Homework 5

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Exercise 1.

Proof. First, we claim $f_b \in L^1(\mathbb{R}^n)$, and $f_s \in L^r(\mathbb{R}^n)$ -

$$\int |f_b| = \int |f_b|^p |f_b|^{1-p} \le C(p) ||f||_p^p < \infty$$

$$\int |f_s|^r = \int |f_s|^{r-p} |f_s|^p \le C(r,p) ||f||_p^p < \infty$$

Now, since $|Tf| \leq |Tf_b| + |Tf_s|$, we have $\{|Tf| > t\} \subseteq \{|Tf_b| > \frac{t}{2}\} \cup \{|Tf_s| > \frac{t}{2}\}$, so that -

$$\mu\{|Tf| > t\} \le \mu\{|Tf_b| > \frac{t}{2}\} + \mu\{|Tf_s| > \frac{t}{2}\} \le \frac{2A\|f\|_1}{t} \int |f_b| + \frac{2^r A^r \|f\|_r^r}{t^r} \int |f_s|^r$$

Now,

$$\int_0^\infty t^{q-1}t^{-1}\int_{|f|>t}|f|=\int_{\mathbb{R}^n}|f|\int_0^{|f|}t^{q-2}=\frac{1}{q-1}\int_{\mathbb{R}^n}|f||f|^{q-1}=\frac{\|f\|_q^q}{q-1}$$

since q > p > 1, and

$$\int_0^\infty t^{q-1}t^{-r} \int_{|f| \le t} |f|^r = \int_{\mathbb{R}^n} |f|^r \int_{|f|}^\infty t^{q-1-r} = \frac{1}{r-q} \int_{\mathbb{R}^n} |f|^r |f|^{q-r} = \frac{\|f\|_q^q}{r-q}$$

since q < r. Altogether,

$$||Tf||_q \le C||f||_q$$

Exercise 2.

Proof. (a)

$$\int_{\mathbb{R}^n \backslash B_{2r}(0)} |K(x) - K(x - z)| dx = \int_{\mathbb{R}^n \backslash B_{2r}(0)} \Big| \int_{x - z}^x DK(t) dt \Big| dx \le$$

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$$\int_{\mathbb{R}^n \setminus B_{2r}(0)} \int_{x-z}^x |DK(t)| dt \ dx \le \int_{\mathbb{R}^n \setminus B_{2r}(0)} B|x|^{-n-1} |x - (x-z)| dx =$$

$$B|z| \int_{\mathbb{R}^n \setminus B_{2r}(0)} |x|^{-n-1} dx = C(n)B$$

(b)
$$\int_{\mathbb{R}^n} \left(K(x) - K(x - x_{\xi}) \right) e^{-2\pi i x \xi} dx = \int_{\mathbb{R}^n} K(x) e^{-2\pi i x \xi} dx - \int_{\mathbb{R}^n} K(x - x_{\xi}) e^{-2\pi i x \xi} dx = \hat{K}(\xi) - \int_{\mathbb{R}^n} K(x) e^{-2\pi i (x + x_{\xi}) \xi} dx = \hat{K}(\xi) - e^{-i\pi} \int_{\mathbb{R}^n} K(x) e^{-2\pi i x \xi} dx = \hat{K}(\xi) + \hat{K}(\xi) = 2\hat{K}(\xi)$$

(c) Since K vanishes outside the annulus $B_R(0) \setminus B_{\epsilon}(0)$, we have

$$\left| \int_{B_{\frac{1}{|\xi|}}(0)} K(x) e^{-2\pi i x \xi} \left| dx \le \int_{B_{\frac{1}{|\xi|}}(0) \cap (B_R(0) \setminus B_{\epsilon}(0))} |K(x) e^{-2\pi i x \xi}| dx \le A \int_{B_{\frac{1}{|\xi|}}(0) \cap (B_R(0) \setminus B_{\epsilon}(0))} \frac{1}{|x|^n} = C(n) A \right|$$

$$\left| \int_{B_{\frac{1}{|\xi|}}(0)} K(x - x_{\xi}) e^{-2\pi i x \xi} \right| dx \le \int_{B_{\frac{1}{|\xi|} + x_{\xi}}(x_{\xi}) \cap (B_{R+x_{\xi}}(x_{\xi}) \setminus B_{\epsilon+x_{\xi}}(x_{\xi}))} |K(x) e^{-2\pi i (x + x_{\xi}) \xi} | dx = \int_{B_{\frac{1}{|\xi|} + x_{\xi}}(x_{\xi}) \cap (B_{R+x_{\xi}}(x_{\xi}) \setminus B_{\epsilon+x_{\xi}}(x_{\xi}))} |e^{-i\pi}| \cdot |K(x) e^{-2\pi i (x) \xi} | dx \le C(n) A$$

(e)
$$\left| \hat{K}(\xi) \right| = \left| \int_{\mathbb{R}^n} K(x) e^{-2\pi i x \xi} \, dx \right| = \left| \int_{B_R(0) \setminus B_{\epsilon}(0)} K(x) e^{-2\pi i x \xi} \, dx \right| \le \int_{B_R(0) \setminus B_{\epsilon}(0)} |K(x) e^{-2\pi i x \xi}| dx \le A \int_{B_R(0) \setminus B_{\epsilon}(0)} \frac{1}{|x|^n} \, dx = C(n)A$$

Exercise 3.

Proof. (a) (i)
$$|K\mathbf{1}_{B_r\setminus B_\epsilon}(x)| \le |K(x)| \le A|x|^{-n}$$
 (ii)

$$\int_{\mathbb{R}^n \setminus B_{2r}(0)} |K_{\epsilon,R}(x) - K_{\epsilon,R}(x-z)| dx \le \int_{\mathbb{R}^n \setminus B_{2r}(0)} |K_{\epsilon,R}(x)| + |K_{\epsilon,R}(x-z)| dx \le$$

$$\frac{2A}{|\epsilon|^n} \cdot \mu\{B_R(0)\} = C(n)A$$

(iii)
(b) $||K_{\epsilon,R} * f||_p^p = \int |K_{\epsilon,R}(x-y)f(y)|^p dy \le \frac{A}{|\epsilon|^{np}} \int_{B_{\pi}(0) \backslash B_{\pi}(0)} |f|^p \le C(n,p) ||f||_p^p$

(c) Since f is smooth and has compact support, by the Extreme Value Theorem, f achieves a minimum and a maximum on it's domain. Let m, M be the minimal, and mmaximal values of f, respectively. WLOG, suppose $R \geq 2a$. Then,

$$|(K_{\epsilon,R}*f)(x)| = \left| \int K_{\epsilon,R}(y)f(x-y)dy \right| = \left| \int_{|x| \ge 2a} K_{\epsilon,R}(y)f(x-y)dy + \int_{B_{2a}(0)} K_{\epsilon,R}(y)f(x-y)dy \right| \le$$

$$\left| \int_{|x| \ge 2a} K_{\epsilon,R}(y)f(x-y)dy \right| + \left| \int_{B_{2a}(0)} K_{\epsilon,R}(y)f(x-y)dy \right| \le$$

$$\int_{|x| \ge 2a} |K_{\epsilon,R}(y)f(x-y)|dy + \left| \int_{B_{2a}(0) \setminus B_{\epsilon}(0)} K(y)f(x-y)dy \right| \le$$

$$M\left(A \int_{|x| \ge 2a} \frac{1}{2^{n}|a|^{n}} + \left| \int_{B_{2a}(0) \setminus B_{\epsilon}(0)} K(y)dy \right| \right) = C(n)A \cdot M + 0 = C(n)A \cdot M$$

for every $\epsilon > 0$. Thus the integral is absolutetely convergent and the limit exists. Now, since $C_c^{\infty}(\mathbb{R}^n)$ is dense in $L^p(\mathbb{R}^n)$, we can approximate $g \in L^p(\mathbb{R}^n)$ with a sequence $C_c^{\infty}(\mathbb{R}^n) \ni g_j \to g$, with convergence in L^p . Thus

$$K * g = \lim_{\epsilon \to 0, R, j \to \infty} K_{\epsilon,R} * g_j$$

since convolution is a continuous operator.