

Fact: Let $g(x) = \begin{cases} 1-|x|, & |x| \leq 1 \\ 0, & \text{otherwise} \end{cases}$.

$$\text{Then } \hat{g}(\xi) = \left(\frac{\sin \pi \xi}{\pi \xi} \right)^2.$$

Ch5 Ex 2

1. Let $\tilde{F}_R(t)$ be the Fejér kernel on the real line, i.e. $\tilde{F}_R(t) = R \left(\frac{\sin \pi t R}{\pi t R} \right)^2$.

Let $\tilde{F}_N(x)$ be the Fejér kernel of

1-periodic function, i.e.

$$\tilde{F}_N(x) = \sum_{n=-N}^N \left(1 - \frac{|n|}{N}\right) e^{2\pi i n x}$$

$$\text{Then } \tilde{F}_N(x) = \sum_{n=-\infty}^{\infty} \tilde{F}_N(x+n).$$

Pf: Recall Poisson Summation Formula,

if $f, \hat{f} \in M(\mathbb{R})$, then

$$\sum_{n=-\infty}^{\infty} f(x+n) = \sum_{n=-\infty}^{\infty} \hat{f}(n) e^{2\pi i n x}. \quad \begin{array}{l} \text{Fourier} \\ \text{Inversion} \end{array}$$

Then $\sum_{n=-\infty}^{\infty} \hat{f}(x+n) = \sum_{n=-\infty}^{\infty} f(n) e^{-2\pi i n x}. \quad \begin{array}{l} \text{Fourier} \\ \text{Inversion} \end{array}$

Let $h_R(x) = g\left(\frac{x}{R}\right) = \begin{cases} 1 - \frac{|x|}{R}, & |x| < R \\ 0, & \text{otherwise} \end{cases}, |x| < R$

Then $\hat{h}_R(\xi) = R \hat{g}(R\xi) = R \left(\frac{\sin \pi R \xi}{\pi R \xi} \right)^2$.

By Poisson Summation Formula,

$$\sum_{n=-\infty}^{\infty} \hat{h}_N(x+n) = \sum_{n=-\infty}^{\infty} h_N(n) e^{-2\pi i n x}.$$

$$\sum_{n=-N}^N \hat{f}_N(x+n) = \sum_{n=-N}^N \left(1 - \frac{|n|}{N}\right) e^{-2\pi i n x}.$$

$$\sum_{n=-N}^N \left(1 - \frac{|n|}{N}\right) e^{2\pi i n x}.$$

$$\bar{F}_N(x)$$

□

2. $f \in M(\mathbb{R})$, $\text{supp } \hat{f} = I$ where $I = [-\frac{1}{2}, \frac{1}{2}]$

(a) Prove $f(x) = \sum_{n=-\infty}^{\infty} f(n) K(x-n)$ where $K(y) = \frac{\sin \pi y}{\pi y}$.

Pf: By Poisson Summation Formula,

$$\sum_{n=-\infty}^{\infty} \hat{f}(\xi + n) = \sum_{n=-\infty}^{\infty} f(n) e^{-2\pi i n \xi}, \quad \forall \xi \in \mathbb{R}.$$

Since $\text{supp } \hat{f} = I$, when $\xi \in I$,

$$\hat{f}(\xi) = \sum_{n=-\infty}^{\infty} \hat{f}(\xi + n) = \sum_{n=-\infty}^{\infty} f(n) e^{-2\pi i n \xi}.$$

When $\xi \notin I$, $\hat{f}(\xi) = 0$.

For any $\xi \in \mathbb{R}$,

$$\hat{f}(\xi) = \chi_I \sum_{n=-\infty}^{\infty} f(n) e^{-2\pi i n \xi}.$$

By Fourier Inversion Formula,

$$f(x) = \int_{-\infty}^{\infty} \hat{f}(\xi) e^{2\pi i x \xi} d\xi$$

$$= \sum_{n=-\infty}^{\infty} \int \chi_I f(n) e^{-2\pi i n \xi} e^{2\pi i x \xi} d\xi$$

$$= \sum_{n=-\infty}^{\infty} f(n) \int_{-\frac{1}{2}}^{\frac{1}{2}} e^{2\pi i(x-n)\xi} d\xi$$

$$= \sum_{n=-\infty}^{\infty} f(n) \cdot \frac{e^{\pi i(x-n)} - e^{-\pi i(x-n)}}{2\pi i(x-n)}$$

$$= \sum_{n=-\infty}^{\infty} f(n) \frac{\sin \pi(x-n)}{\pi(x-n)}$$

$$= \sum_{n=-\infty}^{\infty} f(n) K(x-n)$$

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(b) Let $\lambda > 1$. Prove

$$f(x) = \sum_{n=-\infty}^{\infty} f\left(\frac{n}{\lambda}\right) K_{\lambda}(x - \frac{n}{\lambda}) \text{ where } K_{\lambda}(y) = \frac{\cos \pi y - \cos \pi y}{\pi^2 \lambda (\lambda - 1) y^2}$$

Pf: Let $f_{\lambda}(x) = f\left(\frac{x}{\lambda}\right)$.

Then $\hat{f}_{\lambda}(\xi) = \lambda \hat{f}(\lambda \xi)$.

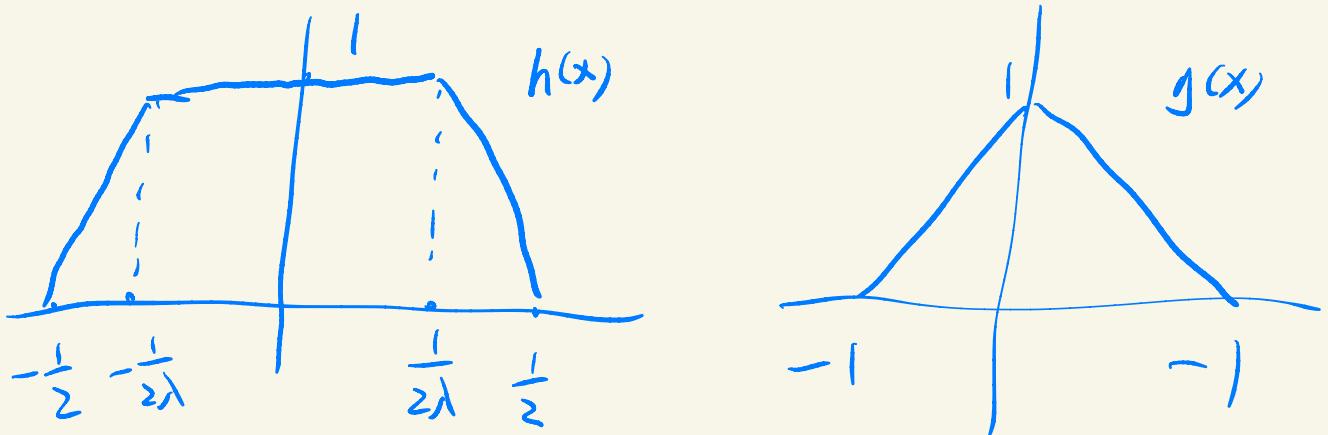
Since $\text{supp } \hat{f} = I$, $\text{supp } \hat{f}_{\lambda} = \left[-\frac{1}{2\lambda}, \frac{1}{2\lambda}\right] \subset I$

As before, by Poisson Summation formula,

$$\hat{f}_\lambda(\xi) = \chi_{[-\frac{1}{2\lambda}, \frac{1}{2\lambda}]} \sum_{n=-\infty}^{\infty} f_\lambda(n) e^{-2\pi i n \xi}$$

↓

$$\chi_{[-\frac{1}{2\lambda}, \frac{1}{2\lambda}]}$$



$$\begin{aligned}\hat{f}_\lambda(\xi) &= \hat{f}_\lambda(\xi) h(\xi) \\ &= h(\xi) \chi_{[-\frac{1}{2\lambda}, \frac{1}{2\lambda}]} \sum_{n=-\infty}^{\infty} \hat{f}_\lambda(n) e^{-2\pi i n \xi} \\ &= h(\xi) \sum_{n=-\infty}^{\infty} \hat{f}_\lambda(n) e^{-2\pi i n \xi}.\end{aligned}$$

By Fourier Inversion Formula,

$$\begin{aligned}f\left(\frac{x}{\lambda}\right) &= f_\lambda(x) = \sum_{n=-\infty}^{\infty} f\left(\frac{n}{\lambda}\right) \int_{-\infty}^{\infty} h(\xi) e^{-2\pi i \xi(n-x)} d\xi \\ &= \sum_{n=-\infty}^{\infty} f\left(\frac{n}{\lambda}\right) \hat{h}(n-x)\end{aligned}$$

$$\Rightarrow f(x) = \sum_{n=-\infty}^{\infty} f\left(\frac{n}{\lambda}\right) \hat{h}(n-\lambda x)$$

Note that

$$h(x) = \frac{\lambda}{\lambda-1} g(2x) - \frac{1}{\lambda-1} g(2\lambda x)$$

$$\begin{aligned}\hat{h}(x) &= \frac{\lambda}{\lambda-1} \frac{1}{2} \hat{g}\left(\frac{x}{2}\right) - \frac{1}{\lambda-1} \frac{1}{2\lambda} \hat{g}\left(\frac{x}{2\lambda}\right) \\ &= \frac{1}{2\lambda(\lambda-1)} \left[\lambda^2 \left(\frac{\sin \frac{\pi x}{2}}{\frac{\pi x}{2}} \right)^2 - \left(\frac{\sin \frac{\pi x}{2\lambda}}{\frac{\pi x}{2\lambda}} \right)^2 \right] \\ &= \frac{1}{2\lambda(\lambda-1)} \frac{4\lambda^2}{\pi^2 x^2} \left[\left(\sin \frac{\pi x}{2} \right)^2 - \left(\sin \frac{\pi x}{2\lambda} \right)^2 \right] \\ &= \frac{2\lambda}{\pi^2 (\lambda-1)x^2} \left(\frac{1-\cos \pi x}{2} - \frac{1-\cos \frac{\pi x}{\lambda}}{2} \right) \\ &= \frac{\lambda}{\pi^2 (\lambda-1)x^2} \left(\cos \frac{\pi x}{\lambda} - \cos \pi x \right)\end{aligned}$$

$$\hat{h}(n-\lambda x) = \frac{\lambda}{\pi^2(\lambda-1)} \sum_{n=-\infty}^{\infty} \left(\cos \pi \left(\frac{n}{\lambda} - x \right) - \cos \pi \lambda \left(\frac{n}{\lambda} - x \right) \right)$$

$$= K_\lambda \left(\frac{n}{\lambda} - x \right).$$

Hence.

$$f(x) = \sum_{n=-\infty}^{\infty} f\left(\frac{n}{\lambda}\right) K_\lambda \left(\frac{n}{\lambda} - x \right). \quad \square$$

$$(c) \int_{-\infty}^{\infty} |f(x)|^2 dx = \sum_{n=-\infty}^{\infty} |f(n)|^2.$$

Recall in (a),

$$\hat{f}(\xi) = \sum_{n=-\infty}^{\infty} f(n) e^{-2\pi i n \xi}, \quad \forall \xi \in [-\frac{1}{2}, \frac{1}{2}]$$

$$\sum_{n=-\infty}^{\infty} |f(n)|^2 = \int_{-\frac{1}{2}}^{\frac{1}{2}} |\hat{f}(\xi)|^2 d\xi \xrightarrow{\text{1-periodic}} \int_{-\infty}^{\infty} |\hat{f}(\xi)|^2 d\xi$$

Parseval's Identity

$$\int_{-\infty}^{\infty} |f(\xi)|^2 d\xi$$

Plancherel Formula.

\square

