

FOURIER ANALYSIS / p. 7

$$\hat{f}(k) = \sum_{j=0}^{N-1} f(j) e^{-\frac{2\pi i}{N} jk}, \quad f(j+N) \equiv f(j)$$

Prove that

$$\textcircled{1} \quad \widehat{f * g}(k) = \hat{f}(k) \hat{g}(k) \quad \text{convolution}$$

$$\textcircled{2} \quad \underbrace{\sum_{j=0}^{N-1} f(j) \overline{g(j)}}_{\text{DEF.}} = \frac{1}{N} \sum_{k=0}^{N-1} \hat{f}(k) \overline{\hat{g}(k)} \quad \text{PARSEVAL}$$

$\langle f, g \rangle$

$$\sum_{j=0}^{N-1} |f(j)|^2 = \frac{1}{N} \sum_{k=0}^{N-1} |\hat{f}(k)|^2$$

③ Chapter 7, exercise 1

④ — " — , — " — 2

⑤ — " — , — " — 8

⑥ Show that there does not exist such a function $f \in L^1(\mathbb{R})$ that

$$\int_{-\infty}^{\infty} f(x) \varphi(x) dx = \varphi(0)$$

for all $\varphi \in C_0^\infty(\mathbb{R})$.