

## CHAPTER IV

### GENERALIZED HARMONIC ANALYSIS

#### § 21. The Spectrum of a Function.

Let  $f(x) = \sum_1^n A_j e^{i\lambda_j x}$  be a given trigonometrical polynomial. Then

$$(21\cdot01) \quad f(x + \xi) \bar{f}(\xi) = \sum_{j=1}^n \sum_{k=1}^n A_j \bar{A}_k e^{i\lambda_j x} e^{i(\lambda_j - \lambda_k)\xi}.$$

Now, if  $\mu \neq 0$ ,

$$(21\cdot02) \quad \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T e^{i\mu \xi} d\xi = \lim_{T \rightarrow \infty} \frac{\sin \mu T}{\mu T} = 0.$$

On the other hand,

$$(21\cdot03) \quad \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T e^{i0\xi} d\xi = 1.$$

Thus

$$\lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T f(x + \xi) \bar{f}(\xi) d\xi = \sum_1^n A_j \bar{A}_j e^{i\lambda_j x} = \sum_1^n |A_j|^2 e^{i\lambda_j x}.$$

In other words, if we put

$$(21\cdot04) \quad \phi(x) = \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T f(x + \xi) \bar{f}(\xi) d\xi,$$

then  $\phi(x)$  exists for every  $x$ , is continuous, and consists of terms with the same frequency as those constituting  $f(x)$ , with amplitudes the square of the amplitudes of the corresponding terms of  $f(x)$ , and all with such a phase that they are real for  $x = 0$ .

Let us now consider more general classes of functions  $f(x)$  than the trigonometric polynomials considered above. In case  $f$  is measurable over  $(-\infty, \infty)$  and  $\phi(x)$  as defined in (21·04) exists for every  $x$ , we shall say that  $f(x)$  belongs to class  $S$ . In case  $f(x)$  belongs to  $S$  and  $\phi(x)$  is continuous, we shall say that  $f(x)$  belongs to  $S'$ . Thus every trigonometrical polynomial belongs to  $S'$ . We shall give several examples of functions  $f(x)$  belonging to  $S'$  or  $S$ .

# Generalized Harmonic Analysis And Tauberian Theorems

**Y.W. Lee**



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