

Homework 13 Solution

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Chapter 7. Ex.1 Let f be a function on the circle. For each $N \in \mathbb{N}$ the discrete Fourier coefficients of f are defined by

$$a_N(n) = \frac{1}{N} \sum_{k=1}^N f(e^{2\pi i k/N}) e^{-2\pi i k n/N}, \text{ for } n \in \mathbb{Z}.$$

We also let

$$a(n) = \int_0^1 f(e^{2\pi i x}) e^{-2\pi i n x} dx$$

denote the ordinary Fourier coefficients of f .

(a) Show that $a_N(n) = a_N(n + N)$.

(b) Prove that if f is continuous, then $a_N(n) \rightarrow a(n)$ as $N \rightarrow \infty$.

Proof. (a) $a_N(n + N) = \frac{1}{N} \sum_{k=1}^N f(e^{\frac{2\pi i k}{N}}) e^{-\frac{2\pi i k(n+N)}{N}} = \frac{1}{N} \sum_{k=1}^N f(e^{\frac{2\pi i k}{N}}) e^{-\frac{2\pi i k n}{N}} = a_N(n)$, since $e^{-2\pi i} = 1$.

(b) Note that $a_N(n)$ is the Riemann sum of the function $f(e^{2\pi i x}) e^{-2\pi i n x}$ with the partition $\frac{k}{N}, k = 0, 1, \dots, N$ of $[0, 1]$.

Since f is continuous, $f(e^{2\pi i x}) e^{-2\pi i n x}$ is integrable in $[0, 1]$, yielding that $a_N(n) \rightarrow a(n)$ as $N \rightarrow \infty$. \square

Chapter 7. Ex.3 By a similar method, show that if f is a C^2 function on the circle, then

$$|a_N(n)| \leq \frac{c}{|n|^2}, \text{ whenever } 0 < |n| \leq \frac{N}{2}.$$

As a result, prove the inversion formula for $f \in C^2$,

$$f(e^{2\pi i x}) = \sum_{n=-\infty}^{\infty} a(n) e^{2\pi i n x}$$

from its finite version.

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Proof. First we note that

$$\begin{aligned}
|a_N(n)(e^{\frac{2\pi iln}{N}} + e^{-\frac{2\pi iln}{N}} - 2)| &= \left| \frac{1}{N} \sum_{k=1}^N f(e^{\frac{2\pi ik}{N}}) e^{-\frac{2\pi ik}{N}} (e^{\frac{2\pi iln}{N}} + e^{-\frac{2\pi iln}{N}} - 2) \right| \\
&= \left| \frac{1}{N} \sum_{k=1}^N [f(e^{\frac{2\pi i(k+l)}{N}}) + f(e^{\frac{2\pi i(k-l)}{N}}) - 2f(e^{\frac{2\pi ik}{N}})] e^{-\frac{2\pi ikn}{N}} \right| \\
&\leq \frac{1}{N} \sum_{k=1}^N |f'(\xi_1)(e^{\frac{2\pi i(k+l)}{N}} - e^{\frac{2\pi ik}{N}}) - f'(\xi_2)(e^{\frac{2\pi ik}{N}} - e^{\frac{2\pi i(k-l)}{N}})| \\
&\leq M|1 - e^{-\frac{2\pi il}{N}}| \cdot |1 - e^{-\frac{4\pi il}{N}}|,
\end{aligned} \tag{1}$$

where $\xi_1 \in (e^{\frac{2\pi ik}{N}}, e^{\frac{2\pi i(k+l)}{N}})$, $\xi_2 \in (e^{\frac{2\pi i(k-l)}{N}}, e^{\frac{2\pi ik}{N}})$, and $M = \max f''(x)$.

Then we choose l such that $|\frac{ln}{N} - \frac{1}{2}| \leq \frac{1}{4}$, i.e., $\frac{1}{4} \leq \frac{ln}{N} \leq \frac{3}{4}$.

Hence $|1 - e^{-\frac{2\pi il}{N}}| \leq |\frac{2\pi il}{N}| = \frac{2\pi}{|n|} |\frac{nl}{N}| \leq \frac{3\pi}{2|n|}$, $|1 - e^{-\frac{4\pi il}{N}}| \leq |\frac{4\pi il}{N}| \leq \frac{3\pi}{|n|}$.

Meanwhile, since $\frac{\pi}{2} \leq \frac{2\pi ln}{N} \leq \frac{3\pi}{2}$, we know that $|e^{\frac{2\pi iln}{N}} + e^{-\frac{2\pi iln}{N}} - 2| \geq 2$.

Therefore, $a_N(n) \leq \frac{9\pi^2 M}{4n^2}$.

To obtain the inversion formula, we assume that N is odd. In fact, if N is even, the following

summation will be $\sum_{n=-\frac{N}{2}}^{\frac{N}{2}-1}$. Consider

$$\begin{aligned}
\sum_{|n| < \frac{N}{2}} a_N(n) e^{\frac{2\pi ikn}{N}} &= \sum_{|n| < \frac{N}{2}} \left(\frac{1}{N} \sum_{j=1}^N f(e^{\frac{2\pi ij}{N}}) e^{-\frac{2\pi ijn}{N}} \right) e^{\frac{2\pi ikn}{N}} \\
&= \frac{1}{N} \sum_{j=1}^N f(e^{\frac{2\pi ij}{N}}) \sum_{|n| < \frac{N}{2}} e^{\frac{2\pi i(k-j)n}{N}} \\
&= f(e^{\frac{2\pi ik}{N}}),
\end{aligned} \tag{2}$$

since $\sum_{|n| < \frac{N}{2}} e^{\frac{2\pi i(k-j)n}{N}} = 0$ if $j \neq k$ and is equal to N if $j = k$.

Note that when N is large, we can choose k properly such that $|x - \frac{k}{N}| < \epsilon$ for any $\epsilon > 0$.

Since $|a_N(n)| \leq \frac{c}{n^2}$ whenever $0 < |n| \leq \frac{N}{2}$, the series $\sum_{n=-\infty}^{\infty} a_N(n) e^{\frac{2\pi ikn}{N}}$ converges absolutely and uniformly on the circle as $N \rightarrow \infty$.

Hence we can also change the order of summation with limit and obtain that

$$f(e^{2\pi ix}) = \lim_{N \rightarrow \infty} f(e^{\frac{2\pi ik}{N}}) = \lim_{N \rightarrow \infty} \sum_{|n| < \frac{N}{2}} a_N(n) e^{\frac{2\pi ikn}{N}} = \sum_{n=-\infty}^{\infty} \lim_{N \rightarrow \infty} a_N(n) e^{\frac{2\pi ikn}{N}} = \sum_{n=-\infty}^{\infty} a(n) e^{2\pi inx},$$

where we use the fact that $a_N(n) \rightarrow a(n)$ as $N \rightarrow \infty$ by Exercise 1. \square

Remark: In reality, one can directly prove the inversion formula without referring to its finite

version.

Since $|a_N(n)| \leq \frac{c}{n^2}$ whenever $0 < |n| \leq \frac{N}{2}$ and $a_N(n) \rightarrow a(n)$ as $N \rightarrow \infty$, we also have $|a(n)| \leq \frac{c}{n^2}$ for all $n \in \mathbb{Z}$.

Meanwhile, $a(n)$ is the Fourier coefficients of $f(e^{2\pi i n x})$. By Corollary 2.4 in Chapter 2, the result follows.

Chapter 7. Ex.10 A group G is **cyclic** if there exists $g \in G$ that generates all of G , that is, if any element in G can be written as g^n for some $n \in \mathbb{Z}$. Prove that a finite abelian group is cyclic if and only if it is isomorphic to $\mathbb{Z}(N)$ for some N .

Proof. (\Rightarrow) If G is a finite cyclic group, we denote its generator by $g \in G$ and let N be the smallest positive integer such that $a^N = e$, where e is the identity of G .

If $s \in \mathbb{Z}$ and $s = Nq + r$ for $0 \leq r < N$ by Euclidean Division Theorem, then $g^s = g^{Nq+r} = (g^N)^q g^r = e^q g^r = g^r$.

If $0 < k < h < N$ and $g^k = g^h$, then $g^{h-k} = e$ and $0 < h - k < n$, contradicting our choice of N . Thus the elements

$$g^0 = e, g, g^2, \dots, g^{N-1}$$

are all distinct and comprise all elements of G .

This means that the order of G is N and we can construct a well-defined and bijective map $\phi : G \rightarrow \mathbb{Z}(N)$ given by $\phi(g^i) = i$ for $i = 0, 1, 2, \dots, n-1$. Because $g^N = e$, we see that $g^i g^j = g^k$ where $k = (i + j) \pmod{N}$. Thus

$$\phi(g^i g^j) = (i + j) \pmod{N} = (\phi(g^i) + \phi(g^j)) \pmod{N},$$

showing that ϕ is an isomorphism.

(\Leftarrow) If G is isomorphic to $\mathbb{Z}(N)$, then we denote the isomorphism by $\varphi : \mathbb{Z}(N) \rightarrow G$.

Then $\varphi(0)$ is the identity of G and $\varphi(1)$ is the generator of G , since the order of G is N and the elements in G is of the form $\varphi(n) = n \cdot \varphi(1)$. \square

Chapter 7. Ex.11 Write down the multiplicative tables for the groups $\mathbb{Z}^*(3), \mathbb{Z}^*(4), \mathbb{Z}^*(5), \mathbb{Z}^*(6), \mathbb{Z}^*(8)$, and $\mathbb{Z}^*(9)$. Which of these groups are cyclic?

Proof. The multiplicative tables for the groups $\mathbb{Z}^*(3), \mathbb{Z}^*(4), \mathbb{Z}^*(5), \mathbb{Z}^*(6), \mathbb{Z}^*(8)$, and $\mathbb{Z}^*(9)$ are

			$\mathbb{Z}^*(5)$		
			1 2 3 4		
$\mathbb{Z}^*(3)$	1 2	$\mathbb{Z}^*(4)$	1 3	1	$\mathbb{Z}^*(6)$
1	1 2	1	1 3	1	1 5
2	2 1	3	3 1	2	5 1
				3	
				4	

$\mathbb{Z}^*(8)$	1	3	5	7	$\mathbb{Z}^*(9)$	1	2	4	5	7	8
1	1	3	5	7	1	1	2	4	5	7	8
3	3	1	7	5	2	2	4	8	1	5	7
5	5	7	1	3	4	4	8	7	2	1	5
7	7	5	3	1	5	5	1	2	7	8	4
					7	7	5	1	8	4	2
					8	8	7	5	4	2	1

And the groups $\mathbb{Z}^*(3)$, $\mathbb{Z}^*(4)$, $\mathbb{Z}^*(5)$, $\mathbb{Z}^*(6)$, and $\mathbb{Z}^*(9)$ are cyclic, whose generators are 2, 3, 3, 5, 2, respectively. \square