

NOTES ON DISTRIBUTIONS AND THEIR FOURIER TRANSFORMS

1. DISTRIBUTIONS

Definition 1.1. Let $U \subset \mathbb{R}^n$ be an open set. We define

$$D(U) = \{\varphi : \mathbb{R}^n \rightarrow \mathbb{C} \mid \varphi \text{ is smooth, compactly supported and } \text{supp}(\varphi) \subset U\}$$

to be the set of *test functions* on U . Given $\varphi_1, \varphi_2, \dots \in D(U)$ and $\varphi \in D(U)$, then we say that $\varphi = \lim_{n \rightarrow \infty} \varphi_n$ if there exists a compact set $K \subset U$ such that φ and all φ_n have support inside K and for all $\alpha \in \mathbb{Z}_{\geq 0}^n$ we have that

$$\partial^\alpha \varphi_n \rightarrow \partial^\alpha \varphi \text{ uniformly on } K.$$

Example 1.2. Let $h : \mathbb{R} \rightarrow \mathbb{C}$ be the map $h(x) = \mathbf{1}_{(0, \infty)} \exp(-\frac{1}{x})$. This is a smooth map with support $[0, \infty)$. Thus $\varphi : \mathbb{R} \rightarrow \mathbb{C}$ given by $\varphi(x) = h(x)h(1-x)$ is a smooth map with support $[0, 1]$. Thus $\varphi \in D((-\epsilon, 1 + \epsilon))$ for all $\epsilon > 0$ (but not for $\epsilon = 0$). Now let $\phi_t \in D(\mathbb{R})$ be given by $\phi_t(x) = \phi(x+t)$, then clearly $\lim_{n \rightarrow \infty} \phi_{1/n} \phi$ in $D(\mathbb{R})$ but the sequence ϕ_n , $n \in \mathbb{Z}$, does not converge (because the union of the supports is unbounded, hence not compact).

Note that $D(U)$ is closed under partial differentiation, and partial differentiation is continuous (preserves limits).

Definition 1.3. A *distribution* on $U \subset \mathbb{R}^n$ is a linear functional $f : D(U) \rightarrow \mathbb{C}$ that is *continuous* in the sense that if $\phi_1, \phi_2, \dots \in D(U)$ converge to $\phi \in D(U)$ then $f(\phi_1), f(\phi_2), \dots$ converges to $f(\phi)$. We let $D'(U)$ denote the space of distributions on U .

Example 1.4. Any measure μ on \mathbb{R}^n that is finite on compact sets is a distribution in $D(\mathbb{R}^n)$, e.g., $\phi \mapsto \int \phi d\mu$. Consider the distribution $\delta' \in D'(\mathbb{R})$ given by $\delta'(\phi) = -\phi'(0)$. This distribution cannot arise from a measure as can be seen as follows. Choose $\phi_j \in D(\mathbb{R})$ supported on $[-1, 1]$ such that $\|\phi_j\|_\infty \rightarrow 0$ but $\phi_j'(0) = 1$, then if δ' coincides with a measure μ , then we have $-1 = \delta'(\phi_j) = \int \phi_j d\mu \rightarrow 0$, a contradiction.

The following definition describes why we called the example above δ' .

Definition 1.5. Let $f \in D'(U)$ where $U \subset \mathbb{R}^n$. Let $\partial_j \phi$ denote the j -th partial derivative of a smooth map ϕ . We can define $\partial_j f \in D'(U)$ by

$$\partial_j f(\phi) = -f(\partial_j \phi) \quad \text{for all } \phi \in D(U).$$

We now explain the minus sign in the definition.

Proposition 1.6. Let f be a continuously differentiable function on \mathbb{R}^n (not necessarily compactly supported). This defines a distribution μ_f on \mathbb{R}^n via $\mu_f(\phi) = \int \phi(x)f(x)d^n x$ where $d^n x$ is the lebesgue measure on \mathbb{R}^n . Then

$$\partial_j \mu_f = \mu_{\partial_j f}.$$

Proof. For convenience, suppose $j = n$. Then for any $\phi \in D(U)$ we have

$$\mu_{\partial_n f}(\phi) = \int \partial_n f(x) \phi(x) d^n x$$

Now by Fubini's theorem (the integrand has compact support) we can write this integral as

$$\int \left(\int_{-R}^R \partial_n f(x_1, \dots, x_{n-1}, t) \phi(x_1, \dots, x_{n-1}, t) dt \right) d^{n-1}(x_1, \dots, x_{n-1})$$

where $R > 0$ is chosen large enough so that $\phi = 0$ outside of $[-R, R]^n$. Finally, we apply integration by parts to the inner integral and use $\phi(x_1, \dots, x_{n-1}, \pm R) = 0$ to get that this integral is

$$\int \left(\int_{-R}^R -f(x_1, \dots, x_{n-1}, t) \partial_n \phi(x_1, \dots, x_{n-1}, t) dt \right) d^{n-1}(x_1, \dots, x_{n-1})$$

which equals $-\int f(x) \partial_n \phi(x) d^n x$ since $\partial_n \phi = 0$ outside of $[-R, R]^n$. But this is precisely $-\mu_f(\partial_n) = \partial_n \mu_f$. \square

Thus we have extended the notion of differentiation to distributions, which include also non-differentiable but locally integrable functions via the embedding $f \mapsto \mu_f$ in the proposition above. We now identify μ_f and f as is standard practice.

Example 1.7. Let $H(x) = \mathbb{1}_{[0, \infty)}(x)$. Then $H : \mathbb{R} \rightarrow \mathbb{R}$ is discontinuous at 0 thus not differentiable in the classical. Yet it has a distribution derivative as follows $H' = \delta$ where $\delta(\phi) = \phi(0)$ is the Dirac delta distribution (which is the probability measure supported at a single point 0). To see this note that for any smooth $\phi \in D(\mathbb{R})$ supported on $[-R, R]$ we have that

$$-\int H(x) \phi'(x) dx = -\int_0^R \phi'(x) dx = -\phi(R) + \phi(0) = \phi(0) = \delta(\phi).$$

Example 1.8. Consider a ball that bounces off a wall. Its position can be modelled as $x(t) = t$ for $t < 0$ and $x(t) = -t$ for $t \geq 0$ (the wall is located at $x = 0$ and it hits it at $t = 0$). Its velocity is $x'(t) = 1$ for $t < 0$ and $x'(t) = -1$ for $t > 0$ and $x'(0)$ is undefined. What is its acceleration? It is 0 for all $t \neq 0$, but what is it at $t = 0$? As a distribution the acceleration $x''(t)$ is 2δ , which makes sense as all the impact happens at $t = 0$. Of course, in real life maybe $x''(t)$ is continuous and the impact happens on some very small time scale $[-\epsilon, \epsilon]$ as the ball is squashed and unsquashed, but nonetheless $\int_{-\epsilon}^{\epsilon} x''(t) dt = 2$ still holds.

Definition 1.9. (Convergence of Distributions) We say that a sequence of distributions $f_1, f_2, \dots \in D'(U)$ converges to $f \in D'(U)$ (in $D'(U)$) if $f_i(\varphi) \rightarrow f(\varphi)$ for all $\varphi \in D(U)$

Example 1.10. Let $f : \mathbb{R} \rightarrow \mathbb{C}$ be an integrable function with $\int_{-\infty}^{\infty} f(x) dx = 1$. Let $f_n(x) = n f(nx)$. Thus if $\varphi \in D(\mathbb{R})$ then by making the substitution $u = nx$ we get

$$\int_{\mathbb{R}} f_n(x) \varphi(x) dx = \int_{\mathbb{R}} \frac{du}{dx} f(nx) \varphi(x) dx = \int_{\mathbb{R}} f(u) \varphi\left(\frac{u}{n}\right) du \rightarrow \varphi(0) \quad \text{as } n \rightarrow \infty$$

where we used the dominated convergence theorem (the integrand is bounded by the integrable function $\|\varphi\|_{\infty} f$ and converges to $f(u) \varphi(0)$ pointwise). Thus $f_n \rightarrow \delta$ in $D'(\mathbb{R})$.

Lemma 1.11. Suppose that $\phi_n, \psi_n, \phi, \psi : U \rightarrow \mathbb{R}$ are smooth functions, where $U \subset \mathbb{R}^d$ is open, such that for some compact $K \subset U$ and for all $\alpha \in \mathbb{Z}_{\geq 0}^d$ we have that $\partial^\alpha \phi_n \rightarrow \partial^\alpha \phi$ and $\partial^\alpha \psi_n \rightarrow \partial^\alpha \psi$ uniformly on K . Then for all α , we have that $\partial^\alpha(\phi_n \psi_n) \rightarrow \partial^\alpha(\phi \psi)$ uniformly on K .

Proof. First we note that

$$|\phi_n \psi_n - \phi \psi| = |\phi_n(\psi_n - \psi) + \psi(\phi_n - \phi)| \leq |\phi_n| |\psi_n - \psi| + |\psi| |\phi_n - \phi|$$

converges to 0 uniformly on K . We now prove by induction on k that all order n derivatives of $\phi_n \psi_n$ converge to the corresponding derivatives of $\phi \psi$ (the induction hypothesis is on any such ϕ, ψ and not just for this specific ones). The base case $k = 0$ has now been established. Now choose any $1 \leq j \leq n$ and use the product rule to see that

$$\partial_j(\phi_n \psi_n) = \partial_j(\phi_n) \psi_n + \phi_n(\partial_j \psi_n) \rightarrow \partial_j(\phi) \psi + \phi(\partial_j \psi) = \partial_j(\phi \psi)$$

uniformly on K where we applied this $k = 0$ case. Now by induction hypothesis for $|\alpha| = k$ we have $\partial_\alpha \partial_j(\phi_n) \psi_n \rightarrow \partial_\alpha \partial_j(\phi) \psi$ uniformly on K and likewise for the second term. Thus $\partial_\alpha \partial_j(\phi_n \psi_n) \rightarrow \partial_\alpha(\phi \psi)$, and this completes the induction step. \square

Definition 1.12 (Multiplying a distribution by a smooth function). If $f \in D(U)$ is a distribution and $\psi \in C^\infty(U)$ is any smooth function (not necessarily of compact support in U) then we can define $\psi f \in D(U)$ by

$$\psi f(\phi) = f(\psi \phi).$$

Note that ψf is indeed a distribution as the above lemma shows that if $\phi_n \rightarrow \phi$ in $D(U)$ then $\psi \phi_n \rightarrow \psi \phi$ in $D(U)$ as well, and so $\psi f(\phi_n) \rightarrow \psi f(\phi)$ by the continuity of f .

2. TEST FUNCTIONS AS A FRECHET SPACE

Definition 2.1. A Frechet space is a topological vector space (addition and scalar multiplication is continuous, the field is either \mathbb{R} or \mathbb{C} which has the usual topology) whose topology comes from an invariant metric d (i.e., $d(v_1 + v, v_2 + v) = d(v_1, v_2)$ for all $v_1, v_2, v \in V$) that is complete.

For $K \subset \mathbb{R}^n$ compact we define the norm

$$\|\phi\|_{C^k} = \sup_{x \in K, |\alpha| \leq k} |\partial^\alpha \phi(x)|.$$

Note that $C_0^k(K)$ is a Banach space and hence a Frechet space with respect to this norm. We define $C_0^\infty(K)$ to be the smooth functions with support inside K and for $\phi \in C_0^\infty(K)$ we define

$$\|\phi\|_{C_0^\infty(K)} = \sum_{k=0}^{\infty} 2^{-k} \min\{1, \|\phi\|_{C^k}\}$$

and we note that $d(\phi_1, \phi_2) = \|\phi_1 - \phi_2\|_{C_0^\infty(K)}$ is an invariant metric that is complete. Moreover, a sequence of test functions $\phi_1, \phi_2, \dots \in C_0^\infty(K)$ converge to $\phi \in C_0^\infty(K)$ if and only if for all $\alpha \in \mathbb{Z}_{\geq 0}^n$ we have that

$$\partial^\alpha \phi_i \rightarrow \phi$$

uniformly on K . In other words, a sequence of test functions in $D(U)$ converges if they all have support inside the same compact subset $K \subset U$ and they converge in $C_0^\infty(K)$ with respect to this metric. This in particular verifies that $C_0^\infty(K)$ is a topological vector space with respect to this metric (the continuity of addition and scalar multiplication inherits from the same properties of the norms $\|\cdot\|_{C^k}$).

Theorem 2.2 (Theorem 3.8 of [1]). Let $U \subset \mathbb{R}^d$ be open. A linear functional $f : D(U) \rightarrow \mathbb{C}$ is a distribution (in $D'(U)$) if and only if for all compact subsets $K \subset U$ there exists $c > 0$ and $k \in \mathbb{Z}_{\geq 0}$ such that

$$|f(\phi)| \leq c \|\phi\|_{C^k} \quad \text{for all } \phi \in C_0^\infty(K).$$

Proof. Easy to see that any functional satisfying this property is a distribution. To see the converse, suppose that this conditional fails for some compact set $K \subset U$. Then for each positive integer $c = k$ we have

$$|f(\phi_k)| > k \|\phi_k\|_{C^k}$$

for some $\phi_k \in C_0^\infty(K)$. Let $\psi_k = \frac{1}{|f(\phi_k)|} \phi_k$. Thus $|f(\psi_k)| = 1$ but we have

$$|\psi_k|_{C^k} \leq |\psi_k|_{C^n} < \frac{1}{n}$$

for all $n \geq k$ so $\psi_k \rightarrow 0$ on $C_0^\infty(K)$, which shows that f is not continuous, i.e., not a distribution. \square

Theorem 2.3 (Uniform boundedness). Let V be a Frechet space and suppose that \mathcal{F} is a set of continuous linear functions $f : V \rightarrow \mathbb{C}$ such that $\{f(x) \mid f \in \mathcal{F}\}$ is bounded in \mathbb{C} for all $x \in V$. Then there is an open set $U \subset V$ with $0 \in U$ such that $|f(u)| \leq 1$ for all $f \in \mathcal{F}$ and $u \in U$.

Proof. Let

$$U_n = \{x \in V \mid |f(x)| > n \text{ for some } f \in \mathcal{F}\}$$

. Now U_n is an open set. For each $x \in V$, we have that there exists n such that $|f(x)| \leq n$ for all $f \in \mathcal{F}$, which means that $x \notin U_n$. Consequently

$$\emptyset = \bigcap_{n=1}^{\infty} U_n.$$

Thus not all U_n can be dense by Baire's theorem. As some U_n is dense, we have a non-empty open set V such that $V \cap U_n = \emptyset$. Choosing $v_0 \in V$, we have that if $u \in V - v_0$ then $u = v - v_0$ for some $v \in V$ and so

$$|f(u)| = |f(v) - f(v_0)| \leq |f(v)| + |f(v_0)| \leq 2n.$$

Thus we may set $U = \frac{1}{2n}(V - v_0)$, which is open by definition of topological vector space. \square

Theorem 2.4 (Lemma 5.4 in [1], no proof given there). Let f_j be a sequence of distributions in $D'(U)$, where $U \subset \mathbb{R}^d$ is open such that $f_j(\phi)$ is bounded for all $\phi \in D(U)$. Then for all compact $K \subset U$ there exists a constant $c > 0$ and $k \in \mathbb{Z}_{\geq 0}$ such that

$$\|f_j(\phi)\| \leq c \|\phi\|_{C_0^k(K)} \quad \text{for all } j \in \mathbb{N} \text{ and } \phi \in C_0^\infty(K).$$

Proof. We apply the uniform boundedness principle above. This implies that there is an open neighbourhood $\mathcal{U} \subset C_0^\infty(K)$ such that $f_j(u) \leq 1$ for all $u \in \mathcal{U}$ and $j \in \mathbb{N}$. So there exists an R such that if $\|\phi\|_{C_0^\infty(K)} < R$ then $f_j(\phi) \leq 1$. Now take k large enough so that

$$\sum_{i=k}^{\infty} 2^{-i} < \frac{R}{2}.$$

This means that if $\|\phi\|_{C_0^k(K)} < \frac{R}{2}$ then $\|\phi\|_{C_0^\infty(K)} < R$ and so $f_j(\phi) < 1$. As $\|\cdot\|_{C_0^k(K)}$ is a norm on $C_0^\infty(K)$, we have completed the proof with $c = \frac{2}{R}$. \square

Theorem 2.5. Let $U \subset \mathbb{R}^d$ be an open set and suppose that $f_1, f_2, \dots \in D(U)$ is a sequence of distributions such that $\lim_{j \rightarrow \infty} f_j(\varphi)$ exists in \mathbb{C} for all $\varphi \in D(U)$.

(1) Then there exists a distribution $f \in D(U)$ such that

$$f = \lim_{j \rightarrow \infty} f_j.$$

(2) If $\varphi, \varphi_j \in D(U)$ are such that $\lim_{j \rightarrow \infty} \varphi_j = \varphi$ then $f_j(\varphi_j)$ converges to $f(\varphi)$.

Proof. Define $f(\varphi) = \lim_{j \rightarrow \infty} f_j(\varphi)$. It remains to show that this defines a distribution (is continuous). Let K be a compact set. Applying the uniform boundedness principle we have a constant $c > 0$ and $k \in \mathbb{Z}_{\geq 0}$ such that

$$|f_j(\varphi)| \leq c \|\varphi\|_{C_0^k(K)} \quad \text{for all } j \in \mathbb{N}, \varphi \in C_0^\infty(K).$$

Thus as $f_j(\varphi) \rightarrow f(\varphi)$ we have that

$$|f(\varphi)| \leq c \|\varphi\|_{C_0^k(K)} \quad \text{for all } \varphi \in C_0^\infty(K).$$

This implies the continuity of f , thus $f \in D(U)$. Now suppose that $\varphi_j \in C_0^\infty(K)$ converge to $\varphi \in C_0^\infty(K)$. Thus

$$|f_j(\varphi_j) - f(\varphi)| \leq |f_j(\varphi_j - \varphi)| + |f_j(\varphi) - f(\varphi)| \leq c \|\varphi_j - \varphi\|_{C^k} + |f_j(\varphi) - f(\varphi)|$$

and the first term converges to 0 as $\varphi_j \rightarrow \varphi$ while the second converges to 0 as $f_j \rightarrow f$. \square

3. SUPPORT OF A DISTRIBUTION

If $U \subset V \subset \mathbb{R}^d$ are open sets, then there is a continuous (preserves limits) inclusion $D(U) \rightarrow D(V)$. This induces a restriction map $p_{U,V} : D'(V) \rightarrow D'(U)$ where $(p_{U,V}f)(\phi) = f(\phi)$ for $\phi \in D(U) \subset D(V)$ and $f \in D'(V)$. Note that this is continuous (preserves limits of distributions). We also use the notation $f|_U = p_{U,V}f$.

Lemma 3.1. Suppose that U is an open set, $f \in D'(U)$ and suppose that for each $x \in U$ there exists an open neighbourhood $U_x \subset U$ of x such that $p_{U_x,U}f = 0$. Then $f = 0$.

Proof. We take $\phi \in D(U)$, thus there is a compact set K such that $K \subset U$ and ϕ is supported on K . Now by compactness, we can find a finite cover of U_1, \dots, U_n of K such that f restricts to 0 on each $U_i \subset U$. Choose U_i such that the closure of U_i is in U . By partition of unity theorem, we may choose $\psi_1, \dots, \psi_n \in D(U)$ such that $\sum_{i=1}^n \psi_i(x) = 1$ for all $x \in K$ and $\text{supp } \psi_i \subset U_i$. Thus $\phi = \sum_i \psi_i \phi$ and so $f(\phi) = \sum_i f(\psi_i \phi) = 0$. \square

This lemma shows that if $f|_V = 0$ for all $V \in \mathcal{V}$, where \mathcal{V} is a collection of open sets, then setting $V_{\max} = \cup_{V \in \mathcal{V}} V$ we have that $f|_{V_{\max}} = 0$. Thus the following definition is well defined.

Definition 3.2. If $U \subset \mathbb{R}^d$ is open and $f \in D'(U)$ we define the support of f , denoted by $\text{supp } f$, to be the smallest closed set such that $f|_V = 0$ where $V = U \setminus \text{supp } f$.

Example 3.3. Consider the distribution $f \in D'(\mathbb{R}_{>0})$ given by

$$f(\phi) = \int_0^\infty e^{1/x^2} \phi(x) dx.$$

It is indeed a distribution since e^{-1/x^2} is integrable on each compact subset of $\mathbb{R}_{>0}$, but on any other compact subset containing 0. This distribution is not the restriction of any distribution $g \in D(\mathbb{R})$. To see this, suppose that it was. Now let $\phi_n = \phi(x + \frac{1}{n})$ where $\phi : \mathbb{R} \rightarrow [0, 1]$ is smooth and has support in $[0, 1]$ and $\phi(x) > e^{-1/x}$ on $(0, \frac{1}{2})$. Thus

$$g(\phi) = \lim_{n \rightarrow \infty} g(\phi_n) = \lim_{n \rightarrow \infty} f(\phi_n) = \infty,$$

a contradiction (distributions have finite values in \mathbb{C}).

We justify the partition of unity used above.

Proposition 3.4. Let $B(a, r) \subset B(a, r') \subset \mathbb{R}^d$ are open balls. There is a smooth function $\phi : \mathbb{R}^d \rightarrow [0, 1]$ that is 1 on $B(a, r)$ and 0 outside $B(a, r')$.

Proof sketch. We just need to prove this for $d = 1$ and then build such a radial function. We already saw that we have a compactly supported $\psi : \mathbb{R} \rightarrow [0, 1]$ supported on $[0, \epsilon]$ where $0 < \epsilon < \frac{1}{2}$. Now let $\psi_2(x) = \int_{-\infty}^x \psi(t) dt$. We see that $\psi_2(x)$ is constant for $x > \epsilon$ and is zero on $x < 0$. Consequently $\psi_3(x) = \psi_2(x)\psi_2(1-x)$ has values in $[0, 1]$, is compactly supported and is constant on the interval $(\epsilon, 1-\epsilon)$. We can now translate and scale ψ_3 appropriately. \square

Proposition 3.5 (Partition of unity). Let $K \subset \mathbb{R}^d$ be a compact set and suppose that $U \supset K$ is open. Suppose that \mathcal{U} is a collection of open subsets of U that covers K . Then there exist smooth functions $\psi_1, \dots, \psi_n : \mathbb{R}^d \rightarrow [0, 1]$ such that

$$\psi := \sum_{i=1}^n \psi_i$$

satisfies that $\psi(x) = 1$ for $x \in K$ and ψ_i has support inside some element of \mathcal{U} .

Proof. By compactness, we may find finitely many balls $B(a_1, r_1), \dots, B(a_n, r_n)$ that cover K such that $B(a_i, 2r_i)$ is a subset of some element of \mathcal{U} (and thus $B(a_i, 2r_i)$ are subsets of U). Now apply the previous construction to find some smooth $\phi_i : \mathbb{R}^d \rightarrow [0, 1]$ that equals 1 on $B(a_i, r_i)$ and has support inside $B(a_i, 2r_i)$. Now let $\psi_1 = \phi_1$ and for $1 < i \leq n$ define $\psi_i = \phi_i \prod_{j < i} (1 - \phi_j)$. Observe that ψ_i has support inside the support of ϕ_i , thus inside some element of \mathcal{U} , as required. Moreover, by induction we have that

$$\sum_{i=1}^j \psi_i = 1 - \prod_{i=1}^j (1 - \phi_i).$$

In particular for $j = n$ this means that by setting $\psi = \sum_{i=1}^n \psi_i$ we have that $\psi(x) = 1$ for $x \in B(a_i, r_i)$, and thus for all $x \in K$. Moreover, if $\phi(x) = 0$ then $\psi_i(x) = 0$ and thus ψ_i has support inside some element of \mathcal{U} , as required. \square

Theorem 3.6 (Gluing distributions). Suppose that $X \subset \mathbb{R}^d$ is an open set and suppose that \mathcal{U} is a collection of open subsets of X that cover X . Suppose that for each $U \in \mathcal{U}$ there is a distribution $f_U \in D'(U)$ such that these f_U are compatible in the sense that $f_U|_{U \cap V} = f_V|_{U \cap V}$ are the same distributions on $D'(U \cap V)$. Then there is a unique distribution $f \in D'(X)$ such that $f|_U = f_U$ for all $U \in \mathcal{U}$.

Proof. We construct f as follows (show that it is well defined later): For each $\phi \in D(X)$, choose a compact set $K \subset X$ containing the support of ϕ . Now we may apply Partition of Unity to find open sets $U_1, \dots, U_n \in \mathcal{U}$ that cover K and $\psi_i : \mathbb{R}^d \rightarrow [0, 1]$ with support inside U_i such that $\psi := \sum_{i=1}^n \psi_i$ satisfies that $\psi(x) = 1$ for all $x \in K$. We now define

$$f(\phi) = \sum_{i=1}^n f_{U_i}(\phi \psi_i).$$

Note that this shows uniqueness since $\phi = \sum_{i=1}^n \phi \psi_i$ on \mathbb{R}^d .

We now show that f is well defined (does not depend on the choice of K or the choice of the U_i or the choice of ψ_i). To see this, suppose that K', U'_j and ψ'_j are such other choices. Then we make a common refinement and show it assigns the same value to our $f(\phi)$ as follows. Let $K'' = K \cap K'$, it clearly contains the support

of ϕ and is compact. Now the sets U_i and U_j cover K'' . Thus the sets $V_{i,j} = U_i \cap U_j$ cover K'' . Moreover, $\psi_{i,j} := \psi_i \psi'_j : \mathbb{R}^d \rightarrow [0, 1]$ has support inside $V_{i,j}$ and

$$\sum_{i,j} \psi_{i,j} = \left(\sum_i \psi_i \right) \left(\sum_j \psi'_j \right)$$

and thus equals 1 on K'' . So this common refinement is a new partition of unity. But now

$$\sum_{i,j} f_{U_i|V_{i,j}}(\psi_{i,j}\phi) = \sum_{i,j} f_{U_i}(\psi_{i,j}\phi) = \sum_i f_{U_i}(\phi\psi_i \sum_j \psi'_j) = \sum_i f_{U_i}(\phi\psi_i)$$

where we used that $\phi\psi_i \sum_j \psi'_j = \phi\psi_i$ since $\sum_j \psi'_j(x) = 1$ for all $x \in K'$ and thus all x in the support of ϕ . This completes the proof of well definedness since by assumption,

$$f_{U_i|V_{i,j}}(\psi_{i,j}\phi) = f_{U'_j|V_{i,j}}(\psi_{i,j}\phi)$$

and so

$$\sum_i f_{U_i}(\phi\psi_i) = \sum_j f_{U'_j}(\phi\psi'_j)$$

by the same calculation as above. Suppose that $\phi, \phi' \in D(X)$. Thus to compute $f(\phi + \phi')$ we may choose a compact set $K \subset U$ that contains the support of ϕ and ϕ' . Now choose $U_1, \dots, U_n \in \mathcal{U}$ that cover K , thus by definition

$$f(\phi_1 + \phi_2) = \sum_i f_{U_i}(\psi_i(\phi_1 + \phi_2)) = \sum_i f_{U_i}(\psi_i\phi_1) + \sum_i f_{U_i}(\psi_i\phi_2) = f(\phi_1) + f(\phi_2)$$

where the ψ_i are chosen as in the construction. Linearity of f now easily follows. We now show the continuity of f . If $\phi_k \rightarrow \phi \in D(X)$ then there is a compact set $K \subset X$ containing all their supports. Thus $\psi_i\phi_k \rightarrow \psi_i\phi$ and the continuity of each f_{U_i} gives continuity of f . Finally, it remains to show that $f|_U = f_U$ for all $U \in \mathcal{U}$. Thus suppose that $\phi \in D(U)$ and choose a compact set $K \subset U$ such that ϕ has support inside K . As U already covers K , by definition we have that

$$f|_U(\phi) = f(\phi) = f_U(\psi\phi) = f_U(\phi)$$

for some $\psi : \mathbb{R}^d \rightarrow [0, 1]$ smooth that equals 1 on K and has support inside U (so $\phi\psi = \phi$ everywhere). \square

4. DISTRIBUTIONS WITH COMPACT SUPPORTS

If $X \subset \mathbb{R}^d$ is an open set, we let $\mathcal{E}(X) = C^\infty(X)$ denote the set of all smooth functions on X . We have $D(X) \subset \mathcal{E}(X)$ and the inclusion may be strict, for example constant non-zero functions are not in $D(\mathbb{R})$ but are in $C(\mathbb{R})$.

Definition 4.1. We say that $\phi_j \in \mathcal{E}(X)$ converges to $\phi \in \mathcal{E}(X)$ if for all compact sets $K \subset X$ and $\alpha \in \mathbb{Z}_{\geq 0}^d$ we have that

$$\partial^\alpha \phi_j \rightarrow \partial^\alpha \phi \quad \text{uniformly on } K.$$

Example 4.2. In $\mathcal{E}(\mathbb{R})$, we have that $f_n(x) = \frac{1}{n}x$ converge to the 0 function. However the convergence is not uniform on the whole of \mathbb{R} itself, but is on every bounded (hence every compact) set. If $\phi : \mathbb{R} \rightarrow \mathbb{R}$ is a smooth compactly supported non-zero function then $\phi \in D(X) \subset \mathcal{E}(X)$ and $\phi_n(x) = \phi(x - n)$ are also in $\mathcal{E}(X)$. Note that $\phi_n \rightarrow 0$ in $\mathcal{E}(X)$ but not in $D(X)$ (as there is no compact subset containing all supports of the ϕ_n).

Definition 4.3. If $X \subset \mathbb{R}^d$ is open, we let $\mathcal{E}'(X)$ denote the space of linear maps $f : \mathcal{E}(X) \rightarrow \mathbb{C}$ that satisfy the property that if $\phi_j \in \mathcal{E}(X)$ converges to $\phi \in \mathcal{E}(X)$. We say $f_j \in \mathcal{E}'(X)$ converges to $f \in \mathcal{E}'(X)$ if $f_j(\phi) \rightarrow f(\phi)$ for all $\phi \in \mathcal{E}(X)$.

We now aim to classify $\mathcal{E}'(X)$ and find a natural embedding into $D'(X)$. First observe that given $f \in \mathcal{E}'(X)$, if we restrict this function to $D(X)$, then we get an element of $\mathcal{D}'(X)$. Thus we have a map

$$\iota : \mathcal{E}'(X) \rightarrow D(X).$$

Lemma 4.4. If $X \subset \mathbb{R}^d$ is open, then it has an *exhaustion by compact sets*, which we define to be a sequence $K_1 \subset K_2 \subset \dots$ of compact sets such that

$$X = \bigcup_{n=1}^{\infty} K_n$$

and such that any compact sets $K \subset X$ satisfies that $K \subset K_n$ for some n .

Proof. If $X = \mathbb{R}^d$, just take a compact ball of radius n . Otherwise, let $C = \mathbb{R}^d \setminus X$. Note that C is closed. Now let $K_n \subset X$ be those points in ball of radius n around 0 with distance at most $\frac{1}{n}$ to C . Clearly $X = \bigcup_{n=1}^{\infty} K_n$ since any point not in C must have positive distance to C as C is closed. Now let $K \subset X$ be any open set. Then $K \cap C = \emptyset$ and it follows that K has positive distance to C , as otherwise there is $k_n \in K$ and $c_n \in C$ such that $d(k_n, c_n) \rightarrow 0$ and by taking a subsequence we assume $k_n \rightarrow k \in K$, thus $d(k, C) = 0$, contradicting the disjointness of K and C . It follows that $K \subset K_n$ for large enough n as K is bounded and has positive distance to C . □

Lemma 4.5. The map $\iota : \mathcal{E}'(X) \rightarrow D(X)$ is well defined, continuous (preserves limits) and injective.

Proof. To see well defined, observe that $D(X) \subset \mathcal{E}(X)$ this embedding is continuous, i.e., if $\phi_j \rightarrow \phi$ in $D(X)$ then their partial derivatives converge uniformly on all compact sets K by definition. Thus if $f \in \mathcal{E}'(X)$ then indeed $f|_{D(X)} \in \mathcal{E}(X)$. Continuity is obvious as the definition is the same.

Now we show injectivity, thus we wish to show that this linear map ι has a trivial kernel. Thus suppose that $f \in \mathcal{E}'(X)$ satisfies that $f(\phi) = 0$ for all $\phi \in D(X)$. We must now show that $f(\psi) = 0$ for all $\psi \in \mathcal{E}(X)$. To see this, first write

$$X = \bigcup_{n=1}^{\infty} K_n$$

where $K_1 \subset K_2 \subset \dots$ is an exhaustion by compact subsets of X (as defined in the lemma above). Now by partition of unity theorem, we can find a map $\phi_n : \mathbb{R}^d \rightarrow [0, 1]$ with compact support inside X that is equal to 1 on K_n . Thus $\phi_n \psi \in D(X)$ as it has compact support in X . Hence $f(\phi_n \psi) = 0$ by assumption. Now $\phi_n \psi \rightarrow \psi$ in $\mathcal{E}(X)$ since for any compact set K , we have that $K \subset K_n$ for large enough n and so $\phi_n \psi = \psi$ on K . Thus by continuity of f , we have that

$$f(\phi) = \lim_{n \rightarrow \infty} f(\phi_n \psi) = 0,$$

as desired. □

The next example shows that this embedding is not surjective.

Example 4.6. Consider the distribution $f \in D'(\mathbb{R})$ given by $f(\phi) = \int_{\mathbb{R}} \phi(x) dx$. We claim that $f \neq \iota g$ for some $g \in \mathcal{E}'(X)$. Again let $\phi_n : \mathbb{R} \rightarrow [0, 1]$ be a compactly supported function equal to 1 on $[-n, n]$. Then $g(\phi_n) = f(\phi_n) > 2n$ does not converge to any value. But ϕ_n converges in $\mathcal{E}(X)$ to the constant function 1 thus $g(\phi_n)$ should converge, a contradiction.

Lemma 4.7. Let $f \in D'(X)$ be a distribution with support K such that $K \subset X$. Then f extends to an element of $\mathcal{E}'(X)$ (is in the image of the map ι).

Proof. Let $\psi \in \mathcal{E}(X)$. Let $\phi \in D(X)$ be an element such that $\phi = 1$ on some open set $U \supset K$ such that $\overline{U} \subset X$ and \overline{U} is compact (exists as $K \subset X$ and we use partition of unity). Now define $g(\psi) = f(\psi\phi)$. We claim that this defines $g \in \mathcal{E}'(X)$. To show that it is well defined, we see that $\psi\phi \in D(X)$ thus $f(\psi\phi)$ makes sense (no need to show independence on ϕ , just consider it fixed throughout). Continuity of g is clear since if $\psi_n \rightarrow \psi$ in $\mathcal{E}(X)$ then their partial derivatives converge uniformly on the support of ϕ , thus $\psi_n\phi \rightarrow \psi\phi$ in $D(X)$. Now it remains to show that g agrees with f on $D(X)$. Thus assume $\psi \in D(X)$ already. Now observe that $\psi - \psi\phi = 0$ on \overline{U} and thus $\psi \in D(U \setminus K)$ and by definition of support, we have that $f|_{X \setminus K} = 0$ and so $f(\psi - \psi\phi) = 0$, thus $g(\psi) = f(\psi)$ as desired. \square

We now show that the converse is true, i.e., that $\mathcal{E}'(X)$ coincides with those distributions in $D'(X)$ whose support is a compact subset of K .

Theorem 4.8. A distribution $f \in D'(X)$ is the restriction of some $g \in \mathcal{E}'(X)$ if and only if the support of f is some compact subset $K \subset X$.

Proof. Suppose that $g \in \mathcal{E}'(X)$, we wish to show that it has compact support K for some $K \subset X$ as an element $g \in D'(X)$. Suppose that it does not, thus for any compact set $K \subset X$ we have that $g|_{X \setminus K}$ is not the zero distribution on $X \setminus K$. Thus there exists $\phi_K \in D(X \setminus K)$ such that $g(\phi_K) = 1$. Now let $K_1 \subset K_2 \subset \dots$ be an exhaustion of X by compact sets. Set $\phi_n = \phi_{K_n}$. We claim that $\phi_n \rightarrow 0$ in $\mathcal{E}(X)$ (not necessarily in $D(X)$ though). To see this, let $K \subset X$ be any compact set. Then $K \subset K_n$ for large enough n , but then $\phi_n = 0$ on such K_n as $\phi_n \in D(X \setminus K_n)$. Thus indeed $\phi_n \rightarrow 0$ uniformly on each compact set of K , thus $1 = g(\phi_n) = f(\phi_n) \rightarrow 0$ by continuity of f on $\mathcal{E}(X)$. A contradiction. \square

Example 4.9. The distribution $f(\phi) = \int_0^1 \phi(x) dx$ is a compactly supported distribution on \mathbb{R} , thus it is defined and continuous on all of $C^\infty(\mathbb{R})$. Note that if $\phi_n(x) = \phi(x + n)$ where $\phi : \mathbb{R} \rightarrow \mathbb{R}$ is a non-zero compactly supported smooth function, then $\phi_n \rightarrow 0$ in $\mathcal{E}(X)$ and indeed $f(\phi_n) \rightarrow 0$. However ϕ_n does not converge to 0 in $D(X)$.

Example 4.10. Consider the distribution on $(0, 1)$ given by

$$f(\phi) = \int_0^1 e^{1/x^2} \phi(x) dx.$$

It is continuous and well defined since e^{1/x^2} is integrable on each compact subset K in $(0, 1)$. However, $f \notin \mathcal{E}'((0, 1))$ (not the restriction of any element in $\mathcal{E}'((0, 1))$). Indeed, it is not supported on any compact subset K of $(0, 1)$. This is despite the support being the bounded subset $(0, 1)$ that is closed in $(0, 1)$ but not in \mathbb{R} . One can directly see that there is not continuous extension of f to $\mathcal{E}((0, 1))$ by considering a sequence of elements $\phi_n \in D((0, 1))$ that converge monotonically in $\mathcal{E}(X)$ to the constant function 1 on $(0, 1)$ and seeing a lack of convergence ($f(\phi_n)$ diverges to ∞).

Theorem 4.11. For any open $X \subset \mathbb{R}^d$, we have that $\mathcal{E}'(X)$ is a dense subset of $D'(X)$.

Proof. Let $K_1 \subset K_2 \subset \dots$ be an exhaustion of X by compact subsets. Choose a $\psi_n \in D(X)$ such that $\psi_n = 1$ on K_n . Now let $f \in D(X)$ be any distribution and define $f_n = \psi_n f \in D(X)$ by

$$f_n(\phi) = f_n(\phi\psi_n).$$

We claim that $f_n \in \mathcal{E}'(X)$ and $f_n \rightarrow f$ in $D'(X)$. To justify the first claim, note that for $\phi \in D(U \setminus \text{supp } \psi_n)$ we have that

$$f_n(\phi) = f(\psi_n \phi) = f(0) = 0$$

which shows that f_n has support a subset of $\text{supp } f$, thus has compact support. Now for any $\phi \in D(X)$, there is a compact set $K \subset X$ such that $\phi(x) = 0$ for $x \notin K$. Also, for n large enough we have $K \subset K_n$, thus $\phi = \phi\psi_n$ and so $f_n(\phi) = f(\phi)$ for large enough n . \square

5. CONVOLUTION OF FUNCTIONS

Proposition 5.1. Let $f, g : \mathbb{R}^d \rightarrow \mathbb{C}$ be L^1 functions. Then the function

$$(f * g)(x) := \int_{\mathbb{R}^d} f(x - y)g(y)dy$$

is almost an everywhere well defined function $\mathbb{R}^d \rightarrow \mathbb{R}$ that is L^1 .

Proof. By Tonelli's theorem (Fubini's theorem for positive functions that are not necessarily L^1) we have that

$$\int_{\mathbb{R}^d \times \mathbb{R}^d} |f(x - y)||g(y)|dxdy = \left(\int_{\mathbb{R}^d} |f(x - y)|dx \right) \left(\int_{\mathbb{R}^d} |g(y)|dy \right) < \infty$$

thus we have that

$$\int_{\mathbb{R}^d} |f(x - y)||g(y)|dy < \infty$$

for almost all x . Thus $(f * g)(x)$ is well defined for almost all x . It also follows from Fubini's theorem that $(f * g)$ is Lebesgue measurable (almost Borel). Finally, the inequality above also shows it is in $L^1(\mathbb{R}^d)$ and in fact the L^1 norm bounded by the product of the L^1 norms. \square

Convolution is commutative (use translation invariance) and bilinear. It also preserves properties like continuity and differentiability as follows.

Proposition 5.2. Suppose that $\phi \in C_0(\mathbb{R}^d)$ and $g \in L^1(\mathbb{R}^d)$ and ϕ is n times continuously differentiable (where $n \in \mathbb{Z}_{\geq 0}$). Then $\phi * g$ is n times continuously differentiable, everywhere defined and

$$\partial^\alpha(\phi * g) = (\partial^\alpha \phi) * g$$

whenever $|\alpha| \leq n$.

Proof. We just focus on the $n = 1$ and $n = 0$ cases and the rest follows from induction. For the $n = 0$ case we just have to show that $\phi * g$ is continuous if ϕ is continuous and $g \in L^1(\mathbb{R}^d)$. As ϕ is compactly supported, it is uniformly continuous and so we have that

$$\phi(x + h) - \phi(x) \rightarrow 0 \text{ uniformly on } \mathbb{R}^d \text{ as } h \rightarrow 0.$$

It now follows that, for each fixed $x \in \mathbb{R}^d$, we have that

$$(\phi * g)(x + h) - \phi * g(x) = \int_{\mathbb{R}^d} (\phi * (x + h - y) - \phi * (x - y))g(y) \rightarrow 0$$

as $h \rightarrow 0$ by the dominated convergence theorem. Now assuming that ϕ is once continuously differentiable and letting $\partial_1 = \frac{\partial}{\partial x_1}$ we must show that

$$\lim_{t \rightarrow 0} \frac{(\phi * g)(x + te_1) - (\phi * g)(x)}{t} = ((\partial_1 \phi) * g)(x).$$

By the mean value theorem, we have that $\frac{1}{t}((\phi)(x + te_1) - (\phi)(x)) = \partial_1 \phi(x + s_{t,x}e_1)$ for some $0 \leq s_{t,x} \leq t$. Thus by uniform continuity of $\partial_1 \phi$ we have that

$$\frac{1}{t}((\phi)(x + te_1) - (\phi)(x)) \rightarrow \partial_1(\phi)(x)$$

uniformly for $x \in \mathbb{R}^d$ as $t \rightarrow 0$. We now by the dominated convergence theorem that

$$\begin{aligned} \frac{(\phi * g)(x + te_1) - (\phi * g)(x)}{t} &= \int_{\mathbb{R}^d} \frac{\phi(x - y + te_1) - \phi(x - y)}{t} g(y) dy \\ &\rightarrow \int_{\mathbb{R}^d} (\partial_1 \phi(x - y)) g(y) dy \\ &= ((\partial_1 \phi) * g)(x) \end{aligned}$$

as $t \rightarrow 0$. □

Proposition 5.3. Suppose that $f_n, f, g \in L^1(\mathbb{R}^d)$ are such that $\|f_n - f\|_\infty \rightarrow 0$. Then $|(f_n * g) - (f * g)|_\infty \rightarrow 0$.

Proof. For each $x \in \mathbb{R}^d$ we have

$$|(f_n * g)(x) - (f * g)(x)| = \left| \int_{\mathbb{R}^d} (f_n(x - y) - f(x - y)) g(y) dy \right| \leq \|f - f_n\|_\infty \int_{\mathbb{R}^d} |g(y)| dy$$

and thus we have uniform convergence. □

Corollary 5.4. The space $D(\mathbb{R}^d)$ is closed under convolution. Moreover, if $\phi_n \rightarrow \phi$ in $D(\mathbb{R}^d)$ then $\phi_n * \psi \rightarrow \phi * \psi$ in $D(\mathbb{R}^d)$ for all $\psi \in D(\mathbb{R})$.

Proof. If

$$0 \neq (\phi * \psi)(x) = \int \phi(x - y) \psi(y) dy$$

then there exists y such that $x - y \in \text{supp } \phi$ and $y \in \text{supp } \psi$. Thus $x \in \text{supp}(\phi) + \text{supp}(\psi)$, which is a compact set. Thus $\phi * \psi$ is compactly supported. By the proposition above is smooth, thus $D(\mathbb{R}^d)$ is indeed closed under convolution. Now if $\phi_n \rightarrow \phi$, then there is some compact set K containing the supports of all ϕ_n, ϕ and ψ and we have uniform convergence of all partial derivatives $\partial^\alpha \phi_n \rightarrow \partial^\alpha \phi$ thus we have uniform convergence $(\partial^\alpha \phi_n) * \psi \rightarrow (\partial^\alpha \phi) * \psi$ and all these functions are supported on a single compact set $K + K$. Finally, using the identity $\partial^\alpha(\phi * \psi) = (\partial^\alpha \phi) * \psi$ the proof is complete. □

We now show that a convolution can be approximated by an average of translations. This is useful for establishing certain density results.

Proposition 5.5. Let $f, g : \mathbb{R}^d \rightarrow \mathbb{R}$ be uniformly continuous bounded L^1 functions and suppose g has compact support. Then

$$(f * g)(x) = \lim_{N \rightarrow \infty} \frac{1}{N^d} \sum_{y \in \frac{1}{N^d} \mathbb{Z}^d} f(x - y) g(y)$$

where the limit is uniform on $x \in \mathbb{R}^d$. In particular, $(f * g)$ is a uniform limit of finite linear combinations of translates of f .

Proof. Let for $y \in \frac{1}{N}\mathbb{Z}^d$, let

$$Q_{y,N} = \left[y_1, y_1 + \frac{1}{N} \right) \times \cdots \times \left[y_d, y_d + \frac{1}{N} \right)$$

be the cube of side-length $\frac{1}{N}$ whose leftmost bottom corner is y . Fix $\epsilon > 0$. By uniform continuity and boundedness of f and g , we may find a large enough N_0 such that if for $N > N_0$ we have that

$$|f(x-y)g(y) - f(x-u)g(u)| < \epsilon \quad \text{for all } u \in Q_{y,N}, y \in \frac{1}{N}\mathbb{Z}^d.$$

Now it follows that

$$\begin{aligned} (f * g)(x) &= \sum_{y \in \frac{1}{N}\mathbb{Z}^d} \int_{Q_{y,N}} f(x-u)g(u)du \\ &= \sum_{y \in \frac{1}{N}\mathbb{Z}^d} \frac{1}{N^d} (f(x-y)g(y) + E_{y,N}) \end{aligned}$$

where $|E_{y,N}| < \epsilon$. However, notice that $E_{y,N} = 0$ if $Q_{y,N} \cap \text{supp}(g) = \emptyset$. But there are $O(N^d)$ such y since the support of g is compact (if the support is inside $[-B, B]^d$ for some positive integer B , then there are $(2BN)^d$ such y). Thus the total error is $O(\epsilon) \rightarrow 0$ as $N \rightarrow \infty$. This demonstrates the uniform convergence. \square

Proposition 5.6 (Approximate identity). Let $f : \mathbb{R}^d \rightarrow [0, \infty)$ be an L_1 function such that

$$\int_{\mathbb{R}^d} f(x)dx = 1$$

and suppose that $g : \mathbb{R}^d \rightarrow \mathbb{R}$ is a compactly supported continuous function. Let

$$f_\epsilon(x) = \frac{1}{\epsilon^d} f(\epsilon x).$$

Then

$$f_\epsilon * g \rightarrow g \quad \text{uniformly on } \mathbb{R}^d.$$

Proof. For each $r > 0$, we let

$$\Delta(r) = \sup_{x \in \mathbb{R}^d} \{|g(x+h) - g(x)| \mid \|h\| \leq r\}$$

and we observe that $\Delta(r) \rightarrow 0$ as $r \rightarrow 0$ by uniform continuity (g is compactly supported).

$$\begin{aligned} (f_\epsilon * g)(x) &= \int_{\mathbb{R}^d} f_\epsilon(y)g(x-y)dy = \int_{|x|<r} f_\epsilon(y)g(x-y)dy + O(\|g\|_\infty \int_{|x|>r} f_\epsilon(y)dy) \\ &= \int_{|x|<r} f_\epsilon(y)g(x)dy + O(\Delta(r) \int_{|x|<r} f_\epsilon(y)dy) + O(\|g\|_\infty \int_{|x|>r} f_\epsilon(y)dy) \end{aligned}$$

Now observe that since

$$\int_{\mathbb{R}^d} f_\epsilon(x)dx = 1$$

we have that for each $r > 0$ fixed this quantity converges, as $\epsilon \rightarrow 0$, to

$$g(x) + O(\Delta(r)).$$

But by uniform continuity, we can choose r small enough so that this error term is arbitrarily small and thus get the desired uniform continuity as the the implicit $O()$ constant does not depend on x . \square

The previous two propositions have same nice applications to approximating a function by a nice class of functions. For instance, we now recover the Weierstrass approximation theorem for polynomials.

Theorem 5.7 (Weierstrass approximation). Let $g : \mathbb{R} \rightarrow \mathbb{R}$ be a compactly supported continuous function. Then for any compact set K and $\epsilon > 0$, there exists a polynomial $P(x) \in \mathbb{R}[x]$ such that $\sup_{x \in K} |P(x) - g(x)| < \epsilon$.

Proof. We let $f : \mathbb{R} \rightarrow [0, \infty)$ be an entire function (a function given by a power series with an infinite radius of convergence) that is bounded, uniformly continuous and such that

$$\int f(x) dx = 1.$$

For example, we can take

$$f(x) = Ce^{-x^2} = C \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} x^{2n}$$

for some approximately chosen constant C . Thus, for $\epsilon > 0$, we obtain that for sufficiently small $\delta > 0$ we have

$$|g(x) - (f_\delta * g)(x)| < \frac{\epsilon}{2} \quad \text{for all } x \in \mathbb{R}.$$

But now we use Proposition??? to show that

$$|f_\delta * g - h(x)| < \frac{\epsilon}{2} \quad \text{for all } x \in \mathbb{R}$$

where

$$h(x) = \lim_{N \rightarrow \infty} \frac{1}{N^d} \sum_{y \in \frac{1}{N^d} \mathbb{Z}^d} f_\epsilon(x - y)g(y).$$

Thus as the sum defining $h(x)$ is finite, we see that $h(x)$ is a finite linear combination of entire functions $x \mapsto f_\epsilon(x - y)$. Thus $\|g - h\|_\infty < \epsilon$. Finally, we finish the proof by using the uniform convergence of the power series for $f_\epsilon(x)$ for $x \in K$. \square

6. TENSOR PRODUCTS OF DISTRIBUTIONS

Given functions $\phi : X \rightarrow \mathbb{C}$ and $\psi : Y \rightarrow \mathbb{C}$, we define their tensor product

$$\phi \otimes \psi : X \times Y \rightarrow \mathbb{C}$$

to be

$$(\phi \otimes \psi)(x, y) = \phi(x)\psi(y).$$

If $X, Y \subset \mathbb{R}^d$ are open sets, then we let

$$D(X) \otimes D(Y) \subset D(X \times Y)$$

denote the set of linear combinations of tensor product

$$\{\phi \otimes \psi \mid \phi \in D(X), \psi \in D(Y)\}.$$

Proposition 6.1. Let $X, Y \subset \mathbb{R}^d$ be open sets. Then space $D(X) \otimes D(Y)$ is dense in $D(X \times Y)$, that is, for any $\theta \in D(X \times Y)$ we can find a sequence $\theta_n \in D(X) \otimes D(Y)$ such that

$$\theta_n \rightarrow \theta,$$

that is for each $\alpha \in \mathbb{Z}_{\geq 0}^d$ we have that

$$\partial^\alpha \theta_n \rightarrow \partial^\alpha \theta$$

uniformly on some compact set K that contains the support of all the θ_n and θ .

Proof. The proof is similar to that of Weierstrass theorem given above. First, we let $\phi_1 \in D(\mathbb{R}^d)$ and $\phi_2 \in D(\mathbb{R}^d)$ be functions whose integral equals 1. Now let $\phi = \phi_1 \otimes \phi_2$. Now define

$$\phi_\epsilon(z) = \frac{1}{\epsilon} \phi(\epsilon z).$$

Observe that for small enough $\epsilon > 0$ we have that

$$\phi_\epsilon * \theta \in D(X \times Y)$$

since the support of $\phi_\epsilon * \theta$ is an arbitrarily small neighbourhood of the support of $\theta \in D(X \times Y)$. It now follows from Proposition?? that $\phi_\epsilon * \psi \rightarrow \psi$ uniformly for all $\psi \in D(X \times Y)$ and thus in particular

$$\partial^\alpha(\phi_\epsilon * \psi) = \phi_\epsilon * (\partial^\alpha \psi) \rightarrow \partial^\alpha \psi$$

uniformly for all $\alpha \in \mathbb{Z}_{\geq 0}^d$. In particular, this means that $\phi_\epsilon * \theta \rightarrow \theta$ in $D(X \times Y)$. It now suffices to show that each

$$\phi_\epsilon * \theta$$

is the limit of some elements in $D(X) \otimes D(Y)$. But by Proposition?? we have the uniform limit

$$(\partial^\alpha \phi_\epsilon * \theta)(x) = \lim_{N \rightarrow \infty} \frac{1}{N^d} \sum_{y \in \frac{1}{N}(\mathbb{Z}^d)} (\partial^\alpha \phi_\epsilon(x - y)) \theta(y).$$

Thus we have written $\phi_\epsilon * \theta$ as a limit in $D(X \times Y)$ of linear combination of translates of ϕ_ϵ , which are clearly in $D(X) \otimes D(Y)$. \square

7. CONVOLUTION OF DISTRIBUTIONS

Definition 7.1. Let

8. FOURIER TRANSFORM

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