

Contents

Preface	xi
1 Convergence	1
1.1 Preliminary definitions	1
1.2 Sequences	3
1.3 Functions	5
1.4 Topological space	7
1.5 Compactness	9
1.6 Metric spaces	12
1.7 Function spaces	15
1.8 Numbers	19
1.9 Limits	21
1.10 Series	25
1.11 Derivatives	28
1.12 Integration	31
2 Good functions	44
2.1 Good functions	44
2.2 Fourier transforms	46
3 Generalised functions	53
3.1 Generalised functions	53
3.2 Conventional functions as generalised functions	58
3.3 The derivative	63
3.4 The Fourier transform	71
3.5 Limits	75
3.6 Classification of generalised functions	81
4 Powers of x	94
4.1 Change of notation	94
4.2 Powers of x	94
4.3 Even and odd generalised functions	97
4.4 Singular integrals	99
4.5 Fourier transforms	109
4.6 Generalised functions containing a logarithm	115
4.7 Integration	121

viii	<i>Contents</i>	
5	Series	128
5.1	General properties	128
5.2	Hermite polynomials	132
5.3	The expansion of a generalised function in Hermite polynomials	137
5.4	Functions of the class L_2	141
5.5	Fourier series	144
5.6	Periodic generalised functions	149
5.7	Poisson summation formula	155
5.8	An alternative definition of a periodic generalised function	160
6	Multiplication and the convolution product	162
6.1	Multiplication	162
6.2	Division	172
6.3	The convolution	176
6.4	Properties of the convolution	180
6.5	A generalisation of the convolution	183
6.6	The convolution for the class K_+	200
7	Several variables	210
7.1	Good functions	211
7.2	Generalised functions	216
7.3	The derivative	220
7.4	The Fourier transform	224
7.5	The general form of a generalised function	228
7.6	The direct product	235
7.7	Some special generalised functions	242
7.8	Multiplication	257
7.9	Integration with respect to a parameter	263
8	Change of variables and related topics	267
8.1	Rotation of axes	267
8.2	Change of variable: one-dimensional case	273
8.3	Change of variables: several dimensions	287
8.4	Delta functions	292
8.5	Periodic and other changes of variables	300
8.6	Singular integrals	308
8.7	The hyperbolic and ultrahyperbolic distances	310
8.8	Fourier transforms of the hyperbolic and ultrahyperbolic distances	329
8.9	The general quadratic form	337
8.10	The class K_+	340

Contents

ix

9 Asymptotic behaviour of Fourier integrals	345
9.1 The Riemann–Lebesgue lemma	345
9.2 Generalised functions with a finite number of singularities in one dimension	349
9.3 The method of stationary phase	357
9.4 Generalised functions with isolated singularities	362
9.5 Integrals over a finite domain	364
9.6 Stationary phase in higher dimensions	379
9.7 Inverse polynomials	386
10 Some applications	390
10.1 Integral equations	390
10.2 Hilbert transforms	396
10.3 Ordinary linear differential equations	405
10.4 Linear partial differential equations	410
10.5 Approximate behaviour of elementary solutions	427
10.6 Covariance and generalised functions of positive type	429
11 Weak functions	434
11.1 Weak functions in one dimension	434
11.2 The weak derivative and the weak limit	437
11.3 The classification of weak functions	439
11.4 Sundry results	444
11.5 Multiplication	447
11.6 The convolution	451
11.7 Volterra integral equations	458
11.8 Ordinary linear differential equations	460
11.9 Linear differential equations with constant coefficients	462
11.10 The operational method	467
11.11 Weak functions of several variables	478
11.12 Integration with respect to a parameter	484
11.13 Change of variable: single variable case	485
11.14 Change of variables: several variables	487
11.15 Ultradistributions and Fourier transforms	488
11.16 The relation between weak functions and distributions	495
Appendix: Titchmarsh's theorem	497
12 The Laplace transform	500
12.1 The Laplace transform	500
12.2 Ordinary differential equations	506

x	<i>Contents</i>	
12.3	Integral equations	509
12.4	Laplace transform of a weak function of several variables	510
12.5	Partial differential equations	513
12.6	The bilateral Laplace transform	516
12.7	Integral equations	519
12.8	The Wiener–Hopf integral equation	520
12.9	A related partial differential equation	524
	Table of Fourier transforms	529
	Table of Laplace transforms	533
	Index	534