ON FOURIER TRANSFORMS

BY

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ABSTRACT. If \( f(x) \) and \( g(x) \) satisfy the equations

\[
g(x) = \frac{d}{dx} \int_{0}^{\infty} \frac{1}{t} f(t) \kappa_1(xt) \, dt, \quad f(x) = \frac{d}{dx} \int_{0}^{\infty} \frac{1}{t} g(t) \kappa_1(xt) \, dt,
\]

then we call \( f \) and \( g \) a pair of \( \kappa_1 \)-transforms, where

\[
\kappa_1 = \frac{1}{2\pi i} \int_{\gamma-i\infty}^{\gamma+i\infty} \frac{K(s)}{s-x} \, ds.
\]

In this paper alternative sets of conditions are established for \( f \) and \( g \) to be \( \kappa_1 \)-transform provided \( K(s) \) is decomposable in a special way. These conditions involve simpler functions, which replace the kernel \( \kappa_1(x) \). Results are proved for the function spaces \( L^2 \). The necessary and sufficient conditions are established for the two functions to be self-reciprocal. Conditions are given for generating pairs of transforms for a given kernel. Two examples are given at the end to illustrate the methods and the advantage of the results.

1. Introduction. Iterations of the Laplace transforms [9] are well known and are of the form,

\[
g(x) = \int_{0}^{\infty} e^{-xt} f(t) \, dt, \quad f(x) = \int_{0}^{\infty} e^{-xt} b(t) \, dt, \quad g(x) = \int_{0}^{\infty} b(t) \, dt.
\]

Charles Fox [3] calls this system a chain transform of order 3. He generalizes this to the chain transform of order \( n \) by the equations

\[
g_{n+1}(x) = \int_{0}^{\infty} \frac{1}{t} r_p(x/t) g_p(t) \, dt, \quad g_q(x) = \int_{0}^{\infty} \frac{1}{t} l_q(x/t) g_{q+1}(t) \, dt
\]

and

\[
g_{n+1}(x) = g_1(x),
\]

where \( p \) and \( q \) run through first \( n \) integers. He points out that in order to prove this, all the kernels \( l_q \) and \( r_p \) must be known along with one of \( g_1(x) \) functions, cf. [7].

We shall consider the iteration of Laplace transforms from a different point of view. Let us consider the following formal result. Let

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45
If $K(s) = L(s)/M(1-s)$, then $g(x) = \int_0^\infty f(t)k(xt)\,dt$. Here $K(s)$, $L(s)$ and $M(s)$ denote the Mellin transforms of $k(x)$, $f(x)$ and $m(x)$ respectively. The system of equations (1), becomes a special case of this if we put
\[
\frac{1}{x} \phi\left(\frac{1}{x}\right) = b(x), \quad m(x) = e^{-x}, \quad l(x) = \frac{1}{1 + x} \quad \text{and} \quad k(x) = e^{-x}.
\]
If we assume further that $L(s)L(1-s) = M(s)M(1-s)$, then it follows that $K(s)K(1-s) = 1$ and $k(x)$ is then a Fourier kernel. Thus the system of equations (2), implies that
\[
g(x) = \int_0^\infty f(t)k(xt)\,dt \quad \text{and} \quad f(x) = \int_0^\infty g(t)k(xt)\,dt.
\]
In other words for a pair of functions $f(x)$ and $g(x)$ to be Fourier transforms of each other with respect to the kernel $k(x)$, it is necessary that they satisfy the equations (2) for some $\phi(x)$. Thus we have an alternative way of expressing the relationship between $f(x)$ and $g(x)$. For example, let
\[
(3) \quad g(x) = \int_0^\infty e^{-\frac{x}{2}t^2}e^{i\phi(t)}\,dt \quad \text{and} \quad f(x) = \int_0^\infty e^{-\frac{x}{2}t^2}\frac{1}{t}\phi\left(\frac{1}{t}\right)\,dt
\]
for some $\phi(x)$. Then \[4\],
\[
g(x) = 2\pi \int_0^\infty f(t) \cos xt\,dt \quad \text{and} \quad f(x) = 2\pi \int_0^\infty g(t) \cos xt\,dt,
\]
since the Mellin transform of $\cos x$ is given by $L(s)/L(1-s)$ where $L(s)$ is the Mellin transform of $e^{-x^2/2}$. The advantage of this set of conditions for a pair of functions, is that the integrals involve simpler and elementary functions, thus replacing a somewhat unwieldy function $k(x)$. In most cases the integrals in these new conditions can simply be read from the tables. Also, numerous sets of pairs of transforms for a given kernel can be generated by varying $\phi(x)$ in equation (2). For instance putting $\phi(x) = xe^{-x^2/2}$ in (3), we get a well-known pair of cosine transforms $e^{-x}$, $1/(1+x^2)$ [1, p. 146, (28)].

In this paper we shall establish results dealing with these new conditions for a pair of Fourier transforms, for the function class $L^2(0, \infty)$.

2. Preliminaries. (i) Notations. We shall use the following notations:

1. $(1/2\pi)\int_{\frac{1}{2} - iT}^{\frac{1}{2} + iT} f(x) s^{-1} \,dx$, where l.i.m. stands for limit in the mean.
2. $L^p(0, \infty)$ will be the Lebesgue integrable class, $p \geq 1$.
3. $J_\nu$, $K_\nu$, $Y_\nu$ are the usual Bessel functions of order $\nu$.

(ii) Known results. (A) Let $f(x) \in L^2(0, \infty)$, then $F(s) = \int_0^\infty f(x)x^{s-1} \,dx$, exists in the mean square sense and $F(s) \in L^2(\frac{1}{2} - i\omega, \frac{1}{2} + i\omega)$. If $F(s) \in L^2(\frac{1}{2} - i\omega, \frac{1}{2} + i\omega)$, then $f(x) = (1/2\pi)\int_{\frac{1}{2}}^{\infty} F(s)x^{-s} \,ds$, and $f(x) \in L^2(0, \infty)$. We call $F(s)$ the Mellin transform of $f(x)$. 

46  C. NASIM
(B) The Parseval theorem. Let \( f(x) \) and \( g(x) \in L^2(0, \infty); \) then

\[
\int_0^\infty f(x)g(x) \, dx = \frac{1}{2\pi i} \int_{1/2 - i\infty}^{1/2 + i\infty} \mathcal{F}(s)\mathcal{G}(1-s) \, ds,
\]

where \( \mathcal{F}(s) \) and \( \mathcal{G}(s) \) are the Mellin transforms of \( f(x) \) and \( g(x) \), respectively.

(C) Let \( K(s) \) be any function satisfying \(|K(s)| = 1, K(s)K(1-s) = 1\) on \( s = 1/2 + it \), all real \( t \). Let \( k_1(x) = (1/2\pi i) \int_{1/2}^{1} K(s)x^{1-s}/(1-s) \, ds \), and \( f(x) \in L^2(0, \infty) \), then

\[
g(x) = \frac{d}{dx} \int_0^\infty \frac{f(it)k_1(xt)}{t} \, dt, \quad \text{a.e., } x > 0
\]

and \( g(x) \in L^2(0, \infty) \). Further

\[
f(x) = \frac{d}{dx} \int_0^\infty \frac{g(it)k_1(xt)}{t} \, dt, \quad \text{a.e.}
\]

We shall call \( f(x) \) and \( g(x) \) \( k_1 \)-transforms of each other. These are known results, and can be obtained as special cases or simple modifications of results in Titchmarsh [8].

3. Properties in the class \( L^2 \). We shall now prove two theorems for transforms of \( L^2 \)-class.

**Theorem 1.** Let \( L(s) \) and \( M(s) \) be such that (i) \( L(s) \neq 0 \) and is bounded on the line \( s = 1/2 + it \), \( -\infty < t < \infty \), and (ii) \( L(s)L(1-s) = M(s)M(1-s) \). Let there exist a function \( \varphi(x) \in L^2(0, \infty) \). Define functions \( f(x) \) and \( g(x) \) by the equations

(iii) \( \mathcal{G}(s) = L(s)\varphi(1-s), \) (iv) \( \mathcal{F}(s) = M(s), \phi(s) \), where \( \Phi(s), \mathcal{F}(s) \) and \( \mathcal{G}(s) \) are the Mellin transforms of \( \varphi(x) \), \( f(x) \) and \( g(x) \) respectively. Then \( f(x) \) and \( g(x) \in L^2(0, \infty) \) and

\[
\int_0^\infty g(t) \, dt = \int_0^\infty \frac{1}{t_1} l_1(xt)\phi(it) \, dt, \quad \int_0^\infty f(t) \, dt = \int_0^\infty \frac{1}{t_2} m_1(xt)\phi(t^{-1}) \, dt
\]

for all \( x > 0 \), where

\[
l_1(x) = \frac{1}{2\pi i} \int_{1/2}^{1} \frac{L(s)}{1-s} x^{1-s} \, ds, \quad m_1(x) = \frac{1}{2\pi i} \int_{1/2}^{1} \frac{M(s)}{1-s} x^{1-s} \, ds.
\]

Further if (v) \( K(s) = L(s)/M(1-s) \), then \( f(x) \) and \( g(x) \) are \( k_1 \)-transforms of each other as in the result (C).

**Proof.** Since \( \varphi(x) \in L^2(0, \infty) \), therefore its Mellin transform \( \Phi(s) \in L^2(1/2 - i\infty, 1/2 + i\infty) \), due to the result (A). Now from the conditions (i) and (iii), we deduce that \( G(s) \in L^2(1/2 - i\infty, 1/2 + i\infty) \), hence \( g(x) \), whose Mellin transform is \( G(s) \) must belong to \( L^2(0, \infty) \), as required. Note that from (i) and (ii), we conclude that \( M(s) \neq 0 \) and is bounded on the line \( s = 1/2 + it \), and therefore using (iv), as before, we can show that \( F(s) \in L^2(1/2 - i\infty, 1/2 + i\infty) \) and consequently \( f(x) \in L^2(0, \infty) \). The Mellin transform of \( \delta(t) = 1 \) \( (t < x) \) and \( \delta(t) = 0 \) \( (t > x) \) is \( H(s) = x^s/s \). On multiplying the equation in (iii) by \( H(1-s) \) and integrating we obtain
Now from (i), we obtain that \( \frac{L(s)}{1-s} = O(t^{-1}) \), therefore \( \frac{L(s)}{1-s} \in L^2(\frac{1}{2} - i\infty, \frac{1}{2} + i\infty) \) and so from (5), \( \ell_1(x)/x \), whose Mellin transform is \( L(s)/(1-s) \), also \( \in L^2(0, \infty) \). Thus using the result (B), we have from above, 
\[
\int_0^\infty g(t) \, dt = \int_0^\infty \frac{1}{t} \ell_1(x) \phi(t) \, dt,
\]
as required. Similarly starting from the equation in (iv) and multiplying it by \( h(1-s) \), and using the result (B), we obtain 
\[
\int_0^\infty f(t) \, dt = \int_0^\infty \frac{1}{t^2} \ell_1(x) \phi(t^{-1}) \, dt.
\]
Now replace \( s \) by \( 1-s \) in (iv) and divide into (iii) to eliminate \( \Phi(1-s) \), to get 
\[
G(s) = F(1-s)L(s)/M(1-s) = F(1-s)K(s),
\]
using (v). From (6), we obtain the following equation 
\[
\frac{1}{2\pi i} \int_{\gamma} G(s) \frac{1-s}{1-s} \, ds = \frac{1}{2\pi i} \int_{\gamma} F(1-s)K(s) \frac{1-s}{1-s} \, ds.
\]
By using (i) and (v), we have \( |K(s)/(1-s)| = O(t^{-1}) \), therefore \( K(s)/(1-s) \in L^2(\frac{1}{2} - i\infty, \frac{1}{2} + i\infty) \) and consequently \( \ell_1(x)/x \in L^2(0, \infty) \). And by the result (B), equation (7) yields 
\[
\int_0^\infty g(t) \, dt = \int_0^\infty \frac{1}{t} \ell_1(x) \phi(t^{-1}) \, dt.
\]
Next, replace \( s \) by \( 1-s \) in (iii) and divide into (iv) to obtain 
\[
F(s) = G(1-s)M(s)/L(1-s) = G(1-s)K(s),
\]
As before, this equation gives rise to the equation 
\[
\frac{1}{2\pi i} \int_{\gamma} F(s) \frac{1-s}{1-s} \, ds = \frac{1}{2\pi i} \int_{\gamma} G(1-s)K(s) \frac{1-s}{1-s} \, ds,
\]
which yields, using the result (B), the equation 
\[
\int_0^\infty f(t) \, dt = \int_0^\infty \frac{1}{t} \ell_1(x) \phi(t^{-1}) \, dt.
\]
Hence from (8) and (9) we conclude that \( f(x) \) and \( g(x) \) are \( k_1 \)-transforms of each other.

Next we shall consider some special cases of Theorem 1.

A most general solution of the equations \( L(s)L(1-s) = M(s)M(1-s) \) and 
\[
|L(\frac{1}{2} + it)| = |M(\frac{1}{2} - it)| \text{ is } M(s) = \alpha(s)b(s) \text{ and } L(s) = \alpha(s)b(1-s).
\]
The two extreme cases are when \( \alpha(s) = 1 \) and \( b(s) = 1 \).

Case 1. Let \( \alpha(s) = 1 \). Then \( L(s) = M(1-s) \) and \( K(s) = 1 \), whence 
\[
k_1(x) = (2\pi i)^{-1} \int_{\gamma} x^{1-s}/(1-s) \, ds.
\]
Now (9) gives...
by Parseval’s theorem for Mellin transforms. Hence \( f(x) = x^{-1}g(x^{-1}) \) a.e. Similarly (8) gives \( g(x) = x^{-1}/f(x^{-1}) \) a.e., which are clearly consequences of one another [8, p. 218].

**Case 2.** Let \( b(s) \equiv 1 \). Then \( L(s) = M(s) \) and \( K(s) = L(s)/L(1-s) \). Thus

\[
\text{Corollary 1. Let } f(x) \text{ and } g(x) \text{ satisfy the conditions of Theorem 1. Define } f(x) \text{ and } g(x) \text{ are a pair of } k_1 \text{-transforms, with}
\]

\[
k_1(x) = \frac{1}{2\pi i} \int_{\gamma} \frac{K(s)}{1-s} x^{1-s} \, ds \quad \text{and} \quad K(s) = \frac{L(s)}{L(1-s)}.
\]

If we choose \( \phi(x) \) to be such that \( \phi(x) = x^{-1}\phi(x^{-1}) \), the equations (4) give us a self-reciprocal function with respect to the kernel \( k_1(x) \) [8].

Next we shall prove a converse of Theorem 1.

**Theorem 2.** Let \( f(x) \) and \( g(x) \) be \( k_1 \)-transforms of each other according to the result (C). Let (i) \( K(s) = M(s)/L(1-s) \) where (ii) \( L(1-s) \) is bounded on the line \( s = \frac{1}{2} + it, -\infty < t < \infty \). If (iii) \( \Phi(s) = G(1-s)/L(1-s) \), then

\[
\int_0^\infty f(t) \, dt = \int_0^\infty \frac{1}{t^2} \phi_1(\eta)\phi(t^{-1}) \, dt, \quad \int_0^\infty g(t) \, dt = \int_0^\infty \frac{1}{t} \phi_1(\eta)\phi(t) \, dt,
\]

where \( \phi(x) \) and \( g(x) \) are the functions whose Mellin transforms are \( \Phi(s) \) and \( G(s) \), and \( \phi_1(x) \), \( m_1(x) \) are defined by (5) above.

**Proof.** Since \( f(x) \) and \( g(x) \) are \( k_1 \)-transforms of each other therefore,

\[
\int_0^\infty f(t) \, dt = \int_0^\infty t^{-1}\phi_1(\eta)g(t) \, dt.
\]

Define a function \( h(t) = 1 (t < x) \) and \( h(t) = 0 (t > x) \); its Mellin transform \( H(s) = x^s/x \). Now from above \( \int_0^\infty f(t) \phi(t) \, dt = \int_0^\infty t^{-1}\phi_1(\eta)g(t) \, dt \). We have seen earlier that \( k_1(x)/x \in L^2(0, \infty) \). Also \( h(t) \in L^2(0, \infty) \). Therefore by the result (B), the last equation yields,

\[
\frac{1}{2\pi i} \int_{\gamma} F(s) \frac{x^{1-s}}{1-s} \, ds = \frac{1}{2\pi i} \int_{\gamma} K(s)G(1-s) \frac{x^{1-s}}{1-s} \, ds,
\]

where, from the result (C), \( K(s)/(1-s) \) is the Mellin transform of \( k_1(1)/t \) and \( F(s) \) denotes the Mellin transform of \( f(x) \). Thus

\[
F(s) = \frac{M(s)G(1-s)}{L(1-s)} = \Phi(s)M(s), \quad \text{a.e.}
\]

and therefore \( F(s)H(1-s) = \Phi(s)M(s)H(1-s) \) which yields

\[
\frac{1}{2\pi i} \int_{\gamma} F(s) \frac{x^{1-s}}{1-s} \, ds = \frac{1}{2\pi i} \int_{\gamma} \Phi(s)M(s) \frac{x^{1-s}}{1-s} \, ds.
\]
Now \( K(s) = M(s)/L(1-s) \) and \( K(s)K(1-s) = 1 \), therefore \( L(s)L(1-s) = M(s)M(1-s) \).

From (ii) we conclude that \( M(s) \) is bounded on \( s = 1/2 + it, -\infty < t < \infty \) and so \( |M(s)/(1-s)| = O(t^{-1}) \). Thus \( M(s)/(1-s) \in L^2(1/2 - i\infty, 1/2 + i\infty) \) which implies that \( m_1(x)/x \) whose Mellin transform is \( M(s)/(1-s) \) by (5), \( \in L^2(0, \infty) \). Also from (iii) we conclude that \( \Phi(s) \in L^2(1/2 - i\infty, 1/2 + i\infty) \), therefore \( \phi(x) \), whose Mellin transform is \( \Phi(s), \in L^2(0, \infty) \). It is an easy matter to deduce that \( \Phi(1-s) \) is the Mellin transform of \( t^{-1}\phi(t^{-1}) \). By the result (B), equation (10) gives

\[
\int_0^{\infty} f(t) b(t) \, dt = \int_0^{\infty} t^{-1}\phi(t^{-1}) t^{-1} m_1(x) \, dt, 
\]

or

\[
\int_0^{x} f(t) \, dt = \int_0^{\infty} t^{-2}\phi(t^{-1}) m_1(x) \, dt, 
\]

as required.

Next from (iii) we deduce that \( G(s) = \Phi(1-s)L(s) \). By multiplying the above equation by \( H(1-s) \), integrating along the line \( 1/2 + it, -\infty < t < \infty \), and applying the result (B), we conclude, as before, that \( \int_0^{x} g(t) \, dt = \int_0^{\infty} t^{-1}\phi(t^{-1}) l_1(x) \, dt, \) and hence the theorem.

One can obtain results analogous to those proved in Theorems 1 and 2, but in the nonintegrated form, under suitable conditions. We shall see below a formal derivation of one such result, from Theorem 1.

Suppose we let \( l_1(x) = \int_0^{x} l(t) \, dt \) and \( m_1(x) = \int_0^{x} m(i) \, dt \). By differentiating the equations (4) and (5), of Theorem 1, we obtain formally that

\[
g(x) = \int_0^{\infty} \phi(t) l(x) \, dt, \quad f(x) = \int_0^{\infty} t^{-1}\phi(t^{-1}) m(x) \, dt, 
\]

where \( l(x) \) and \( m(x) \) would be in some sense of the form

\[
l(x) = \frac{1}{2\pi i} \int_{1/2} L(s)x^{-s} \, ds \quad \text{and} \quad m(x) = \frac{1}{2\pi i} \int_{1/2} M(s)x^{-s} \, ds. 
\]

Further if \( K(s) = L(s)/M(1-s) \), then by differentiating equations (8) and (9), we obtain formally, that

\[
g(x) = \int_0^{\infty} f(t) k(x) \, dt \quad \text{and} \quad f(x) = \int_0^{\infty} g(t) k(x) \, dt, 
\]

where the kernel \( k(x) \) is given by \( k(x) = (2\pi i)^{-1} \int_{1/2} K(s)x^{-s} \, ds. \) That is, \( f(x) \) and \( g(x) \) are \( k \)-transforms of each other.

5. Examples. (i) If \( k(x) = \pi f_0(2\pi x^{2/3}) \), then \( l(x) = 2 \cos 2\pi x, m(x) = \sin \pi x \).

(ii) If \( k(x) = x^{1/2} f(x), \nu \geq -1/2, \) then \( l(x) = x^\nu + \nu x^{1/2} e^{1/2x^2} = m(x) \).

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