

ANALYTIC REPRESENTATION OF A PRIMITIVE DISTRIBUTION

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Abstract

In this work we give a theorem for analytic representation of a primitive distribution for a given distribution. We give two examples.

The symbols used here are commonly adopted in the theory of distributions: $D(R)$ is the space of the test functions of R , and D' is the space of the distribution.

An important operation with the distributions is their analytic representation. Namely, if $T \in D'$, then the following result is correct: there are a pair of functions $f_+(z)$ and $f_-(z)$ analytic in the upper half plane Π^+ , i.e. in the lower half plane Π^- from C respectively, such that the regular distributions $f_+(x + i\varepsilon) - f_-(x - i\varepsilon)$ converge towards T when $\varepsilon \rightarrow 0^+$. Thus:

$$\lim_{\varepsilon \rightarrow 0^+} \int_{-\infty}^{\infty} [f_+(x + i\varepsilon) - f_-(x - i\varepsilon)]\varphi(x)dx = T(\varphi) \quad \varphi \in D$$

(1, p. 76).

The function f_+ is called upper function, f_- is the lower function, and both the functions together are an analytic representation for the distribution T . Otherwise, besides $T(\varphi)$, we will also write $\langle T, \varphi \rangle = T(\varphi)$. The analytic representation for a same distribution is unique for the up to

entire function. Each entire function is an analytic representation for the zero distribution O .

If the complement of the support from the distribution is not an empty set in R , then f_+ and f_- of the complement are an analytic continuation f , one on another, and the continued function in this way is also an analytic representation for the distribution T . Further on, if $f(z)$ is an analytic representation for T , $f'(z)$ is an analytic representation for T' and in general, $f^{(m)}$ is an analytic representation for the m -th derivative $T^{(m)}$ of the distribution T .

Determining the analytic representation for a given distribution T , generally is not an easy task. However, if $T \in O'_\alpha$, where $\alpha \leq -1$, O_α are spaces from functions particularly adapted for the determination of the analytic representation ([1], p. 81), then the analytic representation for T is the function

$$\hat{T}(z) = \frac{1}{2\pi i} \langle T, \frac{1}{t-z} \rangle, \quad \text{Im } z \neq 0, \quad z = x + iy$$

$\hat{T}(z)$ is also called Cauchy representation, and it is always analytic to C except to the supporter $\text{supp } T$ of the distribution T .

For the derivative T' the analytic representation is

$$\hat{T}(z) = \frac{1}{2\pi i} \langle T, \frac{+1}{(t-z)^2} \rangle$$

and generally for $T^{(m)}$,

$$\hat{T}^{(m)}(z) = \frac{m!}{2\pi i} \langle T, \frac{1}{(t-z)^{m+1}} \rangle.$$

Here, we present a theorem for the analytic representation of the primitive distribution S (or distribution integral) for a given distribution T . The distribution S is an integral for the distribution T , if it is true that $S' = T$. Or, more generally, if the m -th derivative $S^{(m)} = T$, then S is called m -multiple integral for the distribution T . The m -multiple integral exists always and it is solely determined up to polynomial from degree $m - 1$. ([2], p. 94).

Theorem. If the pair $f_+(z)$, $f_-(z)$ is an analytic representation for the distribution T , then the individual primitive functions $F_+(z)$, $F_-(z)$ are an analytic representation for the primitive distribution S for T .

Proof. The functions $F_+(z)$, $F_-(z)$ exist because the half planes Π^+ , Π^- are simply connect domain in C . Let the support $\text{supp } T \neq R$. Since $\text{supp } T$ is a closed set in R , the complement $R \setminus \text{supp } T = \Omega$ is an open set.

Let the function $\rho(t) \in D(\Omega)$ be such that $\int_{-\infty}^{\infty} \rho(t) dt = 1$. In that case each function $\varphi \in D$ can uniquely be presented in the form

$$\varphi(t) = a\rho(t) + \varphi^*(t), \quad a = \int_{-\infty}^{\infty} \varphi(t) dt \quad \text{and} \quad \int_{-\infty}^{\infty} \varphi^*(\tau) d\tau \in D.$$

With the relation

$$\langle S, \varphi \rangle = -\langle T, \int_{-\infty}^t \varphi^*(\tau) d\tau \rangle \quad (1)$$

the primitive distribution S is determined ([2], p.96).

$$\int_{-\infty}^{\infty} [F_+(x+i\varepsilon) - F_-(x-i\varepsilon)]\varphi(x) dx = \int_{-\infty}^{\infty} [F^+(x+i\varepsilon) - F^-(x-i\varepsilon)]a\rho(x) dx + \int_{-\infty}^{\infty} [F_+(x+i\varepsilon) - F_-(x-i\varepsilon)]\varphi^*(x) dx$$

$$\lim_{\varepsilon \rightarrow 0} a \int_{-\infty}^{\infty} [F_+(x+i\varepsilon) - F_-(x-i\varepsilon)]\rho(x) dx = 0$$

because to Ω one function is an analytic continuation of the other, the

integral $\int_{-\infty}^{\infty} [F_+(x+i\varepsilon) - F_-(x-i\varepsilon)]\varphi^*(x) dx$, with partial integration is

$$\begin{aligned} & [F_+(x+i\varepsilon) - F_-(x-i\varepsilon)] \int_{-\infty}^x \varphi^*(t) dt \Big|_{-\infty}^{\infty} - \\ & - \int_{-\infty}^{\infty} [f^+(x+i\varepsilon) - f^-(x-i\varepsilon)] \int_{-\infty}^x \varphi^*(t) dt \end{aligned}$$

$\int_{-\infty}^{\infty} \varphi^*(t) dt = 0$ and those is why we have

$$\int_{-\infty}^{\infty} [F_+(x+i\varepsilon) - F_-(x-i\varepsilon)]\varphi(x) dx = - \int_{-\infty}^{\infty} [f^+(x+i\varepsilon) - f^-(x-i\varepsilon)] \int_{-\infty}^x \varphi^*(t) dt$$

Taking the limes when $\varepsilon \rightarrow 0^+$ we have

$$\begin{aligned}
& \lim_{\varepsilon \rightarrow 0} \int_{-\infty}^{\infty} [F_+(x + i\varepsilon) - F_-(x - i\varepsilon)] \varphi(x) dx = \\
& = - \lim_{\varepsilon \rightarrow 0} \int_{-\infty}^{\infty} [f_+(x + i\varepsilon) - f_-(x - i\varepsilon)] \int_{-\infty}^x \varphi^*(t) dt \\
& = - \langle T, \int_{-\infty}^x \varphi^*(t) dt \rangle = S(\varphi).
\end{aligned}$$

By this we conclude this proof. Because the primitive distribution S for a given distribution T is unique up to a constant distribution $[c]$, i.e. every distribution $S + [c]$ is primitive for T , that is why the analytic representation of S is unique to the analytic representation of the constant $[c]$, whose representation is c for $\text{Im } z > 0$ and 0 for $\text{Im } z < 0$, or $\frac{c}{2}$ for $\text{Im } z > 0$ and $-\frac{c}{2}$ for $\text{Im } z < 0$.

From here it follows that the determining of an analytic representation of a primitive distribution for a specified distribution will be obtained by an appropriate choice of the constant c .

By analogy, if the distribution S is m -multiple integral for the distribution $T: S^{(m)} = T$, then every distribution in the form of $S + [P]$, where P is polynomial of a degree $m - 1$, is m -multiple integral for T . From here it follows that the analytic representation of S shall be unique up to a representation of a polynomial

$$P(t) = a_{m-1}t^{m-1} + \dots + a_0,$$

whose representation is $a_{m-1}z^{m-1} + \dots + a_0$ for $\text{Im } z > 0$ and 0 for $\text{Im } z < 0$.

Examples:

The integral for the δ distribution is the distribution $S = [H] + [c]$, $H(t)$ is the Heaviside function. Because the function

$$f(z) = -\frac{1}{2\pi i} \frac{1}{z}, \quad \text{Im } z > 0$$

is analytic representation for the distribution δ , that is why, for the distribution S , the analytic representation is the pair $F_+(z)$, $F_-(z)$ where

$$F_+(z) = \frac{1}{2\pi i} \log z + \frac{c}{2} \quad \text{for } \text{Im } z > 0$$

$$F_-(z) = -\frac{1}{2\pi i} \log z - \frac{c}{2} \quad \text{for } \operatorname{Im} z < 0.$$

From the condition for analytic representation for the distribution $[H]$ we get that $[c] = [1]$, and in consequence, the representation shall be:

$$[\hat{H}](z) = \begin{cases} -\frac{1}{2\pi i} \log z + \frac{1}{2} & \operatorname{Im} z > 0 \\ -\frac{1}{2\pi i} \log z - \frac{1}{2} & \operatorname{Im} z < 0 \end{cases}$$

Because of the relations

$$-\frac{1}{2\pi iz} + \frac{1}{2} = -\frac{1}{2\pi i} \log(-z) \quad \text{for } \operatorname{Im} z > 0$$

$$-\frac{1}{2\pi iz} - \frac{1}{2} = -\frac{1}{2\pi i} \log(-z) \quad \text{for } \operatorname{Im} z < 0$$

we can put

$$[\hat{H}](z) = -\frac{1}{2\pi i} \log(-z) \quad \operatorname{Im} z \neq 0.$$

By analogy, for the distribution $H_-(t) = [H(-t)]$ we get

$$[\hat{H}_-](z) = \frac{1}{2\pi i} \log z, \quad \operatorname{Im} z \neq 0.$$

2. The primitive distribution for the distribution $T = [H(t)] + [c]$ is the distribution $S = [tH(t)] + [ct + d]$.

From the already described method we get that analytic representation is the function

$$-\frac{1}{2\pi i} z \log(-z) + cz + d \quad \operatorname{Im} z > 0$$

$$-\frac{1}{2\pi i} z \log(-z) + 0, \quad \operatorname{Im} z < 0.$$

For the distribution $[tH(t)]$ the representation shall be the function

$$-\frac{1}{2\pi i} z \log(-z) \quad \operatorname{Im} z \neq 0.$$

References

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АНАЛИТИЧКА РЕПРЕЗЕНТАЦИЈА НА ПРИМИТИВНАТА ДИСТРИБУЦИЈА

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Резиме

Во оваа работа е дадена теорема за аналитична репрезентација на примитивна дистрибуција за дадена дистрибуција. Дадени се два примери.

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