The Dirac delta distribution and Green's functions

Jordan Bell
jordan.bell@gmail.com
Department of Mathematics, University of Toronto

February 7, 2015

1
$$u_s(x) = |x|^s$$

If $s \in \mathbb{C}$ and $\Re s \geq 2$, then $u_s(x) = |x|^s$ is in $C^2_{loc}(\mathbb{R}^n)$. $\Delta : C^2_{loc}(\mathbb{R}^n) \to C^0_{loc}(\mathbb{R}^n)$ and, $\Delta = \sum_{i=1}^n \frac{\partial^2}{\partial x_i^2}$ and $|x|^2 = x_1^2 + \dots + x_n^2$,

$$\begin{split} (\Delta u_s)(x) &= \Delta |x|^s \\ &= \sum_{i=1}^n \frac{\partial}{\partial x_i} \frac{s}{2} \cdot 2x_i \cdot (|x|^2)^{\frac{s}{2}-1} \\ &= \sum_{i=1}^n \left(\frac{s}{2} \cdot 2 \cdot (|x|^2)^{\frac{s}{2}-1} + \frac{s}{2} \left(\frac{s}{2} - 1 \right) \cdot (2x_i)^2 \cdot (|x|^2)^{\frac{s}{2}-2} \right) \\ &= ns \cdot |x|^{s-2} + s(s-2)|x|^{s-2} \\ &= s(s+n-2) \cdot |x|^{s-2} \\ &= s(s+n-2) \cdot u_{s-2}. \end{split}$$

We take n > 2 in the following.

Typically we talk about functions $\mathbb{C} \to \mathbb{C}$ that are holomorphic (or meromorphic if they are defined on a subset of \mathbb{C}). But we can also talk about functions $\mathbb{C} \to V$ that are holomorphic/meromorphic for certain types of topological vector spaces over \mathbb{C} . In particular, we can talk about holomorphic/meromorphic functions that take values in the tempered distributions on \mathbb{R}^n . If $\Re s > -n$, then u_s is locally integrable (for any point in \mathbb{R}^n , there is a neighborhood of the point on which u_s is L^1), and hence it is a tempered distribution for $\Re s > -n$. Thus for $\Re s > -n$, Δu_s is a tempered distribution.

For $\Re s \geq 2$ we have

$$u_{s-2} = \frac{\Delta u_s}{s(s+n-2)},$$

¹This is all an expansion and gloss on Paul Garrett's note *Meromorphic continuations of distributions*, which is on his homepage.

and hence for $\Re s \geq 0$ we have

$$u_s = \frac{\Delta u_{s+2}}{(s+2)(s+n)}.$$

As u_0 is a constant, $\Delta u_0 = 0$, and so s - 2 is a removable singularity of the right-hand side. It follows that u_s is meromorphic and that its only possible pole is at s = -n. One iterates this argument and obtains that u_s is meromorphic on \mathbb{C} , with at most simple poles at $s = -n, -n - 2, -n - 4, \ldots$

on \mathbb{C} , with at most simple poles at $s=-n,-n-2,-n-4,\ldots$. Let $\gamma=e^{-|x|^2}$ and let f be a Schwartz function on \mathbb{R}^n . For $\Re s>-n-1$, we have $u_s\cdot (f-f(0)\gamma)\in L^1(\mathbb{R}^n)$ (the term $f-f(0)\gamma$ is certainly integrable at infinity and will still be integrable at infinity after being multiplied by $|x|^s$, and while $|x|^s$ might not be integrable at 0, the term $f-f(0)\gamma$ goes to 0 like $|x|^2$). The tempered distribution u_s maps the Schwartz function $f-f(0)\gamma$ to

$$u_s(f - f(0)\gamma) = \int_{\mathbb{R}^n} |x|^s \cdot (f(x) - f(0)\gamma(x)) dx.$$

In the above equation (for fixed f), the right-hand side is holomorphic for $\Re s > -n-1$, thus so is the left. Hence the residue of the left side at s=-n is 0:

$$\operatorname{Res}_{s=-n} u_s(f - f(0)\gamma) = 0.$$

Thus

$$\operatorname{Res}_{s=-n} u_s(f) = \operatorname{Res}_{s=-n} u_s(f - f(0)\gamma) + \operatorname{Res}_{s=-n} u_s(f(0)\gamma)$$

$$= \operatorname{Res}_{s=-n} u_s(f(0)\gamma)$$

$$= f(0)\operatorname{Res}_{s=-n} u_s(\gamma)$$

$$= \delta(f)\operatorname{Res}_{s=-n} u_s(\gamma).$$

Using polar coordinates, with $\sigma(S^{n-1}) = \frac{2\pi^{n/2}}{\Gamma(n/2)}$

$$\operatorname{Res}_{s=-n} u_{s}(\gamma) = \operatorname{Res}_{s=-n} \int_{\mathbb{R}^{n}} |x|^{s} e^{-|x|^{2}} dx
= \operatorname{Res}_{s=-n} \int_{0}^{\infty} \int_{S^{n-1}} |rx'|^{s} e^{-|rx'|^{2}} r^{n-1} d\sigma(x') dr
= \sigma(S^{n-1}) \operatorname{Res}_{s=-n} \int_{0}^{\infty} r^{s+n-1} e^{-r^{2}} dr
= \frac{\sigma(S^{n-1})}{2} \operatorname{Res}_{s=-n} \int_{0}^{\infty} t^{\frac{s+n-2}{2}} e^{-t} dt
= \frac{\sigma(S^{n-1})}{2} \operatorname{Res}_{s=-n} \Gamma(\frac{s+n}{2}).$$

As $\Gamma(z+1) = z\Gamma(z)$,

$$\operatorname{Res}_{s=-n} u_s(\gamma) = \frac{\sigma(S^{n-1})}{2} \operatorname{Res}_{s=-n} \frac{2}{s+n}$$
$$= \frac{\sigma(S^{n-1})}{2} \cdot 2$$
$$= \sigma(S^{n-1}).$$

Therefore for any Schwartz function f, we have

$$\operatorname{Res}_{s=-n} u_s(f) = \sigma(S^{n-1}) \cdot \delta(f),$$

hence

$$\operatorname{Res}_{s=-n} u_s = \sigma(S^{n-1}) \cdot \delta.$$

We know that u_s has poles at most at $s=-n,-n-2,-n-4,\ldots$, and we have just explicitly found its residue at s=-n.

This fact has an important consequence. As u_s has a simple pole at s=-n, the value of $(s+n)u_s$ at s=-n is $\mathrm{Res}_{s=-n}u_s$. But

$$u_s = \frac{\Delta u_{s+2}}{(s+2)(s+n)},$$

so

$$\Delta u_{-n+2} = (-n+2) \cdot \sigma(S^{n-1}) \cdot \delta,$$

i.e.

$$\Delta \frac{1}{|x|^{n-2}} = (-n+2) \cdot \sigma(S^{n-1}) \cdot \delta,$$

with $\sigma(S^{n-1}) = \frac{2\pi^{n/2}}{\Gamma(n/2)}$. Recall that we have assumed n > 2. In other words, we have just determined the Green's function of the Laplace operator on \mathbb{R}^n , n > 2.

$$2 \quad w_s(x) = |x|^s \cdot \log|x|$$

If $\Re s > 2$, then $w_s(x) = |x|^s \cdot \log |x| \in C^2_{loc}(\mathbb{R}^2)$. Let $u_s(x) = |x|^s$. We have

$$\begin{split} (\Delta w_s)(x) &= \frac{1}{2} \sum_{i=1}^2 \frac{\partial^2}{\partial x_i^2} \Big((x_1^2 + x_2^2)^{\frac{s}{2}} \log(x_1^2 + x_2^2) \Big) \\ &= \frac{1}{2} \sum_{i=1}^2 \frac{\partial}{\partial x_i} \Big(\frac{s}{2} (x_1^2 + x_2^2)^{\frac{s}{2} - 1} \cdot 2x_i \cdot \log(x_1^2 + x_2^2) \\ &\quad + (x_1^2 + x_2^2)^{\frac{s}{2}} \cdot \frac{2x_i}{x_1^2 + x_2^2} \Big) \\ &= \sum_{i=1}^2 \frac{\partial}{\partial x_i} \Big(\frac{s}{2} (x_1^2 + x_2^2)^{\frac{s}{2} - 1} \cdot x_i \cdot \log(x_1^2 + x_2^2) + (x_1^2 + x_2^2)^{\frac{s}{2} - 1} \cdot x_i \Big) \\ &= \sum_{i=1}^2 \frac{s}{2} \left(\frac{s}{2} - 1 \right) (x_1^2 + x_2^2)^{\frac{s}{2} - 2} \cdot 2x_i^2 \cdot \log(x_1^2 + x_2^2) \\ &\quad + \frac{s}{2} (x_1^2 + x_2^2)^{\frac{s}{2} - 1} \cdot \log(x_1^2 + x_2^2) + \frac{s}{2} (x_1^2 + x_2^2)^{\frac{s}{2} - 1} \frac{2x_i^2}{x_1^2 + x_2^2} \\ &\quad + \left(\frac{s}{2} - 1 \right) (x_1^2 + x_2^2)^{\frac{s}{2} - 2} \cdot 2x_i^2 + (x_1^2 + x_2^2)^{\frac{s}{2} - 1} \\ &\quad + \left(\frac{s}{2} - 1 \right) (x_1^2 + x_2^2)^{\frac{s}{2} - 2} \cdot 2x_i^2 + (x_1^2 + x_2^2)^{\frac{s}{2} - 1} \\ &= \sum_{i=1}^2 s(s - 2)|x|^{s - 4} \cdot x_i^2 \cdot \log|x| + s|x|^{s - 2} \cdot \log|x| + s|x|^{s - 4} \cdot x_i^2 \\ &\quad + (s - 2)|x|^{s - 4} \cdot x_i^2 + |x|^{s - 2} \\ &= s(s - 2)|x|^{s - 2} \log|x| + 2s|x|^{s - 2} \log|x| + s|x|^{s - 2} + (s - 2)|x|^{s - 2} + 2|x|^{s - 2} \\ &= s^2 w_{s - 2}(x) + 2su_{s - 2}(x). \end{split}$$

Hence

$$\Delta w_s = s^2 w_{s-2} + 2s u_{s-2},$$

and so

$$(s+2)^2 w_s = -2(s+2)u_s + \Delta w_{s+2}.$$

We calculate

$$\begin{split} \int_{\mathbb{R}^2} |x|^s \log |x| e^{-|x|^2} dx &= \int_0^\infty \int_{S^1} |rx'|^s \log |rx'| e^{-|rx'|^2} r d\sigma(x') dr \\ &= 2\pi \int_0^\infty r^{s+1} \cdot \log r \cdot e^{-r^2} dr \\ &= 2\pi \cdot \frac{1}{4} \Gamma\left(1 + \frac{s}{2}\right) \psi\left(1 + \frac{s}{2}\right), \end{split}$$

where $\psi(z) = \frac{\Gamma'(z)}{\Gamma(z)}$, namely the digamma function. Using $\Gamma(z+1) = z\Gamma(z)$ and

$$\psi(z+1) = \psi(z) + \frac{1}{z}$$
, with $\gamma(x) = e^{-x^2}$,

$$\operatorname{Res}_{s=-2}(s+2)w_{s}(\gamma) = \frac{\pi}{2} \cdot \operatorname{Res}_{s=-2}(s+2) \frac{1}{1+\frac{s}{2}} \left(\psi \left(1 + \frac{s}{2} + 1 \right) - \frac{1}{1+\frac{s}{2}} \right) \\
= \pi \cdot \operatorname{Res}_{s=-2} \left(-C - \frac{2}{s+2} \right) \\
= -2\pi,$$

where C is Euler's constant; it is a fact that $\psi(1) = -C^2$. Thus like in the previous section, if f is a Schwartz function then

$$\operatorname{Res}_{s=-2}(s+2)w_s(f) = \delta(f)\operatorname{Res}_{s=-2}(s+2)w_s(\gamma) = -2\pi \cdot \delta(f).$$

Because

$$(s+2)^2 w_s = -2(s+2)u_s + \Delta w_{s+2},$$

the value of $(s+2)^2 w_s$ at s=-2 is $\Delta w_0 - 2 \cdot \mathrm{Res}_{s=-2} u_s$. On the other hand, the value of $(s+2)^2 w_s$ at s=-2 is $\mathrm{Res}_{s=-2} (s+2) w_s = -2\pi \cdot \delta$, hence

$$\Delta w_0 = -2\pi \cdot \delta + 2 \cdot \mathrm{Res}_{s=-2} u_s.$$

We can calculate $\operatorname{Res}_{s=-2}u_s$ just like in the previous section. If f is a Schwartz function and $\gamma = e^{-|x|^2}$, then

$$\begin{aligned} \operatorname{Res}_{s=-2} u_s(f) &= \delta(f) \operatorname{Res}_{s=-2} u_s(\gamma) \\ &= \delta(f) \operatorname{Res}_{s=-2} \frac{1}{2} \Gamma \left(1 + \frac{s}{2} \right) \\ &= 2\pi \cdot \delta(f). \end{aligned}$$

Therefore

$$\Delta w_0 = 2\pi \cdot \delta,$$

i.e.,

$$\Delta \log |x| = 2\pi \cdot \delta.$$

Recall that here n=2. In other words, we have just determined the Green's function of the Laplace operator on \mathbb{R}^2 .

3 Dirac comb

Let $\mathbb{T} = \mathbb{R}/\mathbb{Z}$. On \mathbb{R}^n , tempered distributions integrate against a larger class of functions than do distributions, so it's stronger to be a tempered distribution. But on \mathbb{T} , any Schwartz function has compact support, and moreover, any C^{∞}

²Historical note: In the papers of Euler's that I've seen where he mentions the Euler constant, the notation he uses is either C or O, not once the modern γ .

function on \mathbb{T} is a Schwartz function. Thus distributions on \mathbb{T} integrate smooth functions on \mathbb{T} . For $\Re s > 2$, define the following distribution on \mathbb{T} :

$$u_s = \sum_{\substack{0 < \frac{p}{q} \le 1 \\ \gcd(p,q) = 1}} \frac{1}{q^s} \cdot \delta_{p/q}.$$

Why is this in fact a distribution? If $f \in C^{\infty}(\mathbb{T})$ then f is certainly bounded (indeed, u_s can take any continuous function on \mathbb{T} as an argument, not just smooth functions). Let $|f(t)| \leq K$ for all $t \in \mathbb{T}$. Then,

$$|u_s(f)| \le K \sum_{\substack{0 < \frac{p}{q} \le 1 \\ \gcd(p,q) = 1}} \frac{1}{q^{\Re s}} < K \sum_{q=1}^{\infty} \frac{q}{q^{\Re s}}.$$

Since $\Re s > 2$, this series converges.

Doing some series manipulations we get (probably the hardest step to see is that summing over the products of d and q is the same as summing over q and then over those d that divide it)

$$\zeta(s) \cdot u_s = \sum_{d \ge 1} \frac{1}{d^s} \sum_{q \ge 1} \frac{1}{q^s} \sum_{\substack{0
$$= \sum_{d \ge 1} \sum_{q \ge 1} \frac{1}{(qd)^s} \sum_{\substack{0
$$= \sum_{q=1}^{\infty} \frac{1}{q^s} \sum_{\substack{d \mid q \\ d \ge 1 \gcd(p,q) = d}} \delta_{p/q}$$

$$= \sum_{q=1}^{\infty} \frac{1}{q^s} \sum_{0
$$= v_s.$$$$$$$$

(The last equality is a definition.) To summarize: $\zeta(s) \cdot u_s = v_s$.

Supposing we are interested in u_s , using the above formula we can instead investigate v_s , which for some purposes is more analytically tractable. We shall determine the Fourier series of v_s . For $\Re s > 2$ and for $n \in \mathbb{Z}$ (recalling that v_s is a distribution, i.e. it integrates functions)

$$\widehat{v}_s(n) = v_s(e^{-2\pi i nx})$$

$$= \sum_{q=1}^{\infty} \frac{1}{q^s} \sum_{0
$$= \sum_{q=1}^{\infty} \frac{1}{q^s} \sum_{0$$$$

 $p\mapsto e^{-2\pi inp/q}$, $\mathbb{Z}/q\to\mathbb{C}$, is a character, and, unless it is the trivial character, the sum over \mathbb{Z}/q is equal to 0. So if $q\not|n$ then the inner sum is 0, and if q|n then the inner sum is equal to q. (If the language of characters of \mathbb{Z}/q isn't familiar, you can check this fact directly; to show the inner sum is 0, you show that the inner sum is equal to itself times something that is nonzero.) Thus

$$\widehat{v}_s(n) = \sum_{\substack{q \mid n \\ q > 1}} \frac{1}{q^{s-1}}.$$

For n = 0, we get

$$\widehat{v}_s(0) = \zeta(s-1).$$

Otherwise, the above can be written using a standard arithmetic function, the sum of powers of positive divisors. Let $\sigma_{\alpha}(n)$ denote the sum of the α th powers of the positive divisors of n. Thus for $n \neq 0$ we have

$$\widehat{v}_s(n) = \sigma_{1-s}(n).$$

Using $\zeta(s) \cdot u_s = v_s$ we get

$$\widehat{u}_s(n) = \begin{cases} \frac{\zeta(s-1)}{\zeta(s)} & n = 0, \\ \frac{\sigma_{1-s}(n)}{\zeta(s)} & n \neq 0. \end{cases}$$

The expression on the right-hand side has poles at s=2 and at the zeros of the Riemann zeta function. Otherwise, for a fixed s, the right-hand side has at most polynomial growth in n, and therefore it is the Fourier series of a distribution on \mathbb{T} (see Katznelson, p. 48, Chapter 1, Exercise 7.5), and for $\Re s \leq 2$ we shall define u_s to be this distribution. In summary: u_s is originally defined as a distribution for $\Re s > 2$, and now we have defined it to be a distribution for $s \neq 2$ and $s \neq 3$ and $s \neq 4$. Thus $s \neq 4$ are removed in a meromorphic distribution valued functions on $s \neq 4$ and $s \neq 4$ and at the zeros of the Riemann zeta function.

Since $\zeta(1) = \infty$, if $n \neq 0$ then $\widehat{u}_1(n) = 0$. The only pole of the Riemann zeta function is at s = 1, hence $\zeta(0)/\zeta(1) = 0$. Thus $\widehat{u}_1(0) = 0$, and it follows that as a distribution on \mathbb{T} ,

$$u_1 = 0$$

(although the distribution u_1 is 0, this doesn't mean that we can put s=1 into the original definition of u_s and assert that this is 0, as the original definition of u_s was only for $\Re s > 2$, and we have analytically continued u_s as a meromorphic distribution valued function on \mathbb{C} . Likewise, although $\zeta(0) = -\frac{1}{2}$, it is incorrect to conclude that $1+1+1+\cdots=-\frac{1}{2}$, although for certain formal arguments this may be a correct interpretation.).