Exercise sheet 1

Fourier transform

Exercise class week 17

Exercise 1:

a) Compute the Fourier transform of $f(x) = e^{-\langle Ax, x \rangle}$ for $A \in \mathbb{C}^{n \times n}$, $\Re A$ positive definite.

b) Use this (with n=1) to show that if the Fourier transform $\mathcal{F}:L^p(\mathbb{R}^n)\to L^q(\mathbb{R}^n)$ is continuous, then $1\leq p\leq 2$ and $\frac{1}{q}+\frac{1}{p}=1$.

Remark: The Riesz-Thorin theorem shows that in this case \mathcal{F} is actually continuous.

Exercise 2:

Prove the Paley-Wiener characterization of $\mathcal{FE}'_{B_0(R)}\left(\mathbb{R}^n\right)$ stated in the lecture.

Hint: See the corresponding section from Hörmander.

Exercise 3:

- a) Recall the proof of $\mathcal{F}L^{1}\left(\mathbb{R}^{n}\right)\subseteq C_{0}\left(\mathbb{R}^{n}\right)$ from DifFun.
- b) Give two proofs that $\mathcal{F}L^1 \neq C_0$:
 - 1. Wlog n=1. Assume $f\in L^1(\mathbb{R})$, \hat{f} odd.
 - Show that

$$\exists A : \left| \int_{1}^{b} \frac{\hat{f}(x)}{x} \, \mathrm{d}x \right| \le A, \ \forall b < \infty.$$

Hint: Fubini's theorem and

$$\left| \int_{\alpha}^{\beta} \frac{\sin(x)}{x} \, \mathrm{d}x \right| \le B, \ \forall 0 \le |\alpha| \le |\beta| < \infty.$$

- Show that $g(x):=rac{ anh(x)}{\log(1+|x|)}\in C_0(\mathbb{R})\backslash\mathcal{F}L^1(\mathbb{R}).$
- 2. It is well-known that $\left(L^{1}\left(\mathbb{R}^{n}\right),*\right)$ is a Banach algebra, not a C^{*} -algebra. Check that
 - $\mathcal{F}: (L^1(\mathbb{R}^n), *) \longrightarrow (C_0(\mathbb{R}^n), \cdot)$ is an injective *-algebra homomorphism and
 - it cannot be surjective.

Exercise 4:

a) Show that if $f: \mathbb{R} \longrightarrow \mathbb{C}$ extends to a holomorphic function $\mathbb{R} + i(-\delta, \delta) \longrightarrow \mathbb{C}$ for some $\delta > 0$, such that $\exists C_{\delta} > 0$ and $\exists \eta \in L^{q}(\mathbb{R})$ such that $\forall |y| < \delta \colon |f(x+iy)| \leq C_{\delta}\eta(x)$, then $\exists C > 0 \ \exists \varepsilon > 0 \colon \left| \hat{f}(\xi) \right| \leq Ce^{-\varepsilon|\xi|}$

$$\text{b) Let } A := \big\{ f \in C_0(\mathbb{R}) : \exists \delta > 0 : \ f \in \mathcal{O}(\mathbb{R} + i \, (-\delta, \delta)) \cup C \, (\mathbb{R} + i [-\delta, \delta]) \\ \text{and } \forall N \in \mathbb{N} : \sup_{\stackrel{|y| < R,}{x \in \mathbb{R}}} |f(x + iy)| \, e^{N|x|} < \infty \big\}.$$

Show that:

$$\mathcal{F}A = \big\{ f \in \mathcal{O}(\mathbb{C}): \ \forall R > 0 \ \exists \varepsilon > 0: \sup_{\stackrel{|y| < R,}{x \in \mathbb{R}}} |f(x+iy)| \, e^{\varepsilon |x|} < \infty \big\}.$$

Hint: Use Cauchy's Integral Theorem.