THE WEIERSTRASS TRANSFORMATION OF CERTAIN GENERALIZED FUNCTIONS¹

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The convolution transformation

(1)
$$F(s) = \int_{-\infty}^{\infty} f(t)G(s-t)dt$$

considered by Hirschman and Widder [1] has a kernel G of the form

(2)
$$G(\tau) = \frac{1}{2\pi i} \int_{-i\infty}^{i\infty} \frac{\exp(z\tau)}{E(z)} dz$$

where

(3)
$$E(z) = \exp(-cz^2 + bz) \prod_{\nu=1}^{\infty} \left(1 - \frac{z}{a_{\nu}}\right) \exp(z/a_{\nu}),$$

the c, b, and a_{ν} are real, $c \ge 0$, $a_{\nu} \ne 0$, $|a_{\nu}| \rightarrow \infty$, and $\sum a_{\nu}^{-2} < \infty$. In a previous note [2] we extended the convolution transformation to a certain class of generalized functions in the case where c=0 in (3). On the other hand, if we substitute the previously neglected factor $\exp(-cz^2)$ in place of E(z) in (2) and normalized by setting c=1, we obtain

$$(4) G(\tau) = k(\tau, 1)$$

where

$$k(\tau, t) = \exp(-\tau^2/4t)/(4\pi t)^{1/2}, -\infty < \tau < \infty, 0 < t < \infty.$$

The convolution transformation (1) then becomes the Weierstrass transformation [1; Chapter VIII]:

(5)
$$F(s) = \frac{1}{(4\pi)^{1/2}} \int_{-\infty}^{\infty} f(\tau) \exp[-(s-\tau)^2/4] d\tau.$$

Here, we round out our previous results by extending (5) to certain generalized functions.

Let a and b be fixed real numbers with a < b. Let $\rho_{a,b}(\tau)$ be a posi-

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