## Exercise Problem Sets 12

Problem 1. Show that the Fourier transform of a Schwartz function is also a Schwartz function.
Proof. Let $f \in \mathscr{S}\left(\mathbb{R}^{n}\right), N \in \mathbb{N} \cup\{0\}$ be a given non-negative integer, and $\alpha=\left(\alpha_{1}, \cdots, \alpha_{n}\right)$ be a given multi-index. The goal is to show that there exists a constant $C=C_{N, \alpha}$ such that

$$
|\xi|^{N}\left|D^{\alpha} \widehat{f}(\xi)\right| \leqslant C_{N, \alpha} \quad \forall \xi \in \mathbb{R}^{n}
$$

Note that $|\xi|^{N} \leqslant 1+|\xi|^{2 N}$ for all $\xi \in \mathbb{R}^{n}$; thus it suffices to show that there exists $C_{N, \alpha}$ such that

$$
\left(1+|\xi|^{2 N}\right)\left|D^{\alpha} \widehat{f}(\xi)\right| \leqslant C_{N, \alpha} \quad \forall \xi \in \mathbb{R}^{n}
$$

Using the notation $x^{\alpha}=x_{1}^{\alpha_{1}} x_{2}^{\alpha_{2}} \cdots x_{n}^{\alpha_{n}}$ for multi-index, by Corollary 9.10 and 9.12 in the lecture note we find that

$$
\left(1+|\xi|^{2 N}\right)\left|D^{\alpha} \widehat{f}(\xi)\right|=\left(1+|\xi|^{2 N}\right)\left|\mathscr{F}_{x}\left[x^{\alpha} f(x)\right]\right|=\left|\mathscr{F}\left[\left(1+\Delta_{x}\right)^{N}\left[x^{\alpha} f(x)\right]\right](\xi)\right|
$$

where $\Delta_{x}=\sum_{k=1}^{n} \frac{\partial^{2}}{\partial x_{k}^{2}}=\frac{\partial^{2}}{\partial x_{1}^{2}}+\frac{\partial^{2}}{\partial x_{2}^{2}}+\cdots+\frac{\partial^{2}}{\partial x_{n}^{2}}$. By Lipschitz rule, we find that

$$
\left(1+\Delta_{x}\right)^{N}\left[x^{\alpha} f(x)\right]=\sum_{|\beta|=0}^{2 N} \mathcal{P}_{N, \alpha, \beta}(x) D^{\beta} f(x)
$$

for some polynomials $\mathcal{P}_{\beta}$. For each multi-index $\beta$, by the fact that $D^{\beta} f \in \mathscr{S}\left(\mathbb{R}^{n}\right), \mathcal{P}_{\beta} D^{\beta} f \in \mathscr{S}\left(\mathbb{R}^{n}\right)$; thus Proposition 9.4 and Lemma 9.8 imply that for each multi-index $\beta$ there exists $C_{N, \alpha, \beta}$ such that

$$
\left|\mathscr{F}_{x}\left[\mathcal{P}_{\beta}(x) D^{\beta} f(x)\right](\xi)\right| \leqslant C_{N, \alpha, \beta} \quad \forall \xi \in \mathbb{R}^{n}
$$

Therefore, for all $\xi \in \mathbb{R}^{n}$,

$$
|\xi|^{N}\left|D^{\alpha} \widehat{f}(\xi)\right| \leqslant \sum_{|\beta|=0}^{2 N}\left|\mathscr{F}_{x}\left[\mathcal{P}_{\beta}(x) D^{\beta} f(x)\right](\xi)\right| \leqslant \sum_{|\beta|=0}^{2 N} C_{N, \alpha, \beta} \equiv C_{N, \alpha}
$$

Problem 2. Suppose that $f: \mathbb{R} \rightarrow \mathbb{C}$ is continuous, absolutely integrable, and $\widehat{f}(\xi)=\frac{\ln \left(1+\xi^{2}\right)}{\xi^{2}}$. Find $f(0)$ and $\int_{-\infty}^{\infty} f(x) d x$.
Solution. By the Fourier inversion formula,

$$
\begin{aligned}
f(0) & =\frac{1}{\sqrt{2 \pi}} \int_{\mathbb{R}} \widehat{f}(\xi) e^{i \xi \cdot 0} d \xi=\frac{1}{\sqrt{2 \pi}} \int_{\mathbb{R}} \frac{\ln \left(1+\xi^{2}\right)}{\xi^{2}} d \xi \\
& =\frac{1}{\sqrt{2 \pi}}\left[\left.\frac{-\ln \left(1+\xi^{2}\right)}{\xi}\right|_{\xi=-\infty} ^{\xi=\infty}+\int_{\mathbb{R}} \frac{1}{\xi} \frac{2 \xi}{1+\xi^{2}} d \xi\right] \\
& =\frac{2}{\sqrt{2 \pi}} \int_{\mathbb{R}} \frac{1}{1+\xi^{2}} d \xi=\left.\sqrt{\frac{2}{\pi}} \arctan \xi\right|_{\xi=-\infty} ^{\xi=\infty}=\sqrt{\frac{2}{\pi}} \cdot \pi=\sqrt{2 \pi} .
\end{aligned}
$$

Moreover, by the definition and the property of the Fourier transform,

$$
\int_{-\infty}^{\infty} f(x) d x=\lim _{\xi \rightarrow 0} \sqrt{2 \pi} \widehat{f}(\xi)=\sqrt{2 \pi} \lim _{t \rightarrow 0^{+}} \frac{\ln (1+t)}{t}=\sqrt{2 \pi} .
$$

Problem 3. 1. Let $f: \mathbb{R} \rightarrow \mathbb{C}$ be a continuous integrable function such that $\hat{f}$ is also integrable. Show that

$$
f(x)=\frac{1}{2 \pi} \int_{\mathbb{R}}\left(\int_{\mathbb{R}} f(y) \cos [(x-y) \xi] d y\right) d \xi \quad \forall x \in \mathbb{R}
$$

2. If in addition to condition in $1, f$ is an even function. Show that

$$
f(x)=\frac{2}{\pi} \int_{0}^{\infty}\left(\int_{0}^{\infty} f(y) \cos (x \xi) \cos (y \xi) d y\right) d \xi
$$

3. If in addition to condition in $1, f$ is an odd function. Show that

$$
f(x)=\frac{2}{\pi} \int_{0}^{\infty}\left(\int_{0}^{\infty} f(y) \sin (x \xi) \sin (y \xi) d y\right) d \xi
$$

4. For a function $g:[0, \infty) \rightarrow \mathbb{C}$ satisfying $\int_{0}^{\infty}|g(x)| d x<\infty$, the Fourier cosine transform and the Fourier sine transform of $g$, denoted by $\mathscr{F}_{\text {cos }}[g]$ and $\mathscr{F}_{\sin }[g]$ respectively, are functions defined by

$$
\mathscr{F}_{\cos }[g](\xi)=\sqrt{\frac{2}{\pi}} \int_{0}^{\infty} g(y) \cos (y \xi) d y \quad \text { and } \quad \mathscr{F}_{\sin }[g](\xi)=\sqrt{\frac{2}{\pi}} \int_{0}^{\infty} g(y) \sin (y \xi) d y
$$

(a) Show that if $\mathscr{F}_{\cos }[g] \in L^{1}(\mathbb{R})$, then

$$
g(x)=\mathscr{F}_{\cos }\left[\mathscr{F}_{\cos }[g]\right](x) \quad \text { whenever } x \in[0, \infty) \text { and } g \text { is continuous at } x,
$$ or equivalently,

$$
g(x)=\frac{2}{\pi} \int_{0}^{\infty}\left(\int_{0}^{\infty} g(y) \cos (y \xi) d y\right) \cos (x \xi) d \xi
$$

whenever $x \in[0, \infty)$ and $g$ is continuous at $x$.
(b) Show that if $\mathscr{F}_{\text {sin }}[g] \in L^{1}(\mathbb{R})$, then

$$
g(x)=\mathscr{F}_{\sin }\left[\mathscr{F}_{\sin }[g]\right](x) \quad \text { whenever } x \in[0, \infty) \text { and } g \text { is continuous at } x,
$$ or equivalently,

$$
g(x)=\frac{2}{\pi} \int_{0}^{\infty}\left(\int_{0}^{\infty} g(y) \sin (y \xi) d y\right) \sin (x \xi) d \xi
$$

whenever $x \in(0, \infty)$ and $g$ is continuous at $x$.
Hint of 4: Consider the even or odd extension of $g$, and apply conclusions in 2 and 3.
Proof. 1. Let $f$ be a continuous integrable function such that $\widehat{f}$ is also integrable. Then $\check{f}$ is also integrable; thus the Fourier inversion formula implies that

$$
f(x)=\check{\widehat{f}}(x)=\frac{1}{2 \pi} \int_{\mathbb{R}}\left(\int_{\mathbb{R}} f(y) e^{-i y \xi} d y\right) e^{i x \xi} d \xi=\frac{1}{2 \pi} \int_{\mathbb{R}}\left(\int_{\mathbb{R}} f(y) e^{i(x-y) \xi} d y\right) d \xi
$$

and

$$
f(x)=\hat{\tilde{f}}(x)=\frac{1}{2 \pi} \int_{\mathbb{R}}\left(\int_{\mathbb{R}} f(y) e^{i y \xi} d y\right) e^{-i x \xi} d \xi=\frac{1}{2 \pi} \int_{\mathbb{R}}\left(\int_{\mathbb{R}} f(y) e^{-i(x-y) \xi} d y\right) d \xi
$$

whenever $f$ is continuous at $x$. Therefore, if $f$ is continuous at $x$, then

$$
\begin{aligned}
f(x) & =\frac{1}{2}\left[\frac{1}{2 \pi} \int_{\mathbb{R}}\left(\int_{\mathbb{R}} f(y) e^{i(x-y) \xi} d y\right) d \xi+\frac{1}{2 \pi} \int_{\mathbb{R}}\left(\int_{\mathbb{R}} f(y) e^{-i(x-y) \xi} d y\right) d \xi\right] \\
& =\frac{1}{2 \pi} \int_{\mathbb{R}}\left(\int_{\mathbb{R}} f(y) \frac{e^{i(x-y) \xi}+e^{-i(x-y) \xi}}{2} d y\right) d \xi \\
& =\frac{1}{2 \pi} \int_{\mathbb{R}}\left(\int_{\mathbb{R}} f(y) \cos [(x-y) \xi] d y\right) d \xi
\end{aligned}
$$

We note that by the sum and difference of angles identities, the identity above implies that

$$
\begin{equation*}
f(x)=\frac{1}{2 \pi} \int_{\mathbb{R}}\left(\int_{\mathbb{R}} f(y)[\cos (x \xi) \cos (y \xi)+\sin (x \xi) \sin (y \xi)] d y\right) d \xi \tag{0.1}
\end{equation*}
$$

2. If $f$ is an even function, then $\int_{\mathbb{R}} f(y) \sin (x \xi) \sin (y \xi) d y=0$; thus (0.1) shows that if $f$ is continuous at $x$,

$$
f(x)=\frac{1}{2 \pi} \int_{\mathbb{R}}\left(\int_{\mathbb{R}} f(y) \cos (x \xi) \cos (y \xi) d y\right) d \xi=\frac{1}{2 \pi} \int_{\mathbb{R}}\left(2 \int_{0}^{\infty} f(y) \cos (y \xi) d y\right) \cos (x \xi) d \xi
$$

Note that the inner integral is an even function of $\xi$, so

$$
f(x)=\frac{2}{2 \pi} \int_{0}^{\infty}\left(2 \int_{0}^{\infty} f(y) \cos (y \xi) d y\right) \cos (x \xi) d \xi=\frac{2}{\pi} \int_{0}^{\infty}\left(\int_{0}^{\infty} f(y) \cos (y \xi) d y\right) \cos (x \xi) d \xi
$$

3. If $f$ is an odd function, then $\int_{\mathbb{R}} f(y) \cos (x \xi) \cos (y \xi) d y=0$; thus (0.1) shows that if $f$ is continuous at $x$,

$$
f(x)=\frac{1}{2 \pi} \int_{\mathbb{R}}\left(\int_{\mathbb{R}} f(y) \sin (x \xi) \sin (y \xi) d y\right) d \xi=\frac{1}{2 \pi} \int_{\mathbb{R}}\left(2 \int_{0}^{\infty} f(y) \sin (y \xi) d y\right) \sin (x \xi) d \xi
$$

Note that the inner integral is an odd function of $\xi$, so

$$
f(x)=\frac{2}{2 \pi} \int_{0}^{\infty}\left(2 \int_{0}^{\infty} f(y) \sin (y \xi) d y\right) \sin (x \xi) d \xi=\frac{2}{\pi} \int_{0}^{\infty}\left(\int_{0}^{\infty} f(y) \sin (y \xi) d y\right) \sin (x \xi) d \xi
$$

4. Suppose that $g:[0, \infty) \rightarrow \mathbb{C}$ is integrable.
(a) Let $f: \mathbb{R} \rightarrow \mathbb{C}$ be defined by

$$
f(x)=\left\{\begin{array}{cl}
g(x) & \text { if } x>0 \\
-g(-x) & \text { if } x<0 \\
0 & \text { if } x=0
\end{array}\right.
$$

Then $f$ is an odd function and is integrable on $\mathbb{R}$. Moreover,

$$
\begin{aligned}
\hat{f}(\xi) & =\frac{1}{\sqrt{2 \pi}} \int_{\mathbb{R}} f(y) e^{-i y \xi} d y=\frac{1}{\sqrt{2 \pi}} \int_{\mathbb{R}} f(y)[\cos (y \xi)-i \sin (y \xi)] d y \\
& =\frac{1}{\sqrt{2 \pi}} \int_{\mathbb{R}} f(y) \cos (y \xi) d y-i \frac{1}{\sqrt{2 \pi}} \int_{\mathbb{R}} f(y) \sin (y \xi) d y
\end{aligned}
$$

By the definition of $f$,

$$
\begin{aligned}
\int_{\mathbb{R}} f(y) \cos (y \xi) d y & =\int_{0}^{\infty} f(y) \cos (y \xi) d y+\int_{-\infty}^{0} f(y) \cos (y \xi) d y \\
& =\int_{0}^{\infty} g(y) \cos (y \xi) d y-\int_{-\infty}^{0} g(-y) \cos (y x i) d y \\
& =\int_{0}^{\infty} g(y) \cos (y \xi) d y-\int_{\infty}^{0} g(y) \cos (-y \xi) d(-y)=0
\end{aligned}
$$

and

$$
\begin{aligned}
\int_{\mathbb{R}} f(y) \sin (y \xi) d y & =\int_{0}^{\infty} f(y) \sin (y \xi) d y+\int_{-\infty}^{0} f(y) \sin (y \xi) d y \\
& =\int_{0}^{\infty} g(y) \sin (y \xi) d y-\int_{-\infty}^{0} g(-y) \sin (y x i) d y \\
& =\int_{0}^{\infty} g(y) \sin (y \xi) d y-\int_{\infty}^{0} g(y) \sin (-y \xi) d(-y) \\
& =2 \int_{0}^{\infty} g(y) \sin (y \xi) d y=\sqrt{2 \pi} \mathscr{F}_{\sin }[g](\xi) ;
\end{aligned}
$$

thus $\widehat{f}=-i \mathscr{F}_{\sin }[g]$ which implies that $\hat{f} \in L^{1}(\mathbb{R})$. On the other hand, $\check{f}(\xi)=\hat{f}(-\xi)=$ $i \mathscr{F}_{\sin }[g](\xi)$; thus the Fourier inversion formula implies that

$$
\mathscr{F}_{\sin }\left[\mathscr{F}_{\sin }[g]\right](x)=-i \mathscr{F}_{\sin }\left[i \mathscr{F}_{\sin }[g]\right](x)=\hat{\tilde{f}}(x)=f(x)
$$

whenever $f$ is continuous at $x$. In particular, if $x \in(0, \infty)$ and $g$ is continuous at $x$, then $f$ is continuous at $x$ and $f(x)=g(x)$ which imply that

$$
\mathscr{F}_{\sin }\left[\mathscr{F}_{\sin }[g]\right](x)=g(x) \quad \text { whenever } x \in(0, \infty) \text { and } g \text { is continuous at } x .
$$

Problem 4. A vector-valued function $\boldsymbol{u}=\left(u_{1}, u_{2}, \cdots, u_{n}\right): \mathbb{R}^{n} \rightarrow \mathbb{R}^{n}$ is called a Schwartz function, still denoted by $\boldsymbol{u} \in \mathscr{S}\left(\mathbb{R}^{n}\right)$, if $u_{j} \in \mathscr{S}\left(\mathbb{R}^{n}\right)$ for all $1 \leqslant j \leqslant n$. Show the Korn inequality

$$
\sum_{i, j=1}^{n}\left\|\epsilon_{i j}(\boldsymbol{u})\right\|_{L^{2}\left(\mathbb{R}^{n}\right)}^{2} \geqslant \frac{1}{2} \sum_{i, j=1}^{n}\left\|\frac{\partial u_{j}}{\partial x_{i}}\right\|_{L^{2}\left(\mathbb{R}^{n}\right)}^{2} \quad \forall \boldsymbol{u} \in \mathscr{S}\left(\mathbb{R}^{n}\right)
$$

where $\epsilon_{i j}(\boldsymbol{u})=\frac{1}{2}\left(\frac{\partial u_{i}}{\partial x_{j}}+\frac{\partial u_{j}}{\partial x_{i}}\right)$ is the symmetric part of $D \boldsymbol{u}$.
Hint: Use the Plancherel formula.
Proof. By the Plancherel formula,

$$
\begin{aligned}
\left\|\epsilon_{i j}(u)\right\|_{L^{2}\left(\mathbb{R}^{n}\right)}^{2} & =\frac{1}{4} \sum_{i, j=1}^{n} \int_{\mathbb{R}^{n}}\left[\xi_{i} \xi_{i} \widehat{u}_{j}(\xi) \overline{\widehat{u}_{j}(\xi)}+\xi_{j} \xi_{j} \widehat{u}_{i}(\xi) \overline{\widehat{u}_{i}(\xi)}+\xi_{j} \xi_{i} \widehat{u}_{i}(\xi) \overline{\widehat{u}_{j}(\xi)}++\xi_{j} \xi_{i} \overline{\widehat{u}_{i}(\xi)} \widehat{u}_{j}(\xi)\right] d \xi \\
& =\sum_{i=1}^{n} \int_{\mathbb{R}^{n}} \xi_{i}^{2}\left|\widehat{u}_{i}(\xi)\right|^{2} d \xi+\frac{1}{4} \sum_{i \neq j} \int_{\mathbb{R}^{n}}\left[\xi_{i}^{2}\left|\widehat{u}_{j}(\xi)\right|^{2}+\xi_{j}^{2}\left|\widehat{u}_{i}(\xi)\right|^{2}+2 \xi_{j} \xi_{i} \widehat{u}_{i}(\xi) \overline{\widehat{u}_{j}(\xi)}\right] d \xi \\
& \geqslant \sum_{i=1}^{n} \int_{\mathbb{R}^{n}} \xi_{i}^{2}\left|\widehat{u}_{i}(\xi)\right|^{2} d \xi+\frac{1}{4} \sum_{i \neq j} \int_{\mathbb{R}^{n}}\left[\xi_{i}^{2}\left|\widehat{u}_{j}(\xi)\right|^{2}+\xi_{j}^{2}\left|\widehat{u}_{i}(\xi)\right|^{2}-\xi_{i}^{2}\left|\widehat{u}_{i}(\xi)\right|^{2}-\xi_{j}^{2}\left|\widehat{u}_{j}(\xi)\right|^{2}\right] d \xi \\
& \geqslant \frac{1}{2} \sum_{i=1}^{n} \int_{\mathbb{R}^{n}} \xi_{i}^{2}\left|\widehat{u}_{i}(\xi)\right|^{2} d \xi+\frac{1}{4} \sum_{i \neq j} \int_{\mathbb{R}^{n}}\left[\xi_{i}^{2}\left|\widehat{u}_{j}(\xi)\right|^{2}+\xi_{j}^{2}\left|\widehat{u}_{i}(\xi)\right|^{2}\right] d \xi
\end{aligned}
$$

$$
\geqslant \frac{1}{2} \sum_{i, j=1}^{n} \int_{\mathbb{R}^{n}} \xi_{i}^{2}\left|\widehat{u}_{j}(\xi)\right|^{2} d \xi=\frac{1}{2} \sum_{i, j=1}^{n}\left\|\frac{\partial u_{j}}{\partial x_{i}}\right\|_{L^{2}\left(\mathbb{R}^{n}\right)}^{2}
$$

Problem 5. Let $\phi: \mathbb{R}^{n} \rightarrow \mathbb{R}$ be a smooth function with compact support; that is, $\left\{x \in \mathbb{R}^{n} \mid \phi(x) \neq 0\right\}$ is bounded. Show that if $f \in L_{\text {loc }}^{1}\left(\mathbb{R}^{n}\right)$, then the convolution $\phi * f$ is smooth and

$$
D^{\alpha}\left(\phi^{*} f\right)(x)=\left[\left(D^{\alpha} \phi\right) * f\right](x)=\int_{\mathbb{R}^{n}}\left(D^{\alpha} \phi\right)(x-y) f(y) d y
$$

where $\alpha=\left(\alpha_{1}, \cdots, \alpha_{n}\right)$ be a multi-index.
Note that the standard mollifiers $\left\{\eta_{\varepsilon}\right\}_{\varepsilon>0}$ are one of such kind of functions, so this problem shows that $\eta_{\varepsilon} * f$ is smooth if $f \in L_{\mathrm{loc}}^{1}\left(\mathbb{R}^{n}\right)$.

Proof. By Theorem 5.40 in the lecture note, it suffices to show that

$$
\begin{equation*}
\frac{\partial}{\partial x_{j}} \int_{\mathbb{R}^{n}} \phi(x-y) f(y) d y=\int_{\mathbb{R}^{n}} \phi_{x_{j}}(x-y) f(y) d y \quad \forall x \in \mathbb{R}^{n} \tag{0.2}
\end{equation*}
$$

and the right-hand side is a continuous function (in $x$ ). The continuity of the right-hand side function follows directly from the Dominated Convergence Theorem: If $\left\{x_{k}\right\}_{k=1}^{\infty}$ is a sequence with limit $x$ (W.L.O.G. we can assume that $\left|x_{k}-x\right|<1$ for all $k \in \mathbb{N}$ ) and $\phi$ is supported inside $B(0, R)$; that is, $\left\{z \in \mathbb{R}^{n} \mid \phi(z) \neq 0\right\} \subseteq B(0, R)$, then the fact that

$$
\left|\phi_{x_{j}}\left(x_{k}-y\right) f(y)\right| \leqslant M \mathbf{1}_{B(0, R+|x|+1)}|f(y)| \quad \text { whenever } \quad y \in \mathbb{R}^{n}
$$

and the right-hand side functions is integrable on $\mathbb{R}^{n}$, the Dominated Convergence Theorem implies that

$$
\lim _{k \rightarrow \infty} \int_{\mathbb{R}^{n}} \phi_{x_{j}}\left(x_{k}-y\right) f(y) d y=\int_{\mathbb{R}^{n}} \lim _{k \rightarrow \infty} \phi_{x_{j}}\left(x_{k}-y\right) f(y) d y=\int_{\mathbb{R}^{n}} \phi_{x_{j}}(x-y) f(y) d y
$$

which shows that the right-hand side function in (0.2) is continuous (in $x$ ).
Let $x \in \mathbb{R}^{n}$ be given, and $\left\{h_{k}\right\}_{k=1}^{\infty}$ be a non-zero sequence converging to 0 . W.L.O.G., we assume that $\left|h_{k}\right|<1$ for all $k \in \mathbb{N}$. Define

$$
g_{k}(y)=\frac{\phi\left(x+h_{k} \mathbf{e}_{j}-y\right)-\phi(x-y)}{h_{k}} f(y) .
$$

By the fact that $\phi$ has compact support, $M \equiv \sup _{z \in \mathbb{R}^{n}}\left|\phi_{x_{j}}(z)\right|<\infty$. By the mean value theorem,

$$
\left|\frac{\phi\left(x+h_{k} \mathbf{e}_{j}-y\right)-\phi(x-y)}{h_{k}}\right| \leqslant M \mathbf{1}_{B(x, R+1)}(y)
$$

so that

$$
\left|g_{k}(y)\right| \leqslant M \mathbf{1}_{B(x, R+1)}(y)|f(y)| \quad \forall y \in \mathbb{R}^{n} \text { and } k \in \mathbb{N},
$$

where again $R>0$ is chosen so that $\phi$ is supported in $B(0, R)$. Since $f \in L_{\mathrm{loc}}^{1}\left(\mathbb{R}^{n}\right)$, the function on the right-hand side of the inequality above is an integrable function. Therefore, the Dominated Convergence Theorem implies that

$$
\lim _{k \rightarrow \infty} \int_{\mathbb{R}^{n}} g_{k}(y) d y=\int_{\mathbb{R}^{n}} \lim _{k \rightarrow \infty} g_{k}(y) d y=\int_{\mathbb{R}^{n}} \phi_{x_{j}}(x-y) f(y) d y
$$

which shows (0.2).

Problem 6. 1. Let $d_{r}$ denote the dilation operator defined by $d_{r} f(x)=f\left(\frac{x}{r}\right)$. Show that

$$
\begin{equation*}
\mathscr{F}\left(d_{r} f\right)=r^{n} d_{1 / r} \mathscr{F}(f) \quad \forall f \in \mathscr{S}\left(\mathbb{R}^{n}\right) \tag{0.3}
\end{equation*}
$$

2. In some occasions (especially in engineering applications), the Fourier transform and inverse Fourier transform of a (Schwartz) function $f$ are defined by

$$
\widehat{f}(\xi)=\int_{\mathbb{R}^{n}} f(x) e^{-i 2 \pi x \cdot \xi} d x \quad \text { and } \quad \check{f}(x)=\int_{\mathbb{R}^{n}} f(\xi) e^{i 2 \pi x \cdot \xi} d \xi
$$

Show that under this definition, $\check{\hat{f}}=\hat{\tilde{f}}=f$ for all $f \in \mathscr{S}\left(\mathbb{R}^{n}\right)$. Note that you can use the Fourier Inversion Formula that we derive in class.

Proof. Let $\mathscr{F}$ denote the Fourier transform operator that we used in class, and ${ }^{\wedge}$ be the Fourier transform operator in this problem.

1. Let $d_{r}$ denote the dilation operator define by $\left(d_{r} f\right)(x)=f(r x)$. By the change of variables formula,

$$
\begin{aligned}
\mathscr{F}\left(d_{r} f\right)(\xi) & =\frac{1}{\sqrt{2 \pi}^{n}} \int_{\mathbb{R}^{n}}\left(d_{r} f\right)(x) e^{-i x \cdot \xi} d x=\frac{1}{\sqrt{2 \pi}^{n}} \int_{\mathbb{R}^{n}} f\left(r^{-1} x\right) e^{-i x \cdot \xi} d x \\
& =\frac{1}{\sqrt{2 \pi}^{n}} \int_{\mathbb{R}^{n}} f(y) e^{-i r y \cdot \xi} r^{n} d y=\frac{r^{n}}{\sqrt{2 \pi}^{n}} \int_{\mathbb{R}^{n}} f(y) e^{-i y \cdot(r \xi)} d y \\
& =r^{n} \mathscr{F}(f)(r \xi)=r^{n}\left[d_{\frac{1}{r}} \mathscr{F}(f)\right](\xi)
\end{aligned}
$$

so that (0.3) is established.
2. Replacing $f$ by $d_{1 / r} f$ in (0.3) implies that

$$
\mathscr{F}(f)=\mathscr{F}\left(d_{r} d_{\frac{1}{r}} f\right)=r^{n} d_{\frac{1}{r}} \mathscr{F}\left(d_{\frac{1}{r}} f\right) \quad \forall f \in \mathscr{S}\left(\mathbb{R}^{n}\right) .
$$

Similarly, $\mathscr{F}^{*}\left(d_{r} f\right)=r^{n} d_{\frac{1}{r}} \mathscr{F}^{*}(f)$ so that

$$
\mathscr{F}^{*}(f)=r^{n} d_{\frac{1}{r}} \mathscr{F}^{*}\left(d_{\frac{1}{r}} f\right) \quad \forall f \in \mathscr{S}\left(\mathbb{R}^{n}\right) .
$$

Note that

$$
\begin{aligned}
\hat{f}(\xi) & =\int_{\mathbb{R}^{n}} f(x) e^{-2 \pi i x \cdot \xi} d x=\sqrt{2 \pi}^{n} \mathscr{F}(f)(2 \pi \xi)=\sqrt{2 \pi}^{n}\left[d_{\frac{1}{2 \pi}} \mathscr{F}(f)\right](\xi) \\
& =\frac{1}{\sqrt{2 \pi}^{n}}(2 \pi)^{n}\left[d_{\frac{1}{2 \pi}} \mathscr{F}(f)\right](\xi)=\frac{1}{\sqrt{2 \pi}^{n}} \mathscr{F}\left(d_{2 \pi} f\right)(\xi)
\end{aligned}
$$

and

$$
\check{f}(\xi)=\widehat{f}(-\xi)=\frac{1}{\sqrt{2 \pi}^{n}} \mathscr{F}\left(d_{2 \pi} f\right)(-\xi)=\frac{1}{\sqrt{2 \pi}^{n}} \mathscr{F}^{*}\left(d_{2 \pi} f\right)(\xi) .
$$

Therefore, $(\diamond)$ implies that

$$
\begin{aligned}
\check{\widehat{f}}(\xi) & =\frac{1}{\sqrt{2 \pi}^{n}} \mathscr{F}^{*}\left(d_{2 \pi} \hat{f}\right)(\xi)=\frac{1}{\sqrt{2 \pi}^{n}} \mathscr{F}^{*}\left(\frac{1}{\sqrt{2 \pi}^{n}} d_{2 \pi} \mathscr{F}\left(d_{2 \pi} f\right)\right)(\xi) \\
& =\mathscr{F}^{*}\left((2 \pi)^{-n} d_{2 \pi} \mathscr{F}\left(d_{2 \pi} f\right)\right)(\xi)=\mathscr{F}^{*}(\mathscr{F} f)(\xi)=f(\xi) .
\end{aligned}
$$

Similarly, $(\diamond \diamond)$ implies that

$$
\hat{\tilde{f}}(\xi)=\mathscr{F}\left((2 \pi)^{-n} d_{2 \pi} \mathscr{F}^{*}\left(d_{2 \pi} f\right)\right)(\xi)=\mathscr{F}\left(\mathscr{F}^{*} f\right)(\xi)=f(\xi) .
$$

