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MATH348. Harmonic Analysis. Problems 9

Work is due in on *Wednesday 1st December*.

1. Compute $\mathcal{L}(f)(z)$ for $f : (0, \infty) \rightarrow \mathbf{C}$ and a suitable set of z where a) $f(x) = x + 1$ b) $f(x) = x^2 e^x$. c) $f(x) = \chi_{[2, \infty)}(x)$, that is, $f(x) = 1$ for $x \geq 2$ and $= 0$ for $x < 2$.

2. Find $f \in L^1(0, \infty)$ with $\mathcal{L}(f)(z) = L_i(z)$ for all z with $\text{Re}(z) \geq 0$, where

a) $L_1(z) = \frac{1}{z + 2}$,

b) $L_2(z) = \frac{1}{(z + 2)^2}$.

Hint: Is L_2 the derivative of any other function?

3. Explain, using properties of the Laplace transform, why there is no function $f \in L^1(0, \infty)$ with $\mathcal{L}(f)(z) = L_i(z)$ where

a) $L_3(z) = \frac{1}{z - 1}$

b) $L_4(z) = e^z$

c) Explain also why there is no $f_5 \in L^2(0, \infty)$ with $\mathcal{L}(f_5)(z) = \frac{1}{z^2 + 4}$ for $\text{Re}(z) > 0$.

4. Let $f \in L^1(0, \infty)$. a) Show that if $\text{Re}(z) \geq n$, then

$$|\mathcal{L}(f)(z)| \leq \int_0^\infty e^{-nx} |f(x)| dx.$$

Why does the Monotone Convergence Theorem imply that

$$\lim_{n \rightarrow \infty} \int_0^\infty e^{-nx} |f(x)| dx = 0?$$

b) Using a), and the fact that

$$\lim_{R \rightarrow \pm\infty} \int_0^\infty e^{Rix} e^{-ax} f(x) dx = 0,$$

uniformly for $a \in [0, A]$ for any $A > 0$, show that

$$\lim_{|z| \rightarrow \infty, \text{Re}(z) \geq 0} \mathcal{L}(f)(z) = 0.$$

c) Show that e^{-z} cannot be $\mathcal{L}(f)(z)$ for any $f \in L^1(0, \infty)$.

Hint: Consider e^{-1+iy} for varying real y , and use b).