MATH 644, FALL 2011, HOMEWORK 8

Exercise 1. (The adjoint of S(t)) [5 points]

Let S(t) denote the linear Schrödinger propagator defined in class. Show that:

 $(S(t))^* = S(-t)$

where \cdot^* denotes the adjoint with respect to the $L^2(\mathbb{R}^n)$ inner product.

Exercise 2. (Solving the wave equation by using the Fourier transform) [10 points] a) Suppose that $f, g \in \mathcal{S}(\mathbb{R}^n)$. Consider the initial value problem:

(1)
$$\begin{cases} (\frac{\partial^2}{\partial t^2} - \Delta_x)u = 0 \text{ on } \mathbb{R}^n_x \times \mathbb{R}_t \\ u = f, u_t = g \text{ on } \mathbb{R}^n \times \{t = 0\} \end{cases}$$

Find $\hat{u}(\xi, t)$, where $\hat{\cdot}$ denotes the Fourier transform in the x variable.

b) Use the Fourier transform and part a) to show that:

$$\|\nabla u(x,t)\|_{L^2(\mathbb{R}^n_x)}^2 + \|\frac{\partial}{\partial t}u(x,t)\|_{L^2(\mathbb{R}^n_x)}^2 = \|\nabla f(x)\|_{L^2(\mathbb{R}^n_x)}^2 + \|g(x)\|_{L^2(\mathbb{R}^n_x)}^2$$

This method gives us an alternative derivation of the conservation of energy for the wave equation.

Exercise 3. (Localization of functions in the frequency space) [15 points] a) Given N > 1, and $\psi \in C^{\infty}(\mathbb{R}^d)$ which is radial and satisfies:

(2)
$$\begin{cases} \psi = 1 \text{ on } \frac{3}{4} \le |\xi| \le \frac{5}{4} \\ \psi = 0 \text{ on } |\xi| \le \frac{1}{2} \text{ and on } |\xi| \ge 2. \end{cases}$$

We note that ψ defined in this way is a smooth approximation of the characteristic function of the annulus $|\xi| \sim 1$. For the ψ defined in (2), we define an operator P_N on $L^2(\mathbb{R}^d)$ by:

$$(P_N f)^{\widehat{}}(\xi) := \psi(\frac{\xi}{N})\widehat{f}(\xi).$$

a) Explain why it is clear by construction that:

$$||P_N f||_{L^2(\mathbb{R}^d)} \le ||f||_{L^2(\mathbb{R}^d)}.$$

b) Express P_N as a convolution operator, i.e. find K_N such that:

$$P_N f = K_N * f.$$

c) Using part b), prove that for $1 \le p \le \infty$, one has:

$$\|P_N f\|_{L^p(\mathbb{R}^d)} \le C \|f\|_{L^p(\mathbb{R}^d)}.$$

(Strictly speaking, we are defining K_N on $L^2 \cap L^p$ and we are extending the definition by density.) [HINT: Use Young's Inequality.]

d) Show more generally that for all $1 \le p \le q \le \infty$, one has:

$$||P_N f||_{L^q(\mathbb{R}^d)} \le CN^{\frac{d}{p} - \frac{d}{q}} ||f||_{L^p(\mathbb{R}^d)}$$

e) Show that the result in d) can be improved to

$$\|P_N f\|_{L^q(\mathbb{R}^d)} \le C N^{\frac{a}{p} - \frac{a}{q}} \|P_N f\|_{L^p(\mathbb{R}^d)}.$$
 (See next page).

[HINT: Write $K_N f = \tilde{K}_N K_N f$ where \tilde{K}_N is an operator of a similar type as K_N which localizes to a slightly larger region in the frequency space.]

This homework assignment is due in class on Friday, December 9. Good Luck!