## 18.103 Fall 2013

## Problem Set 9

Do AG  $\S 3.5/3$ , 4, 7, 8, and the following additional problem.

(Alternative proof of Fourier inversion on  $\mathbb{R}$  using Fourier inversion on  $\mathbb{R}/2L\mathbb{Z}$ .)

a) For  $f \in C^{\infty}(\mathbb{R})$  periodic of period 2L define

$$c_n = \frac{1}{2L} \int_{-L}^{L} f(x)e^{-in\pi x/L} dx$$

Show (by change of variables) that

$$f(x) = \sum_{n = -\infty}^{\infty} c_n e^{i\pi nx/L}$$

b) For  $g \in C_0^\infty(\mathbb{R})$ , i. e., g infinitely differentiable with compact support, define

$$\hat{g}(\xi) = \int_{-\infty}^{\infty} g(x)e^{-ix\xi}dx$$

Use part (a) and justify the passage to the limit as  $L \to \infty$  to prove that

$$g(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \hat{g}(\xi) e^{ix\xi} d\xi$$

(You may use the fact that  $\hat{g} \in \mathcal{S}$ , the Schwartz class.)

MIT OpenCourseWare http://ocw.mit.edu

18.103 Fourier Analysis Fall 2013

For information about citing these materials or our Terms of Use, visit: http://ocw.mit.edu/terms.