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

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

$$\leq \int_{\mathbb{R}^n} |f(x) - f(x - \xi')| |\exp(-2\pi i x \cdot \xi)| \, dx$$

$$\leq \int_{\mathbb{R}^n} |f(x) - f(x - \xi')| \, dx$$

$$\to 0,$$

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

$$\widehat{(}f * g)(\xi) := \int \int f(x - y)g(y) \exp(-2\pi x \cdot \xi) \ dy \ dx$$

$$= ? \int \int f(x - y)g(y) \exp(-2\pi x \cdot \xi) \ dx \ dy$$

$$= \int \int f(t) \exp(-2\pi i(x - y) \cdot \xi)g(y) \exp(-2\pi iy \cdot \xi) \ dx \ dy$$

$$(t = x - y, \ dt = \ dx)$$

$$= \int \int f(t) \exp(-2\pi it \cdot \xi)g(y) \exp(-2\pi iy \cdot \xi) \ dt \ dy$$

$$= \int f(t) \exp(-2\pi it \cdot \xi) \left(\int g(y) \exp(-2\pi iy \cdot \xi) \ dy \right) \ dt$$

$$= \int f(t) \exp(-2\pi it \cdot \xi) \widehat{g}(\xi) \ dt$$

$$= \widehat{g}(\xi) \int f(t) \exp(-2\pi it \cdot \xi) \ dt$$

$$= \widehat{g}(\xi) \widehat{f}(\xi).$$

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

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

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

Similarly, we have

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

2.2.2 (ii)

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

3.1.1 Part (i)

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

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

3.1.2 Part (ii)

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

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

- 4 Problem 4
- 5 Problem 5
- 6 Problem 6