

**Exercise 7**

Let  $x \in \mathbb{R}^d$  and  $\sigma \in (0, d)$ . Show that  $\mathcal{F}(|x|^{-\sigma}) = c|\xi|^{\sigma-d}$  for some constant  $c$ .

**Exercise 8**

Let  $\rho \in C_0^\infty(\mathbb{R}^d)$  be a mollifier with  $\int_{\mathbb{R}^d} \rho = 1$ . Let  $f \in L^p(\mathbb{R}^d)$ ,  $p \in [1, \infty)$ . Show that

$$\rho_n * f \rightarrow f \text{ in } L^p(\mathbb{R}^d), \quad \rho_n(x) = n^d \rho(nx).$$

**Exercise 9**

Let  $u \in L^p(\mathbb{R}^d)$ ,  $p \in [1, \infty]$  and  $U(x) = \lambda^{-d} u(\lambda^{-1}x)$ ,  $\lambda > 0$ . Show that

$$\|e^{t\Delta} u\|_{L^q} = \lambda^{\frac{d}{q}-d} \|e^{\lambda^{-2}t\Delta} U\|_{L^q}.$$

**Exercise 10**

Let  $h$  be a real-valued measurable function. Let  $f \in W^{1,1}(\mathbb{R}) = \{f \in L^1(\mathbb{R}) \mid f' \in L^1(\mathbb{R})\}$ . We define

$$I = \int_{\mathbb{R}} f(t) e^{ih(t)} dt.$$

Show that

(1) If  $|h'(t)| \geq \lambda > 0$  and  $h'$  is monotonic,

$$|I| \leq C\lambda^{-1} \int_{\mathbb{R}} |f'| dx;$$

(2) If  $h \in C^k([a, b])$ ,  $k \geq 2$  and  $|h^{(k)}| \geq \lambda > 0$ ,

$$|I| \leq C\lambda^{-1/k} \int_{\mathbb{R}} |f'| dx.$$

In either case the constants are independent of  $a$  and  $b$ .

**Exercise 11**

We define

$$\psi \in C_c^\infty(\mathbb{R}^d) \text{ with } \text{Supp}(\psi) \subset K \text{ a given compact set in } \mathbb{R}^d, \quad (1)$$

and a real-valued smooth function

$$\Phi \in C_c^\infty(\mathbb{R}^d; \mathbb{R}) \text{ with } \text{Supp}(\psi) \subset K' \text{ a given compact set including } K. \quad (2)$$

Let  $\chi$  be a smooth cut-off function which is supported on the unit ball and takes the value 1 for  $|x| \leq \frac{1}{2}$ . Let  $N, N'$  be positive integers and  $C_N, C_{N'}$  be positive constants depending only on  $N, N'$  and  $\|\psi\|_{C^{\max\{N, N'\}}}, \|\partial^\alpha \Phi\|_{C^{\max\{N, N'\}-1}}$  with  $|\alpha| = 2$ .

1. Let

$$I_1(\tau) = \frac{1}{\tau^N} \int_{\mathbb{R}^d} e^{i\tau\Phi} (L^t)^N \left( (1 - \chi(\nabla\Phi(\xi))) \psi(\xi) \right) d\xi,$$

where the operator

$$L^t = -L + i \frac{\Delta\Phi}{|\nabla\Phi|^2} - 2i \sum_{1 \leq j, k \leq d} \frac{\partial_j \Phi \partial_k \Phi \partial_{jk} \Phi}{|\nabla\Phi|^4}.$$

Show that

$$|I_1(\tau)| \leq \frac{C_N}{\tau^N}.$$

2. Let

$$I_2(\tau) = \int_{\mathbb{R}^d} e^{i\tau\Phi} (L_\tau^t)^{N'} \left( \chi(\nabla\Phi(\xi)) \psi(\xi) \right) d\xi,$$

where the operator

$$L_\tau^t = \frac{1 + i \sum_{j=1}^d \partial_{\xi_j} \Phi \partial_{\xi_j}}{1 + \tau |\nabla\Phi|^2} + i \frac{\Delta\Phi}{1 + \tau |\nabla\Phi|^2} - 2i\tau \sum_{1 \leq j, k \leq d} \frac{\partial_j \Phi \partial_k \Phi \partial_{jk} \Phi}{(1 + \tau |\nabla\Phi|^2)^2}.$$

Show that

$$|I_2(\tau)| \leq C_{N'} \int_{\{|\nabla\Phi| \leq 1\}} \frac{1}{(1 + \tau |\nabla\Phi|^2)^{N'}} d\xi.$$