Distribution Theory — Example Sheet 2

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Question 1. Let $u, v \in \mathcal{D}'(\mathbb{R}^n)$, one of which has compact support. Show that the convolution u * v, defined as in your notes, is uniquely defined and gives rise to an element of $\mathcal{D}'(\mathbb{R}^n)$.

Proof. The convolution between $u, v \in \mathcal{D}'(\mathbb{R}^n)$ is defined by the formula

$$(u * v) * \varphi = u * (v * \varphi) \text{ for all } \varphi \in \mathcal{D}(\mathbb{R}^n).$$
 (1)

To show that this is uniquely defined, recall that for all $u \in \mathcal{D}'(\mathbb{R}^n)\varphi \in \mathcal{D}(\mathbb{R}^n)$, we have $\langle u, \varphi \rangle = (u * \check{\varphi})(0)$. Therefore, we have

$$\langle u * v, \varphi \rangle = ((u * v) * \check{\varphi})(0) = (u * (v * \check{\varphi}))(0),$$

which shows that the formula eq. (1) uniquely defines $\langle u * v, \varphi \rangle$ for any $\varphi \in \mathcal{D}(\mathbb{R}^n)$, and therefore that u * v is well-defined.

Now we prove that $u * v \in \mathcal{D}'(\mathbb{R}^n)$: by the previous equation we have

$$\langle u * v, \varphi \rangle = (u * (v * \check{\varphi}))(0) = \langle u, v * \check{\varphi} \rangle.$$

Suppose u is compactly supported. Since $v*\check{\varphi}\in\mathcal{E}(\mathbb{R}^n)$, there exists a compact $K\subseteq X$ and nonnegative C,N such that

$$\begin{split} \left| \langle u, \widetilde{v * \check{\varphi}} \rangle \right| &\leqslant C \sum_{\alpha \leqslant N} \sup_{x \in K} \left| \widehat{\partial}^{\alpha} (\widetilde{v * \check{\varphi}}) \right| = C \sum_{\alpha \leqslant N} \sup_{x \in -K} \left| \widehat{\partial}^{\alpha} (v * \check{\varphi}) \right| = C \sum_{\alpha \leqslant N} \sup_{x \in -K} \left| v * \widehat{\partial}^{\alpha} \check{\varphi} \right| \\ &= C \sum_{|\alpha| \leqslant N} \sup_{x \in -K} \left| \langle v, \tau_x \widetilde{\partial}^{\alpha} \check{\varphi} \rangle \right|. \end{split}$$

Note that if supp $\varphi \subseteq K'$, then supp $\check{\varphi} \subseteq -K'$, and for $x \in -K$ we find supp $\tau_x \widetilde{\partial^{\alpha} \check{\varphi}} \subseteq -K' - K$. Then by the previous equation we find that there exists C', M with

$$|\langle u*v,\varphi\rangle|\leqslant C'\sum_{|\alpha|\leqslant N}\sum_{|\beta|\leqslant M}\sup_{x\in -K'-K}\partial^{\beta}(\tau_{x}\widetilde{\partial^{\alpha}\check{\varphi}})=C'\sum_{|\alpha|\leqslant N}\sum_{|\beta|\leqslant M}\sup_{x}\left|\partial^{\alpha+\beta}\varphi\right|\leqslant C''\sum_{|\alpha|\leqslant M+N}\sup_{x}\left|\partial^{\alpha}\varphi\right|,$$

which shows that $u * v \in \mathcal{D}'(\mathbb{R}^n)$. An analogous argument holds if v is compactly supported.

Question 2. Show that if $u, v, w \in \mathcal{D}'(\mathbb{R}^n)$ and at least two of them have compact support, then the convolution is associative (i.e., (u * v) * w) = u * (v * w)).

Proof. Note that the convolution between two compactly supported distributions is again compactly supported, which ensures that both expressions 'make sense'. Now, let $\varphi \in \mathcal{D}(\mathbb{R}^n)$, then we have

$$((u*v)*w)*\varphi = (u*v)*(w*\varphi) = u*(v*(w*\varphi)) = u*((v*w)*\varphi) = (u*(v*w))*\varphi,$$

which proves the theorem.

Question 3. Let $\varphi \in \mathcal{D}(\mathbb{R})$ and choose $\varepsilon > 0$ sufficiently small so that $\operatorname{supp}(\varphi) \subset I_{\varepsilon} = (-1/\varepsilon, 1/\varepsilon)$. Given that φ has a uniformly convergent Fourier series on I_{ε} in the form

$$\varphi(x) = \sum_{n \in \mathbb{Z}} c_n e^{i\varepsilon \pi nx}, \quad c_n = \frac{\varepsilon}{2} \int_{\mathbb{R}} \varphi(x) e^{-i\varepsilon \pi nx} dx,$$

prove the Fourier inversion theorem on $\mathcal{D}(\mathbb{R})$ by taking a suitable limit.

Proof. Let $\psi \in \mathcal{D}(\mathbb{R})$, then we want to prove that

$$\psi(x) = \frac{1}{(2\pi)^n} \iint e^{i\lambda(x-y)} \psi(y) \,dy \,d\lambda.$$

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Question 4. For $\varphi \in \mathcal{S}(\mathbb{R}^n)$ prove that $\sum_m \varphi(m) = \sum_n \hat{\varphi}(2\pi n)$. This is the famous Poisson summation formula.

Proof. We have

$$\sum_{m} \varphi(m) = \frac{1}{(2\pi)^n} \sum_{m} \int e^{i\lambda m} \hat{\varphi}(\lambda) \, d\lambda = \sum_{m} \int e^{2\pi i \lambda m} \hat{\varphi}(2\pi \lambda) \, d\lambda$$

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