Paley-Wiener theorems

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Of course, the original version [Paley-Wiener 1934] referred to L^2 functions, not distributions. The distributional aspect is from [Schwartz 1952]. We emphasize Gelfand-Pettis vector-valued integral techniques. Proofs are given just for \mathbb{R} , where all ideas are already manifest.

[0.0.1] Theorem: A test function f supported on a closed ball B_r of radius r at the origin in \mathbb{R} has Fourier transform \hat{f} extending to an entire function on \mathbb{C} , with

$$|\widehat{f}(z)| \ll_N (1+|z|)^{-N} e^{r \cdot |y|}$$
 (for $z = x + iy \in \mathbb{C}$, for every N)

Conversely, an entire function satisfying such an estimate has (inverse) Fourier transform which is a test function supported in the ball of radius r.

[0.0.2] Remark: Most of the proof is expected. The interesting point is that rate-of-growth in the imaginary part determines the support of the inverse Fourier transforms.

Proof: First, the integral for $\hat{f}(z)$ is the integral of the compactly-supported, continuous, entire-function-valued [1] function,

$$\xi \longrightarrow \left(z \to f(\xi) \cdot e^{-i\xi z}\right)$$

Thus, the Gelfand-Pettis integral exists, and is entire. Multiplication by z is converted to differentiation inside the integral,

$$(-iz)^N \cdot \widehat{f}(z) = \int_{B_r} \frac{\partial^N}{\partial \xi^N} e^{-iz \cdot \xi} \cdot f(\xi) \ d\xi = (-1)^N \int_{B_r} e^{-iz \cdot \xi} \cdot \frac{\partial^N}{\partial \xi^N} f(\xi) \ d\xi$$

by integration by parts. Note that differentiation does not enlarge support. Thus,

$$|\widehat{f}(z)| \ll_N (1+|z|)^{-N} \cdot \left| \int_{B_r} e^{-iz \cdot \xi} f^{(N)}(\xi) d\xi \right| \leq (1+|z|)^{-N} \cdot e^{r \cdot |y|} \cdot \left| \int_{B_r} e^{-ix \cdot \xi} f^{(N)}(\xi) d\xi \right|$$

$$\leq (1+|z|)^{-N} \cdot e^{r \cdot |y|} \cdot \int_{B_r} |f^{(N)}(\xi)| d\xi \ll_{f,N} (1+|z|)^{-N} \cdot e^{r \cdot |y|}$$

Conversely, let F be an entire function with the indicated growth and decay property, and show that

$$\varphi(\xi) = \int e^{ix\xi} F(x) dx$$

is a test function with support inside B_r . Note that the assumptions on F do not directly assert that F is Schwartz, so we cannot directly conclude that φ is smooth. Nevertheless, a similar obvious computation would give

$$\int (ix)^N \cdot e^{ix\xi} F(x) dx = \int \frac{\partial^N}{\partial \xi^N} e^{ix\xi} F(x) dx = \frac{\partial^N}{\partial \xi^N} \int e^{ix\xi} F(x) dx$$

Of course, moving the differentiation outside the integral is necessary. As expected, it is justified in terms of Gelfand-Pettis integrals, as follows. Since F strongly vanishes at ∞ , the integrand extends continuously to

¹ As usual, the space of entire functions is given the sups-on-compacts semi-norms $\sup_{z \in K} |f(z)|$. Since \mathbb{C} can be covered by countably-many compacts, this topology is metrizable. Cauchy's integral formula proves *completeness*, so this space is Fréchet.

the stereographic-projection one-point compactification of \mathbb{R} , giving a compactly-supported smooth-function-valued function on this compactification. The measure on the compactification can be adjusted to be finite, taking advantage of the rapid decay of F:

$$\varphi(\xi) = \int e^{ix\xi} F(x) dx = \int e^{ix\xi} F(x) (1+x^2)^N \frac{dx}{(1+x^2)^N}$$

Thus, the Gelfand-Pettis integral exists, and φ is smooth. Thus, in fact, the justification proves that such an integral of smooth functions is smooth without necessarily producing a formula for derivatives.

To see that φ is supported inside B_r , observe that, taking y of the same sign as ξ ,

$$\left| F(x+iy) \cdot e^{i\xi(x+iy)} \right| \ll_N (1+|z|)^{-N} \cdot e^{(r-|\xi|)\cdot |y|}$$

Thus,

$$|\varphi(\xi)| \ll_N \int_{\mathbb{R}} (1+|z|)^{-N} \cdot e^{(r-|\xi|)\cdot|y|} dx \le e^{(r-|\xi|)\cdot|y|} \cdot \int_{\mathbb{R}} \frac{dx}{(1+|x|)^{-N}}$$

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For $|\xi| > r$, letting $|y| \to +\infty$ shows that $\varphi(\xi) = 0$.

[0.0.3] Theorem: The Fourier transform \hat{u} of a distribution u supported in B_r , of order N, is (integration against) the function $x \to u(\xi \to e^{-ix\xi})$, which is *smooth*, and extends to an *entire* function satisfying

$$|\widehat{u}(z)| \ll (1+|z|)^N \cdot e^{r \cdot |y|}$$

Conversely, an entire function meeting such a bound is the Fourier transform of a distribution of order N supported inside B_r .

Proof: Recall that the Fourier transform \hat{u} is the tempered distribution defined for Schwartz functions φ by

$$\widehat{u}(\varphi) \ = \ u(\widehat{\varphi}) \ = \ u\Big(\xi \to \int_{\mathbb{R}} e^{-ix\xi} \, \varphi(x) \, dx\Big) \ = \ \int_{\mathbb{R}} u(\xi \to e^{-ix\xi}) \, \varphi(x) \, dx$$

since $x \to (\xi \to e^{-ix\xi}\varphi(\xi))$ extends to a continuous smooth-function-valued function on the stereographic-projection one-point compactification of \mathbb{R} , and Gelfand-Pettis applies. Thus, as expected, \widehat{u} is integration against $x \to u(\xi \to e^{-ix\xi})$.

The smooth-function-valued function $z \to (\xi \to e^{-iz\xi})$ is holomorphic in z. Compactly-supported distributions constitute the dual of $C^{\infty}(\mathbb{R})$, so application of u gives a holomorphic scalar-valued function $z \to u(\xi \to e^{-iz\xi})$.

Let ν_N be the N^{th} -derivative seminorm on $C^{\infty}(B_r)$, so

$$|u(\varphi)| \ll_{\varepsilon} \nu_N(\varphi)$$

Then

$$|\widehat{u}(z)| \ = \ |u(\xi \to e^{-iz\xi})| \ \ll_{\varepsilon} \ \nu_N(\xi \to e^{-iz\xi}) \ \ll \ \sup_{B_r} \left| (1+|z|)^N \, e^{-iz\xi} \right| \ \le \ (1+|z|)^N e^{r \cdot |y|}$$

Conversely, let F be an entire function with $|F(z)| \ll (1+|z|)^N e^{r \cdot |y|}$. Certainly F is a tempered distribution, so $F = \hat{u}$ for a tempered distribution. We show that u is of order at most N and has support in B_r .

With η supported on B_1 with $\eta \geq 0$ and $\int \eta = 1$, make an approximate identity $\eta_{\varepsilon}(x) = \eta(x/\varepsilon)/\varepsilon$ for $\varepsilon \to 0^+$. By the easy half of Paley-Wiener for test functions, $\widehat{\eta}_{\varepsilon}$ is entire and satisfies

$$|\widehat{\eta}_{\varepsilon}(z)| \ll_{\varepsilon,N} (1+|z|)^{-N} \cdot e^{\varepsilon \cdot |y|}$$
 (for all N)

Note that $\widehat{\eta}_{\varepsilon}(x) = \widehat{\eta}(\varepsilon \cdot x)$ goes to 1 as tempered distribution

By the more difficult half of Paley-Wiener for test functions, $F \cdot \widehat{\eta}_{\varepsilon}$ is $\widehat{\varphi}_{\varepsilon}$ for some test function φ_{ε} supported in $B_{r+\varepsilon}$. Note that $F \cdot \widehat{\eta}_{\varepsilon} \to F$.

For Schwartz function g with the support of \widehat{g} not meeting B_r , $\widehat{g} \cdot \varphi_{\varepsilon}$ for sufficiently small $\varepsilon > 0$. Since $F \cdot \widehat{\eta}_{\varepsilon}$ is a Cauchy net as tempered distributions,

$$u(\widehat{g}) = \widehat{u}(g) = \int F \cdot g = \int \lim_{\varepsilon} (F \cdot \widehat{\eta}_{\varepsilon}) g = \lim_{\varepsilon} \int (F \cdot \widehat{\eta}_{\varepsilon}) g = \lim_{\varepsilon} \int \widehat{\varphi}_{\varepsilon} g = \lim_{\varepsilon} \int \varphi_{\varepsilon} \widehat{g} = 0$$

This shows that the support of u is inside B_r .

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