Assignment 6: The Fourier Transform

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1 Problem 1

Assuming the hint, we have

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

.

But as an immediate consequence, this yields

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

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

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

2 Problem 2

2.1 Part (a)

Assuming an interchange of integrals is justified, we have

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

It thus remains to show that this swap is justified.

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 $\lim_{|\xi|\to\infty} \hat{I}(\xi) \neq 0$, which by Problem 1 shows that I can not be in L^1, a contradiction.

3 Problem 3

3.1 (a)

3.1.1 (i)

Let $g(x) = f(x - y)$. We then 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 (ii)

Let $h(x) = \exp(2\pi ix\ cdoty) f(x)$. We then have

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

3.2 (b)

We'll use the fact that if $\langle \cdot,\ \cdot \rangle$ is an inner product on a vector space V and A is an invertible linear transformation, then for all $\mathbf{x}, \mathbf{y} \in V$ we have

$$\langle A\mathbf{x},\ \mathbf{y} \rangle = \left\langle \mathbf{x},\ A^{-T}\mathbf{y} \right\rangle$$

where A^{-T} denotes the transpose of the inverse of A.

4 Problem 4

5 Problem 5

6 Problem 6