## Math 357 / Spring 2024 (C. Marx) - Final Exam (**problem-based portion**)

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## 1 Problems

## Problem 1

**Theorem 1.1** (Poisson Formula). For all Schwartz functions  $f \in \mathcal{S}(\mathbb{R}; \mathbb{C})$ ,

$$\sum_{n=-\infty}^{+\infty} f(n) = \sum_{n=-\infty}^{+\infty} \widehat{f}(n) . \tag{1}$$

(a)

**Lemma 1.2.** For all Schwartz functions  $g \in \mathcal{S}(\mathbb{R}; \mathbb{C})$ , the series

$$\sum_{n=0}^{\infty} g(n) \tag{2}$$

converges.

*Proof.* Let  $g \in \mathcal{S}(\mathbb{R}; \mathbb{C})$ . Pick  $C \in \mathbb{R}$  such that

$$|g(t)| \le \frac{C}{|t|^2}$$
, for all  $t \ne 0$ 

In particular, we have

$$|g(n)| \le \frac{C}{n^2}$$
, for all  $n \in \mathbb{N}$ 

 $\frac{C}{n^2}$  is a p-series with p=2>1, so it converges. By the comparison test (Abott Theorem 2.7.4), g(n) is absolutely summable. Therefore, the sum in (2) converges.

Remark 1.3. Lemma 1.2 immediately implies that both sides of (1) are summable. Let  $f \in \mathcal{S}(\mathbb{R}; \mathbb{C})$  and define

$$f^{(-)}: \mathbb{R} \to \mathbb{C}, \ f^{(-)}(t) = f(-t)$$

Note that  $f^{(-)} \in \mathcal{S}(\mathbb{R}; \mathbb{C})$ :

$$\left| t^m \cdot \frac{d^n f^{(-)}}{dt^n}(t) \right| = \left| t^m \cdot (-1)^n \frac{d^n f}{dt^n}(t) \right| < \infty$$

Thus, by Lemma 1.2, both of the series

$$\sum_{n=0}^{\infty} f(n), \ \sum_{n=1}^{\infty} f^{(-)}(n)$$

converge. Since

$$\sum_{n=-\infty}^{\infty} f(n) = \sum_{n=0}^{\infty} f(n) + \sum_{n=1}^{\infty} f^{(-)}(n)$$

we have the double sided series on the left side of (1) converges. For the right side, we note that  $f \in \mathcal{S}(\mathbb{R};\mathbb{C})$  implies  $\widehat{f} \in \mathcal{S}(\mathbb{R};\mathbb{C})$  (Fourier transform is a linear map on the class of Schwartz functions).

(b)

Lemma 1.4. Let

$$f_n: \mathbb{R} \to \mathbb{C}, \ f_n(t) = f(t+n), \quad \text{for all } t \in \mathbb{R}, n \in \mathbb{Z}$$
 (3)

and define the auxiliary function

$$g: \mathbb{R} \to \mathbb{C} , g(t) = \sum_{n=-\infty}^{+\infty} f_n(t) .$$
 (4)

Then,

- 1. The series of functions  $f_n$  in (4) converges uniformly to g on all compact subsets of  $\mathbb{R}$ .
- 2. g is a 1-periodic function whose Fourier coefficients are given by

$$\widehat{g}_n = \widehat{f}(n)$$
, for all  $n \in \mathbb{Z}$ . (5)

*Proof.* 1. Let  $K \subseteq \mathbb{R}$  be compact. We will to show that

$$\sum_{n=-\infty}^{\infty} \|f_n\|_{\infty;K} = \sum_{n=0}^{\infty} \|f_n\|_{\infty;K} + \sum_{n=1}^{\infty} \|f_{-n}\|_{\infty;K}$$
 (6)

converges. We first show the first term on the right-hand side is summable. Let  $t_0 = \min(K)$  by (EVT). Let  $N \in \mathbb{N}$  such that  $N > |t_0| + 1$  by (A). Since f is a Schwartz function, select  $C \in \mathbb{R}$  with

$$|f(t)| \le \frac{C}{|t|^2}$$
, for all  $t \ne 0$ 

If  $n \geq N$ ,

$$||f_n||_{\infty;K} = \sup_{t \in K} |f(t+n)|$$

$$\leq \sup_{t \in K} \frac{C}{|\underbrace{t+n}|^2}$$

$$= \sup_{t \in K} \frac{C}{(t+n)^2}$$

$$= \frac{C}{(t_0+n)^2}$$

$$< \frac{C}{(n-N+1)^2}$$

Thus, we have  $||f_n||_{\infty,K}$  for  $n \ge N$  is bounded by the terms of a convergent p series for p = 2 > 1. Thus,

$$\sum_{n=0}^{\infty} ||f_n||_{\infty;K} = \sum_{n=0}^{N-1} ||f_n||_{\infty;K} + \sum_{n=N}^{\infty} ||f_n||_{\infty;K}$$

converges.

In complete analogy, we can show the second series converges. Let  $t_0 = \max(K)$  by (EVT). Let  $N \in \mathbb{N}$  such that  $N > |t_0| + 1$  by (A). Since f is a Schwartz function, select  $C \in \mathbb{R}$  with

$$|f(t)| \le \frac{C}{|t|^2}$$
, for all  $t \ne 0$ 

If  $n \geq N$ ,

$$||f_{-n}||_{\infty;K} = \sup_{t \in K} |f(t-n)|$$

$$\leq \sup_{t \in K} \frac{C}{|\underbrace{t-n}|^2}$$

$$= \sup_{t \in K} \frac{C}{(n-t)^2}$$

$$= \frac{C}{(n-t_0)^2}$$

$$< \frac{C}{(n-N+1)^2}$$

Thus, we have  $||f_{-n}||_{\infty;K}$  for  $n \geq N$  is bounded by the terms of a convergent p series for p = 2 > 1. Thus,

$$\sum_{n=1}^{\infty} \|f_{n-}\|_{\infty;K} = \sum_{n=1}^{N-1} \|f_{n-}\|_{\infty;K} + \sum_{n=N}^{\infty} \|f_{-n}\|_{\infty;K}$$

converges. So, both terms of (6) converge. Therefore, the series

$$\sum_{n=-\infty}^{\infty} f_n$$

converges uniformly to q by the Weierstrass M-test.

## 2. 1-periodic:

For each  $t \in \mathbb{R}$ :

$$g(t+1) = \sum_{n=-\infty}^{\infty} f(t+1+n)$$
 (7)

$$= \sum_{n=1}^{\infty} f(t+1-n) + \sum_{n=0}^{\infty} f(t+1+n)$$
 (8)

$$= \sum_{n=0}^{\infty} f(t-n) + \sum_{n=1}^{\infty} f(t+n) \quad \text{(reindex)}$$
 (9)

$$=\sum_{n=-\infty}^{\infty}f(t+n)\tag{10}$$

$$= g(t) \tag{11}$$

We justify the reindexing of the infinite sum in (9) by:

$$\sum_{n=1}^{\infty} f(t+1-n) = \lim_{n \to \infty} \sum_{k=1}^{n} f(t+1-k)$$

$$= \lim_{n \to \infty} \sum_{j=0}^{n-1} f(t-j) \quad \text{(reindex: } j=k-1\text{)}$$

$$= \sum_{n=0}^{\infty} f(t-n)$$

and similarly for the second term of (9).

Recall the following theorem from analysis about interchanging limits and integrals:

**Theorem 1.5** (Abott Theorem 7.4.4). If the sequence of integrable functions  $f_n \to f$  uniformly on  $[a,b] \subseteq \mathbb{R}$ , then f is integrable with

$$\lim_{n \to \infty} \int_a^b f_n(x) \ dx = \int_a^b f(x) \ dx$$

We can easily extend this to exchanging series and integrals by the linearity of the integral:

$$\sum_{n=-\infty}^{\infty} \int_{a}^{b} f_{n}(x) dx = \lim_{N \to \infty} \sum_{n=0}^{N} \int_{a}^{b} f_{n}(x) dx + \lim_{N \to \infty} \sum_{n=1}^{N} \int_{a}^{b} f_{-n}(x) dx$$

$$= \lim_{N \to \infty} \int_{a}^{b} \left( \sum_{n=0}^{N} f_{n}(x) \right) dx + \lim_{N \to \infty} \int_{a}^{b} \left( \sum_{n=1}^{N} f_{-n}(x) \right) dx$$

$$= \int_{a}^{b} \left( \lim_{N \to \infty} \sum_{n=0}^{n} f_{n}(x) \right) dx + \int_{a}^{b} \left( \lim_{N \to \infty} \sum_{n=1}^{n} f_{-n}(x) \right) dx$$

$$= \int_{a}^{b} \sum_{n=0}^{\infty} f_{n}(x) dx + \int_{a}^{b} \sum_{n=1}^{\infty} f_{-n}(x) dx$$

$$= \int_{a}^{b} \sum_{n=-\infty}^{\infty} f_{n}(x) dx$$

where the swap is allowed when the series convergence is uniform.

Note that by Lemma 1.6, g is  $\mathcal{C}^{\infty}$ . In particular g is Riemann integrable, so the Fourier coefficients are well-defined. Using the uniform convergence of part 1, we apply Theorem 1.5 in (15) to compute the Fourier coefficients of g:

$$\hat{g}_n = \int_{-\frac{1}{2}}^{\frac{1}{2}} g(t) e^{-2\pi i n t} dt \tag{12}$$

$$= \int_{-\frac{1}{2}}^{\frac{1}{2}} \left( \sum_{k=-\infty}^{\infty} f(t+k) \right) e^{-2\pi i n t} dt$$
 (13)

$$= \int_{-\frac{1}{2}}^{\frac{1}{2}} \left( \sum_{k=-\infty}^{\infty} f(t+k) e^{-2\pi i n t} \right) dt$$
 (14)

$$= \sum_{k=-\infty}^{\infty} \left( \int_{-\frac{1}{2}}^{\frac{1}{2}} f(t+k) e^{-2\pi i n t} dt \right)$$
 (15)

$$= \sum_{k=-\infty}^{\infty} \int_{k-\frac{1}{2}}^{k+\frac{1}{2}} f(s) \ e^{-2\pi i n s} \cdot \underbrace{e^{2\pi i n k}}_{=1} \ ds \tag{16}$$

$$= \lim_{N \to \infty} \sum_{k=0}^{N} \int_{k-\frac{1}{2}}^{k+\frac{1}{2}} f(s) \ e^{-2\pi i n s} \ ds + \lim_{N \to \infty} \sum_{k=1}^{N} \int_{-k-\frac{1}{2}}^{-k+\frac{1}{2}} f(s) \ e^{-2\pi i n s} \ ds$$
 (17)

$$= \lim_{N \to \infty} \int_{-\frac{1}{2}}^{N + \frac{1}{2}} f(s) e^{-2\pi i n s} ds + \lim_{N \to \infty} \int_{-N - \frac{1}{2}}^{-\frac{1}{2}} f(s) e^{-2\pi i n s} ds$$
 (18)

$$= \int_{-\frac{1}{2}}^{\infty} f(s) e^{-2\pi i n s} ds + \int_{-\infty}^{-\frac{1}{2}} f(s) e^{-2\pi i n s} ds$$
 (19)

$$= \int_{-\infty}^{\infty} f(s) e^{-2\pi i n s} ds \tag{20}$$

$$=\widehat{f}(n) \tag{21}$$

where  $e^{2\pi ink} = 1$  in (16) since  $nk \in \mathbb{Z}$  and  $e^{2\pi ix} = 1 \iff x \in \mathbb{Z}$ .

(c)

**Lemma 1.6.** The function g defined by (4) is  $C^{\infty}$ .

*Proof.* We verify the hypotheses of Set 7, problem 3b:

- 1. We need that the series  $\sum_{n=-\infty}^{\infty} f_n(t)$  converges for at least one point  $x \in \mathbb{R}$ . This follows from the uniform convergence of Part 1.
- 2. We need that for all compact sets K, the series of k-th derivatives is infinity norm summable on K:

$$0 \le \sum_{n = -\infty}^{\infty} \|f_n^{(k)}\|_{\infty;K} < \infty \tag{22}$$

Since f is a Schwartz function, all of its derivatives are Schwartz functions (Set 7, problem 4a). By the chain rule,

$$f_n^{(k)}(t) = f^{(k)}(t+n)$$

So, for all  $k \in \mathbb{N}$ , (22) follows immediately from part 1 of Lemma 1.4.

Thus, the interchanging derivatives and series theorem implies that  $g \in \mathcal{C}^{\infty}$ .

(d) Proof of Theorem 1.1: By the Fourier series inversion property for  $C_1^2$  functions (Proposition 5.2.2 of [CM]), the Fourier series of g converges uniformly to g. So for all  $t \in \mathbb{R}$ ,

$$\sum_{n=-\infty}^{\infty} f(t+n) = g(t)$$

$$= \sum_{n=-\infty}^{\infty} \hat{g}_n \ e^{2\pi i n t}$$

$$= \sum_{n=-\infty}^{\infty} \hat{f}(n) \ e^{-2\pi i n t}$$

The desired equality of (1) follows from the t = 0 case.

Problem 2

**Proposition 1.1.** For each Schwartz function  $f \in \mathcal{S}(\mathbb{R}; \mathbb{C})$ ,

$$\sup_{t \in \mathbb{R}} |f(t)| \le C \max\{\|f\|_{\mathcal{L}^2}, \|f'\|_{\mathcal{L}^2}\}. \tag{23}$$

for some constant C > 0.

*Proof.* First note that for all  $a, b \in \mathbb{R}$ ,

$$(a+b)^2 \le 4\max\{a,b\}^2 = 4\max\{a^2,b^2\}$$
(24)

Without loss of generality, assume  $a \ge b$ :

$$(a+b)^2 = a^2 + 2ab + b^2 \le a^2 + 2a \cdot a + a^2 = 4a^2$$

If  $b \ge a$ , we get the other bound.

Fix a  $t \in \mathbb{R}$ . By the Fourier Transform inversion property, we can write

$$f(t) = \int_{-\infty}^{\infty} \widehat{f}(\nu) \ e^{2\pi i \nu t} \ d\nu \tag{25}$$

$$= \int_{-\infty}^{\infty} \underbrace{\frac{1}{1+|\nu|}}_{=1/1+|\nu|} \cdot (1+|\nu|) \widehat{f}(\nu) e^{2\pi i \nu t} d\nu$$
 (26)

$$= \left\langle \frac{1}{1+|\nu|}, (1+|\nu|) \cdot \widehat{f}(\nu) e^{2\pi i \nu t} \right\rangle_{\mathcal{L}^2}$$
(27)

where we can take the  $\mathcal{L}^2$  inner product of the Schwartz function  $(1 + |\nu|) \cdot \widehat{f}(\nu) e^{2\pi i \nu t}$  and the square integrable function  $\frac{1}{1+|\nu|}$ :

$$\left\| \frac{1}{1+|\nu|} \right\|_{\mathcal{L}^2}^2 = \int_{-\infty}^{\infty} \left| \frac{1}{1+|\nu|} \right|^2 d\nu \tag{28}$$

$$= \int_{-\infty}^{\infty} \frac{1}{(1+|\nu|)^2} d\nu \tag{29}$$

$$=2\int_0^\infty \frac{1}{(1+\nu)^2} \ d\nu \tag{30}$$

$$=2\lim_{R\to\infty}\left(\frac{-1}{1+\nu}\Big|_0^R\right) \tag{31}$$

$$=2\tag{32}$$

where (29) uses the even symmetry of the integrand to remove the absolute value. Applying the Cauchy Schwarz inequality to the inner product in (27), we have

$$\left| \left\langle \frac{1}{1+|\nu|}, (1+|\nu|) \cdot \widehat{f}(\nu) \ e^{2\pi i \nu t} \right\rangle_{\mathcal{L}^{2}} \right| \leq \left\| \frac{1}{1+|\nu|} \right\|_{\mathcal{L}^{2}} \cdot \left\| (1+|\nu|) \cdot \widehat{f}(\nu) \ e^{2\pi i \nu t} \right\|_{\mathcal{L}^{2}}$$

We compute the second norm factor:

$$\begin{aligned} \left\| (1+|\nu|) \cdot \widehat{f}(\nu) \ e^{2\pi i \nu t} \right\|_{\mathcal{L}^{2}}^{2} &= \int_{-\infty}^{\infty} \left| \underbrace{(1+|\nu|)}_{>0} \cdot \widehat{f}(\nu) \ e^{2\pi i \nu t} \right|^{2} d\nu \\ &= \int_{-\infty}^{\infty} \underbrace{(1+|\nu|)^{2}}_{\leq 4 \max\{1,|\nu|^{2}\}} \cdot \left| \widehat{f}(\nu) \right|^{2} \cdot \underbrace{\left| e^{2\pi i \nu t} \right|^{2}}_{=1} d\nu \\ &\leq 4 \max \left\{ \int_{-\infty}^{\infty} \left| \widehat{f}(\nu) \right|^{2} d\nu, \int_{-\infty}^{\infty} \left| \nu \cdot \widehat{f}(\nu) \right|^{2} d\nu, \right\} \end{aligned}$$
(24)

The first argument of the max is handled with Plancherel's identity for the Fourier Transform:

$$\int_{-\infty}^{\infty} \left| \widehat{f}(\nu) \right|^2 d\nu = \int_{-\infty}^{\infty} |f(t)|^2 dt = ||f||_{\mathcal{L}^2}^2$$

For the second term, we must first apply the Fourier Differentiation Mantra:

$$\int_{-\infty}^{\infty} \underbrace{\left| \nu \cdot \widehat{f}(\nu) \right|}_{=\left|\frac{\widehat{f}'(\nu)}{2\pi i}\right|}^{2} d\nu = \frac{1}{2\pi} \int_{-\infty}^{\infty} \left| \widehat{f}'(\nu) \right|^{2} d\nu = \frac{1}{2\pi} \|f'\|_{\mathcal{L}^{2}}^{2}$$

where the second equality is Plancherel's identity for f'. We have shown

$$|f(t)|^2 \le 8 \max \left\{ ||f||_{\mathcal{L}^2}^2, \frac{1}{2\pi} ||f'||_{\mathcal{L}^2}^2 \right\}$$

Since  $\sqrt{\ }$  is monotonic, taking  $C=\sqrt{8}$  gives the desired relation (23).