

19.1.3 Proposition If $f \in L^1(\mathbb{R})$ decays rapidly, then \widehat{f} is infinitely differentiable.

Proof. $x^p f(x)$ is in $L^1(\mathbb{R})$ for all $p \in \mathbb{N}$ by Proposition 19.1.2. This implies by Proposition 17.2.1(i) that \widehat{f} is in C^∞ . \square

Conversely, what does $\widehat{f} \in C^\infty$ imply about f ? A partial answer is given by the next result.

19.1.4 Proposition Assume that f is in C^∞ . If $f^{(k)}$ is in $L^1(\mathbb{R})$ for all $k \in \mathbb{N}$, then \widehat{f} decays rapidly.

Proof. $\widehat{f^{(k)}}(\xi) = (2i\pi\xi)^k \widehat{f}(\xi)$ for all $k \in \mathbb{N}$ by Proposition 17.2.1(ii). By the Riemann–Lebesgue theorem, $\lim_{|\xi| \rightarrow +\infty} |\xi|^k |\widehat{f}(\xi)| = 0$. \square

Said another way, we have just proved the following results:

- (i) The faster f decreases at infinity, the greater the regularity of \widehat{f} .
- (ii) The more regular f is, the faster \widehat{f} decays.

In particular, if $f \in C^\infty(\mathbb{R})$ and decreases rapidly, the same is true for \widehat{f} . Note the similarity of this result and Proposition 5.3.4 about the Fourier coefficients of a periodic function in $C^\infty(\mathbb{R})$.