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Mathematical Structures - Informatics Mathematical Modelling
Papers dedicated to Academician L. Iliev
on the Occasion of his Eightieth Birthday

FURTHER RESULTS ON THE NON-COMMUTATIVE NEUTRIX PRODUCT OF DISTRIBUTIONS

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Dedicated to Academician Ljubomir Iliev on the Occasion of his Eightieth Birthday

ABSTRACT. The non-commutative neutrix product of the distributions $x_+^s \ln x_+$ and $\delta^{(r)}(x)$ is evaluated for $r = 1, 2, \ldots$ and $s = 0, 1, 2, \ldots$. Further neutrix products are then deduced.

In the following, we let N be the neutrix, see van der Corput [1], having domain $N' = \{1, 2, ..., n, ...\}$ and range the real numbers, with negligible functions finite linear sums of the functions

$$n^{\lambda} \ln^{r-1} n$$
, $\ln^r n$: $\lambda > 0$, $r = 1, 2, \dots$

and all functions which converge to zero in the normal sense as n tends to infinity.

We now let $\rho(x)$ be any infinitely differentiable function having the following properties:

- (i) $\rho(x) = 0$ for $|x| \ge 1$,
- (ii) $\rho(x) \geq 0$,
- (iii) $\rho(x) = \rho(-x)$,

(iv)
$$\int_{-1}^{1} \rho(x) dx = 1.$$

Putting $\delta_n(x) = n\rho(nx)$ for n = 1, 2, ..., it follows that $\{\delta_n(x)\}$ is a regular sequence of infinitely differentiable functions converging to the Dirac delta-function $\delta(x)$.

Now let \mathcal{D} be the space of infinitely differentiable functions with compact support and let \mathcal{D}' be the space of distributions defined on \mathcal{D} . Then if f is an arbitrary distribution in \mathcal{D}' , we define

$$f_n(x) = (f * \delta_n)(x) = \langle f(t), \delta_n(x-t) \rangle$$

for $n = 1, 2, \ldots$ It follows that $\{f_n(x)\}$ is a regular sequence of infinitely differentiable functions converging to the distribution f(x).

A first extension of the product of a distribution and an infinitely differentiable function is the following, see for example [2] or [4].

Definition 1. Let f and g be distributions in \mathcal{D}' for which on the interval (a,b), f is the k-th derivative of a locally summable function F in $L^p(a,b)$ and $g^{(k)}$ is a locally summable function in $L^q(a,b)$ with 1/p+1/q=1. Then the product fg=gf of f and g is defined on the interval (a,b) by

$$fg = \sum_{i=0}^{k} {k \choose i} (-1)^{i} [Fg^{(i)}]^{(k-i)}.$$

The following definition for the neutrix product of two distributions was given in [5] and generalizes Definition 1.

Definition 2. Let f and g be distributions in \mathcal{D}' and let $g_n(x) = (g * \delta_n)(x)$. We say that the neutrix product $f \circ g$ of f and g exists and is equal to the distribution h on the interval (a,b) if

$$N-\lim_{x\to\infty}\langle f(x)g_n(x),\phi(x)\rangle=\langle h(x),\phi(x)\rangle$$

for all functions ϕ in \mathcal{D} with support contained in the interval (a,b).

Note that if

$$\lim_{x\to\infty}\langle f(x)g_n(x),\phi(x)\rangle=\langle h(x),\phi(x)\rangle,$$

we simply say that the product f.g exists and equals h, see [4].

It is obvious that if the product f.g exists then the neutrix product $f \circ g$ exists and $f.g = f \circ g$. Further, it was proved in [4] that if the product fg exists by Definition 1 then the product f.g exists by Definition 2 and fg = f.g. Note also that although the product defined in Definition 1 is always commutative, the product and neutrix product defined in Definition 2 is in general non-commutative.

The following two theorems hold, see [5].

Theorem 1. Let f and g be distributions in \mathcal{D}' and suppose that the neutrix products $f \circ g$ and $f \circ g'$ (or $f' \circ g$) exist on the interval (a,b). Then the neutrix product $f' \circ g$ (or $f \circ g'$) exists on the interval (a,b) and

$$(f\circ g)'=f'\circ g+f\circ g'$$

on the interval (a, b).

Theorem 2. The neutrix products $x_+^{\bullet} \circ \delta^{(r)}(x)$ and $\delta^{(r)}(x) \circ x_+^{\bullet}$ exist and

$$x_+^s \circ \delta^{(r)}(x) = \delta^{(r)}(x) \circ x_+^s = \frac{(-1)^s r!}{2(r-s)!} \delta^{(r-s)}(x)$$

for $s = 0, 1, 2, \ldots$ and $r = s, s + 1, \ldots$

The following extension of Theorem 1 was proved in [7].

Theorem 3. Let f and g be distributions in \mathcal{D}' and suppose that the neutrix products $f \circ g^{(i)}$ (or $f^{(i)} \circ g$) exist on the interval (a,b) for $i=0,1,2,\ldots,\tau$. Then the neutrix products $f^{(k)} \circ g$ (or $f \circ g^{(k)}$) exist on the interval (a,b) for $k=1,2,\ldots,\tau$ and

(1)
$$f^{(k)} \circ g = \sum_{i=0}^{k} {k \choose i} (-1)^{i} [f \circ g^{(i)}]^{(k-i)}$$

or

(2)
$$f \circ g^{(k)} = \sum_{i=0}^{k} {k \choose i} (-1)^{i} [f^{(i)} \circ g]^{(k-i)}$$

on the interval (a,b) for $k=1,2,\ldots,r$.

The next two theorems were proved in [5].

Theorem 4. The neutrix products $\ln x_+ \circ \delta^{(r)}(x)$ and $\delta^{(r)}(x) \circ \ln x_+$ exist and

(3)
$$\ln x_{+} \circ \delta^{(r)}(x) = [c(\rho) + \frac{1}{2} \psi(r)] \delta^{(r)}(x),$$

$$\delta^{(r)}(x) \circ \ln x_{-} = c(\rho)\delta^{(r)}(x)$$

for $r = 0, 1, 2, \ldots$, where

$$c(\rho) = \int_0^1 \ln t \rho(t) \, dt$$

and

$$\psi(r) = \begin{cases} 0, & r = 0, \\ \sum_{i=1}^{r} i^{-1}, & r \ge 1. \end{cases}$$

Theorem 5. The neutrix products $(x_+^r \ln x_+) \circ \delta^{(r)}(x)$ and $\delta^{(r)}(x) \circ (x_+^r \ln x_+)$ exist and

$$x_{+}^{r} \ln x_{+} \circ \delta^{(r)}(x) = (-1)^{r} r! [c(\rho) + \frac{1}{2} \psi(r)] \delta(x),$$

= $\delta^{(r)}(x) \circ (x_{+}^{r} \ln x_{+})$

for r = 1, 2, ...

It was shown in [6] that by suitable choice of the function ρ , $c(\rho)$ can take any negative value.

In the next theorem, which was proved in [4], the distributions x_{+}^{-r} and x_{-}^{-r} are defined by

$$x_{+}^{-r} = \frac{(-1)^{r-1}}{(r-1)!} (\ln x_{+})^{(r)}, \quad x_{-}^{-r} = -\frac{1}{(r-1)!} (\ln x_{-})(r),$$

for $r = 1, 2, \ldots$ and not as in Gel'fand and Shilov [8].

Theorem 6. The neutrix products $x_+^{-s} \circ \delta^{(r)}(x)$ and $\delta^{(r)}(x) \circ x_+^{-s}$ exist and

(5)
$$x_{+}^{-s} \circ \delta^{(r)}(x) = \frac{(-1)^{s} r!}{2(r+s)!} \delta^{(r+s)}(x),$$

$$\delta^{(r)}(x) \circ x_+^{-s} = 0$$

for $r = 0, 1, 2, \ldots$ and $s = 1, 2, \ldots$

The following theorem was proved in [7] using Theorem 3.

Theorem 7. The neutrix products $x_{-}^{-r} \circ x_{+}^{s}$ and $x_{+}^{s} \circ x_{-}^{-r}$ exist and

$$x_{-}^{-r} \circ x_{+}^{s} = x_{-}^{-r} x_{+}^{s} = 0,$$

 $x_{+}^{s} \circ x_{-}^{-r} = x_{+}^{s} x_{-}^{-r} = 0$

for r = 1, 2, ... and s = r, r + 1, ... and

$$x_{-}^{-r} \circ x_{+}^{s} = \sum_{i=s+1}^{r} {r \choose i} \frac{(-1)^{i-1} s!}{(r-1)!} [c(\rho) + \frac{1}{2} \psi(i-s-1)] \delta^{(r-s-1)}(x),$$

$$x_{+}^{s} \circ x_{-}^{-r} = \sum_{i=s+1}^{r} {r \choose i} \frac{(-1)^{i-1} s!}{(r-1)!} c(\rho) \delta^{(r-s-1)}(x),$$

for r = 1, 2, ... and s = 0, 1, ..., r - 1.

We now prove the following generalization of Theorems 4 and 5 also using Theorem 3.

Theorem 8. The neutrix products $(x_+^s \ln x_+) \circ \delta^{(r)}(x)$ and $\delta^{(r)}(x) \circ (x_+^s \ln x_+)$ exist and

(7)
$$(x_+^s \ln x_+) \circ \delta^{(r)}(x) = (x_+^s \ln x_+) . \delta^{(r)}(x) = 0,$$

(8)
$$\delta^{(r)}(x) \circ (x_+^s \ln x_+) = \delta^{(r)}(x) \cdot (x_+^s \ln x_+) = 0,$$

for s = 1, 2, ... and r = 0, 1, ..., s - 1 and

$$(x_+^s \ln x_+) \circ \delta^{(r)}(x) = \frac{(-1)^s r!}{(r-s)!} [c(\rho) + \frac{1}{2} \psi(s)] \delta^{(r-s)}(x) +$$

(9)
$$-\sum_{i=-1}^{r} {r \choose i} \frac{(-1)^i}{2(i-s)} \delta^{(r-s)}(x),$$

(10)
$$\delta^{(r)}(x) \circ (x_+^s \ln x_+) = \frac{(-1)^s r!}{(r-s)!} [c(\rho) + \frac{1}{2} \psi(s)] \delta^{(r-s)}(x),$$

for $s = 0, 1, 2, \ldots$ and $r = s, s + 1, \ldots$

Proof. We define the function $f(x_+, s)$ by

$$f(x_+,s) = \frac{x_+^s \ln x_+ - \psi(s) x_+^s}{s!}$$

and it follows easily by induction that

$$f^{(i)}(x_+,s)=f(x_+,s-i),$$

for i = 0, 1, ..., s. In particular,

$$f^{(s)}(x_+,s)=\ln x_+,$$

so that

$$f^{(i)}(x_+,s) = (-1)^{i-s-1}(i-s-1)!x_+^{-i+s},$$

for $i = s + 1, s + 2, \ldots$ Now $f^{(i)}(x_+, s)$ is a continuous function which is zero at the origin for $i = 0, 1, \ldots, s - 1$ and so

(11)
$$f^{(i)}(x_+, s).\delta(x) = 0,$$

for s = 0, 1, ..., s - 1. Using equation (3) we have

(12)
$$f^{(s)}(x_+, s) \circ \delta(x) = c(\rho)\delta(x)$$

and using equation (5) we have

(13)
$$f^{(i)}(x_+,s) \circ \delta(x) = -\frac{1}{2(i-s)} \delta^{(i-s)}(x)$$

for $i = s + 1, s + 2, \dots$

Using Theorem 3 and equation (11) we now have

$$f(x_{+},s).\delta^{(r)}(x) = \sum_{i=0}^{r} {r \choose i} (-1)^{i} [f^{(i)}(x_{+},s).\delta(x)]^{(r-i)}$$

= 0,

for $s = 1, 2, \ldots$ and $r = 0, 1, \ldots, s - 1$. Equations (7) follows on noting that

$$x_+^i.\delta(x)=0,$$

for i = 1, 2, ...

When $r \geq s$ we have

$$f(x_{+},s) \circ \delta^{(r)}(x) = \sum_{i=s}^{r} {r \choose i} (-1)^{i} [f^{(i)}(x_{+},s) \circ \delta(x)]^{(r-i)}$$

$$= {r \choose s} (-1)^{s} c(\rho) \delta^{(r-s)}(x) - \sum_{i=s+1}^{r} {r \choose i} \frac{(-1)^{i}}{2(i-s)} \delta^{(r-s)}(x)$$

on using Theorem 3 and equations (11), (12) and (13). It now follows that

$$(x_+^s \ln x_+) \circ \delta^{(r)}(x) = s! f(x_+, s) \circ \delta^{(r)}(x) + \psi(s) x_+^s \circ \delta^{(r)}(x)$$

and equation (9) follows on using Theorem 2.

We now consider the product $\delta^{(r)}(x) \circ (x_+^s \ln x_+)$. As above, we have

(14)
$$\delta(x).f^{(i)}(x_+,s)=0,$$

for s = 0, 1, ..., s - 1. Using equation (4) we have

(15)
$$\delta(x) \circ f^{(s)}(x_+, s) = c(\rho)\delta(x)$$

and using equation (6) we have

(16)
$$\delta(x) \circ f^{(i)}(x_+, s) = 0,$$

for $i = s + 1, s + 2, \dots$

Using equations (1) an (14) we now have

$$\delta^{(r)}(x).f(x_{+},s) = \sum_{i=0}^{r} {r \choose i} (-1)^{i} [\delta(x).f^{(i)}(x_{+},s)]^{(r-i)}$$

= 0,

for s = 1, 2, ... and r = 0, 1, ..., s - 1. Equations (8) follow on noting that

$$\delta(x).x_+^i=0,$$

for i = 1, 2, ...

When $r \geq s$ we have

$$\delta^{(r)} \circ f(x_{+}, s) = \sum_{i=s}^{r} {r \choose i} (-1)^{i} [\delta(x) \circ f^{(i)}(x_{+}, s)]^{(r-i)}$$
$$= {r \choose s} (-1)^{s} c(\rho) \delta^{(r-s)}(x)$$

on using equations (1), (14), (15) and (16). It now follows that

$$\delta^{(r)}(x) \circ (x_+^s \ln x_+) = s! \delta^{(r)}(x) \circ f(x_+, s) + \psi(s) \delta^{(r)}(x) \circ x_+^s$$

and equation (9) follows on using Theorem 2. This completes the proof of the theorem. \Box

Note that by putting s=0 in equation (9) and comparing with equation (3) we prove that

$$\psi(r) = \sum_{i=1}^{r} \binom{r}{i} \frac{(-1)^{i}}{i},$$

for r = 1, 2, ...

Corollary 1. The neutrix products $(x_-^s \ln x_-) \circ \delta^{(r)}(x)$ and $\delta^{(r)}(x) \circ (x_-^s \ln x_-)$ exist and

$$(x_{-}^{s} \ln x_{-}) \circ \delta^{(r)}(x) = (x_{-}^{s} \ln x_{-}) \cdot \delta^{(r)}(x) = 0,$$

$$\delta^{(r)}(x) \circ (x_{-}^{s} \ln x_{-}) = \delta^{(r)}(x) \cdot (x_{-}^{s} \ln x_{-}) = 0,$$

for s = 1, 2, ... and r = 0, 1, ..., s - 1 and

$$(x_{-}^{s} \ln x_{-}) \circ \delta^{(r)}(x) = \frac{r!}{(r-s)!} [c(\rho) + \frac{1}{2} \psi(s)] \delta^{(r-s)}(x) + \\ - \sum_{i=s+1}^{r} {r \choose i} \frac{(-1)^{i-s}}{2(i-s)} \delta^{(r-s)}(x),$$

$$\delta^{(r)}(x) \circ (x_-^s \ln x_-) = \frac{r!}{(r-s)!} [c(\rho) + \frac{1}{2} \psi(s)] \delta^{(r-s)}(x),$$

for $s = 0, 1, 2, \ldots$, and $r = s, s + 1, \ldots$

Proof. The results follow immediately on replacing x by -x in equations (7), (8), (9) and (10). \square

Corollary 2. The neutrix products $(x^s \ln |x|) \circ \delta^{(r)}(x)$ and $\delta^{(r)}(x) \circ (x^s \ln |x|)$ exist and

$$(x^{s} \ln |x|) \circ \delta^{(r)}(x) = (x^{s} \ln |x|) \cdot \delta^{(r)}(x) = 0,$$

$$\delta^{(r)}(x) \circ (x^{s} \ln |x|) = \delta^{(r)}(x) \cdot (x^{s} \ln |x|) = 0,$$

for s = 1, 2, ... and r = 0, 1, ..., s - 1 and

$$(x^{s} \ln |x|) \circ \delta^{(r)}(x) = \frac{(-1)^{s} r!}{(r-s)!} [2c(\rho) + \psi(s)] \delta^{(r-s)}(x) + - \sum_{s+1}^{r} {r \choose i} \frac{(-1)^{i}}{i-s} \delta^{(r-s)}(x),$$

$$\delta^{(r)}(x) \circ (x^{s} \ln |x|) = \frac{(-1)^{s} r!}{(r-s)!} [2c(\rho) + \psi(s)] \delta^{(r-s)}(x),$$

for $s = 0, 1, 2, \dots$ and $r = s, s + 1, \dots$

Proof. The results follow on noting that

$$|x^{s} \ln |x| = x_{+}^{s} \ln x_{+} + (-1)^{s} x_{-}^{s} \ln x_{-}$$

and that the neutrix convolution product is distributative with respect to addition.

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