

Assignment 6: The Fourier Transform

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October 31, 2019

Contents

1	Problem 1	1
2	Problem 2	2
2.1	Part (a)	2
2.2	Part (b)	2
2.2.1	(i)	2
2.2.2	(ii)	3
3	Problem 3	3
3.1	Part a	3
3.1.1	Part (i)	3
3.1.2	Part (ii)	3
4	Problem 4	4
5	Problem 5	4
6	Problem 6	4

1 Problem 1

Assuming the hint, we have

$$\lim_{|\xi| \rightarrow \infty} \hat{f}(\xi) = \lim_{\xi' \rightarrow 0} \frac{1}{2} \int_{\mathbb{R}^n} (f(x) - f(x - \xi')) \exp(-2\pi i x \cdot \xi) \, dx$$

But as an immediate consequence, this yields

$$\begin{aligned}
|\hat{f}(\xi)| &= \left| \int_{\mathbb{R}^n} (f(x) - f(x - \xi')) \exp(-2\pi i x \cdot \xi) \, dx \right| \\
&\leq \int_{\mathbb{R}^n} |f(x) - f(x - \xi')| |\exp(-2\pi i x \cdot \xi)| \, dx \\
&\leq \int_{\mathbb{R}^n} |f(x) - f(x - \xi')| \, dx \\
&\rightarrow 0,
\end{aligned}$$

which follows from continuity in L^1 since $f(x - \xi') \rightarrow f(x)$ as $\xi' \rightarrow 0$.

It thus only remains to show that the hint holds, and that $\xi' \rightarrow 0$ as $\xi \rightarrow \infty$.

2 Problem 2

2.1 Part (a)

Assuming an interchange of integrals is justified, we have

$$\begin{aligned}
\widehat{(f * g)}(\xi) &:= \int \int f(x - y) g(y) \exp(-2\pi i x \cdot \xi) \, dy \, dx \\
&= \int \int f(x - y) g(y) \exp(-2\pi i x \cdot \xi) \, dx \, dy \\
&= \int \int f(t) \exp(-2\pi i (x - y) \cdot \xi) g(y) \exp(-2\pi i y \cdot \xi) \, dx \, dy \\
&\quad (t = x - y, \, dt = dx) \\
&= \int \int f(t) \exp(-2\pi i t \cdot \xi) g(y) \exp(-2\pi i y \cdot \xi) \, dt \, dy \\
&= \int f(t) \exp(-2\pi i t \cdot \xi) \left(\int g(y) \exp(-2\pi i y \cdot \xi) \, dy \right) \, dt \\
&= \int f(t) \exp(-2\pi i t \cdot \xi) \hat{g}(\xi) \, dt \\
&= \hat{g}(\xi) \int f(t) \exp(-2\pi i t \cdot \xi) \, dt \\
&= \hat{g}(\xi) \hat{f}(\xi).
\end{aligned}$$

2.2 Part (b)

We'll use the following lemma: if $\hat{f} = \hat{g}$, then $f = g$ almost everywhere.

2.2.1 (i)

By part 1, we have

$$\widehat{f * g} = \hat{f} \hat{g} = \hat{g} \hat{f} = \widehat{g * f},$$

and so by the lemma, $f * g = g * f$.

Similarly, we have

$$(\widehat{f * g}) * h = \widehat{f * g} \hat{h} = \hat{f} \hat{g} \hat{h} = \hat{f} \widehat{g * h} = f * (g * h).$$

2.2.2 (ii)

Suppose that there exists some $I \in L^1$ such that $f * I = f$. Then $\widehat{f * I} = \hat{f}$ by the lemma, so $\hat{f} \hat{I} = \hat{f}$ by the above result.

But this says that $\hat{f}(\xi) \hat{I}(\xi) = \hat{f}(\xi)$ almost everywhere, and thus $\hat{I}(\xi) = 1$ almost everywhere. Then $\lim_{|\xi| \rightarrow \infty} \hat{I}(\xi) \neq 0$, which by Problem 1 shows that I can not be in L^1 , a contradiction.

3 Problem 3

3.1 Part a

3.1.1 Part (i)

We have

$$\begin{aligned} \hat{g}(\xi) &:= \int g(x) \exp(-2\pi i x \cdot \xi) \, dx \\ &= \int f(x - y) \exp(-2\pi i x \cdot \xi) \, dx \\ &= \int f(x - y) \exp(-2\pi i(x - y) \cdot \xi) \exp(-2\pi i y \cdot \xi) \, dx \\ &= \exp(-2\pi i y \cdot \xi) \int f(x - y) \exp(-2\pi i(x - y) \cdot \xi) \, dx \\ &\quad (t = x - y, dt = dx) \\ &= \exp(-2\pi i y \cdot \xi) \int f(t) \exp(-2\pi i t \cdot \xi) \, dt \\ &= \exp(-2\pi i y \cdot \xi) \hat{f}(\xi). \end{aligned}$$

3.1.2 Part (ii)

We have

$$\begin{aligned} \hat{h}(\xi) &:= \int \exp(2\pi i x \cdot y) f(x) \exp(-2\pi i x \cdot \xi) \, dx \\ &= \exp(-2\pi i x \cdot y) \int f(x) \exp(-2\pi i x \cdot \xi) \, dx \\ &= \exp(-2\pi i x \cdot y) \hat{f}(\xi). \end{aligned}$$

4 Problem 4

5 Problem 5

6 Problem 6