

Lecture 13

13.1

Theorem: Let σ and τ be functions in $L^2(\mathbb{R}^n \times \mathbb{R}^n)$.

Then $W_\sigma W_\tau = W_\omega$, where $\omega \in L^2(\mathbb{R}^n \times \mathbb{R}^n)$

$$\hat{\omega} = (2\pi)^{-n} (\hat{\sigma} *_q \hat{\tau}).$$

Proof: Let $z = (q, p) \in \mathbb{R}^n \times \mathbb{R}^n \simeq \mathbb{C}^n$. Then for all $f \in L^2(\mathbb{R}^n)$ and all $x \in \mathbb{R}^n$,

$$\begin{aligned} & (W_\sigma W_\tau f)(x) \\ &= (2\pi)^{-n} \int_{\mathbb{C}^n} \hat{\sigma}(z) (p(z)(W_\tau f))(x) dz. \end{aligned}$$

But

$$\begin{aligned} & (p(z)(W_\tau f))(x) \\ &= e^{iq \cdot x + \frac{i}{2} q \cdot p} (W_\tau f)(x+p) \\ &= e^{iq \cdot x + \frac{i}{2} q \cdot p} (2\pi)^{-n} \int_{\mathbb{C}^n} \hat{\tau}(w) (p(w)f)(x+p) dw \\ &= (2\pi)^{-n} \int_{\mathbb{C}^n} \hat{\tau}(w) (p(z)p(w)f)(x) dw \\ &= (2\pi)^{-n} \int_{\mathbb{C}^n} \hat{\tau}(w) (p(z+w) e^{\frac{i}{4} [z, w]} f)(x) dw \end{aligned}$$

$$\begin{aligned} & \therefore (W_\sigma W_\tau f)(x) \\ &= (2\pi)^{-2n} \int_{\mathbb{C}^n} \hat{\sigma}(z) \left[\int_{\mathbb{C}^n} \hat{\tau}(w) (p(z+w) e^{\frac{i}{4}[z,w]} f)(x) dw \right] dz. \end{aligned}$$

Changing z to s via $s = z+w$, using $[w,w] = 0$ and Fubini's theorem,

$$\begin{aligned} & (W_\sigma W_\tau f)(x) \\ &= (2\pi)^{-2n} \int_{\mathbb{C}^n} \hat{\sigma}(s-w) \left[\int_{\mathbb{C}^n} \hat{\tau}(w) (p(s) e^{\frac{i}{4}[s-w,w]} f)(x) ds \right] dw \\ &= (2\pi)^{-2n} \left(\int_{\mathbb{C}^n} (p(s) f)(x) \left\{ \int_{\mathbb{C}^n} \hat{\sigma}(s-w) \hat{\tau}(w) e^{\frac{i}{4}[s,w]} dw \right\} ds \right) \\ &= (2\pi)^{-n} \int_{\mathbb{C}^n} \hat{\omega}(s) (p(s) f)(x) ds, \end{aligned}$$

where

$$\begin{aligned} \hat{\omega}(s) &= (2\pi)^{-n} \int_{\mathbb{C}^n} \hat{\sigma}(s-w) \hat{\tau}(w) e^{\frac{i}{4}[s,w]} dw \\ &= (2\pi)^{-n} \left(\hat{\sigma} *_{\frac{i}{4}} \hat{\tau} \right). \end{aligned}$$

For $k=0, 1, 2, \dots$, the Hermite function of order k is the function e_k on \mathbb{R} defined by

$$e_k(x) = \frac{1}{(2^k k! \sqrt{\pi})^{1/2}} e^{-x^2/2} H_k(x), \quad x \in \mathbb{R},$$

where H_k is the Hermite polynomial of degree k on \mathbb{R} defined by

$$H_k(x) = (-1)^k e^{x^2/2} \left(\frac{d}{dx} \right)^k \left(e^{-x^2/2} \right), \quad x \in \mathbb{R}.$$

Let A and A^* be differential operators on \mathbb{R} given by

$$A = \frac{d}{dx} + x$$

and

$$A^* = -\frac{d}{dx} + x.$$

The one-dimensional Hermite operator H on \mathbb{R}

is given by

$$H = \frac{1}{2} (AA^* + A^*A)$$

and a simple calculation gives

$$H = -\frac{d^2}{dx^2} + x^2.$$

Theorem: ① $\{e_k : k=0, 1, 2, \dots\}$ is an orthonormal basis for $L^2(\mathbb{R})$.

② $He_k = (2k+1)e_k, k=0, 1, 2, \dots$