Math 212 Problem Set 1

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Problem 1. Find an example of a continuous function on \mathbb{R} which goes to zero at infinity and which isn't the Fourier transform of a function in $L^1(\mathbb{R})$.

Recall that the Fourier transform \mathscr{F} maps $L^1(\mathbb{R})$ functions to $C^0_0(\mathbb{R})$ functions by the equation

$$\mathscr{F}(f)(k) = rac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} e^{ikx} f(x) \, dx.$$

Now consider the following function (inspired by this MathOverflow question)

$$F(k) = \begin{cases} \operatorname{sgn}(k)/\log|k| & |k| \ge e, \\ k/e & |k| \le e. \end{cases}$$

This is clearly a continuous function which vanishes at infinity but is also not in $L^1(\mathbb{R})$ since its integral is divergent, being bounded below by the harmonic series since $1/\log(x) > 1/x$ for x > 1.

Suppose for the sake of contradiction that $F(k) = \mathcal{F}(f)(k)$ for some $f \in L^1(\mathbb{R})$. Note, conjugation acts in the following way under Fourier transform:

$$\mathscr{F}(\overline{f})(k) = \int_{\mathbb{R}} e^{ikx} \overline{f(x)} \, dx = \overline{\int_{\mathbb{R}} e^{-ikx} f(x) \, dx} = \overline{\mathscr{F}(f)(-k)}.$$

In our case, since F is an odd function, it follows that $\mathscr{F}(\overline{f})(k) = \mathscr{F}(-f)(k)$. By injectivity of the Fourier transform, this means that $\overline{f} = -f$ and so f is purely imaginary (almost everywhere). This means that we can write

$$\mathscr{F}(f)(k) = rac{-i}{\sqrt{2\pi}} \int_{\mathbb{R}} \sin(kx) g(x) \, dx$$

where f(x) = ig(x). Next, we expand the inequality

$$\left| \int_{0}^{\infty} \frac{\mathscr{F}(f)(k)}{k} dk \right| = \left| \int_{0}^{\infty} \frac{1}{k} \int_{\mathbb{R}} \sin(kx) f(x) dx dx \right| \le \left| \int_{0}^{\infty} \int_{\mathbb{R}} \frac{\sin(kx) f(x)}{k} dx dx \right|$$

$$= \left| \int_{\mathbb{R}} f(x) \int_{0}^{\infty} \frac{\sin(kx)}{k} dk dx \right|$$

$$= \frac{\pi}{2} \cdot \|f\|_{L^{1}}.$$
(1)

Here, we've used the fact that $\int_0^\infty \sin(kx)/k \, dk$ is a piecewise constant function in k with absolute value $\pi/2$. One implication of (1) is that $\int_0^\infty F(k)/k \, dx$ is finite. However, we can bound the integral of F(k)/k from below by

$$\int_0^\infty \frac{F(k)}{k} \, dk \ge \int_e^\infty \frac{1}{k \log(k)} \, dk = \int_1^\infty \frac{1}{u} \, du = \infty.$$

where $u = \log(k)$. This is a direct contradiction to the assumption that f is L^1 , since (1) would then imply that $||f||_{L^1} \ge \infty$.

Problem 2. The Schwarz space $\mathcal{S}(\mathbb{R})$ is defined as

$$\mathcal{S}(\mathbb{R}) = \left\{ f \in C^{\infty}(\mathbb{R}) \; \Big| \; \lim_{|x| o \infty} |x^{lpha} f^{(eta)}(x)| = 0, \quad orall lpha, eta \in \mathbb{N}
ight\}$$

Prove that the Fourier transform maps the vector space S to itself.

Suppose $f \in \mathcal{S}(\mathbb{R}^d)$ is a Schwarz function. We'll use the fact that $x^{\alpha}f^{(\beta)} \in C_0^0(\mathbb{R})$ to swap polynomials and derivatives with the integral sign. First, we note that

$$k^lpha rac{\partial^eta}{\partial k^eta} \mathscr{F}(f)(k) = rac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} rac{\partial^eta}{\partial k^eta} e^{ikx} f(x) \, dx = rac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} e^{ikx} k^lpha (ix)^eta f(x) \, dx.$$

For any function $g(x) \in \mathbb{C}^0_0(\mathbb{R})$ with $\lim_{x \to \infty} e^x g(x) = 0$, integration by parts gives us the identity

$$\int_{\mathbb{R}} e^{ikx} g(x) \, dx = \left[rac{e^{ikx}}{ik} g(x)
ight]_{-\infty}^{\infty} + rac{1}{ik} \int_{\mathbb{R}} e^{ikx} g'(x) \, dx = rac{1}{ik} \int_{\mathbb{R}} e^{ikx} g'(x) \, dx.$$

In particular, this rule holds for any $g \in \mathcal{S}(\mathbb{R})$. Using this integration rule with $g(x) = k^{\alpha}(ix)^{\beta} f(x)$ gives

$$\begin{split} \left| k^{\alpha} \frac{\partial^{\beta}}{\partial k^{\beta}} \mathscr{F}(f)(k) \right| &= \frac{1}{\sqrt{2\pi}} \cdot \frac{1}{|k|} \left| \int_{\mathbb{R}} e^{ikx} k^{\alpha} (\beta(ix)^{\beta - 1} f(x) + (ix)^{\beta} f'(x)) \right| \\ &\leq \frac{1}{|k|\sqrt{2\pi}} \left| \int_{\mathbb{R}} e^{ikx} \beta(ix)^{\beta - 1} f(x) \right| + \frac{1}{|k|\sqrt{2\pi}} \left| \int_{\mathbb{R}} e^{ikx} (ix)^{\beta} f'(x) \right|. \end{split}$$

We can inductively do this procedure to get a factor of $1/|k|^N$ in front of each term.