## Lecture 15: Extending Continuous Operators on $\mathscr{S}(\mathbb{R} ; \mathbb{C})$ to

 $\mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$The extension that we made of the operators $\mathcal{H}^{s}$ to $\mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$ is a special case of the fact that many continuous linear operator on $\mathscr{S}(\mathbb{R} ; \mathbb{C})$ determine a unique continuous operator from $\mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$ itself. To explain how this done, suppose that $A$ is a continuous operator on $\mathscr{S}(\mathbb{R} ; \mathbb{C})$ and let $A^{*}$ be its formal adjoint. That is, for $\psi \in \mathscr{S}(\mathbb{R} ; \mathbb{C})$ define $A^{*} \psi \in \mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$ so that

$$
\left\langle\varphi, A^{*} \psi\right\rangle=(A \varphi, \psi)_{L^{2}\left(\lambda_{\mathbb{R}} ; \mathbb{C}\right)}
$$

Of course, when, like $\mathcal{H}^{s}, A$ on $\mathscr{S}(\mathbb{R} ; \mathbb{C})$ is symmetric with respect to the $L^{2}$-inner product, $A^{*}=A$.

Theorem 15.1. Let $A$ be a continuous operator on $\mathscr{S}(\mathbb{R} ; \mathbb{C})$, assume that $A^{*}$ maps $\mathscr{S}(\mathbb{R} ; \mathbb{C})$ continuously into itself, and define $A u$ for $u \in \mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$ so that

$$
\langle\varphi, A u\rangle=\left\langle A^{*} \varphi, u\right\rangle .
$$

Then $A$ is the unique extention of $A$ as a continuous operator on $\mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$ into itself.

Proof. Because $A^{*}$ maps $\mathscr{S}(\mathbb{R} ; \mathbb{C})$ continuously into itself, for each $m \geq 0$ there exists an $n \geq 0$ and $C<\infty$ such that $\left\|A^{*} \varphi\right\|_{\mathscr{S}^{(m)}(\mathbb{R} ; \mathbb{C})} \leq C\|\varphi\|_{\mathscr{S}^{(n)}(\mathbb{R} ; \mathbb{C})}$, and therefore, if $u \in \mathscr{S}^{(-m)}(\mathbb{R} ; \mathbb{C})$, then
$|\langle\varphi, A u\rangle|=\left|\left\langle A^{*} \varphi, u\right\rangle\right| \leq\left\|A^{*} \varphi\right\|_{\mathscr{S}^{(m)}(\mathbb{R} ; \mathbb{C})}\|u\|_{\mathscr{S}^{(-m)}(\mathbb{R} ; \mathbb{C})} \leq C\|\varphi\|_{\mathscr{S}^{(n)}(\mathbb{R} ; \mathbb{C})}\|u\|_{\mathscr{S}^{(-m)}(\mathbb{R} ; \mathbb{C})}$.
Hence $\|A u\|_{\mathscr{S}(-n)(\mathbb{R} ; \mathbb{C})} \leq C\|u\|_{\mathscr{S}(-m)(\mathbb{R} ; \mathbb{C})}$, and so $A$ maps $\mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$ continuously into itself. Furthermore, since $\mathscr{S}(\mathbb{R} ; \mathbb{C})$ is dense in $\mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$ and $\langle\varphi, A \psi\rangle=$ $\left(A^{*} \varphi, \psi\right)_{L^{2}\left(\lambda_{\mathbb{R}} ; \mathbb{C}\right)}$ for $\psi \in \mathscr{S}(\mathbb{R} ; \mathbb{C}), A$ is the one and only continuous extension to $\mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$ of $A \upharpoonright \mathscr{S}(\mathbb{R} ; \mathbb{C})$.

Given a continuous operator $A$ on $\mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$ and $m, n \in \mathbb{Z}$

$$
\|A\|_{\mathscr{S}(n)(\mathbb{R} ; \mathbb{C}) \rightarrow \mathscr{S}(\mathbb{R} ; \mathbb{C})(m)}=\sup \left\{\mid A u\left\|_{\mathscr{S}(m)(\mathbb{R} ; \mathbb{C})}:\right\| u \|_{\mathscr{S}(n)(\mathbb{R} ; \mathbb{C})}=1\right\}
$$

The argument given in the proof of Theorem 15.1 shows that, for $m, n \in \mathbb{N}$,

$$
\begin{equation*}
\|A\|_{\mathscr{S}^{(-m)}(\mathbb{R} ; \mathbb{C}) \rightarrow \mathscr{S}^{(-n)}(\mathbb{R} ; \mathbb{C})}=\left\|A^{*}\right\|_{\mathscr{S}^{(n)}(\mathbb{R} ; \mathbb{C}) \rightarrow \mathscr{S}^{(m)}(\mathbb{R} ; \mathbb{C})} \tag{15.1}
\end{equation*}
$$

The Fourier transform is a particularly important operator on $\mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$, and its adjoint is given by $\varphi \in \mathscr{S}(\mathbb{R} ; \mathbb{C}) \longmapsto \check{\varphi} \in \mathscr{S}(\mathbb{R} ; \mathbb{C})$. Hence

$$
\langle\varphi, u\rangle=\langle\check{\varphi}, u\rangle,
$$

and, since $\|\check{\varphi}\|_{\mathscr{S}(m)(\mathbb{R} ; \mathbb{C})}=(2 \pi)^{\frac{1}{2}}\|\varphi\|_{\mathscr{S}(m)(\mathbb{R} ; \mathbb{C})}$ for all $m \geq 0$, (15.1) says that $\|\hat{u}\|_{\mathscr{S}^{(-m)}(\mathbb{R} ; \mathbb{C})}=(2 \pi)^{\frac{1}{2}}\|u\|_{\mathscr{S}^{(-m)}(\mathbb{R} ; \mathbb{C})}$ for all $m \geq 0$. In addition,

$$
\langle\varphi, u\rangle=(2 \pi)^{-1}\left\langle(\hat{\varphi})^{\wedge}, u\right\rangle=(2 \pi)^{-1}\langle\hat{\varphi}, \hat{u}\rangle,
$$

which gives an extension of Parseval's identity to the Fourier transform on $\mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$. Further, because $\hat{\varphi}$ that adjoint of $\varphi \in \mathscr{S}(\mathbb{R} ; \mathbb{C}) \longmapsto \check{\varphi} \in \mathscr{S}(\mathbb{R} ; \mathbb{C}),\langle\varphi, \hat{u}\rangle=\langle\hat{\varphi}, u\rangle$ and therefore

$$
\left\langle\varphi,(\hat{u})^{\wedge}\right\rangle=\langle\hat{\varphi}, \hat{u}\rangle=2 \pi\langle\varphi, u\rangle,
$$

similarly, $\left\langle\varphi,(\check{u})^{\vee}\right\rangle=2 \pi\langle\varphi, u\rangle$. Hence we have proved the Fourier inversion formula

$$
(\widehat{u})^{\wedge}=2 \pi u=(\check{u})^{\vee} .
$$

Computing Fourier transforms can be hard! Among those that are easy are those of $\partial^{\ell} \delta_{a}$ and, for $f \in L^{1}\left(\lambda_{\mathbb{R}} ; \mathbb{C}\right), \widehat{f}$. Indeed,

$$
\left\langle\varphi, \hat{\delta}_{a}\right\rangle=\check{\varphi}(a)=\int e^{-\imath a x} \varphi(x) d x=\left\langle\varphi, e_{a}\right\rangle, \quad \text { where } e_{a}(x)=e^{\imath a x}
$$

Hence, $\widehat{\partial^{\ell} \delta_{a}}=(-\imath \xi)^{\ell} e_{a}$. To compute $\hat{f}$ when $f$ is thought of as the distribution $f \lambda_{R}$, note that

$$
\langle\check{\varphi}, f\rangle=\int \bar{f}(\xi)\left(\int e^{-\imath \xi x} \varphi(x) d x\right) d \xi=\int \varphi(x) \overline{\hat{f}(x)} d x=\langle\varphi, \hat{f}\rangle
$$

and therefore $\widehat{f \lambda_{\mathbb{R}}}$ equals the distribution is $\hat{f} \lambda_{\mathbb{R}}$. When $f \in L^{2}\left(\lambda_{\mathbb{R}} ; \mathbb{C}\right)$, one uses the fact that, as $R \rightarrow \infty, \mathbf{1}_{[-R, R]} f \longrightarrow f$ in $\mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$ and therefore $\widehat{f}=\hat{f}$ where $\hat{f}=\lim _{R \rightarrow \infty} \widehat{f_{R}}$ is the $L^{2}$-Fourier transform of $f$. Similarly, when $\mu$ is a finite Borel measure on $\mathbb{R}, \hat{\mu}$ as a distribution is equal to the function $\hat{\mu}$ given by

$$
\begin{equation*}
\hat{\mu}(\xi)=\int e^{\imath \xi x} \mu(d x) \tag{15.2}
\end{equation*}
$$

Trickier is the computation of the Fourier transform of distributions like $\log |x|$. One way to do so is to observe that $\partial \log |x|=\frac{1}{x}$ and first compute $\widehat{x^{-1}}$. For that purpose, set $f_{y}(x)=\frac{x}{x^{2}+y^{2}}$ for $y>0$, and observe that, as $y \searrow 0, f_{y} \longrightarrow x^{-1}$ and therefore $\widehat{f_{y}} \longrightarrow \widehat{x^{-1}}$ in $\mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$. Next observe that observe that, by (7.11),

$$
\widehat{f_{y}}(\xi)=\lim _{R \rightarrow \infty} \int_{-R}^{R} \frac{x e^{\imath \xi x}}{x^{2}+y^{2}} d x=\imath \lim _{R \rightarrow \infty} \int_{-R}^{R} \frac{x \sin x}{x^{2}+y^{2}} d x=\imath \pi \operatorname{sgn}(\xi) e^{-y|\xi|}
$$

Hence

$$
\begin{equation*}
\widehat{x^{-1}}=\imath \pi \mathrm{sgn} \tag{15.3}
\end{equation*}
$$

Knowing (15.3) one might expect that one can use $\widehat{\partial u}=-\imath \xi \hat{u}$ to compute $\widehat{\log |x|}$. However to do so it is necessary to confront a technical difficulty. Namely, $\frac{\imath \pi \operatorname{sgn}(\xi)}{-\imath \xi}=$ $-\frac{\pi}{|\xi|}$, and $|\xi|^{-1}$ is not a distribution. On the other hand,

$$
\varphi \rightsquigarrow \int \frac{\varphi(\xi)-\varphi(0) e^{-\frac{\xi^{2}}{2}}}{|\xi|} d \xi
$$

is a distribution. Thus, to overcome the problem, set $u=\log |x|$ and write

$$
\langle\varphi, \hat{u}\rangle=\left\langle\varphi-\varphi(0) \widehat{g_{1}}, \hat{u}\right\rangle+\varphi(0)\left\langle\widehat{g_{1}}, \hat{u}\right\rangle .
$$

and note that $\left\langle\widehat{g_{1}}, \hat{u}\right\rangle=2 \pi \int g_{1}(x) \log |x| d x$. At the same time,

$$
\begin{aligned}
\langle\varphi & \left.-\varphi(0) \widehat{g_{1}}, \hat{u}\right\rangle=\left\langle\frac{\varphi-\varphi(0) e^{-\frac{\xi^{2}}{2}}}{\imath \xi},-\imath \xi \hat{u}\right\rangle \\
& =\left\langle\frac{\varphi-\varphi(0) e^{-\frac{\xi^{2}}{2}}}{\imath \xi}, \widehat{\partial u}\right\rangle=-\pi\left\langle\frac{\varphi-\varphi(0) e^{-\frac{\xi^{2}}{2}}}{|\xi|}, \lambda_{\mathbb{R}}\right\rangle
\end{aligned}
$$

Hence

$$
\langle\varphi, \widehat{\log |x|}\rangle=-\pi \int \frac{\varphi(\xi)-\varphi(0) e^{-\frac{\xi^{2}}{2}}}{|\xi|} d \xi+2 \pi \varphi(0) \int g_{1}(x) \log |x| d x
$$

Next, consider a differential operator $L=\sum_{j=0}^{J} a_{j} \partial^{j}$ where $\left\{a_{0}, \ldots, a_{J}\right\} \subseteq$ $C^{\infty}(\mathbb{R} ; \mathbb{C})$ and all the $a_{j}$ 's and their derivatives have at most polynomial growth. Then

$$
L^{*} \varphi=\sum_{j=0}^{J}(-1)^{j} \partial^{j}\left(a_{j} \varphi\right)
$$

Since it a obvious that $\partial^{j}$ maps $\mathscr{S}^{(m)}(\mathbb{R} ; \mathbb{C})$ continuously into $\mathscr{S}^{(m+j)}(\mathbb{R} ; \mathbb{C})$, to see that $L^{*}$ is continuous we need the following.

Lemma 15.2. Let $f \in C^{\infty}(\mathbb{R} ; \mathbb{R})$, and assume that for each $m \geq 0$ there exists an $k_{m} \geq 0$ such that

$$
F_{m} \equiv \max _{1 \leq j \leq m} \sup _{x \in \mathbb{R}} \frac{\left|\partial^{j} f(x)\right|}{1+|x|^{k_{m}}}<\infty
$$

Then, for each $m \geq 0$,

$$
\|\varphi f\|_{\mathscr{S}^{(m)}(\mathbb{R} ; \mathbb{C})} \leq 2 K_{m} F_{m}\|\varphi\|_{\mathscr{S}^{\left(m+k_{m}\right)}(\mathbb{R} ; \mathbb{C})}
$$

Proof. By Exercise 3.5 with $n=0$, it is sufficient for us to show that for each $k, \ell \in \mathbb{N}$ with $k+\ell \leq m$, there is a $c_{k, \ell}$ such that

$$
\left\|x^{k} \partial^{\ell}(\varphi \psi)\right\|_{L^{2}\left(\lambda_{\mathbb{R}} ; \mathbb{C}\right)} \leq c_{k, \ell}\|\psi\|_{\mathscr{S}^{(m+3)}(\mathbb{R} ; \mathbb{C})}\|\varphi\|_{\mathscr{S}^{(m)}(\mathbb{R} ; \mathbb{C})}
$$

To this end, remember that

$$
\partial^{\ell}(\varphi \psi)=\sum_{j=0}^{\ell}\binom{\ell}{j} \partial^{j} \varphi \partial^{\ell-j} \psi
$$

and

$$
\left\|x^{k} \partial^{j} \varphi \partial^{\ell-j} f\right\|_{L^{2}\left(\lambda_{\mathbb{R}} ; \mathbb{C}\right)} \leq F_{m}\left\|\left(1+|x|^{k_{m}}\right) x^{k} \partial^{j} \varphi\right\|_{L^{2}\left(\lambda_{\mathbb{R}} ; \mathbb{C}\right)} \leq 2 F_{m}\|\varphi\|_{\mathscr{S}\left(m+k_{m}\right)(\mathbb{R} ; \mathbb{C})} \| .
$$

Knowing the result in Lemma, it is clear that $L^{*} \operatorname{maps} \mathscr{S}^{(m)}(\mathbb{R} ; \mathbb{C})$ continuously into $\mathscr{S}^{(m+J)}(\mathbb{R} ; \mathbb{C})$ for each $m \geq 0$. Using this fact, it is easy to check that $\widehat{\partial u}=\imath \xi \hat{u}$. Indeed, both sides of the equation are continuous functions of $u \in \mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$, and the equation holds when $u \in \mathscr{S}(\mathbb{R} ; \mathbb{C})$.

Another important operation is convolution. That is, given $\psi \in \mathscr{S}(\mathbb{R} ; \mathbb{C})$, consider the operator $\mathcal{C}_{\psi}$ on $\mathscr{S}(\mathbb{R} ; \mathbb{C})$ given by $\mathcal{C}_{\psi} \eta=\eta * \psi$. Because $\widehat{\eta * \psi}=\hat{\eta} \hat{\psi}$, Lemma 15 guarantees that $\mathcal{C}_{\psi}$ maps $\mathscr{S}^{(m)}(\mathbb{R} ; \mathbb{C})$ continuously into itself for all $m \geq 0$. In addition,

$$
\langle\varphi, \psi * \eta\rangle=\iint \varphi(x) \bar{\psi}(x-y) \bar{\eta}(y) d x d y=\iint \varphi(x+y) \bar{\psi}(x) \bar{\eta}(y) d x d y=\left\langle\mathcal{C}_{\psi}^{*} \varphi, \eta\right\rangle
$$

where

$$
\mathcal{C}_{\psi}^{*} \varphi(y)=\int \varphi(x+y) \bar{\psi}(x) d x
$$

Since $\widehat{\mathcal{C}_{\psi}^{*} \varphi}(\xi)=\hat{\varphi}(\bar{\psi})^{\vee}$, Lemma 15 again guarantees that, for all $m \geq 0, \mathcal{C}_{\psi}^{*}$ maps $\mathscr{S}^{(m)}(\mathbb{R} ; \mathbb{C})$ continuously into itself, and so $\mathcal{C}_{\psi}$ has a unique extention to $\mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$, and this extention is a continuous map of $\mathscr{S}^{(m)}(\mathbb{R} ; \mathbb{C})$ into itself for all $m \in \mathbb{Z}$.

In order to gain a better understanding of $\mathcal{C}_{\psi}$, we need to use the translation maps $\tau_{x}: \mathscr{S}(\mathbb{R} ; \mathbb{C}) \longrightarrow \mathscr{S}(\mathbb{R} ; \mathbb{C})$ defined in Exercise 13.10, and define $\psi * u(x)=\left\langle\tau_{-x} \psi, u\right\rangle$ for $u \in \mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$ and $x \in \mathbb{R}$.

Theorem 15.3. For $\psi \in \mathscr{S}(\mathbb{R} ; \mathbb{C})$ and $u \in \mathscr{S}(\mathbb{R} ; \mathbb{C}), \psi * u=\mathcal{C}_{\psi} u, \widehat{\psi * u}=\hat{\psi} \hat{u}$, and $\psi * u=(2 \pi)^{-1}(\hat{\psi} \hat{u})^{\vee}$.

Proof. Since $\mathcal{C}_{\psi} \eta=\psi * \eta$ and $\widehat{\psi * \eta}=\hat{\psi} \hat{\eta}$ when $\eta \in \mathscr{S}(\mathbb{R} ; \mathbb{C})$ and $\mathcal{C}_{\psi}$ is a continuous operator on $\mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$, it suffices to to show that $u \rightsquigarrow \psi * u$ is a continuous of $\mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$ into itself. To this end, note that, by Exercise $13.10, x \rightsquigarrow \tau_{-x} \psi$ is a continuous map of $\mathscr{S}(\mathbb{R} ; \mathbb{C})$ into itself and therefore that $\psi * u$ is a continuous function. In addition, by Theorem 13.2 and that exercise,

$$
\begin{aligned}
|\psi * u(x)| & \leq\left\|\tau_{x} \psi\right\|_{\mathscr{S}(m)(\mathbb{R} ; \mathbb{C})}\|u\|_{\mathscr{S}(-m)(\mathbb{R} ; \mathbb{C})} \leq K_{m}\left\|\tau_{x} \psi\right\|_{\mathrm{u}}^{(m+1)}\|u\|_{\mathscr{S}(-m)(\mathbb{R} ; \mathbb{C})} \\
& \leq K_{m} 2^{(m+1)}(|x| \vee 1)^{m+1}\|\psi\|_{\mathrm{u}}^{(m+1)}\|u\|_{\mathscr{S}(-m)(\mathbb{R} ; \mathbb{C})}
\end{aligned}
$$

and so $\psi * u \in \mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$. Finally, if $u_{n} \longrightarrow u$ in $\mathscr{S}^{(m)}(\mathbb{R} ; \mathbb{C})$, then $\psi * u_{n}(x) \longrightarrow$ $\psi * u(x)$ for each $x$ and

$$
\sup _{n \geq 1} \sup _{x \in \mathbb{R}} \frac{\left|\psi * u_{n}(x)\right|}{(1+|x|)^{m+1}}<\infty
$$

Hence, by Lebesgue's dominated convergence theorem, for each $\varphi \in \mathscr{S}(\mathbb{R} ; \mathbb{C})$,

$$
\left\langle\varphi, \psi * u_{n}\right\rangle=\int \varphi(x) \overline{\psi * u_{n}(x)} d x=\int \varphi(x) \overline{\psi * u(x)} d x=\langle\varphi, \psi * u\rangle
$$

A simple, but typical, application of these results is to the ordinary differential equation $\lambda u-u^{\prime \prime}=\mu$, where $\lambda>0$ and $\mu$ is a finite Borel measure on $\mathbb{R}$. The solution $u$ to this equation describes the electric potential along a wire produced by a charge distribution $\mu$ when the wire has resistance that is a linear function of the potential. To solve this equation, assume that $u \in \mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$, and take the Fourier transform of both sides. Then $\lambda \hat{u}+\xi^{2} \hat{u}=\hat{\mu}$, and so $\hat{u}=\frac{\hat{\mu}}{\lambda+\xi^{2}}$. Next observe (cf. (7.5)) that $\frac{1}{\lambda+\xi^{2}}=\widehat{G_{\lambda}}$, where

$$
G_{\lambda}(x)=\frac{1}{2 \lambda^{\frac{1}{2}}} e^{-\lambda^{\frac{1}{2}}|x|}
$$

Even though $G_{\lambda} \notin \mathscr{S}(\mathbb{R} ; \mathbb{C})$, the function $x \rightsquigarrow G_{\lambda} * \mu(x)=\int G_{\lambda}(x-y) \mu(d y)$ is an element of $L^{1}\left(\lambda_{\mathbb{R}} ; \mathbb{C}\right)$ and therefore of $\mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$. In addition, by Fubini's theorem, $\widehat{G_{\lambda} * \mu}=\widehat{G_{\lambda}} \hat{\mu}$, and therefore

$$
u(x)=\frac{1}{2 \lambda^{\frac{1}{2}}} \int e^{-\lambda^{\frac{1}{2}}|x-y|} \mu(d y)
$$

It is an instructive exercise to check that this $u$ is a solution. To this end, first use Exercise 3.6 below to see that $u^{\prime}$ is the function

$$
u^{\prime}(x)=\frac{\lambda^{\frac{1}{2}}}{2} \int \operatorname{sgn}(y-x) e^{-\lambda^{\frac{1}{2}}|x-y|} d y
$$

Thus

$$
\begin{aligned}
\left\langle\varphi, u^{\prime \prime}\right\rangle & =-\left\langle\varphi^{\prime}, u^{\prime}\right\rangle=\int \varphi^{\prime}(x)\left(\frac{1}{2} \int \operatorname{sgn}(x-y) e^{-\lambda^{\frac{1}{2}}|x-y|} \varphi^{\prime}(y) \mu(d y)\right) d x \\
& =\int\left(\frac{1}{2} \int \operatorname{sgn}(x-y) e^{-\lambda^{\frac{1}{2}}|x-y|} \varphi^{\prime}(x) d x\right) \mu(d y)
\end{aligned}
$$

Next note that

$$
\begin{aligned}
& \int \operatorname{sgn}(x-y) e^{-\lambda^{\frac{1}{2}}|x-y|} \varphi^{\prime}(x) d x=\int_{y}^{\infty} e^{\lambda^{\frac{1}{2}}(y-x)} \varphi^{\prime}(x) d x-\int_{-\infty}^{y} e^{\lambda^{\frac{1}{2}}(x-y)} \varphi^{\prime}(x) d x \\
& =-\varphi(y)+\lambda^{\frac{1}{2}} \int_{y}^{\infty} e^{\lambda^{\frac{1}{2}}(y-x)} d x-\varphi(y)+\lambda^{\frac{1}{2}} \int_{-\infty}^{y} e^{\lambda^{\frac{1}{2}}(x-y)} d x=-2 \varphi(y)+2 \lambda u(y)
\end{aligned}
$$

and therefore $\left\langle\varphi, u^{\prime \prime}\right\rangle=-\langle\varphi, \mu\rangle+\lambda\langle\varphi, u\rangle$, which means that $\lambda u-u^{\prime \prime}=\mu$.
Exercise 15.4. This exercise deals with the special case when an element of $\mathscr{S}(\mathbb{R} ; \mathbb{C})^{*}$ is given by a Borel measure $\mu$.
(i) Show that $\psi * \mu$ equals the function

$$
x \in \mathbb{R} \longmapsto \int \psi(x-y) \mu(d y) \in \mathbb{C}
$$

(ii) If $\mu$ is finite, show that $\hat{\mu}$ equals the function

$$
\xi \in \mathbb{R} \longmapsto \hat{\mu}(\xi) \equiv \int e^{\imath \xi x} \mu(d x) \in \mathbb{C}
$$

and that $\hat{\mu} \in C_{\mathrm{b}}(\mathbb{R} ; \mathbb{C})$ with norm $\|\hat{u}\|_{\mathrm{u}}=\mu(\mathbb{R})$.
(iii) If $\int\left(1+x^{2}\right)^{\frac{m}{2}} \mu(d x)<\infty$ for some $m \geq 0$, show that $\hat{\mu} \in C_{\mathrm{b}}^{m}(\mathbb{R} ; \mathbb{C})$ and that

$$
\left\|\partial^{k} \hat{\mu}\right\|_{\mathrm{u}} \leq \int|x|^{k} \mu(d x) \text { for } 0 \leq k \leq m
$$

(iv) Assume that $\int|x|^{k} \mu(d x)<\infty$ for all $k \in \mathbb{N}$, and show that $\psi * \mu$ is an element of $\mathscr{S}(\mathbb{R} ; \mathbb{C})$ for all $\psi \in \mathscr{S}(\mathbb{R} ; \mathbb{C})$.
Hint: Show that $\widehat{\psi * \mu}$ is an element of $\mathscr{S}(\mathbb{R} ; \mathbb{C})$.

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