The Fourier transform of spherical surface measure and radial functions

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1 Notation

For a topological space X, we denote by \mathscr{B}_X the Borel σ -algebra of X. Let ρ_d be the Euclidean metric on \mathbb{R}^d and let m_d be Lebesgue measure on \mathbb{R}^d .

2 Polar coordinates

Let $X=(0,\infty)$, which is a metric space with the metric inherited from \mathbb{R} . Define $\mu:\mathcal{B}_X\to[0,\infty]$ by

$$d\mu(r) = r^{d-1}dm_1(r).$$

Let S^{d-1} be the unit sphere in \mathbb{R}^d . Define $S: \mathscr{P}(S^{d-1}) \to \mathscr{P}(\mathbb{R}^d)$ by

$$S(E) = \left\{ x \in \mathbb{R}^d : \frac{x}{|x|} \in E, 0 < |x| < 1 \right\}.$$

Namely, S(E) is the sector subtended by the set E. S^{d-1} is a metric space with the metric inherited from \mathbb{R}^d , and if E is an open set in (S^{d-1}, ρ_d) , then S(E) is an open set in \mathbb{R}^d . For $E_{\alpha} \in \mathscr{P}(S^{d-1})$,

$$S\left(\bigcup E_{\alpha}\right) = \bigcup S(E_{\alpha}), \qquad S\left(\bigcap E_{\alpha}\right) = \bigcap S(E_{\alpha}),$$

and for $E, F \in \mathscr{P}(S^{d-1})$,

$$S(E \setminus F) = S(E) \setminus S(F).$$

Lemma 1.

$$S(\mathscr{B}_{S^{d-1}}) \subset \mathscr{B}_{\mathbb{R}^d}$$
.

We define $\sigma_{d-1}: \mathscr{B}_{S^{d-1}} \to [0, \infty)$ by

$$\sigma_{d-1}(E) = d \cdot m_d(S(E)), \qquad E \in \mathscr{B}_{S^{d-1}}.$$

For $f: \mathbb{R}^d \to \mathbb{C}$ and $\gamma \in S^{d-1}$, define $f^{\gamma}: (0, \infty) \to \mathbb{C}$ by

$$f^{\gamma}(r) = f(r\gamma), \qquad r \in (0, \infty).$$

The following is proved in Stein and Shakarchi.¹

Theorem 2. If $f \in L^1(\mathbb{R}^d, m_d)$, then (i) for σ -almost all $\gamma \in S^{d-1}$ we have $f^{\gamma} \in L^1((0, \infty), \mu)$, (ii) the function

$$\gamma \mapsto \int_0^\infty f^{\gamma}(r) d\mu(r)$$

belongs to $L^1(S^{d-1}, \sigma)$, and (iii)

$$\int_{\mathbb{R}^d} f(x) dm_d(x) = \int_{S^{d-1}} \left(\int_0^\infty f^\gamma(r) d\mu(r) \right) d\sigma(\gamma).$$

For $r \in (0, \infty)$, define $f_r : S^{d-1} \to \mathbb{C}$ by

$$f_r(\gamma) = f(r\gamma), \qquad \gamma \in S^{d-1}.$$

Theorem 3. If $f \in L^1(\mathbb{R}^d, m_d)$, then (i) for μ -almost all $r \in (0, \infty)$ we have $f_r \in L^1(S^{d-1}, \sigma)$, (ii) the function

$$r \mapsto \int_{S^{d-1}} f_r(\gamma) d\sigma(\sigma)$$

belongs to $L^1((0,\infty),\mu)$, and (iii)

$$\int_{\mathbb{R}^d} f(x)dm_d(x) = \int_0^\infty \left(\int_{S^{d-1}} f_r(\gamma)d\sigma(\gamma) \right) d\mu(r).$$

3 The Fourier transform of spherical surface measure

For real $\nu > -\frac{1}{2}$,

$$J_{\nu}(s) = \frac{\left(\frac{s}{2}\right)^{\nu}}{\Gamma\left(\nu + \frac{1}{2}\right)\sqrt{\pi}} \int_{-1}^{1} e^{isx} (1 - x^{2})^{\nu - \frac{1}{2}} dx, \qquad s \in \mathbb{R}.$$

One checks that J_{ν} satisfies

$$J_{\nu}(-s) = e^{i\pi\nu} J_{\nu}(s), \qquad s \in \mathbb{R}.$$

¹Elias M. Stein and Rami Shakarchi, Real Analysis, p. 280, Chapter 6, Theorem 3.4.

We remind ourselves of **spherical coordinates** for S^{d-1} . The Jacobian of the transformation

$$\gamma_1 = \cos \phi_1
\gamma_2 = \sin \phi_1 \cos \phi_2
\gamma_3 = \sin \phi_1 \sin \phi_2 \cos \phi_3
\dots
\gamma_{d-1} = \sin \phi_1 \sin \phi_2 \sin \phi_3 \dots \sin \phi_{d-2} \cos \phi_{d-1}
\gamma_d = \sin \phi_1 \sin \phi_2 \sin \phi_3 \dots \sin \phi_{d-2} \sin \phi_{d-1},$$

with

$$0 \le \phi_1, \dots, \phi_{d-2} \le \pi, \qquad 0 \le \phi_{d-1} \le 2\pi,$$

is

$$J = \sin^{d-2} \phi_1 \sin^{d-3} \phi_2 \cdots \sin^2 \phi_{d-3} \sin \phi_{d-2}.$$

Then, for $\xi = (\xi_1, 0, \dots, 0), \, \xi_1 \neq 0$,

$$\widehat{\sigma}_{d-1}(\xi) = \int_{S^{d-1}} e^{-2\pi i \gamma \cdot \xi} d\sigma(\gamma)$$

$$= \int_{\phi_1=0}^{\pi} \int_{\phi_2=0}^{\pi} \cdots \int_{\phi_{d-2}=0}^{\pi} \int_{\phi_{d-1}=0}^{2\pi} e^{-2\pi i \xi_1 \cos \phi_1} J d\phi_{d-1} d\phi_{d-2} \cdots d\phi_2 d\phi_1$$

$$= 2\pi \cdot \int_{\phi_1=0}^{\pi} e^{-2\pi i \xi_1 \cos \phi_1} \sin^{d-2} \phi_1 d\phi_1 \cdot \prod_{i=2}^{d-2} \int_{\phi_i=0}^{\pi} \sin^{d-j-1} \phi_j d\phi_j.$$

We work out that

$$\int_0^{\pi} \sin^k t dt = \frac{\sqrt{\pi} \Gamma\left(\frac{k+1}{2}\right)}{\Gamma\left(\frac{k+2}{2}\right)}.$$

This gives

$$\prod_{j=2}^{d-2} \int_{\phi_j=0}^{\pi} \sin^{d-j-1} \phi_j d\phi_j = \prod_{j=2}^{d-2} \frac{\sqrt{\pi} \Gamma\left(\frac{d-j}{2}\right)}{\Gamma\left(\frac{d-j+1}{2}\right)} = \pi^{\frac{d-3}{2}} \frac{\Gamma\left(\frac{2}{2}\right)}{\Gamma\left(\frac{d-1}{2}\right)} = \frac{\pi^{\frac{d-3}{2}}}{\Gamma\left(\frac{d-1}{2}\right)}.$$

With this we have, for $\xi = (\xi_1, 0, \dots, 0), \, \xi_1 \neq 0$,

$$\widehat{\sigma}_{d-1}(\xi) = 2\pi \frac{\pi^{\frac{d-3}{2}}}{\Gamma(\frac{d-1}{2})} \int_0^{\pi} e^{-2\pi i \xi_1 \cos t} \sin^{d-2} t dt.$$

But doing the change of variable $x = \cos t$, for nonzero real s we have

$$\begin{split} \int_0^\pi e^{is\cos t} \sin^{d-2}t dt &= \int_0^\pi e^{is\cos t} (1 - \cos^2 t)^{\frac{d-2}{2}} dt \\ &= \int_1^{-1} e^{isx} (1 - x^2)^{\frac{d-2}{2}} \frac{-dx}{\sqrt{1 - x^2}} \\ &= \int_{-1}^1 e^{isx} (1 - x^2)^{\frac{d-2}{2}} \frac{1}{2} dx \\ &= \frac{\Gamma\left(\frac{d}{2} - \frac{1}{2}\right)\sqrt{\pi}}{\left(\frac{s}{2}\right)^{\frac{d}{2} - 1}} J_{\frac{d}{2} - 1}(s). \end{split}$$

Thus, taking $s = -2\pi \xi_1$,

$$\widehat{\sigma}_{d-1}(\xi) = 2\pi \frac{\pi^{\frac{d-3}{2}}}{\Gamma(\frac{d-1}{2})} \frac{\Gamma(\frac{d}{2} - \frac{1}{2})\sqrt{\pi}}{\left(\frac{-2\pi\xi_1}{2}\right)^{\frac{d}{2} - 1}} J_{\frac{d}{2} - 1}(-2\pi\xi_1)$$
$$= 2\pi \cdot (-\xi_1)^{-\frac{d}{2} + 1} J_{\frac{d}{2} - 1}(-2\pi\xi_1).$$

For $\xi_1 < 0$ this is

$$\widehat{\sigma}_{d-1}(\xi) = 2\pi |\xi|^{-\frac{d}{2}+1} J_{\frac{d}{2}-1}(2\pi |\xi|).$$

In general, take nonzero $\xi \in \mathbb{R}^d$. Let $T : \mathbb{R}^d \to \mathbb{R}^d$ be the rotation that sends ξ ti $(0, \ldots, 0, -|\xi|)$. Since $\sigma_{d-1} \circ T = \sigma_{d-1}$ (namely, surface measure σ_{d-1} is invariant under rotations),

$$\widehat{\sigma}_{d-1}(\xi) = \widehat{\sigma}_{d-1}((0, \dots, 0, -|\xi|)) = 2\pi |\xi|^{-\frac{d}{2}+1} J_{\frac{d}{2}-1}(2\pi |\xi|).$$

For real $\nu > -\frac{1}{2}$, we use the following asymptotic formula for $J_{\nu}(s)$:

$$J_{\nu}(s) = \sqrt{\frac{2}{\pi s}} \cos\left(s - \frac{\pi \nu}{2} - \frac{\pi}{4}\right) + O(s^{-3/2}), \quad s \to +\infty.$$

We get from this that

$$|\hat{\sigma}_{d-1}(\xi)| = O(|\xi|^{-\frac{d}{2} + \frac{1}{2}}), \qquad |\xi| \to \infty.$$

4 The Fourier transform of radial functions

A function $f: \mathbb{R}^d \to \mathbb{C}$ is said to be **radial** if there is a function $f_0: [0, \infty) \to \mathbb{C}$ such that

$$f(x) = f_0(|x|), \qquad x \in \mathbb{R}^d.$$

 $^{^2 \}rm Elias \; M.$ Stein and Rami Shakarchi, $Complex \; Analysis, \; p. \; 319, \; Appendix \; A.1.$

For $f \in L^1(\mathbb{R}^d)$, Using polar coordinates we determine the Fourier transform of a radial function. For $\xi \in \mathbb{R}^d$,

$$\begin{split} \widehat{f}(\xi) &= \int_{\mathbb{R}^d} e^{-2\pi i x \cdot \xi} f(x) dx \\ &= \int_0^\infty \left(\int_{S^{d-1}} e^{-2\pi i r \sigma \cdot \xi} f(r\sigma) d\sigma(\gamma) \right) d\mu(r) \\ &= \int_0^\infty \left(\int_{S^{d-1}} e^{-2\pi i r \gamma \cdot \xi} d\sigma(\gamma) \right) f_0(r) d\mu(r) \\ &= \int_0^\infty \widehat{\sigma}_{d-1}(r\xi) f_0(r) d\mu(r) \\ &= \int_0^\infty 2\pi (r|\xi|)^{-\frac{d}{2}+1} J_{\frac{d}{2}-1}(2\pi r|\xi|) f_0(r) d\mu(r) \\ &= 2\pi |\xi|^{-\frac{d}{2}+1} \int_0^\infty r^{-\frac{d}{2}+1} J_{\frac{d}{2}-1}(2\pi r|\xi|) f_0(r) d\mu(r). \end{split}$$