

FOURIERANALYSE

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①

$$\hat{f}(\xi) = \int_{-\infty}^{\infty} e^{-2\pi i \xi x} f(x) dx$$

$$= \int_{-1}^1 e^{-2\pi i \xi x} dx = \dots = \frac{\sin(2\pi \xi)}{\pi \xi}$$

$$\widehat{f * f * f}(\xi) = \hat{f}(\xi)^3 = \left(\frac{\sin(2\pi \xi)}{\pi \xi} \right)^3$$

$$= 8 [\operatorname{sinc}(2\pi \xi)]^3.$$

② $|c_n|^2 \geq \frac{1}{|n|} \quad (n = \pm 1, \pm 2, \dots) \implies$

$$\sum_{-\infty}^{\infty} |c_n|^2 = +\infty \quad \text{Thus there is}$$

no such $f \in L^2(-\pi, \pi)$ by the Riesz-Fischer theorem. (Alternatively, Bessel's inequality yields

$$\int_{-\pi}^{\pi} |f(x)|^2 dx \geq +\infty,$$

if f is measurable at all.)

③ Assumption: $\langle T, \varphi' \rangle = 0$ for
each $\varphi \in C_0^\infty(\Omega)$

Claim: $\langle T, \varphi \rangle = C_T \int_{-\infty}^{\infty} \varphi(x) dx$

Proof: Choose $\eta \in C_0^\infty(\Omega)$ such that
 $\int_{-\infty}^{\infty} \eta(x) dx = 1$. Denote $\langle T, \eta \rangle = C_T$.

The function
$$\psi(x) = \int_{-\infty}^x \varphi(y) dy - \int_{-\infty}^x \eta(y) dy \cdot \int_{-\infty}^{\infty} \varphi(y) dy$$

is in the class $C_0^\infty(\mathbb{R})$. Hence

$$\begin{aligned} 0 &= \langle T, \psi' \rangle = \left\langle T, \varphi - \eta \cdot \int_{-\infty}^{\infty} \varphi(y) dy \right\rangle \\ &= \langle T, \varphi \rangle - \int_{-\infty}^{\infty} \varphi(y) dy \cdot \langle T, \eta \rangle \Rightarrow \end{aligned}$$

$$\langle T, \varphi \rangle = C_T \int_{-\infty}^{\infty} \varphi(y) dy \quad \square$$

$$\textcircled{4} \quad \hat{g}_k(\omega) = e^{-i\omega k} \hat{g}(\omega)$$

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$$\langle g_h, g_l \rangle = \langle \hat{g}_h, \hat{g}_l \rangle$$

$$= \int_{-\infty}^{\infty} e^{-i\omega k} \hat{g}(\omega) e^{+i\omega l} \overline{\hat{g}(\omega)} d\omega$$

$$= \int_{-\infty}^{\infty} e^{i\omega(l-k)} |\hat{g}(\omega)|^2 d\omega$$

$$= \sum_{n=-\infty}^{\infty} \int_{2n\pi}^{2n\pi+2\pi} e^{i\omega(l-k)} |\hat{g}(\omega)|^2 d\omega$$

$$= \sum \int_{2\pi} e^{i\omega(l-k)} |\hat{g}(\omega + 2n\pi)|^2 d\omega$$

$$= \int_0^{2\pi} e^{i\omega(l-k)} \underbrace{\sum_{-\infty}^{\infty} |\hat{g}(\omega + 2n\pi)|^2}_{= 1/2\pi \text{ by assumption.}} d\omega$$

$$= \frac{1}{2\pi} \int_0^{2\pi} e^{i\omega(l-k)} d\omega = \delta_{kl} \quad \square$$

(5) Start the iteration

$$\phi_{n+1}(x) = \sum_{k=0}^5 p_k \phi_n(2x-k)$$

with $\phi_0 = \phi_{\text{HAAR}} = \chi_{[0,1]}$.

$$\text{supp } \phi_n = [a_n, b_n].$$

Then $\phi_{n+1}(x) = 0$ if $2x - k > b_n$
or $2x - k < a_n$ for $k=0, 1, \dots, 5$. Thus

$$b_{n+1} \leq \frac{b_n + 5}{2} \quad \text{and} \quad a_{n+1} \geq \frac{a_n + 0}{2}. \quad \text{As}$$

$n \rightarrow \infty$ we get

$$\text{supp } \phi \subset [0, 5].$$

Now

$$\psi(x) = \sum_{k=-4}^1 \overline{p_{1-k}} (-1)^k \phi(2x-k).$$

(In a similar manner) we conclude that

$$\text{supp } \psi = [-2, 3]$$

(or a subset of $[-2, 3]$).

⑥ Def.: $\langle \hat{T}, \varphi \rangle = \langle T, \hat{\varphi} \rangle$

for each $\varphi \in \mathcal{S}(\mathbb{R})$. Now

$$\langle T, \varphi \rangle = \int_{-\infty}^{\infty} e^{2ia\pi x} \varphi(x) dx$$

Answer: $\hat{T} = \delta_a$ (Dirac's delta centered at a .)

⑦ $f(x) = \sum_{n=-\infty}^{\infty} c_n e^{inx}$

$$f(x) - \frac{1}{2\pi} \int_{-\pi}^{\pi} f(t) dt = f(x) - c_0 = \sum_{\substack{n=-\infty \\ n \neq 0}}^{\infty} c_n e^{inx}$$

$$\int_{-\pi}^{\pi} \left| f(x) - \frac{1}{2\pi} \int_{-\pi}^{\pi} f(t) dt \right|^2 dx = 2\pi \sum_{n \neq 0} |c_n|^2$$

$$f'(x) = \sum_{n=-\infty}^{\infty} c_n i n e^{inx}$$

$$\int_{-\pi}^{\pi} |f'(x)|^2 dx = 2\pi \sum_{n=-\infty}^{\infty} n^2 |c_n|^2$$

The inequality

$$\sum_{n \neq 0} |c_n|^2$$

$$\leq \sum n^2 |c_n|^2$$

is obvious!

Equality $\Leftrightarrow c_n = 0$ when $n = \pm 2, \pm 3, \dots$. In other

words: $f(x) = a + b \sin(x) + c \cos(x)$