

Fourier Analysis II

Spring 2020

Homework 5

Exercise session: Thu 23 April; Stefanos Lappas, stefanos.lappas@helsinki.fi.

1. Determine a fundamental solution of Laplacian in 1-dimension, i.e. find $E \in \mathcal{S}'(\mathbb{R})$ so that $(\frac{d}{dx})^2 E = \delta_0$.

Proof. Let $E(x) = \frac{|x|}{2}$. For any $\varphi \in \mathcal{S}(\mathbb{R})$ we compute that

$$\begin{aligned}\left\langle \frac{d}{dx} E(x), \varphi \right\rangle &= -\langle E(x), \varphi' \rangle \\ &= -\int_{\mathbb{R}} \frac{|x|}{2} \varphi'(x) dx \\ &= -\frac{1}{2} \int_0^{\infty} x \varphi'(x) dx + \frac{1}{2} \int_{-\infty}^0 x \varphi'(x) dx \\ &= \frac{1}{2} \int_0^{\infty} \varphi(x) dx - \frac{1}{2} \int_{-\infty}^0 \varphi(x) dx \\ &= \left\langle \frac{\text{sgn}(x)}{2}, \varphi \right\rangle.\end{aligned}$$

Hence $\frac{d}{dx} E(x) = \frac{\text{sgn}(x)}{2}$. Furthermore,

$$\begin{aligned}\left\langle \frac{d^2}{dx^2} E(x), \varphi \right\rangle &= \left\langle \frac{d}{dx} E(x), \varphi' \right\rangle \\ &= \left\langle \frac{\text{sgn}(x)}{2}, \varphi' \right\rangle \\ &= \int_{\mathbb{R}} \frac{\text{sgn}(x)}{2} \varphi'(x) dx \\ &= \frac{1}{2} \int_{-\infty}^0 -\varphi'(x) dx + \frac{1}{2} \int_0^{\infty} \varphi'(x) dx \\ &= \frac{\varphi(0)}{2} + \frac{\varphi(0)}{2} \\ &= \varphi(0) \\ &= \langle \delta_0, \varphi \rangle.\end{aligned}$$

Thus, $\frac{d^2}{dx^2}E = \delta_0$. It follows that $E(x) = \frac{|x|}{2}$ is a fundamental solution of Laplacian in 1-dimension. \square

2. Use the Poisson summation formula to prove

$$\sum_{n \in \mathbb{Z}} \frac{1}{1+n^2} = \pi \frac{1+e^{-2\pi}}{1-e^{-2\pi}}.$$

Proof. Let us recall from exercise 3 of exercise set 1 that if $f(x) = e^{-|x|}$, then

$$\widehat{f}(\xi) = \frac{2}{1+\xi^2}.$$

By the Fourier inversion formula we have also that

$$\mathcal{F}(\widehat{f})(x) = 2\pi e^{-|x|}.$$

We want to apply the Poisson summation formula on the function \widehat{f} . We must check that

$$|\widehat{f}(\xi)| \leq C(1+|\xi|)^{-1-\epsilon} \quad \text{and} \quad |\mathcal{F}(\widehat{f})(x)| \leq C(1+|x|)^{-1-\epsilon}$$

for some constants $C, \epsilon > 0$. The second condition holds for every $\epsilon > 0$ since the exponential function grows faster than any polynomial. The first condition holds for $\epsilon = 1$ because of the estimate

$$|\widehat{f}(\xi)| = \frac{2}{1+\xi^2} \leq \frac{4}{(1+|\xi|)^2}.$$

Thus we can apply the Poisson summation formula to get that

$$\begin{aligned} 2 \sum_{n \in \mathbb{Z}} \frac{1}{1+n^2} &= \sum_{n \in \mathbb{Z}} \widehat{f}(n) = \sum_{n \in \mathbb{Z}} \mathcal{F}(\widehat{f})(2\pi n) \\ &= \sum_{n \in \mathbb{Z}} 2\pi e^{-2\pi|n|} \\ &= 2\pi + 4\pi \sum_{n=1}^{\infty} e^{-2\pi n} \\ &= 2\pi + 4\pi \frac{e^{-2\pi}}{1-e^{-2\pi}} \\ &= 2\pi \frac{1+e^{-2\pi}}{1-e^{-2\pi}}. \end{aligned}$$

Hence

$$\sum_{n \in \mathbb{Z}} \frac{1}{1+n^2} = \pi \frac{1+e^{-2\pi}}{1-e^{-2\pi}}.$$

□

- 3.(i)** Suppose $A : \mathbb{R}^d \rightarrow \mathbb{R}^d$ is an invertible linear map (we denote by A also its matrix). If $f \in L^1(\mathbb{R}^d)$, define $g(x) = f(Ax)$. Show that

$$\widehat{g}(\xi) = \frac{1}{|\det(A)|} \widehat{f}((A^{-1})^T \xi),$$

where $(A^{-1})^T$ is the transpose of the inverse of A .

(ii) A function $f \in L^1(\mathbb{R}^d)$ is radial if $f(x)$ depends only on $|x|$. Use (i) to show that for a radial function, the Fourier transform is radial.

(iii) Show that the result in (ii) holds also for every radial $f \in L^2(\mathbb{R}^d)$.

Proof. **(i)** We compute via the change of variables formula that

$$\begin{aligned} \widehat{g}(\xi) &= \int_{\mathbb{R}^d} e^{-i\xi \cdot x} f(Ax) dx \\ &= \frac{1}{|\det(A)|} \int_{\mathbb{R}^d} e^{-i\xi \cdot A^{-1}x} f(x) dx \\ &= \frac{1}{|\det(A)|} \int_{\mathbb{R}^d} e^{-i(A^{-1})^T \xi \cdot x} f(x) dx \\ &= \frac{1}{|\det(A)|} \widehat{f}((A^{-1})^T \xi). \end{aligned}$$

We also used the property of the matrix transpose that $\xi \cdot A^{-1}x = (A^{-1})^T \xi \cdot x$.

(ii) Let f be a radial L^1 function. Then $f(Ax) = f(x)$. By the first part we get that

$$\widehat{f}(\xi) = \frac{1}{|\det(A)|} \widehat{f}((A^{-1})^T \xi) = \widehat{f}((A^{-1})^T \xi),$$

where A is a rotation matrix and $\det(A) = \pm 1$. Choosing $A = (B^{-1})^T$ for some other arbitrary rotation B gives that

$$\widehat{f}(\xi) = \widehat{f}(B\xi)$$

for every rotation B . Hence \widehat{f} is a radial function.

(iii) Let f be a radial L^2 function. Then $f_M = f \cdot \chi_{|x| \leq M} \in L^1(\mathbb{R}^d) \cap L^2(\mathbb{R}^d)$ is also radial. By Plancherel's theorem and the dominated convergence theorem we have that

$$\widehat{f}_M \rightarrow \widehat{f}$$

in L^2 . The functions \widehat{f}_M are radial by part (ii) so we now want to conclude that \widehat{f} is also radial. Thus we want to prove that the L^2 -limit of radial functions is radial.

It is not enough to prove that $\widehat{f}(B\xi) = \widehat{f}(\xi)$ for every rotation B (as L^2 -functions). The problem comes from the fact that this only proves that for every rotation B , the identity $\widehat{f}(B\xi) = \widehat{f}(\xi)$ holds pointwise almost everywhere. The set of zero measure in which this identity fails might depend on B ! Thus it is not immediately obvious why there is also a radial representative for our function f in its equivalence class in L^2 . Let us look for a different approach.

Our original proof is based on the Lebesgue set:

$$N = \{x \in \mathbb{R}^d : x \text{ is a Lebesgue point for } \widehat{f}\}.$$

Indeed, if $x, y \in N$ and $|x| = |y|$, then

$$\begin{aligned} \widehat{f}(x) &= \lim_{r \rightarrow 0} \frac{1}{|B(x, r)|} \int_{B(x, r)} \widehat{f}(z) dz \\ &= \lim_{r \rightarrow 0} \lim_{M \rightarrow \infty} \frac{1}{|B(x, r)|} \int_{B(x, r)} \widehat{f}_M(z) dz \\ &= \lim_{r \rightarrow 0} \lim_{M \rightarrow \infty} \frac{1}{|B(x, r)|} \int_{B(y, r)} \widehat{f}_M(z) dz \\ &= \lim_{r \rightarrow 0} \frac{1}{|B(y, r)|} \int_{B(y, r)} \widehat{f}(z) dz \\ &= \widehat{f}(y). \end{aligned}$$

Thus f is radial in the Lebesgue set. The complement of the Lebesgue set is of measure zero, so we can redefine f in the complement so that it is radial everywhere.

Another proof for the same fact is to choose a subsequence of \widehat{f}_M that converges to \widehat{f} pointwise almost everywhere. This is possible as proven in the real analysis course. Since \widehat{f} is almost everywhere a pointwise limit of radial functions, it must have a radial representative in L^2 . \square

4. Show that if E is a fundamental solution of the differential operator (with constant coefficients) $P(\partial)$, then $E + H$ is also a fundamental solution, if $H \in \mathcal{S}'(\mathbb{R}^d)$ satisfies

$P(\partial)H = 0$. Verify that actually all fundamental solutions of P are obtained by this manner.

Proof. As the considered differential operator is linear, we see that for any $\varphi \in \mathcal{S}(\mathbb{R}^d)$

$$\langle P(\partial)(E + H), \varphi \rangle = \langle P(\partial)E, \varphi \rangle + \langle P(\partial)H, \varphi \rangle = \langle \delta_0, \varphi \rangle + \langle 0, \varphi \rangle = \langle \delta_0, \varphi \rangle.$$

Next assume that E_1, E_2 are two fundamental solutions. Then $E_2 = E_1 + (E_2 - E_1)$ and we have for any $\varphi \in \mathcal{S}(\mathbb{R}^d)$

$$\langle P(\partial)(E_2 - E_1), \varphi \rangle = \langle P(\partial)E_2, \varphi \rangle - \langle P(\partial)E_1, \varphi \rangle = \langle \delta_0, \varphi \rangle - \langle \delta_0, \varphi \rangle = 0.$$

Therefore all fundamental solutions can be obtained from one by adding $H \in \mathcal{S}'(\mathbb{R}^d)$ that satisfies $P(\partial)H = 0$. \square

5. The Weierstrass type function

$$f(x) := \sum_{n=1}^{\infty} 2^{-n/2} \cos(2^n x)$$

can be shown not to be differentiable at any point. Show in any case that in the sense of distributions we have

$$f'(x) = - \sum_{n=1}^{\infty} 2^{n/2} \sin(2^n x) \quad !$$

Proof. Define

$$f_N(x) = \sum_{n=1}^N 2^{-n/2} \cos(2^n x).$$

Then the f_N are continuous functions and $f_N \rightarrow f$ uniformly as $n \rightarrow \infty$. The uniform convergence follows from

$$|f(x) - f_N(x)| \leq \sum_{n=N+1}^{\infty} 2^{-n/2} \rightarrow 0.$$

Thus $f_N \rightarrow f$ in the sense of distributions, which implies that $f'_N \rightarrow f'$ in the sense of distributions. Thus

$$f'_N(x) = - \sum_{n=1}^N 2^{n/2} \sin(2^n x) \rightarrow - \sum_{n=1}^{\infty} 2^{n/2} \sin(2^n x) = f'(x)$$

in the sense of distributions, which is what we wanted to prove. \square

6. Let $A = \{(x, y) : x > 0, y > 0\} \cup \{(x, y) : x < 0, y < 0\} \subset \mathbb{R}^2$.

Show that the characteristic function χ_A is a fundamental solution for the differential operator $P_1(\partial) = \frac{1}{2}\partial_1\partial_2$.

Proof. We need to check that in the sense of distributions the following identity holds:

$$P_1(\partial)\chi_A = \delta_0.$$

This is just a simple calculation as follows:

$$\begin{aligned} \langle P_1(\partial)\chi_A, g \rangle &= \left\langle \chi_A, \frac{1}{2}g_{xy} \right\rangle \\ &= \frac{1}{2} \iint_A g_{xy}(x, y) dx dy \\ &= \frac{1}{2} \int_0^\infty \int_0^\infty g_{xy}(x, y) dx dy + \frac{1}{2} \int_{-\infty}^0 \int_{-\infty}^0 g_{xy}(x, y) dx dy \\ &= \frac{1}{2} \int_0^\infty -g_y(0, y) dy + \frac{1}{2} \int_{-\infty}^0 g_y(0, y) dy \\ &= \frac{g(0, 0)}{2} + \frac{g(0, 0)}{2} \\ &= \langle \delta_0, g \rangle, \quad \text{for all } g \in \mathcal{S}(\mathbb{R}^2). \end{aligned}$$

□

7. (i) If $0 < \gamma < d$, show that the function

$$f_\gamma(x) = \frac{1}{|x|^\gamma}, \quad x \in \mathbb{R}^d \setminus \{0\},$$

determines a tempered distribution, by writing it as a sum of two functions, one belonging to $L^1(\mathbb{R}^d)$ and the other to $L^p(\mathbb{R}^d)$ for a suitable $p > 1$. If $\gamma > d/2$, show that one can choose $p = 2$.

(ii) Prove that

$$\widehat{f}_\gamma(\xi) = c(d, \gamma) \frac{1}{|\xi|^{d-\gamma}}$$

for some constant $c(d, \gamma)$.

Proof. (i) If $0 < \gamma < \delta$, we write that

$$f_\gamma(x) = \chi_{|x|<1} \frac{1}{|x|^\gamma} + \chi_{|x|\geq 1} \frac{1}{|x|^\gamma}.$$

The first part is in L^1 since by a polar change of variables we find that

$$\int_{|x|<1} \frac{1}{|x|^\gamma} dx = C \int_0^1 \frac{1}{r^\gamma} r^{d-1} dr,$$

and since the exponent $d - \gamma - 1 > -1$, this integral is finite. For the second part to be in L^p , the integral

$$\int_{|x|\geq 1} \frac{1}{|x|^{p\gamma}} dx = C \int_1^\infty \frac{1}{r^{p\gamma}} r^{d-1} dr$$

must be finite. Thus we get the inequality $d - p\gamma - 1 < -1$, which is true when $p > d/\gamma$. If $\gamma > d/2$, we see from this that one may choose $p = 2$. Thus in general f_γ is a sum of an L^1 -function and an L^p -function, and hence defines a tempered distribution on \mathbb{R}^d .

(ii) Case $\gamma > d/2$. In this case f_γ is a sum of an L^1 -function and a L^2 -function. Thus we find that the Fourier transform \widehat{f}_γ is also a function (it is a sum of L^∞ -function and a L^2 -function). Note that the function f_γ has the property that

$$f_\gamma(tx) = t^{-\gamma} f_\gamma(x) \text{ for every } t > 0 \text{ and every } x.$$

Let $g \in \mathcal{S}(\mathbb{R}^d)$. Then

$$\begin{aligned} \langle \widehat{f}_\gamma(x/t), g(x) \rangle &= \langle \widehat{f}_\gamma(x), t^d g(tx) \rangle \\ &= \langle f_\gamma(x), \widehat{t^d g(tx)} \rangle \\ &= \langle f_\gamma(x), \widehat{g}(x/t) \rangle \\ &= \langle t^d f_\gamma(tx), \widehat{g}(x) \rangle \\ &= t^{d-\gamma} \langle f_\gamma(x), \widehat{g}(x) \rangle \\ &= \langle t^{d-\gamma} \widehat{f}_\gamma(x), g(x) \rangle. \end{aligned}$$

Thus $\widehat{f}_\gamma(x/t) = t^{d-\gamma} \widehat{f}_\gamma(x)$ in the distributional sense. The above formula can also be generalized to functions g in $L^1 \cap L^2$ by approximation. We want to conclude that there is a representation of the function \widehat{f}_γ (which is defined almost everywhere) that also satisfies the identity

$$\widehat{f}_\gamma(x/t) = t^{d-\gamma} \widehat{f}_\gamma(x) \tag{1}$$

at every point $x \in \mathbb{R}^d$. For this we again use the Lebesgue set

$$N = \{x \in \mathbb{R}^d : x \text{ is a Lebesgue point for } \widehat{f}_\gamma\}.$$

If $x \in N$ and $x/t \in N$, then a computation similar to the one in exercise 3 gives that

$$\begin{aligned} \widehat{f}_\gamma(x/t) &= \lim_{r \rightarrow 0} \frac{1}{|B(x/t, r)|} \int_{B(x/t, r)} \widehat{f}_\gamma(z) dz \\ &= \lim_{r \rightarrow 0} \frac{1}{|B(x/t, r)|} \int_{B(x/t, r)} t^{-d} \widehat{f}_\gamma(z/t) dz \\ &= \lim_{r \rightarrow 0} \frac{1}{|B(x/t, r)|} \left\langle t^{-d} \widehat{f}_\gamma(z/t), \chi_{B(x, tr)}(z) \right\rangle \\ &= \lim_{r \rightarrow 0} \frac{t^d}{|B(x, tr)|} \left\langle t^{-\gamma} \widehat{f}_\gamma(z), \chi_{B(x, tr)}(z) \right\rangle \\ &= \lim_{r \rightarrow 0} \frac{t^{d-\gamma}}{|B(x, tr)|} \int_{B(x, tr)} \widehat{f}_\gamma(z) dz \\ &= t^{d-\gamma} \widehat{f}_\gamma(x). \end{aligned}$$

The computation is valid since $\chi_{B(x, tr)}(z) \in L^1 \cap L^2$. Since the Lebesgue set N contains almost every point in \mathbb{R}^d , we can redefine f outside of N so that it satisfies the identity $\widehat{f}_\gamma(x/t) = t^{d-\gamma} \widehat{f}_\gamma(x)$ everywhere. Now we use this formula to compute that for every ξ we have

$$\widehat{f}_\gamma(\xi) = \widehat{f}_\gamma(\xi/|\xi|) \frac{1}{|\xi|^{d-\gamma}}.$$

The point $\xi/|\xi|$ is on the unit sphere and by exercise 3 our function \widehat{f}_γ is radial (by combining the arguments we can actually choose a representative that is both radial and satisfies the identity (1)). Thus $\widehat{f}_\gamma(\xi/|\xi|)$ does not depend on the choice of ξ . Hence we can denote it by a constant $c(d, \gamma)$ and we get that

$$\widehat{f}_\gamma(\xi) = \frac{c(d, \gamma)}{|\xi|^{d-\gamma}}$$

as wanted.

Remark. *It was very important to choose the correct representative of f , as the unit sphere has zero measure in \mathbb{R}^d and thus the value of $c(d, \gamma)$ would otherwise depend on the representative chosen, which would make no sense.*

Case $\gamma < d/2$. In this case we have that $d - \gamma > d/2$. From the previous case it follows that

$$\widehat{f}_{d-\gamma}(\xi) = \frac{c(d, d-\gamma)}{|\xi|^\gamma} = c(d, d-\gamma) f_\gamma(\xi).$$

This Fourier transform is taken in the sense of distributions. We can take the inverse Fourier transform of both sides (again in the sense of distributions) to get that

$$f_{d-\gamma}(x) = c(d, d-\gamma)\mathcal{F}^{-1}f_\gamma(x) = c(d, d-\gamma)(2\pi)^{-d}\widehat{f}_\gamma(x).$$

The constant $c(d, d-\gamma)$ cannot be zero, so we get that

$$\widehat{f}_\gamma(\xi) = \frac{c(d, \gamma)}{|\xi|^{d-\gamma}} \quad \text{where} \quad c(d, \gamma) = \frac{(2\pi)^d}{c(d, d-\gamma)}$$

as wanted.

Case $\gamma = d/2$. Let us investigate what happens when $\gamma \rightarrow d/2$. By dominated convergence theorem we have that

$$\langle f_\gamma, g \rangle = \int_{\mathbb{R}^d} \frac{g(x)}{|x|^\gamma} dx \rightarrow \int_{\mathbb{R}^d} \frac{g(x)}{|x|^{d/2}} = \langle f_{d/2}, g \rangle.$$

This shows that $f_\gamma \rightarrow f_{d/2}$ in $\mathcal{S}'(\mathbb{R}^d)$. Thus must also have that $\widehat{f}_\gamma \rightarrow \widehat{f}_{d/2}$ in $\mathcal{S}'(\mathbb{R}^d)$ as $\gamma \rightarrow d/2$, since we already know that the distribution $\widehat{f}_{d/2}$ is well-defined. Now let us choose a subsequence γ_k so that the numbers $c(d, \gamma_k)$ converge either to a real number c or to $\pm\infty$. We can compute again by dominated convergence theorem that

$$\begin{aligned} \lim_{k \rightarrow \infty} \langle \widehat{f}_{\gamma_k}, g \rangle &= \lim_{k \rightarrow \infty} \int_{\mathbb{R}^d} \frac{c(d, \gamma_k)}{|x|^{d-\gamma_k}} g(x) dx \\ &= \left(\lim_{k \rightarrow \infty} c(d, \gamma_k) \right) \int_{\mathbb{R}^d} \frac{1}{|x|^{d/2}} g(x) dx. \end{aligned}$$

We know that the limit of the right hand side cannot be $\pm\infty$ since the \widehat{f}_{γ_k} must have a distributional limit (which is $\widehat{f}_{d/2}$). Thus the $c(d, \gamma_k)$ must converge to a real number c . This gives that

$$\langle \widehat{f}_{d/2}, g \rangle = \lim_{k \rightarrow \infty} \langle \widehat{f}_{\gamma_k}, g \rangle = \langle c/|\xi|^{d/2}, g \rangle.$$

It follows that $\widehat{f}_{d/2} = c/|\xi|^{d/2}$ as wanted.

Remark. *It is in fact possible to determine the constants $c(d, \gamma)$ exactly with help of the function $e^{-|x|^2}$, whose Fourier transform is easy enough to find. The value turns out to be*

$$c(d, \gamma) = \frac{\pi^{d/2} 2^{d-\gamma} \Gamma(\frac{d-\gamma}{2})}{\Gamma(\gamma/2)},$$

where Γ is the gamma function

$$\Gamma(s) = \int_0^\infty t^{s-1} e^{-t} dt.$$

□

8. Try to find a fundamental solution to Δ^2 in \mathbb{R}^3 .

Proof. We try to find the distribution E with

$$\Delta^2 E = \delta_0.$$

Suppose that E is such a fundamental solution. Taking the Fourier transform and recalling exercise 6 from exercise set 2, we see that this is equivalent to

$$|\xi|^4 \widehat{E} = 1.$$

Here we run into a problem: the function $\xi \mapsto |\xi|^{-4}$ is not locally integrable and does not define a tempered distribution in an obvious way.

However, we can get past this problem by considering a suitable singular integral. Denote by λ the operator with

$$\langle \lambda, g \rangle := \lim_{\epsilon \rightarrow 0^+} \int_{|x| > \epsilon} \frac{g(x) - g(0)}{|x|^4} dx,$$

if the limit exists. We claim that the limit exists for any $g \in \mathcal{S}(\mathbb{R}^3)$ and that $\lambda \in \mathcal{S}'(\mathbb{R}^3)$. We split the integral into two parts:

$$\int_{|x| > \epsilon} \frac{g(x) - g(0)}{|x|^4} dx = \int_{|x| \geq 1} \frac{g(x) - g(0)}{|x|^4} dx + \int_{\epsilon < |x| < 1} \frac{g(x) - g(0)}{|x|^4} dx.$$

We can estimate the first part as

$$\left| \int_{|x| \geq 1} \frac{g(x) - g(0)}{|x|^4} dx \right| \leq \int_{|x| \geq 1} \frac{2p_0(g)}{|x|^4} dx = Dp_0(g),$$

where D is some independent constant. For the second part, we know that the second order partial derivatives of g are bounded by $p_2(g)$, so we have the following Taylor approximation near zero:

$$g(x) = g(0) + \nabla g(0) \cdot x + |x|^2 A(x),$$

where A is a function bounded by $C_0 p_2(g)$ for some constant C_0 in the neighbourhood of zero. Then we can use the fact that $\nabla g(0) \cdot x$ is odd to estimate

$$\left| \int_{\epsilon < |x| < 1} \frac{g(x) - g(0)}{|x|^4} dx \right| = \left| \int_{\epsilon < |x| < 1} \left(\frac{\nabla g(0) \cdot x}{|x|^4} + \frac{A(x)}{|x|^2} \right) dx \right|$$

$$\begin{aligned}
&= \left| \int_{\epsilon < |x| < 1} \frac{A(x)}{|x|^2} dx \right| \\
&\rightarrow \left| \int_{|x| < 1} \frac{A(x)}{|x|^2} dx \right| \\
&\leq \int_{|x| < 1} \frac{C_0 p_2(g)}{|x|^2} dx \\
&= C_1 p_2(g),
\end{aligned}$$

where we used the fact that $x \mapsto |x|^{-2}$ is locally integrable. As λ is linear and bounded by p_2 , we see that $\lambda \in \mathcal{S}'(\mathbb{R}^3)$.

We observe that $\langle \lambda, |x|^4 g \rangle = \langle 1, g \rangle$, so now we need to find a tempered distribution E with $\widehat{E} = \lambda$. Recall from exercise 4 of the previous exercise set that $\langle \mathcal{F}^{-1}T, g \rangle = \langle T, \mathcal{F}^{-1}g \rangle$ for any $T \in \mathcal{S}'(\mathbb{R}^3)$. So we will now use the inversion formula:

$$\begin{aligned}
\langle E, g \rangle &= \langle \mathcal{F}^{-1}\lambda, g \rangle = \langle \lambda, \mathcal{F}^{-1}g \rangle \\
&= \lim_{\epsilon \rightarrow 0^+} \int_{|\xi| > \epsilon} \frac{\mathcal{F}^{-1}g(\xi) - \mathcal{F}^{-1}g(0)}{|\xi|^4} d\xi \\
&= \lim_{\epsilon \rightarrow 0^+} \int_{|\xi| > \epsilon} |\xi|^{-4} \left(\frac{1}{(2\pi)^3} \int_{\mathbb{R}^3} g(x) e^{i\xi \cdot x} dx - \frac{1}{(2\pi)^3} \int_{\mathbb{R}^3} g(x) dx \right) d\xi \\
&= \frac{1}{(2\pi)^3} \lim_{\epsilon \rightarrow 0^+} \int_{|\xi| > \epsilon} \int_{\mathbb{R}^3} |\xi|^{-4} g(x) (e^{i\xi \cdot x} - 1) dx d\xi \\
&= \frac{1}{(2\pi)^3} \lim_{\epsilon \rightarrow 0^+} \int_{\mathbb{R}^3} g(x) \int_{|\xi| > \epsilon} |\xi|^{-4} (e^{i\xi \cdot x} - 1) d\xi dx,
\end{aligned}$$

where in last equality we used Fubini's theorem since the integrand is bounded in absolute value by $2|g(x)||\xi|^{-4}$ and hence it is absolutely integrable.

We will show that

$$\int_{|\xi| > \epsilon} |\xi|^{-4} (e^{i\xi \cdot x} - 1) d\xi \leq C'|x|$$

for some constant C' . This would allow us to use the dominated convergence theorem because $|x|g$ is an integrable function. For this, we will pass to the polar coordinates. For $x \neq 0$ we have that

$$\begin{aligned}
\int_{|\xi| > \epsilon} |\xi|^{-4} (e^{i\xi \cdot x} - 1) d\xi &= \int_{\epsilon}^{\infty} \int_{S^2} r^2 r^{-4} (e^{iru \cdot x} - 1) dS(u) dr \\
&= \int_{\epsilon}^{\infty} \int_{S^2} r^{-2} (e^{iu \cdot rx} - 1) dS(u) dr
\end{aligned}$$

$$\begin{aligned}
&= \int_{\epsilon|x|}^{\infty} \int_{S^2} (y/|x|)^{-2} (e^{iu \cdot (y/|x|)x} - 1) dS(u) \frac{dy}{|x|} \\
&= |x| \int_{\epsilon|x|}^{\infty} y^{-2} \int_{S^2} (e^{iyu \cdot (x/|x|)} - 1) dS(u) dy,
\end{aligned}$$

where we made a change of variables $r|x| = y$. Now we observe that $x/|x|$ is a unit vector. The value of the inner integral is independent of x as we are integrating over the whole unit sphere (we can see this by taking a rotation).

If we split this integral and use the symmetry, we see that the limit $\epsilon \rightarrow 0^+$ exists. In particular, the integral is bounded by $C'|x|$ and has a limit $C|x|$ for some constant C . Using dominated convergence theorem, we finally obtain

$$\langle E, g \rangle = \frac{1}{(2\pi)^3} \int_{\mathbb{R}^3} g(x) \lim_{\epsilon \rightarrow 0^+} \int_{|\xi| > \epsilon} |\xi|^{-4} (e^{i\xi \cdot x} - 1) d\xi dx = \frac{1}{(2\pi)^3} \int_{\mathbb{R}^3} g(x) C|x| dx.$$

This means that the fundamental solution of Δ^2 is of the form $C|x|$. □