## EXAMINATION MATHEMATICAL TECHNIQUES FOR IMAGE ANALYSIS

Course code: 8D020. Date: Wednesday August 25, 2010. Time: 14h00-17h00. Place:

## Read this first!

- Use a separate sheet of paper for each problem. Write your name and student ID on each paper.
- The exam consists of 4 problems. The maximum credit for each item is indicated in the margin.
- Motivate your answers. The use of course notes and calculator is allowed. The use of the problem companion, "opgaven- en tentamenbundel", is not allowed.
- You may provide your answers in Dutch or English.


## GOOD LUCK!

(25) 1. Norms and Inner Products

The figure below shows a (real-valued) greyvalue image $f$ consisting of 9 pixels, of which the numerical values are indicated.

| 2 | 0 | 0 |
| :---: | :---: | :---: |
| 4 | -6 | 3 |
| 0 | 4 | 0 |

a. We define the $p$-norm of an $M \times N$ image $g$ as

$$
\|g\|_{p}=\left(\sum_{i=1}^{M} \sum_{j=1}^{N}|g[i, j]|^{p}\right)^{\frac{1}{p}}
$$

for $p \geq 1$. Compute the following norms for the above $3 \times 3$-image $f$ :
$\left(2 \frac{1}{2}\right)$
a1. $\|f\|_{1}$.
$\|f\|_{1}=2+0+0+4+6+3+0+4+0=19$.
$\left(2 \frac{1}{2}\right)$
a2. $\|f\|_{2}$.
$\|f\|_{2}=\left(2^{2}+0^{2}+0^{2}+4^{2}+6^{2}+3^{2}+0^{2}+4^{2}+0^{2}\right)^{\frac{1}{2}}=9$.
b. We define furthermore the " $\infty$-norm" of an $M \times N$ image $g$ as $\|g\|_{\infty}=\lim _{p \rightarrow \infty}\|g\|_{p}$.
$\left(2 \frac{1}{2}\right) \quad$ b1. Argue that $\|g\|_{\infty}=\max _{i=1, \ldots, M, j=1, \ldots, N} \mid g[i, j \|$.
(Hint: Consider the asymptotic behaviour of $\left(m^{p}+M^{p}\right)^{\frac{1}{p}}=M\left(\left(\frac{m}{M}\right)^{p}+1\right)^{\frac{1}{p}}$ for $0 \leq m \leq M$ as $p \rightarrow \infty$.)

Suppose $\left(i^{*}, j^{*}\right)$ is a grid point for which $g\left[i^{*}, j^{*}\right] \geq g[i, j]$ for all $i=1, \ldots, M, j=1, \ldots, N$. For ease of notation, let us write $S_{p}=\left|g\left[i^{*}, j^{*}\right]\right|^{p}$ and $s_{p}=\sum_{(i, j) \neq\left(i^{*}, j^{*}\right)}|g[i, j]|^{p}$, so

$$
\|g\|_{p}=\left(s_{p}+S_{p}\right)^{\frac{1}{p}}=S_{p}^{\frac{1}{p}}\left(\frac{s_{p}}{S_{p}}+1\right)^{\frac{1}{p}} .
$$

We now determine strict upper and lower bounds for this expression. From $S_{p}^{\frac{1}{p}}=\left|g\left[i^{*}, j^{*}\right]\right|$ and $0 \leq s_{p}=\sum_{(i, j) \neq\left(i^{*}, j^{*}\right)}|g[i, j]|^{p} \leq$ $\left.\sum_{\left.(i, j) \neq i^{*}, j^{*}\right)}| |\left[i^{*}, j^{*}\right]\right|^{p}=(M N-1) S_{p}$ it follows that $1 \leq \frac{s_{p}}{S_{p}}+1 \leq M N$, so that

$$
\left|g\left[i^{*}, j^{*}\right]\right| \leq\|g\|_{p} \leq\left|g\left[i^{*}, j^{*}\right]\right|(M N)^{\frac{1}{p}} .
$$

As $p \rightarrow \infty$ we have $(M N)^{\frac{1}{p}} \rightarrow 1$ and so $\|g\|_{p} \rightarrow\left|g\left[i^{*}, j^{*}\right]\right|=\max _{i=1, \ldots, M, j=1, \ldots, N} \mid g[i, j \|$.
b2. Compute $\|f\|_{\infty}$ for the given $3 \times 3$-image $f$.
$\|f\|_{\infty}=6$.
We define for an arbitrary $M \times N$ image $g$ the normalized image

$$
g_{p}=\frac{g}{\|g\|_{p}} .
$$

c. Determine for the given $3 \times 3$ image $f$ respectively (you may use the appendix)
( $2 \frac{1}{2}$ )
c1. $f_{1}$,
( $2 \frac{1}{2}$ )
c2. $f_{2}$,
c3. $f_{\infty}$.

| $\frac{2}{19}$ | 0 | 0 |
| :---: | :---: | :---: |
| $\frac{4}{19}$ | $-\frac{6}{19}$ | $\frac{3}{19}$ |
| 0 | $\frac{4}{19}$ | 0 |

(a) $f_{1}$

| $\frac{2}{9}$ | 0 | 0 |
| :---: | :---: | :---: |
| $\frac{4}{9}$ | $-\frac{2}{3}$ | $\frac{1}{3}$ |
| 0 | $\frac{4}{9}$ | 0 |

(b) $f_{2}$

| $\frac{1}{3}$ | 0 | 0 |
| :---: | :---: | :---: |
| $\frac{2}{3}$ | -1 | $\frac{1}{2}$ |
| 0 | $\frac{2}{3}$ | 0 |

(c) $f_{\infty}$

For arbitrary $M \times N$ images $g$ and $h$ we introduce the (real) standard inner product, as follows:

$$
\langle g \mid h\rangle=\sum_{i=1}^{M} \sum_{j=1}^{N} g[i, j] h[i, j] .
$$

$\left(2 \frac{1}{2}\right)$ d. Prove that $\left\langle g_{p} \mid h_{q}\right\rangle=\frac{\langle g \mid h\rangle}{\|g\|_{p}\|h\|_{q}}$.

Due to bilinearity we may extract scalar factors:

$$
\left\langle g_{p} \mid h_{q}\right\rangle=\left\langle\left.\frac{g}{\|g\|_{p}} \right\rvert\, \frac{h}{\|h\|_{q}}\right\rangle=\frac{\langle g \mid h\rangle}{\|g\|_{p}\|h\|_{q}}
$$

In the case of discrete $M \times N$ images $g$ en $h$ Hölder's inequality reads as follows:

$$
\|g h\|_{1} \leq\|g\|_{p}\|h\|_{q},
$$

for each parameter pair $(p, q)$ for which $1 \leq p, q \leq \infty$ and $\frac{1}{p}+\frac{1}{q}=1$.
(5) e. Prove that for arbitrary $M \times N$ images $g$ and $h$ we have $\left\langle g_{p} \mid h_{q}\right\rangle \leq 1$. In this inequality the pair $(p, q)$ satisfies the conditions of Hölder's inequality.

Using the previous part and (in the final step below) Hölder's inequality we can make the following estimation:

$$
\left\langle g_{p} \mid h_{q}\right\rangle \stackrel{\mathrm{d}}{=} \frac{\langle g \mid h\rangle}{\|g\|_{p}\|h\|_{q}} \leq \frac{|\langle g \mid h\rangle|}{\|g\|_{p}\|h\|_{q}} \leq \frac{\|g h\|_{1}}{\|g\|_{p}\|h\|_{q}} \leq 1
$$

P.S. The last step uses Hölder's inequality. The second last step follows from the fact that the absolute value of a sum of terms is always smaller than or equal to the sum of absolute values of those terms:

$$
|\langle g \mid h\rangle|=\left|\sum_{i=1}^{M} \sum_{j=1}^{N} g[i, j] h[i, j]\right| \leq \sum_{i=1}^{M} \sum_{j=1}^{N}|g[i, j] h[i, j]|=\|g h\|_{1} .
$$

## 2. Linear Spaces and Projections

$C_{0}^{2}([0,1])$ is the class of twice continuously differentiable, real functions of the type $f:[0,1] \rightarrow \mathbb{R}$, for which $f(0)=f(1)=f^{\prime}(0)=f^{\prime}(1)=0$. (P.S. With $f^{\prime}(0)$ en $f^{\prime}(1)$ we mean right, respectively left derivative at the corresponding point.) Without proof we conjecture that $C^{\infty}([0,1])$, the class of real-valued functions on the closed interval $[0,1]$ that are infinitely differentiable, constitutes a linear space. (P.S. Again the boundary derivatives $f^{(n)}(0)$ and $f^{(n)}(1)$ are defined in terms of single-sided limits.)
( $7 \frac{1}{2}$ ) a. Prove that $C_{0}^{2}([0,1])$ is a linear space.
(Hint: $C_{0}^{2}([0,1]) \subset C^{\infty}([0,1])$.)
Since $C_{0}^{2}([0,1]) \subset C^{\infty}([0,1])$, in which $C^{\infty}([0,1])$ is a linear space, it suffices to prove that $C_{0}^{2}([0,1])$ is closed w.r.t. vector addition and scalar multiplication. Suppose $f, g \in C_{0}^{2}([0,1])$ and $\lambda, \mu \in \mathbb{R}$ are arbitrary, then $\lambda f+\mu g$ is again twice continuously differentiable (since, by definition, $(\lambda f+\mu g)^{\prime}=\lambda f^{\prime}+\mu g^{\prime}$, etc.). In particular we have $(\lambda f+\mu g)(r)=$ $\lambda f(r)+\mu g(r)=0$ and $(\lambda f+\mu g)^{\prime}(r)=\lambda f^{\prime}(r)+\mu g^{\prime}(r)=0$ for boundary points $r \in\{0,1\}$, so $\lambda f+\mu g$ also satisfies the boundary conditions, therefore $\lambda f+\mu g \in C_{0}^{2}([0,1])$.

We endow the linear space $C_{0}^{2}([0,1])$ with a real inner product according to one of the definitions below. The subscript identifies the definition, therefore do not omit it in your notation.

Definition 1: For $f, g \in C_{0}^{2}([0,1])$,

$$
\langle f \mid g\rangle_{1}=\int_{0}^{1} f(x) g(x) d x+\int_{0}^{1} f^{\prime}(x) g^{\prime}(x) d x
$$

Definition 2: For $f, g \in C_{0}^{2}([0,1])$,

$$
\langle f \mid g\rangle_{2}=\int_{0}^{1} f(x) g(x) d x-\frac{1}{2} \int_{0}^{1} f^{\prime \prime}(x) g(x) d x-\frac{1}{2} \int_{0}^{1} f(x) g^{\prime \prime}(x) d x
$$

b. Show that Definition 1 is a good definition, i.e. that it indeed defines an inner product.

Suppose $f, g, h \in C_{0}^{2}([0,1])$ and $\lambda, \mu \in \mathbb{R}$. Then both $\int_{0}^{1} f(x) g(x) d x$ and $\int_{0}^{1} f^{\prime}(x) g^{\prime}(x) d x$ are well defined, so $\langle f \mid g\rangle_{1} \in \mathbb{R}$. Moreover:

$$
\begin{aligned}
\langle\lambda f+\mu g \mid h\rangle_{1} & =\int_{0}^{1}(\lambda f+\mu g)(x) h(x) d x+\int_{0}^{1}(\lambda f+\mu g)^{\prime}(x) h^{\prime}(x) d x \\
& =\int_{0}^{1}(\lambda f(x)+\mu g(x)) h(x) d x+\int_{0}^{1}\left(\lambda f^{\prime}(x)+\mu g^{\prime}(x)\right) h^{\prime}(x) d x \\
& =\lambda\left(\int_{0}^{1} f(x) h(x) d x+\int_{0}^{1} f^{\prime}(x) h^{\prime}(x) d x\right)+\mu\left(\int_{0}^{1} g(x) h(x) d x+\int_{0}^{1} g^{\prime}(x) h^{\prime}(x) d x\right) \\
& =\lambda\langle f \mid h\rangle_{1}+\mu\langle g \mid h\rangle_{1}, \\
\langle f \mid \lambda g+\mu h\rangle_{1} & =\int_{0}^{1} f(x)(\lambda g+\mu h)(x) d x+\int_{0}^{1} f^{\prime}(x)(\lambda g+\mu h)^{\prime}(x) d x \\
& =\int_{0}^{1} f(x)(\lambda g(x)+\mu h(x)) d x+\int_{0}^{1} f^{\prime}(x)\left(\lambda g^{\prime}(x)+\mu h^{\prime}(x)\right) d x \\
& =\lambda\left(\int_{0}^{1} f(x) g(x) d x+\int_{0}^{1} f^{\prime}(x) g^{\prime}(x) d x\right)+\mu\left(\int_{0}^{1} f(x) h(x) d x+\int_{0}^{1} f^{\prime}(x) h^{\prime}(x) d x\right) \\
& =\lambda\langle f \mid g\rangle_{1}+\mu\langle f \mid h\rangle_{1}, \\
\langle f \mid g\rangle_{1} & =\int_{0}^{1} f(x) g(x) d x+\int_{0}^{1} f^{\prime}(x) g^{\prime}(x) d x \\
& =\langle g \mid h\rangle_{1} \text { commutativity of ordinary multiplication, } \\
\langle f \mid f\rangle_{1} & =\int_{0}^{1}(f(x))^{2} d x+\int_{0}^{1}\left(f^{\prime}(x)\right)^{2} d x>0 \quad \text { if } f \text { is not the null function. }
\end{aligned}
$$

## (5) <br> c. Prove that both definitions are equivalent.

(Hint: Partial integration.)
Using partial integration it follows that

$$
\begin{aligned}
& \int_{0}^{1} f^{\prime \prime}(x) g(x) d x=\left[f^{\prime}(x) g(x)\right]_{0}^{1}-\int_{0}^{1} f^{\prime}(x) g^{\prime}(x) d x=-\int_{0}^{1} f^{\prime}(x) g^{\prime}(x) d x \quad \text { as well as } \\
& \int_{0}^{1} f(x) g^{\prime \prime}(x) d x=\left[f(x) g^{\prime}(x)\right]_{0}^{1}-\int_{0}^{1} f^{\prime}(x) g^{\prime}(x) d x=-\int_{0}^{1} f^{\prime}(x) g^{\prime}(x) d x .
\end{aligned}
$$

The boundary terms cancel as a result of the boundary conditions satisfied by $f, g \in C_{0}^{2}([0,1])$. By substituting these equalities into Definition 2 it follows that $\langle f \mid g\rangle_{2}=\langle f \mid g\rangle_{1}$.

By virtue of equivalence you may omit the subscript henceforth: $\langle f \mid g\rangle=\langle f \mid g\rangle_{1}=\langle f \mid g\rangle_{2}$. With the help of this inner product we introduce, for arbitrary fixed $h \in C_{0}^{2}([0,1])$, the following linear mapping $P_{h}: C_{0}^{2}([0,1]) \rightarrow C_{0}^{2}([0,1])$ :

Definition: $P_{h}(f)=\frac{\langle h \mid f\rangle}{\langle h \mid h\rangle} h$.
d. Show that $P_{h} \circ P_{h}=P_{h}$. The infix operator $\circ$ denotes composition.

Let $f \in C_{0}^{2}([0,1])$ be arbitrary. Then

$$
\left(P_{h} \circ P_{h}\right)(f)=P_{h}\left(P_{h}(f)\right)=\frac{\left\langle h \mid P_{h}(f)\right\rangle}{\langle h \mid h\rangle} h=\frac{\left\langle h \left\lvert\, \frac{\langle h \mid f\rangle}{\langle h \mid h\rangle} h\right.\right\rangle}{\langle h \mid h\rangle} h=\frac{\langle h \mid f\rangle}{\langle h \mid h\rangle} \frac{\langle h \mid h\rangle}{\langle h \mid h\rangle} h=\frac{\langle h \mid f\rangle}{\langle h \mid h\rangle} h=P_{h}(f) .
$$

The third equality uses linearity of the inner product w.r.t. the second argument, the rest follows from the definition of the composition operator $\circ$, resp. of $P_{h}$. Since this holds for all $f \in C_{0}^{2}([0,1])$ it follows that $P_{h} \circ P_{h}=P_{h}$ (idempotency).
e. Show that $P_{h}^{\dagger}=P_{h}$, i.e. $\left\langle g \mid P_{h} f\right\rangle=\left\langle P_{h} g \mid f\right\rangle$ for all $f, g \in C_{0}^{2}([0,1])$.

Using bilinearity of the real inner product, the definition of $P_{h}$, and some elementary rewritings, we obtain

$$
\left\langle g \mid P_{h} f\right\rangle=\left\langle g \left\lvert\, \frac{\langle h \mid f\rangle}{\langle h \mid h\rangle} h\right.\right\rangle=\frac{\langle h \mid f\rangle}{\langle h \mid h\rangle}\langle g \mid h\rangle=\frac{\langle h \mid g\rangle}{\langle h \mid h\rangle}\langle h \mid f\rangle=\left\langle\left.\frac{\langle h \mid g\rangle}{\langle h \mid h\rangle} h \right\rvert\, f\right\rangle=\left\langle P_{h} g \mid f\right\rangle .
$$

General properties of the real inner product have been used in steps 2 (linearity w.r.t. second argument), 3 (symmetry), and 4 (linearity w.r.t. first argument).

Consider the following two functions (notice that $f(x)=f(1-x)$ and $g(x)=g(1-x)$ ):

$$
f(x)=x^{4}-2 x^{3}+x^{2} \quad(0 \leq x \leq 1) \quad \text { and } \quad g(x)= \begin{cases}-4 x^{3}+3 x^{2} & \left(0 \leq x \leq \frac{1}{2}\right) \\ -4(1-x)^{3}+3(1-x)^{2} & \left(\frac{1}{2} \leq x \leq 1\right)\end{cases}
$$

$\left(7 \frac{1}{2}\right)$ f. Show that $f, g \in C_{0}^{2}([0,1])$.
Polynomials are infinitely differentiable, so in particular it follows that $f$ is twice differentiable. For $g$ we have to inspect the "suspicious" point $x=\frac{1}{2}$ more closely.:

$$
\begin{aligned}
& \lim _{x \uparrow \frac{1}{2}} g(x)=\frac{1}{4} \\
& \lim _{x \downarrow \frac{1}{2}} g(x)=\frac{1}{4}
\end{aligned}
$$

The function $g$ is therefore continuous (in $x=\frac{1}{2}$ and thus everywhere). Furthermore:

$$
\begin{aligned}
& \lim _{x \uparrow \frac{1}{2}} g^{\prime}(x)=\lim _{x \uparrow \frac{1}{2}}\left(-12 x^{2}+6 x\right)=0 \\
& \lim _{x \downarrow \frac{1}{2}} g^{\prime}(x)=\lim _{x \downarrow \frac{1}{2}}\left(12(1-x)^{2}-6(1-x)\right)=0
\end{aligned}
$$

The function $g$ is therefore continuously differentiable in $x=\frac{1}{2}$ with $g^{\prime}\left(\frac{1}{2}\right)=0$. Moreover:

$$
\begin{aligned}
& \lim _{x \uparrow \frac{1}{2}} g^{\prime \prime}(x)=\lim _{x \uparrow \frac{1}{2}}(-24 x+6)=-6 \\
& \lim _{x \downarrow \frac{1}{2}} g^{\prime \prime}(x)=\lim _{x \downarrow \frac{1}{2}}(-24(1-x)+6)=-6 .
\end{aligned}
$$

The function $g^{\prime}$ is therefore also continuously differentiable in $x=\frac{1}{2}$ with $g^{\prime \prime}\left(\frac{1}{2}\right)=-6$. All in all it follows that $g$ is twice continuously differentiable in $x=\frac{1}{2}$ and thus everywhere. Finally we have to check the boundary conditions: We have $f^{\prime}(x)=4 x^{3}-6 x^{2}+2 x$ for all $0 \leq x \leq 1$, and $g^{\prime}(x)=-12 x^{2}+6 x$ for $x<\frac{1}{2}$ and $g^{\prime}(x)=-g^{\prime}(1-x)$ for $x>\frac{1}{2}$, so $f(0)=f(1)=f^{\prime}(0)=f^{\prime}(1)=0$ and likewise for $g$, with boundary derivatives defined as follows:

$$
\begin{array}{ll}
f^{\prime}(0) & \stackrel{\text { def }}{=} \\
\lim _{x>0} f^{\prime}(x) \\
f^{\prime}(1) & \stackrel{\text { def }}{=}
\end{array} \lim _{x \uparrow 1} f^{\prime}(x) .
$$

## 3. Partial Differential Equations and Fourier Transformation

Consider the following partial differential equation (p.d.e.):

$$
\frac{\partial^{2} u}{\partial t^{2}}+\frac{\partial^{2} u}{\partial x^{2}}=0 \quad x \in \mathbb{R}, t>0 .
$$

Here $u: \mathbb{R} \times \mathbb{R}^{+} \longrightarrow \mathbb{R}:(x, t) \mapsto u(x, t)$ is a real valued spatial filter for each constant value of the parameter $t \in \mathbb{R}^{+}$.
a. Consider, for fixed $t$, the Fourier decomposition

$$
\begin{equation*}
u(x, t)=\frac{1}{2 \pi} \int_{-\infty}^{\infty} \widehat{u}(\omega, t) e^{i \omega x} d \omega \quad \text { and thus } \quad \widehat{u}(\omega, t)=\int_{-\infty}^{\infty} u(x, t) e^{-i \omega x} d x \tag{5}
\end{equation*}
$$

Show that with this definition the above p.d.e. for $u(x, t)$ can be reduced to the following ordinary differential equation for $\widehat{u}(\omega, t)$, in which $\omega \in \mathbb{R}$ can be interpreted as an arbitrary parameter:

$$
\frac{d^{2} \widehat{u}}{d t^{2}}-\omega^{2} \widehat{u}=0 \quad \omega \in \mathbb{R}, t>0 .
$$

Substitution of $u(x, t)=\frac{1}{2 \pi} \int_{-\infty}^{\infty} \widehat{u}(\omega, t) e^{i \omega x} d \omega$ into the p.d.e. yields, after interchanging differential and integral operators,

$$
\frac{1}{2 \pi} \int_{-\infty}^{\infty}\left[\frac{d^{2} \widehat{u}}{d t^{2}}(\omega, t)-\omega^{2} \widehat{u}(\omega, t)\right] e^{i \omega x} d \omega=0 \quad \omega \in \mathbb{R}, t>0
$$

The part between square brackets on the left hand side is thus the Fourier transform of the null function (right hand side), so it is itself the null function. P.S.: Instead of " $d$ " you may write " $\partial$ ". Note that the variable $\omega$ is considered as a constant parameter here (there is no differentiation w.r.t. $\omega$ ), so that we are actually dealing with an ordinary second order differential equation.
(5) b. Show that the general solution for $\widehat{u}(\omega, t)$ is given by

$$
\widehat{u}(\omega, t)=A e^{-t|\omega|}+B e^{t|\omega|} .
$$

Here, $A$ and $B$ are two integration constants yet to be determined.
(Hint: Stipulate a solution of type $\widehat{u}(t)=e^{\lambda t}$ and determine the possible values of $\lambda \in \mathbb{C}$ in terms of $\omega$.)

Stipulate a solution of the type $\widehat{u}(t)=e^{\lambda t}$ (the parameter $\omega$ has been omitted for ease of notation). Substitution yields $\lambda= \pm \omega$, so that the general solution is a linear combination of the form $\widehat{u}(\omega, t)=a e^{-t \omega}+b e^{t \omega}$. Subtlety: There are no absolute value signs! For the following reason we may however introduce those signs: The integration constants $a, b$ in general depend on the parameter $\omega$. To arrive at the given expression we reparametrize these constants as follows: If $\omega \geq 0$ we set $(A, B)=(a, b)$, and if $\omega<0$ we take $(A, B)=(b, a)$. This produces the expression given.
c. Determine the constants $A$ en $B$ based on the following assumptions:
c1. $\lim _{t \rightarrow \infty} \widehat{u}(\omega, t)=0$ for all $\omega \neq 0$.
c2. $\int_{-\infty}^{\infty} u(x, t) d x=1$ for all $t>0$.
(Hint: What does this normalization mean for $\widehat{u}(\omega, t)$ ?)

The limit $\lim _{t \rightarrow \infty} \widehat{u}(\omega, t)$ "explodes" for $\omega \neq 0$ unless $B=0$. If $B=0$ you obtain the desired limiting value, since $\lim _{t \rightarrow \infty} A e^{-t|\omega|}=0$. Moreover, $1=\int_{-\infty}^{\infty} u(x, t) d x=\widehat{u}(0, t)=A+B=A$. Therefore $(A, B)=(1,0)$, regardless of $\omega$.
d. Take $(A, B)=(1,0)$, so $\widehat{u}(\omega, t)=e^{-t|\omega|}$. Determine $u(x, t)$.

Inverse Fourier transformation of $\widehat{u}(\omega, t)=e^{-t|\omega|}$ yields $u(x, t)=\frac{1}{2 \pi} \int_{-\infty}^{\infty} e^{i \omega x} e^{-t|\omega|} d \omega=\frac{1}{2 \pi} \int_{-\infty}^{0} e^{(t+i x) \omega} d \omega+$ $\int_{0}^{\infty} e^{(-t+i x) \omega} d \omega=\frac{1}{2 \pi}\left\{\left[\frac{1}{t+i x} e^{(t+i x) \omega}\right]_{\omega \rightarrow-\infty}^{\omega=0}+\left[\frac{1}{-t+i x} e^{(-t+i x) \omega}\right]_{\omega=0}^{\omega \rightarrow \infty}\right\}=\frac{1}{2 \pi}\left\{\frac{1}{t+i x}-\frac{1}{-t+i x}\right\}=\frac{t}{\pi} \frac{1}{x^{2}+t^{2}}$.
(20) 4. Distribution Theory

We consider the function $f: \mathbb{R} \rightarrow \mathbb{R}: x \mapsto f(x)$ given by

$$
f(x)=\left\{\begin{array}{cc}
0 & x<0 \\
e^{-x} & x \geq 0
\end{array}\right.
$$

and its associated regular tempered distribution $T_{f}: \mathscr{S}(\mathbb{R}) \rightarrow \mathbb{R}: \phi \mapsto T_{f}(\phi)=\int_{-\infty}^{\infty} f(x) \phi(x) d x$.
(10) a. Show that $f$ satisfies the o.d.e. (ordinary differential equation) $u^{\prime}+u=0$ almost everywhere, and explain what the annotation "almost everywhere" means in this case.

For $x<0$ it is clear that $f$ is differentiable (with $f(x)=f^{\prime}(x)=0$ ) and trivially satisfies the o.d.e. For $x>0 f$ is likewise differentiable, and we have $f^{\prime}(x)=-e^{-x}=-f(x)$, which shows that also on this subdomain $f$ satisfies the o.d.e. $u^{\prime}+u=0$. However, at $x=0 f$ is not differentiable, so this point needs to be excluded. This explains what is meant by the statement that $f$ satisfies the o.d.e. "almost everywhere".
(10) b. Show that, in distributional sense, $T_{f}$ satisfies the o.d.e. $u^{\prime}+u=\delta$, in which the right hand side denotes the Dirac point distribution.
(Hint: What does it mean for $u^{\prime}+u-\delta$ to be a distribution rather than a regular function?)

We have, respectively,

$$
T_{f}(\phi)=\int_{-\infty}^{\infty} f(x) \phi(x) d x=\int_{0}^{\infty} e^{-x} \phi(x) d x
$$

and

$$
T_{f}^{\prime}(\phi) \stackrel{*}{=}-T_{f}\left(\phi^{\prime}\right)=-\int_{-\infty}^{\infty} f(x) \phi^{\prime}(x) d x=-\int_{0}^{\infty} e^{-x} \phi^{\prime}(x) d x \stackrel{\star}{=}-\left.e^{-x} \phi(x)\right|_{0} ^{\infty}-\int_{0}^{\infty} e^{-x} \phi(x) d x=\phi(0)-T_{f}(\phi)
$$

The equality marked by $*$ holds by definition of distributional differentiation, the one marked by $\star$ follows by partial integration. Using the definition of the Dirac point distribution, $\delta(\phi)=\phi(0)$, we may rewrite the result as

$$
T_{f}^{\prime}(\phi)=\delta(\phi)-T_{f}(\phi)
$$

which shows that $T_{f}$ satisfies the inhomogeneous o.d.e. $u^{\prime}+u=\delta$ in distributional sense. Notice that no restrictions on the domain of definition need to be imposed, and that the result is consistent with the "classical" result under a, since $\delta(x)=0$ for $x \neq 0$.

## THE END

