

American Mathematical Society

Colloquium Publications

Volume 19

Fourier Transforms in the Complex Domain

R. C. Paley

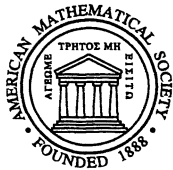
N. Wiener



AMERICAN MATHEMATICAL SOCIETY
COLLOQUIUM PUBLICATIONS
VOLUME 19

Fourier Transforms in the Complex Domain

Raymond E. A. C. Paley
Norbert Wiener



American Mathematical Society
Providence, Rhode Island

2000 *Mathematics Subject Classification*. Primary 42-XX.

International Standard Serial Number 0065-9258
International Standard Book Number 0-8218-1019-7
Library of Congress Catalog Card Number 35-3273

Copying and reprinting. Individual readers of this publication, and nonprofit libraries acting for them, are permitted to make fair use of the material, such as to copy a chapter for use in teaching or research. Permission is granted to quote brief passages from this publication in reviews, provided the customary acknowledgment of the source is given.

Republication, systematic copying, or multiple reproduction of any material in this publication is permitted only under license from the American Mathematical Society. Requests for such permission should be addressed to the Assistant to the Publisher, American Mathematical Society, P. O. Box 6248, Providence, Rhode Island 02940-6248. Requests can also be made by e-mail to reprint-permission@ams.org.

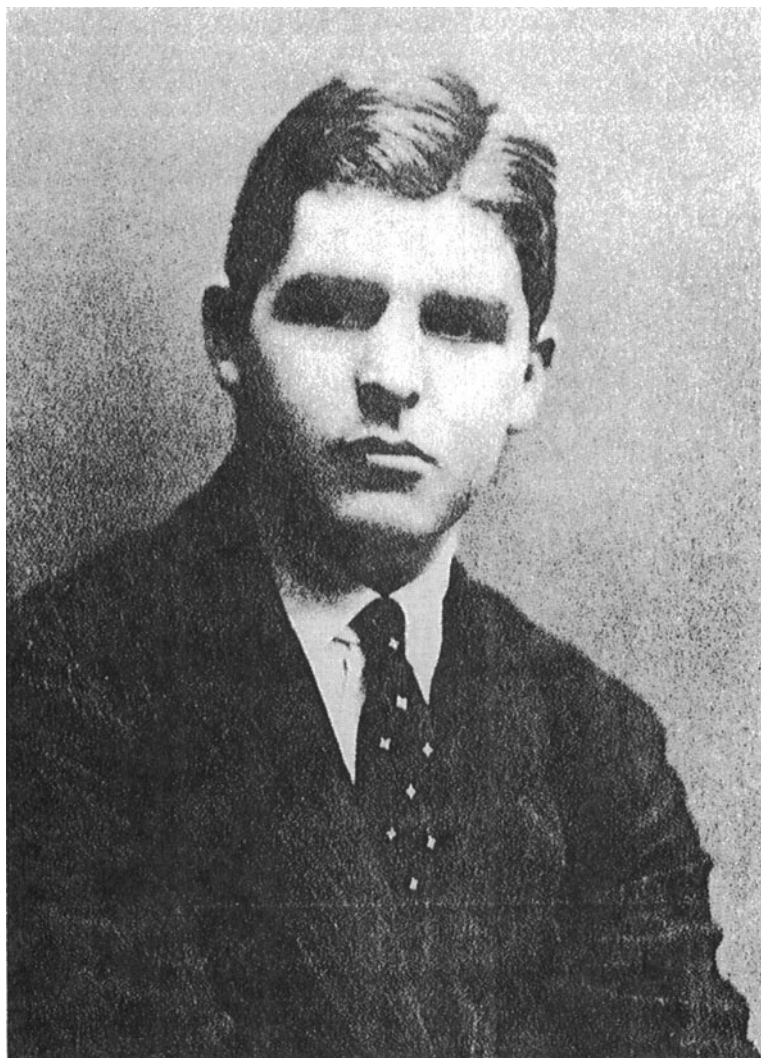
Copyright © 1934 by the American Mathematical Society
Printed in the United States of America.

The American Mathematical Society retains all rights
except those granted to the United States Government.

∞ The paper used in this book is acid-free and falls within the guidelines
established to ensure permanence and durability.

Visit the AMS home page at URL: <http://www.ams.org/>

19 18 17 16 15 14 13 12 06 05 04 03 02 01 00



R. E. A. C. PALEY, 1907-1933

Copyright, Elwin Neame

This page intentionally left blank

Dedicated by the surviving author
to
PROFESSORS G. H. HARDY and J. E. LITTLEWOOD
the teachers of us both

This page intentionally left blank

PREFACE

The present book represents a definitive statement of the results obtained by the late Mr. R. E. A. C. Paley and myself during Mr. Paley's year as Rockefeller Fellow at the Massachusetts Institute of Technology (1932-1933). Mr. Paley was killed on April 7 in a skiing accident in the Canadian Rockies, during a short vacation which he had taken from our joint work. I have written elsewhere of the great loss to mathematics by his death; here let me only state the condition in which our joint work was left. Our method of collaboration had been most informal. We had worked together with a blackboard before us, and when we had covered it with our joint comments, one or the other would copy down what was relevant, and reduce it to a preliminary written form. Most of our work went through several versions, in writing which both authors took part. Even in that part of the research committed to writing since Mr. Paley's death, it is completely impossible to determine how much is new and how much is a reminiscence of our many conversations.

A part of our work was published in the form of a series of notes in the Transactions of the American Mathematical Society. This work covered a great variety of topics, but was unified by the central idea of the application of the Fourier transform in the complex domain. I had long been convinced of the importance of the Fourier-Mellin transforms as a tool in analysis. Their introduction is of course no novelty, but I know of no systematic development of their methodical use. Perhaps the nearest approach to such a development is to be found in the researches of H. Bohr, Jessen and Besicovitch on almost periodic functions in the complex domain. However, nobody seems to have realized anything like the scope of the method. With its aid, we were able to attack such diverse analytic questions as those of quasi-analytic functions, of Mercer's theorem on summability, of Milne's integral equation of radiative equilibrium, of the theorems of Müntz and Szász concerning the closure of sets of powers of an argument, of Titchmarsh's theory of entire functions of semi-exponential type with real negative zeros, of trigonometric interpolation and developments in polynomials of the form

$$\sum_1^N A_n e^{i\lambda_n z},$$

of lacunary series, of generalized harmonic analysis in the complex domain, of the zeros of random functions, and many others. We came to believe that an analytic method of such scope is entitled to an independent treatise.

The American Mathematical Society has done me the honor of requesting me to deliver the Williamstown Colloquium Lectures for 1934. While such lectures have not previously been an account of collaborative work, my best available work has been collaborative, and I have offered it for the lectures in question.

I wish to thank the American Mathematical Society for its invitation, and for its acceptance of our plans. I wish to thank my students, Messrs S. S. Saslaw, H. Malin, and N. Levinson, for most valuable and painstaking work of revision, compilation, and criticism. Mr. Levinson, in particular, has added much to the content of Chapter I. I wish to thank my colleague, Professor Eberhard Hopf, for permission to incorporate into this book the material of §17, which was our joint work. Furthermore, in my own name and in the name of my dead co-author, I wish to thank Professor J. D. Tamarkin of Brown University for his untiring encouragement, advice, and criticism, without which this book would not have come into existence.

NORBERT WIENER.

MASSACHUSETTS INSTITUTE OF TECHNOLOGY,
CAMBRIDGE, MASSACHUSETTS, MARCH 1, 1934.

CONTENTS

INTRODUCTION.....	1
1. Plancherel's Theorem.....	1
2. The Fourier Transform of a Function Vanishing Exponentially.....	3
3. The Fourier Transform of a Function in a Strip.....	3
4. The Fourier Transform of a Function in a Half-Plane.....	8
5. Theorems of the Phragmén-Lindelöf Type.....	9
6. Entire Functions of Exponential Type.....	12
CHAPTER I. QUASI-ANALYTIC FUNCTIONS.....	14
7. The Problem of Quasi-Analytic Functions.....	14
8. Proof of the Fundamental Theorem on Quasi-Analytic Functions.....	17
9. Proof of Carleman's Theorem.....	20
10. The Modulus of the Fourier Transform of a Function Vanishing for Large Arguments.....	24
CHAPTER II. SZÁSZ'S THEOREM.....	26
11. Certain Theorems of Closure.....	26
12. Szász's Theorem.....	32
CHAPTER III. CERTAIN INTEGRAL EXPANSIONS.....	37
13. The Integral Equations of Laplace and Planck.....	37
14. The Integral Equation of Stieltjes.....	41
15. An Asymptotic Series.....	44
16. Watson Transforms.....	44
CHAPTER IV. A CLASS OF SINGULAR INTEGRAL EQUATIONS.....	49
17. The Theory of Hopf and Wiener.....	49
18. A Note on the Volterra Equation.....	58
19. A Theorem of Hardy.....	64
CHAPTER V. ENTIRE FUNCTIONS OF THE EXPONENTIAL TYPE.....	68
20. Classical Theorems Concerning Entire Functions.....	68
21. A Tauberian Theorem Concerning Entire Functions.....	70
22. A Condition that the Roots of an Entire Function be Real.....	75
23. A Theorem on the Riemann Zeta Function.....	75
24. Some Theorems of Titchmarsh.....	78
25. A Theorem of Pólya.....	81
26. Another Theorem of Pólya.....	83
CHAPTER VI. THE CLOSURE OF SETS OF COMPLEX EXPONENTIAL FUNCTIONS.....	86
27. Methods from the Theory of Entire Functions.....	86
28. The Duality between Closure and Independence.....	95
CHAPTER VII. NON-HARMONIC FOURIER SERIES AND A GAP THEOREM.....	100
29. A Theorem Concerning Closure.....	100
30. Non-Harmonic Fourier Series.....	108
31. A New Class of Almost Periodic Functions.....	116
32. Theorems on Lacunary Series.....	123
CHAPTER VIII. GENERALIZED HARMONIC ANALYSIS IN THE COMPLEX DOMAIN.....	128
33. Relevant Theorems of Generalized Harmonic Analysis.....	128
34. Cauchy's Theorem.....	130
35. Almost Periodic Functions.....	138
CHAPTER IX. RANDOM FUNCTIONS.....	140
36. Random Functions.....	140

37. The Fundamental Random Function	146
38. The Continuity Properties of a Random Function	157
CHAPTER X. THE HARMONIC ANALYSIS OF RANDOM FUNCTIONS	163
39. The Ergodic Theorem	163
40. The Theory of Transformations	163
41. The Harmonic Analysis of Random Functions	170
42. The Zeros of a Random Function in the Complex Plane	172
BIBLIOGRAPHY	179
INDEX	183

BIBLIOGRAPHY

- A. S. BESICOVITCH, *Almost Periodic Functions*. Cambridge, 1932, p. 10.
- G. D. BIRKHOFF, Proceedings of the National Academy of Sciences (U. S. A.), vol. 17 (1931), pp. 650-660.
A theorem on series of orthogonal functions with an application to Sturm-Liouville series. Proceedings of the National Academy of Sciences (U. S. A.), vol. 3 (1917), p. 656.
- S. BOCHNER, *Inversion formulae and unitary transformations*. Annals of Mathematics, (2), vol. 34 (1934), pp. 111-115.
Vorlesungen über Fouriersche Integrale. Leipzig, 1932.
Integration von Funktionen, deren Werte die Elemente eines Vektorraumes sind. Fundamenta Mathematicae, vol. 20 (1933), pp. 262-276.
- H. BOHR AND B. JESSEN, *Über die Werteverteilung der Riemannschen Zetafunktion*. Acta Mathematica, vol. 54 (1930), pp. 1-35; vol. 58 (1932), pp. 1-55.
- E. BOREL, *Les probabilités dénombrables et leurs applications arithmétiques*. Rendiconti del Circolo Matematico di Palermo, vol. 27 (1909), pp. 247-271.
- I. W. BUSBRIDGE, *On general transforms of the Fourier type*. Journal of the London Mathematical Society, vol. 9 (1934), pp. 179-187.
- T. CARLEMAN, *Les Fonctions Quasi-Analytiques*. Paris, 1926.
- P. J. DANIELL, *A general form of integral*. Annals of Mathematics, (2), vol. 19 (1918), pp. 279-294.
Integrals in an infinite number of dimensions. Annals of Mathematics, (2), vol. 20 (1919), pp. 281-288.
Further properties of the general integral. Annals of Mathematics, (2), vol. 21 (1920), pp. 203-220.
- M. DENJOY, Comptes Rendus, vol. 173 (1921), p. 1329.
- P. DIENES, *The Taylor Series*. Oxford, 1931, pp. 372 ff.
- A. EINSTEIN, Annalen der Physik, vol. 17 (1905), pp. 549 ff.; vol. 19 (1906), pp. 371 ff.
- G. H. HARDY, *A theorem concerning Fourier transforms*. Journal of the London Mathematical Society, vol. 8 (1933), pp. 227-231.
- G. H. HARDY AND E. C. TITCHMARSH, *A class of Fourier kernels*. Proceedings of the London Mathematical Society, (2), vol. 35 (1932), pp. 116-155.
- E. HOPF, *Über lineare Integralgleichungen mit positivem Kern*. Sitzungsberichte der Berliner Akademie der Wissenschaften, 1928, No. XVIII.
Mathematisches zur Strahlungsgleichgewichtstheorie der Fixsternatmosphären. Mathematische Zeitschrift, vol. 33 (1931), p. 109.
Complete transitivity and the ergodic principle. Proceedings of the National Academy of Sciences (U. S. A.), vol. 18 (1932), pp. 204-209.
- A. E. INGHAM, *The Distribution of Primes*. Cambridge Tracts in Mathematics and Mathematical Physics, No. 30, Ch. III, §7.
- B. JESSEN, Paper to appear in the Journal of Mathematics and Physics of the Massachusetts Institute of Technology.
Bidrag til Integralteorien for Funktioner af unendelig mange Variable. Copenhagen, 1930.
- C. JORDAN, *Statistique Mathématique*. Paris, 1927, pp. 105 ff.
- A. KHINTCHINE, *Zu Birkhoff's Lösung des Ergodenproblems*. Mathematische Annalen, vol. 107 (1933), pp. 285-288.
- K. KNOPP, *Theory and Application of Infinite Series*. London, 1928.

- A. KOLMOGOROFF, *Grundbegriffe der Warscheinlichkeitsrechnung*. Berlin, 1933.
- E. LANDAU, *Beiträge zur analytischen Zahlentheorie*. Rendiconti del Circolo Matematico di Palermo, vol. 26 (1908), p. 218.
Darstellung und Begründung einiger neuerer Ergebnisse der Funktionentheorie. 1929.
- N. LEVINSON, *On a theorem of Carleman*. Proceedings of the National Academy of Sciences (U. S. A.), vol. 20 (1934), pp. 523-525.
- P. LÉVY, *Sur la convergence absolue des séries de Fourier*. Comptes Rendus, vol. 196 (1933), p. 463.
- M. S. MANDELBROJT, *Sur l'unicité des séries de Fourier*. Journal de l'Ecole Polytechnique, (2), cahier 32 (1934).
- J. MERCER, *On the limits of real variants*. Proceedings of the London Mathematical Society, (2), vol. 5 (1907), pp. 266-224.
- G. W. MORGAN, *A note on Fourier transforms*. Journal of the London Mathematical Society, vol. 9 (1934), pp. 187-193.
- C. H. MÜNTZ, *Über den Approximationssatz von Weierstrass*. Schwarz's Festschrift, Berlin, 1914, pp. 303-312.
- R. E. A. C. PALEY AND N. WIENER, *Notes on the theory and application of Fourier transforms*. Notes I-II, Transactions of the American Mathematical Society, vol. 35 (1933), pp. 348-355; Notes III-VII, *ibid.*, vol. 35 (1933), pp. 761-791.
- R. E. A. C. PALEY, N. WIENER AND A. ZYGMUND, *Notes on random functions*. Mathematische Zeitschrift, vol. 37 (1933), pp. 647-668.
- R. E. A. C. PALEY AND A. ZYGMUND, *On some series of functions*. Proceedings of the Cambridge Philosophical Society, vol. 26, pp. 337-357, 458-474; vol. 28, pp. 190-205.
- J. FERRIN, *Atoms*. Translated by D. I. Hammick. Second English edition. London, 1923, pp. 109 ff.
- M. PLANCHEREL, *Sur les formules de réciprocité du type de Fourier*. Journal of the London Mathematical Society, vol. 8 (1933), pp. 220-226.
Contribution à l'étude de la représentation d'une fonction arbitraire par des intégrales définies. Rendiconti del Circolo Matematico di Palermo, vol. 30 (1910), pp. 289-335.
- G. PÓLYA, *Jahresbericht der Deutschen Mathematiker-Vereinigung*, vol. 40 (1931), 2te Abteilung, p. 80, Problem 105; also Problem 108 (p. 81).
- H. RADEMACHER, *Einige Sätze über Reihen von allgemeinen Orthogonalfunktionen*. Mathematische Annalen, vol. 87 (1922), pp. 112-138.
- I. L. SILVERMAN, *On the consistency and equivalence of certain generalized definitions of the limit of a function of a continuous variable*. Annals of Mathematics, (2), vol. 21 (1920), pp. 128-140.
- M. VON SMOLUCHOWSKI, *Die Naturwissenschaften*, vol. 6 (1918), pp. 253-263.
- H. STEINHAUS, *Sur la probabilité de la convergence de séries*. Studia Mathematica, vol. 2 (1930), pp. 21-39.
- W. STEPANOFF, *Sur quelques généralisations des fonctions presque-périodiques*. Comptes Rendus, vol. 181, pp. 90-92.
- O. SZÁSZ, *Über die Approximation stetiger Funktionen durch gegebene Funktionsfolgen*. Mathematische Annalen, vol. 104 (1931), pp. 155-160.
Über die Approximation stetiger Funktionen durch lineare Aggregate von Potenzen. Mathematische Annalen, vol. 77 (1916), pp. 482-496.
- E. C. TITCHMARSH, *The zeros of certain integral functions*. Proceedings of the London Mathematical Society, (2), vol. 25 (1926), pp. 283-302.
On integral functions with real negative zeros. Proceedings of the London Mathematical Society, (2), vol. 26 (1927), pp. 185-200.
A proof of a theorem of Watson. Journal of the London Mathematical Society, vol. 8 (1933), pp. 217-220.
The Theory of Functions. Oxford, 1932.
- C. J. DE LA VALLÉE POUSSIN, *Comptes Rendus*, vol. 176 (1923), p. 635.

- V. VOLTERRA, *Leçons sur les Equations Intégrales et les Equations Intégré-Différentielles*. Paris, 1913.
- J. L. WALSH, *A generalization of the Fourier cosine series*. Transactions of the American Mathematical Society, vol. 22 (1921), pp. 230-239.
- G. N. WATSON, *General transforms*. Proceedings of the London Mathematical Society, (2), vol. 35 (1932), pp. 156-199.
- J. M. WHITTAKER, *On the cardinal function of interpolation theory*. Proceedings of the Edinburgh Mathematical Society, (2), vol. 1 (1927), pp. 41-47.
The "Fourier" theory of the cardinal function. Ibid., (2), vol. 1 (1928), pp. 169-177.
The lower order of integral functions. Journal of the London Mathematical Society, vol. 8 (1933), pp. 20-27.
- D. V. WIDDER, *The inversion of the Laplace integral and the related moment problem*. Transactions of the American Mathematical Society, vol. 36 (1934), pp. 107-201.
- N. WIENER, *A new method in Tauberian theorems*. Journal of Mathematics and Physics of the Massachusetts Institute of Technology, vol. 7 (1928), pp. 161-184.
Tauberian theorems. Annals of Mathematics, (2), vol. 33 (1932), pp. 1-100.
Generalized harmonic analysis. Acta Mathematica, vol. 55 (1930), pp. 117-258.
The Fourier Integral and Certain of its Applications. Cambridge, 1933.
On the closure of certain assemblages of trigonometrical functions. Proceedings of the National Academy of Sciences (U. S. A.), vol. 13 (1927), p. 27.
- N. WIENER AND E. HOFF, *Über eine Klasse singulärer Integralgleichungen*. Sitzungsberichte der Berliner Akademie der Wissenschaften, 1931, p. 696.

This page intentionally left blank

INDEX

- Almost periodic functions, 116 ff., 138 ff.
 Approximation theorems for closure, 95 ff.
 Asymptotic series, 44.
 Birkhoff's theorem, 163.
 Carleman's theorem, 14 ff., 20 ff.
 Cauchy's theorem, 130 ff.
 Closure, 26 ff., 95 ff., 100 ff.
 Continuity of random functions, 157 ff.
 Convergence in the mean, and ordinary convergence, 1.
 Convergence of almost periodic series, 123.
 Convergence properties, non-harmonic Fourier series, 113.
 Convergence theorems for almost periodic functions, 123.
 Cosine transforms, 48.
 Deficiency, 92, 94.
 Displacement theorems, 86 ff., 113 ff.
 Entire functions of exponential type, 68 ff.
 Entire functions, 68 ff., 86 ff.
 Ergodic theorem, 163.
 Excess, 92, 94.
 Function vanishing exponentially, Fourier transform, 3.
 Function in strip, Fourier transform, 3 ff.
 Function in half-plane, Fourier transform, 8.
 Function space integration, 146 ff.
 Fundamental theorem of quasi-analytic functions, 14, 17 ff.
 Gap theorems, 97 ff., 123 ff.
 Generalized harmonic analysis, 128 ff.
 Hankel transforms, 48.
 Hardy's theorem, 64 ff.
 Harmonic analysis of random functions, 170 ff.
 Hilbert space, 143, 164 ff.
 Integral equations, 49 ff.
 Integration in function space, 146 ff.
 Independence, 95 ff.
 Jensen's theorem, 19, 32, 69, 173.
 Khintchine's proof of Birkhoff's theorem, 163.
 Lacunary series, 97 ff., 123 ff.
 Lagrange interpolation, 114, 115.
 Lalesco integral equation, 49, 56.
 Laplace transforms, 37 ff.
 Lebesgue integral, 2.
 Levinson's lemma, 22, 23.
 Mercer's theorem, 58 ff.
 Method of averaging, 1, 145-156.
 Methods, 1.
 Milne integral equation, 49, 57, 58.
 Mixture, 164.
 Müntz theorem, 36.
 Mutilation of functions, 1.
 Non-differentiable continuous functions, 158 ff.
 Non-harmonic Fourier series, 108 ff.
 Non-harmonic Fourier series, convergence properties, 113.
 Normal functions, 120.
 Parseval theorem, 1, 2.
 Plancherel's theorem, 1, 2.
 Planck's integral equation, 40, 41.
 Pólya's first theorem, 81, 82.
 Pólya's second theorem, 83 ff.
 Pseudo-periodic functions, 116 ff.
 Quasi-analytic functions, 14 ff.
 Rademacher's theorem, 154.
 Random functions, 140 ff.
 Random functions, continuity, 157 ff.
 Random functions, formal Fourier series, 147 ff.
 Random functions, harmonic analysis, 170 ff.
 Random functions, zeros, 172 ff.
 Riemann ζ -function, 40, 41, 75 ff.
 Riesz-Fischer theorem, 1.
 Roots of entire functions; condition for roots to be real, 75.

- Schwarz inequality, 1.
Sine transforms, 48.
Spectrum theory, 128 ff., 170, 171.
Stepanoff almost periodic functions, 116.
Stieltjes' integral equation, 41 ff
Szász's form of Müntz theorem, 36.
Szász's second theorem, 35.
Szász's theorem, 32, 34.
- Tauberian theorems, 72 ff.
Theorems of Phragmén-Lindelöf type, 12, 13.
Theory of transformations, 163 ff.
Titchmarsh's theorem, 78 ff.
- Transforms of functions vanishing for large arguments, 24, 25, 64 ff.
Trigonometric functions, 86-116.
Trigonometrical interpolation, 114, 115.
- Unitary transforms, 164 ff.
- Volterra integral equation, 58 ff.
- Watson transforms, 44 ff.
Weierstrass functions, 158 ff.
Weyl's lemma, 1.
Widder's theory of Laplace transforms, 37, 38.

ISBN 978-0-8218-1019-4



9 780821 810194

COLL/19

AMS on the Web
www.ams.org