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The product of distributions on R^m

BRIAN FISHER, CHENG LIN-ZHI

Abstract. The fixed infinitely differentiable function $\rho(x)$ is such that $\{n\rho(nx)\}$ is a regular sequence converging to the Dirac delta function δ . The function $\delta_{\mathbf{n}}(\mathbf{x})$, with $\mathbf{x} = (x_1, \dots, x_m)$ is defined by

$$\delta_{\mathbf{n}}(\mathbf{x}) = n_1\rho(n_1x_1) \dots n_m\rho(n_mx_m).$$

The product $f \circ g$ of two distributions f and g in \mathcal{D}'_m is the distribution h defined by

$$\text{N-}\lim_{n_1 \rightarrow \infty} \dots \text{N-}\lim_{n_m \rightarrow \infty} \langle f_{\mathbf{n}}g_{\mathbf{n}}, \phi \rangle = \langle h, \phi \rangle,$$

provided this neutrix limit exists for all $\phi(\mathbf{x}) = \phi_1(x_1) \dots \phi_m(x_m)$, where $f_{\mathbf{n}} = f * \delta_{\mathbf{n}}$ and $g_{\mathbf{n}} = g * \delta_{\mathbf{n}}$.

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A commutative product of two distributions in \mathcal{D}'_m , the space of distributions defined on \mathcal{D}_m , the space of infinitely differentiable functions in m variables with compact support, was considered in [1] and a non-commutative product of two distributions in \mathcal{D}'_m was considered in [6]. In the following we are going to consider a commutative product of two distributions in \mathcal{D}'_m which is similar to that given in [1] but simpler to deal with.

First of all we let ρ be a fixed infinitely differentiable function with the properties

- (i) $\rho(x) = 0, |x| \geq 1,$
- (ii) $\rho(x) \geq 0,$
- (iii) $\rho(x) = \rho(-x),$
- (iv) $\int_{-1}^1 \rho(x) dx = 1.$

The function δ_n is defined by $\delta_n(x) = n\rho(nx)$ for $n = 1, 2, \dots$. It is obvious that $\{\delta_n\}$ is a sequence of functions in \mathcal{D} converging to the Dirac δ function δ .

For an arbitrary distribution f in \mathcal{D}' the function f_n is defined by

$$f_n(x) = (f * \delta_n)(x) = \langle f(x - t), \delta_n(t) \rangle.$$

It follows that $\{f_n\}$ is a sequence of infinitely differentiable functions converging to the distribution f .

The following definition for the product of two distributions in \mathcal{D}' was given in [3]:

Definition 1. Let f and g be distributions in \mathcal{D}' and let $f_n = f * \delta_n$ and $g_n = g * \delta_n$. The product $f \cdot g$ is said to exist and be equal to the distribution h on the open interval (a, b) , where $-\infty \leq a \leq b \leq \infty$, if and only if

$$\langle f \cdot g, \phi \rangle = \lim_{n \rightarrow \infty} \langle f_n g_n, \phi \rangle = \langle h, \phi \rangle,$$

for all ϕ in $\mathcal{D}(a, b)$.

This definition generalizes the usual definition of a product of a distribution and an infinitely differentiable function or of a product of a distribution and a sufficiently smooth function and is clearly commutative.

The next definition for the neutrix product $f \circ g$ of two distributions f and g in \mathcal{D}' was given in [5].

Definition 2. Let f and g be distributions in \mathcal{D}' and let $f_n = f * \delta_n$ and $g_n = g * \delta_n$. The neutrix product $f \circ g$ of f and g is said to exist and be equal to h on the open interval (a, b) , if and only if

$$\text{N-}\lim_{n \rightarrow \infty} \langle f_n g_n, \phi \rangle = \langle h, \phi \rangle,$$

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

$$n^\lambda \ln^{r-1} n, \quad \ln^r n$$

for $\lambda > 0$ and $r = 1, 2, \dots$ and all functions which converge to zero in the normal sense as n tends to infinity.

Note that if

$$\lim_{n \rightarrow \infty} \langle f_n g_n, \phi \rangle = \langle h, \phi \rangle$$

for all ϕ in $\mathcal{D}(a, b)$, the neutrix product $f \circ g$ reduces to the product $f \cdot g$ of Definition 1 and so Definition 2 is a generalization of Definition 1. It is clear that the neutrix product $f \circ g$ is commutative.

The following theorem holds, see [1].

Theorem 1. Let f and g be distributions in \mathcal{D}' and suppose that the neutrix products $f \circ g$ and $f \circ g'$ (or $f' \circ g$) exist on the open interval (a, b) . Then the neutrix product $f' \circ g$ (or $f \circ g'$) exists and

$$(f \circ g)' = f' \circ g + f \circ g'$$

on this interval.

In order to define a neutrix product $f \circ g$ of two distributions f and g in \mathcal{D}'_m , a δ -sequence in \mathcal{D}_m was defined in [1] by

$$\delta_n(\mathbf{x}) = \delta_n(x_1, \dots, x_m) = n^m \rho(nx_1) \dots \rho(nx_m)$$

for $n = 1, 2, \dots$. It is obvious that $\{\delta_n\}$ is a sequence of infinitely differentiable functions converging to δ in the sense that

$$\lim_{n \rightarrow \infty} \langle \delta_n(\mathbf{x}), \phi(\mathbf{x}) \rangle = \langle \delta(\mathbf{x}), \phi(\mathbf{x}) \rangle = \phi(\mathbf{0})$$

for all test functions ϕ in \mathcal{D}_m .

In the following, we use an alternative definition of a δ -sequence, which is easier to work with. From now on the function $\delta_{\mathbf{n}}(\mathbf{x})$ will be defined by

$$\delta_{\mathbf{n}}(\mathbf{x}) = n_1 \rho(n_1 x_1) \dots n_m \rho(n_m x_m)$$

for $n_1, \dots, n_m = 1, 2, \dots$, where $\mathbf{n} = (n_1, \dots, n_m)$. It is obvious that $\{\delta_{\mathbf{n}}\}$ is a sequence of infinitely differentiable functions converging to δ in the sense that

$$\lim_{n_1 \rightarrow \infty} \dots \lim_{n_m \rightarrow \infty} \langle \delta_{\mathbf{n}}(\mathbf{x}), \phi(\mathbf{x}) \rangle = \langle \delta(\mathbf{x}), \phi(\mathbf{x}) \rangle = \phi(\mathbf{0})$$

for all test functions ϕ in \mathcal{D}_m , the result being independent of the order in which the limits are taken.

For an arbitrary distribution f in \mathcal{D}'_m the function $f_{\mathbf{n}}$ is defined by

$$f_{\mathbf{n}}(\mathbf{x}) = (f * \delta_{\mathbf{n}})(\mathbf{x}) = \langle f(\mathbf{x} - \mathbf{t}), \delta_{\mathbf{n}}(\mathbf{t}) \rangle,$$

where \mathbf{t} is in R^m . It follows that $\{f_{\mathbf{n}}\}$ is a sequence of infinitely differentiable functions converging to f , in the sense that

$$\lim_{n_1 \rightarrow \infty} \dots \lim_{n_m \rightarrow \infty} \langle f_{\mathbf{n}}(\mathbf{x}), \phi(\mathbf{x}) \rangle = \langle f(\mathbf{x}), \phi(\mathbf{x}) \rangle$$

for all ϕ in \mathcal{D}_m , the result again being independent of the order in which the limits are taken.

For our next definition and our main results we need the following lemmas, see Schwartz [7].

Lemma 1. *The vector space \mathcal{X}_m generated by the functions $\phi_1(x_1) \dots \phi_m(x_m)$, with ϕ_1, \dots, ϕ_m in \mathcal{D} , is dense in \mathcal{D}_m .*

Lemma 2. *The convolution product of two direct products $f_1(\mathbf{x}) \times g_1(\mathbf{y})$ and $f_2(\mathbf{x}) \times g_2(\mathbf{y})$ is equal to the direct product of the convolution products $f_1 * f_2$ and $g_1 * g_2$, if the convolution products $f_1 * f_2$ and $g_1 * g_2$ exist, where $f_1, f_2 \in \mathcal{D}'_m$ and $g_1, g_2 \in \mathcal{D}'_r$, i.e.*

$$(f_1 \times g_1) * (f_2 \times g_2) = (f_1 * f_2) \times (g_1 * g_2).$$

We also need the following lemma, see [4].

Lemma 3.

$$\int_t^{1/n} s^k \delta_n^{(q)}(s) ds = \sum_{i=0}^k \frac{(-1)^{k+i+1} k!}{i!} t^i \delta_n^{(q-k+i-1)}(t)$$

for $k = 0, 1, 2, \dots, q - 1$ and $q = 1, 2, \dots$ and

$$\int_t^{1/n} s^q \delta_n^{(q)}(s) ds = \sum_{i=1}^q \frac{(-1)^{q+i+1} q!}{i!} t^i \delta_n^{(i-1)}(t) + (-1)^q q! [1 - H_n(t)],$$

for $q = 1, 2, \dots$, where

$$H_n(t) = \int_{-1/n}^t \delta_n(s) ds.$$

The next definition is a generalization of Definition 2.

Definition 3. Let f and g be distributions in \mathcal{D}'_m and let $f_n = f * \delta_n$ and $g_n = g * \delta_n$. If h is a distribution in \mathcal{D}'_m such that

$$\text{N-}\lim_{n_1 \rightarrow \infty} \dots \text{N-}\lim_{n_m \rightarrow \infty} \langle f_n g_n, \phi \rangle = \langle h, \phi \rangle,$$

or more briefly

$$\text{N-}\lim_{\mathbf{n} \rightarrow \infty} \langle f_n g_n, \phi \rangle = \langle h, \phi \rangle$$

for all functions ϕ in \mathcal{X}_m with support contained in the interval (\mathbf{a}, \mathbf{b}) , where $\mathbf{a} = (a_1, \dots, a_m)$ and $\mathbf{b} = (b_1, \dots, b_m)$, and h is independent of the order in which the limits are taken, we say that the neutrix product $f \circ g$ exists and is equal to h on (\mathbf{a}, \mathbf{b}) .

Note that if

$$\lim_{\mathbf{n} \rightarrow \infty} \langle f_n g_n, \phi \rangle = \langle h, \phi \rangle$$

for all ϕ in \mathcal{X}_m , we simply say that the product $f \circ g = f \cdot g$ exists and equals h .

Note further that since \mathcal{X}_m is dense in \mathcal{D}_m , the distribution h in this definition will be uniquely defined.

The proof of Theorem 1 can be modified to give the following theorem.

Theorem 2. Let f and g be distributions in \mathcal{D}'_m and suppose that the neutrix products $f \circ g$ and $f \circ D_i g$ (or $D_i f \circ g$) exist on the open interval (\mathbf{a}, \mathbf{b}) . Then the neutrix product $D_i f \circ g$ (or $f \circ D_i g$) exists and

$$D_i(f \circ g) = D_i f \circ g + f \circ D_i g$$

on this interval, where D_i denotes the partial derivative with respect to x_i .

Theorem 3. Let f and g be distributions in \mathcal{D}'_m such that

$$f(\mathbf{x}) = f_1(x_1) \times \cdots \times f_m(x_m), \quad g(\mathbf{x}) = g_1(x_1) \times \cdots \times g_m(x_m),$$

with $f_1, \dots, f_m, g_1, \dots, g_m \in \mathcal{D}'$, and suppose that the neutrix products $f_1 \circ g_1, \dots, f_m \circ g_m$ exist and equal h_1, \dots, h_m respectively. Then the neutrix product $f \circ g$ exists and

$$f \circ g = h_1 \times \cdots \times h_m.$$

In particular, if the products $f_1 \cdot g_1, \dots, f_m \cdot g_m$ exist, then the product $f \cdot g$ exists and is equal to $h_1 \times \cdots \times h_m$.

PROOF: Putting

$$f_{in_i}(x_i) = f_i(x_i) * \delta_{n_i}(x_i), \quad g_{in_i}(x_i) = g_i(x_i) * \delta_{n_i}(x_i),$$

for $i = 1, \dots, m$ and

$$f_{\mathbf{n}}(\mathbf{x}) = f_{1n_1}(x_1) \times \cdots \times f_{mn_m}(x_m) = f(\mathbf{x}) * \delta_{\mathbf{n}}(\mathbf{x}),$$

$$g_{\mathbf{n}}(\mathbf{x}) = g_{1n_1}(x_1) \times \cdots \times g_{mn_m}(x_m) = g(\mathbf{x}) * \delta_{\mathbf{n}}(\mathbf{x}),$$

we have on applying Lemma 2

$$\langle f_{\mathbf{n}}(\mathbf{x})g_{\mathbf{n}}(\mathbf{x}), \phi_1(x_1) \dots \phi_m(x_m) \rangle = \prod_{i=1}^m \langle f_{in_i}(x_i), g_{in_i}(x_i)\phi_i(x_i) \rangle$$

for all ϕ_1, \dots, ϕ_m . Now since the neutrix product $f_i \circ g_i$ exists and equals h_i , it follows that

$$\begin{aligned} \mathbf{N}\text{-}\lim_{\mathbf{n} \rightarrow \infty} \langle f_{\mathbf{n}}(\mathbf{x})g_{\mathbf{n}}(\mathbf{x}), \phi_1(x_1) \dots \phi_m(x_m) \rangle &= \prod_{i=1}^m \mathbf{N}\text{-}\lim_{n_i \rightarrow \infty} \langle f_{in_i}(x_i), g_{in_i}(x_i)\phi_i(x_i) \rangle \\ &= \prod_{i=1}^m \mathbf{N}\text{-}\lim_{n_i \rightarrow \infty} \langle h_i, \phi_i \rangle \\ &= \langle h_1 \times \cdots \times h_m, \phi_1 \dots \phi_m \rangle. \end{aligned}$$

The result of the theorem follows. □

If now

$$\begin{aligned} \lambda &= (\lambda_1, \dots, \lambda_m), \quad \lambda_1, \dots, \lambda_m \neq 0, \pm 1, \pm 2, \dots, \\ \mathbf{r} &= (r_1, \dots, r_m), \quad r_1, \dots, r_m = 0, 1, 2, \dots, \end{aligned}$$

we define

$$\begin{aligned} \operatorname{cosec}(\pi\lambda) &= \operatorname{cosec}(\pi\lambda_1) \dots \operatorname{cosec}(\pi\lambda_m), \\ (-1)^{\mathbf{r}} &= (-1)^{r_1 + \dots + r_m}, \quad \mathbf{r}! = r_1! \dots r_m!, \\ \mathbf{x}_+^{\lambda} &= (x_1)_+^{\lambda_1} \times \cdots \times (x_m)_+^{\lambda_m}, \quad \mathbf{x}_-^{\lambda} = (-\mathbf{x})_+^{\lambda}, \\ \mathbf{x}_+^{\mathbf{r}} &= (x_1)_+^{r_1} \times \cdots \times (x_m)_+^{r_m}, \quad \mathbf{x}_-^{\mathbf{r}} = (-\mathbf{x})_+^{\mathbf{r}}, \\ \delta^{(\mathbf{r})}(\mathbf{x}) &= \delta^{(r_1)}(x_1) \times \cdots \times \delta^{(r_m)}(x_m). \end{aligned}$$

We then have

Theorem 4. *The neutrix products $\mathbf{x}_+^\lambda \circ \mathbf{x}_-^{-\lambda-r}$ and $\mathbf{x}_-^{-\lambda-r} \circ \mathbf{x}_+^\lambda$ exist in \mathcal{D}'_m and*

$$\mathbf{x}_+^\lambda \circ \mathbf{x}_-^{-\lambda-r} = \mathbf{x}_-^{-\lambda-r} \circ \mathbf{x}_+^\lambda = \frac{(-\pi)^m \operatorname{cosec}(\pi\lambda)}{2^m(\mathbf{r}-\mathbf{1})!} \delta^{(\mathbf{r}-\mathbf{1})}(\mathbf{x}),$$

for $\lambda_1, \dots, \lambda_m \neq \pm 1, \pm 2, \dots$ and $r_1, \dots, r_m = 1, 2, \dots$, where

$$\mathbf{r}-\mathbf{1} = (r_1-1, \dots, r_m-1).$$

In particular, the products $\mathbf{x}_+^\lambda \cdot \mathbf{x}_-^{-\lambda-1}$ and $\mathbf{x}_-^{-\lambda-1} \cdot \mathbf{x}_+^\lambda$ exist in \mathcal{D}'_m for $\lambda_1, \dots, \lambda_m \neq 0, \pm 1, \pm 2, \dots$.

PROOF: In the one variable case, suppose first of all that $\lambda > -1$ and choose a non-negative integer q such that $-\lambda - r + q > -1$. Then

$$\begin{aligned} (x_+^\lambda)_n &= x_+^\lambda * \delta_n = \int_{-1/n}^x (x-t)^\lambda \delta_n(t) dt, \\ (x_-^{-\lambda-r})_n &= x_-^{-\lambda-r} * \delta_n = \frac{\Gamma(\lambda+r-q)}{\Gamma(\lambda+r)} \int_x^{1/n} (s-x)^{-\lambda-r+q} \delta_n^{(q)}(s) ds, \end{aligned}$$

where Γ denotes the Gamma function. The support of $(x_+^\lambda)_n(x_-^{-\lambda-r})_n$ is clearly contained in the interval $(-1/n, 1/n)$ and it follows that

$$\begin{aligned} &\frac{\Gamma(\lambda+r)}{\Gamma(\lambda+r-q)} \int_{-1/n}^{1/n} (x_+^\lambda)_n(x_-^{-\lambda-r})_n x^k dx = \\ (1) \quad &= \int_{-1/n}^{1/n} \delta_n(t) \int_t^{1/n} \delta_n^{(q)}(s) \int_t^s x^k (x-t)^\lambda (s-x)^{-\lambda-r+q} dx ds dt = \\ &= n^{r-k-1} \int_{-1}^1 \rho(u) \int_u^1 \rho^{(q)}(v) \int_u^v w^k (w-u)^\lambda (v-w)^{-\lambda-r+q} dw dv du, \end{aligned}$$

where the substitutions $nt = u$, $ns = v$ and $nx = w$ have been made. Thus

$$(2) \quad \text{N-}\lim_{n \rightarrow \infty} \int_{-1/n}^{1/n} (x_+^\lambda)_n(x_-^{-\lambda-r})_n x^k dx = 0$$

for $k = 0, 1, 2, \dots, r-2$ and

$$(3) \quad \lim_{n \rightarrow \infty} \int_{-1/n}^{1/n} |(x_+^\lambda)_n(x_-^{-\lambda-r})_n x^r| dx = 0$$

In the particular case $k = r-1$, we have on making the substitution $x = t(1-y) + sy$

$$\begin{aligned} (4) \quad &\int_{-1/n}^{1/n} \delta_n(t) \int_t^{1/n} \delta_n^{(q)}(s) \int_t^s x_{r-1} (x-t)^\lambda (s-x)^{-\lambda-r+q} dx ds dt = \\ &= \int_{-1/n}^{1/n} \delta_n(t) \int_t^{1/n} \delta_n^{(q)}(s) \int_0^1 (s-t)^{q-r+1} [t(1-y) + sy]^{r-1} y^\lambda (1-y)^{-\lambda-r+q} dy ds dt. \end{aligned}$$

On expanding $(s - t)^{q-r+1}$ and $[t(1 - y) + sy]^{r-1}$ in powers of s and t , it follows that this integral is a linear sum of integrals of the form

$$\int_{-1/n}^{1/n} t^{q-k} \delta_n(t) \int_t^{1/n} s^k \delta_n^{(q)}(s) ds dt$$

for $k = 0, 1, \dots, q$.

On using Lemma 3, we see that when $k < q$ each of these integrals is a linear sum of integrals of the form

$$\int_{-1/n}^{1/n} t^{q-k+1} \delta_n(t) \delta_n^{(q-k+i-1)}(t) dt = 0,$$

since the integrands are all odd functions.

When $k = q$ we have on using Lemma 3 again

$$\begin{aligned} \int_{-1/n}^{1/n} \delta_n(t) \int_t^{1/n} s^q \delta_n^{(q)}(s) ds dt &= \sum_{i=1}^q \frac{(-1)^{q+i+1} q!}{i!} \int_{-1/n}^{1/n} t^i \delta_n(t) \delta_n^{(i-1)}(t) dt + \\ &+ (-1)^q q! \int_{-1/n}^{1/n} [1 - H_n(t)] \delta_n(t) dt \\ &= 0 + \frac{(-1)^q q!}{2}. \end{aligned}$$

It now follows from the equations (1) and (4) that

$$\begin{aligned} \frac{\Gamma(\lambda + r)}{\Gamma(\lambda + r - q)} \int_{-1/n}^{1/n} (x_+^\lambda)_n (x_-^{-\lambda-r})_n x^{r-1} dx &= \frac{(-1)^q q!}{2} \int_0^1 y^{\lambda+r-1} (1 - y)^{-\lambda-r+q} dy \\ &= \frac{(-1)^q q!}{2} B(\lambda + r, -\lambda - r + q + 1) \\ &= (-1)^q q! \Gamma(\lambda + r) \Gamma(-\lambda - r + q + 1) / 2 \end{aligned}$$

for $\lambda \neq 0, 1, 2, \dots$, where B denotes the Beta function, and so

$$\begin{aligned} (5) \quad \int_{-1/n}^{1/n} (x_+^\lambda)_n (x_-^{-\lambda-r})_n x^{r-1} dx &= (-1)^q \Gamma(\lambda + r - q) \Gamma(-\lambda - r + q + 1) / 2 \\ &= (-1)^q \pi \operatorname{cosec} \pi(\lambda + r - q) / 2 \\ &= (-1)^r \pi \operatorname{cosec}(\pi \lambda) / 2. \end{aligned}$$

Now let ϕ be an arbitrary function in \mathcal{D} . Then we can write

$$\phi(x) = \sum_{k=0}^{r-1} \frac{\phi^{(k)}(0)}{k!} x^k + \frac{\phi^{(r)}(\xi x)}{r!} x^r,$$

where $0 \leq \xi \leq 1$. Thus

$$\begin{aligned} \langle (x_+^\lambda)_n (x_-^{-\lambda-r})_n, \phi(x) \rangle &= \sum_{k=0}^{r-1} \frac{\phi^{(k)}(0)}{k!} \int_{-1/n}^{1/n} (x_+^\lambda)_n (x_-^{-\lambda-r})_n x^k dx + \\ &+ \frac{1}{r!} \phi^{(r)}(\xi x) (x_+^\lambda)_n (x_-^{-\lambda-r})_n x^r dx \end{aligned}$$

and it follows from the equations (2), (3) and (5) that

$$\text{N-}\lim_{n \rightarrow \infty} \langle (x_+^\lambda)_n (x_-^{-\lambda-r})_n, \phi(x) \rangle = \frac{(-1)^r \operatorname{cosec}(\pi\lambda)}{2(r-1)!} \phi^{(r-1)}(0),$$

proving that

$$(6) \quad x_+^\lambda \circ x_-^{-\lambda-r} = \frac{\pi \operatorname{cosec}(\pi\lambda)}{2(r-1)!} \delta^{(r-1)}(x)$$

for $\lambda > -1$, $\lambda \neq 0, 1, 2, \dots$ and $r = 1, 2, \dots$. Note that in the case $r = 1$ the neutrix limit is not needed and so the product $x_+^\lambda \cdot x_-^{-\lambda-r}$ exists in this case.

Also note that in the case $r = 0$, the above proof shows that the product $x_+^\lambda \cdot x_-^{-\lambda}$ exists and

$$(7) \quad x_+^\lambda \cdot x_-^{-\lambda} = 0$$

for $\lambda > -1$ and $\lambda \neq 0, 1, 2, \dots$.

A routine induction proof using the equations (6) and (7) and Theorem 2 now shows that equation (6) holds for $\lambda \neq 0, \pm 1, \pm 2, \dots$ and $r = 1, 2, \dots$, the product existing in the case $r = 1$.

Replacing x by $-x$ and λ by $-\lambda - r$ in the equation (6) proves that

$$(8) \quad x_-^{-\lambda-r} \circ x_+^\lambda = \frac{\pi \operatorname{cosec}(\pi\lambda)}{2(r-1)!} \delta^{(r-1)}(x)$$

for $\lambda \neq 0, \pm 1, \pm 2, \dots$ and $r = 1, 2, \dots$, the product existing in the case $r = 1$.

The results of the theorem now follows immediately on using Theorem 3 and the equations (6) and (8). □

Theorem 5. *The neutrix product $\mathbf{x}_+^{\mathbf{r}} \circ \delta^{(\mathbf{r}+\mathbf{p})}(\mathbf{x})$ exists in \mathcal{D}'_m and*

$$(9) \quad \mathbf{x}_+^{\mathbf{r}} \circ \delta^{(\mathbf{r}+\mathbf{p})}(\mathbf{x}) = \frac{(-1)^{\mathbf{r}} (\mathbf{r} + \mathbf{p})!}{2^m \mathbf{p}!} \delta^{(\mathbf{p})}(\mathbf{x}),$$

for $r_1, p_1, \dots, r_m, p_m = 0, 1, 2, \dots$. In particular, the product $\mathbf{x}_+^{\mathbf{r}} \cdot \delta^{(\mathbf{r})}(\mathbf{x})$ exists in \mathcal{D}'_m for $r_1, \dots, r_m = 0, 1, 2, \dots$.

PROOF: In the one variable case we have

$$(x_+^r)_n = \int_{-1/n}^x (x-t)^r \delta_n(t) dt.$$

The support of $(x_+^r)_n \delta_n^{(r+p)}$ is clearly contained in the interval $(-1/n, 1/n)$ and it follows that

$$(10) \quad \int_{-1/n}^{1/n} (x_+^r)_n \delta_n^{(r+p)}(x) x^k dx = \int_{-1/n}^{1/n} \delta_n(t) \int_t^{1/n} x^k (x-t)^r \delta_n^{(r+p)}(x) dx dt \\ = n^{p-k} \int_{-1}^1 \rho(u) \int_u^1 v^k (v-u)^r \rho^{(r+p)}(v) dv du,$$

where the substitutions $nt = u$ and $nx = v$ have been made. Thus

$$(11) \quad \text{N-}\lim_{n \rightarrow \infty} \int_{-1/n}^{1/n} (x_+^r)_n \delta_n^{(r+p)}(x) x^k dx = 0$$

for $k = 0, 1, 2, \dots, p-1$ and

$$(12) \quad \lim_{n \rightarrow \infty} \int_{-1/n}^{1/n} |(x_+^r)_n \delta_n^{(r+p)}(x) x^{p+1}| dx = 0$$

In this particular case $k = p$ we have from the equation (10)

$$\int_{-1/n}^{1/n} (x_+^r)_n \delta_n^{(r+p)}(x) x^p dx = \int_{-1/n}^{1/n} \delta_n(t) \int_t^{1/n} x^p (x-t)^r \delta_n^{(r+p)}(x) dx dt \\ = \int_{-1/n}^{1/n} \delta_n(t) \int_t^{1/n} x^{r+p} \delta_n^{(r+p)}(x) dx dt,$$

all other integrals in the sum, obtained by expanding $(x-t)^r$ by the binomial theorem, being zero by Lemma 3. On using Lemma 3 again, it now follows that

$$(13) \quad \int_{-1/n}^{1/n} (x_+^r)_n \delta_n^{(r+p)}(x) x^p dx = (-1)^{r+p} (r+p)! \int_{-1/n}^{1/n} \delta_n(t) [1 - H_n(t)] dt \\ = (-1)^{r+p} (r+p)! / 2,$$

Now let ϕ be an arbitrary function in \mathcal{D} . Then on using the equations (11), (12) and (13), it follows as in the proof of Theorem 4 that

$$\text{N-}\lim_{n \rightarrow \infty} ((x_+^r)_n \delta_n^{(r+p)}(x) \phi(x) dx) = \frac{(-1)^{r+p} (r+p)!}{2p!} \phi^{(p)}(0),$$

proving that

$$(14) \quad x_+^r \delta^{(r+p)}(x) = \frac{(-1)^r (r+p)!}{2p!} \delta^{(p)}(x)$$

for $r, p = 0, 1, 2, \dots$. Note that in the case $p = 0$ the neutrix limit is not needed and so the product $x_+^r \cdot \delta^{(r)}(x)$ exists in this case.

The result of the theorem now follows on using Theorem 3 and the equation (14). \square

Corollary. *The neutrix product $\mathbf{x}_-^{\mathbf{r}} \circ \delta^{(\mathbf{r}+\mathbf{p})}(\mathbf{x})$ exists in \mathcal{D}'_m and*

$$\mathbf{x}_-^{\mathbf{r}} \circ \delta^{(\mathbf{r}+\mathbf{p})}(\mathbf{x}) = \frac{(-1)^{\mathbf{r}}(\mathbf{r} + \mathbf{p})!}{2^m \mathbf{p}!} \delta^{(\mathbf{p})}(\mathbf{x}),$$

for $r_1, p_1, \dots, r_m, p_m = 0, 1, 2, \dots$. In particular, the product $\mathbf{x}_-^{\mathbf{r}} \circ \delta^{(\mathbf{r})}(\mathbf{x})$ exists in \mathcal{D}'_m for $r_1, \dots, r_m = 0, 1, 2, \dots$.

PROOF: The result follows immediately on replacing x by $-x$ in the equation (9). □

Theorem 6. *The neutrix product $\delta^{(\mathbf{r})}(\mathbf{x}) \circ \delta^{(\mathbf{p})}(\mathbf{x})$ exists and*

$$\delta^{(\mathbf{r})}(\mathbf{x}) \circ \delta^{(\mathbf{p})}(\mathbf{x}) = \mathbf{0}$$

for $r_1, p_1, \dots, r_m, p_m = 0, 1, 2, \dots$.

PROOF: It follows from the equation (14) with $r = 0$ that

$$x_+^0 \circ \delta^{(p)}(x) = \frac{1}{2} \delta^{(p)}(x)$$

for $p = 0, 1, 2, \dots$. Using Theorem 1, it follows that

$$\delta(x) \circ \delta^{(p)}(x) = \frac{1}{2} \delta^{(p+1)}(x) - x_+^0 \delta^{(p+1)}(x) = 0$$

for $p = 0, 1, 2, \dots$. It can now be proved easily by induction that

$$\delta^{(r)}(x) \circ \delta^{(p)}(x) = 0$$

for $p = 0, 1, 2, \dots$. The result of the theorem follows on using Theorem 3. □

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