

ON THE NON-COMMUTATIVE NEUTRIX PRODUCT OF x_+^λ AND $x_+^{-\lambda-1}$

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Abstract. The non-commutative neutrix product of the distributions x_+^λ and $x_+^{-\lambda-1}$ is evaluated for $\lambda \neq 0, \pm 1, \pm 2, \dots$

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In the following, we let $\rho(x)$ be an infinitely differentiable function having the following properties:

- (i) $\rho(x) = 0$ for $|x| \geq 1$,
- (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 $n = 1, 2, \dots$, 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 $n = 1, 2, \dots$. 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].

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

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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

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

The following definition for the neutrix product of two distributions, given in [4], 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

$$N\text{-}\lim_{n \rightarrow \infty} \langle f(x)g_n(x), \varphi(x) \rangle = \langle h(x), \varphi(x) \rangle$$

for all functions φ in \mathcal{D} with support contained in the interval (a, b) , where N is the neutrix, see van der Corput [1], having domain $N' = \{1, 2, \dots, n, \dots\}$ and range the real numbers, with negligible functions finite linear sums of the functions

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

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

Note that if

$$\lim_{n \rightarrow \infty} \langle f(x)g_n(x), \varphi(x) \rangle = \langle h(x), \varphi(x) \rangle,$$

we simply say that the product $f.g$ exists and equals h , see [3].

It is obvious that if the product $f.g$ exists, then the neutrix product $f \circ g$ exists and the two are equal. Further, it was proved in [3] that if the product fg exists by Definition 1, then the product $f.g$ exists by Definition 2 and the two are equal.

The following theorem was proved in [6].

Theorem 1. 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 $i = 0, 1, 2, \dots, r$. Then the neutrix product $f^{(r)} \circ g$ (or $f \circ g^{(r)}$) exists on the interval (a, b) and

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

or

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

on the interval (a, b) .

The next theorem was proved in [4].

Theorem 2. *The neutrix product $x_+^{r-1/2} \circ x_+^{-r-1/2}$ exists and*

$$(1) \quad x_+^{r-1/2} \circ x_+^{-r-1/2} = x_+^{-1} + a_r \delta(x)$$

for $r = 0, \pm 1, \pm 2, \dots$, where

$$\begin{aligned} a_0 &= 2[\ln 2 - c(\rho)], \\ a_r = a_{-r} &= 2\left[\ln 2 - c(\rho) - \sum_{i=1}^r \frac{1}{2i-1}\right] \end{aligned}$$

for $r = 1, 2, \dots$ and

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

Before proving our main result we need the following definition of the Beta function given in [5].

Definition 3. *The Beta function $B(\lambda, \mu)$ is defined for all λ, μ by*

$$B(\lambda, \mu) = \text{N-lim}_{n \rightarrow \infty} \int_{1/n}^{1-1/n} t^{\lambda-1} (1-t)^{\mu-1} dt.$$

It was proved that if $\lambda, \mu \neq 0, \pm 1, \pm 2, \dots$, then the above definition is in agreement with the standard definition of the Beta function.

In particular, it was proved in [5] that

$$B(0, \mu) = -\gamma - \psi(\mu)$$

for $\mu \neq 0, \pm 1, \pm 2, \dots$, where γ denotes Euler's constant and

$$\psi(\mu) = \frac{\Gamma'(\mu)}{\Gamma(\mu)}.$$

We now generalize Theorem 2.

Theorem 3. *The neutrix product $x_+^\lambda \circ x_+^{-\lambda-1}$ exists and*

$$(2) \quad x_+^\lambda \circ x_+^{-\lambda-1} = x_+^{-1} - \left[\gamma + \frac{1}{2} \psi(-\lambda) + \frac{1}{2} \psi(\lambda+1) + 2c(\rho)\right] \delta(x)$$

for $\lambda \neq 0, \pm 1, \pm 2, \dots$

Proof. We first of all suppose that $-1 < \lambda < 0$ and put

$$\begin{aligned} (x_+^{-\lambda-1})_n &= x_+^{-\lambda-1} * \delta_n(x) \\ &= \begin{cases} \int_{-1/n}^{1/n} (x-t)^{-\lambda-1} \delta_n(t) dt, & x > 1/n, \\ \int_{-1/n}^x (x-t)^{-\lambda-1} \delta_n(t) dt, & -1/n \leq x \leq 1/n, \\ 0, & x < -1/n. \end{cases} \end{aligned}$$

Then

$$\begin{aligned} \int_{-1}^1 x^\lambda (x_+^{-\lambda-1})_n dx &= \int_0^{1/n} x^\lambda \int_{-1/n}^x (x-t)^{-\lambda-1} \delta_n(t) dt dx + \\ &+ \int_{1/n}^1 x^\lambda \int_{-1/n}^{1/n} (x-t)^{-\lambda-1} \delta_n(t) dt dx \\ &= \int_0^{1/n} \delta_n(t) \int_t^1 x^\lambda (x-t)^{-\lambda-1} dx dt + \\ &+ \int_{-1/n}^0 \delta_n(t) \int_0^1 x^\lambda (x-t)^{-\lambda-1} dx dt \\ &= \int_0^1 \rho(v) \int_v^n u^\lambda (u-v)^{-\lambda-1} du dv + \\ (3) \quad &+ \int_0^1 \rho(v) \int_0^n u^\lambda (u+v)^{-\lambda-1} du dv, \end{aligned}$$

where the substitutions $nt = v$ and $nx = u$ have been made in the first integral and $nt = -v$ and $nx = u$ in the second integral.

Making the substitution $u = v/y$, we have

$$\begin{aligned} \int_v^n u^\lambda (u-v)^{-\lambda-1} du &= \int_{v/n}^1 y^{-1} (1-y)^{-\lambda-1} dy \\ &= \int_{v/n}^1 y^{-1} [(1-y)^{-\lambda-1} - 1] dy - \ln v + \ln n \end{aligned}$$

and it follows that

$$\begin{aligned} N\text{-}\lim_{n \rightarrow \infty} \int_v^n u^\lambda (u-v)^{-\lambda-1} du &= \int_0^1 y^{-1} [(1-y)^{-\lambda-1} - 1] dy - \ln v \\ &= B(0, -\lambda) - \ln v \\ (4) \quad &= -\gamma - \psi(-\lambda) - \ln v. \end{aligned}$$

Further, making the substitution $u = v(y^{-1} - 1)$, we have

$$\int_0^n u^\lambda (u+v)^{-\lambda-1} du = \int_{v/(n+v)}^1 y^{-1} (1-y)^\lambda dy$$

$$= \int_{v/(n+v)}^1 y^{-1}[(1-y)^\lambda - 1] dy - \ln v + \ln n$$

and it follows that

$$\begin{aligned} \text{N-}\lim_{n \rightarrow \infty} \int_0^n u^\lambda (u+v)^{-\lambda-1} du &= \int_0^1 y^{-1}[(1-y)^\lambda - 1] dy - \ln v \\ &= B(0, \lambda + 1) - \ln v \\ (5) \qquad \qquad \qquad &= -\gamma - \psi(\lambda + 1) - \ln v. \end{aligned}$$

It now follows from equations (3), (4) and (5) that

$$(6) \quad \text{N-}\lim_{n \rightarrow \infty} \int_{-1}^1 x_+^\lambda (x_+^{-\lambda-1})_n dx = -\gamma - \frac{1}{2} \psi(-\lambda) - \frac{1}{2} \psi(\lambda + 1) - 2c(\rho).$$

Now let φ be an arbitrary function in \mathcal{D} with support contained in the interval $[-1, 1]$. By the mean value theorem

$$\varphi(x) = \varphi(0) + x\varphi'(\xi x),$$

where $0 < \xi < 1$ and so

$$\begin{aligned} \langle x_+^\lambda (x_+^{-\lambda-1})_n, \varphi(x) \rangle &= \int_0^1 x^\lambda (x_+^{-\lambda-1})_n \varphi(x) dx \\ &= \varphi(0) \int_0^1 x^\lambda (x_+^{-\lambda-1})_n dx + \int_0^1 x^\lambda [x(x_+^{-\lambda-1})_n] \varphi'(\xi x) dx. \end{aligned}$$

Since the sequence of continuous functions $\{x(x_+^{-\lambda-1})_n\}$ converges uniformly to the continuous function $x^{-\lambda}$ on the closed interval $[0, 1]$, it follows on using equation (6) that

$$\begin{aligned} \text{N-}\lim_{n \rightarrow \infty} \langle x_+^\lambda (x_+^{-\lambda-1})_n, \varphi(x) \rangle &= \text{N-}\lim_{n \rightarrow \infty} \varphi(0) \int_0^1 x^\lambda (x_+^{-\lambda-1})_n dx + \\ &\quad + \lim_{n \rightarrow \infty} \int_0^1 x^\lambda [x(x_+^{-\lambda-1})_n] \varphi'(\xi x) dx \\ &= -[\gamma + \frac{1}{2} \psi(-\lambda) + \frac{1}{2} \psi(\lambda + 1) + 2c(\rho)]\varphi(0) + \int_0^1 \varphi'(\xi x) dx \\ &= -[\gamma + \frac{1}{2} \psi(-\lambda) + \frac{1}{2} \psi(\lambda + 1) + 2c(\rho)]\varphi(0) + \\ &\quad + \int_0^1 x^{-1} [\varphi(x) - \varphi(0)] dx \\ &= -[\gamma + \frac{1}{2} \psi(-\lambda) + \frac{1}{2} \psi(\lambda + 1) + 2c(\rho)]\varphi(0) + \langle x_+^{-1}, \varphi(x) \rangle, \end{aligned}$$

giving equation (2) on the interval $[-1, 1]$ when $-1 < \lambda < 0$. However, since $x_+^\lambda x_+^{-\lambda-1} = x_+^{-1}$ on any closed interval not containing the origin, equation (2) holds on the real line when $-1 < \lambda < 0$.

Now suppose that equation (2) holds when $-k < \lambda < -k + 1$. If $-k - 1 < \lambda < -k$, the product $x_+^{\lambda+1} x_+^{-\lambda-1}$ exists by Definition 1 and is equal to $H(x)$. By Theorem 1 we have

$$(\lambda + 1)x_+^\lambda \circ x_+^{-\lambda-1} - (\lambda + 1)x_+^{\lambda+1} \circ x_+^{-\lambda-2} = \delta(x)$$

and it follows from our assumption that

$$(\bar{x})_+^\lambda \circ x_+^{-\lambda-1} = x_+^{-1} - [\gamma + \frac{1}{2} \psi(-\lambda - 1) + \frac{1}{2} \psi(\lambda + 2) - (\lambda + 1)^{-1} + 2c(\rho)]\delta(x).$$

Since $\Gamma(x + 1) = x\Gamma(x)$, it follows that

$$\psi(x + 1) = x^{-1} + \psi(x).$$

Equation (7) reduces to

$$x_+^\lambda \circ x_+^{-\lambda-1} = x_+^{-1} - [\gamma + \frac{1}{2} \psi(-\lambda) + \frac{1}{2} \psi(\lambda + 1)^{-1} + 2c(\rho)]\delta(x)$$

and equation (2) follows by induction for negative $\lambda \neq -1, -2, \dots$

A similar proof shows that equation (2) holds for positive $\lambda \neq 1, 2, \dots$. This completes the proof of the theorem. \square

Comparing Theorems 2 and 3 when $\lambda = -\frac{1}{2}$ we note that we have proved that

$$2 \ln 2 = -\gamma - \psi\left(\frac{1}{2}\right).$$

Corollary 3.1. *The neutrix product $x_-^\lambda \circ x_-^{-\lambda-1}$ exists and*

$$(8) \quad x_-^\lambda \circ x_-^{-\lambda-1} = x_-^{-1} - [\gamma + \frac{1}{2} \psi(-\lambda) + \frac{1}{2} \psi(\lambda + 1) + 2c(\rho)]\delta(x)$$

for $\lambda \neq 0, \pm 1, \pm 2, \dots$

Proof. Equation (8) follows immediately on replacing x by $-x$ in equation (2). \square

In the next corollary, the distribution $(x + i0)^\lambda$ is defined by

$$(x + i0)^\lambda = x_+^\lambda + e^{i\lambda\pi} x_-^\lambda$$

for $\lambda \neq 0, \pm 1, \pm 2, \dots$ and

$$(x + i0)^{-1} = x^{-1} - i\pi\delta(x).$$

Corollary 3.2. *The neutrix product $(x + i0)^\lambda \circ (x + i0)^{-\lambda-1}$ exists and*

$$(9) \quad (x + i0)^\lambda \circ (x + i0)^{-\lambda-1} = (x + i0)^{-1}$$

for $\lambda \neq 0, \pm 1, \pm 2, \dots$

Proof. The neutrix product is distributive with respect to addition and so

$$(10) \quad (x + i0)^\lambda \circ (x + i0)^{-\lambda-1} = x_+^\lambda \circ x_+^{-\lambda-1} - x_-^\lambda \circ x_-^{-\lambda-1} + \\ -e^{-i\lambda\pi} x_+^\lambda \circ x_-^{-\lambda-1} + e^{i\lambda\pi} x_-^\lambda \circ x_+^{-\lambda-1}.$$

Further, it was proved in [3] that

$$(11) \quad x_+^\lambda \circ x_-^{-\lambda-1} = x_-^\lambda \circ x_+^{-\lambda-1} = -\frac{1}{2} \pi \operatorname{cosec}(\pi\lambda)\delta(x)$$

for $\lambda \neq 0, \pm 1, \pm 2, \dots$. It follows from equations (2), (8), (10) and (11) that

$$(x + i0)^\lambda \circ (x + i0)^{-\lambda-1} = x^{-1} - i\pi\delta(x) = (x + i0)^{-1},$$

proving equation (9). □

We finally note that the following results can be proved similarly.

$$\begin{aligned} |x|^\lambda \circ (\operatorname{sgn} x|x|^{-\lambda-1}) &= (\operatorname{sgn} x|x|^\lambda) \circ |x|^{-\lambda-1} = x^{-1}, \\ |x|^\lambda \circ |x|^{-\lambda-1} &= |x|^{-1} - [2\gamma + \psi(-\lambda) + \psi(\lambda + 1) + 4c(\rho) + \\ &\quad + \pi \operatorname{cosec}(\pi\lambda)]\delta(x), \\ (\operatorname{sgn} x|x|^\lambda) \circ (\operatorname{sgn} x|x|^{-\lambda-1}) &= |x|^{-1} - [2\gamma + \psi(-\lambda) + \psi(\lambda + 1) + 4c(\rho) + \\ &\quad - \pi \operatorname{cosec}(\pi\lambda)]\delta(x) \end{aligned}$$

for $\lambda \neq 0, \pm 1, \pm 2, \dots$

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