Partial summary of work done in summer of 2016

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May 24, 2016

1 Heating a disc

Laplace equation. Solution to Laplace equation with the appropriate boundary conditions leads naturally to Fourier series. Questions of convergence raised. Must be answered in pieces.

2 The fourier series

Rather than dealing with regular convergence, dealt with Abel summability of the fourier series. Poisson kernel.

3 Digression: All about kernels

Convolution operation. Kernels. Dirac sequences of kernels. Proved that $f * D_n$ converges uniformly to f.

4 Weaker notions of convergence

Master theorem showed that the fourier series is Abel summable. Now create similar kernels for finite fourier series (Dirichlet kernel) and averages of first n terms (Fejér kernel). Fejér kernels form a Dirac sequence, hence the fourier series is Cesàro summable.

5 Orthonormal basis for C(T)

Proved exponential polynomials dense in C(T): two different proofs using Poisson and Fejér kernels (Fejér kernel gives explicit approximation). Two line proof using Stone-Weirstrass, and a much nastier proof using Weirstrass approximation.

6 Strengthening the conditions on f

Used density result to show $\lim_{n\to\infty} \hat{f}(n) = 0$ for a continuous f (Riemann-Lebesgue lemma). Proved the principle of localisation. Then showed that if $\hat{f}(n)$ is $O\left(\frac{1}{n}\right)$, then the fourier series converges. Subsequently showed that if $f \in C^1(T)$, then $\hat{f}(n)$ is $o\left(\frac{1}{n}\right)$

7 Computing the zeta function for positive even integers

Used the result that $x^2 \in C^1(T)$, hence it's fourier series converges at x = 0 to get

$$\sum_{n=1}^{\infty} (-1)^{n+1} \frac{1}{n^2} = \frac{\pi^2}{8}$$

And a consequence of this result is that $\zeta(2) = \frac{\pi^2}{6}$. Similarly, by computing the fourier coefficients of x^{2k} , one can compute $\zeta(2k)$.

8 Alternative formula for $\zeta(s)$ where s > 1

An alternative formula for $\zeta(s)$ when s > 1 is given by

$$\zeta(s) = \prod_{p \in \mathcal{P}} \frac{1}{1 - p^{-s}}$$

where \mathcal{P} is the set of prime numbers.

One can prove this using the fundamental theorem of arithmetic.

9 Proving Weirstrass approximation theorem from Fejér's theorem

From Fejér's theorem we got that trigonometric polynomials are dense in C(T). It will then suffice to show that $\cos(n\theta)$ and $\sin(n\theta)$ can be approximated using polynomials on T. Consider the m^{th} Taylor polynomial for these functions and look at the remainder. For sufficiently large m, the remainder can be made smaller than a given $\varepsilon > 0$. This gives a polynomial approximation for the function and proves the proposition.

10 Showing \bar{z} cannot be uniformly approximated by polynomials in z in a compact set in $\mathbb C$

Without loss of generality, assume the compact set in question contains the unit circle (if it doesn't, rescaling and translation should do the trick). Now assume some polynomial $p \in \text{approximates } \bar{z}$ where $\varepsilon < 0.5$. In that case

$$|zp(z) - z\bar{z}| < |z|\varepsilon$$

In particular, on the unit circle, the inequality reduces to

$$|zp(z)-1|<\varepsilon$$

This would mean for all points x on the circle, the real part of xp(x) lies between 0.5 and 1.5. But notice that if take 2(n!) equally spaced points on the circle, where n is the degree of zp(z), then the sum of zp(z) over those points is 0, which means the real part of zp(z) on at least one of those points must be less than or equal to 0. We have a contradiction.

11 Poisson summation of the normal distribution

The task was to show

$$\frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} \exp\left(-\frac{x^2}{2} + i\lambda x\right) dx = \exp\left(-\frac{\lambda^2}{2}\right)$$

Denote the value of the integral by $I(\lambda)$. The integral can be evaluated by first noting the imaginary part of the function inside the integral is odd; it goes to 0. Performing integration by parts on the real part of the function, one notices that $I(\lambda)$ satisfies the following differential equation:

$$\frac{dI}{d\lambda} = -\lambda I$$

This gives the required expression.

12 Hausdorff moment theorem

The Hausdorff moment theorem states that if for continuous function f and g and a compact interval I, the following equation holds:

$$\int_{I} x^{n} f(x) dx = \int_{I} x^{n} g(x) dx$$

for all non-negative integers n, then $f \equiv g$ on I.

This problem is equivalent to showing $k \equiv 0$ where k = g - f which can be done by showing

$$\int_{I} k^{2}(x)dx = 0$$

Let p be an ε polynomial approximation of k. Then

$$\left| \int_I k^2(x) dx - \int_I p(x) k(x) dx \right| < |I| \varepsilon$$

But by the hypothesis, $\int_I p(x)k(x)dx = 0$ for all polynomials p. This completes the proof.