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A COMPARISON ON THE COMMUTATIVE NEUTRIX
CONVOLUTION OF DISTRIBUTIONS AND
THE EXCHANGE FORMULA

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Abstract. Let \tilde{f}, \tilde{g} be ultradistributions in \mathcal{L}' and let $\tilde{f}_n = \tilde{f} * \delta_n$ and $\tilde{g}_n = \tilde{g} * \sigma_n$ where $\{\delta_n\}$ is a sequence in \mathcal{L} which converges to the Dirac-delta function δ . Then the neutrix product $\tilde{f} \diamond \tilde{g}$ is defined on the space of ultradistributions \mathcal{L}' as the neutrix limit of the sequence $\{\frac{1}{2}(\tilde{f}_n \tilde{g} + \tilde{f} \tilde{g}_n)\}$ provided the limit \tilde{h} exist in the sense that

$$\text{N-lim}_{n \rightarrow \infty} \frac{1}{2} \langle \tilde{f}_n \tilde{g} + \tilde{f} \tilde{g}_n, \psi \rangle = \langle \tilde{h}, \psi \rangle$$

for all ψ in \mathcal{L} . We also prove that the neutrix convolution product $f \diamond g$ exist in \mathcal{D}' , if and only if the neutrix product $\tilde{f} \diamond \tilde{g}$ exist in \mathcal{L}' and the exchange formula

$$F(f \diamond g) = \tilde{f} \diamond \tilde{g}$$

is then satisfied.

Keywords: distributions, ultradistributions, delta-function, neutrix limit, neutrix product, neutrix convolution, exchange formula

MSC 2000: 46F10

In the following, \mathcal{D} denotes the space of infinitely differentiable functions with compact support and \mathcal{D}' denotes the space of distributions defined on \mathcal{D} .

The convolution product of certain pairs of distributions in \mathcal{D}' is usually defined as follows, see for example Gel'fand and Shilov [5].

Definition 1. Let f and g be distributions in \mathcal{D}' satisfying either of the following conditions:

- (a) either f or g has bounded support,

(b) the supports of f and g are bounded on the same side. Then the *convolution product* $f * g$ is defined by the equation

$$(1) \quad \langle (f * g)(x), \varphi(x) \rangle = \langle g(y), \langle f(x), \varphi(x + y) \rangle \rangle$$

for arbitrary test function φ in \mathcal{D} .

It follows that if the convolution product $f * g$ exists by Definition 1 then the following equations hold:

$$(2) \quad f * g = g * f,$$

$$(3) \quad (f * g)' = f * g' = f' * g.$$

Definition 1 is rather restrictive and in order to define further convolution products of distributions, Jones in [6] gave the following definition.

Definition 2. Let f and g be distributions in \mathcal{D}' and let τ be an infinitely differentiable function satisfying the following conditions:

- (i) $\tau(x) = \tau(-x)$,
- (ii) $0 \leq \tau(x) \leq 1$,
- (iii) $\tau(x) = 1, |x| \leq \frac{1}{2}$,
- (iv) $\tau(x) = 0, |x| \geq 1$.

Let

$$f_n(x) = f(x)\tau(x/n), \quad g_n(x) = g(x)\tau(x/n)$$

for $n = 1, 2, \dots$. Then the *convolution product* $f * g$ is defined as the limit of the sequence $\{f_n * g_n\}$, providing the limit h exists in the sense that

$$\lim_{n \rightarrow \infty} \langle f_n * g_n, \varphi \rangle = \langle h, \varphi \rangle$$

for all φ in \mathcal{D} .

Note that in this definition the convolution product $f_n * g_n$ exists in the sense of Definition 1 since f_n and g_n both have bounded supports. It is clear that if the convolution product $f * g$ exists by this definition, then equation (2) holds. However, equations (3) need not necessarily hold since Jones proved that

$$1 * \operatorname{sgn} x = x = \operatorname{sgn} x * 1$$

and

$$(1 * \operatorname{sgn} x)' = 1, \quad 1' * \operatorname{sgn} x = 0, \quad 1 * (\operatorname{sgn} x)' = 2.$$

Many convolution products could still not be defined in the sense of Definition 2 and the following modification of Definition 2 was given in [2]:

Definition 3. Let f and g be distributions in \mathcal{D}' , let

$$\tau_n(x) = \begin{cases} 1, & |x| \leq n, \\ \tau(n^n x - n^{n+1}), & x > n, \\ \tau(n^n + n^{n+1}), & x < -n, \end{cases}$$

where τ is as in Definition 2 and let $f_n = f\tau_n$. Then the *neutrix convolution product* $f \boxtimes g$ is defined to be the neutrix limit of the sequence $\{f_n * g_n\}$, provided the limit h exists in the sense that

$$\text{N-lim}_{n \rightarrow \infty} \langle f_n * g_n, \varphi \rangle = \langle h, \varphi \rangle$$

for all φ in \mathcal{D} , where N is the neutrix, see van der Corput [1], having domain $N' = \{1, 2, \dots, n, \dots\}$ and range the real numbers with negligible functions finite linear sums of the functions

$$n^\lambda \ln^{r-1} n, \quad \ln^r n \quad (\lambda > 0, r = 1, 2, \dots)$$

and all functions which converge to zero as n tends to infinity.

The convolution product $f_n * g_n$ in this definition is again in the sense of Definition 1, the supports of f_n and g_n being bounded. The neutrix convolution product $f \boxtimes g$ clearly satisfies equation (2) if it exists, although it does not necessarily satisfy equations (3). A non-commutative neutrix convolution product, denoted by $f \circledast g$ was defined in [2].

In the following definition we will also give commutative neutrix convolution product which differs from Definition 3.

Definition 4. Let f and g be distributions in \mathcal{D}' , let

$$\tau_n(x) = \begin{cases} 1, & |x| \leq n, \\ \tau(n^n x - n^{n+1}), & x > n, \\ \tau(n^n + n^{n+1}), & x < -n, \end{cases}$$

where τ is as in Definition 2 and let $f_n = f\tau_n$, $g_n = g\tau_n$. Then the *neutrix convolution product* $f \diamond g$ is defined to be the neutrix limit of the sequence $\frac{1}{2}\{f_n * g + g_n * f\}$, provided the limit h exists in the sense that

$$\text{N-lim}_{n \rightarrow \infty} \frac{1}{2} \langle f_n * g + g_n * f, \varphi \rangle = \langle h, \varphi \rangle$$

for all φ in \mathcal{D} . The neutrix convolution product $f \diamond g$ clearly commutative and satisfies equations (2) and (3) if it exists.

It can be shown that if the convolution product $f * g$ exists in the sense of Definition 1, then the neutrix convolution product $f \diamond g$ exists and

$$2f * g = f \diamond g.$$

As in Gel'fand and Shilov [5], we define the Fourier transform of a function φ in \mathcal{D} by

$$F(\varphi)(\sigma) = \tilde{\varphi}(\sigma) = \int_{-\infty}^{\infty} \varphi(x) e^{ix\sigma} dx.$$

Here $\sigma = \sigma_1 + i\sigma_2$ is a complex variable and it is well known that $\tilde{\varphi}(\sigma)$ is an entire analytic function with the property

$$(4) \quad |\sigma|^q |\tilde{\varphi}(\sigma)| \leq C_q e^{a|\sigma_2|}$$

for some constants C_q and a depending on $\tilde{\varphi}$. The set of all analytic functions \mathcal{L} with property (4) is in fact the space

$$F(\mathcal{D}) = \{\psi : \exists \varphi \in \mathcal{D}, F(\varphi) = \psi\}.$$

The Fourier transform \tilde{f} of a distribution f in \mathcal{D}' is an ultradistribution in \mathcal{L}' , i.e. a continuous linear functional on \mathcal{L} . It is defined by Parseval's equation

$$\langle \tilde{f}, \tilde{\varphi} \rangle = 2\pi \langle f, \varphi \rangle.$$

The *exchange formula* is the equality

$$(5) \quad F(f * g) = F(f) \cdot F(g).$$

It is well known that the exchange formula holds for all convolution products of distributions f and g satisfying Definition 1, provided f and g both have compact support, see for example Treves [7].

We now consider the problem of defining multiplication in \mathcal{L}' . To do this we need the Fourier transform $F(\tau_n)$ of τ_n and write

$$\delta_n(\sigma) = \frac{1}{2\pi} F(\tau_n),$$

which is a function in \mathcal{L} . Putting $\psi = \tilde{\varphi}$, we have from Parseval's equation

$$\langle \tau_n, \varphi \rangle = \frac{1}{2\pi} \langle F(\tau_n), F(\varphi) \rangle = \langle \delta_n, \psi \rangle.$$

Since

$$\lim_{n \rightarrow \infty} \langle \tau_n, \varphi \rangle = \lim_{n \rightarrow \infty} \int_{-\infty}^{\infty} \tau_n(x) \varphi(x) \, dx = \int_{-\infty}^{\infty} \varphi(x) \, dx = \langle 1, \varphi \rangle$$

for all φ in \mathcal{D} and since $F(1) = 2\pi\delta$, we obtain

$$\lim_{n \rightarrow \infty} \langle \delta_n, \psi \rangle = \langle \delta, \psi \rangle$$

for all ψ in \mathcal{L} . Thus $\{\delta_n\}$ is a sequence in \mathcal{L} converging to the Dirac delta function δ .

If f is an arbitrary distribution in \mathcal{D}' , then since δ_n is a function in \mathcal{L} , the convolution product $\tilde{f} * \delta_n$ is defined by

$$(6) \quad \langle (\tilde{f} * \delta_n)(\sigma), \psi(\sigma) \rangle = \langle \tilde{f}(\nu), \langle \delta_n(\sigma), \psi(\sigma + \nu) \rangle \rangle$$

for arbitrary ψ in \mathcal{L} . If $\psi = \tilde{\varphi}$, we have

$$\psi(\sigma + \nu) = F[e^{ix\nu} \varphi(x)]$$

and it follows from Parseval's equation that

$$(7) \quad \begin{aligned} \langle \delta_n(\sigma), \psi(\sigma + \nu) \rangle &= \frac{1}{2\pi} \langle F(\tau_n)(\sigma), F(e^{ix\nu} \varphi)(\sigma) \rangle = \langle \tau_n(x), e^{ix\nu} \varphi(x) \rangle \\ &= \int_{-\infty}^{\infty} \tau_n(x) e^{ix\nu} \varphi(x) \, dx \\ &\rightarrow \int_{-\infty}^{\infty} e^{ix\nu} \varphi(x) \, dx = \psi(\nu). \end{aligned}$$

Thus

$$\lim_{n \rightarrow \infty} \langle \tilde{f} * \delta_n, \psi \rangle = \langle \tilde{f}, \psi \rangle$$

for arbitrary ψ in \mathcal{L} and it follows that $\{\tilde{f} * \delta_n\}$ is a sequence of infinitely differentiable functions converging to \tilde{f} in \mathcal{L}' .

This leads us to the following definition:

Definition 5. Let f and g be distributions in \mathcal{D}' having Fourier transforms \tilde{f} and \tilde{g} respectively in \mathcal{L}' and let $\tilde{f}_n = \tilde{f} * \delta_n$ and $\tilde{g}_n = \tilde{g} * \delta_n$. Then the *neutrix product* $\tilde{f} \diamond \tilde{g}$ is defined to be the neutrix limit of the sequence $\frac{1}{2} \{\tilde{f}_n \cdot \tilde{g} + \tilde{g}_n \cdot \tilde{f}\}$, provided the limit \tilde{h} exists in the sense that

$$\text{N-lim}_{n \rightarrow \infty} \frac{1}{2} \langle \tilde{f}_n \cdot \tilde{g} + \tilde{g}_n \cdot \tilde{f}, \psi \rangle = \langle \tilde{h}, \psi \rangle$$

for all ψ in \mathcal{L} .

In this definition we use $\tilde{f} \diamond \tilde{g}$ to denote the neutrix product of \tilde{f} and \tilde{g} to distinguish it from the usual definition of the product $\frac{1}{2}\{\tilde{f}_n \cdot \tilde{g} + \tilde{g}_n \cdot \tilde{f}\}$. If

$$\lim_{n \rightarrow \infty} \frac{1}{2} \langle \tilde{f}_n \cdot \tilde{g} + \tilde{g}_n \cdot \tilde{f}, \psi \rangle = \langle \tilde{h}, \psi \rangle$$

for all ψ in \mathcal{Z} , we simply say that the *product* $\tilde{f} \cdot \tilde{g}$ exists and equals \tilde{h} . We then of course have

$$\tilde{f} \diamond \tilde{g} = \tilde{f} \cdot \tilde{g}.$$

It is immediately obvious that if the neutrix product $\tilde{f} \diamond \tilde{g}$ exists then the neutrix product is commutative.

The product of ultradistributions in \mathcal{Z}' also has the following property:

Theorem 1. *Let \tilde{f} and \tilde{g} be ultradistributions in \mathcal{Z}' and suppose that the neutrix products $\tilde{f} \diamond \tilde{g}$ and $\tilde{f} \diamond \tilde{g}'$ (or $\tilde{f}' \diamond \tilde{g}$) exist. Then the neutrix product $\tilde{f}' \diamond \tilde{g}$ (or $\tilde{f} \diamond \tilde{g}'$) exists and*

$$(8) \quad (\tilde{f} \diamond \tilde{g})' = \tilde{f}' \diamond \tilde{g} + \tilde{f} \diamond \tilde{g}'.$$

Proof. Let ψ be an arbitrary function in \mathcal{Z} . Then

$$\langle \tilde{f}' \diamond \tilde{g}, \psi \rangle = \text{N-lim}_{n \rightarrow \infty} \frac{1}{2} \langle \tilde{f}'_n \cdot \tilde{g} + \tilde{g}_n \cdot \tilde{f}', \psi \rangle, \quad \langle \tilde{f} \diamond \tilde{g}', \psi \rangle = \text{N-lim}_{n \rightarrow \infty} \frac{1}{2} \langle \tilde{f}_n \cdot \tilde{g}' + \tilde{g}'_n \cdot \tilde{f}, \psi \rangle.$$

Further,

$$\begin{aligned} \langle (\tilde{f} \diamond \tilde{g})', \psi \rangle &= - \langle \tilde{f} \diamond \tilde{g}, \psi' \rangle \\ &= - \text{N-lim}_{n \rightarrow \infty} \frac{1}{2} \langle \tilde{f}_n \cdot \tilde{g} + \tilde{g}_n \cdot \tilde{f}, \psi' \rangle \\ &= - \text{N-lim}_{n \rightarrow \infty} \frac{1}{2} \{ \langle \tilde{f}_n, \tilde{g} \psi' \rangle + \langle \tilde{g}_n, \tilde{f} \psi' \rangle \} \\ &= - \text{N-lim}_{n \rightarrow \infty} \frac{1}{2} \langle \tilde{f}_n, (\tilde{g} \psi)' \rangle - \text{N-lim}_{n \rightarrow \infty} \frac{1}{2} \langle \tilde{g}_n, (\tilde{f} \psi)' - \tilde{g}' \psi \rangle \\ &= \text{N-lim}_{n \rightarrow \infty} \frac{1}{2} \langle \tilde{f}'_n \cdot \tilde{g} + \tilde{f}_n \cdot \tilde{g}', \psi \rangle + \text{N-lim}_{n \rightarrow \infty} \frac{1}{2} \langle \tilde{g}'_n \cdot \tilde{f} + \tilde{g}_n \cdot \tilde{f}', \psi \rangle \end{aligned}$$

and so

$$\text{N-lim}_{n \rightarrow \infty} \frac{1}{2} \langle \tilde{f}'_n \cdot \tilde{g} + \tilde{g}_n \cdot \tilde{f}', \psi \rangle = \langle (\tilde{f} \diamond \tilde{g})', \psi \rangle - \langle \tilde{f} \diamond \tilde{g}', \psi \rangle.$$

Hence the neutrix product $\tilde{f}' \diamond \tilde{g}$ exists and equation (8) follows.

It follows similarly that if $\tilde{f}' \diamond \tilde{g}$ exists then $\tilde{f} \diamond \tilde{g}'$ exists. □

We can now prove the exchange formula.

Theorem 2. *Let f and g be distributions in \mathcal{D}' having Fourier transforms \tilde{f} and \tilde{g} respectively in \mathcal{Z}' . Then the neutrix convolution product $f \diamond g$ exists in \mathcal{D}' , if and only if the neutrix product $\tilde{f} \diamond \tilde{g}$ exists in \mathcal{Z}' and the exchange formula*

$$F(f \diamond g) = \tilde{f} \diamond \tilde{g}$$

is then satisfied.

Proof. We have from equation (7) that

$$\langle \delta_n(\sigma), \psi(\sigma + \nu) \rangle = F(\tau_n \varphi)$$

and then from equation (6) that

$$\begin{aligned} \langle \tilde{f}_n, \psi \rangle &= \langle \tilde{f} * \delta_n, \psi \rangle = \langle \tilde{f}, F(\tau_n \varphi) \rangle = 2\pi \langle f, \tau_n \varphi \rangle \\ &= 2\pi \langle f_n, \varphi \rangle = \langle F(f_n), \psi \rangle. \end{aligned}$$

Analogously we have,

$$\begin{aligned} \langle \tilde{g}_n, \psi \rangle &= \langle \tilde{g} * \delta_n, \psi \rangle = \langle \tilde{g}, F(\tau_n \varphi) \rangle = 2\pi \langle g, \tau_n \varphi \rangle \\ &= 2\pi \langle g_n, \varphi \rangle = \langle F(g_n), \psi \rangle \end{aligned}$$

on using Parseval's equation twice. It follows that $F(f_n) = \tilde{f}_n$. Similarly, we have $F(g_n) = \tilde{g}_n$. Now since the convolution product $\frac{1}{2}[f_n * g + g_n * f]$ exists in the sense of Definition 1 and f_n and g_n both have compact support

$$F\left(\frac{1}{2}(f_n * g + g_n * f)\right) = \frac{1}{2}[F(f_n) \cdot F(g) + F(g_n) \cdot F(f)] = \frac{1}{2}\{\tilde{f}_n \cdot \tilde{g} + \tilde{g}_n \cdot \tilde{f}\}$$

and so on using Parseval's equation again

$$\pi \langle f_n * g + g_n * f, \varphi \rangle = \frac{1}{2} \langle F(f_n * g + g_n * f), \psi \rangle = \frac{1}{2} \langle \tilde{f}_n \cdot \tilde{g} + \tilde{g}_n \cdot \tilde{f}, \psi \rangle$$

Suppose the neutrix convolution product $f \diamond g$ exists. Then

$$\begin{aligned} 2\pi \langle f \diamond g, \varphi \rangle &= \text{N-lim}_{n \rightarrow \infty} \pi \langle f_n * g + g_n * f, \varphi \rangle \\ &= \text{N-lim}_{n \rightarrow \infty} \frac{1}{2} \langle F(f_n * g + g_n * f), \psi \rangle \\ &= \text{N-lim}_{n \rightarrow \infty} \langle \tilde{f}_n \cdot \tilde{g} + \tilde{g}_n \cdot \tilde{f}, \psi \rangle = \langle \tilde{f} \diamond \tilde{g}, \psi \rangle \end{aligned}$$

for arbitrary φ in \mathcal{D} and $F\varphi$ in \mathcal{Z} , proving the existence of the neutrix product $\tilde{f} \diamond \tilde{g}$ and the exchange formula.

Conversely, if the neutrix product $\tilde{f} \diamond \tilde{g}$ exists then the argument can be reversed to prove the existence of the neutrix convolution product $f \diamond g$ and the exchange formula. This completes the proof of the theorem. \square

The following Definition and Theorems were given in [4].

Definition 6. Let f and g be distributions in \mathcal{D}' having Fourier transforms \tilde{f} and \tilde{g} respectively in \mathcal{L}' and let $\tilde{f}_n = \tilde{f} * \delta_n$ and $\tilde{g}_n = \tilde{g} * \delta_n$. Then the *neutrix product* $\tilde{f} \square \tilde{g}$ is defined to be the neutrix limit of the sequence $\{\tilde{f}_n \cdot \tilde{g}_n\}$, provided the limit \tilde{h} exists in the sense that

$$\text{N-lim}_{n \rightarrow \infty} \langle \tilde{f}_n \cdot \tilde{g}_n, \psi \rangle = \langle \tilde{h}, \psi \rangle$$

for all ψ in \mathcal{L} .

Theorem 3. Let \tilde{f} and \tilde{g} be ultradistributions in \mathcal{L}' and suppose that the neutrix products $\tilde{f} \square \tilde{g}$ and $\tilde{f} \square \tilde{g}'$ (or $\tilde{f}' \square \tilde{g}$) exist. Then the neutrix product $\tilde{f}' \square \tilde{g}$ (or $\tilde{f} \square \tilde{g}'$) exists and

$$(9) \quad (\tilde{f} \square \tilde{g})' = \tilde{f}' \square \tilde{g} + \tilde{f} \square \tilde{g}'.$$

Theorem 4. Let f and g be distributions in \mathcal{D}' having Fourier transforms \tilde{f} and \tilde{g} respectively in \mathcal{L}' . Then the neutrix convolution product $f \boxtimes g$ exists in \mathcal{D}' , if and only if the neutrix product $\tilde{f} \square \tilde{g}$ exists in \mathcal{L}' and the exchange formula

$$F(f \boxtimes g) = \tilde{f} \square \tilde{g}$$

is then satisfied.

We finally give an example where the two commutative neutrix products differ. It was proved in [3] that

$$(10) \quad x^s \boxtimes x_+^r = (-1)^{r+s+1} B(r+1, s+1) x_-^{r+s+1}$$

for $r, s = 0, 1, \dots$, where B denotes the Beta function and it can be proved easily that

$$(11) \quad x^s \diamond x_+^r = \frac{r!s!}{(r+s+1)!} x^{r+s+1}$$

for $r, s = 0, 1, \dots$. It follows from Definition 5 and Definition 6 respectively that

$$(12) \quad \text{ie}^{i\pi/2} (\sigma + i0)^{-r-1} \diamond \delta^{(s)}(\sigma) = \frac{(-i)^{r+1} s!}{(r+s+1)!} \delta^{(r+s+1)}(\sigma)$$

$$(13) \quad \text{ie}^{i(2r+s)\pi/2} 2\pi(-i)^s (\sigma + i0)^{-r-1} \square \delta^{(s)}(\sigma) = \frac{(-1)^{r+s+1} s!}{(r+s+1)!} (\sigma + i0)^{-r-s-2}$$

for $r, s = 0, 1, 2, \dots$, since $F(x^s) = 2(-i)^s \pi \delta^{(s)}(\sigma)$,

$$F(x_+^r) = i e^{ir\pi/2} \Gamma(r+1) (\sigma + i0)^{-r-1}$$

and

$$F(x_-^{r+s+1}) = (-i) e^{-i(r+s)\pi/2} \Gamma(r+1) (\sigma - i0)^{-r-s-2}$$

for $r, s = 0, 1, 2, \dots$, see Gel'fand and Shilov [5].

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