

18.155 Problem Set 1

Due Wednesday, 9/17/08

Remarks and Hints: We moved the due date to Wednesday because we have not yet covered the Fourier transform. You can do Problem 1 and 3b already. We will carry out a special case of Problem 2 in lecture on Monday, in order to demonstrate that if $x_j u = 0$ for all j , then $u = c\delta$. Problem 3a requires the definition of a tempered distribution only. Problems 4–5 require you in places to use the ideas or statements from Problem 2. As a warm-up to problems 3, 4, 5, show that if u is a distribution satisfying $(d/dx)u = 0$, then u is constant. Problem 6 requires the definition of the Fourier transform on tempered distributions, covered in lecture on Mon, Sept 15.

1. a) Define

$$(1) \quad v_t(x) = \begin{cases} te^{itx}, & \text{if } x > 0; \\ 0, & \text{if } x \leq 0. \end{cases}$$

Evaluate $\lim_{t \rightarrow \infty} v_t$ in the sense of distributions directly (without using part (b)).

b) Define

$$(2) \quad w_t(x) = \begin{cases} e^{itx}, & \text{if } x > 0; \\ 0, & \text{if } x \leq 0. \end{cases}$$

Evaluate $\lim_{t \rightarrow \infty} w_t$ in the sense of distributions.

c) Find the distributional derivative $(d/dx)w_t$ and use parts (a) and (b) to confirm in this case that the derivative of the limit is the limit of the derivative.

2. a) Prove Taylor's formula in the form

$$f(1) = \sum_{k=0}^N f^{(k)}(0)/k! + R_N$$

where

$$R_N = \int_0^1 \frac{f^{N+1}(t)}{(N+1)!} \rho_N(t) dt \quad (\text{where } \rho_N(t) = (N+1)(1-t)^N)$$

Note that the weight function ρ_N has integral 1 on $[0, 1]$, so the last formula shows that the remainder is an average of the next term in the series over that interval.

b) Recall the multinomial notation

$$\binom{m}{\alpha} = \frac{m!}{\alpha!} = \frac{(m)!}{\alpha_1! \alpha_2! \cdots \alpha_n!}$$

and the multinomial formula

$$(x_1 + \cdots + x_n)^m = \sum_{|\alpha|=m} \binom{m}{\alpha} x^\alpha$$

where $|\alpha| = \alpha_1 + \cdots + \alpha_n$, $x^\alpha = x_1^{\alpha_1} x_2^{\alpha_2} \cdots x_n^{\alpha_n}$.

By considering $f(t) = g(tx)$, deduce Taylor's formula for functions of several variables

$$g(x) = \sum_{|\alpha| \leq N} \frac{\partial^\alpha g(0) x^\alpha}{\alpha!} + R_N(x)$$

where

$$R_N(x) = \int_0^1 \sum_{|\alpha|=N+1} \frac{\partial^\alpha g(tx)x^\alpha}{\alpha!} \rho_N(t) dt$$

As in part (a), the error term is an average of the next term in the expansion over the segment tx , $0 \leq t \leq 1$.

c) Deduce that if g is C^∞ and satisfies $\partial^\alpha g(0) = 0$ for all $|\alpha| \leq N$, then there exist C^∞ functions g_β such that

$$g(x) = \sum_{|\beta|=N+1} x^\beta g_\beta(x)$$

d) Suppose that g is a C^∞ function in the unit ball B_1 satisfying the hypotheses of part (c). Show that g is approximated in C^N norm on $B_{1/2}$ by smooth functions that vanish in a neighborhood of the origin.

e) Suppose that u is linear functional defined for every $f \in C_0^\infty(B_1)$, and that there exist $C < \infty$ and an integer m such that

$$|u(f)| \leq C \sup_{|\alpha| \leq m} |\partial^\alpha f(x)|$$

Suppose further that if f vanishes in a neighborhood of the origin, then $u(f) = 0$. (In short, u is a distribution supported at the origin.)

Show that u is a finite linear combination of derivatives of the delta function at the origin.

3. a) Show that the following defines a tempered distribution (known as the principle value of $1/x$, or p.v. $1/x$):

$$u(\phi) = \lim_{N \rightarrow \infty, \epsilon \rightarrow 0^+} \int_{\epsilon < |x| < N} \frac{\phi(x)}{x} dx$$

(Hint: subtract $\phi(0)$ from the numerator.)

b) Show that the distributional derivative $(d/dx) \log|x| = u$

4. (Hörmander, Exercise 3.1.20) Determine all distributions u on \mathbf{R} , that is, all $u \in \mathcal{D}'(\mathbf{R})$ satisfying the following equations

$$\text{a) } xu' + u = 0; \quad \text{b) } (e^{2\pi ix} - 1)u = 0; \quad \text{c) } x^2u' + xu = \delta$$

5. (Hörmander, Exercise 3.1.22) Determine all distributions on \mathbf{R}^2 satisfying both $(x_1^2 - x_2^2)u = 0$ and $x_1x_2u = 0$.

6. Compute the Fourier transforms of these tempered distributions on \mathbf{R} and find the relationships among them and their Fourier transforms.

a) δ , the Dirac delta function at the origin.

b) the principal value, p. v. $1/x$ (defined above)

$$\text{c) } 1/(x \pm 0i) = \lim_{t \rightarrow 0^+} 1/(x \pm it)$$

$$\text{d) } T_a(\phi) = \int_{-a}^a \frac{\phi(x) - \phi(0)}{|x|} dx + \int_{|x| > a} \frac{\phi(x)}{|x|} dx$$

e) $\log|x|$.

$$\text{f) } \lim_{a \rightarrow -1} (x_\pm^a - c_a \delta), \quad a > -1$$

(Find c_a so that this distributional limit is well-defined. Notation: $x_+ = x$ for $x \geq 0$ and $x_+ = 0$ for $x < 0$; $x_- = -x$ for $x \leq 0$ and $x_- = 0$ for $x > 0$.)