Tempered Distributions

The theory of tempered distributions allows us to give a rigorous meaning to the Dirac delta function. It is "defined", on a hand waving level, by the properties that

(i) $\delta(x) = 0$ except when x = 0

- (ii) $\delta(0)$ is "so infinite" that
- (iii) the area under its graph is one.

Still on a handwaving level, if f is any continuous function, then the functions $f(x)\delta(x)$ and $f(0)\delta(x)$ are the same since they are both zero for every $x \neq 0$. Consequently

$$\int_{-\infty}^{\infty} f(x)\delta(x)\,dx = \int_{-\infty}^{\infty} f(0)\delta(x)\,dx = f(0)\int_{-\infty}^{\infty} \delta(x)\,dx = f(0) \tag{1}$$

That $\int_{-\infty}^{\infty} f(x)\delta(x) dx = f(0)$ is by far the most important property of the Dirac delta function. But we already have seen in a problem set that there is no Riemann integrable function $\delta(x)$ that satisfies (1).

The basic idea which allows us to make make rigorous sense of (1) is to generalize the meaning of "a function on \mathbb{R} ". We shall call the generalization a "tempered distribution on \mathbb{R} ". Of course a function on \mathbb{R} , in the conventional sense, is a rule which assigns a number to each $x \in \mathbb{R}$. A tempered distribution will be a rule which assigns a number to each nice (to be made precise shortly) function on \mathbb{R} . We will associate to the conventional function $f: \mathbb{R} \to \mathbb{C}$ the tempered distribution which assigns to the nice function $\varphi(x)$ the number $\int_{-\infty}^{\infty} f(x)\varphi(x) dx$. The tempered distribution which corresponds to the Dirac delta function will assign to $\varphi(x)$ the number $\varphi(0)$.

Our first order of business is to make precise "nice function".

Definition 1 Schwartz space is the vector space

$$\mathcal{S}(\mathbb{R}) = \left\{ \varphi : \mathbb{R} \to \mathbb{C} \mid \varphi \text{ is } C^{\infty}, \sup_{x \in \mathbb{R}} \left| x^n \varphi^{(m)}(x) \right| < \infty \text{ for all integers } n, m \ge 0 \right\}$$

Observe that

(1) $\mathcal{S}(\mathbb{R})$ is indeed a vector space. That is,

$$\varphi, \psi \in \mathcal{S}(\mathbb{R}), \ a, b \in \mathbb{C} \implies a\varphi + b\psi \in \mathcal{S}(\mathbb{R})$$

(2) If f(x) is any continuous function on \mathbb{R} which is bounded by a constant times $1 + |x|^p$ for some $p \in \mathbb{N}$ and $\varphi \in \mathcal{S}(\mathbb{R})$, then $f(x)\varphi(x)$ is a continuous function that is bounded

by some constant times $\frac{1}{1+x^2}$ (take n = p + 2 and m = 0 in Definition 1) so that the integral $\int_{-\infty}^{\infty} f(x)\varphi(x) dx$ converges.

(3) Define, for each $n, m \in \mathbb{Z}$ with $n, m \ge 0$ and each $\varphi \in \mathcal{S}(\mathbb{R})$

$$\|\varphi\|_{n,m} = \sup_{x \in \mathbb{R}} \left| x^n \varphi^{(m)}(x) \right|$$

Then

- (a) $\|\varphi\|_{n,m} \ge 0$
- (b) $||a\varphi||_{n,m} = |a| ||\varphi||_{n,m}$
- (c) $\|\varphi + \psi\|_{n,m} \le \|\varphi\|_{n,m} + \|\psi\|_{n,m}$

for all $\varphi, \psi \in \mathcal{S}(\mathbb{R})$ and $a \in \mathbb{C}$. These are precisely the defining conditions for $\|\cdot\|_{n,m}$ to be a semi-norm.

(4) In order for $\|\cdot\|_{n,m}$ to be a norm it must also obey $\|\varphi\|_{n,m} = 0 \iff \varphi = 0$. This is the case if and only if m = 0. If $m \neq 0$ the constant function $\varphi(x) = 1$ has $\|\varphi\|_{n,m} = 0$.

Example 2

(a) For any polynomial P(x), the function $\varphi(x) = P(x)e^{-x^2}$ is in Schwartz space. This is because, firstly, for any $n, m \ge 0$, $x^n \varphi^{(m)}(x)$ is again a polynomial times e^{-x^2} and, secondly,

$$e^{-x^{2}} = \frac{1}{e^{x^{2}}} \le \frac{1}{1 + x^{2} + \frac{1}{2!}x^{2} + \dots + \frac{1}{p!}x^{2p}}$$
(2)

for every $p \in \mathbb{N}$. (The terms that we have dropped from the Taylor expansion of e^{x^2} are all positive.) Consequently, $x^n \varphi^{(m)}(x)$ is bounded.

(b) If φ is C^{∞} and of compact support (which means that there is some M > 0 such that $\varphi(x) = 0$ for all |x| > M) then $\varphi \in \mathcal{S}(\mathbb{R})$. One such function is

$$\varphi(x) = \begin{cases} 0 & \text{if } |x| \ge 1\\ e^{-\frac{1}{(x-1)^2}} e^{-\frac{1}{(x+1)^2}} & \text{if } -1 < x < 1 \end{cases}$$

The heart of the proof that this function really is C^{∞} at $x = \pm 1$ is the observation that, for any $p \ge 0$, $\lim_{y\to 0} \frac{1}{|y|^p} e^{-\frac{1}{y^2}} = 0$, which follows immediately from (2) with $x = \frac{1}{y}$.

Next, we introduce a metric on $\mathcal{S}(\mathbb{R})$ which is chosen so that φ and ψ are close together if and only if $\|\varphi - \psi\|_{n,m}$ is small for every n, m. The details are given in the following

Theorem 3 Define $d: \mathcal{S}(\mathbb{R}) \times \mathcal{S}(\mathbb{R}) \to \mathbb{R}$ by

$$d(\varphi, \psi) = \sum_{n,m=0}^{\infty} 2^{-n-m} \frac{\|\varphi - \psi\|_{n,m}}{1 + \|\varphi - \psi\|_{n,m}}$$

Then

(a) $d(\varphi, \psi)$ is well-defined for all $\varphi, \psi \in \mathcal{S}(\mathbb{R})$ and is a metric.

(b) With this metric, $\mathcal{S}(\mathbb{R})$ is a complete metric space.

(c) In this metric $\varphi = \lim_{k \to \infty} \varphi_k$ if and only if $\lim_{k \to \infty} \|\varphi_k - \varphi\|_{n,m} = 0$ for every $n, m \ge 0$.

Proof: (a) To prove that $\sum_{n,m=0}^{\infty} 2^{-n-m} \frac{\|\varphi-\psi\|_{n,m}}{1+\|\varphi-\psi\|_{n,m}}$ is well-defined it suffices to observe,

firstly, that $\frac{A}{1+A} \leq 1$ for every $A \geq 0$ and, secondly, that $\sum_{n,m=0}^{\infty} 2^{-n-m}$ converges because the geometric series $\sum_{n=0}^{\infty} 2^{-n} = 2$

the geometric series
$$\sum_{n=0}^{\infty} 2^{-n} = 2.$$

- The metric axiom $d(\varphi, \psi) \ge 0$ is obvious.
- The metric axiom that $d(\varphi, \psi) = 0 \implies \varphi = \psi$ is obvious because $d(\varphi, \psi) = 0$ forces the n = m = 0 term in its definition, namely $\frac{\|\varphi - \psi\|_{0,0}}{1 + \|\varphi - \psi\|_{0,0}}$, to vanish. And that first term is zero if and only if $\|\varphi - \psi\|_{0,0} = \sup_{x \in \mathbb{R}} |\varphi(x) - \psi(x)|$ is zero.
- The metric axiom $d(\varphi, \psi) = d(\psi, \varphi)$ is obvious.
- The triangle inequality follows from

$$\frac{\|\varphi - \psi\|_{n,m}}{1 + \|\varphi - \psi\|_{n,m}} \le \frac{\|\varphi - \zeta\|_{n,m}}{1 + \|\varphi - \zeta\|_{n,m}} + \frac{\|\zeta - \psi\|_{n,m}}{1 + \|\zeta - \psi\|_{n,m}}$$

which is proven as follows. We supress the subscripts n, m. Because $\frac{x}{1+x} = 1 - \frac{1}{1+x}$ is an increasing function of x

$$\begin{aligned} \frac{\|\varphi - \psi\|}{1 + \|\varphi - \psi\|} &\leq \frac{\|\varphi - \zeta\| + \|\zeta - \psi\|}{1 + \|\varphi - \zeta\| + \|\zeta - \psi\|} = \frac{\|\varphi - \zeta\|}{1 + \|\varphi - \zeta\|} + \frac{\|\zeta - \psi\|}{1 + \|\varphi - \zeta\| + \|\zeta - \psi\|} \\ &\leq \frac{\|\varphi - \zeta\|}{1 + \|\varphi - \zeta\|} + \frac{\|\zeta - \psi\|}{1 + \|\zeta - \psi\|} \end{aligned}$$

(c) For the "only if" part, assume that $\varphi = \lim_{k \to \infty} \varphi_k$ and let $n, m \ge 0$. Then

$$d(\varphi,\varphi_k) \ge 2^{-n-m} \frac{\|\varphi-\varphi_k\|_{n,m}}{1+\|\varphi-\varphi_k\|_{n,m}} \implies \lim_{k \to 0} \frac{\|\varphi-\varphi_k\|_{n,m}}{1+\|\varphi-\varphi_k\|_{n,m}} = 0$$

For any $0 < \varepsilon < \frac{1}{2}$ and x > 0,

$$\frac{x}{1+x} < \varepsilon \implies x < \varepsilon(1+x) \implies x - \varepsilon x < \varepsilon \implies x < \frac{\varepsilon}{1-\varepsilon} < 2\varepsilon$$

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Hence $\lim_{k\to 0} \|\varphi - \varphi_k\|_{n,m} = 0$ too.

For the "if" part assume that $\lim_{k\to\infty} \|\varphi_k - \varphi\|_{n,m} = 0$ for every $n, m \ge 0$. We must prove that, as a consequence, $\varphi = \lim_{k\to\infty} \varphi_k$. The idea is that, in the definition of $d(\varphi, \psi)$, the sum of all terms with m or n large is small, regardless of what φ and ψ are. Precisely, write $\psi_k = \varphi - \varphi_k$ and note that, for every $M \in \mathbb{N}$

$$\begin{aligned} d(\varphi_k, \varphi) &= \sum_{n,m=0}^{\infty} 2^{-n-m} \frac{\|\psi_k\|_{n,m}}{1 + \|\psi_k\|_{n,m}} \\ &= \sum_{0 \le n,m \le M} 2^{-n-m} \frac{\|\psi_k\|_{n,m}}{1 + \|\psi_k\|_{n,m}} + \sum_{n,m=0 \atop n \text{ or } m > M}^{\infty} 2^{-n-m} \frac{\|\psi_k\|_{n,m}}{1 + \|\psi_k\|_{n,m}} \\ &\le \sum_{0 \le n,m \le M} 2^{-n-m} \frac{\|\psi_k\|_{n,m}}{1 + \|\psi_k\|_{n,m}} + \sum_{n,m=0 \atop n \text{ or } m > M}^{\infty} 2^{-n-m} \\ &\le \sum_{0 \le n,m \le M} 2^{-n-m} \frac{\|\psi_k\|_{n,m}}{1 + \|\psi_k\|_{n,m}} + 2\left\{\sum_{m=M+1}^{\infty} 2^{-m}\right\} \left\{\sum_{n=0}^{\infty} 2^{-n}\right\} \\ &= \sum_{0 \le n,m \le M} 2^{-n-m} \frac{\|\psi_k\|_{n,m}}{1 + \|\psi_k\|_{n,m}} + 2\left\{\frac{1}{2^M}\right\} \{2\} \end{aligned}$$

Let $\varepsilon > 0$ and choose M so that $\frac{1}{2^M} \leq \frac{\varepsilon}{8}$. For each $n, m \geq 0$, $\lim_{k \to \infty} \|\psi\|_{n,m} = 0$ so that there is a $K_{n,m}$ for which $k \geq K_{n,m}$ implies $\|\psi\|_{n,m} < \frac{\varepsilon}{8}$. Set $K = \max\left\{ K_{n,m} \mid 0 \leq n, m \leq M \right\}$. If $k \geq K$, then

$$d(\varphi_k, \varphi) \le \sum_{0 \le n, m \le M} 2^{-n-m} \frac{\|\psi_k\|_{n,m}}{1 + \|\psi_k\|_{n,m}} + 2\left\{\frac{1}{2^M}\right\} \{2\} < \frac{\varepsilon}{2} + \sum_{n,m=0}^{\infty} 2^{-n-m} \frac{\varepsilon}{8} = \varepsilon$$

(b) Let $\{\varphi_k\}$ be a Cauchy sequence with respect to the metric d. Then, as in part (c), for each $n, m \geq 0$, $\lim_{k,k'\to\infty} \|\varphi_k - \varphi_{k'}\|_{n,m} = 0$. In particular, $\lim_{k,k'\to\infty} \|\varphi_k - \varphi_{k'}\|_{0,0} = 0$, so that the sequence $\{\varphi_k\}$ is Cauchy in the set, $\mathcal{C}(\mathbb{R})$, of all bounded, continuous functions on \mathbb{R} equipped with the uniform metric. We already know that $\mathcal{C}(\mathbb{R})$ is complete, so there exists a continuous function φ such that $\{\varphi_k\}$ converges uniformly to φ . As well, $\lim_{k,k'\to\infty} \|\varphi_k - \varphi_{k'}\|_{0,1} = 0$ so that the sequence $\{\varphi'_k\}$ of first derivatives is Cauchy in $\mathcal{C}(\mathbb{R})$ and there exists a continuous function φ_1 such that $\{\varphi'_k\}$ converges uniformly to φ_1 . From our work on uniform limits and differentiability, we know that this ensures that φ is differentiable with $\varphi' = \varphi_1$. Continuing in this way, we see that φ is C^{∞} and that, for each $m \geq 0$, the sequence $\{\varphi_k^{(m)}\}$ of m^{th} derivatives converges uniformly to $\varphi^{(m)}$. Finally,

we have that, for each $n, m \ge 0$, there is a $K_{n,m}$ such that $|x|^n |\varphi_k^{(m)}(x) - \varphi_{k'}^{(m)}(x)| < \varepsilon$ for all $k, k' \ge K_{n,m}$ and all $x \in \mathbb{R}$. Consequently, if $k \ge K_{n,m}$,

$$\begin{aligned} \left\|\varphi_{k}-\varphi\right\|_{n,m} &= \sup_{x\in\mathbb{R}} |x|^{n} \left|\varphi_{k}^{(m)}(x)-\varphi^{(m)}(x)\right| = \sup_{x\in\mathbb{R}} \lim_{k'\to\infty} |x|^{n} \left|\varphi_{k}^{(m)}(x)-\varphi_{k'}^{(m)}(x)\right| \\ &\leq \sup_{x\in\mathbb{R}} \varepsilon = \varepsilon \end{aligned}$$

So, by part (c), $\{\varphi_k\}$ converges to φ with respect to the metric d.

Remark. In practice, it is rarely necessary to directly use the definition of the metric d of Theorem 3. One usually just uses part (c) of Theorem 3 instead.

We are now ready to give

Definition 4 (Tempered Distributions) The space of all tempered distributions on \mathbb{R} , denoted $\mathcal{S}'(\mathbb{R})$, is the dual space of $\mathcal{S}(\mathbb{R})$. That is, it is the set of all functions

$$f:\mathcal{S}(\mathbb{R})\to\mathbb{C}$$

that are linear and continuous. One usually denotes by $\langle f, \varphi \rangle$ the value in \mathbb{C} that the distribution $f \in \mathcal{S}'(\mathbb{R})$ assigns to $\varphi \in \mathcal{S}(\mathbb{R})$. In this notation,

- ▷ that f is linear means that $\langle f, a\varphi + b\psi \rangle = a \langle f, \varphi \rangle + b \langle f, \psi \rangle$ for all $\varphi, \psi \in \mathcal{S}(\mathbb{R})$ and all $a, b \in \mathbb{C}$.
- $\triangleright \text{ that } f \text{ is continuous means that if } \varphi = \lim_{n \to \infty} \varphi_n \text{ in } \mathcal{S}(\mathbb{R}), \text{ then } \langle f, \varphi \rangle = \lim_{n \to \infty} \langle f, \varphi_n \rangle.$

Example 5

(a) Here is the motivating example for the whole subject. Let $f : \mathbb{R} \to \mathbb{C}$ be any function that is polynomially bounded (that is, there is a polynomial P(x) such that $|f(x)| \leq P(x)$ for all $x \in \mathbb{R}$) and that is Riemann integrable on [-M, M] for each M > 0. Then

$$f:\varphi\in \mathcal{S}({\rm I\!R})\mapsto \langle f,\varphi\rangle=\int_{-\infty}^\infty f(x)\varphi(x)\;dx$$

is a tempered distribution. The integral converges because every $\varphi \in \mathcal{S}(\mathbb{R})$ decays faster at infinity than one over any polynomial. See Problem 1, below. The linearity in φ of $\langle f, \varphi \rangle$ is obvious. The continuity in φ of $\langle f, \varphi \rangle$ follows easily from Problem 1 and Theorem 6, below. (b) The Dirac delta function, and more generally the Dirac delta function translated to $b \in \mathbb{R}$, are defined as tempered distributions by

$$\langle \delta, \varphi \rangle = \varphi(0) \qquad \langle \delta_b, \varphi \rangle = \varphi(b)$$

Once again, the linearity in φ is obvious and the continuity in φ is easily verified if one applies Theorem 6.

(c) The derivative of the Dirac delta function δ_b is defined by

$$\langle \delta'_b, \varphi \rangle = -\varphi'(b)$$

The reason for the name "derivative of the Dirac delta function" will be given in the section on differentiation, later.

(d) The principal value of $\frac{1}{x}$ is defined by

$$\left\langle P\frac{1}{x},\varphi\right\rangle = \lim_{\varepsilon \to 0+} \int_{|x| > \varepsilon} \frac{\varphi(x)}{x} dx$$

The first thing that we have to do is verify that the limit above actually exists. This is not a trivial statement, because not only is $\frac{\varphi(x)}{x}$ not integrable on [-1,1] if $\varphi(0) \neq 0$ (because then $\frac{\varphi(x)}{x}$ is not bounded), but $\int_0^1 \frac{1}{x} dx$ and $\int_{-1}^0 \frac{1}{x} dx$ do not even exist as improper integrals:

$$\int_0^1 \frac{1}{x} dx = \lim_{\varepsilon \to 0+} \int_{\varepsilon}^1 \frac{1}{x} dx = \lim_{\varepsilon \to 0+} \ln \frac{1}{\varepsilon} = \infty$$
$$\int_{-1}^0 \frac{1}{x} dx = \lim_{\varepsilon \to 0+} \int_{-1}^{-\varepsilon} \frac{1}{x} dx = \lim_{\varepsilon \to 0+} \ln \varepsilon = -\infty$$

Here is the verification that the limit defining $\langle P\frac{1}{x},\varphi\rangle$ exists

$$\lim_{\varepsilon \to 0+} \int_{|x| > \varepsilon} \frac{\varphi(x)}{x} dx = \lim_{\substack{\varepsilon \to 0+\\M,M' \to \infty}} \left\{ \int_{\varepsilon}^{M} \frac{\varphi(x)}{x} dx + \int_{-M'}^{-\varepsilon} \frac{\varphi(x)}{x} dx \right\}$$
$$= \lim_{\substack{\varepsilon \to 0+\\M,M' \to \infty}} \left\{ \int_{\varepsilon}^{1} \frac{\varphi(x)}{x} dx + \int_{1}^{M} \frac{\varphi(x)}{x} dx + \int_{-M'}^{-1} \frac{\varphi(x)}{x} dx + \int_{-1}^{-\varepsilon} \frac{\varphi(x)}{x} dx \right\}$$
$$= \lim_{\substack{\varepsilon \to 0+\\M,M' \to \infty}} \left\{ \int_{\varepsilon}^{1} \frac{\varphi(x) - \varphi(-x)}{x} dx + \int_{1}^{M} \frac{\varphi(x)}{x} dx + \int_{-M'}^{-1} \frac{\varphi(x)}{x} dx \right\}$$

The first integral converges because, by the mean value theorem, we have, for some ξ between x and -x,

$$\left|\frac{\varphi(x)-\varphi(-x)}{x}\right| = \left|\frac{\varphi'(\xi)\,2x}{x}\right| \le 2\|\varphi\|_{0,1}$$

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The second and third integrals converge because, for $|x| \ge 1$

$$\left|\frac{\varphi(x)}{x}\right| \le \frac{1}{x^2} |x\varphi(x)| \le \frac{1}{x^2} \|\varphi\|_{1,0}$$

These bounds give both that $\left\langle P\frac{1}{x},\varphi\right\rangle$ is well–defined and

$$\left|\left\langle P\frac{1}{x},\varphi\right\rangle\right| \le 2\|\varphi\|_{0,1} \int_0^1 dx + \|\varphi\|_{1,0} \int_1^\infty \frac{1}{x^2} dx + \|\varphi\|_{1,0} \int_{-\infty}^{-1} \frac{1}{x^2} dx$$
$$= 2\|\varphi\|_{0,1} + 2\|\varphi\|_{1,0}$$

Linearity is again obvious. Continuity again follows by Theorem 6, below.

Problem 1 Let $f : \mathbb{R} \to \mathbb{C}$ be Riemann integrable on [-M, M] for all M > 0 and obey the bound $|f(x)| \leq P(x)$ for all $\mathbf{x} \in \mathbb{R}$, where P(x) is the polynomial $P(x) = \sum_{n=N_{-}}^{N_{+}} a_{n}x^{n}$ and N_{\pm} are nonnegative integers.

- (a) Prove that there is a constant C > 0 such that $|f(x)|(1+x^2) \le C(|x|^{N_-} + |x|^{N_++2})$ for all $x \in \mathbb{R}$.
- (b) Prove that

$$\int_{-\infty}^{\infty} |f(x)\varphi(x)| \, dx \le \pi C \left(\|\varphi\|_{N_{-},0} + \|\varphi\|_{N_{+}+2,0} \right)$$

for all $\varphi \in \mathcal{S}(\mathbb{R})$.

Theorem 6 (Continuity Test) A linear map $f : \varphi \in \mathcal{S}(\mathbb{R}) \mapsto \langle f, \varphi \rangle \in \mathbb{C}$ is continuous if and only if there are constants C > 0 and $N \in \mathbb{N}$ such that

$$\left|\left\langle f,\varphi\right\rangle\right| \leq C\sum_{0\leq n,m\leq N} \|\varphi\|_{n,m}$$

Proof: \Leftarrow : Assume that $|\langle f, \varphi \rangle| \leq C \sum_{0 \leq n, m \leq N} \|\varphi\|_{n,m}$ and that the sequence $\{\varphi_k\}_{k \in \mathbb{N}}$ converges to φ in $\mathcal{S}(\mathbb{R})$. Then

$$\left|\left\langle f,\varphi\right\rangle - \left\langle f,\varphi_k\right\rangle\right| = \left|\left\langle f,\varphi - \varphi_k\right\rangle\right| \le C \sum_{0 \le n,m \le N} \|\varphi - \varphi_k\|_{n,m}$$

converges to zero as $k \to \infty$. So f is continuous.

 \Rightarrow : Assume that $f \in \mathcal{S}'(\mathbb{R})$. In particular f is continuous at $\varphi = 0$. Then there is a $\delta > 0$ such that

$$d(\psi,0) < \delta \implies \left| \left< f, \psi \right> \right| < 1$$

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Choose N so that $\sum_{n \text{ or } m > N} 2^{-n-m} < \frac{\delta}{2}$. Then

$$\sum_{0 \le n,m \le N} \|\psi\|_{n,m} \le \frac{\delta}{2} \implies d(\psi,0) = \sum_{n,m \ge 0} 2^{-n-m} \frac{\|\psi\|_{n,m}}{1+\|\psi\|_{n,m}} \le \sum_{n,m \le N} \|\psi\|_{n,m} + \sum_{n \text{ or } m > N} 2^{-n-m}$$
$$\implies d(\psi,0) < \delta$$
$$\implies |\langle f,\psi\rangle| < 1$$

Consequently, for any $0 \neq \varphi \in \mathcal{S}(\mathbb{R})$, setting

$$\psi = \frac{\delta}{2} \Big[\sum_{n,m \le N} \|\varphi\|_{n,m} \Big]^{-1} \varphi$$

we have

$$\sum_{0 \le n,m \le N} \|\psi\|_{n,m} = \sum_{0 \le n,m \le N} \frac{\delta}{2} \Big[\sum_{n,m \le N} \|\varphi\|_{n,m} \Big]^{-1} \|\varphi\|_{n,m} = \frac{\delta}{2}$$

and hence

$$\left|\left\langle f,\varphi\right\rangle\right| = \frac{2}{\delta} \left[\sum_{n,m \le N} \|\varphi\|_{n,m}\right] \left|\left\langle f,\psi\right\rangle\right| < \frac{2}{\delta} \sum_{n,m \le N} \|\varphi\|_{n,m}$$

as desired.

Operations on Tempered Distributions

We now define a number of operations like, for example, addition and differentiation, on tempered distributions. The motivation for all of these definitions come from Example 5.a with $f \in \mathcal{S}(\mathbb{R})$. Then we can view f both as a conventional function and as a tempered distribution. We will define each operation in such a way that when it is applied to $f \in \mathcal{S}(\mathbb{R})$, viewed as a distribution, it yields the same answer as when the operation is applied to f viewed as an ordinary function, with the result viewed as a distribution. As a trivial example, suppose that we wish to define multiplication by 7. If $f \in \mathcal{S}(\mathbb{R})$ is viewed as an ordinary function, applying the operation of multiplication by 7 to it gives the ordinary function 7f. But 7f can again be viewed as the distribution $\langle 7f, \varphi \rangle =$ $\int 7f(x) \varphi(x) dx = 7 \langle f, \varphi \rangle$. So we would define the operation of multiplication by 7 applied to any distribution f as the distribution 7f defined by $\langle 7f, \varphi \rangle = 7 \langle f, \varphi \rangle$.

Addition and Scalar Multiplication

Motivation. If $f, g \in \mathcal{S}(\mathbb{R})$ and $a, b \in \mathbb{C}$, then

$$\int_{-\infty}^{\infty} \left[af(x) + bg(x) \right] \varphi(x) \, dx = a \int_{-\infty}^{\infty} f(x) \, \varphi(x) \, dx + b \int_{-\infty}^{\infty} g(x) \, \varphi(x) \, dx = a \, \langle f, \varphi \rangle + b \, \langle g, \varphi \rangle$$

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Definition. If $f, g \in \mathcal{S}'(\mathbb{R})$ and $a, b \in \mathbb{C}$, then we define $af + bg \in \mathcal{S}'(\mathbb{R})$ by

$$\left\langle af + bg, \varphi \right\rangle = a \left\langle f, \varphi \right\rangle + b \left\langle g, \varphi \right\rangle$$

Theorem. If $f, g \in S'(\mathbb{R})$ and $a, b \in \mathbb{C}$, then af + bg, defined above, is a well-defined element of $S'(\mathbb{R})$. The operations of addition and scalar multiplication so defined obey the usual vector space axioms.

Proof: Trivial.

Differentiation

Motivation. If $f \in \mathcal{S}(\mathbb{R})$, then, by integration by parts,

$$\int_{-\infty}^{\infty} f'(x) \varphi(x) \, dx = -\int_{-\infty}^{\infty} f(x) \varphi'(x) \, dx \qquad \text{(the boundary terms vanish)}$$

Definition. We define the first derivative of $f \in \mathcal{S}'(\mathbb{R})$ by

$$\langle f', \varphi \rangle = - \langle f, \varphi' \rangle$$

More generally, we define the p^{th} derivative of $f \in \mathcal{S}'(\mathbb{R})$ by

$$\left\langle f^{(p)},\varphi\right\rangle = (-1)^p \left\langle f,\varphi^{(p)}\right\rangle$$

Since $\|\varphi^{(p)}\|_{n,m} = \|\varphi\|_{n,m+p}$ the right hand side gives a well-defined element of $\mathcal{S}'(\mathbb{R})$.

Remark. Note that every derivative of every distribution always exists.

Example. The Heavyside unit function

$$H(x) = \begin{cases} 1 & \text{if } x \ge 0\\ 0 & \text{if } x < 0 \end{cases}$$

may also be viewed as the tempered distribution

$$\langle H, \varphi \rangle = \int_0^\infty \varphi(x) \, dx$$

via Example 5.a. The derivative of this distribution is

$$\langle H', \varphi \rangle = -\langle H, \varphi' \rangle = -\int_0^\infty \varphi'(x) \, dx = -\left[\varphi(x)\right]_0^\infty = \varphi(0) = \langle \delta, \varphi \rangle$$

Thus H' is the Dirac delta function.

The Fourier Transform

Definition 7 The Fourier transform $\hat{f}(k)$ of a function $f \in \mathcal{S}(\mathbb{R})$ is defined by

$$\hat{f}(k) = \int_{-\infty}^{\infty} e^{-ikx} f(x) \, dx$$

Since f(x), and hence $e^{-ikx}f(x)$, is a continuous function of x which is bounded by a contant times $\frac{1}{1+x^2}$, the integral exists and $\hat{f}(k)$ is a well-defined complex number for each $k \in \mathbb{R}$. We shall show in Theorem 9, below that the map $f \mapsto \hat{f}$ is a continuous, linear map from $\mathcal{S}(\mathbb{R})$ to $\mathcal{S}(\mathbb{R})$ and furthermore that this map is one-to-one and onto with the inverse map being the inverse Fourier transform given by

$$\check{g}(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{ikx} g(k) \ dk$$

The computational properties of the Fourier transform are given in

Theorem 8 Let $f, g \in \mathcal{S}(\mathbb{R})$ and $\alpha, \beta \in \mathbb{C}$. Then

- (a) The Fourier transform of af(x)+bg(x) is $a\hat{f}(k)+b\hat{g}(k)$.
- (b) If $n \in \mathbb{N}$, then the Fourier transform of $f^{(n)}(x)$ is $(ik)^n \hat{f}(k)$.
- (c) The Fourier transform, $\hat{f}(k)$, of f(x) is infinitely differentiable and, for each $n \in \mathbb{N}$, $\frac{d^n}{dk^n}\hat{f}(k)$ is the Fourier transform of $(-ix)^n f(x)$.
- (d) Let $a \in \mathbb{R}$. The Fourier transform of the translated function $(T_a f)(x) = f(x-a)$ is $e^{-iak} \hat{f}(k)$.
- (e) The Fourier transform of $f(x) = e^{-x^2/2}$ is $\hat{f}(k) = \sqrt{2\pi}e^{-k^2/2}$.
- (f) $\int_{-\infty}^{\infty} f(x)\overline{g(x)} \, dx = \frac{1}{2\pi} \int_{-\infty}^{\infty} \hat{f}(k)\overline{\hat{g}(k)} \, dk$

Proof: (a) The Fourier transform of af + bg is

$$\int_{-\infty}^{\infty} e^{-ikx} [af(x) + bg(x)] \, dx = a \int_{-\infty}^{\infty} e^{-ikx} f(x) \, dx + b \int_{-\infty}^{\infty} e^{-ikx} g(x) \, dx = a\hat{f}(k) + b\hat{g}(k)$$

(b) By induction, it suffices to prove the case n = 1. By integration by parts, the Fourier transform of the first derivative f'(x) is

$$\int_{-\infty}^{\infty} e^{-ikx} f'(x) \, dx = -\int_{-\infty}^{\infty} f(x) \left(\frac{d}{dx} e^{-ikx}\right) \, dx = ik \int_{-\infty}^{\infty} e^{-ikx} f(x) \, dx = ik \hat{f}(k)$$

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The boundary terms vanished because $\lim_{x \to \infty} e^{-ikx} f(x) = \lim_{x \to -\infty} e^{-ikx} f(x) = 0.$

(c) Again, by induction, it suffices to prove the case n = 1.

$$\frac{d}{dk}\hat{f}(k) = \frac{d}{dk}\int_{-\infty}^{\infty} e^{-ikx}f(x) \ dx = \int_{-\infty}^{\infty} \frac{\partial}{\partial k} \left(e^{-ikx}f(x)\right) \ dx = \int_{-\infty}^{\infty} (-ix)e^{-ikx}f(x) \ dx$$

is indeed -i times the Fourier transform of xf(x).

The second equality, which moved the derivative with respect to k past the integral sign is justified by the following minor variant of problem #4b in Problem Set 5.

Lemma. Let $f: (-\infty, \infty) \times [c, d] \to \mathbb{C}$ be continuous. Assume that $\frac{\partial f}{\partial y}$ exists and is continuous and that there is a constant C such that

$$|f(x,y)|, \left|\frac{\partial f}{\partial y}(x,y)\right| \leq \frac{C}{1+x^2} \qquad and \qquad \left|\frac{\partial f}{\partial y}(x,y) - \frac{\partial f}{\partial y}(x,y')\right| \leq C\frac{|y-y'|}{1+x^2}$$

for all $-\infty < x < \infty$ and $c \le y, y' \le d$. Then $g(y) = \int_{-\infty}^{\infty} f(x, y) dx$ is differentiable with $g'(y) = \int_{-\infty}^{\infty} \frac{\partial f}{\partial y}(x, y) dx$.

Proof: The assumptions that, for each $c \leq y \leq d$, f(x, y), $\frac{\partial f}{\partial y}(x, y)$ are continuous and are bounded in absolute value by $\frac{C}{1+x^2}$ ensure that the integrals $\int_{-\infty}^{\infty} f(x, y) dx$ and $\int_{-\infty}^{\infty} \frac{\partial f}{\partial y}(x, y) dx$ exist. By the Mean Value Theorem (the usual MVT in one dimension), there is for each $x \in \mathbb{R}$ and each pair $y, y' \in [c, d]$ with $y \neq y'$, a number y'' between y and y' such that

$$\frac{f(x,y') - f(x,y)}{y' - y} = \frac{\partial f}{\partial y}(x,y'')$$

so that

$$\left|\frac{f(x,y') - f(x,y)}{y' - y} - \frac{\partial f}{\partial y}(x,y)\right| = \left|\frac{\partial f}{\partial y}(x,y'') - \frac{\partial f}{\partial y}(x,y)\right| \le C \frac{|y - y''|}{1 + x^2} \le C \frac{|y - y'|}{1 + x^2}$$

Consequently, if $y \neq y'$,

$$\begin{aligned} \left| \frac{g(y') - g(y)}{y' - y} - \int_{-\infty}^{\infty} \frac{\partial f}{\partial y}(x, y) \, dx \right| &= \left| \int_{-\infty}^{\infty} \left\{ \frac{f(x, y') - f(x, y)}{y' - y} - \frac{\partial f}{\partial y}(x, y) \right\} \, dx \\ &\leq \int_{-\infty}^{\infty} C \frac{|y - y'|}{1 + x^2} \, dx = \pi C |y - y'| \end{aligned}$$

This converges to zero as $y' \to y$ and so verifies the definition that $\lim_{y'\to y} \frac{g(y')-g(y)}{y'-y}$ exists and equals $\int_{-\infty}^{\infty} \frac{\partial f}{\partial y}(x,y) dx$.

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(d) The Fourier transform of $T_a f$ is

$$\int_{-\infty}^{\infty} e^{-ikx} f(x-a) \ dx \stackrel{x'=x-a}{=} \int_{-\infty}^{\infty} e^{-ik(x'+a)} f(x') \ dx' = e^{-ika} \hat{f}(k)$$

(e) Denote by $\hat{f}(k)$ the Fourier transform of the function $f(x) = e^{-x^2/2}$. By part (c) of this Theorem, $\frac{d}{dk}\hat{f}(k)$ is the Fourier transform of $-ixf(x) = -ixe^{-x^2/2} = i\frac{d}{dx}e^{-x^2/2} = if'(x)$. Thus by parts (a) and (b) of this Theorem, $\frac{d}{dk}\hat{f}(k) = -k\hat{f}(k)$ and

$$\frac{d}{dk}(\hat{f}(k)e^{k^{2}/2}) = e^{k^{2}/2}(\frac{d}{dk}\hat{f}(k) + k\hat{f}(k)) = 0$$

for all $k \in \mathbb{R}$. Consequently $\hat{f}(k)e^{k^2/2}$ must be some constant, independent of k. Hence to determine $\hat{f}(k)$ we need only to determine the value of that constant, which we may do by computing $\hat{f}(k)e^{k^2/2}|_{k=0} = \hat{f}(0)$. Since $\hat{f}(0) = \int_{-\infty}^{\infty} e^{-x^2/2} dx > 0$, it is determined by

$$\hat{f}(0)^2 = \left[\int_{-\infty}^{\infty} e^{-x^2/2} dx\right]^2 = \left[\int_{-\infty}^{\infty} e^{-x^2/2} dx\right] \left[\int_{-\infty}^{\infty} e^{-y^2/2} dx\right] = \iint_{\mathbb{R}^2} e^{-(x^2+y^2)/2} dx dy$$

Changing to polar coordinates,

$$\hat{f}(0)^2 = \int_0^\infty dr \ r \int_0^{2\pi} d\theta \ e^{-r^2/2} = 2\pi \int_0^\infty dr \ r e^{-r^2/2} = 2\pi \Big[-e^{-r^2/2} \Big]_0^\infty = 2\pi$$

Thus $\hat{f}(0) = \sqrt{2\pi}$ which tells us that $\hat{f}(k)e^{k^2/2} = \sqrt{2\pi}$ and hence that $\hat{f}(k) = \sqrt{2\pi}e^{-k^2/2}$ for all k.

(f)

$$\frac{1}{2\pi} \int_{-\infty}^{\infty} \hat{f}(k)\overline{\hat{g}(k)} \, dk = \frac{1}{2\pi} \int_{-\infty}^{\infty} dk \int_{-\infty}^{\infty} dx \, e^{-ikx} f(x)\overline{\hat{g}(k)} = \frac{1}{2\pi} \int_{-\infty}^{\infty} dx \int_{-\infty}^{\infty} dk \, e^{-ikx} f(x)\overline{\hat{g}(k)} = \int_{-\infty}^{\infty} dx \, f(x)\overline$$

The exchange of order of integration executed in the second inequality is justified using question #5 of Problem Set 5. The last equality uses Theorem 9, below. ■

Theorem 9 The maps

$$f(x) \in \mathcal{S}(\mathbb{R}) \mapsto \hat{f}(k) = \int_{-\infty}^{\infty} e^{-ikx} f(x) \, dx$$
$$g(k) \in \mathcal{S}(\mathbb{R}) \mapsto \check{g}(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{ikx} g(k) \, dk$$

are one-to-one, continuous, linear maps from $\mathcal{S}(\mathbb{R})$ onto $\mathcal{S}(\mathbb{R})$ and are inverses of each other.

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Proof: That \hat{f} is linear in f was Theorem 8.a.

We now assume that $f \in \mathcal{S}(\mathbb{R})$ and prove that $\hat{f}(k) \in \mathcal{S}(\mathbb{R})$. Let m, n be nonnegative integers. By parts (b) and (c) of Theorem 8 followed by the product rule, $k^n \frac{d^m}{dk^m} \hat{f}(k)$ is the Fourier transform of

$$(-i)^{n} \frac{d^{n}}{dx^{n}} \left((-ix)^{m} f(x) \right) = (-i)^{m+n} \sum_{\ell=0}^{\min\{m,n\}} \binom{n}{\ell} \left(\frac{d^{\ell}}{dx^{\ell}} x^{m} \right) \left(\frac{d^{n-\ell}}{dx^{n-\ell}} f(x) \right)$$
$$= (-i)^{m+n} \sum_{\ell=0}^{\min\{m,n\}} \binom{n}{\ell} \frac{m!}{(m-\ell)!} x^{m-\ell} f^{(n-\ell)}(x)$$

Hence

$$\begin{split} \|\hat{f}(k)\|_{n,m} &= \sup_{k \in \mathbb{R}} \left| k^{n} \frac{d^{m}}{dk^{m}} \hat{f}(k) \right| \\ &= \sup_{k \in \mathbb{R}} \left| \int_{-\infty}^{\infty} e^{-ikx} \left[\sum_{\ell=0}^{\min\{m,n\}} \binom{n}{\ell} \frac{m!}{(m-\ell)!} x^{m-\ell} f^{(n-\ell)}(x) \right] dx \right| \\ &\leq \sum_{\ell=0}^{\min\{m,n\}} \binom{n}{\ell} \frac{m!}{(m-\ell)!} \int_{-\infty}^{\infty} \left| x^{m-\ell} f^{(n-\ell)}(x) \right| dx \\ &= \sum_{\ell=0}^{\min\{m,n\}} \binom{n}{\ell} \frac{m!}{(m-\ell)!} \int_{-\infty}^{\infty} \frac{1}{1+x^{2}} \left\{ |x|^{m-\ell} + |x|^{m-\ell+2} \right\} \left| f^{(n-\ell)}(x) \right| dx \\ &\leq \sum_{\ell=0}^{\min\{m,n\}} \binom{n}{\ell} \frac{m!}{(m-\ell)!} \left\{ \|f\|_{m-\ell,n-\ell} + \|f\|_{m-\ell+2,n-\ell} \right\} \int_{-\infty}^{\infty} \frac{1}{1+x^{2}} dx \\ &= \sum_{\ell=0}^{\min\{m,n\}} \pi \binom{n}{\ell} \frac{m!}{(m-\ell)!} \left\{ \|f\|_{m-\ell,n-\ell} + \|f\|_{m-\ell+2,n-\ell} \right\} \end{split}$$

Since $f \in \mathcal{S}(\mathbb{R})$, the right hand side is finite. This proves that $\|\hat{f}\|_{m,n}$ is finite for all nonnegative integers m, n, so that $\hat{f} \in \mathcal{S}(\mathbb{R})$.

It also proves that the map $f \mapsto \hat{f}$ is continuous, since if the sequence $\{f_j\}_{j \in \mathbb{N}}$ converges to f in $\mathcal{S}(\mathbb{R})$, then

$$\|\hat{f} - \hat{f}_j\|_{m,n} \le \sum_{\ell=0}^{\min\{m,n\}} \pi\binom{n}{\ell} \frac{m!}{(m-\ell)!} \Big\{ \|f - f_j\|_{m-\ell,n-\ell} + \|f - f_j\|_{m-\ell+2,n-\ell} \Big\}$$

converges to zero as $j \to \infty$, for all nonnegative integers m, n. So $\{\hat{f}_j\}_{j \in \mathbb{N}}$ converges to \hat{f} in $\mathcal{S}(\mathbb{R})$ too.

The proof that the map $g(k) \mapsto \check{g}(x)$ is a continuous, linear map from $\mathcal{S}(\mathbb{R})$ into $\mathcal{S}(\mathbb{R})$ is similar.

We now assume that $f(x) \in \mathcal{S}(\mathbb{R})$ and prove that the inverse Fourier transform of $\hat{f}(k)$ is f(x). In symbols, that

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{ikx} \hat{f}(k) \ dk \tag{3}$$

We first prove the (x = 0) special case that

$$f(0) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \hat{f}(k) \ dk \tag{4}$$

Write

$$f(x) = f(0)e^{-x^2/2} + xh(x) \qquad \text{where } h(x) = \begin{cases} \frac{1}{x} (f(x) - f(0)e^{-x^2/2}) & \text{if } x \neq 0\\ f'(0) & \text{if } x = 0 \end{cases}$$

By Problem 2, below, the function $h \in \mathcal{S}(\mathbb{R})$. So, by parts (e) and (c) of Theorem 8,

$$\hat{f}(k) = \sqrt{2\pi} f(0) e^{-k^2/2} + i \frac{d}{dk} \hat{h}(k)$$

and

$$\frac{1}{2\pi} \int_{-\infty}^{\infty} \hat{f}(k) \ dk = \frac{f(0)}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-k^2/2} \ dk + \frac{i}{2\pi} \int_{-\infty}^{\infty} \frac{d}{dk} \hat{h}(k) \ dk$$

The first term

$$\frac{f(0)}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-k^2/2} \, dk = f(0)$$

by the computation at the end of the proof of Theorem 8.e. The second term is $\frac{i}{2\pi}$ times

$$\int_{-\infty}^{\infty} \frac{d}{dk} \hat{h}(k) \ dk = \lim_{A,B\to\infty} \int_{-A}^{B} \frac{d}{dk} \hat{h}(k) \ dk = \lim_{A,B\to\infty} \left[\hat{h}(B) - \hat{h}(-A) \right] = 0$$

Here we have used the fundamental theorem of calculus and the decay at $\pm \infty$ which follows from the fact that $\hat{h} \in \mathcal{S}(\mathbb{R})$, which, in turn, follows from $h \in \mathcal{S}(\mathbb{R})$. This completes the proof of (4). Replacing f by $T_{-x}f$ and using $f(x) = (T_{-x}f)(0)$ and $\widehat{T_{-x}f}(k) = e^{ikx}\widehat{f}(k)$ gives (3).

The proof that

$$g(k) = \int_{-\infty}^{\infty} e^{-ikx} \check{g}(x) \, dx \tag{5}$$

is similar. The formulae (3) and (5) show that the maps $f(x) \mapsto \hat{f}(k)$ and $g(k) \mapsto \check{g}(x)$ are onto $\mathcal{S}(\mathbb{R})$ and are inverses of each other.

Problem 2 Let $f \in \mathcal{S}(\mathbb{R})$ and define

$$h(x) = \begin{cases} \frac{1}{x} (f(x) - f(0)e^{-x^2/2}) & \text{if } x \neq 0\\ f'(0) & \text{if } x = 0 \end{cases}$$

Prove that $h \in \mathcal{S}(\mathbb{R})$.

Definition 10 We define the Fourier transform of the tempered distribution $f \in \mathcal{S}'(\mathbb{R})$ to be the tempered distribution

$$\left\langle \hat{f},\varphi \right\rangle =\left\langle f,\hat{\varphi}
ight
angle$$

The motivation for this definition is the computation that, if f and φ are both in $\mathcal{S}(\mathbb{R})$, then, writing $\varphi(k) = \overline{\psi(k)}$

$$\left\langle \hat{f}, \varphi \right\rangle = \int_{-\infty}^{\infty} \hat{f}(k)\varphi(k) \ dk = \int_{-\infty}^{\infty} \hat{f}(k)\overline{\psi(k)} \ dk$$
$$= 2\pi \int_{-\infty}^{\infty} f(x)\overline{\psi(x)} \ dx \qquad \text{(by Theorem 8.e and Theorem 9)}$$
$$= \int_{-\infty}^{\infty} f(x)\hat{\varphi}(x) \ dx$$

since

$$\overline{\check{\psi}(x)} = \frac{1}{2\pi} \overline{\int_{-\infty}^{\infty} e^{ikx} \psi(k) \ dk} = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-ikx} \overline{\psi(k)} \ dk = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-ikx} \varphi(k) \ dk = \frac{1}{2\pi} \hat{\varphi}(x)$$

Example 11 The Fourier transform of the Dirac delta function is given by

$$\left\langle \hat{\delta}, \varphi \right\rangle = \left\langle \delta, \hat{\varphi} \right\rangle = \hat{\varphi}(0) = \int_{-\infty}^{\infty} \varphi(x) \, dx = \left\langle 1, \varphi \right\rangle$$

That is, $\hat{\delta}$ is the constant function 1.

Example 12 The Fourier transform of the constant function 1, viewed as a tempered distribution, is

$$\langle \hat{1}, \varphi \rangle = \langle 1, \hat{\varphi} \rangle = \int_{-\infty}^{\infty} \hat{\varphi}(k) \ dk = 2\pi\varphi(0)$$

by (4). That is, the Fourier transform of the constant function 1 is $2\pi\delta(k)$.

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