

3, Measure L^∞ distribution and the Fourier Transform

$$\rightarrow \hat{\phi}(k) = \int \phi(x) e^{-2\pi i \langle k, x \rangle} dx$$

$$\phi(x) = \int \hat{\phi}(k) e^{2\pi i \langle x, k \rangle} dk$$

← translate of ϕ by a

$$\mathcal{D}_a F[\phi(x)](k) = \hat{\phi}(k) \text{ and } \mathcal{T}_a \phi(x) = \phi(x-a)$$

$$\text{then } \widehat{\mathcal{T}_a \phi}(k) = e^{-2\pi i \langle a, k \rangle} \hat{\phi}(k)$$

Def: A tempered distribution is a continuous linear functional on \mathcal{S} . The Fourier transform \hat{T} of tempered distribution T is defined:

$\hat{T} \phi := T \hat{\phi} \quad \forall \phi \in \mathcal{S}$
 \hat{T} is again a tempered distribution.

Def: A measure μ is called tempered if μ defines a tempered distribution T_μ :

$$\mu(\phi) = T_\mu \phi := \int d\mu \phi \quad \forall \phi \in \mathcal{S}.$$

Thm: If $\int (1+|x|)^k |\mu|(dx) < \infty$ (slowly increasing), then for some $k \in \mathbb{N}$ μ is tempered.

Remark: Every translation bounded measure is slowly increasing and therefore tempered.

Thm: If $\mu(\phi * \tilde{\phi}) \geq 0 \quad \forall \phi \in \mathcal{S}$ (positive definite) then $\hat{\mu}$ is a positive measure.

Remark: The Fourier transform of a tempered measure is a tempered distribution; but it may not be a measure.

Remark: Every autocorrelation is a positive definite; hence the Fourier transform of an autocorrelation is a positive measure.