

Real Analysis

Homework 10

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EXERCISE 1

Show that if $f \in C^0(\mathbb{R}^n)$, then its support is identical with the support of the distribution

$$\langle f, \phi \rangle = \int f \phi \, dx, \quad \phi \in C_c^\infty(\mathbb{R}^n).$$

Is this true when $f \in L_{\text{loc}}^1(\mathbb{R}^n)$?

Proof.

If ϕ is such that $\text{supp } \phi \cap \text{supp } f = \emptyset$, then $\int_{\mathbb{R}^n} f(x)\phi(x) \, dx = 0$, so $\text{supp } \mathcal{D}_f \subseteq \text{supp } f$.

Now fixed an x_0 such that $f(x_0) \neq 0$, $f(x_0) > 0$, then $f(x) > \frac{f(x_0)}{2}$ for some ball $B_\eta(x_0)$. Assume that $x_0 \notin \text{supp } \mathcal{D}_f$, then we can find some $\delta > 0$ such that $B_\delta(x_0) \cap \text{supp } (\mathcal{D}_f) = \emptyset$. We can assume that $\delta < \eta$.

Now find a ϕ such that $\text{supp } \phi \subseteq B_\delta(x_0)$ and that $\phi(x) = 1$ on $B_{\frac{\delta}{2}}(x_0)$. Then

$$\int_{\mathbb{R}^n} f(x)\phi(x) \, dx \geq \int_{B_{\frac{\delta}{2}}(x_0)} f(x)\phi(x) \, dx \geq \frac{(f(x_0)) \delta^n}{2^{n+1}} > 0,$$

so ϕ is such that $\text{supp } \phi \cap \text{supp } \mathcal{D}_f = \emptyset$ but $\int_{\mathbb{R}^n} f(x)\phi(x) \, dx \neq 0$, this is a contradiction.

We conclude that $x_0 \in \text{supp } \mathcal{D}_f$ and hence $\text{supp } f \subseteq \text{supp } \mathcal{D}_f$.

Thus

$$\text{supp } f = \text{supp } \mathcal{D}_f.$$

This will not be true when $f \in L_{\text{loc}}^1(\mathbb{R}^n)$, consider the function

$$f(x) = \begin{cases} 1, & x \in \mathbb{Q} \\ 0, & x \notin \mathbb{Q} \end{cases}.$$

The $\text{supp } f = \mathbb{R}$, but $\text{supp } \mathcal{D}_f = \emptyset$.

EXERCISE 2

Show that the principal value integral

$$\text{p.v.} \int \frac{\phi(x)}{x} \, dx = \lim_{\varepsilon \rightarrow 0^+} \left(\int_{-\infty}^{-\varepsilon} \frac{\phi(x)}{x} \, dx + \int_{\varepsilon}^{\infty} \frac{\phi(x)}{x} \, dx \right)$$

exists for all $\phi \in C_c^\infty(\mathbb{R}^n)$, and is a distribution. What is its order?

Proof.

$$\begin{aligned} \text{p.v.} \int \frac{\phi(x)}{x} dx &= \lim_{\varepsilon \rightarrow 0^+} \left(\int_{-\infty}^{-\varepsilon} \frac{\phi(x)}{x} dx + \int_{\varepsilon}^{\infty} \frac{\phi(x)}{x} dx \right) \\ &= \lim_{\varepsilon \rightarrow 0^+} \int_{\varepsilon \leq |x| < 1} \frac{\phi(x) - \phi(0)}{x} dx + \int_{1 \leq |x|} \frac{\phi(x)}{x} dx \end{aligned}$$

Since $\phi \in C_c^\infty(\mathbb{R}^n)$, ϕ has compact support. Then

$$\int_{1 \leq |x|} \frac{\phi(x)}{x} dx = \int_{1 \leq |x|} \frac{|x \phi(x)|}{x^2} dx \leq \sup_{x \in \mathbb{R}} \{|x \phi(x)|\} \int_{1 \leq |x|} \frac{1}{x^2} dx = 2 \sup_{x \in \mathbb{R}} \{|x \phi(x)|\} < \infty.$$

Also, we see that

$$\chi_{\varepsilon \leq |x| < 1} \left| \frac{\phi(x) - \phi(0)}{x} \right| \leq \chi_{|x| < 1} \|\phi\|_\infty \quad \text{and} \quad \chi_{|x| < 1} \|\phi\|_\infty \in L^1(\mathbb{R}),$$

so by Lebesgue Dominated Convergence Theorem, we know that

$$\lim_{\varepsilon \rightarrow 0^+} \int_{\varepsilon \leq |x| < 1} \frac{\phi(x) - \phi(0)}{x} dx \leq \chi_{|x| < 1} \|\phi\|_\infty < \infty.$$

Hence

$$\text{p.v.} \int \frac{\phi(x)}{x} dx = \lim_{\varepsilon \rightarrow 0^+} \left(\int_{-\infty}^{-\varepsilon} \frac{\phi(x)}{x} dx + \int_{\varepsilon}^{\infty} \frac{\phi(x)}{x} dx \right) \quad \text{exists.}$$

Moreover, if $\text{supp } \phi \subset [-a, a]$, then

$$\left| \text{p.v.} \int \frac{\phi(x)}{x} dx \right| \leq 2a \sup\{|\phi'|\}.$$

This implies that the p.v. of $\frac{1}{x}$ is a distribution of order at most 1.

Finally, the order cannot be 0. Indeed, if $0 \leq \phi_\varepsilon \leq 1$ such that $\text{supp } \phi_\varepsilon \subset [\varepsilon, 4\varepsilon]$ and $\phi_\varepsilon = 1$ on $[2\varepsilon, 3\varepsilon]$ then

$$\text{p.v.} \int \frac{\phi(x)}{x} dx \geq \frac{1}{4\varepsilon} \sup\{|\phi_\varepsilon|\}.$$

EXERCISE 3

Find a distribution $u \in \mathcal{D}'(\mathbb{R})$ such that $u = \frac{1}{x}$ on $(0, \infty)$ and $u = 0$ on $(-\infty, 0)$.

Proof.

Consider the function $g(x) = \ln x$ for $x > 0$ and $g(x) = 0$ for $x \leq 0$. Then $g \in L_{\text{loc}}^1$, so defines a distribution, and $g'(x) = \frac{1}{x}$ for $x > 0$. So g' is an admissible u . Therefore

$$\langle u, \phi \rangle = - \int_0^\infty \phi'(x) \ln x dx$$

works.

EXERCISE 4

Show that

$$\langle u, \phi \rangle = \sum_{k=1}^{\infty} \partial^k \phi\left(\frac{1}{k}\right)$$

is a distribution in $(0, \infty)$? What is its order?

Proof.

Let ϕ be such that $\text{supp } \phi \subset [\frac{1}{N}, N]$. Then

$$\langle u, \phi \rangle = \sum_{k=1}^N \partial^k \phi\left(\frac{1}{k}\right) \leq \sum_{k=1}^N \sup_{x \in [1/N, N]} |\partial^k \phi|.$$

Since the compacts $[1/N, N]$ exhaust $(0, \infty)$, it follows that u is a distribution on $(0, \infty)$.

Suppose that $u = v|_{(0, \infty)}$ for $v \in \mathcal{D}'(\mathbb{R})$. Then there must exist N_0 and C_0 such that

$$|\langle v, \phi \rangle| \leq C_0 \sum_{k=1}^{N_0} \sup |\partial^k \phi|, \quad \text{supp } \phi \subset [-1, 1].$$

So, if we take $N > N_0$, we will have

$$\left| \partial^N \phi\left(\frac{1}{N}\right) \right| \leq |\langle u, \phi \rangle| \leq |\langle v, \phi \rangle| \leq C_0 \sum_{k=1}^{N_0} \sup |\partial^k \phi|,$$

if $\text{supp } \phi \subset \left(\frac{1}{N+1}, \frac{1}{N-1}\right)$. This would imply that $\partial^N \delta_{\frac{1}{N}}$ is order at most $N_0 < N$ and consequently that $\partial^N \delta$ is of order at most N_0 on a small interval $(-\varepsilon, \varepsilon)$.

We claim that this is impossible.

Indeed, let $\psi \in C_c^\infty((-\varepsilon, \varepsilon))$ be such that $\partial^N \psi(0) \neq 0$. Consider then the test functions

$$\psi_\lambda(x) = \lambda^N \psi\left(\frac{x}{\lambda}\right) \quad \text{for small } \lambda > 0.$$

We have $\text{supp } \psi_\lambda \subset (-\varepsilon\lambda, \varepsilon\lambda)$. Moreover,

$$\partial^N \psi_\lambda(0) = \partial^N \psi(0) \quad \text{and} \quad \partial^k \psi_\lambda = \lambda^{N-k} \partial^k \psi.$$

Thus, we would have an estimate

$$|\partial^N \psi(0)| \leq C_0 \sum_{k=1}^{N_0} \lambda^{N-N_0} \sup |\partial^k \psi| \quad \text{for any } \lambda > 0.$$

This is clearly a contradiction for small λ .

EXERCISE 5

Let $u \in \mathcal{D}'(\mathbb{R}^n)$ have the property that $\langle u, \phi \rangle \geq 0$ for all real valued nonnegative $\phi \in C_c^\infty(\mathbb{R}^n)$. Show that u is of order 0.

Proof.

Let $K \subset \subset \mathbb{R}^n$ and $\psi_K \in C_c^\infty(\mathbb{R}^n)$ non-negative cut-off function such that $\psi_K = 1$ on K . Then for real-valued test functions ϕ with $\text{supp } \phi \subset K$, we would have

$$\left(\sup_K |\phi| \right) \psi_K(x) - \phi(x) \geq 0.$$

Hence

$$\left\langle u, \left(\sup_K |\phi| \right) \psi_K(x) - \phi(x) \right\rangle \geq 0.$$

This implies

$$\langle u, \phi(x) \rangle \leq \langle u, \psi_K \rangle \left(\sup_K |\phi| \right).$$

For complex valued ϕ we obtain

$$|\langle u, \phi(x) \rangle| \leq 2 \langle u, \psi_K \rangle \left(\sup_K |\phi| \right)$$

by considering the real and imaginary parts of ϕ .

EXERCISE 6

Let $\{f_k\}_{k=1}^\infty \in L_{\text{loc}}^1(\mathbb{R}^n)$ be a sequence of real valued functions such that

$$\text{supp } f_k \subset \{|x| \leq k^{-1}\}, \quad \int f_k(x) dx = 1, \quad k = 1, 2, \dots$$

Show that the sequence $\{f_k^2\}_{k=1}^\infty$ does not converge in $\mathcal{D}'(\mathbb{R}^n)$ as $k \rightarrow \infty$.

Proof.

Let $\phi \in C_c^\infty(\mathbb{R}^n)$ and

$$f_k(x) = \begin{cases} \frac{k}{2}, & |x| \leq \frac{1}{k} \\ 0, & |x| > \frac{1}{k} \end{cases},$$

then $\{f_k\}_{k=1}^\infty \in L_{\text{loc}}^1(\mathbb{R}^n)$ and $\int f_k(x) dx = 1$. So

$$f_k^2(x) = \begin{cases} \frac{k^2}{4}, & |x| \leq \frac{1}{k} \\ 0, & |x| > \frac{1}{k} \end{cases},$$

hence, if $\phi \in (\mathbb{R}^n)$ and $\phi = 1$ in $|x| \leq 1$, then

$$\langle f_k^2, \phi \rangle = \int f_k^2(x) \phi(x) dx \geq \inf_{|x| \leq \frac{1}{k}} \phi \int_{|x| \leq \frac{1}{k}} f_k^2(x) dx = \frac{k}{2},$$

which is divergent as $k \rightarrow \infty$. Therefore, the sequence $\{f_k^2\}_{k=1}^\infty$ does not converge in $\mathcal{D}'(\mathbb{R}^n)$ as $k \rightarrow \infty$.