PAPERS COMMUNICATED

103. A Theorem on the Conjugate Functions.

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I will, in the present paper, show that a function and its conjugate function can not be both very small at $\pm \infty$. Or I will prove the following theorem.

Theorem. Let p(x) be defined for x > 0 and positive and be such that $e^{-p(x)}$ is squarely integrable in $(-\infty, \infty)$. Then in order that there should exist a non-null function f(x) defined in $(-\infty, \infty)$ such that f(x) and its conjugate function $\overline{f}(x)$ are both in absolute values smaller than $Ae^{-p(|x|)}$ almost everywhere, where A is a constant independent of x, it is necessary and sufficient that

$$\int_0^\infty \frac{p(x)}{1+x^2}\,dx$$

should be convergent.

We can prove this theorem by combining the Paley and Wiener's fundamental theorem in the theory of quasi-analytic functions¹⁾ and a theorem due to E. C. Titchmarsh which can be stated as follows:

If f(x) is squarely integrable and F(x) is its Fourier transform, then the Fourier transform of the conjugate function of f(x) is $-iF(x) \operatorname{sgn} x^{2}$

Necessity. Let f(x) be non-null and be such that

(1)
$$|f(x)| \leq Ae^{-p(|x|)}, \quad |\bar{f}(x)| \leq Ae^{-p(|x|)}.$$

If F(x) denotes the Fourier transform of f(x), then, by the Titchmarsh's theorem, the Fourier transform of $\overline{f}(x)$ is $-iF(x) \operatorname{sgn} x$. Clearly F(x) is non-null and we suppose that it is not null for x > 0, otherewise we can proceed similarly. Then we have

$$f(x) + i\bar{f}(x) \sim \sqrt{\frac{2}{\pi}} \int_0^\infty F(t) e^{-itx} dt = \sqrt{\frac{2}{\pi}} \int_{-\infty}^0 F(-t) e^{itx} dt$$

Or $f(x) + i\bar{f}(x)$ is the Fourier transform of a function vanishing for positive arguments. Hence we have, by the Paley and Wiener's theorem,

(2)
$$\int_{-\infty}^{\infty} \frac{|\log |f(x)+i\bar{f}(x)||}{1+x^2} dx < \infty.$$

From (1) we have

 $p(|x|) \leq 2 |\log A| + |\log |f(x) + i\bar{f}(x)||.$

¹⁾ Paley and Wiener, Fourier transforms in the complex domain, Amer. Math. Soc. Colloqium.

²⁾ Titchmarsh, Conjugate trigonometrical integrals, Proc. London Math. Soc. 24 (1925).

Thus from (2) we reach the result:

$$\int_{-\infty}^{\infty} \frac{p(|x|)}{1+x^2} dx < \infty.$$

Sufficiency. Let $\int_{-\infty}^{\infty} \frac{p(|x|)}{1+x^2} dx < \infty$. Then by the Paley and Wiener's theorem there exists a non-null function f(x) such that f(x)=0 for $x > x_0$ for some x_0 and its Fourier transform F(x) satisfies

 $e^{-p(|x|)} = |F(x)|.$

We can suppose that $x_0=0$, for otherwise we consider the function $f(x-x_0)$, its Fourier transform being in the absolute value equal to |F(x)|. Let the conjugate function of F(x) be $\overline{F}(x)$. By the Titchmarsh's theorem, we can see that $\overline{F}(x)$ is the Fourier transform of $-if(x) \operatorname{sgn} x$ which is really if(x), since f(x) is zero for x > 0. Thus $|\overline{F}(x)| = |F(x)|$. Thus the theorem is proved.

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