

## Lecture 16

(Function  $f = f(x)$ )

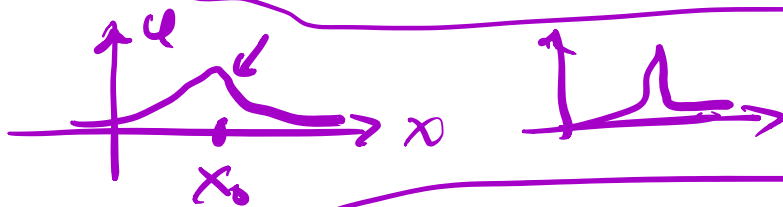
$$-\infty < x < \infty$$

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

$\varphi =$  test functions

Set of  $\varphi =$  all smooth ( $\infty$  derivative)

functions that "vanish" rapidly at  $\infty$  i.e.  $\varphi$  and all derivatives vanish



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

$$L_{f'}(\varphi) = -L_f(\varphi')$$

Example take  $f =$  Heaviside

$$\text{function} = \begin{cases} 0 & \text{for } x < 0 \\ 1 & \text{for } x \geq 0 \end{cases}$$

$$L_{H'}(\varphi) = - \int_{-\infty}^{\infty} H(x) \varphi'(x) dx$$

$$= - \int_0^{\infty} \varphi'(x) dx = \varphi(0)$$

$\left. \begin{array}{l} \text{"} \\ \text{"} \end{array} \right\} \int_{-\infty}^{\infty} H'(x) \varphi(x) dx$

$$\underline{\underline{H'(x) = \delta(x)}}$$

What about  $f''$ ??

$$\boxed{L_{f''}(\varphi) = -L_{f'}(\varphi') = L_f(\varphi'')} \quad \left. \begin{array}{l} \text{"} \\ \text{"} \end{array} \right\}$$

$$\int_{-\infty}^{\infty} H''(x) \varphi(x) dx = \int_{-\infty}^{\infty} H \varphi''(x) dx$$

$$= \int_0^{\infty} \varphi''(x) dx = -\varphi'(0)$$

$$H'' = (\delta)'' = \text{---} \rightarrow$$

Notion Generalized derivative

Defined not just for functions  
but for "operators"

$$\underline{\underline{L: [\text{set of } \varphi\text{'s}] \rightarrow \mathbb{R}}}$$

"Distributions"

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Example  $\underline{\underline{f(x) = \log|x|}}$

$$L_f = \int_{-\infty}^{\infty} (\log|x|) \varphi(x) dx$$

$$L_{f'}(\varphi) = - \int_{-\infty}^{\infty} (\log|x|) \varphi'(x) dx$$

$$= \int_{-\infty}^{\infty} \underbrace{(\log|x|)'}_{\frac{1}{x}} \varphi(x) dx$$

$$\int_{-\infty}^{\infty} \frac{1}{x} \varphi(x) dx = - \int_{-\infty}^{\infty} (\log|x|) \varphi'(x) dx$$

Turns out <sup>def.</sup>  
 = principal value =

$$= \lim_{\epsilon \downarrow 0} \int_{-\infty}^{-\epsilon} \frac{1}{x} \varphi(x) dx + \int_{\epsilon}^{\infty} \frac{1}{x} \varphi(x) dx$$

$$\int_{-\infty}^{\infty} \frac{1}{x} \varphi(x) dx = \int_{-\infty}^{-1} \frac{1}{x} \varphi(x) dx + \int_{-1}^1 \frac{\varphi(x)}{x} dx$$

$$+ \int_{1}^{\infty} \frac{1}{x} \varphi(x) dx = - \int_{-\infty}^{-1} \log|x| \varphi'(x) dx$$

$$- \int_{1}^{\infty} \log|x| \varphi'(x) dx$$

$$+ \int_{-1}^1 \frac{\varphi(x) - \varphi(0)}{x} dx + \int_{-1}^1 \frac{1}{x} \varphi(0) dx$$

$$= - \int_{-1}^1 (\log|x|) [\varphi(x) - \varphi(0)]' dx$$

$$= - \int_{-\infty}^{\infty} (\ln|x|) \varphi'(x) dx$$

Formally

$$\int_{-\infty}^{\infty} \frac{1}{x^2} \varphi(x) dx = \int_{-\infty}^{\infty} (\ln|x|) \varphi''(x) dx$$

$\uparrow$   $(\ln|x|)''$

Poisson eqn

$$\Delta \Phi = f$$

$$\Delta G = \delta(\vec{x} - \vec{y}) \quad G = G(\vec{x}, \vec{y})$$

$$\Phi = \int G(\vec{x}, \vec{y}) f(\vec{y}) dy_1 \dots dy_n$$

G = Green's function

$$\Delta = \partial_{x_1}^2 + \partial_{x_2}^2 + \dots + \partial_{x_n}^2$$

" $\Delta \phi = \delta(x)$ " means what

$$\iint (\Delta \Phi) \varphi \, dx \, dy = \iint \Phi \Delta \varphi \, dx \, dy$$

$\uparrow$   $\Phi_{xx} + \Phi_{yy}$                        $\uparrow$

What is a  $\delta$  function in 2-D

in 2-D

$$\delta = \frac{1}{2\pi} \Delta \ln |r|$$

Application to Cons. Laws 1-D

$$P_t + q_x = f$$

Take test function

$\varphi = \varphi(x, t)$   $\varphi$ : defined  $-\infty < x < \infty, t \geq 0$   
 $\varphi$  vanishes for  $|x| \rightarrow \infty$  or  $t \rightarrow \infty$

$$\int_0^\infty dt \int_{-\infty}^\infty dx f \varphi = \int_{-\infty}^\infty dx \int_0^\infty dt P_t \varphi + \int_0^\infty dt \int_{-\infty}^\infty dx q_x \varphi$$

$$= - \int_{-\infty}^{\infty} dx \int_0^{\infty} dt (\rho \varphi_t + q \varphi_x) +$$

$$- \int_{-\infty}^{\infty} \rho(x, 0) \varphi_t dx$$

True for all  $\varphi(x)$

$$\int_{-\infty}^{\infty} dx \int_0^{\infty} dt [f \varphi + \rho \varphi_t + q \varphi_x]$$

$$+ \int_{-\infty}^{\infty} \rho(x, 0) \varphi_t dx = 0$$

F. Elements

First take test function

finite  $\varphi = \sum c_n \psi_n$

$\{\psi_n\}$  "basis" for test functions

also  $\rho = \sum p_n \psi_n$

## Connection with Fourier

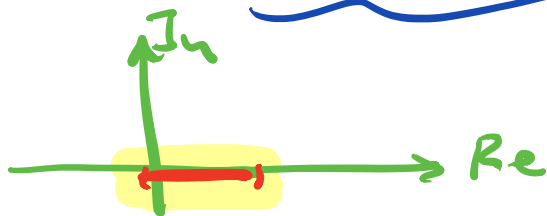
$$f(x) = \sum_{-\infty}^{\infty} f_n e^{inx}$$

plug into Test function technique  
↑ smooth periodic functions

$$\int f(x) \varphi(x) dx$$

$$= \sum \int_0^{2\pi} f_n \varphi(x) e^{inx} dx = 2\pi \sum f_n \bar{\varphi}_n$$

$$\text{where } \varphi_n = \frac{1}{2\pi} \int_0^{2\pi} \varphi(x) e^{-inx} dx$$



$$f(x) = \sum_{-\infty}^{\infty} \frac{1}{(1+n^2)^2} e^{inx} \quad \checkmark$$

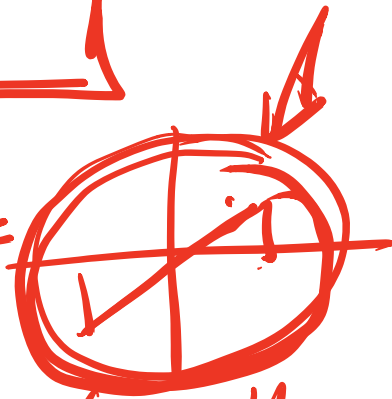
$$f'(x) = \sum_{-\infty}^{\infty} \frac{in}{(1+n^2)^2} e^{inx} \quad \checkmark$$

$$f^{(4)}(x) = \sum_{-\infty}^{\infty} \frac{n^4}{(1+n^2)^2} e^{inx} \quad ?$$



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

$$f(x) = \sum_{\substack{-\infty \\ n \neq 0}}^{\infty} \frac{(i)^n}{n} e^{inx}$$



sawtooth  
 $= x$  for  $|x| < \pi$   
 periodic  
 period  $2\pi$

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} x e^{-inx} dx$$

$$= \frac{-\ln a}{2\pi} \int_{-\pi}^{\pi} \frac{e^{-inx}}{a^n} dx + x \frac{e^{-inx}}{a^n} \Big|_{-\pi}^{\pi}$$

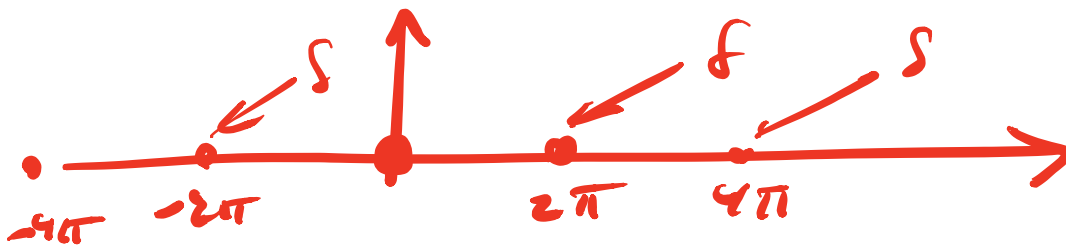
$$= \frac{2}{in}$$



What is the Fourier series for the  $\delta$  function?

Specifically  $f(x) = \sum_{-\infty}^{\infty} \delta(x - 2n\pi)$

array of  $\delta$ 's at integer  $x \times 2\pi$



$$a_n = \int_{-\pi}^{\pi} f(x) e^{-inx} \frac{dx}{2\pi} = \frac{1}{2\pi}$$

$$f(x) = \frac{1}{2\pi} \sum e^{inx}$$

What is the Fourier Transform  
of  $f(x)$ ??

$$\frac{1}{2\pi} \int_{-\infty}^{\infty} \delta(x) e^{-ikx} dx = \frac{1}{2\pi}$$

Derivatives  $f'(x) = \frac{1}{2\pi} \sum_{n=-\infty}^{\infty} in e^{inx}$