

Some Convergence Properties of Exponential Series Expansions of Distributions*

A. H. ZEMANIAN

*State University of New York at Stony Brook,
Stony Brook, New York*

Submitted by L. A. Zadeh

1. INTRODUCTION

Let f be a given real (Schwartz) distribution whose support is a compact subset of the positive real line, $0 < t < \infty$. For certain purposes in electrical network theory [1], it is desirable to approximate f in a generalized sense by a finite linear combination of terms of the form,

$$1_+(t) t^m e^{-At} \cos(Bt + C),$$

where $1_+(t)$ is the Heaviside unit step function, m is a nonnegative integer, and A , B , and C are real numbers with $A > 0$. If f is a continuous function on some open interval (a, b) , then the approximations are also required to converge uniformly to f on every compact subset of (a, b) . A method for accomplishing this was presented in [2]. The purpose of this paper is to prove the several convergence theorems that were merely stated in [2]. A more detailed discussion is given in [3] with a number of examples.

As is customary, \mathcal{D} shall denote the space of infinitely differentiable functions $\phi(t)$ having compact supports. Its dual space \mathcal{D}' consists of all Schwartz distributions. The number that an $f \in \mathcal{D}'$ assigns to a $\phi \in \mathcal{D}$ is denoted by $\langle f, \phi \rangle$. We say that a sequence $\{f_\nu\}_{\nu=1}^\infty$ converges in \mathcal{D}' if every $f_\nu \in \mathcal{D}'$ and the sequence converges according to the weak topology of \mathcal{D}' (i.e., for every $\phi \in \mathcal{D}$, $\{\langle f_\nu, \phi \rangle\}_{\nu=1}^\infty$ converges) [4]. The notation $f(t)$ for a distribution indicates only that the testing functions, on which f is defined, possess t as their independent variable.

* The work reported in this paper was supported by the Air Force Cambridge Research Laboratories, Electronics Research Directorate, under Contract AF19(628)2981.

2. THE APPROXIMATION METHOD

Let $n, \nu, \alpha,$ and p be positive integers with $p > 1$ and $n = \nu^p$. Consider the following α -order Cesaro mean of a finite sum of cosines.

$$g_\nu^{[\alpha]}(t) = \frac{2}{\nu} \left\{ \frac{1}{2} + \sum_{k=1}^n \frac{(n+1-k)(n+2-k) \cdots (n+\alpha-k)}{(n+1)(n+2) \cdots (n+\alpha)} \cos \frac{2\pi kt}{\nu} \right\}. \tag{1}$$

We shall show in a moment that $g_\nu^{[\alpha]}(t)$ converges in \mathcal{D}' to the Dirac delta functional $\delta(t)$ as $\nu \rightarrow \infty$. With ρ being a positive number, we set

$$g_{\nu\rho}^{[\alpha]}(t) = e^{-\rho t} g_\nu^{[\alpha]}(t). \tag{2}$$

Then, the required approximation to f is obtained by multiplying the convolution,

$$f_{\nu\rho}^{[\alpha]} = g_{\nu\rho}^{[\alpha]} * f, \tag{3}$$

by $1_+(t)$, as we shall also prove.

3. CONVERGENCE IN \mathcal{D}'

That (1) converges in \mathcal{D}' to $\delta(t)$ as $\nu \rightarrow \infty$ is shown as follows. Let $\tilde{\phi}$ denote the Fourier transform of $\phi \in \mathcal{D}$.

$$\tilde{\phi}(\omega) = \int_{-\infty}^{\infty} \phi(t) e^{-i\omega t} dt.$$

Then,

$$\langle g_\nu^{[\alpha]}, \phi \rangle = \frac{1}{\nu} \sum_{k=-n}^n \frac{(n+1-|k|) \cdots (n+\alpha-|k|)}{(n+1) \cdots (n+\alpha)} \tilde{\phi} \left(\frac{2\pi k}{\nu} \right). \tag{4}$$

Restricting ν such that the support of ϕ is contained in $-\nu < t < \nu$ and noting that by Poisson's summation formula [5; p. 60]

$$\phi(0) = \frac{1}{\nu} \sum_{k=-\infty}^{\infty} \tilde{\phi} \left(\frac{2\pi k}{\nu} \right),$$

we may write

$$\begin{aligned} \langle \delta - g_\nu^{[\alpha]}, \phi \rangle &= \frac{1}{\nu} \sum_{k=-n}^n \left[1 - \frac{(n+1-|k|) \cdots (n+\alpha-|k|)}{(n+1) \cdots (n+\alpha)} \right] \tilde{\phi} \left(\frac{2\pi k}{\nu} \right) \\ &\quad + \frac{1}{\nu} \sum_{|k|>n} \tilde{\phi} \left(\frac{2\pi k}{\nu} \right). \tag{5} \end{aligned}$$

Since ϕ is in \mathcal{D} , $\tilde{\phi}(\omega)$ is of rapid descent as $|\omega| \rightarrow \infty$, which means that for any α and a sufficiently large constant M (that depends on α)

$$\left| \tilde{\phi}\left(\frac{2\pi k}{\nu}\right) \right| \leq \frac{M}{1 + |k/\nu|^{\alpha+2}}.$$

Consequently, the second sum on the right-hand side of (5) converges to zero as $\nu \rightarrow \infty$ because

$$\left| \frac{1}{\nu} \sum_{|k| > \nu^p} \tilde{\phi}\left(\frac{2\pi k}{\nu}\right) \right| \leq \frac{1}{\nu} \sum_{|k| > \nu^p} M \left(\frac{\nu}{k}\right)^2 \leq \int_{|x| > \nu^{p-1}} \frac{M}{x^2} dx \rightarrow 0.$$

Furthermore, for $|k| \leq n$, we have the inequality,

$$1 - \frac{(n+1-|k|) \cdots (n+\alpha-|k|)}{(n+1) \cdots (n+\alpha)} \leq 1 - \left(\frac{n+1-|k|}{n+1}\right)^\alpha.$$

Hence, setting $C = (n+1)/\nu$, we may dominate the first sum on the right-hand side of (5) by

$$\begin{aligned} & \frac{1}{\nu} \sum_{k=-n}^n \left[1 - \left(\frac{n+1-|k|}{n+1}\right)^\alpha \right] \left| \tilde{\phi}\left(\frac{2\pi k}{\nu}\right) \right| \\ & \leq \frac{1}{\nu C^\alpha} \sum_{k=-n}^n \left[C^\alpha - \left(C - \left|\frac{k}{\nu}\right|\right)^\alpha \right] \frac{M}{1 + |k/\nu|^{\alpha+2}} \\ & \leq \frac{1}{\nu} \sum_{\mu=1}^{\alpha} \binom{\alpha}{\mu} C^{-\mu} \sum_{k=-n}^n \left|\frac{k}{\nu}\right|^\mu \frac{M}{1 + |k/\nu|^{\alpha+2}}. \end{aligned} \tag{6}$$

Given any $\epsilon > 0$, we can choose an N such that, for all $\nu > N$ and for $\mu = 1, 2, \dots, \alpha$, the difference between

$$\frac{1}{\nu} \sum_{k=-n}^n \left|\frac{k}{\nu}\right|^\mu \frac{M}{1 + |k/\nu|^{\alpha+2}}$$

and

$$\int_{-\infty}^{\infty} \frac{M|x|^\mu}{1 + |x|^{\alpha+2}} dx \tag{7}$$

is bounded by ϵ . Note that (7) is a finite quantity. Moreover, as $\nu \rightarrow \infty$, $C \rightarrow \infty$. Consequently, the right-hand side of (6) converges to zero as $\nu \rightarrow \infty$. This proves our original assertion.

It now follows that the function (2) also converges in \mathcal{D}' to $\delta(t)$. Since f has a bounded support, the distributional convolution (3) exists and, by the continuity of this process, (3) converges in \mathcal{D}' to $\delta * f = f$ as $\nu \rightarrow \infty$ [6; chap. 5]. Moreover, the convolution (3) can be computed as follows [6; Sec. 5.5].

$$\begin{aligned} f_{\nu\rho}^{[\alpha]}(t) &= \langle f(\tau), g_{\nu\rho}^{[\alpha]}(t - \tau) \rangle \\ &= \frac{1}{\nu} \sum_{k=-n}^n \frac{(n+1 - |k|) \cdots (n - \alpha - |k|)}{(n+1) \cdots (n - \alpha)} F\left(-\rho + \frac{i2\pi k}{\nu}\right) \\ &\quad \times \exp\left(-\rho t + \frac{i2\pi kt}{\nu}\right). \end{aligned} \quad (8)$$

Here, F denotes the Laplace transform $\mathcal{L}f$ of f .

$$F\left(-\rho + \frac{i2\pi k}{\nu}\right) = \left\langle f(\tau), \exp\left(\rho\tau - \frac{i2\pi k\tau}{\nu}\right) \right\rangle. \quad (9)$$

Note that, since f is a real distribution, $F(\bar{s}) = \overline{F(s)}$. Hence, (8) is a real-valued function. Because f is the zero distribution on a neighborhood of $t = 0$, we may multiply both sides of (8) by $1_+(t)$ without upsetting the convergence in \mathcal{D}' . This will yield the required form for our approximation. Thus, we have established

THEOREM 1. *If f is a real distribution whose support is a compact subset of the open interval $(0, \infty)$, then $f_{\nu\rho}^{[\alpha]}(t) 1_+(t)$ converges in \mathcal{D}' to f .*

This theorem remains valid even when f has a support that is unbounded on the right so long as the abscissa of convergence σ_1 of $\mathcal{L}f$ satisfies $\sigma_1 < -\rho < 0$. This will insure that the convolution (3) has a sense and converges in \mathcal{D}' to f as $\nu \rightarrow \infty$. See [3].

4. UNIFORM CONVERGENCE

We shall now show that the convergence is, in addition, pointwise and uniform on any compact subset of an open interval, on which f is a continuous function, so long as the order α of the Cesaro mean (1) is chosen large enough. We shall make use of the order of a distribution.

Let \mathcal{D}_I denote the space of those elements of \mathcal{D} whose supports are contained in a fixed finite closed interval I . Every distribution f possesses the following property [6; Sec. 3.3].

For every I there exists a constant C and an integer $q \geq 0$ such that for all ϕ in \mathcal{D}_I

$$|\langle f, \phi \rangle| \leq C \sup \left| \frac{d^q \phi}{dt^q} \right|,$$

where C and q depend in general upon I . If q can be chosen independently from I , the distribution f is said to be of finite order (on the real line). In this case the smallest nonnegative integer r that q can be for all choices of I is called the order of f . It is a fact that every distribution of bounded support is of finite order [6; corollary 3.4-2a].

THEOREM 2. *If the distribution $f(t)$ is of bounded support and of order r , if it is a continuous function on the finite interval $a < t < b$, and if $\alpha > r$, then $f_{\nu p}^{[\alpha]}(t)$ converges uniformly to $f(t)$ on $a_1 \leq t \leq b_1$, where $a < a_1 < b_1 < b$.*

In order to establish this theorem, we shall need two lemmas.

LEMMA 1. *For every integer q such that $0 \leq q \leq \alpha - 1$,*

$$\frac{d^q}{dt^q} g_{\nu}^{[\alpha]}(t)$$

converges to zero as $\nu \rightarrow \infty$ uniformly on $a \leq t \leq \nu/2$, where $a > 0$.

PROOF. Let K_n^α be defined by

$$g_{\nu}^{[\alpha]}(t) = \frac{2}{\nu} K_n^\alpha \left(\frac{2\pi t}{\nu} \right). \tag{10}$$

Therefore,

$$\left| \frac{d^q}{dt^q} g_{\nu}^{[\alpha]}(t) \right| = \left| \frac{2}{\nu} \frac{d^q}{dt^q} K_n^\alpha \left(\frac{2\pi t}{\nu} \right) \right|$$

and, by a known result [7; Vol. II, p. 60, Eq. (1.10)], the right-hand side is dominated by

$$\frac{M}{t^{\alpha+1}} \nu^{(q-\alpha)(p-1)} \tag{11}$$

on the interval, $\nu^{(1-p)} \leq t \leq \nu/2$. Here, M is some constant. Lemma 1 now follows immediately.

LEMMA 2. *If η is some small positive constant, then as $\nu \rightarrow \infty$ the following limits hold.*

$$\int_{\eta}^{\nu/2} |g_{\nu}^{[\alpha]}(x)| dx \rightarrow 0 \tag{12}$$

$$\int_{-\nu/2}^{-\eta} |g_\nu^{[\alpha]}(x)| dx \rightarrow 0 \tag{13}$$

$$\int_{-\eta}^{\eta} g_\nu^{[\alpha]}(x) dx \rightarrow 1. \tag{14}$$

PROOF. Using the same estimate on K_n^α as in the previous proof, we have

$$\begin{aligned} \int_{\eta}^{\nu/2} |g_\nu^{[\alpha]}(x)| dx &= \frac{2}{\nu} \int_{\eta}^{\nu/2} \left| K_n^\alpha \left(\frac{2\pi x}{\nu} \right) \right| dx \\ &\leq (2\pi)^\alpha \int_{2\pi\eta/\nu}^{\pi} \frac{M}{\nu^{p\alpha} y^{\alpha+1}} dy < \frac{M}{\alpha\eta^\alpha \nu^\alpha (p-1)} \rightarrow 0 \end{aligned}$$

as $\nu \rightarrow \infty$. The limit (13) can be shown in the same way.

Finally, note that

$$\int_{-\nu/2}^{\nu/2} g_\nu^{[\alpha]}(x) dx = 1,$$

as is clear from (1). The limit (14) now follows from this result and from (12) and (13). Q.E.D.

Another fact that we shall use subsequently is that $g_\nu^{[\alpha]}(t) \geq 0$ for every positive α [7; Vol. I, p. 88].

PROOF OF THEOREM 2. For the sake of clarity, we sketch $f(\tau)$ in the figure, where it is understood that $f(\tau)$ is a continuous function on $a < \tau < b$ but may be a singular distribution on $x < \tau < a$ and $b < \tau < y$. We also illus-

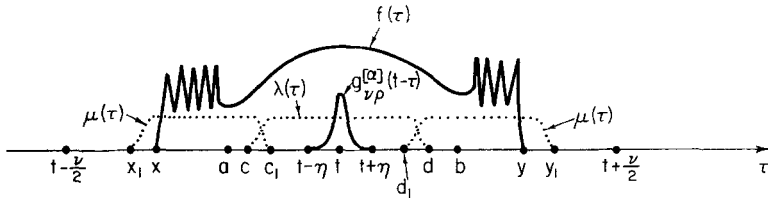


FIG. 1.

trate there $g_\nu^{[\alpha]}(t - \tau)$ as well as other values of τ that we shall use. It is assumed throughout that

$$\begin{aligned} t - \frac{\nu}{2} &< x_1 < x < a < c < c_1 < t - \eta < t < t + \eta \\ &< d_1 < d < b < y < y_1 < t + \frac{\nu}{2} \end{aligned}$$

and that the support of $f(\tau)$ is contained in $x \leq \tau \leq y$.

Let $\mu(\tau)$ and $\lambda(\tau)$ be infinitely differentiable functions that satisfy the following conditions: (We use brackets to denote closed intervals.) $\mu(\tau) = 1$ on neighborhoods of $[x, a]$ and $[b, y]$ and the support of $\mu(\tau)$ is contained in $[x_1, c_1]$ and $[d_1, y_1]$. $\lambda(\tau) = 1$ on a neighborhood of $[c_1, d_1]$ and the support of $\lambda(\tau)$ is contained in $[c, d]$. Moreover, $\mu(\tau) + \lambda(\tau) = 1$ on a neighborhood of $[x, y]$.

Now,

$$\begin{aligned}
 f_{\nu\rho}^{[a]}(t) &= f(t) * g_{\nu\rho}^{[a]}(t) \\
 &= \langle f(\tau), \mu(\tau) e^{-\rho(t-\tau)} g_{\nu}^{[a]}(t-\tau) \rangle + \langle f(\tau), \lambda(\tau) e^{-\rho(t-\tau)} g_{\nu}^{[a]}(t-\tau) \rangle.
 \end{aligned}
 \tag{15}$$

Let P be a bound on $e^{-\rho t}$ for $a < t < b$ and let Ω denote the set, $x_1 \leq \tau \leq c_1$ and $d_1 \leq \tau \leq y_1$. Since f is of order r , the first term on the right-hand side of (15) is dominated by

$$\begin{aligned}
 C \sup_{\tau \in \Omega} \left| \frac{\partial^r}{\partial \tau^r} [\mu(\tau) e^{-\rho(t-\tau)} g_{\nu}^{[a]}(t-\tau)] \right| \\
 \leq CP \sup_{\tau \in \Omega} \left| \sum_{q=0}^r \binom{r}{q} \frac{\partial^{r-q}}{\partial \tau^{r-q}} [\mu(\tau) e^{\rho\tau}] \frac{\partial^q}{\partial \tau^q} g_{\nu}^{[a]}(t-\tau) \right|.
 \end{aligned}$$

By Lemma 1 and the fact that $g_{\nu}^{[a]}$ is an even function, we see that the right-hand side of the last inequality converges to zero as $\nu \rightarrow \infty$ uniformly for $c_1 + \eta < t < d_1 - \eta$. Since we are free to choose c and c_1 arbitrarily close to a , as well as d and d_1 arbitrarily close to b , and η arbitrarily small, the same comment holds for any closed interval $[a_1, b_1]$ that is interior to the open interval (a, b) .

Next consider

$$\langle f(\tau), \lambda(\tau) e^{-\rho(t-\tau)} g_{\nu}^{[a]}(t-\tau) \rangle = \int_c^d f(\tau) \lambda(\tau) e^{-\rho(t-\tau)} g_{\nu}^{[a]}(t-\tau) d\tau.$$

We shall estimate this integral by considering in turn the intervals, $[c, t - \eta]$, $[t + \eta, d]$ and $[t - \eta, t + \eta]$. The integral on $[c, t - \eta]$ is dominated by

$$\begin{aligned}
 P [\sup_{c < \tau < d} |f(\tau) \lambda(\tau) e^{\rho\tau}|] \int_{t-\nu/2}^{t-\eta} |g_{\nu}^{[a]}(t-\tau)| d\tau \\
 = P [\sup_{c < \tau < d} |f(\tau) \lambda(\tau) e^{\rho\tau}|] \int_{\eta}^{\nu/2} |g_{\nu}^{[a]}(x)| dx.
 \end{aligned}$$

The last expression, which is independent of t , converges to zero as $\nu \rightarrow \infty$ according to Lemma 2. As before, this conclusion holds for all t in any closed interval $[a_1, b_1]$ that lies inside the open interval (a, b) .

A similar argument can be constructed for the interval $[t + \eta, d]$. Finally, noting that $\lambda(\tau) = 1$ on $[t - \eta, t + \eta]$, we may write

$$\int_{t-\eta}^{t+\eta} f(\tau) \lambda(\tau) e^{-\rho(t-\tau)} g_\nu^{[\alpha]}(t - \tau) d\tau = \int_{t-\eta}^{t+\eta} [f(t) + \epsilon_1(t, \tau)] [1 + \epsilon_2(t - \tau)] g_\nu^{[\alpha]}(t - \tau) d\tau. \tag{16}$$

Here, $\epsilon_1(t, \tau)$ is the error term for $f(\tau)$ and $\epsilon_2(t - \tau)$ is the error term for $e^{-\rho(t-\tau)}$. Moreover, $\epsilon_1(t, \tau)$ is uniformly continuous for $c < t < d$ and $t - \eta < \tau < t + \eta$ so that $\epsilon_1(t, \tau) \rightarrow 0$ as $\eta \rightarrow 0$ uniformly for $c < t < d$. Also, with $|\tau - t| < \eta$, $\epsilon_2(t - \tau) \rightarrow 0$ as $\eta \rightarrow 0$ uniformly on $c < t < d$ because of the continuity of the exponential function. In view of (14) and the fact that $g_\nu^{[\alpha]}(x) \geq 0$ for $\alpha = 1, 2, 3, \dots$, we can first choose η so small and subsequently ν so large that (16) is close to $f(t)$ to within any desired degree of accuracy uniformly on $c < t < d$. This completes the proof.

In addition, the convergence is pointwise and uniform on the semiinfinite interval $z \leq t < \infty$ so long as $\rho > 0$ and z is larger than any support point of f . More precisely, we have

THEOREM 3. *If the distribution $f(t)$ has a bounded support contained in the finite interval, $x \leq t \leq y$, if the order of f is r , if $\rho > 0$, and if $\alpha > r$, then $f_{\nu\rho}^{[\alpha]}(t)$ converges to zero uniformly on $z \leq t < \infty$, where $z > y$.*

PROOF. Let

$$x_1 < x < y < y_1 < z \leq t$$

and let $\theta(t)$ be an infinitely differentiable function that equals one on a neighborhood of $[x, y]$ and is zero outside $[x_1, y_1]$. We wish to show that

$$|f_{\nu\rho}^{[\alpha]}(t)| = |\langle f(\tau), \theta(\tau) e^{-\rho(t-\tau)} g_\nu^{[\alpha]}(t - \tau) \rangle|$$

can be made less than any preassigned $\epsilon > 0$ uniformly on $z \leq t < \infty$ by choosing ν large enough. We may again write

$$\begin{aligned} |f_{\nu\rho}^{[\alpha]}(t)| &\leq C \sup_{x_1 \leq \tau \leq y_1} \left| \frac{\partial^r}{\partial \tau^r} [\theta(\tau) e^{-\rho(t-\tau)} g_\nu^{[\alpha]}(t - \tau)] \right| \\ &= C \sup_{x_1 \leq \tau \leq y_1} \sum_{q=0}^r \binom{r}{q} \left| \frac{\partial^{r-q}}{\partial \tau^{r-q}} [\theta(\tau) e^{-\rho(t-\tau)}] \frac{\partial^q}{\partial \tau^q} g_\nu^{[\alpha]}(t - \tau) \right|. \end{aligned} \tag{17}$$

First, consider the case where $t - \nu/2 \leq \tau \leq y_1$. On this interval we have that

$$\left| \frac{\partial^{r-q}}{\partial \tau^{r-q}} [\theta(\tau) e^{-\rho(t-\tau)}] \right| \leq B \quad (q = 0, 1, \dots, r)$$

for all $t \geq z$; here, B is a sufficiently large constant. Also, by lemma 1, for a given $\epsilon_1 > 0$ there is an $N > 0$ such that for all $\nu > N$

$$\left| \frac{\partial^q}{\partial \tau^q} g_\nu^{[\alpha]}(t - \tau) \right| < \epsilon_1 \quad (q = 0, 1, \dots, \alpha - 1)$$

uniformly on $t - \nu/2 \leq \tau \leq t - z + y_1$. Therefore, each term within the summation on the right-hand side of (17) is bounded by $\binom{r}{q} B \epsilon_1$ whenever $t - \nu/2 \leq \tau \leq y_1$. The only other pertinent case occurs when $-\infty < \tau \leq t - \nu/2$. By another known result [7; Vol. II, p. 60, Eq. (1.9)],

$$\left| \frac{\partial^q}{\partial \tau^q} g_\nu^{[\alpha]}(t - \tau) \right| \leq B \nu^{(q+1)(p-1)}. \tag{18}$$

Moreover, every term inside the summation sign of (17) has an exponential damping factor. Consequently, in view of (18) and the fact that $t - \tau \geq \nu/2$, we see that each such term converges to zero as $\nu \rightarrow \infty$ uniformly for all $t \geq z$. These results prove the theorem.

Theorem 1 can be extended to the case where the support of f extends indefinitely toward $+\infty$ so long as $\sigma_1 < -\rho < 0$, where σ_1 is the abscissa of convergence of the Laplace transform of f . That is, we can state

THEOREM 4. *If the distribution $f(t)$ has its support bounded on the left and is of order r , if its Laplace transform has a region of convergence, $\text{Re } s > \sigma_1$, if $\sigma_1 < -\rho < 0$, if $f(t)$ is a continuous function on the finite interval $a < t < b$, and if $\alpha > r$, then $f_{\nu\rho}^{[\alpha]}$ converges uniformly to $f(t)$ on $a_1 \leq t \leq b_1$, where $a < a_1 < b_1 < b$.*

The proof of this theorem is quite similar to the proofs of Theorem 2 and 3 and can be found in [3].

REFERENCES

1. E. A. GUILLEMIN. "Synthesis of Passive Networks," chap. 15. Wiley, New York, 1957.
2. A. H. ZEMANIAN. The time domain synthesis of distributions. *IEEE Trans. Circuit Theory*. 11 (1964), 487-493.
3. A. H. ZEMANIAN. "The Time Domain Synthesis of Distributions." College of Engineering Tech. Rept. 19 (State University of New York at Stony Brook, Feb. 1, 1964).

4. L. SCHWARTZ. "Theorie des Distributions," Vols. I, II. Hermann, Paris, 1957, 1959.
5. E. C. TITCHMARSH. "Introduction to the Theory of Fourier Integrals," 2nd ed. Oxford Univ. Press, London, 1948.
6. A. H. ZEMANIAN. "Distribution Theory and Transform Analysis." McGraw-Hill, New York, 1965.
7. A. ZYGMUND. "Trigonometric Series," Vols. I, II. Cambridge Univ. Press, 1959.