

Accepted Manuscript

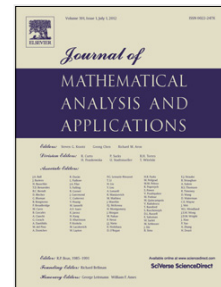
Global growth of bandlimited local approximations

Noli N. Reyes, Louie John D. Vallejo

PII: S0022-247X(12)00807-4
DOI: 10.1016/j.jmaa.2012.10.006
Reference: YJMAA 17083

To appear in: *Journal of Mathematical Analysis and Applications*

Received date: 16 April 2012



Please cite this article as: N.N. Reyes, L.J.D. Vallejo, Global growth of bandlimited local approximations, *J. Math. Anal. Appl.* (2012), doi:10.1016/j.jmaa.2012.10.006

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

Global Growth of Bandlimited Local Approximations

Noli N. Reyes and Louie John D. Vallejo

University of the Philippines – Diliman
Institute of Mathematics
Quezon City, 1101 Philippines
noli@math.upd.edu.ph

August 16, 2012

Abstract

We obtain explicit estimates showing how the global norm of a band-limited function blows up, as it locally approximates a function with a jump in a derivative. As an application, we obtain bounds on how well a function, with a jump in a derivative, can be essentially time- and band-limited.

Key words: Fourier transform, Bandlimited approximation, Uncertainty Principle, Mean-value inequality, Legendre Polynomials, Approximate Concentration

2010 Mathematics Subject Classification: 35B05, 41A10, 41A17, 41A25, 42A38, 42C10

1 Introduction

Let U and V be closed vector subspaces of a Hilbert space \mathcal{H} with respective orthogonal projections P_U and P_V . Existence of solutions $g \in \mathcal{H}$ to the system

$$P_U g = u, \quad P_V g = v \tag{1.1}$$

has been well studied, for example, in [7, p. 88] and [4]. It is shown in [4] that the condition $U \cap V = \{0\}$ is equivalent to the existence of approximate solutions to (1.1) given any pair $(u, v) \in U \times V$; i.e., there exists a sequence $\{g_k\}_{k=1}^{\infty}$ in \mathcal{H} such that

$$\|P_U g_k - u\| + \|P_V g_k - v\| \longrightarrow 0. \quad (1.2)$$

Suppose that for some particular $(u, v) \in U \times V$, there exists no $g \in \mathcal{H}$ that satisfies (1.1) but there exists a sequence $\{g_k\}_{k=1}^{\infty}$ satisfying (1.2). A compactness argument shows that $\|g_k\| \rightarrow \infty$. This raises the general question of finding explicit estimates describing how $\|g_k\|$ tends to infinity in relation to how fast $\|P_U g_k - u\| + \|P_V g_k - v\|$ tends to zero.

In this note, we shall consider the important special case with $\mathcal{H} = L^2(\mathbb{R})$,

$$U = \{u \in \mathcal{H} : \text{supp } u \subset I\} \quad \text{and} \quad V = \{v \in \mathcal{H} : \text{supp } \widehat{v} \subset \mathbb{R} \setminus [-\Omega, \Omega]\},$$

where $\Omega > 0$ is fixed, I is a given compact interval, and \widehat{v} denotes the Fourier transform of v . Since $U \cap V = \{0\}$, approximate solutions to (1.1) always exist.

Now, fix $u \in U$ and $\rho > 0$. Classical arguments show there exists $g \in L^2(\mathbb{R})$ such that $\|P_U g - u\| < \rho$ and $P_V g = 0$; i.e.,

$$\|u - g\|_{L^2(I)} < \rho \quad \text{and} \quad \text{supp } \widehat{g} \subset [-\Omega, \Omega].$$

Suppose $a \in I$ and $\delta > 0$ such that $]a - \delta, a + \delta[\subset I$ and u is n times differentiable on both $]a - \delta, a[$ and on $]a, a + \delta[$. Our main result states that, under reasonable conditions,

$$C_n \Omega^{n+\frac{1}{2}} \|u - g\|_{L^2(I)}^p \|g\|_{L^2(\mathbb{R})} \geq \Delta_n(u) \quad (1.3)$$

where $\Delta_n(u) := \inf\{|u^{(n)}(t^+) - u^{(n)}(t^-)| : t^- \in]a - \delta, a[, t^+ \in]a, a + \delta[\}$, $0 < p < 2/(2n + 1)$, and C_n is a constant depending only on n .

As an application of (1.3), we obtain bounds on how well a function, with a jump in a derivative, can be essentially time- and band-limited. Taking $I = [-\delta, \delta]$ for simplicity, we obtain under reasonable conditions that

$$A_n(7\varepsilon)^p \geq \frac{\Delta_n(u)}{\Omega^{n+\frac{1}{2}} \|u\|_{L^2(I)}^{p+1}}$$

whenever u and \widehat{u} are ε -concentrated on $[-T, T]$ and $[-\Omega, \Omega]$ respectively, and A_n is a constant depending only on n . We recall that a function f is ε -concentrated on $A \subset \mathbb{R}$ if

$$\int_{\mathbb{R} \setminus A} |f|^2 \leq \varepsilon^2 \int_{\mathbb{R}} |f|^2.$$

This complements a result of Donoho and Stark in [5]. They showed that if a function f of unit norm is ε -concentrated on A and \widehat{f} is ρ -concentrated on B , then $|A| \cdot |B| \geq (1 - \varepsilon - \rho)^2$ (see also [8] for a slight improvement).

The estimate (1.3) can be viewed as an uncertainty principle inequality. It describes how the global norm $\|g\|_{L^2(\mathbb{R})}$ grows as the local approximation error $\|u - g\|_{L^2(I)}$ tends to zero. It is remarkable to note that the growth of $\|g\|_{L^2(\mathbb{R})}$ is manifested outside I . The reader may consult [1], [2], [3], [6], [7], [8] and [12] for background on uncertainty principle inequalities and on essentially time- and band-limited functions.

For an interval I and a measurable function $u : I \rightarrow \mathbb{C}$, we let

$$\|u\|_{L^2(I)} = \left(\int_I |u(t)|^2 dt \right)^{1/2}.$$

If I is the entire real line, we simply write $\|u\|_2$ in place of $\|u\|_{L^2(I)}$. The Fourier transform of an integrable function $f : \mathbb{R} \rightarrow \mathbb{C}$ is defined by

$$\widehat{f}(\xi) = \int_{\mathbb{R}} f(t) e^{-2\pi i \xi t} dt.$$

If $\Omega > 0$, we define the Paley-Wiener class $PW(\Omega)$ as the set of all $f \in L^2(\mathbb{R})$ such that $\text{supp } \widehat{f} \subset [-\Omega, \Omega]$.

2 Growth of norms of approximate solutions

When the problem (1.1) has no solution for a fixed $(u, v) \in U \times V$, then approximate solutions blow up.

Proposition 2.1 *Let U and V be closed vector subspaces of a Hilbert space \mathcal{H} with respective orthogonal projections P_U and P_V . Let $(u, v) \in U \times V$ such that the system*

$$P_U g = u, \quad P_V g = v$$

has no solution $g \in \mathcal{H}$. Suppose $\{g_k\}_{k \in \mathbb{N}}$ satisfies $\|P_U g_k - u\| + \|P_V g_k - v\| \rightarrow 0$ as $k \rightarrow \infty$. Then $\|g_k\| \rightarrow \infty$.

Proof. Suppose otherwise. Then some subsequence $\{g_{n_k}\}_{k=1}^{\infty}$ converges weakly, say to $g \in \mathcal{H}$. Thus

$$\langle g - g_{n_k}, P_U g - u \rangle \rightarrow 0. \quad (2.1)$$

Moreover, since $\{g_{n_k}\}$ is a bounded sequence,

$$|\langle g - g_{n_k}, u - P_U g_{n_k} \rangle| \leq \|u - P_U g_{n_k}\| \sup_{j \in \mathbb{N}} \|g - g_{n_j}\| \rightarrow 0. \quad (2.2)$$

Hence, from (2.1) and (2.2), we obtain

$$\|P_U(g - g_{n_k})\|^2 = \langle g - g_{n_k}, P_U g - u \rangle + \langle g - g_{n_k}, u - P_U g_{n_k} \rangle \rightarrow 0. \quad (2.3)$$

Thus,

$$\frac{1}{2} \|P_U g - u\|^2 \leq \|P_U(g - g_{n_k})\|^2 + \|P_U g_{n_k} - u\|^2 \longrightarrow 0. \quad (2.4)$$

Hence, $P_U g = u$. Likewise, we conclude that $P_V g = v$. \square

In the context of bandlimited local approximations, Proposition 2.1 translates into the following corollary.

Corollary 2.2 *Let $\Omega > 0$ and I be a compact interval of the real line. Suppose $u \in L^2(I)$ is not the restriction of a function from $PW(\Omega)$. Let $\{g_k\}_{k=1}^\infty$ be a sequence in $PW(\Omega)$ such that $\|u - g_k\|_{L^2(I)} \rightarrow 0$. Then $\|g_k\|_2 \rightarrow \infty$.*

Proof. We shall apply Proposition 2.1 with $\mathcal{H} = L^2(\mathbb{R})$, $U = \{u \in \mathcal{H} : \text{supp } u \subset I\}$, $V = \{v \in \mathcal{H} : \text{supp } \widehat{v} \subset \mathbb{R} \setminus [-\Omega, \Omega]\}$, $v = 0$ and u as given in the statement of the corollary. Note that for all $f \in \mathcal{H}$,

$$P_U f = f \cdot 1_I \quad \text{and} \quad \widehat{P_V f} = \widehat{f} \cdot 1_{[-\Omega, \Omega]^c}.$$

Thus, the system

$$P_U g = u, \quad P_V g = 0$$

has no solution $g \in \mathcal{H}$. Moreover, since $P_V g_k \equiv 0 \equiv v$, $\|P_U g_k - u\|_2 + \|P_V g_k - v\|_2 = \|g_k - u\|_{L^2(I)} \rightarrow 0$ by hypothesis. By Proposition 2.1, we conclude that $\|g_k\|_2 \rightarrow \infty$. \square

We emphasize that to a locally square-integrable function u , it is always possible to obtain local approximations with Fourier transforms having arbitrarily small supports. In [13], they showed that this follows from the density of suitable prolate spheroidal wave functions in $L^2(I)$. We give a simpler constructive proof below.

Proposition 2.3 *Set $I = [-1, 1]$ and fix $u \in L^2(I)$. Let Ω and ϵ be arbitrary positive numbers. Then there exists $g \in PW(\Omega)$ such that $\|u - g\|_{L^2(I)} < \epsilon$.*

Proof. Let ϕ be a function from the Schwartz class such that $\text{supp } \widehat{\phi} \subset [-1, 1]$ with $\phi(0) = 1$. Choose a polynomial P such that $\|u - P\|_{L^2(I)} < \epsilon/2$. Let $\omega > 0$ be small enough such that $\omega < \Omega$ and $\omega^2 \|\phi'\|_\infty^2 \int_{-1}^1 |tP(t)|^2 dt < \epsilon^2/4$. Define $g(t) = P(t)\phi(\omega t)$. Then

$$\int_{-1}^1 |P(t) - g(t)|^2 dt \leq \omega^2 \|\phi'\|_\infty^2 \int_{-1}^1 |tP(t)|^2 dt < \epsilon^2/4$$

and therefore $\|u - g\|_{L^2(I)} < \epsilon$. Moreover, if $P(t) = \sum_{k=0}^n a_k t^k$, then

$$\widehat{g}(\xi) = \omega^{-1} \sum_{k=0}^n \frac{a_k}{(-2\pi i \omega)^k} \widehat{\phi}^{(k)}(\omega^{-1} \xi)$$

and therefore, $\text{supp } \widehat{g} \subset [-\omega, \omega] \subset [-\Omega, \Omega]$. \square

3 Mean Value Inequality

Our main result in section 4 makes use of the following inequality, which bounds a local L^2 -norm by a pointwise derivative.

Lemma 3.1 *Fix $n \in \mathbb{N} \cup \{0\}$ and real numbers α, β with $\alpha < \beta$. Let $\phi : [\alpha, \beta] \rightarrow \mathbb{R}$ be n times continuously differentiable. Then there exists $\tau \in]\alpha, \beta[$ such that*

$$(\beta - \alpha)^{n+\frac{1}{2}} |\phi^{(n)}(\tau)| \leq B_n \|\phi\|_{L^2([\alpha, \beta])} \quad (3.1)$$

where $B_n = \frac{(2n)! \sqrt{2n+1}}{n!}$.

Proof. Define $\psi : [-1, 1] \rightarrow \mathbb{R}$ by $\psi(x) = \phi\left(\frac{\beta-\alpha}{2}(x-1) + \beta\right)$ and

$$L_n(x) = \frac{1}{2^n n!} \cdot \frac{d^n}{dx^n} (x^2 - 1)^n, \quad (3.2)$$

the Legendre polynomial of degree n (for example, see [11]). Integrating by parts n times yields

$$\begin{aligned} \int_{-1}^1 \psi(x) L_n(x) dx &= \frac{(-1)^n}{2^n n!} \int_{-1}^1 \psi^{(n)}(x) (x^2 - 1)^n dx \\ &= \frac{\psi^{(n)}(\sigma)}{2^n n!} \int_{-1}^1 (1 - x^2)^n dx, \end{aligned} \quad (3.3)$$

for some $\sigma \in]-1, 1[$. Moreover, using the Beta function, we find that

$$\int_{-1}^1 (1 - x^2)^n dx = \frac{2^{2n+1} (n!)^2}{(2n+1)!}. \quad (3.4)$$

By combining (3.4), (3.3), the Cauchy-Schwarz inequality, and the fact that $\|L_n\|_{L^2([-1,1])} = \frac{\sqrt{2}}{\sqrt{2n+1}}$, we obtain

$$\frac{n! 2^{n+\frac{1}{2}}}{(2n)! \sqrt{2n+1}} \cdot |\psi^{(n)}(\sigma)| \leq \|\psi\|_{L^2([-1,1])}. \quad (3.5)$$

Finally, in view of the equalities

$$\|\psi\|_{L^2([-1,1])} = \frac{\sqrt{2}}{\sqrt{\beta - \alpha}} \cdot \|\phi\|_{L^2([\alpha, \beta])} \quad \text{and} \quad \psi^{(n)}(\sigma) = \left(\frac{\beta - \alpha}{2}\right)^n \phi^{(n)}(\tau), \quad (3.6)$$

where $\tau = \frac{\beta - \alpha}{2}(\sigma - 1) + \beta$, we see that (3.5) is equivalent to the desired estimate (3.1). \square

4 Bandlimited approximation of functions with a jump in a derivative

For a fixed function u defined on a compact interval I , we obtain an estimate showing how the $L^2(\mathbb{R})$ -norm of a function $g \in PW(\Omega)$ blows up, as the local approximation errors $\|u - g\|_{L^2(I)}$ go to zero. Here, $u^{(n)}$ is assumed to have a jump at some interior point a in I .

Theorem 4.1 *Let $n \in \mathbb{N} \cup \{0\}$, I be a compact interval of \mathbb{R} and $u \in L^2(I)$ be real-valued. Suppose that for some $a \in I$ and $\delta_0 > 0$, $]a - \delta_0, a + \delta_0[\subset I$, u is n times continuously differentiable on the intervals $]a - \delta_0, a[$ and $]a, a + \delta_0[$, and*

$$\Delta_n(u) := \inf\{|u^{(n)}(t^+) - u^{(n)}(t^-)| : t^- \in]a - \delta_0, a[, t^+ \in]a, a + \delta_0[\} > 0. \quad (4.1)$$

Let $0 < p < 2/(2n + 1)$, $q = 1 - p(n + \frac{1}{2})$, and $g \in PW(\Omega)$ such that

$$\|g\|_2 > D_n \left(\frac{\Omega^{n+\frac{1}{2}}}{\Delta_n(u)} \right)^{\frac{2}{q}-1} \quad \text{with} \quad \delta_0^q \Omega > \left(\frac{\Delta_n(u)}{4B_n} \right)^p. \quad (4.2)$$

where $B_n = (2n)! \sqrt{2n+1}/n!$, $C_n = (2\pi)^{n+1} \sqrt{32}/\sqrt{2n+3}$, and $D_n = (4B_n)^{\frac{2}{q}}/C_n$. Then

$$\Omega^{n+\frac{1}{2}} \|g\|_2 \|u - g\|_{L^2(I)}^p \geq \frac{\Delta_n(u)}{C_n}. \quad (4.3)$$

Proof. Observe that $\|u - g\|_{L^2(I)} > 0$ since $u^{(n)}$ is discontinuous at a , and therefore cannot be the restriction to I of an entire function. First, assume that

$$4B_n \Omega^{n+\frac{1}{2}} \|u - g\|_{L^2(I)}^q < \Delta_n(u). \quad (4.4)$$

Set $\delta = \Omega^{-1} \|u - g\|_{L^2(I)}^p$. In view of (4.2) and (4.4), we have $0 < \delta < \delta_0$.

Let g_1 denote the real part of g . Let $0 < \rho < \delta$. By Lemma 3.1 applied to $\phi = u - g_1$, there exist $t^+ \in]a + \rho, a + \delta[$ and $t^- \in]a - \delta, a - \rho[$ such that

$$|\phi^{(n)}(t^\pm)| \leq B_n (\delta - \rho)^{-n-\frac{1}{2}} \|\phi\|_{L^2(I)} \leq B_n (\delta - \rho)^{-n-\frac{1}{2}} \|u - g\|_{L^2(I)}. \quad (4.5)$$

Meanwhile, the inversion formula for the Fourier transform implies,

$$g^{(n)}(t^+) - g^{(n)}(t^-) = \int_{-\Omega}^{\Omega} \widehat{g}(w) (2\pi i w)^n (e^{2\pi i w t^+} - e^{2\pi i w t^-}) dw.$$

Since $|t^+ - t^-| < 2\delta$, it follows that

$$|g^{(n)}(t^+) - g^{(n)}(t^-)| \leq 2\delta \int_{-\Omega}^{\Omega} |\widehat{g}(w)| \cdot |2\pi w|^{n+1} dw \leq \frac{1}{2} C_n \delta \|g\|_2 \Omega^{n+\frac{3}{2}}. \quad (4.6)$$

With our choice of δ , (4.6) implies

$$|g^{(n)}(t^+) - g^{(n)}(t^-)| \leq \frac{1}{2}C_n\Omega^{n+\frac{1}{2}}\|g\|_2\|u - g\|_{L^2(I)}^p. \quad (4.7)$$

Since $\Delta_n(u) \leq |u^{(n)}(t^+) - u^{(n)}(t^-)|$, adding (4.5) and (4.7) gives

$$\begin{aligned} \Delta_n(u) &\leq |\phi^{(n)}(t^+)| + |g_1^{(n)}(t^+) - g_1^{(n)}(t^-)| + |\phi^{(n)}(t^-)| \\ &\leq \frac{2B_n\|u - g\|_{L^2(I)}}{(\delta - \rho)^{n+\frac{1}{2}}} + \frac{1}{2}C_n\Omega^{n+\frac{1}{2}}\|g\|_2\|u - g\|_{L^2(I)}^p. \end{aligned} \quad (4.8)$$

Note that by (4.4), $2B_n\|u - g\|_{L^2(I)}\delta^{-n-\frac{1}{2}} < \frac{1}{2}\Delta_n(u)$. Letting ρ tend to zero in (4.8), we obtain

$$\frac{\Delta_n(u)}{C_n} \leq \Omega^{n+\frac{1}{2}}\|g\|_2\|u - g\|_{L^2(I)}^p. \quad (4.9)$$

On the other hand, assume that $4B_n\Omega^{n+\frac{1}{2}}\|u - g\|_{L^2(I)}^q \geq \Delta_n(u)$. Then

$$\Omega^{n+\frac{1}{2}}\|g\|_2\|u - g\|_{L^2(I)}^p \geq \|g\|_2\Omega^\gamma \left(\frac{\Delta_n(u)}{4B_n}\right)^{\frac{p}{q}} \quad \text{where } \gamma = (n + \frac{1}{2})(1 - \frac{p}{q}).$$

By (4.2), the right-hand side of the last inequality above is greater than $\Delta_n(u)/C_n$. Thus, (4.9) also holds. \square

5 Bounds on essential time- and band-limitedness

As an application of Theorem 4.1, we obtain bounds on how well a function, with a jump in a derivative, can be essentially time- and band-limited. Given positive numbers T, Ω and ε , let $\mathcal{P}(T, \Omega, \varepsilon)$ denote the set of all $u \in L^2(\mathbb{R})$ such that

$$\int_{|x| \geq T} |u(x)|^2 dx \leq \varepsilon^2 \|u\|_2^2 \quad \text{and} \quad \int_{|\omega| \geq \Omega} |\widehat{u}(\omega)|^2 d\omega \leq \varepsilon^2 \|u\|_2^2. \quad (5.1)$$

Theorem 5.1 *Let $T, \Omega > 0$, $0 < 14\varepsilon \leq 1$ and $u \in \mathcal{P}(T, \Omega, \varepsilon)$ be real-valued. Let $n \in \mathbb{N} \cup \{0\}$ such that u is n times continuously differentiable on the intervals $] - T, 0[$ and $]0, T[$ and suppose*

$$\Delta_n(u) := \inf\{|u^{(n)}(t^+) - u^{(n)}(t^-)| : t^- \in] - T, 0[, t^+ \in]0, T[\} > 0. \quad (5.2)$$

Let $0 < p < 2/(2n + 1)$, $q = 1 - p(n + \frac{1}{2})$, and assume that

$$\|u\|_{L^2(I)} \geq 2D_n \left(\frac{\Omega^{n+\frac{1}{2}}}{\Delta_n(u)}\right)^{\frac{p}{q}-1} \quad \text{and} \quad T^q \Omega > \left(\frac{\Delta_n(u)}{4B_n}\right)^p \quad (5.3)$$

where $I = [-T, T]$, and D_n and B_n are defined as in Theorem 4.1. Then

$$A_n(7\varepsilon)^p \Omega^{n+\frac{1}{2}} \|u\|_{L^2(I)}^{p+1} \geq \Delta_n(u) \quad (5.4)$$

where $A_n = C_n (14/\sqrt{195})^{p+1}$, and C_n is defined in the statement of Theorem 4.1.

Proof. Let $\{\psi_n\}_{n=0}^\infty$ denote the sequence of prolate spheroidal wave functions corresponding to (T, Ω) . They form an orthonormal basis for $PW(\Omega)$. Moreover, under the conditions in (5.1), they satisfy

$$\|u - \mathbb{P}_d u\|_2 \leq 7\varepsilon \|u\|_2, \quad (5.5)$$

where \mathbb{P}_d denotes the orthogonal projection onto the span of $\{\psi_0, \dots, \psi_{d-1}\}$ and $d = 1 + \lfloor 4T\Omega \rfloor$ ([9, Theorem 3.6], [10]). Combining (5.3) and (5.5), we see that the first condition in (4.2) is satisfied with $g = \mathbb{P}_d u$. Hence, we may apply Theorem 4.1 and obtain

$$\frac{\Delta_n(u)}{C_n} \leq \Omega^{n+\frac{1}{2}} \|g\|_2 \|u - g\|_{L^2(I)}^p. \quad (5.6)$$

Combining this with (5.5) and the fact that $\|g\|_2 \leq \|u\|_2$, we obtain

$$\frac{\Delta_n(u)}{C_n} \leq (7\varepsilon)^p \Omega^{n+\frac{1}{2}} \|u\|_2^{p+1}. \quad (5.7)$$

Meanwhile, since we have assumed $14\varepsilon \leq 1$, the first inequality in (5.1) implies

$$\frac{\sqrt{195}}{14} \|u\|_2 \leq \sqrt{1 - \varepsilon^2} \|u\|_2 \leq \|u\|_{L^2(I)}. \quad (5.8)$$

Combining this with (5.7) gives the desired estimate (5.4). \square

Taking $n = 0$ and $p = 1$ in Theorem 5.1, the following example shows that the lower bound for ε in (5.4) is optimal up to a constant factor.

Example 5.2 Fix $s > 1$. Suppose $u : \mathbb{R} \rightarrow \mathbb{R}$ is odd such that $u = \alpha 1_{]0, T[} + \beta 1_{]T, T+\delta[}$ on $]0, \infty[$, for some positive α, β, T, δ with $4T^s(\alpha + \beta)^2 = \pi^2$. Let $\Omega = (\delta T^s \beta^2)^{-1}$ and $\varepsilon^2 = (\Omega T^{s+1} \alpha^2)^{-1}$ and assume

$$T \geq \max \left\{ \left(\frac{196}{\alpha^2 \Omega} \right)^{1/(s+1)}, \frac{3\Omega}{\pi^2 \alpha^4}, \frac{\alpha^2}{4\Omega^2} \right\}. \quad (5.9)$$

Then $u \in \mathcal{P}(T, \Omega, \varepsilon)$ and

$$\frac{6}{7^3 \pi} \cdot \frac{1}{\alpha T \Omega^{1/2}} \leq \varepsilon = \frac{1}{\alpha T^{(s+1)/2} \Omega^{1/2}}. \quad (5.10)$$

Remark 5.3 Observe that with $\Omega = \alpha^2$, (5.9) becomes

$$\frac{\pi^{2/s}}{4^{1/s}(\alpha + \beta)^{2/s}} \geq \max \left\{ \frac{14^{2/(s+1)}}{\alpha^{4/(s+1)}}, \frac{3}{\pi^2 \alpha^2}, \frac{1}{4\alpha^2} \right\},$$

which is satisfied for α sufficiently large with β fixed.

Proof. We have $i\pi w\widehat{u}(w) = \alpha \{\cos(2\pi Tw) - 1\} + \beta \{\cos(2\pi(T + \delta)w) - \cos(2\pi Tw)\}$. Therefore, $|\widehat{u}(w)| \leq 2(\alpha + \beta)(\pi|w|)^{-1}$ and

$$\int_{|w| \geq \Omega} |\widehat{u}|^2 \leq \frac{8(\alpha + \beta)^2}{\pi^2 \Omega} = \frac{2}{T^s \Omega}. \quad (5.11)$$

Also, we have

$$\int_{|t| \geq T} |u|^2 = 2\delta\beta^2 = \frac{2}{T^s \Omega}. \quad (5.12)$$

Note that $\|u\|_2^2 = 2(T\alpha^2 + \delta\beta^2)$. Thus, (5.11) and (5.12) show that $u \in \mathcal{P}(T, \Omega, \varepsilon)$.

Meanwhile, with our choice of ε , the condition $14\varepsilon \leq 1$ translates into $T^{s+1} > 196/(\alpha^2 \Omega)$. Moreover, with $p = 1$ and $q = 1/2$ in Theorem 4.1, we have $B_0 = 1$, $C_0 = 2\pi\sqrt{32}/\sqrt{3}$, and $D_0 = \sqrt{6}/\pi$. Thus, the conditions in (5.3) translate respectively into

$$T > \frac{3\Omega}{\pi^2 \alpha^4} \quad \text{and} \quad T > \frac{\alpha^2}{4\Omega^2}. \quad (5.13)$$

In short, (5.9) ensures that the hypotheses of Theorem 5.1 are satisfied with $p = 1$ and $q = 1/2$. Hence, (5.4) implies

$$7A_0\varepsilon \geq \frac{1}{\alpha T \sqrt{\Omega}},$$

which gives the inequality in (5.10) since $7A_0 \leq 7^3\pi/6$. \square

To obtain similar examples for higher smoothness $n \in \mathbb{N}$, one may start with an odd simple function u_0 supported on some compact interval $[-R, R]$ such that $\int_{-R}^R u_0 = 0$ and

$$\int_{-R}^R \int_{-R}^{x_{k-1}} \cdots \int_{-R}^{x_1} u_0(x_0) dx_0 dx_1 \cdots dx_{k-1} = 0$$

for $k \in \{2, \dots, n\}$, in case $n \geq 2$. Then one considers the function u defined by

$$u(x) = \int_{-R}^x \int_{-R}^{x_{n-1}} \cdots \int_{-R}^{x_1} u_0(x_0) dx_0 dx_1 \cdots dx_{n-1}$$

for $x \in [-R, R]$ and $u \equiv 0$ outside $[-R, R]$.

References

- [1] W. Beckner, Pitt's inequality and the uncertainty principle, Proc. Amer. Math. Soc. 123 (1995) 1897-1905.
- [2] J.J. Benedetto, H.P. Heinig, Fourier transform inequalities with measure weights: New proofs and generalizations, Advances in Mathematics, 96 (1992) 194-225.

- [3] J.J. Benedetto, H.P. Heinig, Weighted Fourier inequalities: New proofs and generalizations, *J. Fourier Anal. Appl.* 9 (2003) 1-37.
- [4] P.L. Combettes, N.N. Reyes, Functions with prescribed best linear approximations, *J. Approx. Theory.* 162 (2010) 1095-1116.
- [5] D.L. Donoho, P.B. Stark, Uncertainty principles and signal recovery, *SIAM J. Appl. Math.* 49 (1989) 906-931.
- [6] G.B. Folland, A. Sitaram, The uncertainty principle inequality: A mathematical survey, *J. Fourier Anal. Appl.* 3 (1997) 207-238.
- [7] V. Havin, B. Jöricke, *The Uncertainty Principle in Harmonic Analysis*, Springer-Verlag, Berlin (1994)
- [8] J. A. Hogan and J. D. Lakey, *Time-Frequency and Time-Scale Methods. Adaptive Decompositions, Uncertainty Principles, and Sampling*, Birkhäuser, Boston-Basel-Berlin, 2005.
- [9] P. Jaming, A.M. Powell, Uncertainty principles for orthonormal sequences. *J. Funct. Anal.* 243 (2007) 611-630.
- [10] H. Landau, H. Pollak, Prolate spheroidal wave functions, Fourier analysis and uncertainty, III: The dimension of the space of essentially time- and band-limited signals, *Bell System Tech. J.* 41 (1962) 1295-1336.
- [11] N.N. Lebedev, *Special Functions and their Applications*, Dover, New York, 1972.
- [12] I. SenGupta, B. Sun, W. Jiang, G. Chen, M.C. Mariani, Concentration problems for band-pass filters in communication theory over disjoint frequency intervals and numerical solutions, *J. Fourier Anal. Appl.* 18 (2012) 182-210.
- [13] D. Slepian, H.O. Pollak, Prolate spheroidal wave functions, Fourier analysis and uncertainty - I, *Bell System Tech. J.* 40 (1961) 43-63.