# MAT 271: Applied & Computational Harmonic Analysis Homework 1: due Wednesday, 01/20/10

**Problem 1:** Prove that the dilation operator:

$$\delta_s f(x) \triangleq \frac{1}{\sqrt{s}} f\left(\frac{x}{s}\right), \quad s > 0,$$

is an isometry (i.e., norm-preserving) in $L^2(\mathbb{R})$.

**Problem 2:** Suppose $f, g \in L^1$. Prove the following Fourier transform formulas:

**(a)** $\mathcal{F}\{\tau_a f\}(\xi) = \mathrm{e}^{-2\pi \mathrm{i} a \xi} \widehat{f}(\xi)$, where $a \in \mathbb{R}$.

**(b)** $\mathcal{F}\{\delta_s f\}(\xi) = \delta_{1/s} \widehat{f}(\xi) = \sqrt{s}\widehat{f}(s\xi)$, where $s > 0$.

**(c)** If $f \in C^1(\mathbb{R})$ and $f'(x) \to 0$ as $|x| \to \infty$, then $\mathcal{F}\{f'\}(\xi) = (2\pi \mathrm{i}\xi)\widehat{f}(\xi)$.

**(d)** $\mathcal{F}\{f * g\}(\xi) = \widehat{f}(\xi) \cdot \widehat{g}(\xi)$.

**Problem 3:** Compute the Fourier transform of the Gaussian function:

$$g(x;\sigma) \triangleq \frac{1}{\sqrt{2\pi}\sigma} \mathrm{e}^{-x^2/2\sigma^2}, \quad x \in \mathbb{R}, \sigma > 0.$$

**Problem 4:** Prove that the following Parseval and Plancherel identities for any functions $f, g \in \mathcal{X} \triangleq \{f \in L^1 \mid \widehat{f} \in L^1\}$:

$$\langle f, g \rangle = \langle \widehat{f}, \widehat{g} \rangle, \quad \|f\| = \|\widehat{f}\|.$$

**Problem 5:** Prove that the *equality* in the Heisenberg inequality for $f \in L^2(\mathbb{R})$,

$$\Delta_{x_0} f \Delta_{\xi_0} \widehat{f} \geq \frac{1}{16\pi^2},$$

with $x_0 = \xi_0 = 0$ is satisfied if and only if $f(x) = a\exp(-x^2/2\sigma^2)$ for some constants $a, \sigma \in \mathbb{R}$.

[Hint: Recall when the equality holds for the Cauchy-Schwarz inequality.]