Fourier Inversion for L^1 Functions

Aryaman Maithani

Department of Mathematics IIT Bombay

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Overview

Recap

2 Notations and Setup

- 3 Proof of the Main Theorem
- 4 The Stronger Theorem

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② Using DCT, we let $t \rightarrow 0$ in the above to conclude that

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We will actually prove the result for a broader class of approximate identities.

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Note that the above Leb(f) is actually a superset of the Leb(f) we defined it in class. So, we shall prove a stronger result.

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It is now clear that proving the Main Theorem will show that (\star) holds for $x \in \text{Leb}(f)$.



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$$\int_{B(x,r)} 1 = V_n r^n$$

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Note that for all t>0, we have $\int_{\mathbb{R}^n} \varphi_t = \int_{\mathbb{R}^n} \varphi = \int_{\mathbb{R}^n} |\varphi| = 1$.

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$$\begin{aligned} |(f * \varphi_t)(x) - f(x)| &= \left| \int_{\mathbb{R}^n} f(x - u) \varphi_t(u) \, \mathrm{d}u - f(x) \right| \\ &= \left| \int_{\mathbb{R}^n} f(x - u) \varphi_t(u) \, \mathrm{d}u - f(x) \int_{\mathbb{R}^n} \varphi_t(u) \, \mathrm{d}u \right| \\ &= \left| \int_{\mathbb{R}^n} [f(x - u) - f(x)] \varphi_t(u) \, \mathrm{d}u \right| \\ &\leq \left| \int_{|u| < \delta} [f(x - u) - f(x)] \varphi_t(u) \, \mathrm{d}u \right| \rightsquigarrow I_1(t) \\ &+ \left| \int_{|u| > \delta} [f(x - u) - f(x)] \varphi_t(u) \, \mathrm{d}u \right| \rightsquigarrow I_2(t) \end{aligned}$$

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Hence, there exists A > 0 such that $r^n \psi_0(r) \leq A$ for $r \in (0, \infty)$.

Using this, we first show that $l_2(t) \xrightarrow{t \to 0} 0$.

 $I_2(t)$

$$I_2(t) = \left| \int_{|u| \ge \delta} [f(x-u) - f(x)] \varphi_t(u) du \right|$$

$$I_2(t) \leq \int_{|u| > \delta} |f(x - u)| \varphi_t(u) du + |f(x)| \int_{|u| > \delta} \varphi_t(u) du.$$

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We see that the first term is at most $||f||_1 ||\chi_\delta \varphi_t||_\infty$. Since φ is radially decreasing, we see that

$$\|\chi_{\delta}\varphi_t\|_{\infty} = \sup_{\|u\| \ge \delta} t^{-n}\varphi(u/t) = \delta^{-n}(\delta/t)^n\psi_0(\delta/t) \to 0,$$

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With these notations, we do some more calculations.

$$I_1(t) = \left| \int_{|u| < \delta} [f(x - u) - f(x)] \varphi_t(u) \, \mathrm{d}u \right|$$

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Integrate by parts

$$I_{1}(t) \leq \int_{|u|<\delta} |f(x-u) - f(x)| t^{-n} \varphi(u/t) du$$

$$= \int_{0}^{\delta} r^{n-1} g(r) t^{-n} \psi_{0}(r/t) dr$$

$$= G(r) t^{-n} \psi_{0}(r/t) \Big|_{0}^{\delta} - \int_{0}^{\delta} G(r) d(t^{-n} \psi_{0}(r/t))$$

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The green integral can be calculated exactly quite simply.

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This completes the proof.

The Stronger Theorem

Recap

2 Notations and Setup

- Proof of the Main Theorem
- 4 The Stronger Theorem

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Theorem (General Theorem)

Suppose $\varphi \in L^1(\mathbb{R}^n)$. Let $\psi(y) = \operatorname{ess\,sup} \varphi(z)$ and for t > 0, let $\|z\| \ge \|y\|$ $\varphi_t(y) = t^{-n}\varphi(y/t)$. If $\psi \in L^1(\mathbb{R}^n)$ and $f \in L^p(\mathbb{R}^n)$, $1 \le p \le \infty$,

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. Let $\psi(y) = \operatorname{ess\,sup} \varphi(z)$ and for $t > 0$, let $\varphi_t(y) = t^{-n}\varphi(y/t)$. If $\psi \in L^1(\mathbb{R}^n)$ and $f \in L^p(\mathbb{R}^n)$, $1 \le p \le \infty$, then $\lim_{t \to 0} (f * \varphi_t)(x) = f(x) \int_{\mathbb{R}^n} \varphi(t) \, \mathrm{d}t$

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Reference: Introduction to Fourier Analysis on Euclidean Spaces by Stein and Weiss