ON THE REPRESENTATION OF FUNCTIONS AS FOURIER TRANSFORMS

P. G. ROONEY

If $f \in L_p(-\infty, \infty)$, 1 , then <math>f has a Fourier-Plancherel transform $F \in L_q(-\infty, \infty)$ where $p^{-1} + q^{-1} = 1$. Also if $|x|^{1-2/q} f(x) \in L_q(-\infty, \infty)$, $q \geq 2$, then f has a Fourier-Plancherel transform $F \in L_q(-\infty, \infty)$. These results can be found in (2, Theorems 74 and 79). In neither case, however, does the collection of transforms cover L_q , except when p = q = 2, and in neither case, with the same exception, has the collection of transforms been characterized.

Further, if $f \in L_p(-\infty, \infty)$, $1 , then its transform F has the property <math>|x|^{1-2/p} F(x) \in L_p(-\infty, \infty)$ (see 2, Theorem 80) but, except when p = 2, the collection of transforms does not cover the set of functions with this property, and again, except when p = 2, the collection of transforms has not been characterized.

Our object here is to find such characterizations, and this is done for the various cases in Theorems 1, 2, and 3 below. This characterization is given in terms of an operator

$$\mathfrak{F}_{k,l}[F] = \frac{(-ik/t)^{k+1}}{(2\pi)^k} \int_{-\infty}^{\infty} \frac{1}{(x-ik/t)^{k+1}} F(x) dx, \quad k = 1, 2, \ldots.$$

It transpires that this operator is an inversion operator for the Fourier transform, and its inversion theory will be the subject of another paper.

THEOREM 1. A necessary and sufficient condition that a function $F \in L_q(-\infty, \infty), q \ge 2$, be the Fourier transform of a function in $L_p(-\infty, \infty)$, with $p^{-1} + q^{-1} = 1$, is that there exist a constant M such that

$$\int_{-\infty}^{\infty} |\mathfrak{F}_{k,i}[F]|^p dt \leqslant M, \qquad k = 1, 2, \ldots.$$

Proof of necessity. Suppose F is the Fourier transform of $f \in L_p(-\infty, \infty)$. Now an easy calculation shows that for k = 1, 2, ...,

$$\frac{1}{(2\pi)^{\frac{1}{4}}} \int_{-\infty}^{\infty} \frac{1}{(x-ik/t)^{k+1}} e^{-ixy} dx = \begin{cases} -(2\pi)^{\frac{1}{2}}(-i)^{k+1} y^k e^{ky/t}/k!, & y < 0, t > 0, \\ (2\pi)^{\frac{1}{2}}(-i)^{k+1} y^k e^{ky/t}/k!, & y > 0, t < 0, \\ 0, & yt > 0. \end{cases}$$

Hence, since for each $t \neq 0$ and each $k = 1, 2, ..., (x - ik/t)^{-(k+1)} \in L_p(-\infty, \infty)$, we have from (2, Theorem 75) that

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$$\mathfrak{F}_{k,t}[F] = \frac{(-ik/t)^{k+1}}{(2\pi)^{\frac{1}{3}}} \int_{-\infty}^{\infty} \frac{1}{(x-ik/t)^{k+1}} F(x) dx$$
$$= \begin{cases} (k/t)^{k+1} (k!)^{-1} \int_{0}^{\infty} e^{-ky/t} y^{k} f(y) dy, & t > 0\\ (k/|t|)^{k+1} (k!)^{-1} \int_{-\infty}^{0} e^{-ky/t} |y|^{k} f(y) dy, & t < 0. \end{cases}$$

Thus, using Hölder's inequality, we have for t > 0

$$\begin{aligned} |\mathfrak{F}_{k,t}[F]| &\leq (k/t)^{k+1} (k!)^{-1} \Biggl\{ \int_{0}^{\infty} e^{-ky/t} y^{k} |f(y)|^{p} dy \Biggr\}^{1/p} \Biggl\{ \int_{0}^{\infty} e^{-ky/t} y^{k} dy \Biggr\}^{1/p} \\ &= \Biggl\{ (k/t)^{k+1} (k!)^{-1} \int_{0}^{\infty} e^{-ky/t} |f(y)|^{p} dy \Biggr\}^{1/p}, \end{aligned}$$

and consequently,

$$\int_{0}^{\infty} |\mathfrak{F}_{k,t}[F]|^{p} dt \leq \frac{k^{k+1}}{k!} \int_{0}^{\infty} t^{-(k+1)} dt \int_{0}^{\infty} e^{-ky/t} y^{k} |f(y)|^{p} dy$$
$$= \frac{k^{k+1}}{k!} \int_{0}^{\infty} y^{k} |f(y)|^{p} dy \int_{0}^{\infty} t^{-(k+1)} e^{-ky/t} dt = \int_{0}^{\infty} |f(y)|^{p} dy.$$

A similar calculation for t < 0 shows that

$$\int_{-\infty}^{0} |\mathfrak{F}_{k,t}[F]|^{p} dt \leqslant \int_{-\infty}^{0} |f(y)|^{p} dy,$$

and hence

$$\int_{-\infty}^{\infty} |\mathfrak{F}_{k,t}[F]|^p dt \leqslant \int_{-\infty}^{\infty} |f(y)|^p dy = M.$$

Proof of sufficiency. For s > 0 let

$$g_+(s) = -(2\pi)^{-\frac{1}{2}}i \int_{-\infty}^{\infty} \frac{1}{x-is} F(x) dx,$$

and

$$g_{-}(s) = (2\pi)^{-\frac{1}{2}} i \int_{-\infty}^{\infty} \frac{1}{x+is} F(x) dx,$$

and denote by $L_{k,t}$ the Widder-Post inversion operator for the Laplace transformation; that is

$$L_{k, t}[g] = (-1)^{k} (k/t)^{k+1} g^{(k)}(k/t)/k!, \qquad k = 1, 2, \dots$$

Now if $s \ge \delta > 0$, and $k = 1, 2, \ldots$, then

$$|(x \pm is)^{-(k+1)} F(x)| \leq (x^2 + \delta^2)^{-(k+1)/2} |F(x)| \in L_1 (-\infty, \infty),$$

since from Hölder's inequality

$$\int_{-\infty}^{\infty} (x^{2} + \delta^{2})^{-(k+1)/2} |F(x)| dx$$

$$\leq \left\{ \int_{-\infty}^{\infty} (x^{2} + \delta^{2})^{-p(k+1)/2} dx \right\}^{1/p} \cdot \left\{ \int_{-\infty}^{\infty} |F(x)|^{q} dx \right\}^{1/q} < \infty.$$

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Hence by (1, Corollary 39.2), $g_{\pm}(s)$ has derivatives of all orders in $0 < s < \infty$, and these derivatives can be calculated by differentiating under the integral sign. Thus for t > 0,

$$L_{k,t}[g_+] = \frac{(-ik/t)^{k+1}}{(2\pi)^{\frac{1}{2}}} \int_{-\infty}^{\infty} \frac{1}{(x-ik/t)^{k+1}} F(x) dx = \mathfrak{F}_{k,t}[F],$$

and

$$L_{k,\iota}[g_{-}] = \frac{(ik/t)^{k+1}}{(2\pi)^{\frac{k}{2}}} \int_{-\infty}^{\infty} \frac{1}{(x+ik/t)^{k+1}} F(x) dx = \mathfrak{F}_{k,-\iota}[F],$$

so that

$$\int_{0}^{\infty} |L_{k, t}[g_{+}]|^{p} dt = \int_{0}^{\infty} |\mathfrak{F}_{k, t}[F]|^{p} dt \leqslant M, \qquad k = 1, 2, \ldots,$$

and

$$\int_0^\infty |L_{k,\iota}[g_-]|^p dt = \int_0^\infty |\mathfrak{F}_{k,-\iota}[F]|^p dt \leqslant M, \qquad k = 1, 2, \ldots.$$

Further $g_{\pm}(s) \to 0$ as $s \to \infty$. For from Hölder's inequality we have

$$|g_{\pm}(s)| \leq (2\pi)^{-\frac{1}{2}} \left\{ \int_{-\infty}^{\infty} (x^2 + s^2)^{-p/2} dx \right\}^{1/p} \left\{ \int_{-\infty}^{\infty} |F(x)|^q dx \right\}^{1/q} = 0(s^{-1/q}).$$

Hence by (3, Chapter 7, Theorem 15a) there are functions f_+ and f_- in $L_p(0, \infty)$ such that

$$g_{+}(s) = \int_{0}^{\infty} e^{-st} f_{+}(t) dt, \qquad s > 0,$$

and

$$g_{-}(s) = \int_{0}^{\infty} e^{-st} f_{-}(t) dt, \qquad s > 0.$$

Let

$$f(t) = \begin{cases} f_+(t), & t > 0, \\ f_-(-t), & t < 0. \end{cases}$$

Then clearly $f \in L_p$ $(-\infty, \infty)$ and hence by (2, Theorem 74) f has a Fourier transform $F^* \in L_q$ $(-\infty, \infty)$. We now show $F = F^*$ a.e.

Let

$$g_{+}^{*}(s) = -(2\pi)^{-\frac{1}{2}} i \int_{-\infty}^{\infty} \frac{1}{x-is} F^{*}(x) dx, \qquad s > 0,$$

and

$$g_{-}^{*}(s) = (2\pi)^{-\frac{1}{2}} i \int_{-\infty}^{\infty} \frac{1}{x+is} F^{*}(x) dx, \qquad s > 0.$$

Then since for each s > 0, $(x - is)^{-1} \in L_p(-\infty, \infty)$, and

$$(2\pi)^{-\frac{1}{2}}(P)\int_{-\infty}^{\infty}\frac{1}{(x-is)}e^{-ixy}dx = \begin{cases} (2\pi)^{\frac{1}{2}}ie^{sy}, & y < 0, s > 0, \\ -(2\pi)^{\frac{1}{2}}ie^{sy}, & y > 0, s < 0, \\ 0, & sy > 0, \end{cases}$$

we have from (2, Theorem 75) for s > 0,

$$g_{+}^{*}(s) = -(2\pi)^{-\frac{1}{2}} i \int_{-\infty}^{\infty} \frac{1}{x-is} F^{*}(x) dx$$

= $\int_{0}^{\infty} e^{-sy} f(y) dy = \int_{0}^{\infty} e^{-sy} f_{+}(y) = g_{+}(s),$

and

$$g_{-}^{*}(s) = (2\pi)^{-\frac{1}{2}} i \int_{-\infty}^{\infty} \frac{1}{x+is} F^{*}(x) dx$$

= $\int_{-\infty}^{0} e^{sy} f(y) dy = \int_{0}^{\infty} e^{-sy} f_{-}(y) dy = g_{-}(s).$

Consequently, for s > 0

$$\int_{-\infty}^{\infty} \frac{1}{x - is} \, (F(x) - F^*(x)) dx = 0$$

and

$$\int_{-\infty}^{\infty}\frac{1}{x+is}\left(F(x)-F^{*}(x)\right)dx=0.$$

Letting $\phi(x) = F(x) - F^*(x)$, the last two equations yield

$$\int_{-\infty}^{\infty} \frac{1}{x+is} \phi(x) dx = 0, \qquad s \neq 0.$$

Then denoting the even and odd parts of ϕ by ϕ_e and ϕ_0 respectively, we have for $s \neq 0$

$$\int_{-\infty}^{\infty} \frac{1}{x+is} \phi_e(x) dx = -\int_{-\infty}^{\infty} \frac{1}{x+is} \phi_0(x) dx.$$

But the function on the left of this equation is an odd function of s while the function on the right is even. Hence each is zero, so that for $s \neq 0$

$$\int_{0}^{\infty} \frac{1}{x^{2} + s^{2}} \phi_{e}(x) dx = -\frac{1}{2is} \int_{-\infty}^{\infty} \frac{1}{x + is} \phi_{e}(x) dx = 0,$$

and

$$\int_{0}^{\infty} \frac{x}{x^{2}+s^{2}} \phi_{0}(x) dx = -\frac{1}{2} \int_{-\infty}^{\infty} \frac{1}{x+is} \phi_{0}(x) dx = 0.$$

Thus for each s > 0,

$$\int_0^\infty \frac{1}{x+s} x^{-\frac{1}{2}} \phi_e(x^{\frac{1}{2}}) dx = 2 \int_0^\infty \frac{1}{x^2+s} \phi_e(x) dx = 0,$$

and

$$\int_0^\infty \frac{1}{x+s} \phi_0(x^{\frac{1}{2}}) dx = 2 \int_0^\infty \frac{x}{x^2+s} \phi_0(x) dx = 0,$$

and hence by the uniqueness theorem for the Stieltjes transformation (3, chapter 8, Theorem 5a) ϕ_e and ϕ_0 are zero almost everywhere. Thus ϕ is zero

almost everywhere so that $F = F^*$ almost everywhere, and F has the prescribed representation.

For Theorems 2 and 3 let us denote by $\mathscr{L}_r(-\infty,\infty)$ the collection of functions f such that $|x|^{1-2/r} f(x) \in L_r(-\infty,\infty)$.

THEOREM 2. A necessary and sufficient condition that a function $F \in L_q(-\infty, \infty), q \ge 2$, be the Fourier transform of a function in $\mathcal{L}_q(-\infty, \infty), q \ge 2$, is that there exist a constant M such that

$$\int_{-\infty}^{\infty} |t|^{q-2} |\mathfrak{F}_{k,t}[F]|^{q} dt \leq M, \qquad k > q-2.$$

Proof of necessity. Suppose F is the Fourier transform of $f \in \mathscr{L}_q(-\infty, \infty)$. Then as in the proof of Theorem 1, for t > 0 and k > q - 2

$$|\mathfrak{F}_{k,t}[F]| \leq \left\{ (k/t)^{k+1} (k!)^{-1} \int_0^\infty e^{-ky/t} y^k |f(y)|^q dy \right\}^{1/q}$$

and consequently if k > q - 2

$$\int_{0}^{\infty} t^{q-2} |\mathfrak{F}_{k,i}[F]|^{q} dt \leq \frac{k^{k+1}}{k!} \int_{0}^{\infty} t^{q-k-3} dt \int_{0}^{\infty} e^{-ky/t} y^{k} |f(y)|^{q} dy$$
$$= \frac{k^{k+1}}{k!} \int_{0}^{\infty} y^{k} |f(y)|^{q} dy \int_{0}^{\infty} e^{-ky/t} t^{q-k-3} dt$$
$$= K(k) \int_{0}^{\infty} y^{q-2} |f(y)|^{q} dy,$$

where $K(k) = k^{q-1} \Gamma(k - q + 2)/k!$ Similarly

$$\int_{-\infty}^{0} |t|^{a-2} |\mathfrak{F}_{k, t}[F]|^{a} dt \leq K(k) \int_{-\infty}^{0} |y|^{a-2} |f(y)|^{a} dy,$$

so that

$$\int_{-\infty}^{\infty} |t|^{q-2} |\mathfrak{F}_{k,t}[F]|^{q} dt \leqslant K(k) \int_{-\infty}^{\infty} |y|^{q-2} |f(y)|^{q} dy.$$

But from Stirling's formula,

$$\lim_{k\to\infty}K(k)=1,$$

so that K(k) is bounded for k > q - 2. Hence there is an M such that

$$\int_{-\infty}^{\infty} |t|^{q-2} |\mathfrak{F}_{k,i}[F]|^q dt \leq M, \qquad k > q-2.$$

Proof of sufficiency. Let g_+ and g_- be defined as in the proof of Theorem 1. Then as in that proof, for t > 0

$$L_{k,\iota}[g_+] = \mathfrak{F}_{k,\iota}[F],$$

and

$$L_{k,\iota}[g_{-}] = \mathfrak{F}_{k,-\iota}[F],$$

and hence

$$\int_{0}^{\infty} t^{q-2} |L_{k,t}[g_{+}]|^{q} dt = \int_{0}^{\infty} t^{q-2} |\mathfrak{F}_{k,t}[F]|^{q} dt \leq M, \qquad k > q-2$$

and

$$\int_0^\infty t^{q-2} |L_{k,t}[g_-]|^q dt = \int_0^\infty t^{q-2} |\mathfrak{F}_{k,t}[F]|^q dt \le M, \qquad k > q-2.$$

Consider first g_+ . By (3, chapter 1, Theorem 17a), with $\alpha_k(t) = t^{1-2/q}L_{k,l}[g_+]$, there is a function f_+ with $t^{1-2/q}f_+(t) \in L_q(0, \infty)$, and an increasing unbounded sequence of integers $\{k_i\}$ such that for any function $\beta(t) \in L_p(0, \infty)$,

$$\lim_{t\to\infty}\int_0^\infty \beta(t) \ t^{1-2/q} \ L_{ki,t}[g_+]dt = \int_0^\infty \beta(t) \ t^{1-2/q} \ f_+(t)dt.$$

But for each s > 0, $t^{-(1-2/q)} e^{-st} \in L_p(0, \infty)$, and hence choosing this as our $\beta(t)$ we have for s > 0

$$\lim_{t\to\infty}\int_0^\infty e^{-st}L_{ki,t}[g_+]dt=\int_0^\infty e^{-st}f_+(t)dt.$$

However, for x > 0,

$$\int_{0}^{x} |L_{k, t}[g_{+}]| dt \leq \left\{ \int_{0}^{x} t^{p-2} dt \right\}^{1/p} \left\{ \int_{0}^{x} t^{q-2} |L_{k, t}[g_{+}]|^{q} dt \right\}^{1/q} \leq (p-1)^{-1/p} M x^{1/q} = O(x) \quad \text{as} \quad x \to \infty,$$

and as in the proof of Theorem 1, $g_+(s) \to 0$ as $s \to \infty$. Hence by (3, chapter 7, Theorem 11b),

$$\lim_{t\to\infty}\int_0^\infty e^{-st}L_{kt,t}[g_+]dt=g_+(s),\qquad s>0,$$

and thus

$$g_+(s) = \int_0^\infty e^{-st} f_+(t) dt, \qquad s > 0.$$

Similarly f_{-} exists with $t^{1-2/q} f_{-}(t) \in L_{q}(0, \infty)$ such that

$$g_{-}(s) = \int_{0}^{\infty} e^{-st} f_{-}(t) dt, \qquad s > 0.$$

Let

$$f(t) = \begin{cases} f_+(t), & t > 0, \\ f_-(-t), & t < 0. \end{cases}$$

Then clearly $f \in \mathcal{L}_q(-\infty, \infty)$, and hence by (2, Theorem 79) f has a Fourier transform $F^* \in L_q(-\infty, \infty)$. It remains to show $F = F^*$ a.e., which now follows as in Theorem 1.

THEOREM 3. A necessary and sufficient condition that a function $F \in \mathcal{L}_p(-\infty,\infty), 1 , be the Fourier transform of a function in <math>L_p(-\infty,\infty)$ is that there exist a constant M such that

$$\int_{-\infty}^{\infty} |\mathfrak{F}_{k,i}[F]|^p dt \leqslant M, \qquad k = 1, 2, \ldots.$$

Proof of necessity. If $F \in \mathscr{L}_p(-\infty, \infty)$ is the Fourier transform of $f \in L_p(-\infty, \infty)$ then by (2, Theorem 74), $F \in L_q(-\infty, \infty)$, and hence by Theorem 1, there is a constant M so that

$$\int_{-\infty}^{\infty} |\mathfrak{F}_{k,i}[F]|^p dt \leqslant M, \qquad k = 1, 2, \ldots.$$

Proof of sufficiency. Let $g_+(s)$ and $g_-(s)$ be defined as in Theorem 1. Then as in that theorem,

$$\int_0^\infty |L_{k,t}[g_+(s)]|^p dt \leqslant M, \qquad k = 1, 2, \ldots,$$

and

$$\int_0^\infty |L_{k,t}[g_-(s)]|^p dt \leqslant M, \qquad k = 1, 2, \ldots.$$

Further $g_{\pm}(s) \to 0$ as $s \to \infty$. For from Hölder's inequality we have for s > 0

$$|g_{\pm}(s)| \leq \left\{ \int_{-\infty}^{\infty} \frac{|x|^{q-2}}{(x^2+s^2)^{q/2}} dx \right\}^{1/q} \left\{ \int_{-\infty}^{\infty} |x|^{p-2} |F(x)|^p dx \right\}^{1/p} = 0(s^{-1/q}).$$

Hence by (3, chapter 7, Theorem 15a), there are functions f_+ and f_- in $L_p(0, \infty)$ such that

$$g_+(s) = \int_0^\infty e^{-st} f_+(t) dt,$$
 $s > 0$

and

$$g_{-}(s) = \int_{0}^{\infty} e^{-st} f_{-}(t) dt, \qquad s > 0.$$

Let

$$f(t) = \begin{cases} f_+(t), & t > 0, \\ f_-(-t), & t < 0. \end{cases}$$

Then clearly $f \in L_p(-\infty, \infty)$ and hence by (2, Theorems 75 and 80) f has a Fourier transform $F^* \in \mathcal{L}_p(-\infty, \infty)$. It remains to show that $F = F^*$ a.e., and this follows as in Theorem 1.

References

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University of Toronto