
MATH 118:
FOURIER ANALYSIS AND WAVELETS

Fall 2017



PROBLEM SET 7



Solutions by

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Question 1

Suppose you can only afford to evaluate 11 terms of either side of the Poisson Sum Formula

$$K(x, t) = \frac{1}{\sqrt{4\pi t}} \sum_{-\infty}^{\infty} e^{-\frac{(x-2\pi k)^2}{4t}} = \frac{1}{2\pi} \sum_{-\infty}^{\infty} e^{-tk^2} e^{ikx}.$$

- (a) Find δ such that the error in the right-hand side (truncated after 11 terms) is smaller than 10^{-14} for $t \geq \delta$ and $|x| \leq \pi$.

Let

$$\begin{aligned} \left| \frac{1}{2\pi} \sum_{|k|>5} e^{-tk^2} e^{ikx} \right| &\leq \frac{1}{2\pi} \sum_{|k|>5} e^{-tk^2} \\ &< \frac{1}{\pi} \sum_{k>5} e^{-6tk} \\ &= \frac{1}{\pi} \cdot \frac{e^{-36t}}{1 - e^{-6t}} \leq 10^{-14} \end{aligned}$$

$\therefore \forall t > 0$,

$$\left(\frac{e^{-36t}}{1 - e^{-6t}} \right)' = \frac{-36e^{-30t} + 30e^{-42t}}{(1 - e^{-6t})^2} < 0$$

and

$$\begin{aligned} \lim_{t \rightarrow 0^+} \frac{e^{-36t}}{1 - e^{-6t}} &= +\infty \\ \lim_{t \rightarrow +\infty} \frac{e^{-36t}}{1 - e^{-6t}} &= 0 \end{aligned}$$

we have when $t = 1$,

$$\pi \frac{e^{-36}}{1 - e^{-6}} < 10^{-14}$$

So choosing $\delta \geq 1$, and $t \geq \delta$ the error in the RHS is smaller than 10^{-14}

- (b) Find $\Delta > \delta$ such that $\sqrt{4\pi t}$ times the error in the left hand side (truncated after 11 terms) is smaller than 10^{-14} for $0 < t \leq \Delta$ and $|x| \leq \pi$.

Let

$$\begin{aligned} \left| \sum_{|k|>5} e^{-\frac{(x-2\pi k)^2}{4t}} \right| &\leq \sum_{k>5} e^{-\frac{(\pi-2\pi k)^2}{4t}} \\ &\leq e^{-\frac{\pi^2}{4t}} \sum_{|k|>5} e^{-\frac{(24\pi^2+24\pi)k}{t}} \\ &= 2e^{-\frac{\pi^2}{4t}} \cdot \frac{e^{-\frac{144(\pi^2+\pi)}{t}}}{1 - e^{-6\frac{4\pi^2+4\pi}{t}}} \\ &< 2 \frac{e^{-\frac{\pi^2}{4t} - \frac{144(\pi^2+\pi)}{t}}}{1 - e^{-24\frac{\pi^2+\pi}{t}}} \leq 10^{-14} \end{aligned}$$

Solution (cont.)

$\therefore \forall t > 0,$

$$\left(\frac{e^{-\frac{\pi^2}{4t} - \frac{144(\pi^2 + \pi)}{t}}}{1 - e^{-24\frac{\pi^2 + \pi}{t}}} \right)' > 0$$

and

$$\lim_{t \rightarrow 0+} \frac{e^{-\frac{\pi^2}{4t} - \frac{144(\pi^2 + \pi)}{t}}}{1 - e^{-24\frac{\pi^2 + \pi}{t}}} = 0$$

we have when $t = 1,$

$$\frac{e^{-\frac{\pi^2}{4t} - \frac{144(\pi^2 + \pi)}{t}}}{1 - e^{-24\frac{\pi^2 + \pi}{t}}} < 10^{-14}$$

So choosing $\Delta \leq 1$, and $0 < t \leq \Delta$ the error in the LHS times $\sqrt{4\pi t}$ is smaller than 10^{-14}

(c) Invent an efficient strategy for evaluating $K(x, t)$ accurately for any $t > 0$ and $|x| \leq \pi$.

Given tolerance $\epsilon > 0$, from (a) we have $\forall n \in \mathbb{N}, \exists \delta > 0$, s.t. $\forall t \geq \delta, |x| \leq \pi,$

$$\left| \frac{1}{2\pi} \sum_{|k| > n} e^{-tk^2} e^{ikx} \right| < \epsilon$$

From (b) we have $\exists \Delta > \delta$, s.t. $\forall 0 < t \leq \Delta$ and $|x| \leq \pi,$

$$\sqrt{4\pi t} \left| \sum_{|k| > n} e^{-\frac{(x-2\pi k)^2}{4t}} \right| < \epsilon$$

Therefore we can evaluate $K(x, t)$ accurately for any $t > 0$ and $|x| \leq \pi$

Question 2

(a) Use the Poisson Sum Formula to prove the Euler-Maclaurin summation formula

$$\sum_{n=0}^{\infty} f(n) = \frac{1}{2}f(0) + \int_0^{\infty} f(x)dx - \frac{1}{12}f'(0) + \frac{1}{720}f'''(0) - \dots$$

for a smooth function f . (**Hint:** extend f to be even.)

Extend f to be even

$$F(x) = \begin{cases} f(-x) & x < 0 \\ f(x) & x \geq 0 \end{cases}$$

\therefore

$$\sum_{k \in \mathbb{Z}} f(x + kT) = \frac{\sqrt{2\pi}}{T} \sum_{k=-\infty}^{\infty} \hat{f}\left(\frac{2\pi k}{T}\right) e^{\frac{2\pi i k x}{T}}$$

Solution (cont.)

\therefore let $x = 0$ and $T = 1$, we have

$$\sum_{n \in \mathbb{Z}} f(n) = \sqrt{2\pi} \sum_{k=-\infty}^{\infty} \hat{f}(2\pi k)$$

Suppose that $\forall n \in \mathbb{N}, f^{(n)}(x) \rightarrow 0 \quad (x \rightarrow \infty)$

\therefore

$$\sum_{n \in \mathbb{Z}} f(n) = 2 \sum_{n=1}^{\infty} f(n) + f(0)$$

\therefore

$$\begin{aligned} \sum_{n=0}^{\infty} f(n) &= \frac{1}{2}f(0) + \sqrt{\frac{\pi}{2}} \sum_{k=-\infty}^{\infty} \hat{f}(2\pi k) \\ &= \frac{1}{2}f(0) + \frac{1}{2} \sum_{k=-\infty}^{\infty} \int_{-\infty}^{\infty} f(x) e^{-2\pi i k x} dx \\ &= \frac{1}{2}f(0) + \frac{1}{2} \int_{-\infty}^{\infty} f(x) dx + \sum_{\substack{k=-\infty \\ k \neq 0}}^{\infty} \int_0^{\infty} f(x) \cos(2\pi i k x) dx \\ &= \frac{1}{2}f(0) + \frac{1}{2} \int_{-\infty}^{\infty} f(x) dx + \sum_{\substack{k=-\infty \\ k \neq 0}}^{\infty} \left[\frac{f(x) \sin(2\pi i k x)}{2\pi i k} \Big|_0^{\infty} - \int_0^{\infty} \frac{f'(x) \sin(2\pi i k x)}{2\pi i k} dx \right] \\ &= \frac{1}{2}f(0) + \frac{1}{2} \int_{-\infty}^{\infty} f(x) dx - \sum_{\substack{k=-\infty \\ k \neq 0}}^{\infty} \int_0^{\infty} \frac{f'(x) \sin(2\pi i k x)}{2\pi i k} dx \\ &= \frac{1}{2}f(0) + \frac{1}{2} \int_{-\infty}^{\infty} f(x) dx + \sum_{\substack{k=-\infty \\ k \neq 0}}^{\infty} \left[\frac{f'(x) \cos(2\pi i k x)}{(2\pi i k)^2} \Big|_0^{\infty} - \int_0^{\infty} \frac{f^{(2)}(x) \cos(2\pi i k x)}{(2\pi i k)^2} dx \right] \\ &= \frac{1}{2}f(0) + \frac{1}{2} \int_{-\infty}^{\infty} f(x) dx + \sum_{\substack{k=-\infty \\ k \neq 0}}^{\infty} \left[\frac{f'(0)}{(2\pi i k)^2} - \int_0^{\infty} \frac{f^{(2)}(x) \cos(2\pi i k x)}{(2\pi i k)^2} dx \right] \\ &= \frac{1}{2}f(0) + \frac{1}{2} \int_{-\infty}^{\infty} f(x) dx - \frac{2f'(0)}{4\pi^2} \cdot \frac{\pi^2}{6} - \sum_{\substack{k=-\infty \\ k \neq 0}}^{\infty} \int_0^{\infty} \frac{f^{(2)}(x) \cos(2\pi i k x)}{(2\pi i k)^2} dx \\ &= \frac{1}{2}f(0) + \frac{1}{2} \int_{-\infty}^{\infty} f(x) dx - \frac{1}{12}f'(0) - \sum_{\substack{k=-\infty \\ k \neq 0}}^{\infty} \int_0^{\infty} \frac{f^{(2)}(x) \cos(2\pi i k x)}{(2\pi i k)^2} dx \\ &= \frac{1}{2}f(0) + \frac{1}{2} \int_{-\infty}^{\infty} f(x) dx - \frac{1}{12}f'(0) + \frac{2f'''(0)}{(2\pi i)^4} \cdot \frac{\pi^4}{90} - \sum_{\substack{k=-\infty \\ k \neq 0}}^{\infty} \int_0^{\infty} \frac{f^{(4)}(x) \cos(2\pi i k x)}{(2\pi i k)^4} dx \\ &= \frac{1}{2}f(0) + \frac{1}{2} \int_{-\infty}^{\infty} f(x) dx - \frac{1}{12}f'(0) + \frac{1}{720}f'''(0) - \dots \end{aligned}$$

(b) Find formulas for the rest of the coefficients B_{2k} in

$$\sum_{n=0}^{\infty} f(n) = \frac{1}{2}f(0) + \int_0^{\infty} f(x) dx - \sum_{k=1}^{\infty} \frac{B_{2k}}{(2k)!} f^{(2k-1)}(0)$$

by applying the formula to a suitable test function like $f(x) = e^{-tx}$.

$$\begin{aligned}\sum_{n=0}^{\infty} e^{-tn} &= \frac{1}{2} + \int_0^{\infty} e^{-tx} dx - \sum_{k=1}^{\infty} \frac{B_{2k}}{(2k)!} (-t)^{2k-1} \\ \frac{1}{1-e^{-t}} &= \frac{1}{2} + \frac{1}{t} - \sum_{k=1}^{\infty} \frac{B_{2k}}{(2k)!} (-t)^{2k-1} \\ t &= \left[\frac{1}{2}t + 1 + \sum_{k=1}^{\infty} \frac{B_{2k}}{(2k)!} t^{2k} \right] \left(- \sum_{n=1}^{\infty} \frac{(-t)^n}{n!} \right)\end{aligned}$$

\therefore by comparing the power coefficients, we have

$$\begin{cases} 0 = 0 \\ 1 = 1 \\ 0 = \frac{1}{2} - \frac{1}{2} \\ 0 = \frac{B_2}{2} - \frac{1}{4} + \frac{1}{3} \\ 0 = \frac{1}{2} \cdot \frac{1}{(2k-1)!} - \sum_{i=0}^{k-1} \frac{B_{2i}}{(2i)!} \cdot \frac{1}{(2k-2i)!} \quad , k \in \mathbb{N}^+ \\ 0 = \frac{1}{2} \cdot \frac{1}{(2k)!} + \sum_{i=0}^k \frac{B_{2i}}{(2i)!} \cdot \frac{1}{(2k+1-2i)!} \quad , k \in \mathbb{N}^+ \end{cases}$$

here $B_0 = 1$

\therefore

$$\begin{cases} B_2 = \frac{1}{6} \\ B_4 = -\frac{1}{30} \\ B_6 = \frac{1}{42} \\ B_8 = -\frac{1}{30} \\ \vdots \end{cases}$$

Question 3

Fix $t > 0$ and let

$$G(x, t) = \frac{e^{-\frac{x^2}{4t}}}{\sqrt{4\pi t}}.$$

(a) Compute $\hat{G}(k, t)$.

$$\begin{aligned}
\hat{G}(k, t) &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} G(x, t) e^{-ikx} dx \\
&= \frac{1}{2\pi\sqrt{2t}} \int_{-\infty}^{\infty} e^{-\frac{x^2}{4t} - ikx} dx \\
&= \frac{1}{2\pi\sqrt{2t}} \int_{-\infty}^{\infty} e^{-\frac{1}{4t}(x+2itk)^2 - tk^2} dx \\
&\stackrel{z=\frac{x+2itk}{2\sqrt{t}}}{=} \frac{1}{\sqrt{2\pi}e^{tk^2}} \int_{-\infty}^{\infty} e^{-z^2} dz \\
&= \frac{1}{\sqrt{2\pi}} e^{-tk^2}
\end{aligned}$$

(b) Compute $\hat{G}(k, t)$ by a different method.

$$\begin{aligned}
\hat{G}(x, t) &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} G(x, t) e^{-ikx} dx \\
&= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} G(x, t) \sum_{n=0}^{\infty} \frac{(-ikx)^n}{n!} dx \\
&= \frac{1}{2\pi\sqrt{t}} \sum_{n=0}^{\infty} \frac{(-ik)^n}{n!} \int_{-\infty}^{\infty} x^n e^{-\frac{x^2}{4t}} dx \\
&= \frac{1}{2\pi\sqrt{t}} \sum_{m=0}^{\infty} \frac{(-ik)^{2m}}{(2m)!} \int_{-\infty}^{\infty} x^{2m} e^{-\frac{x^2}{4t}} dx \\
&= \frac{1}{2\pi\sqrt{t}} \sum_{m=0}^{\infty} \frac{(4t)^{\frac{2m+1}{2}} k^{2m}}{(2m)!} \int_{-\infty}^{\infty} z^{m+\frac{1}{2}} e^{-z} dz \\
&= \frac{1}{2\pi\sqrt{t}} \sum_{m=0}^{\infty} \frac{(4t)^{\frac{2m+1}{2}} k^{2m}}{(2m)!} \Gamma\left(m + \frac{1}{2}\right) \\
&= \frac{1}{2\pi\sqrt{t}} \sum_{m=0}^{\infty} \frac{(4t)^{\frac{2m+1}{2}} k^{2m}}{(2m)!} \frac{(2m-1)!}{2^{2m-1}(m-1)!} \sqrt{\pi} \\
&= \frac{1}{\sqrt{2\pi}} \sum_{m=0}^{\infty} \frac{(-tk^2)^m}{m!} \\
&= \frac{1}{\sqrt{2\pi}} e^{-tk^2}
\end{aligned}$$

(c) Show that

$$G_t = G_{xx}$$

for $t > 0$.

∴

$$\begin{aligned}\widehat{G}_t(k, t) &= -\frac{k^2}{\sqrt{2\pi}}e^{-tk^2} \\ \widehat{G}_{xx}(k, t) &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} G_{xx}(x, t)e^{-ikx} dx \\ &= (-ik)^2 \widehat{G}(k, t) \\ &= -\frac{k^2}{\sqrt{2\pi}}e^{-tk^2}\end{aligned}$$

∴

$$\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \widehat{G}_t(k, t) dk = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \widehat{G}_{xx}(k, t) dk$$

i.e.

$$G_t = G_{xx}$$

(d) Let $f \in L^2(\mathbb{R})$ be continuous and bounded. Show that

$$\int_{-\infty}^{\infty} G(x-y, t)f(y)dy \rightarrow f(x)$$

for every $x \in \mathbb{R}$ as $t \rightarrow 0$.

$$\int_{-\infty}^{\infty} G(x-y, t)f(y)dy \stackrel{z=\frac{x-y}{\sqrt{t}}}{=} \int_{-\infty}^{\infty} -\sqrt{t}G(\sqrt{t}z, t)f(x-\sqrt{t}z)dz$$

∴ f is bounded

∴ $\exists M > 0$, s.t. $\forall x \in \mathbb{R}$, $|f(x)| < M$

∴

$$\left| -\sqrt{t}G(\sqrt{t}z, t)f(x-\sqrt{t}z) \right| \leq \frac{M}{\sqrt{4\pi}}$$

∴ f is continuous

∴

$$\begin{aligned}\lim_{t \rightarrow 0} -\sqrt{t}G(\sqrt{t}z, t)f(x-\sqrt{t}z) &= \lim_{t \rightarrow 0} \frac{e^{-z^2}}{\sqrt{4\pi}}f(x-\sqrt{t}z) \\ &= \frac{e^{-z^2}}{\sqrt{4\pi}}f(x)\end{aligned}$$

∴ by Dominated Convergence Theorem, $\forall x \in \mathbb{R}$, as $t \rightarrow 0$,

$$\begin{aligned}\int_{-\infty}^{\infty} G(x-y, t)f(y)dy &\rightarrow \int_{-\infty}^{\infty} \frac{e^{-z^2}}{\sqrt{4\pi}}f(x)dz \\ &= f(x) \int_{-\infty}^{\infty} \frac{e^{-z^2}}{\sqrt{4\pi}}dz \\ &= f(x)\end{aligned}$$

(e) Solve the inhomogeneous initial-value problem

$$u_t = u_{xx} + \rho(x, t)$$

for $x \in \mathbb{R}$, $t > 0$, subject to the initial condition

$$u(x, 0) = 0.$$

\therefore

$$\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} (u_t - u_{xx} - \rho(x, t)) e^{-ikx} dx = \hat{u}_t(k, t) + k^2 \hat{u}(k, t) - \hat{\rho}(k, t) = 0$$

\therefore

$$\hat{u}_t(k, t) = -k^2 \hat{u}(k, t) + \hat{\rho}(k, t)$$

\therefore

$$\begin{aligned} \hat{u}(k, t) &= e^{-k^2 t} \left(\int_0^t \hat{\rho}(k, y) e^{k^2 y} dy + \hat{u}(k, 0) \right) \\ &= e^{-k^2 t} \int_0^t \hat{\rho}(k, y) e^{k^2 y} dy + e^{-k^2 t} \hat{u}(k, 0) \end{aligned}$$

\therefore

$$\begin{aligned} u(x, t) &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{u}(k, t) e^{ikx} dk \\ &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \left[e^{-k^2 t} \int_0^t \hat{\rho}(k, y) e^{k^2 y} dy \cdot e^{ikx} + e^{-k^2 t} \hat{u}(k, 0) e^{ikx} \right] dk \\ &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-k^2 t} \int_0^t \hat{\rho}(k, y) e^{k^2 y} dy \cdot e^{ikx} dk + e^{-k^2 t} u(x, 0) \\ &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \int_0^t \hat{\rho}(k, y) e^{k^2 y} e^{ikx - k^2 t} dy dk \end{aligned}$$

Question 4

- (a) Find $t > 0$ such that the Gaussian $G(x, t)$ from Question 3 is an eigenfunction of the Fourier transform.

Let

$$\hat{G}(k, t) = G(k, t)$$

i.e.

$$\frac{1}{\sqrt{2\pi}} e^{-tk^2} = \frac{e^{-\frac{k^2}{4t}}}{\sqrt{4\pi t}}$$

we have

$$\begin{cases} t = \frac{1}{4t} \\ \frac{1}{\sqrt{2\pi}} = \frac{1}{\sqrt{4\pi t}} \\ t > 0 \end{cases}$$

i.e.

$$t = \frac{1}{2}$$

(b) Let F be the $N \times N$ discrete Fourier transform matrix with elements

$$F_{jk} = \frac{1}{\sqrt{N}} e^{\frac{2\pi i j k}{N}}$$

for $0 \leq j, k \leq N-1$. Apply the Poisson Sum Formula to $G(x, t)$ and choose parameters x and T to find a formula for an eigenvector $g \in \mathbb{C}^N$ and eigenvalue $\lambda \in \mathbb{C}$ of F .

(**Hint:** write the index of summation $k = p + qN$ and the sum over k as a double sum over $p = 0$ to $N-1$ and $q \in \mathbb{Z}$.)

\therefore

$$\sum_{k=-\infty}^{\infty} G(x + kT, t) = \frac{\sqrt{2\pi}}{T} \sum_{k=-\infty}^{\infty} \hat{G}\left(\frac{2\pi k}{T}, t\right) e^{\frac{2\pi i k x}{T}}$$

\therefore

$$\sum_{k=-\infty}^{\infty} G(x + kT, t) = \frac{\sqrt{2\pi}}{T} \sum_{q=-\infty}^{\infty} \sum_{p=0}^{N-1} \hat{G}\left(\frac{2\pi(p + qN)}{T}, t\right) e^{\frac{2\pi i(p + qN)x}{T}}$$

let $t = \frac{1}{2}$,

$$\begin{aligned} \sum_{k=-\infty}^{\infty} \frac{e^{-\frac{[x+kT]^2}{2}}}{\sqrt{2\pi}} &= \frac{\sqrt{2\pi}}{T} \sum_{q=-\infty}^{\infty} \sum_{p=0}^{N-1} \frac{e^{-\frac{1}{2} \left[\frac{2\pi(p+qN)}{T} \right]^2}}{\sqrt{2\pi}} e^{\frac{2\pi i(p+qN)x}{T}} \\ &= \sum_{k=-\infty}^{\infty} \frac{e^{-\frac{1}{2} \left[\frac{2\pi(p+qN)}{T} \right]^2}}{T} e^{\frac{2\pi i(p+qN)x}{T}} \end{aligned}$$

Let $T = \sqrt{2\pi N}$ and $x = j\sqrt{\frac{2\pi}{N}}$ ($\forall j \in \mathbb{N}, 0 \leq j \leq N-1$),

$$\begin{aligned} \sum_{k=-\infty}^{\infty} \frac{e^{-\frac{\pi}{N} [j+(p+qN)N]^2}}{\sqrt{2\pi}} &= \sum_{q=-\infty}^{\infty} \sum_{p=0}^{N-1} \frac{e^{-\frac{1}{2} \left[\frac{2\pi(p+qN)}{\sqrt{2\pi N}} \right]^2}}{\sqrt{2\pi N}} e^{\frac{2\pi i(p+qN)j}{N}} \\ \sum_{q=-\infty}^{\infty} e^{-\frac{\pi}{N} (j+qN)^2} &= \sum_{p=0}^{N-1} \sum_{q=-\infty}^{\infty} e^{-\frac{\pi}{N} (p+qN)^2} \frac{e^{\frac{2\pi i j p}{N}}}{\sqrt{N}} \end{aligned} \quad (1)$$

Suppose that the eigenvector $g = \begin{pmatrix} g_0 & g_1 & \cdots & g_N \end{pmatrix}^T$, then (1) becomes $\forall j \in \mathbb{N}, 0 \leq j \leq N-1$,

$$g_j = \sum_{p=0}^{N-1} F_{jp} g_p$$

\therefore

$$\begin{aligned} g_p &= \sum_{q=-\infty}^{\infty} e^{-\frac{\pi}{N} (p+qN)^2} \\ \lambda &= 1 \end{aligned}$$