Foundations of Mathematical Physics

Homework 4

Due on Oct. 11, 2023, before the tutorial.

Problem 1 [2 points]: Free Schrödinger Equation

Finish the proof of Theorem 2.16 from class by showing that

$$\left(\mathcal{F}^{-1}e^{-i\frac{k^2}{2}t}\mathcal{F}\psi_0\right)(x) = (2\pi i t)^{-\frac{d}{2}} \int e^{i\frac{(x-y)^2}{2t}}\psi_0(y)dy.$$

Problem 2 [6 points]: Heat Equation

(a) Let $\psi_0 \in \mathcal{S}(\mathbb{R}^d)$. Determine the solution to the heat equation

$$\partial_t \psi(t, x) = \Delta_x \psi(t, x) \quad \text{for all } (t, x) \in [0, \infty) \times \mathbb{R}^d,$$

$$\psi(0, x) = \psi_0(x) \quad \text{for all } x \in \mathbb{R}^d$$

by using the Fourier transform. Write the solution as

$$\psi(t,x) = \int_{\mathbb{R}^d} K(t,x-y)\psi_0(y)dy,\tag{1}$$

and explicitly state what the function $K: (0, \infty) \times \mathbb{R}^d \to \mathbb{R}$ is.

(b) Let $\psi_0 \in C(\mathbb{R}^d)$ be bounded. Show that Equation (1) defines a bounded function $\psi \in C^{\infty}((0,\infty) \times \mathbb{R}^d)$ which solves the heat equation on $(0,\infty) \times \mathbb{R}^d$. Show also that ψ can be continuously extended by ψ_0 at t = 0, i.e., show that $\lim_{t\to 0} \psi(t,x) = \psi_0(x)$ for all $x \in \mathbb{R}^d$. (*Hint: Use Problem 4 from Homework 2.*)

Problem 3 [4 points]: Multiplication Operators on L^p

Let $V : \mathbb{R}^d \to \mathbb{R}$ be measurable and $1 \leq p \leq \infty$. Show that V defines a continuous multiplication operator

$$M_V: L^p(\mathbb{R}^d) \to L^p(\mathbb{R}^d), \psi \mapsto V\psi$$

if and only if $V \in L^{\infty}(\mathbb{R}^d)$. Show that then

$$||M_V||_{\mathcal{L}(L^p)} := \sup_{||f||_{L^p}=1} ||M_V f||_{L^p} = ||V||_{\infty}.$$

Problem 4 [8 points]: Convolution in L^p

Let $1 \le p < \infty$ and $f \in L^p(\mathbb{R}^d)$.

(a) Using the Hölder inequality

 $||fg||_{L^1} \le ||f||_{L^p} ||g||_{L^q},$

where 1/p + 1/q = 1, show that for $g \in L^1(\mathbb{R}^d)$ we have

 $||f * g||_{L^p} \le ||f||_{L^p} ||g||_{L^1}.$

Hint: Show first that $f * g \in L^p(\mathbb{R}^d)$ by using $L^p(\mathbb{R}^d) = (L^q(\mathbb{R}^d))'$ (dual space of L^q , 1/p + 1/q = 1). The inequality can then be shown to follow from this consequence of the Hahn-Banach theorem: For all $h \in L^p(\mathbb{R}^d)$ there is an $\tilde{h} \in L^q(\mathbb{R}^d)$ with $\|\tilde{h}\|_{L^q} = 1$ and

$$\|h\|_{L^p} = \tilde{h}(h) := \int_{\mathbb{R}^d} \tilde{h}(x)h(x)dx.$$

(b) Let $\varphi \in C_c^{\infty}(\mathbb{R}^d)$ with $\varphi \ge 0$ and $\int_{\mathbb{R}^d} \varphi = 1$. Define $f_{\sigma} := f * (D_{\sigma}^1 \varphi)$ as in Problem 3 from Homework 2. Using (a), show that f_{σ} converges to f in $L^p(\mathbb{R}^d)$ as $\sigma \to 0$, i.e.,

$$\lim_{\sigma \to 0} \|f_{\sigma} - f\|_{L^p} = 0$$

Hint: Use that $C_c(\mathbb{R}^d)$ *is dense in* $L^p(\mathbb{R}^d)$ *and Problem 4 from Homework 2.*