

Real Analysis II - FINAL

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Problem 1

Let $\mu \in M(\mathbb{R}^n)$. Construct $\phi_t \in C_c^\infty(\mathbb{R}^n)$ for $t > 0$ such that $\int \phi_t dx = 1$. More explicitly, we can set $\phi_t(x) = t^{-n} \phi(t^{-1}x)$ where $\phi(x)$ defined as

$$\phi(x) = \begin{cases} \exp\left[(|x|^2 - 1)^{-1}\right] & \text{if } |x| < 1 \\ 0 & \text{if } |x| \geq 1. \end{cases}$$

Since $\phi_t \in L^1(\mathbb{R}^n)$ for all $t > 0$, $\phi_t * \mu(x) = \int f(x-y)d\mu(y)$ exists for a.e. x , $\phi_t * \mu \in L^1$, and $\|\phi_t * \mu\|_1 \leq \|\mu\| = |\mu|(\mathbb{R}^n)$. Since $\phi_t * \mu \in L^1$, we can identify $\phi_t * \mu \in L^1$ as a Radon measure on \mathbb{R}^n and denote $d\mu_t = (\phi_t * \mu)dm$. I'll show that $\mu_t \rightarrow \mu$ vaguely by showing that $\int f d\mu_t \rightarrow \int f d\mu$ for all $f \in C_0(\mathbb{R}^n)$.

Fix $f \in C_0(\mathbb{R}^n)$, then

$$\begin{aligned} \int_{\mathbb{R}^n} f d\mu_t &= \int_{\mathbb{R}^n} f(\phi_t * \mu)dm = \int_{\mathbb{R}^n} f(x) \left(\int_{\mathbb{R}^n} \phi_t(x-y)d\mu(y) \right) dx \\ &= \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} f(x)\phi_t(x-y)dx d\mu(y) \quad (\text{By Fubini theorem}) \\ &= \int_{\mathbb{R}^n} (f * \tilde{\phi}_t)(y)d\mu(y) \end{aligned}$$

The Fubini theorem can be applied since $f(x)\phi_t(x-y)$ is continuous on $\mathbb{R}^n \times \mathbb{R}^n$ and $\left| \int_{\mathbb{R}^n} f(\phi_t * \mu)dm \right| \leq \|f\|_\infty \int_{\mathbb{R}^n} |\phi_t * \mu|dm < \infty$, implying $f(x)\phi_t(x-y) \in L^1(\mu \times m)$. (Since the function is continuous, we can consider m be a Borel measure restricting to $\mathcal{B}_{\mathbb{R}^n}$.)

I claim that $f * \tilde{\phi}_t \in C_0(\mathbb{R}^n)$. Since $f \in C_0(\mathbb{R}^n)$, there exists a sequence $\{f_j\} \subset C_c(\mathbb{R}^n)$ such that $\|f_j - f\|_u \rightarrow 0$ as $j \rightarrow \infty$. Note that $f \in L^\infty$ and $\phi_t \in L^1$, so $f * \phi_t$ is bounded and uniform continuous. As $f_j, \tilde{\phi}_t \in C_c$, $f_j * \tilde{\phi}_t \in C_c$ and

$$\left\| f_j * \tilde{\phi}_t - f * \tilde{\phi}_t \right\|_u = \left\| (f_j - f) * \tilde{\phi}_t \right\|_u \leq \|f_j - f\|_\infty \|\phi_t\|_1 = \|f_j - f\|_u \|\phi_t\|_1 \rightarrow 0$$

Therefore, $f * \tilde{\phi}_t \in C_0(\mathbb{R}^n)$.

Since $f \in C_0(\mathbb{R}^n)$, it is uniformly continuous, (Let $U \subset \mathbb{R}^n$ such that $f(x) \leq \epsilon$, then U^c is bounded as $f \in C_0$, so U^c is compact. Therefore, $|f(x) - f(y)|$ can be controlled by controlling $|x - y|$ uniformly.) and $f * \tilde{\phi}_t \rightarrow f$ uniformly as $t \rightarrow 0$. As $\mu \in M(\mathbb{R}^n)$, $f \mapsto \int f d\mu$ is bounded linear functional, and $\int f * \tilde{\phi}_t d\mu \rightarrow \int f d\mu$ as $t \rightarrow \infty$. It means

$$\int_{\mathbb{R}^n} f d\mu_t = \int_{\mathbb{R}^n} (f * \tilde{\phi}_t)(y)d\mu(y) \rightarrow \int_{\mathbb{R}^n} f d\mu$$

as $t \rightarrow \infty$ and $\mu_t \rightarrow \mu$. Since μ_t is generated by L^1 functions, this result shows that $L^1(\mathbb{R}^n)$ is dense in $M(\mathbb{R}^n)$.

Problem 2

- (1) By the fundamental Theorem of Calculus for Lebesgue Integrals, F is absolutely continuous on $[0, 1]$. Also, F is bounded variation $[0, 1]$. I need to show that $F(0) = F(1)$ to state that $F \in C(\mathbb{T})$, but $\hat{f}(0) = 0$ implies

$$\hat{f}(0) = \int_0^1 f(x) dx = 0.$$

Therefore, $F(1) = 0 = F(0)$ and $F \in C(\mathbb{T})$.

By the fundamental Theorem of Calculus for Lebesgue Integrals again, F is differentiable a.e. on $[0, 1]$ and $F' = f$. Therefore,

$$\begin{aligned} \hat{F}(n) &= \int_0^1 F(x) e^{-2\pi i n x} dx = \left[\frac{1}{-2\pi i n} F(x) e^{-2\pi i n x} \right]_0^1 + \frac{1}{2\pi i n} \int_0^1 f(x) e^{-2\pi i n x} dx \\ &= \frac{1}{2\pi i n} f(n) \end{aligned}$$

for $n \neq 0$ and if $n = 0$, $\hat{F}(0) < \infty$ since F is continuous on $[0, 1]$, which is compact set.

- (2) Since F is bounded variation on \mathbb{T} , we can apply Fejér's theorem and get

$$\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=0}^{N-1} (S_n F)(0) = F(0).$$

By the definition of $(S_n F)(0)$,

$$\begin{aligned} \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=0}^{N-1} \sum_{k=-n}^n \hat{F}(k) &= \lim_{N \rightarrow \infty} \frac{1}{N} \left(N \hat{F}(0) + \sum_{n=1}^{N-1} (N-n) (\hat{F}(n) + \hat{F}(-n)) \right) \\ &= \hat{F}(0) + \lim_{N \rightarrow \infty} 2 \sum_{n=1}^{N-1} \left(1 - \frac{n}{N} \right) \hat{F}(n) \\ &= \hat{F}(0) + \lim_{N \rightarrow \infty} 2 \sum_{n=1}^{N-1} \left(1 - \frac{n}{N} \right) \frac{\hat{f}(n)}{2i\pi n} \\ &= \hat{F}(0). \end{aligned}$$

(In the calculation, I used $\hat{F}(-n) = \frac{1}{-2\pi i n} \hat{f}(-n) = \frac{1}{2\pi i n} \hat{f}(n) = \hat{F}(n)$.) Therefore,

$$\lim_{N \rightarrow \infty} 2 \sum_{n=1}^{N-1} \left(1 - \frac{n}{N} \right) \frac{\hat{f}(n)}{n} = 2\pi i (F(0) - \hat{F}(0)) = -2\pi i \hat{F}(0)$$

since $F(0) = 0$.

- (3) By Hausdorff-Young Inequality, if $f \in L^1(\mathbb{T})$, $\hat{f} \in l^\infty(\mathbb{Z})$ and $\|\hat{f}\|_\infty \leq \|f\|_1$. Therefore,

$$\lim_{N \rightarrow \infty} 2 \sum_{n=1}^{N-1} \left(\frac{\hat{f}(n)}{N} \right) \leq \|f\|_1$$

and

$$\left\| \lim_{n \rightarrow \infty} \frac{1}{n} \hat{f}(n) \right\| \leq \| \|f\|_1 \| + \|\pi i \hat{F}(0)\| < \infty$$

for the norm on \mathbb{C} , and $\lim_{n \rightarrow \infty} \frac{1}{n} \hat{f}(n) < \infty$ since $\hat{f}(n) \in \mathbb{R}$ for all $n \in \mathbb{Z}$.

(4) By integral test of $\sum_{n=2}^{\infty} \frac{1}{n \log n}$,

$$\sum_{n=2}^{\infty} \frac{1}{n \log n} \leq \frac{1}{2 \log 2} + \int_2^{\infty} \frac{1}{x \log x} dx = \frac{1}{2 \log 2} + [\ln t]_{\ln 2}^{\infty} = \infty,$$

so $\sum_{n=2}^{\infty} \frac{1}{n \log n} \rightarrow \infty$ and it is not a Fourier series of L^1 function. However,

$$\sum_{n=2}^{\infty} \frac{\sin 2\pi n x}{\log n}$$

converges for all x : computing $\sum_{i=2}^N e^{2\pi i n x}$, it is $\frac{2\pi i(N+1)x - e^{4\pi i x}}{-1 + e^{2\pi i x}}$, whose absolute value is upper bounded by $\frac{2}{-1 + e^{2\pi i x}}$ for fixed x without $x = 0, 1$ for all N . Therefore, $\sum_{i=2}^N \sin(2\pi i n x)$ is bounded by $|M(x)| < \infty$ for fixed x in $[0, 1]$ for all N . Since $\frac{1}{\log n}$ is decreasing sequence, by Dirichlet test, $\sum_{n=2}^{\infty} \frac{\sin 2\pi n x}{\log n}$ converges for all x .

Problem 3

I'll follow the steps in exercise 11 in sec 9.1.

(1) There exist $N \in \mathbb{N}$, $C > 0$ such that for all $\phi \in C_c^\infty$,

$$|\langle F, \phi \rangle| \leq \sum_{|\alpha| \leq N} \sup_{|x| \leq 1} |\partial^\alpha \phi(x)|. \quad (1)$$

Proof. $F : C_c^\infty(\mathbb{R}^n) \rightarrow \mathbb{R}$, which is continuous linear functional, and $C_c^\infty(\mathbb{R}^n)$ is Fréchet space with the topology defined by the norms

$$\phi \rightarrow \|\partial^\alpha \phi\|_u \quad (\alpha \in \{0, 1, 2, \dots\}^n)$$

for $K \subset U$, $\phi \in C_c^\infty(K)$. Therefore, by proposition 5.15 in Folland, there exists $\alpha_1, \dots, \alpha_k \in \{0, 1, 2, \dots\}^n$ and $C > 0$ such that

$$|\langle F, \phi \rangle| \leq C \sum_{j=1}^k \|\partial^{\alpha_j} \phi\|_u$$

To concentrate only on $|x| \leq 1$ region, make C_c^∞ function φ using C^∞ Urysohn lemma such that $\varphi = 1$ on $|x| \leq 1/2$ and $\varphi = 0$ at $|x| \geq 1$. Denote $\phi_1 = \varphi \phi$ and $\phi_2 = (1 - \varphi)\phi$. Then, $\phi_1 + \phi_2 = \phi$ and

$$|\langle F, \phi \rangle| = |\langle F, \phi_1 \rangle + \langle F, \phi_2 \rangle| = |\langle F, \phi_1 \rangle|$$

since $\text{supp}(F) = \{0\}$. Hence,

$$|\langle F, \phi \rangle| = |\langle F, \phi_1 \rangle| \leq C \sum_{|\alpha| \leq N} \sup_{|x| \leq 1} |\partial^\alpha \phi(x)|$$

where $N = |\alpha_k|$. □

(2) Take $\psi \in C_c^\infty$ with $\psi(x) = 1$ for $|x| \leq 1$ and $\psi(x) = 0$ for $|x| \geq 2$. Assume $\phi \in C_c^\infty$ and $\partial^\alpha \phi(0) = 0$ for $|\alpha| \leq N$. Let $\phi_k(x) = \phi(x)(1 - \psi(kx))$, then $\partial_k^\alpha \phi \rightarrow \partial^\alpha \phi$ uniformly as $k \rightarrow \infty$ for $|\alpha| \leq N$.

Proof. Since $\partial^\alpha \phi_k(x)$ is compactly supported on the support of ϕ for $|\alpha| \leq N$, we just need to show that $\partial^\alpha \phi_k \rightarrow \partial^\alpha \phi$. Fix α such that $|\alpha| \leq N$, then

$$|\partial^\alpha \phi - \partial^\alpha \phi_k| = |\partial^\alpha(\phi - \phi_k)| = |\partial^\alpha(\phi(x)\psi(kx))|$$

and $\partial^\alpha(\psi(kx)) = 0$ on $|x| > 2/k$. Using Leibniz rule and hint, $|\partial^\alpha \phi(x)| \leq C|x|^{N+1-|\alpha|}$ for $|\alpha| \leq N$ on $|x| \leq 1$, which will be proven later,

$$\begin{aligned} |\partial^\alpha(\phi(x)\psi(kx))| &= \left| \sum_{\beta+\gamma=\alpha} \frac{\alpha!}{\beta!\gamma!} (\partial_x^\beta(\phi(x))) (\partial_x^\gamma(\psi(kx))) \right| \\ &\leq \sum_{\beta+\gamma=\alpha} \frac{\alpha!}{\beta!\gamma!} |(\partial_x^\beta(\phi(x))) (\partial_x^\gamma(\psi(kx)))| \\ &\leq C \sum_{\beta+\gamma=\alpha} \frac{\alpha!}{\beta!\gamma!} |x|^{N+1-|\beta|} |k|^{|\gamma|} |(\partial^\gamma \psi)(kx)| \\ &= C \sum_{\beta+\gamma=\alpha} \frac{\alpha!}{\beta!\gamma!} |kx|^{|\gamma|} |x|^{N+1-|\beta|-|\gamma|} |(\partial^\gamma \psi)(kx)| \end{aligned}$$

in the support of $\psi(kx) \subset \{|x| \leq 1\}$. The support of ψ is a subset of $|kx| \leq 2$ and $|N+1-|\beta|-|\gamma|| = |N+1-|\alpha|| \geq 1$ for $|\alpha| \leq N$. Also, $\partial^\gamma \psi(x)$ is bounded for $|\gamma| \leq N$ since it is C_c^∞ function. Summarising the fact,

$$|\partial^\alpha(\phi(x)\psi(kx))| \leq C'|x| \leq \frac{2C'}{k}$$

for some $C' > 0$ for all $|\alpha| \leq N$ and goes to 0 as $k \rightarrow \infty$. Therefore,

$$\partial^\alpha \phi_k \rightarrow \partial^\alpha \phi$$

uniformly as $k \rightarrow \infty$ for $|\alpha| \leq N$.

pf of hint: The Taylor series of ϕ about 0 would be

$$\phi(x) = \sum_{|\beta| \leq N+1} \frac{\partial^\beta \phi(0)}{\beta!} x^\beta + r(x)$$

such that $r(x)$ is differentiable and $\lim_{x \rightarrow 0} \frac{r(x)}{|x|^{N+1}} = 0$. Since we only interested in $|x| \leq 1$, $\partial^\beta \phi$ is bounded for all $|\beta| \leq N+1$ and $\frac{r(x)}{|x|^{N+1}}$ is bounded in $|x| \leq 1$. As $\partial^\beta \phi(0) = 0$ for $|\beta| \leq N$, we can get

$$|\phi(x)| \leq \left(C + \frac{r(x)}{|x|^{N+1}} \right) |x|^{N+1} \leq C'|x|^{N+1}.$$

for some $0 < C, C' < \infty$. By the same reason, we can get

$$|\partial^\alpha \phi(x)| \leq C|x|^{N+1-|\alpha|}$$

for $|\alpha| \leq N$. □

(3) Considering $\langle F, \phi - \phi_k \rangle$,

$$|\langle F, \phi - \phi_k \rangle| \leq C \sum_{|\alpha| \leq N} \sup_{|x| \leq 1} |\partial^\alpha(\phi - \phi_k)(x)|$$

and we already showed that $|\partial^\alpha(\phi - \phi_k)(x)| \rightarrow 0$ uniformly as $k \rightarrow \infty$ for $|\alpha| \leq N$. Therefore,

$$|\langle F, \phi \rangle| = \lim_{k \rightarrow \infty} |\langle F, \phi_k \rangle|.$$

For all k , $\langle F, \phi_k \rangle = 0$ since $\phi_k(x) = 0$ on $|x| \leq 1/k$. Therefore, $\langle F, \phi \rangle = 0$ if $\phi \in C_c^\infty$ and $\partial^\alpha \phi(0) = 0$ for $|\alpha| \leq N$.

- (4) I'll use $\varphi \in C_c^\infty$ in step 1 again. Assume $\phi \in C_c^\infty$ and $\partial^\alpha \phi(0) = a_\alpha$, then let $f(x) = \varphi \sum_{|\alpha| \leq N} \frac{a_\alpha}{\alpha!} x^\alpha$. Then, $f \in C_c^\infty$ and $g = \phi - f \in C_c^\infty$ such that $\partial^\alpha g(0) = 0$ for all $|\alpha| \leq N$. Therefore $\langle F, g \rangle = 0 = \langle F, \phi \rangle - \langle F, f \rangle$, and $\langle F, \phi \rangle = \langle F, f \rangle = \sum_{|\alpha| \leq N} \frac{a_\alpha}{\alpha!} \langle F, x^\alpha \rangle$. Let $c_\alpha = \frac{\langle F, x^\alpha \rangle}{\alpha!}$, then

$$\langle F, \phi \rangle = \sum_{|\alpha| \leq N} c_\alpha \partial^\alpha \phi(0) = \langle \sum_{|\alpha| \leq N} c_\alpha \partial^\alpha \delta, \phi \rangle.$$

Therefore, $F = \sum_{|\alpha| \leq N} c_\alpha \partial^\alpha \delta$.

Problem 4

I'll follow the steps in exercise 20 in sec 9.2.

- (1) If $\psi \in \mathcal{S}$, which is Schwartz class, then $G * \psi \in \mathcal{S}$ for $G \in \mathcal{E}'$.

Proof. Since $G \in \mathcal{E}'$, choose $\psi \in C_c^\infty(U)$ with $\phi = 1$ on $\text{supp}(G)$, and define the linear functional H on $C_c^\infty(U)$ by $\langle H, \psi \rangle = \langle G, \phi \psi \rangle$. Then, it is continuous on $C_c^\infty(U)$ and unique continuous extension of G . Taking restriction of H to \mathcal{S} , we can make tempered distribution H and $\langle H, \psi \rangle = \langle G, \phi \psi \rangle$ for $\psi \in \mathcal{S}$. To show that $G * \psi$ is in Schwartz class, I'll compute each semi-norms in Schwartz class. For $m \in \mathbb{N}$, α ,

$$\begin{aligned} \|\partial^\alpha(G * \psi)\|_{N, \alpha} &= \sup_{x \in \mathbb{R}^n} (1 + |x|)^N |\partial^\alpha(G * \psi)(x)| \\ &= \sup_{x \in \mathbb{R}^n} (1 + |x|)^N |G * \partial^\alpha \psi| \\ &= \sup_{x \in \mathbb{R}^n} (1 + |x|)^N \left| \langle G, (\tau_x \widetilde{\partial^\alpha \psi}) \phi \rangle \right| \\ &= \sup_{x \in \mathbb{R}^n} (1 + |x|)^N \left| \langle G, (\tau_x \widetilde{\partial^\alpha \psi}) \phi \rangle \right| \\ &\leq C \sup_{x \in \mathbb{R}^n} (1 + |x|)^N \sum_{|\beta| \leq M} \sup_{y \in \mathbb{R}^n} (1 + |y|)^m \left| \partial^\beta ((\tau_x \widetilde{\partial^\alpha \psi}) \phi) \right| \\ &\leq C \sup_{x \in \mathbb{R}^n} (1 + |x|)^N \sum_{|\beta| \leq M} \sup_{y \in \mathbb{R}^n} (1 + |y|)^m \left| \partial^\beta (\partial^\alpha \psi(x - y)) \phi(y) \right| \end{aligned}$$

Since $\phi \in C_c^\infty$, $\dots \|\partial^\alpha(G * \psi)\|_{N, \alpha} < \infty$ for all N and α . Therefore, $G * \psi \in \mathcal{S}$ By the definition of the convolution,

$$H * \psi(x) = \langle H, \tau_x \tilde{\psi} \rangle = \langle G, (\tau_x \tilde{\psi}) \phi \rangle$$

for $\psi \in \mathcal{S}$. So, we can define $G * \psi(x) = \langle G, (\tau_x \tilde{\psi}) \phi \rangle$ and get $H * \psi(x) = G * \psi(x) \dots$ (Defined region?) Since $H \in \mathcal{S}'$ and $\psi \in \mathcal{S}$, $(H * \psi)$ is a slowly increasing C^∞ function, and furthermore, $(H * \psi)^\wedge = \hat{\psi} \hat{H}$:

$$\langle (H * \psi)^\wedge, \varphi \rangle = \langle H * \psi, \hat{\varphi} \rangle = \langle H, \hat{\varphi} * \tilde{\psi} \rangle = \langle H, (\varphi * \tilde{\psi})^\wedge \rangle = \langle \hat{H}, \varphi * \hat{\psi} \rangle = \langle \hat{\psi} \hat{H}, \varphi \rangle$$

for $\varphi \in \mathcal{S}$. It implies $(G * \psi)^\wedge = \hat{\psi} \hat{G}$. (Direct approach)...

□

(3) Let's define $F * G$ by

$$\langle F * G, \psi \rangle = \langle F, \tilde{G} * \psi \rangle.$$

for $\psi \in \mathcal{S}$. Since $\tilde{G} \in \mathcal{E}'$, $\tilde{G} * \psi \in \mathcal{S}$, and $\langle F, \tilde{G} * \psi \rangle$ is well-defined since there is continuous extension of G to \mathcal{S} and F is tempered distribution, i.e., if $\psi_j \rightarrow \psi$ in \mathcal{S} , $\tilde{G} * \psi_j = \tilde{H} * \psi_j$ for some $\tilde{H} \in \mathcal{S}'$ since $\tilde{G} \in \mathcal{E}'$, and $\tilde{H} * \psi_j \rightarrow \tilde{H} * \psi = \tilde{G} * \psi$ as $j \rightarrow \infty$, so $\tilde{G} * \psi_j \rightarrow \tilde{G} * \psi$. Thus, $\langle F, \tilde{G} * \psi_j \rangle \rightarrow \langle F, \tilde{G} * \psi \rangle$, implying $F * G$ is continuous linear functional on \mathcal{S} .

Since $F * G$ is tempered distribution, we can define Fourier transform of it, then

$$\langle (F * G)^\wedge, \psi \rangle = \langle (F * G), \hat{\psi} \rangle = \langle F, \tilde{G} * \hat{\psi} \rangle.$$

Also,

$$\langle \tilde{G} * \hat{\psi}, \varphi \rangle = \langle \tilde{G}, \varphi * \tilde{\hat{\psi}} \rangle = \langle \tilde{G}, \varphi * \check{\psi} \rangle = \langle \tilde{G}, (\hat{\varphi} \psi)^\sim \rangle = \langle \hat{G}, \hat{\varphi} \psi \rangle = \langle (\hat{G} \psi)^\wedge, \varphi \rangle$$

Therefore,

$$\langle F, \tilde{G} * \hat{\psi} \rangle = \langle F(\hat{G} \psi)^\wedge \rangle = \langle \hat{F}, \hat{G} \psi \rangle = \langle \hat{F} \hat{G}, \psi \rangle$$

since we can view \hat{G} a slowly increasing C^∞ function as $G \in \mathcal{E}'$.

Problem 5

- (1) Without 0, $(x^2 + y^2)^{-1}$ is continuous function, and it is locally integrable function on $\mathbb{C} \setminus \{0\}$, which is second countable. Therefore, $(x^2 + y^2)^{-1} dx dy$ is a Radon measure. I'll show the left and right-invariant. For $f \in C_c^+$, $z_0 = x_0 + y_0 i \in \mathbb{C} \setminus \{0\}$

$$\int_{\mathbb{C} \setminus \{0\}} \frac{f((x_0 + y_0 i)(x + iy))}{x^2 + y^2} dx dy = \int_{\mathbb{C} \setminus \{0\}} \frac{f((x_0 x - y_0 y) + (x_0 y + y_0 x)i)}{x^2 + y^2} dx dy.$$

Let $s = x_0 x - y_0 y$, $t = x_0 y + y_0 x$. Then, $ds dt = (x_0^2 + y_0^2) dx dy$ and $\frac{x_0 s + y_0 t}{x_0^2 + y_0^2} = x$, $\frac{-y_0 s + x_0 t}{x_0^2 + y_0^2} = y$. Since it is linear transformation with full rank, it maps $\mathbb{C} \setminus \{0\}$ to $\mathbb{C} \setminus \{0\}$.

$$\begin{aligned} \int_{\mathbb{C} \setminus \{0\}} \frac{f((x_0 x - y_0 y) + (x_0 y + y_0 x)i)}{x^2 + y^2} dx dy &= \int_{\mathbb{C} \setminus \{0\}} \frac{f(s + ti)}{\left(\frac{x_0 s + y_0 t}{x_0^2 + y_0^2}\right)^2 + \left(\frac{-y_0 s + x_0 t}{x_0^2 + y_0^2}\right)^2} (x_0^2 + y_0^2)^{-1} ds dt \\ &= \int_{\mathbb{C} \setminus \{0\}} \frac{f(s + ti)}{s^2 + t^2} ds dt \end{aligned}$$

It proves left-invariant. Since $\mathbb{C} \setminus \{0\}$ is Abelian group, left-invariant implies right-invariant. Hence, it is Haar measure.

- (2) Again, x^{-1} , x^{-2} is continuous function without $x = 0$, and it is locally integrable function on $\{(x, y) \in \mathbb{R}^2 \mid x > 0\}$. Therefore, $x^{-1} dx dy$ and $x^{-2} dx dy$ are Radon measure on G , which is homeomorphic to $\{(x, y) \in \mathbb{R}^2 \mid x > 0\}$. I'll show left and right-invariant. Let

$$A = \begin{bmatrix} a & b \\ 0 & 1 \end{bmatrix}$$

$$\int_G f\left(\begin{bmatrix} a & b \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x & y \\ 0 & 1 \end{bmatrix}\right) x^{-2} dx dy = \int_G f\left(\begin{bmatrix} ax & ay + b \\ 0 & 1 \end{bmatrix}\right) x^{-2} dx dy.$$

Let $s = ax$, $t = ay + b$, then $ds dt = a^2 dx dy$ and the integration region does not change since it is just linear transformation.

$$\int_G f\left(\begin{bmatrix} ax & ay + b \\ 0 & 1 \end{bmatrix}\right) x^{-2} dx dy = \int_G f\left(\begin{bmatrix} s & t \\ 0 & 1 \end{bmatrix}\right) (s/a)^{-2} a^{-2} ds dt = \int_G f\left(\begin{bmatrix} s & t \\ 0 & 1 \end{bmatrix}\right) s^{-2} ds dt.$$

For right-invariant:

$$\int_G f\left(\begin{bmatrix} x & y \\ 0 & 1 \end{bmatrix} \begin{bmatrix} a & b \\ 0 & 1 \end{bmatrix}\right) x^{-1} dx dy = \int_G f\left(\begin{bmatrix} ax & bx+y \\ 0 & 1 \end{bmatrix}\right) x^{-1} dx dy.$$

Let $s = ax$, $t = bx + y$, then $ds dt = a dx dy$. The integration region does not change since it is also a linear transformation.

$$\int_G f\left(\begin{bmatrix} ax & bx+y \\ 0 & 1 \end{bmatrix}\right) x^{-1} dx dy = \int_G f\left(\begin{bmatrix} s & t \\ 0 & 1 \end{bmatrix}\right) (s/a)^{-1} a^{-1} ds dt = \int_G f\left(\begin{bmatrix} s & t \\ 0 & 1 \end{bmatrix}\right) s^{-1} ds dt.$$

Therefore, they are Haar measure.