\langle u, \varphi_j \rangle| > j \sum_{s=0}^{j} \sup |\varphi_j^{(s)}|$. Put $\lambda_j := |\langle u, \varphi_j \rangle| > 0$. If $\psi_j := \varphi_j / \lambda_j$, then $\psi_j \in \mathcal{D}(\mathbb{R})$ have supports in K and $1/j > \sum_{s=0}^{j} \sup |\psi_j^{(s)}|$ for all j. It follows that $\psi_j \to 0$ in $\mathcal{D}(\mathbb{R})$ and hence, by \mathcal{D} -continuity of u, that $1 = |\langle u, \psi_j \rangle| \to 0$, a contradiction proving that u must have the boundedness property.

Next, if u is linear and has the boundedness property, then for $\varphi_j \to \varphi$ in $\mathcal{D}(\mathbb{R})$ as above, we find constants $c = c_K$, $m = m_K$ so (1) holds for $\phi = \varphi_j - \varphi$. The \mathcal{D} -continuity is then a consequence of linearity. \Box [Marks 1+2. Bookwork]

 $u \in \mathcal{D}'(\mathbb{R})$ has order at most m if we can take $m_K = m$ for all compact $K \subset \mathbb{R}$ in (1). [1 mark. Bookwork] Assume u has order at most m. Fix a compact $K \subset \mathbb{R}$ and let $\varphi \in \mathcal{D}(\mathbb{R})$

with $\operatorname{supp}(\varphi) \subseteq K$. Then from $\operatorname{supp}(\varphi') \subseteq \operatorname{supp}(\varphi)$ we get by (1):

$$\begin{split} |\langle u', \varphi \rangle| &= |\langle u, -\varphi' \rangle| \leqslant c \sum_{s=0}^{m} \sup |\varphi^{(s+1)}| \\ &\leqslant c \sum_{s=0}^{m+1} \sup |\varphi^{(s)}| \end{split}$$

and u' has order at most m + 1 as required. [1 mark. Seen before] (b) Clearly $E(\varphi)$ is well-defined and by FTC is C^1 with $E(\varphi)' = \varphi - \rho \int_{\mathbb{R}} \varphi \, dt \in C^{\infty}$ so $E(\varphi) \in C^{\infty}(\mathbb{R})$. Take a > 1 so large that $\operatorname{supp}(\varphi) \subseteq [-a, a]$. Then $\operatorname{supp}(E(\varphi)) \subseteq [-a, a]$ too: clearly $E(\varphi) = 0$ on $(-\infty, a]$ and if $x \ge a$, then

$$E(\varphi)(x) = \int_{-\infty}^{x} (\varphi(s) - \rho(s) \int_{\mathbb{R}} \varphi) \, \mathrm{d}s$$
$$= \int_{\mathbb{R}} (\varphi(s) - \rho(s) \int_{\mathbb{R}} \varphi) \, \mathrm{d}s = 0.$$

Therefore $\operatorname{supp}(E(\varphi)) \subseteq [-a, a]$, so $E(\varphi) \in \mathcal{D}(\mathbb{R})$ and $E: \mathcal{D}(\mathbb{R}) \to \mathcal{D}(\mathbb{R})$. It is clear that E is linear. We check \mathcal{D} -continuity: Assume $\phi_j \to \phi$ in $\mathcal{D}(\mathbb{R})$. Take a > 1 containing all supports so that, by above argument, the supports of $E(\phi_j)$, $E(\phi)$ are also contained in [-a, a]. Next, we estimate

$$\sup_{\mathbb{R}} \left| E(\phi_j) - E(\phi) \right| \leq 2 \int_{-a}^{a} |\phi_j - \phi| \, \mathrm{d}x \leq 4s \sup_{\mathbb{R}} |\phi_j - \phi| \to 0,$$

and for $k \in \mathbb{N}$,

$$\sup_{\mathbb{R}} \left| \left(E(\phi_j) - E(\phi) \right)^{(k)} \right| = \sup_{\mathbb{R}} \left| \phi_j^{(k-1)} - \phi^{(k-1)} + \int_{\mathbb{R}} (\phi_j - \phi) \, \mathrm{d}s \rho^{(k-1)} \right| \\ \leq \sup_{\mathbb{R}} \left| \phi_j^{(k-1)} - \phi^{(k-1)} \right| + \int_{-a}^{a} \left| \phi_j - \phi \right| \, \mathrm{d}s \sup_{\mathbb{R}} |\rho^{(k-1)}| \to 0.$$

Thus *E* is linear and \mathcal{D} -continuous, and it is then clear that $U = P(u) \in \mathcal{D}'(\mathbb{R})$. By FTC we see that $E(\phi') = \phi$ holds for all $\phi \in \mathcal{D}(\mathbb{R})$, so $\langle U', \phi \rangle = -\langle u, \phi' \rangle = \langle u', \phi \rangle$, that is, U' = u. [5 marks. Variant of bookwork.] (c) Assume $u \in \mathcal{D}'_m(\mathbb{R})$ for an $m \ge 1$. Fix a compact set $K \subset \mathbb{R}$. Take a > 1 so $K \subset [-a, a]$ and find $c = c_a \ge 0$ so

$$|\langle u, \phi \rangle| \leq c \sum_{k=0}^{m} \sup_{\mathbb{R}} |\phi^{(k)}|, \quad \forall \phi \in \mathcal{D}([-a, a]).$$

If $\phi \in \mathcal{D}(K)$, then by (b) $E(\phi) \in \mathcal{D}([-a, a])$ and using also the bounds from (b), $\sup |E(\phi)| \leq 4a \sup |\phi|$ and for $k \geq 1$,

$$\sup |E(\phi)^{(k)}| \leq \sup |\phi^{(k-1)}| + 2a \sup |\rho^{(k-1)}| \sup |\phi|.$$

If $C = 4a + 2a(m+1) \sup\{|\rho^{(k-1)}(x)| : k \le m, x \in \mathbb{R}\}$, then

$$|\langle U, \phi \rangle| \leq C \sum_{k=0}^{m-1} \sup_{\mathbb{R}} |\phi^{(k)}|, \quad \forall \phi \in \mathcal{D}(K).$$

Thus U has order at most m-1.

If u has order 0, then P(u) need not be continuous: $u = \delta_0$ clearly has order 0 and results in $P(u) = \tilde{H} - \int_{-\infty}^{0} \rho \, ds$ that is discontinuous at 0. Put f = P(u) so that from HINT $f \in L^1_{\text{loc}}(\mathbb{R})$ and if $v = P^2(u)$, then v' = f in $\mathcal{D}'(\mathbb{R})$. But

$$F(x) = \int_0^x f(t) \, \mathrm{d}t, \, x \in \mathbb{R},$$

is a $W_{loc}^{1,1}$ function, that in particular is continuous, and F' = f in $\mathcal{D}'(\mathbb{R})$ too. By the constancy theorem, v = f + c for some constant c, so v is continuous too. (3+1+4 marks. New example (d) A compactly supported distribution has finite order, say $v \in \mathcal{D}'_m(\mathbb{R})$.

By (c), $P^m(v)$ has order 0 and so $f := P^{m+2}(v) \in C(\mathbb{R})$. Also we have $f^{(m+2)} = v$ as required.

Next, suppose $f \in C_c(\mathbb{R})$ and $f^{(n)} = v$ for some $n \ge 1$. Take $\chi \in \mathcal{D}(\mathbb{R})$ so $\chi = 1$ near the supports of v, f. Then $\langle v, x^{n-1} \rangle = \langle v, x^{n-1} \chi \rangle$ where we have $x^{n-1}\chi \in \mathcal{D}(\mathbb{R})$. Now

$$\langle f^{(n)}, x^{n-1}\chi \rangle = (-1)^n \langle f, (x^{n-1}\chi)^{(n)} \rangle = 0$$

since $(x^{n-1}\chi)^{(n)} = 0$ near the support of f, as required.

[2+2 marks. First result treated on Problem sheet by different method, the second is a new example.]

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Question 2: (a) The constancy theorem: Let $u \in \mathcal{D}'(\mathbb{R})$ and assume that u' = 0 in $\mathcal{D}'(\mathbb{R})$. Then u is constant.

Proof. Let $(\rho_{\varepsilon})_{\varepsilon>0}$ be the standard mollifier on \mathbb{R} and put $u_{\varepsilon} = \rho_{\varepsilon} * u$. Then $u_{\varepsilon} \in C^{\infty}(\mathbb{R}), u_{\varepsilon} \to u$ in $\mathcal{D}'(\mathbb{R})$ as $\varepsilon \searrow 0$ and $u'_{\varepsilon} = \rho_{\varepsilon} * u' = 0$ in the usual sense on \mathbb{R} . Then by the usual constancy theorem, $u_{\varepsilon} = c_{\varepsilon}$ on \mathbb{R} for some constant $c_{\varepsilon} \in \mathbb{C}$. Now

$$c_{\varepsilon} = c_{\varepsilon} \int_{\mathbb{R}} \rho \, \mathrm{d}x = \langle u_{\varepsilon}, \rho \rangle \to \langle u, \rho \rangle$$

as $\varepsilon \searrow 0$. Consequently, if $c = \langle u, \rho \rangle$, then we have for $\varphi \in \mathcal{D}(\mathbb{R})$ as $\varepsilon \searrow 0$: $\langle u_{\varepsilon}, \varphi \rangle \to \langle u, \varphi \rangle$ and also $\langle u_{\varepsilon}, \varphi \rangle = c_{\varepsilon} \int_{\mathbb{R}} \varphi \, dx \to c \int_{\mathbb{R}} \varphi \, dx$ and therefore u = c. \Box [1+2 marks. Bookwork] (i) u is in W^{k,1}(\mathbb{R}^n) if the distributional derivatives $\partial^{\alpha} u \in L^1(\mathbb{R}^n)$ for each multi-index $\alpha \in \mathbb{N}_0^n$ with $|\alpha| \leq k$. [1 mark. Bookwork] (ii) Assume $x_j \to x$ in \mathbb{R} . Estimating

$$|F(x_j) - F(x)| \leqslant \begin{cases} \int_x^{x_j} |f| & \text{if } x < x_j \\ \int_{x_j}^x |f| & \text{if } x \ge x_j. \end{cases}$$

it follows from DCT that $F(x_j) \to F(x)$ and thus that F is continuous. In particular F is a regular distribution and for $\varphi \in \mathcal{D}(\mathbb{R})$ we get from Fubini and FTC:

$$\begin{split} \langle F',\varphi\rangle &= -\langle F,\varphi'\rangle = -\int_{-\infty}^{\infty} F(x)\varphi'(x)\,\mathrm{d}x\\ &= \int_{-\infty}^{0}\int_{x}^{0}f(t)\varphi'(x)\,\mathrm{d}t\,\mathrm{d}x - \int_{0}^{\infty}\int_{0}^{x}f(t)\varphi'(x)\,\mathrm{d}t\,\mathrm{d}x\\ &= \int_{-\infty}^{0}\int_{-\infty}^{t}\varphi'(x)\,\mathrm{d}xf(t)\,\mathrm{d}t - \int_{0}^{\infty}\int_{t}^{\infty}\varphi'(x)\,\mathrm{d}xf(t)\,\mathrm{d}t\\ &= \int_{-\infty}^{0}\varphi(t)f(t)\,\mathrm{d}t - \int_{0}^{\infty}-\varphi(t)f(t)\,\mathrm{d}t\\ &= \int_{\mathbb{R}}^{0}f(t)\varphi(t)\,\mathrm{d}t \end{split}$$

as required. Hence if $u \in W^{1,1}(\mathbb{R})$, so $u, u' \in L^1(\mathbb{R})$, we have that $U(x) = \int_0^x u'(t) dt$ is a continuous function with U' = u' in $\mathcal{D}'(\mathbb{R})$. Consequently, (U-u)' = 0 in $\mathcal{D}'(\mathbb{R})$ so that u = U+c for some constant c by the constancy

theorem and U + c is a continuous representative for u. [1+3+1 marks. Seen before]

(b) From two applications of FTC we have for all $(x, y) \in \mathbb{R}^2$:

$$\begin{aligned} |\varphi(x,y)| &= \left| \int_{-\infty}^{x} \int_{-\infty}^{y} \partial_{1} \partial_{2} \varpi(s,t) \, \mathrm{d}t \, \mathrm{d}s \right| \\ &\leq \int_{-\infty}^{x} \int_{-\infty}^{y} \left| \partial_{1} \partial_{2} \varphi(s,t) \right| \, \mathrm{d}t \, \mathrm{d}t \\ &\leq \|\partial_{1} \partial_{2} \varphi\|_{1} \end{aligned}$$

whereby the desired bound follows. [2 marks. New ex] Next, put $\chi_n := \rho * \mathbf{1}_{[-n-1,n+1]}$. Then clearly $\chi_n \in \mathcal{D}(\mathbb{R}), \ \chi_n = 1 \text{ near } [-n,n], \ \operatorname{supp}(\chi_n) \subseteq [-n-2, n+2] \text{ and } |\chi_n^{(s)}| = |\rho^{(s)} * \mathbf{1}_{[-n-1,n+1]}| \leq \|\rho^{(s)}\|_1 =: c_s. \text{ If } \varphi = \psi \chi_n \otimes \chi_n, \text{ then } \varphi \in \mathcal{D}(\mathbb{R}^2) \text{ and from the above we get for } (x,y) \in [-n,n]^2 \text{ by use of the Leibniz rule and triangle inequality:}$

$$\begin{aligned} |\psi(x,y)| &\leq \|\partial_1 \partial_2 \varphi\|_1 \\ &= \|\partial_1 \partial_2 \psi \chi_n \otimes \chi_n + \partial_2 \psi \chi'_n \otimes \chi_n + \partial_1 \psi \chi_n \otimes \chi'_n + \psi \chi'_n \otimes \chi'_n\|_1 \\ &\leq \|\partial_1 \partial_2 \psi\|_1 + c_1 \|\partial_1 \psi\|_1 + c_1 \|\partial_2 \psi\|_1 + c_1^2 \|\psi\|_1 \\ &\leq c (\|\psi\|_1 + \|\partial_1 \psi\|_1 + \|\partial_2 \psi\|_1 + \|\partial_1 \partial_2 \psi\|_1) \end{aligned}$$

for $c = 1 + c_1^2$. The conclusion follows because the upper bound is independent of n. [4 marks. New ex]

Next, if $u \in W^{2,1}(\mathbb{R}^2)$, then we let $u_{\varepsilon} = \rho_{\varepsilon} * u$, note that $u_{\varepsilon} \in C^{\infty}(\mathbb{R}^2)$ and that for a multi-index $\alpha \in \mathbb{N}_0^2$ of length at most 2, $\partial^{\alpha} u_{\varepsilon} = \rho_{\varepsilon} * \partial^{\alpha} u$ and $\|\partial^{\alpha} u_{\varepsilon}\|_1 \leq \|\partial^{\alpha} u\|_1$ so that $u_{\varepsilon} \in W^{2,1}(\mathbb{R}^2)$ too. Also, $\|\partial^{\alpha} u_{\varepsilon} - \partial^{\alpha} u\|_1 \to 0$ as $\varepsilon \searrow 0$. For $\varepsilon_1 > 0$, $\varepsilon_2 > 0$ we take $\psi = u_{\varepsilon_1} - u_{\varepsilon_2} \in W^{2,1}(\mathbb{R}^2) \cap C^{\infty}(\mathbb{R}^2)$ in (1) whereby we see that u_{ε} is a uniform Cauchy family for $\varepsilon \searrow 0$ and so is uniformly convergent. It follows that u has a continuous representative. [5 marks. New ex]

(c) The answer to question (i) is no: Let $u = \partial_1 \partial_2 f$, where f is Ornstein's function. Then u has order 1 and since $\partial_1 u = \partial_2 \partial_1^2 f$, $\partial_2 u = \partial_1 \partial_2^2 f$, where $\partial_1^2 f$ and $\partial_2^2 f$ are regular distributions, so in particular of order 0, it follows that both $\partial_1 u$ and $\partial_2 u$ have orders at most 1. [2 marks. New ex] The answer to question (ii) is no: Take $\varphi_{\varepsilon} = \rho_{\varepsilon} * f$, where $(\rho_{\varepsilon})_{\varepsilon>0}$ is the standard mollifier on \mathbb{R}^2 . Then $\operatorname{supp}(\varphi_{\varepsilon}) \subseteq \operatorname{supp}(f) + \overline{B_{\varepsilon}(0)}$ so $\varphi_{\varepsilon} \in \mathcal{D}(\mathbb{R}^2)$ and if we assume that we have a constant c so $\|\partial_1 \partial_2 \varphi\|_1 \leq c(\|\partial_1^2 \varphi\|_1 + \|\partial_2^2 \varphi\|_1)$ for all $\varphi \in \mathcal{D}(\mathbb{R}^2)$, then a contradiction is obtained. Indeed, note $\partial_1 \partial_2 \varphi_{\varepsilon} = \rho_{\varepsilon} * \partial_1 \partial_2 f$ and $\partial_j^2 \varphi_{\varepsilon} = \rho_{\varepsilon} * \partial_j^2 f$ in $L^1(\mathbb{R}^2)$ as $\varepsilon \searrow 0$, hence taking

 $\varphi = \varphi_{\varepsilon_1} - \varphi_{\varepsilon_2}$ for ε_1 , $\varepsilon_2 > 0$ above we deduce that the family $\partial_1 \partial_2 \varphi_{\varepsilon}$ is Cauchy in $L^1(\mathbb{R}^2)$, hence convergent in $L^1(\mathbb{R}^2)$, as $\varepsilon \searrow 0$. But since also $\partial_1 \partial_2 \varphi_{\varepsilon} \to \partial_1 \partial_2 f$ in $\mathcal{D}'(\mathbb{R}^2)$ as $\varepsilon \searrow 0$, and L^1 convergence implies \mathcal{D}' convergence a contradiction is reached. [3 marks. New ex]

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Question 3: (a) The distributional derivative u' of $u \in \mathcal{D}'(\mathbb{R})$ is defined as $\langle u', \varphi \rangle := -\langle u, \varphi' \rangle$ for $\varphi \in \mathcal{D}(\mathbb{R})$. The distributional product au of $u \in \mathcal{D}'(\mathbb{R})$ and $a \in \mathbb{C}^{\infty}(\mathbb{R})$ is defined as $\langle au, \varphi \rangle := \langle u, a\varphi \rangle$ for $\varphi \in \mathcal{D}(\mathbb{R})$. Since φ' , $a\varphi \in \mathcal{D}(\mathbb{R})$ it is clear that $u', au \colon \mathcal{D}(\mathbb{R}) \to \mathbb{C}$ are well-defined and linear. We check that they are also \mathcal{D} -continuous: Let $\varphi_j \to \varphi$ in $\mathcal{D}(\mathbb{R})$, that is $\operatorname{supp}(\varphi_j)$, $\operatorname{supp}(\varphi) \subseteq K$ for some fixed compact $K \subset \mathbb{R}$ and $(\varphi_j - \varphi)^{(s)} \to 0$ uniformly on \mathbb{R} for each $s \in \mathbb{N}_0$. Clearly $\operatorname{supp}(\varphi'_j) \subseteq \operatorname{supp}(\varphi_j)$ and $(\varphi'_j - \varphi')^{(s)} \to 0$ uniformly on \mathbb{R} , so $\langle u', \varphi_j \rangle \to \langle u', \varphi \rangle$. Clearly also $\operatorname{supp}(a\varphi_j) \subseteq \operatorname{supp}(\varphi_j)$ and by the Leibniz rule $(a\varphi_j - a\varphi)^{(s)} \to 0$ uniformly on \mathbb{R} , so $\langle au, \varphi_j \rangle \to \langle au, \varphi \rangle$.

Leibniz rule on \mathcal{D}' : (au)' = a'u + au' when $a \in C^{\infty}(\mathbb{R}), u \in \mathcal{D}'(\mathbb{R})$. *Proof.* For $\varphi \in \mathcal{D}(\mathbb{R})$ we check the actions of the distributions using the

previous definitions and linearity of u:

$$\begin{aligned} \langle (au)', \varphi \rangle - \langle a'u + au', \varphi \rangle &= -\langle au, \varphi' \rangle - \langle u, a'\varphi \rangle - \langle u', a\varphi \rangle \\ &= -\langle u, a\varphi' + a'\varphi \rangle + \langle u, (a\varphi)' \rangle \\ &= 0 \end{aligned}$$

where the last equality follows from the usual Leibniz' rule. \Box We have $\log |x| \in L^1_{loc}(\mathbb{R})$ so it is a regular distribution and for $\varphi \in \mathcal{D}(\mathbb{R})$ we get by integration by parts:

$$\begin{split} \langle \frac{\mathrm{d}}{\mathrm{d}x} \log |x|, \varphi \rangle &= -\int_{-\infty}^{\infty} \log |x| \varphi'(x) \, \mathrm{d}x \\ &= \lim_{\varepsilon \searrow 0} \left(-\int_{-\infty}^{-\varepsilon} -\int_{\varepsilon}^{\infty} \right) \log |x| \varphi'(x) \, \mathrm{d}x \\ &= \lim_{\varepsilon \searrow 0} \left(-\left[\log |x| \varphi(x) \right]_{x \to -\infty}^{x = -\varepsilon} + \int_{-\infty}^{-\varepsilon} \frac{\varphi(x)}{x} \, \mathrm{d}x - \left[\log |x| \varphi(x) \right]_{x = \varepsilon}^{x \to \infty} + \int_{\varepsilon}^{\infty} \frac{\varphi(x)}{x} \, \mathrm{d}x \right) \\ &= \lim_{\varepsilon \searrow 0} \left(\log \varepsilon \left(\varphi(\varepsilon) - \varphi(-\varepsilon) \right) + \left(\int_{-\infty}^{-\varepsilon} + \int_{\varepsilon}^{\infty} \right) \frac{\varphi(x)}{x} \, \mathrm{d}x \right) \\ &= \langle \mathrm{pv}\left(\frac{1}{x}\right), \varphi \rangle \end{split}$$

where we used that $\log \varepsilon (\varphi(\varepsilon) - \varphi(-\varepsilon)) = \varepsilon \log \varepsilon \frac{\varphi(\varepsilon) - \varphi(-\varepsilon)}{\varepsilon} \to 0$ as $\varepsilon \searrow 0$. It follows in particular that $\operatorname{pv}(\frac{1}{x})$ is a distribution on \mathbb{R} . [3+3 marks. Bookwork and Example known from Problem Sheets] (b) Fix $\varphi \in \mathcal{D}(\mathbb{R})$. We start by checking that $\langle \operatorname{fp}(\frac{1}{x^2}), \varphi \rangle$ is well-defined, and have by Taylor's formula

$$\frac{\varphi(x) - \varphi(0) - \varphi'(0)x}{x^2} \to \frac{\varphi''(0)}{2} \text{ as } x \to 0$$

so the integral over any interval (-r, r) with r > 0 exists. If we take r > 1so large that φ is supported in (-r, r) the remaining part of the integrand is $\varphi(0)x^{-2}$ which is clearly integrable over $\mathbb{R} \setminus (-r, r)$. Thus the expression is well-defined. Next, we calculate using integration by parts:

$$\left\langle \frac{\mathrm{d}}{\mathrm{d}x} \mathrm{pv}\left(\frac{1}{x}\right), \varphi \right\rangle = -\left\langle \mathrm{pv}\left(\frac{1}{x}\right), \varphi' \right\rangle$$

$$= \lim_{\varepsilon \searrow 0} -\left(\int_{-\infty}^{-\varepsilon} + \int_{\varepsilon}^{\infty}\right) \frac{\varphi'(x)}{x} \,\mathrm{d}x$$

$$= \lim_{\varepsilon \searrow 0} \left(\frac{\varphi(-\varepsilon) + \varphi(\varepsilon)}{\varepsilon} - \left(\int_{-\infty}^{-\varepsilon} + \int_{\varepsilon}^{\infty}\right) \frac{\varphi(x)}{x^2} \,\mathrm{d}x\right)$$

$$= \lim_{\varepsilon \searrow 0} \left(\frac{\varphi(-\varepsilon) + \varphi(\varepsilon) - 2\varphi(0)}{\varepsilon} - \left(\int_{-\infty}^{-\varepsilon} + \int_{\varepsilon}^{\infty}\right) \frac{\varphi(x) - \varphi(0)}{x^2} \,\mathrm{d}x\right)$$

Since $x \mapsto \frac{\varphi'(0)}{x} \mathbf{1}_{(-1,1)}(x)$ is an odd function we have for each $\varepsilon \in (0,1)$ that $\begin{pmatrix} f^{-\varepsilon} & f^{\infty} \end{pmatrix} \varphi(x) - \varphi(0) = \begin{pmatrix} f^{-\varepsilon} & f^{\infty} \end{pmatrix} \varphi(x) - \varphi(0) - \varphi'(0) x \mathbf{1}_{(-1,1)}(x)$

$$\left(\int_{-\infty}^{-\varepsilon} + \int_{\varepsilon}^{\infty}\right) \frac{\varphi(x) - \varphi(0)}{x^2} \,\mathrm{d}x = \left(\int_{-\infty}^{-\varepsilon} + \int_{\varepsilon}^{\infty}\right) \frac{\varphi(x) - \varphi(0) - \varphi'(0)x\mathbf{1}_{(-1,1)}(x)}{x^2} \,\mathrm{d}x$$

and since we in particular know that the finite part integral is well-defined we have shown that

$$\left\langle \frac{\mathrm{d}}{\mathrm{d}x} \mathrm{pv}\left(\frac{1}{x}\right), \varphi \right\rangle = \lim_{\varepsilon \searrow 0} \frac{\varphi(-\varepsilon) + \varphi(\varepsilon) - 2\varphi(0)}{\varepsilon} - \left\langle \mathrm{fp}\left(\frac{1}{x^2}\right), \varphi \right\rangle$$
$$= - \left\langle \mathrm{fp}\left(\frac{1}{x^2}\right), \varphi \right\rangle.$$

Hence it follows in particular that $\operatorname{fp}\left(\frac{1}{x^2}\right)$ is a distribution. Next, we calculate for $\varphi \in \mathcal{D}(\mathbb{R})$, since $x^2\varphi(x) = (x^2\varphi(x))' = 0$ at x = 0,

$$\langle x^2 \operatorname{fp}\left(\frac{1}{x^2}\right), \varphi \rangle = \langle \operatorname{fp}\left(\frac{1}{x^2}, x^2 \varphi\right) = \int_{\mathbb{R}} \varphi \, \mathrm{d}x$$

as required. [1+4+2 marks. Seen before on Problem Sheet](c) We have for $\varepsilon > 0$,

$$(x + i\varepsilon)^{-2} = \frac{d^2}{dx^2} Log(x + i\varepsilon)$$
 in $\mathcal{D}'(\mathbb{R})$

and classically on \mathbb{R} . Now by inspection, as $\varepsilon \searrow 0$,

$$\operatorname{Log}(x + i\varepsilon) \to \operatorname{log}|x| + i\pi H(-x)$$
 in $\mathcal{D}'(\mathbb{R})$

and so by \mathcal{D}' continuity of differentiation,

$$\begin{split} \lim_{\varepsilon \searrow 0} & \left(x + \mathrm{i}\varepsilon \right)^{-2} = \frac{\mathrm{d}^2}{\mathrm{d}x^2} \bigg(\log |x| + \mathrm{i}\pi H(-x) \bigg) \\ = & \mathrm{fp}\bigg(\frac{1}{x^2} \bigg) - \mathrm{i}\pi \delta_0'. \end{split}$$

[5 marks. Seen related ex before on Problem Sheet] (d) The equation is an inhomogeneous linear equation, and so GS can be

(d) The equation is an inhomogeneous linear equation, and so GS can be found as the sum of a PS and GS to the corresponding homogeneous equation. In order to find a PS we observe that $\frac{1}{x^2(x-1)} = -\frac{1}{x} - \frac{1}{x^2} + \frac{1}{x-1}$ for $x \neq 0, 1$. It follows from the result in (c) and its version shifted to 1, that $-\text{pv}(\frac{1}{x}) - \text{fp}(\frac{1}{x^2}) + \text{pv}(\frac{1}{x-1})$ is a PS to the equation in $\mathcal{D}'(\mathbb{R})$. Next consider

$$x^{2}(x-1)v = 0 \quad \text{in } \mathcal{D}'(\mathbb{R}).$$
⁽²⁾

If v is a solution to (2), then v is supported in $\{0, 1\}$. By a theorem from lectures it follows that v must be of the form

$$\sum_{j=0}^{J} c_j \delta_0^{(j)} + \sum_{k=0}^{K} d_k \delta_1^{(k)},$$

where $J, K \in \mathbb{N}_0$ and $c_j, d_k \in \mathbb{C}$ are constants. Now $x^2(x-1)\delta_0^{(j)} = 0$ iff $j \in \{0,1\}$ and $x^2(x-1)\delta_1^{(k)} = 0$ iff k = 0, so we must have $v = c_0\delta_0 + c_1\delta'_0 + d_0\delta_1$ for constants $c_0, c_1, d_0 \in \mathbb{C}$. Conversely we check that any distribution of this form is a solution to (2), so that these distributions constitute the GS to (2). It follows that GS is

$$-\operatorname{pv}\left(\frac{1}{x}\right) - \operatorname{fp}\left(\frac{1}{x^2}\right) + \operatorname{pv}\left(\frac{1}{x-1}\right) + c_0\delta_0 + c_1\delta'_0 + d_0\delta_1$$

where $c_0, c_1, d_0 \in \mathbb{C}$ are constants.

[1+3+2 marks. New Ex]