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

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

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)} \left| \int_{0}^{1} DK d\gamma \right| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} \int_{0}^{1} \left| DK(t)(x - (1 - t)z) \cdot z \right| dt \ dx \le \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} \int_{0}^{1} \left| DK(t)(x - (1 - t)z) \cdot z \right| dt \ dx \le \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} \int_{0}^{1} \left| DK(t)(x - (1 - t)z) \cdot z \right| dt \ dx \le \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} \int_{0}^{1} \left| DK(t)(x - (1 - t)z) \cdot z \right| dt \ dx \le \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} \int_{0}^{1} \left| DK(t)(x - (1 - t)z) \cdot z \right| dt \ dx \le \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} \left| DK(t)(x - (1 - t)z) \cdot z \right| dt \ dx \le \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} \left| DK(t)(x - (1 - t)z) \cdot z \right| dt \ dx \le \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r}(0)} B|x|^{-n-1} |x - (x - z)| dx = \int_{\mathbb{R}^{n}\backslash B_{2r$$

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

(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) By the cancellation condition, we have

$$\begin{split} \Big| \int_{B_{\frac{1}{|\xi|}}(0)} K(x) e^{-2\pi i x \xi} \Big| &= \Big| \int_{B_{\frac{1}{|\xi|}}(0)} K(x) e^{-2\pi i x \xi} - \int_{B_{\frac{1}{|\xi|}}(0)} K(x) \Big| = \\ \Big| \int_{B_{\frac{1}{|\xi|}}(0)} K(x) (e^{-2\pi i x \xi} - 1) \Big| &\leq \int_{B_{\frac{1}{|\xi|}}(0)} |K(x)| \cdot |e^{-2\pi i x \xi} - 1| \leq 2\pi |\xi| |x| \int_{B_{\frac{1}{|\xi|}}(0)} |K(x)| \leq \\ & 2\pi |\xi| |x| A \int_{B_{\frac{1}{|\xi|}}(0)} |x|^{-n} = 2\pi |\xi| A \int_{B_{\frac{1}{|\xi|}}(0)} |x|^{-n+1} = C(n) A \end{split}$$

 $\left| \int_{B_{\frac{1}{|\xi|}}(0)} K(x - x_{\xi}) e^{-2\pi i x \xi} \right| = \left| e^{i\pi} \int_{B_{\frac{1}{|\xi|}}(0)} K(x - x_{\xi}) e^{-2\pi i x \xi} \right| = \left| \int_{B_{\frac{1}{|\xi|}}(0)} K(x - x_{\xi}) e^{-2\pi i (x - x_{\xi}) \xi} \right| = \left| \int_{B_{\frac{1}{|\xi|}}(x_{\xi})} K(x) e^{-2\pi i x \xi} \right|$

Since $|x_{\xi}| = \frac{1}{2|\xi|} < \frac{1}{|\xi|}$, we have that $B_r(0) \subseteq B_{\frac{1}{|\xi|}}(x_{\xi})$ for some $0 < r < \frac{1}{|\xi|}$. Thus, $|\int_{B_r(0)} K(x - x_{\xi})e^{-2\pi i x \xi}| \le |\int_{B_{\frac{1}{|\xi|}}(0)} K(x - x_{\xi})e^{-2\pi i x \xi}| \le C(n)A$. Now,

$$\left| \int_{B_{\frac{1}{|\xi|}}(x_{\xi})} K(x) e^{-2\pi i x \xi} \right| = \left| \int_{B_{\frac{1}{|\xi|}}(x_{\xi}) \backslash B_{r}(0)} K(x) e^{-2\pi i x \xi} + \int_{B_{r}(0)} K(x) e^{-2\pi i x \xi} \right| \le \left| \int_{B_{\frac{1}{|\xi|}}(x_{\xi}) \backslash B_{r}(0)} K(x) e^{-2\pi i x \xi} \right| + \left| \int_{B_{r}(0)} K(x) e^{-2\pi i x \xi} \right| \le C + C_{1}(n) A \le C(n) A$$

(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)
$$\int_{B_s(0)\backslash B_r(0)} K = \int_{B_s(0)} K - \int_{B_r(0)} K = 0 - 0 = 0$$

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

(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 maximal values of f, respectively. WLOG, suppose $R \ge a$. Then,

$$|(K_{\epsilon,R}*f)(x)| = \left| \int K_{\epsilon,R}(y)f(x-y)dy \right| = \left| \int_{|x| \ge a} K_{\epsilon,R}(y)f(x-y)dy + \int_{B_{a}(0)} K_{\epsilon,R}(y)f(x-y)dy \right| \le \left| \int_{|x| \ge a} K_{\epsilon,R}(y)f(x-y)dy \right| + \left| \int_{B_{a}(0)} K_{\epsilon,R}(y)f(x-y)dy \right| \le \int_{|x| \ge a} |K_{\epsilon,R}(y)f(x-y)|dy + \left| \int_{B_{a}(0) \setminus B_{\epsilon}(0)} K(y)f(x-y)dy \right| \le \left| M|\left(A \int_{\{|x| \ge a\} \cap B_{R}(0)} \frac{1}{|a|^{n}} + \left| \int_{B_{a}(0) \setminus B_{\epsilon}(0)} K(y)dy \right| \right) \le |M|\left(\mu\{B_{R}(0)\} \cdot \frac{A}{|a|^{n}} + 0\right) = C(n)A \cdot |M|$$

for every $\epsilon > 0$, and for every $R \ge a$. 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, by the dominated convergence theorem, we have

$$||K_{\epsilon,R} * g_j||_{L^p}^p = \int_{\mathbb{R}^n} |(K_{\epsilon,R} * g_j)(x)|^p = \int_{\mathbb{R}^n} \left| \int K_{\epsilon,R}(y)g_j(x-y)dy \right|^p \nearrow \int_{\mathbb{R}^n} \left| \int K_{\epsilon,R}(y)g(x-y)dy \right|^p \nearrow \int_{\mathbb{R}^n} \left| \int K(y)g(x-y)dy \right|^p = \int_{\mathbb{R}^n} |(K * g)(x)|^p = ||K * g||_{L^p}^p$$

as $\epsilon \to 0$, $R, j \to \infty$.