Title

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Recall $\hat{f}(\xi) = \int_{\mathbb{D}} f(x)e^{2\pi ix \ cdot\xi} \ dx$. Define $\mathcal{F}_a = ??$.

Definition 1.1 (Decay).

 $f \in \mathcal{F}_a$ iff 1. f is holomorphic in the strip $S_a = \{z = x + iy \mid |y| < a\}$. 2. There exists an A > 0 such that $|f(x+iy)| \frac{A}{1+x^2}$.

Examples:

- $e^{-z^2} \in \mathcal{F}_a$ for all a• $\frac{1}{c^2 + z^2} \in \mathcal{F}_a$ for all a > c• $\frac{1}{\cosh(\pi z)} \in \mathcal{F}_a$ for $a < \frac{1}{2}$.

Lemma 1.1.

If $f \in \mathcal{F}_a$, then $f^{(n)}(z) \in \mathcal{F}_b$ for all b < a.

Theorem 1.2.

If $f \in \mathcal{F}_a$, then $|\widehat{f}(\xi)| \leq Be^{-2\pi b|\xi|}$ for some constants b, B.

Proof.

If $\xi = 0$,

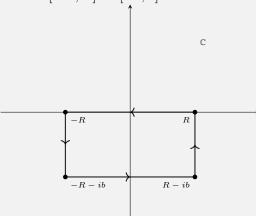
$$\left| \widehat{f}(\xi) \right| = \left| \int_{\mathbb{R}} f(x) e^{2\pi i x \cdot \xi} \right|$$

$$\leq \int_{\mathbb{R}} |f(x)| \ dx$$

$$\leq A \int_{\mathbb{R}} \frac{1}{1 + x^2} \ dx$$

$$= A\pi.$$

For $\xi > 0$, integrate over the box $[-R, R] \times i[-b, 0]$:



Define $g(z) = f(z)e^{-2\pi iz\cdot\xi}$. The integral over the rectangle is zero, since g is holomorphic, so we can equate

$$\int_{R}^{R-ib} f(z)e^{-2\pi iz\cdot\xi} \ dz = \int_{0}^{b} f(R-it)e^{-2\pi i(R-it)\cdot\xi}(-i) \ dt$$

We can use the estimate in \mathcal{F}_a to obtain

$$\int_0^b \dots \le \int_0^b \frac{A}{1 + R^2} e^{-2\pi s \xi} \ ds$$

$$\le O(R^{-2}).$$

Then

$$\int_{\mathbb{R}} f(x)e^{-2\pi ix\cdot\xi} d\xi = \int_{-\infty-ib}^{\infty-ib} \cdots dz$$

$$= \int_{\mathbb{R}} f(x-ib)e^{2\pi i(x-ib)\cdot\xi} dx$$

$$\leq \int_{\mathbb{R}} \frac{A}{1+x^2}e^{-2\pi b\xi} dx$$

$$= A\pi e^{-2\pi b\xi},$$

so we can take $B = A\pi$.

For $\xi > 0$, the same argument works with the rectangle above the axis.

Theorem 1.3.

If
$$f \in \mathcal{F}_a$$
, then $f(x) = \int \widehat{f}(\xi)e^{2\pi ix\cdot\xi} d\xi$.

Letting $L_1 = \{x - ib\} \text{ and } L_2 = \{x + ib\}$

$$\begin{split} I &= \int_{0}^{\infty} \hat{f} \cdots + \int_{-\infty}^{0} \hat{f} \cdots \\ &= \int_{0}^{\infty} e^{2\pi i x \cdot \xi} \left(\int_{L_{1}} f(z) + e^{-2\pi i z \cdot \xi} \ dz \right) d\xi + \int_{\infty}^{0} e^{2\pi i x \cdot \xi} \left(\int_{L_{1}} f(z) + e^{-2\pi i z \cdot \xi} \ dz \right) d\xi \\ &= \int_{L_{1}} \int_{0}^{\infty} e^{2\pi i x \xi - 2\pi i (s - ib) \xi} \ d\xi \ ds + \int_{L_{2}} f(z) \int_{-\infty}^{0} e^{2\pi i x \cdot \xi - 2\pi i (s + ib) \xi} \ d\xi ds \\ &= by \text{ absolute convergence, where } z = s - ib \\ &= \int_{L_{1}} f(z) \int_{0}^{\infty} e^{2\pi i (x - s + ib) \xi} \ d\xi \ ds + \int_{L_{2}} f(z) \int_{-\infty}^{0} e^{2\pi i (x - s + ib) \xi} \ d\xi \ ds \\ &= \int_{L_{1}} f(z) \frac{1}{2\pi i (x - i + ib)} \ ds + \int_{L_{2}} f(z) \frac{1}{2\pi i (x - s - ib)} \\ &= \frac{1}{2\pi i} \int \frac{f(z)}{z - x} \ dz \\ &= f(x). \end{split}$$

Noting that

$$\int_0^\infty e^{as} \ ds = \frac{1}{a} \quad \text{for } \Re(a) > 0.$$

Note the similar trick: for $\xi < 0$, move up, and $\xi > 0$ move down to form a rectangle. Use the fact that integration along the vertical edges is zero.