

Wavelets
Winter Semester 2013/2014
Problem Sheet 1 of October 28, 2013

Exercise 1:

Let $F: L^2(\mathbb{R}^d) \rightarrow L^2(\mathbb{R}^d)$ be the Fourier transform. Verify that:

(a) $FT^b = E^bF$ for $b \in \mathbb{R}^d$, where T^b and E^b are defined by

$$T^b f(x) = f(x - b) \quad \text{and} \quad E^b f(x) = e^{-ib \cdot x} f(x).$$

(b) $FD^a = D^{1/a}F$ for $a \in \mathbb{R} \setminus \{0\}$, where D^c is the dilation operator

$$D^c f(x) = |c|^{-d/2} f(c^{-1}x).$$

Exercise 2:

Show that $C_0^\infty(\mathbb{R}^d)$ is dense in $L^1(\mathbb{R}^d)$.

Hint: For $f \in L^1(\mathbb{R}^d)$ with compact support and $\varepsilon > 0$ consider the function

$$f_\varepsilon = \int_{\mathbb{R}^d} g_\varepsilon(\cdot - y) f(y) \, dy,$$

where $g_\varepsilon = \varepsilon^{-d} g(\cdot/\varepsilon)$ with $g \in C_0^\infty(\mathbb{R}^d)$ such that

$$\text{supp } g \subset B_1(0), \quad g \geq 0, \quad \int_{\mathbb{R}^d} g \, dx = 1.$$

Moreover, use the following statement of the Kolmogorov compactness criterion: If $M \subset L^1(\mathbb{R}^d)$ is relatively compact, then

$$\lim_{h \rightarrow 0} \int_{\mathbb{R}^d} |\phi(x+h) - \phi(x)| \, dx = 0$$

uniformly for $\phi \in M$.

Exercise 3:

Let $f \in L^1(\mathbb{R})$. Show that

$$\lim_{n \rightarrow \infty} \int_{\mathbb{R}} f(x) \sin(nx) \, dx = 0.$$

Exercise 4:

Let $a > 0$ and $b \in \mathbb{R}$. Compute the Fourier transform of the function

$$f: \mathbb{R} \rightarrow \mathbb{C}, \quad f(t) = \exp(-(a - ib)t^2).$$

Hint: Derive in a first step that

$$\hat{f}'(\omega) + \frac{\omega}{2(a - ib)} \hat{f}(\omega) = 0.$$

These excersises are discussed in the problem class on **Thursday, October 31, 2013**.