

# 1 Introduction

**Definition 1.1.** Let  $\mathbb{R}^2 = \{(x, y) \mid x, y \in \mathbb{R}\}$ . Let us consider the following operations of addition and multiplication:

- Sum: given two  $(a, b), (c, d) \in \mathbb{R}^2$  we define the sum “+” by components

$$(a, b) + (c, d) := (a + b, c + d). \quad (1)$$

- Product: given two  $(a, b), (c, d) \in \mathbb{R}^2$  we define the product by

$$(a, b)(c, d) = (ac - bd, ad + bc). \quad (2)$$

We define the set  $\mathbb{C}$  as  $(\mathbb{R}^2, +, \cdot)$ .

**Proposition 1.1.** The set  $\mathbb{C}$  of complex numbers is an abelian field.

**Proposition 1.2.** Let  $\mathbb{C}$  be defined in the second way. Then,

1.  $\mathbb{C}$  is an abelian ring.
2. If we define  $f$  as

$$f : (\mathbb{C}, +, \cdot) \longrightarrow (\mathbb{R}^2, +, \cdot), \quad (x, y) \longmapsto x + yi, \quad (3)$$

then  $f$  is a morphism of rings.

3. The function  $f$  is, in fact, an isomorphism and  $\mathbb{C}$  is an abelian field.

**Proposition 1.3.** The subset of  $\mathbb{C}$  generated by numbers of the form  $\underline{x} = (x, 0)$  is isomorph to the set of real numbers.

**Theorem 1.4.**  $\mathbb{C}$  is not an ordered field.

**Proposition 1.5.** For all  $z, w \in \mathbb{C}$ , we have:

1.  $\bar{\bar{z}} = z$ .
2.  $\overline{z + w} = \bar{z} + \bar{w}$ .
3.  $\overline{zw} = \bar{z}\bar{w}$ .
4.  $z\bar{z} \in \mathbb{R}$ . In particular, if  $z = a + bi$ , then  $z\bar{z} = a^2 + b^2$ .
5.  $z \in \mathbb{R} \Leftrightarrow z = \bar{z}$ .
6. The inverse element of  $z \in \mathbb{C}^*$  in multiplication is  $z^{-1} = \bar{z}/(z\bar{z})$ .

**Proposition 1.6.** Let  $z \in \mathbb{C}$ . Then,

$$\operatorname{Re}\{z\} = \frac{z + \bar{z}}{2}, \quad \operatorname{Im}\{z\} = \frac{z - \bar{z}}{2i} \quad (4)$$

**Proposition 1.7.** Let  $z, w \in \mathbb{C}$  and the following distance function.

$$\begin{aligned} \tilde{d} : \mathbb{C} \times \mathbb{C} &\longrightarrow \mathbb{R} \\ (z, w) &\longmapsto \tilde{d}(z, w) := |z - w| \end{aligned} \quad (5)$$

Then,  $(\mathbb{C}, \tilde{d})$  is a metric space.

**Lemma 1.8.** The set  $B = \{B_r(z_0) \mid r \in \mathbb{R}^+, z_0 \in \mathbb{R}^2\}$  is a basis of the topology of  $\mathbb{R}^2$  as a metric space. The set  $D = \{D_r(z_0) \mid r \in \mathbb{R}^+, z_0 \in \mathbb{C}\}$  is a basis of the topology of  $\mathbb{C}$  as a metric space.

**Proposition 1.9.** The sets  $\mathbb{C}$  and  $\mathbb{R}^2$  with the topology of metric space are homeomorphs.

**Proposition 1.10.** Let  $z, w \in \mathbb{C}$ . Then,

1.  $|z| \geq 0$ .
2.  $|z| = 0 \Leftrightarrow z = 0$ .
3.  $-|z| \leq \operatorname{Re}\{z\} \leq |z|$  and  $-|z| \leq \operatorname{Im}\{z\} \leq |z|$ .
4.  $|zw| = |z||w|$ .
5. If  $w \neq 0$ ,  $|z/w| = |z|/|w|$ .
6.  $|z + w| \leq |z| + |w|$ .
7.  $|z + w| \geq ||z| - |w||$ .
8.  $|\operatorname{Re}\{zw\}| \leq |z||w|$  and  $|\operatorname{Im}\{z\}| \leq |z||w|$ .
9.  $|z \pm w|^2 = |z|^2 + |w|^2 \pm 2\operatorname{Re}\{z\bar{w}\}$ .
10.  $|z^n| = |z|^n$

**Proposition 1.11.** Let  $z \in \mathbb{C}$  and  $r_\theta$  its polar form. Then,

$$z^n = (r^n)_{n\theta}. \quad (6)$$

**Proposition 1.12.** Let  $z, w \in \mathbb{C}$ . Then,

1.  $\arg zw = \arg[z] + \arg[w] + 2\pi k$ .
2.  $\arg z^n = n \arg z + 2\pi k$ .

**Theorem 1.13.** Let  $n \in \mathbb{N}^*$  and  $z \in \mathbb{C}$ . Then, there exist  $w_1, \dots, w_n \in \mathbb{C}$  such that  $w_i^n = z$  for all  $i \in \{1, \dots, n\}$ , and  $w_i \neq w_j$  for all  $i \neq j$ . Besides, if  $\omega \in \mathbb{C}$  satisfies  $\omega^n = z$ , then  $\omega = w_k$  for some  $k \in \{1, \dots, n\}$ .

**Proposition 1.14.** Let  $\{z_n\} = \{a_n + ib_n\}$  be a sequence of complex numbers. Then, it converges if and only if  $\{a_n\}$  and  $\{b_n\}$  converge.

**Proposition 1.15.**  $\sum_{n=1}^{\infty} z_n$  converges if and only if  $\sum_{n=1}^{\infty} a_n$  and  $\sum_{n=1}^{\infty} b_n$  converge.

**Proposition 1.16.**  $\sum_{n=1}^{\infty} |z_n|$  converges if and only if  $\sum_{n=1}^{\infty} |a_n|$  and  $\sum_{n=1}^{\infty} |b_n|$  converge.

## 2 Continuity

**Definition 2.1.** A sequence of complex numbers is an application of the form

$$\begin{aligned} \mathbb{N}_{\geq m} &\longrightarrow \mathbb{C} \\ n &\longmapsto z_n \end{aligned} \quad (7)$$

We denote it by  $\{z_n\}_{n=m}^{\infty}$

**Theorem 2.1.** Let  $z_n = z_n + iy_n$  be the general term of a sequence  $\{z_n\}_{n=0}^{\infty}$  and  $L = L_x + iL_y \in \mathbb{C}$ . Then,

$$\{z_n\}_{n=0}^{\infty} \rightarrow L \Leftrightarrow \{x_n\}_{n=0}^{\infty} \rightarrow L_x \wedge \{y_n\}_{n=0}^{\infty} \rightarrow L_y. \quad (8)$$

**Theorem 2.2.** Let  $\{z_n\}_{n=0}^{\infty}$  be a convergent sequence. Then, it is a Cauchy sequence.

**Theorem 2.3.** Let  $z_n = x_n + iy_n$  be the general term of a sequence  $\{z_n\}_{n=0}^{\infty}$ . Then,

$\{z_n\}_{n=0}^{\infty}$  is a Cauchy sequence  $\Leftrightarrow \{x_n\}_{n=0}^{\infty}, \{y_n\}_{n=0}^{\infty}$  are Cauchy sequences. (9)

**Theorem 2.4.** The field  $\mathbb{C}$  of complex numbers is complete.

**Proposition 2.5.** Let  $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$  be a function and  $z_0 \in \Omega$ . Then,  $f = \text{Re}\{f\} + i \text{Im}\{f\}$  is continuous at  $z_0$  if and only if  $\text{Re}\{f\}$  and  $\text{Im}\{f\}$  are continuous at  $z_0$ .

**Proposition 2.6.** Let  $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$  be a function and  $z_0 \in \Omega$ . Then,  $f$  is continuous at  $z_0$  if and only if for all sequence  $\{z_n\}_{n=1}^{\infty}$  of  $\Omega$  convergent at  $z_0$  it is true that the sequence  $\{f(z_n)\}_{n=1}^{\infty}$  converges to  $f(z_0)$ .

**Proposition 2.7.** Let  $f, g : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$  be two continuous function at a point  $z_0 \in \mathbb{C}$  and  $\lambda \in \mathbb{C}$ . Then,  $\lambda f$ ,  $f + g$ , and  $fg$  are continuous at  $z_0$ . The function  $f/g$  is continuous at  $z_0$  if  $g(z_0) \neq 0$ .

## 3 Functions

**Definition 3.1.** A topology is an ordered pair  $(X, \tau)$ , where  $X$  is a set and  $\tau$  a collection of subsets of  $X$  satisfying the following properties:

1. The empty set and  $X$  belong to  $\tau$ .
2. Any arbitrary (finite or infinite) union of members of  $\tau$  still belongs to  $\tau$ .
3. The intersection of any finite number of members of  $\tau$  still belongs to  $\tau$ .

The elements of  $\tau$  are called *open sets* and the collection  $\tau$  is called the *topology on  $X$* .

**Proposition 3.1.** The radius of convergence can be calculated as follows

$$\frac{1}{R} = \lim_{n \rightarrow \infty} \sup \sqrt[n]{|a_n|}. \quad (10)$$

**Theorem 3.2** (Cauchy-Hadamard Theorem). Let

$$S = \sum_{n=0}^{\infty} a_n (z - z_0)^n \quad (11)$$

be the following complex power series with  $a_n, z_0 \in \mathbb{C}$  and  $R \in [0, +\infty) \cup \{+\infty\}$  the radius of convergence. Then,

1. If  $|z - z_0| < R$  then  $S$  converges. In fact, for all  $r < R$  we have  $S$  converges uniformly at the disc  $\overline{D_r(z_0)}$ .
2. If  $|z - z_0| > R$  then  $S$  diverges.
3. The function  $f(z) = S(z)$  is derivable at  $D_R(z_0)$  and its formal derivative is

$$f'(z) = \sum_{n=0}^{\infty} n a_n (z - z_0)^{n-1}, \quad (12)$$

with the same radius of convergence.

**Theorem 3.3** (Abel's Theorem). Let be the following series

$$\sum_{n=0}^{\infty} f_n(z_0) g_n(z_0),$$

where  $f, g_n$  are complex functions. If  $\sum_{n=0}^{\infty} f_n(z_0)$  is uniformly converging at  $\Omega \subseteq \mathbb{C}$  and exists  $M \geq 0$  such that for  $z_0 \in \Omega$ ,

$$|g_1(z_0)| + \sum_{n=1}^{\infty} |g_n(z_0) - g_{n+1}(z_0)| \leq M, \quad (13)$$

then the original series converges uniformly in  $\Omega$ .

**Theorem 3.4** (Weierstrass' criterion). Let  $f_n, n \in \mathbb{N}$  be a sequence of functions defined at  $\Omega \subseteq \mathbb{C}$  such that  $|f_n(z)| < M_n$  for all  $z \in \Omega, n \geq 1$ , and certain constant  $M_n$ , satisfying  $\sum_{n=0}^{\infty} M_n < \infty$ . Then,  $\sum_{n=0}^{\infty} f_n(z_0)$  is uniformly convergent at  $\Omega$  for all  $z_0 \in \Omega$ .

**Proposition 3.5.** Let  $\emptyset \neq \Omega \subseteq \mathbb{C}$ . Then,

1. Every connected component of  $\Omega$  is a closed of  $\Omega$  with a subspace topology.
2. Two connected components are the same or are disjoint.
3. Every connected of  $\Omega$  is one and only one connected component.
4.  $\Omega$  is the disjoint union of its connected components.

**Theorem 3.6** (Analytic prolongation Principle). Let  $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$  an analytic function and  $z_0 \in \Omega$  such that  $f^{(n)}(z_0) = 0$  for all  $n \in \mathbb{N}$ . Then,  $f(z) = 0(z)$  at the connected component of  $\Omega$  that contains  $z_0$  (the function can be zero also out  $\Omega$ , but we are not studying that).

**Lemma 3.7.** Given two sequences  $\{a_n\}, \{b_n\} \subseteq \mathbb{C}$  such that  $\sum_{n=0}^{\infty} a_n$  and  $\sum_{n=0}^{\infty} b_n$  are convergent, with at least one of them absolutely convergent, then

$$\left( \sum_{n=0}^{\infty} a_n \right) \left( \sum_{n=0}^{\infty} b_n \right) = \sum_{n=0}^{\infty} \left( \sum_{k=0}^n a_k b_{n-k} \right). \quad (14)$$

**Proposition 3.8.** Let  $f(z) = \sum_{n=0}^{\infty} a_n z^n$  defined at  $D_R(0)$  for certain  $R \in \mathbb{R}^+$ . Then,  $f$  is analytic at  $\Omega = D_R(0)$ .

**Proposition 3.9.** The radius of convergence of  $e^z$  is infinite.

**Proposition 3.10.**  $e^z = e^x$  for all  $x \in \mathbb{R}$ .

**Proposition 3.11.**  $e^{z+w} = e^z e^w$  for all  $z, w \in \mathbb{C}$ .

**Proposition 3.12.** For all  $z \in \mathbb{C}$  we have  $e^z \neq 0$ .

**Proposition 3.13.** The image of  $e^z$  is  $\mathbb{C}^*$ .

**Proposition 3.14.** The derivative of  $e^z$  is  $e^z$ .

**Proposition 3.15.**  $\overline{e^z} = e^{\bar{z}}$ .

**Proposition 3.16.**  $|e^z| = e^{\operatorname{Re}\{z\}}$ .

**Proposition 3.17** (Euler's Formula). If  $\theta \in \mathbb{R}$ , then  $e^{x i}$  has modulus one and we have that

$$\boxed{e^{x i} = \cos x + i \sin x.} \quad (15)$$

**Proposition 3.18.** The following function

$$\begin{aligned} \exp : (\mathbb{R}, +) &\longrightarrow (\mathbb{C}^*, \cdot) \\ x &\longmapsto e^{x i} \end{aligned} \quad (16)$$

is a morphism of groups and its image is  $\mathbb{T}$ .

**Proposition 3.19.** The complex exponential function is a periodic function with period  $2\pi i$ .

**Proposition 3.20.** Let  $a \in \mathbb{C}^*$ . Then,  $e^z = a$  has infinite solutions.

**Proposition 3.21.** For all  $z \in \mathbb{C}$ ,

$$\sin^2 z + \cos^2 z = 1. \quad (17)$$

**Proposition 3.22.** For all  $z \in \mathbb{C}$ ,

$$\cos(-z) = \cos(z), \quad \sin(-z) = -\sin(z). \quad (18)$$

**Proposition 3.23.** For all  $z, w \in \mathbb{C}$ ,

$$\cos(z \pm w) = \cos z \cos w \mp \sin z \sin w, \quad \sin(z \pm w) = \sin z \cos w \pm \cos z \sin w. \quad (19)$$

**Proposition 3.24.** The functions  $\cos z, \sin z$  have period of  $2\pi$ .

**Proposition 3.25.** Let  $z_0 \in \mathbb{C}$ . Then,  $z_0$  is root of  $\sin z$  ( $\cos z$ ) if and only if it is a root of  $\sin x$  ( $\cos x$ ).

**Proposition 3.26.** For all  $z \in \mathbb{C}$ ,

$$\sinh^2 z - \cosh^2 z = 1. \quad (20)$$

**Proposition 3.27.** For all  $z \in \mathbb{C}$ ,

$$\cosh(-z) = \cosh(z), \quad \sinh(-z) = -\sinh(z). \quad (21)$$

**Proposition 3.28.** For all  $z, w \in \mathbb{C}$ ,

$$\cosh(z \pm w) = \cosh z \cosh w \pm \sinh z \sinh w, \quad \sinh(z \pm w) = \sinh z \cosh w \pm \cosh z \sinh w. \quad (22)$$

**Proposition 3.29.** For all  $z \in \mathbb{C}$ ,

$$\cosh z = \cos(iz), \cos z = \cosh(iz) \quad \sinh z = -i \sin(iz), \sin z = -i \cosh(iz) \quad (23)$$

**Proposition 3.30.** The roots of the function  $\sinh z$  are of the form  $z_n = n\pi$  and those for the function  $\cosh z$  are of the form  $w_n = (2n+1)\pi/2i$ .

**Proposition 3.31.** Given  $z \in \mathbb{C}$  we can define  $\ln z$  from the natural logarithm of a real number as

$$\ln z = \ln |z| + i \arg z = \ln |z| + i \operatorname{Arg} z + 2\pi k i. \quad (24)$$

**Proposition 3.32.** Let  $z, w \in \mathbb{C}$  two numbers. Then,

$$1. \ln(zw) = \ln z + \ln w + 2\pi k i, k \in \mathbb{Z}.$$

2. If we want to stay in the principal argument,

$$\ln(zw) = \begin{cases} \ln z + \ln w, & \text{if } \operatorname{Arg} z + \operatorname{Arg} w < 2\pi \\ \ln z + \ln w - 2\pi i, & \text{if } \operatorname{Arg} z + \operatorname{Arg} w \geq 2\pi \end{cases}. \quad (25)$$

### 3. SEARCH MORE PROPERTIES

**Proposition 3.33.** If  $a = \alpha + \beta i$  and  $z = re^{\theta i}$ , then

$$z^a = e^{\alpha \ln r - \beta(\theta + 2\pi k)} e^{\beta \ln r + \alpha(\theta + 2\pi k)}, \quad (26)$$

$$|z^a| = e^{\alpha \ln |z| - \beta(\arg z + 2\pi k)}, \quad \arg(z^a) = \beta \ln |z| + \alpha(\arg z + 2\pi k) \quad (27)$$

**Proposition 3.34.** Let  $z, w \in \mathbb{C}$ . Then,

$$1. (e^b)^a = e^{a(b + 2\pi k i)}$$

## 4 Derivatives

**Definition 4.1.** Let  $f : \Omega \subseteq \mathbb{C} \longrightarrow \mathbb{C}$  be a function and  $z_0 \in \mathbb{C}$  a point. We define the *derivative of  $f$  at  $z_0$*  as

$$f'(z_0) := \lim_{z \rightarrow z_0} \frac{f(z) - f(z_0)}{z - z_0} = \lim_{h \rightarrow 0} \frac{f(z_0 + h) - f(z_0)}{h} \quad (28)$$

in case the limit exists. If  $f$  has derivative, we say  $f$  is  $\mathbb{C}$ -derivable at  $z_0$ .

**Proposition 4.1.** Let  $f : \Omega \subseteq \mathbb{C} \longrightarrow \mathbb{C}$  be a function and  $z_0 \in \mathbb{C}$  a point. If  $f$  is derivable at  $z_0$ , then it is continuous at  $z_0$ .

**Theorem 4.2.** Let  $f, g : \Omega \subseteq \mathbb{C} \longrightarrow \mathbb{C}$  be two functions and  $z_0 \in \Omega$  a point. Then, the following statements are true.

1. If  $f$  is constant at  $\Omega$ , then  $f$  is derivable at  $z_0$  and  $f'(z_0) = 0$ .

2. If  $f(z) = z$  in every point of  $\Omega$ , then  $f$  is derivable at  $z_0$  and  $f'(z_0) = 1$ .

3. If  $f, g$  are derivable at  $z_0$  and  $\alpha, \beta \in \mathbb{C}$ , then  $(\alpha f + \beta g)'(z_0) = \alpha f'(z_0) + \beta g'(z_0)$ .

4. If  $f, g$  are derivable at  $z_0$ , then  $fg$  is derivable at  $z_0$  and

$$(fg)'(z_0) = f'(z_0)g(z_0) + f(z_0)g'(z_0). \quad (29)$$

5. If  $f, g$  are derivable at  $z_0$  and  $g(z_0) \neq 0$ , then  $f/g$  is derivable at  $z_0$  and

$$\left(\frac{f}{g}\right)'(z_0) = \frac{f'(z_0)g(z_0) - f(z_0)g'(z_0)}{g(z_0)^2}. \quad (30)$$

**Theorem 4.3.** Let  $f : \Omega_1 \subseteq \mathbb{C} \rightarrow \mathbb{C}$  be a derivable function at a point  $z_0 \in \mathbb{C}$  and  $g : \Omega_2 \subseteq \mathbb{C} \rightarrow \mathbb{C}$  be another derivable function at a point  $f(z_0) \in \Omega_2$ . Then,  $g \circ f$  is derivable at  $z_0$  and

$$(g \circ f)'(z_0) = g'(f(z_0))f'(z_0). \quad (31)$$

**Theorem 4.4.** Let  $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$  a function of class  $C^1(\Omega)$  with  $\Omega$  an open set, injective, and derivable at every point of  $\Omega$  with non-zero derivative. Then,

1.  $\Omega' = f(\Omega)$  is an open subset of  $\mathbb{C}$ .
2. The inverse function  $f^{-1}$  exist, it is well defined and it is derivable at  $\Omega'$ .
3. If  $z \in \Omega$  and  $z' = f(z)$ , then

$$(f^{-1})'(z') = \frac{1}{f'(z)}. \quad (32)$$

**Proposition 4.5.** A determination of  $\ln z$  with  $z \in \mathbb{C}$  is continuous except in a semiline.

**Theorem 4.6.** Let  $\Omega \subseteq \mathbb{C}$  be an open set and  $\phi \in C(\Omega)$ , such that  $e^{\phi(z)} = z$  for all  $z \in \Omega$ . Then, we have  $\phi \in H(\Omega)$  and

$$\phi'(z) = \frac{1}{z}, \forall z \in \Omega. \quad (33)$$

**Proposition 4.7.** A determination of  $\ln z$  with  $z \in \mathbb{C}$  is holomorphic except in a semiline.

**Proposition 4.8.** Let  $I = [\theta, \theta + 2\pi)$  a determination of the logarithm,  $\ln_I z$ . Then,  $\ln_I z$  is holomorphic except in the semiline  $L_\theta = \{re^{\theta i} \in \mathbb{C} \mid r \geq 0\}$ .

**Theorem 4.9.** Let  $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$  be an analytic function in  $\Omega$ . Then,  $f$  is holomorphic in  $\Omega$ . In particular, given a point  $z_0 \in \mathbb{C}$ ,  $f'(z_0) = a_1$  where  $a_1$  is the first coefficient of the power series that represents  $f$  in a neighborhood of  $z_0$ .

**Proposition 4.10.** Let  $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$  a function of class  $C^1(\Omega)$ . Then, for all  $z_0 \in \Omega$

$$f(z_0 + h) = f(z_0) + \left(\frac{\partial f}{\partial z}\right)_{z_0} h + \left(\frac{\partial f}{\partial \bar{z}}\right)_{z_0} \bar{h} + o(|h|^2). \quad (34)$$

## 5 Line integrals

**Definition 5.1.** Let  $I = [a, b] \subseteq \mathbb{R}$  be a closed interval. We define a *curve* as an application of the form

$$\begin{aligned} \gamma : I &\rightarrow \mathbb{C} \\ t &\mapsto \gamma_1(t) + i\gamma_2(t). \end{aligned} \quad (35)$$

**Theorem 5.1.** Let  $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$  be an holomorphic function of class  $C^1(\Omega)$  with  $\Omega$  an open set and  $\phi : I \rightarrow \Omega$  a basic curve. Then,  $\psi = f \circ \phi$  is a basic curve (hence a derivable curve) and its real derivative is

$$\psi'(t) = f'(\phi(t))\phi'(t). \quad (36)$$

## 6 Fourier transform

**Definition 6.1.** Let  $f \in L^1(\mathbb{R})$  be a function and  $\xi \in \mathbb{R}$  a number. We define the *Fourier transform* of  $f$  at the point  $\xi$  as

$$\hat{f}(\xi) := \int_{\mathbb{R}} f(x)e^{-i\xi x} dx. \quad (37)$$

**Proposition 6.1.** Let  $f \in L^1(\mathbb{R})$  be a function. Then, the application

$$\begin{aligned} \mathcal{F}\{f\} : \mathbb{R} &\rightarrow \mathbb{C} \\ \xi &\mapsto \hat{f}(\xi) \end{aligned} \quad (38)$$

is a well defined application.

**Theorem 6.2.** Let  $f \in L^1(\mathbb{R})$  be a function. Then, the following statements are true.

1. The Fourier transform of  $f$  satisfies

$$\mathcal{F}\{f\} \in L^\infty(\mathbb{R}), \quad \|\mathcal{F}\{f\}\|_\infty \leq \frac{1}{\sqrt{2\pi}} \|f\|_1. \quad (39)$$

2.  $\mathcal{F}\{f\}$  is  $\mathbb{C}$  linear, that is, for all  $\alpha, \beta \in \mathbb{C}$  and  $f, g \in L^1(\mathbb{R})$ ,

$$\mathcal{F}\{\alpha f + \beta g\} = \alpha \mathcal{F}\{f\} + \beta \mathcal{F}\{g\}. \quad (40)$$

3. For all  $\xi \in \mathbb{R}$ ,

$$\hat{f}(\xi) = \overline{\hat{f}(-\xi)}. \quad (41)$$

4. For all  $\xi \in \mathbb{R}$ ,

$$\hat{f}(\lambda \xi) = \frac{1}{\lambda} \hat{f}\left(\frac{\xi}{\lambda}\right). \quad (42)$$

5. For all  $a \in \mathbb{R}$ ,

$$\hat{f}(\xi - a) = e^{-ia\xi} \hat{f}(\xi). \quad (43)$$

6. If  $\{f_n\}_{n \in \mathbb{N}} \subseteq L^1(\mathbb{R})$ ,  $f \in L^1(\mathbb{R})$  and  $f_n \rightarrow f$  in  $L^1(\mathbb{R})$  when  $n \rightarrow \infty$ , then  $\mathcal{F}\{f_n\} \rightarrow \mathcal{F}\{f\}$  uniformly in  $\mathbb{R}$ .

7. The Fourier transform  $\mathcal{F}\{f\}$  is a continuous function in  $\mathbb{R}$ ,  $\mathcal{F}\{f\} \in C(\mathbb{R})$ .

**Proposition 6.3.** Let  $f \in L^1(\mathbb{R})$  be a function such that there exists its derivative  $f' \in L^1(\mathbb{R})$  and  $\lim_{|x| \rightarrow \infty} |f(x)| = 0$ . Then,

$$\hat{f}'(\xi) = i\xi \hat{f}(\xi). \quad (44)$$

**Theorem 6.4.** Let  $f \in L^1(\mathbb{R})$  be a function. Then, there exists a sequence of functions  $\phi_n \in \mathcal{D}(\mathbb{R})$  such that

$$\lim_{n \rightarrow \infty} \int_{\mathbb{R}} |f - \phi_n| dx = 0, \quad (45)$$

that is, we have convergence of  $\phi_n$  to  $f$  with norm  $\|\cdot\|_1$ .

**Proposition 6.5.** Let  $f \in L^1(\mathbb{R})$  be a function. Then,  $\hat{f} \in C(\mathbb{R})$ .

**Proposition 6.6.** Let  $f \in L^1(\mathbb{R})$  be a function. Then,  $|\hat{f}(\xi)| \leq \|f\|_1$ .

**Theorem 6.7.** Let  $f \in L^1(\mathbb{R})$  be a function. Then,

$$\lim_{|x| \rightarrow \infty} \hat{f}(x) = 0. \quad (46)$$

**Theorem 6.8.** The application Fourier transform goes from  $L^1(\mathbb{R})$  to  $C_0(\mathbb{R})$ , that is,  $\mathcal{F}\{f\} : L^1(\mathbb{R}) \rightarrow C_0(\mathbb{R})$ .

**Proposition 6.9.** Let  $f, g \in S(\mathbb{R})$  be two functions,  $\lambda \in \mathbb{C}$  a number, and  $P : \mathbb{R} \rightarrow \mathbb{C}$  a polynomial of complex coefficients. Then,

1.  $f + g \in S(\mathbb{R})$ .
2.  $\lambda f \in S(\mathbb{R})$ .
3.  $fg \in S(\mathbb{R})$ .
4.  $Pf \in S(\mathbb{R})$ .

**Theorem 6.10.** Let  $I, J \subseteq \mathbb{R}$  be two intervals with  $I$  compact and  $J$  open. Let  $f : I \times J \rightarrow \mathbb{R}$  be a function such that

1.  $f(\cdot, \lambda)$  is integrable in  $I$  for all  $\lambda \in J$ ,
2.  $f(x, \cdot)$  is derivable in  $J$  for all  $x \in I$ .

If  $\partial_\lambda f$  is continuous in  $I \times J$ , then

1.  $\partial_\lambda f(\cdot, \lambda)$  is integrable for all  $\lambda \in J$ .

2.  $F(\lambda) = \int_I f(x, \lambda) dx$  is derivable with continuous derivative in  $J$  for all  $\lambda \in J$  and it satisfies the rule of derivation over the integral sign.

$$F'(\lambda) = \frac{d}{d\lambda} \int_I f(x, \lambda_0) dx = \int_I \frac{\partial f}{\partial \lambda}(x, \lambda_0) dx, \forall \lambda_0 \in J \quad (47)$$