

HANDOUT ON RIESZ KERNELS AND FOURIER ANALYSIS

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1. THE RESULT

The goal of this note is to prove the following classical theorem. Throughout,

$$(1) \quad \kappa_s(x) := \|x\|^{-s} \quad \text{for all } x \in \mathbf{R}^d.$$

Theorem 1.1. *If $\alpha \in (0, d)$, then the L^2 -Fourier transform of κ_α is $c\kappa_{d-\alpha}$ for a constant $c = c_{d,\alpha} \in (0, \infty)$.*

Remark 1.2. κ_α is not in L^1 . Therefore, the Fourier transform is in the sense of L^2 : For all rapidly-decreasing Schwartz functions $\varphi : \mathbf{R}^d \rightarrow \mathbf{R}$,

$$(2) \quad \int_{\mathbf{R}^d} \varphi(x)\kappa_\alpha(x) dx = \frac{1}{(2\pi)^d} \int_{\mathbf{R}^d} \overline{\hat{\varphi}(\xi)} \hat{\kappa}_{d-\alpha}(\xi) d\xi.$$

Proof. We begin with the following identity: If $\beta > -1$ and $\theta > 0$, then

$$(3) \quad \int_0^\infty e^{-t\|\xi\|^2} t^\beta dt = \frac{\Gamma(1 + \beta)}{\|\xi\|^{2+2\beta}}.$$

Therefore, consider an arbitrary function $\varphi : \mathbf{R}^d \rightarrow \mathbf{R}$ such that φ and its Fourier transform decay faster than any polynomial at infinity. [This defines the class $\mathcal{S}(\mathbf{R}^d)$ of rapidly-decreasing functions of L. Schwartz, and is dense in $C(\mathbf{R}^d)$.] Then, we apply the preceding with $\beta := (\alpha - 2)/2$ to find that

$$(4) \quad \int_{\mathbf{R}^d} \frac{\varphi(\xi)}{\|\xi\|^\alpha} d\xi = \frac{1}{\Gamma(\alpha/2)} \int_0^\infty t^{(\alpha-2)/2} \left(\int_{\mathbf{R}^d} \varphi(\xi) e^{-t\|\xi\|^2} d\xi \right) dt.$$

We apply the Parseval identity to the middle integral to obtain

$$(5) \quad \left(\int_{\mathbf{R}^d} \varphi(\xi) e^{-t\|\xi\|^2} d\xi \right) = \frac{1}{(2\pi)^d} \int_{\mathbf{R}^d} \overline{\hat{\varphi}(\xi)} \frac{e^{-\|\xi\|^2/(2t)}}{(2\pi t)^{d/2}} d\xi.$$

We plug this back into (4) to find that

$$(6) \quad \int_{\mathbf{R}^d} \frac{\varphi(\xi)}{\|\xi\|^\alpha} d\xi = c_1 \int_0^\infty t^{(\alpha-2)/2} \left(\int_{\mathbf{R}^d} \overline{\hat{\varphi}(\xi)} \frac{e^{-\|\xi\|^2/(2t)}}{(2\pi t)^{d/2}} d\xi \right) dt.$$

The decay properties of φ and the gaussian allow us to interchange the integrals once again. Thus, we find that

$$(7) \quad \int_{\mathbf{R}^d} \frac{\varphi(\xi)}{\|\xi\|^\alpha} d\xi = c_1 \int_{\mathbf{R}^d} \overline{\hat{\varphi}(\xi)} \left(\int_0^\infty t^{(\alpha-2)/2} \frac{e^{-\|\xi\|^2/(2t)}}{(2\pi t)^{d/2}} dt \right) d\xi.$$

A change of variables shows that

$$(8) \quad \int_0^\infty t^{(\alpha-2)/2} \frac{e^{-\|\xi\|^2/(2t)}}{(2\pi t)^{d/2}} dt = \|\xi\|^{\alpha-d} \int_0^\infty s^{(\alpha-2)/2} \frac{e^{-1/(2s)}}{(2\pi s)^{d/2}} ds,$$

which has the form $c_2 \kappa_{d-\alpha}(\xi)$. Since $\alpha \in (0, d)$, the last integral is finite. Let $c_{d,\alpha} := (2\pi)^d c_1 c_2$ to deduce (2) and hence the theorem. \square