

4.27. If f is continuously differentiable with compact support, then as the hint suggests, we can integrate by parts to find that $\int_{-\infty}^{\infty} x f(x) f'(x) dx = -\frac{1}{2} \int_{-\infty}^{\infty} f^2(x) dx$. [If $u := x$, and $v' := f f'$ then $u' = 1$ and $v = \frac{1}{2} f^2$. Because of this and the compact-support property of f , $\int uv' = -\frac{1}{2} \int f^2$.] Apply the Cauchy–Schwarz inequality to find that $\frac{1}{2} \int_{-\infty}^{\infty} f^2 \leq (\int_{-\infty}^{\infty} x^2 f^2)^{1/2} (\int_{-\infty}^{\infty} (f')^2)^{1/2}$, as planned. Note that we have not used the C^1 property of f ; only that f' exists a.e. Therefore, the same bound is valid for all a.e.-differentiable functions f of compact support. Suppose next that f' exists a.e. but f does not have compact support. Replace f by $f \mathbf{1}_{[-n, n]}$ to deduce that $\frac{1}{2} \int_{-n}^n f^2 \leq (\int_{-n}^n x^2 f^2)^{1/2} (\int_{-n}^n (f')^2)^{1/2}$. Let $n \uparrow \infty$ and appeal to the monotone convergence theorem to obtain the general result.