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Generalized Functions in Mathematical Physics

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Translated from the Russian
by George Yankovsky

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Preface

As physics advances, its theoretical statements require ever "higher" mathematics. In this connection it is well worth quoting what the eminent English theoretical physicist Paul Dirac said in 1930 (Dirac [1]) when he gave a theoretical prediction of the existence of antiparticles:

It seems likely that this process of increasing abstraction will continue in the future and that advance in physics is to be associated with a continual modification and generalisation of the axioms at the base of the mathematics rather than with a logical development of any one mathematical scheme on a fixed foundation.

Subsequent development of theoretical physics, particularly of quantum field theory, fully corroborated this view. Again in this connection we quote the apt words of N.N. Bogoliubov. In 1963 he said: "The basic concepts and methods of quantum field theory are becoming more and more mathematical."

The construction and investigation of mathematical models of physical phenomena constitute the subject of mathematical physics.

Since the time of Newton the search for and study of mathematical models of physical phenomena—the problems of mathematical physics—have made it necessary to resort to a wide range of mathematical tools and have thus stimulated the development of various areas of mathematics. Traditional (classical) mathematical physics had to do with the problems of classical physics: mechanics, hydrodynamics, acoustics, diffusion, heat conduction, potential theory, electrodynamics, optics and so forth. These problems all reduced to boundary-value problems for differential equations (the equations of mathematical physics). The basic mathematical tool for investigating such problems is the theory of differential equations and allied fields of mathematics: integral equations, the calculus of variations, approximate and numerical methods. With the advent of quantum physics, the range of mathematical tools expanded considerably through the use of the theory of operators, the theory of generalized functions, the theory of functions of complex variables, topological and algebraic methods, computational mathematics and computers. All these theories were pressed into service in addition to the traditional tools of mathematics. This intensive interaction of

theoretical physics and mathematics gradually brought to the fore a new domain, that of modern mathematical physics.

To summarize, then: modern mathematical physics makes extensive use of the latest attainments of mathematics, one of which is the theory of generalized functions. The present monograph is devoted to a brief exposition of the fundamentals of that theory and of certain of its applications to mathematical physics.

At the end of the 1920's Paul Dirac (see Dirac [3]) introduced for the first time in his quantum mechanical studies the so-called delta function (δ function), which has the following properties:

$$\delta(x) = 0, \quad x \neq 0; \quad \int \delta(x) \varphi(x) dx = \varphi(0), \quad \varphi \in C. \quad (*)$$

It was soon pointed out by mathematicians that from the purely mathematical point of view the definition is meaningless. It was of course clear to Dirac himself that the δ function is not a function in the classical meaning and, what is important, it operates as an operator (more precisely, as a functional) that relates, via formula (*), to each continuous function φ a number $\varphi(0)$, which is its value at the point 0. It required quite a few years and the efforts of many mathematicians[§] in order to find a mathematically proper definition of the delta function, of its derivatives and, generally, of a generalized function.

The foundations of the mathematical theory of generalized functions were laid by the Soviet mathematician S.L. Sobolev in 1936 (see Sobolev [1]) when he successfully applied generalized functions to a study of the Cauchy problem for hyperbolic equations. After World War II, the French mathematician L. Schwartz attempted, on the basis of an earlier created theory of linear locally convex topological spaces^{§§}, a systematic construction of a theory of generalized functions and explained it in his well-known monograph entitled *Théorie des distributions* [1] (1950-51). From then on the theory of generalized functions was developed intensively by many mathematicians. This precipitate development of the theory of generalized functions received its main stimulus from the requirements of mathematical and theoretical physics, in particular, the theory of differential equations and quantum physics. At the present time, the theory of generalized functions has advanced substantially and has found numerous applications in physics and mathematics, and more and more is becoming a workaday tool of the physicist, mathematician and engineer^{§§§}. Generalized functions possess a number of remark-

[§] See the pioneering works of Bochner [1] and Hadamard [1].

^{§§} See Dieudonné and Schwartz [1].

^{§§§} See [Arsac [1], Bogoliubov, Logunov and Todorov [1], Bogoliubov, Medvedev and Polivanov [1], Bogoliubov and Shirkov [1], Bremermann [1], Ehrenpreis [1], Garding [1], Garsoux [1], Gelfand and Shilov [1], Gelfand

able properties that extend the capabilities of classical mathematical analysis; for example, any generalized function turns out to be infinitely differentiable (in the generalized meaning), convergent series of generalized functions may be differentiated termwise an infinite number of times, there always exists the Fourier transform of a generalized function, and so on. For this reason, the use of generalized function techniques substantially expands the range of problems that can be tackled and leads to appreciable simplifications that make elementary operations automatic.

The present monograph is an expanded version of a course of lectures that the author has been delivering to students, post-graduates, and associates of the Moscow Physics and Technology Institute and the Steklov Mathematical Institute.

I take this opportunity to thank all my associates for their constructive criticism that has helped to improve the presentation. In particular I wish to thank my pupils Yu. N. Drozhzhinov, V.V. Zharinov and R. Kh. Galeev.

The first Russian edition of this book was sold out in a short time. In preparing the second edition, I have taken into account a number of remarks, and part of the material has been reworked and supplemented. Inaccuracies and misprints have been corrected. Significant changes have been introduced into the portion devoted to the theory of holomorphic functions with nonnegative imaginary part in tubular regions over acute cones (Secs. 16-18). This part embodies new results.

V. S. Vladimirov

and Vilenkin [1], Hörmander [1], Jost [1], Malgrange [1], Palamodov [1], Reed and Simon [1], Schwartz [1, 2], Sobolev [1, 2], Streater and Wightman [1], Treves [1], Vladimirov [1, 2], Zemanian [1], and others.

Contents

<i>Preface</i>	V
<i>Symbols and Definitions</i>	I

Chapter I Generalized Functions and Their Properties

1 Basic and Generalized Functions	5
1.1 Introduction	5
1.2 The space of basic functions $\mathcal{L}(\Theta)$	7
1.3 The space of generalized functions $\mathcal{L}'(\Theta)$	11
1.4 The completeness of the space of generalized functions $\mathcal{L}'(\Theta)$	14
1.5 The support of a generalized function	16
1.6 Regular generalized functions	18
1.7 Measures	20
1.8 Sochozki formulas	24
1.9 Change of variables in generalized functions	26
1.10 Multiplication of generalized functions	28
2 Differentiation of Generalized Functions	29
2.1 Derivatives of generalized functions	29
2.2 The antiderivative of a generalized function	32
2.3 Examples	34
2.4 The local structure of generalized functions	41
2.5 Generalized functions with compact support	43
2.6 Generalized functions with point support	44
3 Direct Product of Generalized Functions	46
3.1 The definition of a direct product	46
3.2 The properties of a direct product	50
3.3 Some applications	54
3.4 Generalized functions that are smooth with respect to some of the variables	56
4 The Convolution of Generalized Functions	59
4.1 The definition of a convolution	59
4.2 The properties of a convolution	63
4.3 The existence of a convolution	68
4.4 Cones in \mathbb{R}^n	71
4.5 Convolution algebras $\mathcal{L}'(\Gamma +)$ and $\mathcal{L}'(\Gamma)$	77
4.6 Regularization of generalized functions	79
4.7 Convolution as a continuous linear translation-invariant operator	81
4.8 Some applications	83

5	Generalized Functions of Slow Growth	91
5.1	The space \mathcal{S} of basic (rapidly diminishing) functions	91
5.2	The space \mathcal{S}' of generalized functions of slow growth	94
5.3	Examples of generalized functions of slow growth and elementary operations in \mathcal{S}'	96
5.4	The structure of generalized functions of slow growth	98
5.5	The direct product of generalized functions of slow growth	100
5.6	The convolution of generalized functions of slow growth	102
Chapter II	Integral Transformations of Generalized Functions	
6	The Fourier Transform of Generalized Functions of Slow Growth	106
6.1	The Fourier transform of basic functions in \mathcal{S}	106
6.2	The Fourier transform of generalized functions in \mathcal{S}'	108
6.3	Properties of the Fourier transform	110
6.4	The Fourier transform of generalized functions with compact support	111
6.5	The Fourier transform of a convolution	112
6.6	Examples	114
7	Fourier Series of Periodic Generalized Functions	127
7.1	The definition and elementary properties of periodic generalized functions	127
7.2	Fourier series of periodic generalized functions	130
7.3	The convolution algebra \mathcal{Z}_T	132
7.4	Examples	135
8	Positive Definite Generalized Functions	136
8.1	The definition and elementary properties of positive definite generalized functions	136
8.2	The Bochner-Schwartz theorem	139
8.3	Examples	142
9	The Laplace Transform of Generalized Functions of Slow Growth	143
9.1	The Laplace transform defined	143
9.2	Properties of the Laplace transform	146
9.3	Examples	148
10	The Cauchy Kernel and the Transforms of Cauchy-Bochner and Hilbert	151
10.1	The space \mathcal{H}_s	151
10.2	The Cauchy kernel $\mathcal{K}_C(z)$	158
10.3	The Cauchy-Bochner transform	166
10.4	The Hilbert transform	168
10.5	Holomorphic functions of the class $H^{(s)}_s(C)$	169
10.6	The generalized Cauchy-Bochner representation	174

11	Poisson Kernel and Poisson Transform	176
11.1	The definition and properties of the Poisson kernel	176
11.2	The Poisson transform and Poisson representation	179
11.3	Boundary values of the Poisson integral	181
12	Algebras of Holomorphic Functions	185
12.1	The definition of the $H_+(C)$ and $H(C)$ algebras	185
12.2	Isomorphism of the algebras $\mathcal{H}'(C^*+) \sim H_+(C)$ and $\mathcal{H}'(C^*) \sim H(C)$	186
12.3	The Paley-Wiener-Schwartz theorem and its generalizations	192
12.4	The space $H_\alpha(C)$ is the projective limit of the spaces $H_{\alpha'}(C')$	193
12.5	The Schwartz representation	196
12.6	A generalization of the Phragmén-Lindelöf theorem	199
13	Equations in Convolution Algebras	199
13.1	Divisors of unity in the $H_+(C)$ and $H(C)$ algebras	199
13.2	On division by a polynomial in the $H(C)$ algebra	201
13.3	Estimates for holomorphic functions with nonnegative imaginary part in T^C	203
13.4	Divisors of unity in the algebra $W(C)$	207
13.5	Example	208
 Chapter III Some Applications in Mathematical Physics		
14	Differential Operators With Constant Coefficients	210
14.1	Fundamental solutions in \mathcal{D}'	210
14.2	Fundamental solutions of slow growth	214
14.3	A descent method	216
14.4	Examples	220
14.5	A comparison of differential operators	230
14.6	Elliptic and hypoelliptic operators	234
14.7	Hyperbolic operators	236
15	Cauchy Problem	237
15.1	The generalized Cauchy problem for a hyperbolic equation	237
15.2	Retarded potential	241
15.3	Surface retarded potentials	247
15.4	The Cauchy problem for the wave equation	249
15.5	A statement of the generalized Cauchy problem for the heat equation	251
15.6	Thermal potential	252
15.7	Solution of the Cauchy problem for the heat equation	256

XII Contents

16	Holomorphic Functions With Nonnegative Imaginary Part in T^C	258
16.1	Preliminary remarks	258
16.2	Estimates of the growth of functions of the class $\mathcal{P}_+(T^C)$	261
16.3	Estimates of the growth of functions of the class $H_+(T^C)$	270
16.4	Smoothness of the spectral function	272
16.5	Indicator of growth of functions of the class $\mathcal{P}_+(T^C)$	274
16.6	An integral representation of functions of the class $H_+(T^C)$	278
17	Holomorphic Functions With Nonnegative Imaginary Part in T^n	284
17.1	Lemmas	284
17.2	Functions of the classes $H_+(T^1)$ and $\mathcal{P}_+(T^1)$	290
17.3	Functions of the class $\mathcal{P}_+(T^n)$	296
17.4	Functions of the class $H_+(T^n)$	302
18	Positive Real Matrix Functions in T^C	306
18.1	Positive real functions in T^C	307
18.2	Positive real matrix functions in T^C	310
19	Linear Passive Systems	314
19.1	Introduction	314
19.2	Corollaries to the condition of passivity	316
19.3	The necessary and sufficient conditions for passivity	321
19.4	Multidimensional dispersion relations	327
19.5	The fundamental solution and the Cauchy problem	331
19.6	What differential and difference operators are passive operators?	334
19.7	Examples	338
20	Abstract Scattering Operator	342
20.1	The definition and properties of an abstract scattering matrix	342
20.2	A description of abstract scattering matrices	345
20.3	The relationship between passive operators and scattering operators	347
	<i>References</i>	351
	<i>Index</i>	357

Symbols and Definitions

0.1 We denote the *points* of an n -dimensional real space \mathbb{R}^n by x, y, ξ, \dots ; $x = (x_1, x_2, \dots, x_n)$. The points of an n -dimensional complex space \mathbb{C}^n are given as z, ζ, \dots ; $z = (z_1, z_2, \dots, z_n) = x + iy$; $x = \operatorname{Re} z$ is the real part of z and $y = \operatorname{Im} z$ is the imaginary part of z , $\bar{z} = x - iy$ is the complex conjugate of z . In the usual manner we introduce in \mathbb{R}^n and \mathbb{C}^n the *scalar products*

$$(x, \xi) = x_1 \xi_1 + \dots + x_n \xi_n, \quad \langle z, \zeta \rangle = z_1 \bar{\zeta}_1 + \dots + z_n \bar{\zeta}_n$$

and the *norms (lengths)*

$$|x| = \sqrt{(x, x)} = (x_1^2 + \dots + x_n^2)^{1/2},$$

$$|z| = \sqrt{\langle z, z \rangle} = (|z_1|^2 + \dots + |z_n|^2)^{1/2}.$$

0.2 *Open sets* in \mathbb{R}^n are denoted by $\mathcal{O}, \mathcal{O}', \dots$; $\partial\mathcal{O}$ is the boundary of \mathcal{O} , or $\partial\mathcal{O} = \bar{\mathcal{O}} \setminus \mathcal{O}$. We will say that the set A is *compact in the open set* \mathcal{O} (or *is strictly contained in* \mathcal{O}) if A is bounded and its closure \bar{A} lies in \mathcal{O} ; we then write $A \subseteq \mathcal{O}$.

The following designations are used: $U(x_0; R)$ is an *open ball* of radius R with centre at the point x_0 ; $S(x_0; R) = \partial U(x_0; R)$ is a *sphere* of radius R with centre at the point x_0 ; $U_R = U(0; R)$, $S_R = S(0; R)$.

We use $\Delta(A, B)$ to denote the *distance* between the sets A and B in \mathbb{R}^n , that is,

$$\Delta(A, B) = \inf_{x \in A, y \in B} |x - y|.$$

We use A^ε to denote the ε -*neighbourhood* of a set A , $A^\varepsilon = A + U_\varepsilon$ (Fig. 1a). If \mathcal{O} is an open set, then \mathcal{O}_ε designates the set of those points of \mathcal{O} which are separated from $\partial\mathcal{O}$ by a distance greater than ε (Fig. 1b):

$$\mathcal{O}_\varepsilon = \{x : x \in \mathcal{O}, \Delta(x, \partial\mathcal{O}) > \varepsilon\}.$$

We use $\operatorname{int} A$ to denote the set of interior points of the set A .

The *characteristic function* of a set A is the function $\theta_A(x)$ which is equal to 1 when $x \in A$ and is equal to 0 when $x \notin A$. The characteristic function $\theta_{[0, \infty)}(x)$ of the semiaxis $x \geq 0$ is called the *Heaviside unit function* and is denoted $\theta(x)$ (Fig. 2):

$$\theta(x) = 0, \quad x < 0, \quad \theta(x) = 1, \quad x \geq 0.$$

We write $\theta_n(x) = \theta(x_1) \dots \theta(x_n)$.

The set A is said to be *convex* if for any points x' and x'' in A the line segment joining them, $tx' + (1-t)x''$, $0 \leq t \leq 1$, lies entirely in A .

We will use $\text{ch } A$ to denote the *convex hull* of a set A .

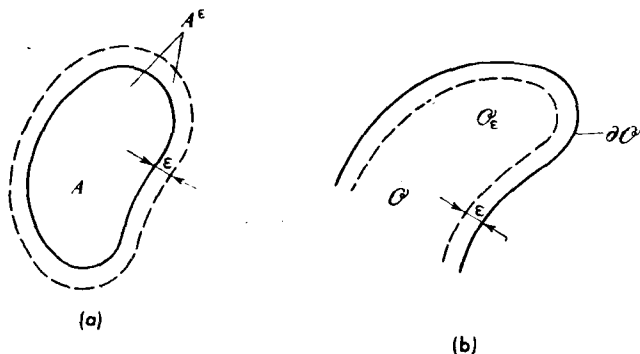


Figure 1

A real function $f(x) < +\infty$ is said to be *convex* on the set A if for any points x' and x'' in A such that the line segment $tx' + (1-t)x''$ joining them lies entirely in A the following inequality holds (Fig. 2b):

$$f(tx' + (1-t)x'') \leq tf(x') + (1-t)f(x'')$$

The function $f(x)$ is said to be *concave* if the function $-f(x)$ is convex.

0.3 The Lebesgue integral of a function f over an open set \mathcal{O} is given as

$$\int_{\mathcal{O}} f(x) dx, \quad \int_{\mathbb{R}^n} f(x) dx = \int f(x) dx.$$

The collection of all (complex-valued, measurable) functions f specified on \mathcal{O} for which the norm

$$\|f\|_{\mathcal{L}^p(\mathcal{O})} = \begin{cases} \left[\int_{\mathcal{O}} |f(x)|^p dx \right]^{1/p}, & 1 \leq p < \infty, \\ \text{vrai sup}_{x \in \mathcal{O}} |f(x)|, & p = \infty, \end{cases}$$

is finite will be denoted as $\mathcal{L}^p(\mathcal{O})$, $1 \leq p \leq \infty$; we write $\|\cdot\| = \|\cdot\|_{\mathcal{L}^p(\mathbb{R}^n)}$, $\mathcal{L}^p(\mathbb{R}^n) = \mathcal{L}^p$.

If $f \in \mathcal{L}^p(\mathcal{O}')$ for any $\mathcal{O}' \subseteq \mathcal{O}$, then f is said to be *p*-locally summable in \mathcal{O} (for $p = 1$, we say it is *locally summable* in \mathcal{O}).

The collection of p -locally summable functions in \mathcal{O} is denoted $\mathcal{L}_{\text{loc}}^p(\mathbb{C})$, $\mathcal{L}_{\text{loc}}^p(\mathbb{R}^n) = \mathcal{L}_{\text{loc}}^p$.

A measurable function is said to be *finite* in \mathcal{O} if it vanishes almost everywhere outside a certain $\mathbb{C}' \in \mathcal{O}$. The set of all functions in $\mathcal{L}^p(\mathbb{C})$ that are finite in \mathcal{O} is denoted $\mathcal{L}_0^p(\mathbb{C})$.

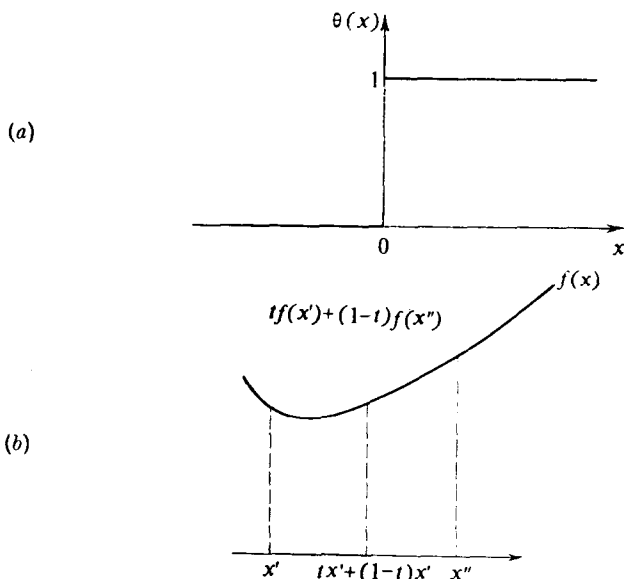


Figure 2

0.4 Let $\alpha = (\alpha_1, \alpha_2, \dots, \alpha_n)$ be a multi-index, that is to say its components α_j are nonnegative integers. We have the following symbolism:

$$\alpha! = \alpha_1! \alpha_2! \dots \alpha_n!, \quad x^\alpha = x_1^{\alpha_1} x_2^{\alpha_2} \dots x_n^{\alpha_n},$$

$$\binom{\beta}{\alpha} = \binom{\beta_1}{\alpha_1} \binom{\beta_2}{\alpha_2} \dots \binom{\beta_n}{\alpha_n} = \frac{\alpha!}{\beta! (\alpha - \beta)!},$$

$$|\alpha| = \alpha_1 + \alpha_2 + \dots + \alpha_n.$$

Let $D = (D_1, D_2, \dots, D_n)$, $D_j = \frac{\partial}{\partial x_j}$, $j = 1, 2, \dots, n$. Then

$$D^\alpha f(x) = \frac{\partial^{|\alpha|} f(x)}{\partial x_1^{\alpha_1} \partial x_2^{\alpha_2} \dots \partial x_n^{\alpha_n}}.$$

It may sometimes happen that $\alpha = (\alpha_1, \alpha_2, \dots, \alpha_n)$ will be used to denote a multi-index with components of any sign: $\alpha_j \gtrless 0$.

0.5 We use $C^h(\mathcal{C})$ to denote the set of all functions $f(x)$ that are continuous in \mathcal{C} together with all derivatives $D^\alpha f(x)$, $|\alpha| \leq k$; $C^\infty(\mathcal{C})$ is the collection of all functions infinitely differentiable in \mathcal{C} . The set of all functions $f(x)$ in $C^h(\mathcal{C})$ for which all derivatives $D^\alpha f(x)$, $|\alpha| \leq k$, admit continuous extension onto $\bar{\mathcal{C}}$ will be denoted by $C^h(\bar{\mathcal{C}})$. We introduce the norm in $C^h(\bar{\mathcal{C}})$ for $k < \infty$ via the formula

$$\|f\|_{C^h(\bar{\mathcal{C}})} = \sup_{\substack{x \in \bar{\mathcal{C}} \\ |\alpha| \leq h}} |D^\alpha f(x)|.$$

We also write $C(\mathcal{C}) = C^0(\mathcal{C})$, $C(\bar{\mathcal{C}}) = C^0(\bar{\mathcal{C}})$.

The *support* of a function $f(x)$ continuous in \mathcal{C} is the closure, in \mathcal{C} , of those points where $f(x) \neq 0$; the support of f is denoted by $\text{supp } f$. If $\text{supp } f \subseteq \mathcal{C}$, then f is finite in \mathcal{C} (compare with Sec. 0.3).

We denote the collection of functions, finite in \mathcal{C} , of the class $C^h(\mathcal{C})$ by $C_0^h(\mathcal{C})$; $C_0(\mathcal{C}) = C^0(\mathcal{C})$. Finally, the set of all functions of the class $C^h(\bar{\mathcal{C}})$ that vanish on $\partial\mathcal{C}$ together with all derivatives up to order k inclusive will be denoted by $C_0^h(\bar{\mathcal{C}})$; $C_0(\bar{\mathcal{C}}) = C^0(\bar{\mathcal{C}})$. We write $C^h(\mathbb{R}^n) = C^h$; $C_0^h(\mathbb{R}^n) = C_0^h$; $C_0^h(\bar{\mathbb{R}}^n) = \bar{C}_0^h$, $\bar{C}_0 = \bar{C}_0^0$ (\bar{C}_0^h is the set of functions in C^h that vanish at infinity together with all their derivatives up to order k inclusive).

0.6 Symbolism: (a, b) is a bilinear form (linear in a and b separately); $\langle a, b \rangle$ is a linear-antilinear form (linear in a and antilinear in b):

$$\langle \alpha a_1 + \beta a_2, \lambda b_1 + \mu b_2 \rangle = \alpha \bar{\lambda} \langle a_1, b_1 \rangle + \alpha \bar{\mu} \langle a_1, b_2 \rangle + \beta \bar{\lambda} \langle a_2, b_1 \rangle + \beta \bar{\mu} \langle a_2, b_2 \rangle;$$

$$\sigma_n = \int_{|x|=1} ds = \frac{2\pi^{n/2}}{\Gamma(n/2)} \text{ is the surface area of a unit sphere in } \mathbb{R}^n;$$

A^T is the transpose of the matrix A .

We denote the uniform convergence of a sequence of functions, $\{\varphi_n(x)\}$, to a function $\varphi(x)$ on a set A thus:

$$\varphi_n(x) \xrightarrow{x \in A} \varphi(x), \quad n \rightarrow \infty;$$

if $A = \mathbb{R}^n$, then instead of $\xrightarrow{x \in \mathbb{R}^n}$ we write \xrightarrow{x} .

The sections are numbered in a single sequence. Each section is made up of subsections, the numbers of which are included in any reference to a section. Formulas are numbered separately in each subsection; they contain the number of the formula and of the subsection. When reference is made to a formula in a different section, the number of that section is also given.

Generalized Functions and Their Properties

The exposition of the theory of generalized functions given in this chapter is tailored to the needs of theoretical and mathematical physics.

1 Basic and Generalized Functions

1.1 Introduction A generalized function is a generalization of the classical notion of a function. On the one hand, this generalization permits expressing in a mathematically proper form such idealized concepts as the density of a material point, the density of a point charge or dipole, the spatial density of a simple or double layer, the intensity of an instantaneous point source, the magnitude of an instantaneous force applied to a point, and so forth. On the other hand, the notion of a generalized function can reflect the fact that in reality one cannot measure the value of a physical quantity at a point but can only measure the mean values within sufficiently small neighbourhoods of the point and then proclaim the limit of the sequence of those mean values as the value of the physical quantity at the given point.

This can be explained by attempting to determine the density set up by a material point of mass 1. Assume that the point is the origin of coordinates. In order to determine the density, we distribute (or, as one often says, smear) the unit mass uniformly inside a sphere of radius ε centered at 0. We then obtain the mean density $f_\varepsilon(x)$ that is equal (see Fig. 3) to

$$f_\varepsilon(x) = \begin{cases} \frac{1}{\frac{4}{3}\pi\varepsilon^3} & \text{if } |x| < \varepsilon, \\ 0 & \text{if } |x| > \varepsilon. \end{cases}$$

We are interested in the density at $\varepsilon = +0$. To begin with, for the desired density (which we denote by $\delta(x)$) we take the point limit of the sequence of mean densities $f_\varepsilon(x)$ as $\varepsilon \rightarrow +0$, that is, the function

$$\delta(x) = \begin{cases} +\infty & \text{if } x = 0, \\ 0 & \text{if } x \neq 0. \end{cases} \quad (1.1)$$

Of the density it is natural to require that the integral of the density over the entire space yield the total mass of substance, or

$$\int \delta(x) dx = 1. \quad (1.2)$$

But for the function $\delta(x)$ defined by (1.1), $\int \delta(x) dx = 0$. This means that the function does not restore the mass (it does not satisfy the requirement (1.2)) and therefore cannot be taken as

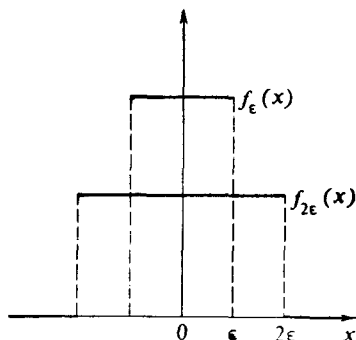


Figure 3

the desired mass. Thus the point limit of a sequence of mean densities $f_\epsilon(x)$ is unsuitable for our purposes. What is the way out?

Let us now find a somewhat different limit of the sequence of mean densities $f_\epsilon(x)$, the so-called *weak limit*. It will readily be seen that for any continuous function $\varphi(x)$

$$\lim_{\epsilon \rightarrow +0} \int f_\epsilon(x) \varphi(x) dx = \varphi(0). \quad (1.3)$$

Formula (1.3) states that the weak limit of a sequence of functions $f_\epsilon(x)$, $\epsilon \rightarrow +0$, is a functional $\varphi(0)$ (and not a function!) that relates to every continuous function $\varphi(x)$ a number $\varphi(0)$, which is its value at the point $x = 0$. It is this functional that we take for our sought-for density $\delta(x)$. And this is the famous *delta function* of Dirac. So now we can write

$$f_\epsilon(x) \xrightarrow{\text{weak}} \delta(x), \quad \epsilon \rightarrow +0,$$

and we understand by this the limiting relation (1.3). The value of the functional δ on the function φ (the number $\varphi(0)$) will be denoted thus:

$$(\delta, \varphi) = \varphi(0). \quad (1.4)$$

This equality yields the exact meaning of formula (*) (see Preface). The role of the "integral" $\int \delta(x) \varphi(x) dx$ is played here

by the quantity (δ, φ) , which is the value of the functional δ on the function φ .

Let us now check to see that the functional δ restores the total mass. Indeed, as we have just said, the role of the "integral" $\int \delta(x) dx$ is handled by the quantity $(\delta, 1)$, which, by virtue of (1.4), is equal to the value of the function identically equal to 1 at the point $x = 0$, that is, $(\delta, 1) = 1$.

Also, generally, if masses μ_k are concentrated at distinct points x_k , $k = 1, 2, \dots, N$, then the density that corresponds to such a mass distribution should be regarded as equal to

$$\sum_{1 \leq k \leq N} \mu_k \delta(x - x_k). \quad (1.5)$$

The expression (1.5) is a linear functional that associates with each continuous function $\varphi(x)$ a number

$$\sum_{1 \leq k \leq N} \mu_k \varphi(x_k).$$

Thus, the density corresponding to a point distribution of masses cannot be described within the framework of the classical concept of a function; to describe it requires resorting to entities of a more general mathematical nature, linear (continuous) functionals.

1.2 The space of basic functions $\mathcal{D}(\mathcal{C})$ In the case of the delta function we have already seen that it is determined by means of continuous functions as a linear (continuous) functional on those functions. Continuous functions are said to be *basic functions* for the delta function. It is this viewpoint that serves as the basis for defining an arbitrary generalized function as a continuous linear functional on a collection of sufficiently "good" so-called basic functions. Clearly, the smaller the set of basic functions, the more continuous linear functionals there are on it. On the other hand, the supply of basic functions should be sufficiently large. In this subsection we introduce the important space of basic functions $\mathcal{D}(\mathcal{C})$ for any open set $\mathcal{O} \subset \mathbb{R}^n$.

Included in the set of basic functions $\mathcal{D}(\mathcal{C})$ are all finite functions infinitely differentiable in \mathcal{C} ; $\mathcal{D}(\mathcal{C}) = \mathcal{C}_0^\infty(\mathcal{C})$ (see Sec. 0.5). We define *convergence* in $\mathcal{D}(\mathcal{C})$ as follows. A sequence of functions $\varphi_1, \varphi_2, \dots$ in $\mathcal{D}(\mathcal{C})$ converges to the function φ (in $\mathcal{D}(\mathcal{C})$) if there exists a set $\mathcal{O}' \subseteq \mathcal{O}$ such that $\text{supp } \varphi_k \subset \mathcal{O}'$ and for every α

$$D^\alpha \varphi_k(x) \Rightarrow \mathcal{I}^\alpha \varphi(x), \quad k \rightarrow \infty.$$

We then write: $\varphi_k \rightarrow \varphi$, $k \rightarrow \infty$ in $\mathcal{D}(\mathcal{C})$.

A linear set $\mathcal{D}(\mathcal{O})$ equipped with convergence is called the *space of basic functions* $\mathcal{D}(\mathcal{O})$, and we have the following symbolism: $\mathcal{D} = \mathcal{D}(\mathbb{R}^n)$, $\mathcal{D}(a, b) = \mathcal{D}((a, b))$.

Clearly, if $\mathcal{O}_1 \subset \mathcal{O}_2$, then also $\mathcal{D}(\mathcal{O}_1) \subset \mathcal{D}(\mathcal{O}_2)$, and from the convergence in $\mathcal{D}(\mathcal{O}_1)$ there follows convergence in $\mathcal{D}(\mathcal{O}_2)$.

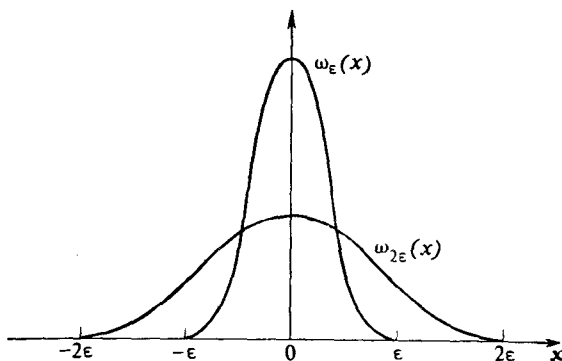


Figure 4

An instance of a nonzero basic function is the “cap” in Fig. 4:

$$\omega_\varepsilon(x) = \begin{cases} C_\varepsilon e^{-\frac{\varepsilon^2}{\varepsilon^2 - |x|^2}}, & |x| \leq \varepsilon, \\ 0, & |x| > \varepsilon. \end{cases}$$

In what follows, the function ω_ε will play the part of an averaging function; and so we shall regard the constant C_ε as such that

$$\int \omega_\varepsilon(x) dx = 1, \quad \text{that is,} \quad C_\varepsilon \varepsilon^n \int_{|x| \leq \varepsilon} e^{-\frac{1}{1-|\xi|^2}} d\xi = 1.$$

The following lemma yields other instances of basic functions.

Lemma For any set A and any number $\varepsilon > 0$ there is a function $\eta_\varepsilon \in C^\infty$ such that

$$\begin{aligned} \eta_\varepsilon(x) &= 1, & x \in A^\varepsilon; & & \eta_\varepsilon(x) &= 0, & x \notin A^{3\varepsilon}; \\ 0 &\leq \eta_\varepsilon(x) \leq 1, & |\mathcal{D}^\alpha \eta_\varepsilon(x)| &\leq K_\alpha \varepsilon^{-|\alpha|}. \end{aligned}$$

Proof. Let $\theta_{A^{2\varepsilon}}$ be a characteristic function of the set $A^{2\varepsilon}$ (see Sec. 0.2). Then the function

$$\eta_\varepsilon(x) = \int_{A^{2\varepsilon}} \theta_{A^{2\varepsilon}}(y) \omega_\varepsilon(x-y) dy = \int_{A^{2\varepsilon}} \omega_\varepsilon(x-y) dy,$$

where ω_ε is the “cap”, has the required properties. The proof is complete.