

The Neutrix Product of the Distributions

$$x_+^\lambda \ell n x_+ \text{ and } x_-^{-\lambda-r}$$

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

In the following, we let N be 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

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

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

We now let $\rho(x)$ be any 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 D be the space of infinitely differentiable functions with compact support and let D' be the space of distributions defined on D . Then if f is an arbitrary distribution in 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 $\{f_n\}$ is a regular sequence of infinitely differentiable functions converging to the distribution f .

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 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 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 non-commutative neutrix product of two distributions was given in [3] and generalizes Definition 1.

Definition 2. Let f and g be distributions in D' and let $g_n = g * \delta_n$. 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

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

for all functions ϕ in D with support contained in the interval (a, b) . Note that if

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

we simply say that the product $f \cdot g$ exists and equals h .

This definition of the neutrix product is in general non-commutative. It is obvious that if the product $f \cdot g$ exists then the neutrix product $f \circ g$ exists and $f \cdot g = f \circ g$. Further, it was proved in [3] that if the product fg exists by Definition 1 then the product $f \circ g$ exists by Definition 2 and $fg = f \circ g$.

The next two theorems were proved in [3].

Theorem 1. *Let f and g be distributions and suppose that the neutrix products $f \circ g$ and $f \circ g'$ exist on the interval (a, b) . Then the neutrix product $f' \circ g$ exists and*

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

on the interval (a, b) .

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

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

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

We now prove the following theorem:

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

$$x_+^\lambda \ell n x_+ \circ x_-^{-\lambda-r} = -\frac{\pi \operatorname{cosec}(\pi \lambda)}{2(r-1)!} [2c(\rho) + \psi(\lambda + r) - \Gamma'(1)] \delta^{(r-1)}(x) \quad (2)$$

for $\lambda \neq 0, \pm 1, \pm 2, \dots$ and $r = 1, 2, \dots$ where Γ denotes the Gamma function and

$$\psi(\lambda + r) = \frac{\Gamma'(\lambda + r)}{\Gamma(\lambda + r)}$$

Proof. We will first of all suppose that $-1 < \lambda < 0$. Then $x_+^\lambda \ell n x_+$ and $x_-^{-\lambda-1}$ are locally stumble functions and

$$x_-^{-\lambda-r} = \frac{\Gamma(\lambda + 1)}{\Gamma(\lambda + r)} (x_-^{-\lambda-1})^{(r-1)}.$$

Thus

$$(x_-^{-\lambda-r})_n = x_-^{-\lambda-r} * \delta_n(x) = \frac{\Gamma(\lambda + 1)}{\Gamma(\lambda + r)} \int_x^{1/n} (t-x)^{-\lambda-1} \delta_n^{(r-1)}(t) dt$$

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

$$\begin{aligned}
& \frac{\Gamma(\lambda + r)}{\Gamma(\lambda + 1)} \int_{-\infty}^{\infty} x_+^\lambda \ell n x_+ (x_-^{-\lambda-r})_n x^m dx \\
&= \int_0^{1/n} x^{\lambda+m} \ell n x \int_x^{1/n} (t-x)^{-\lambda-1} \delta_n^{(r-1)}(t) dt dx \\
&= \int_0^{1/n} \delta_n^{(r-1)}(t) \int_0^t x^{\lambda+m} \ell n x (t-x)^{-\lambda-1} dx dt \\
&= \int_0^{1/n} t^m \delta_n^{(r-1)}(t) \int_0^1 v^{\lambda+m} \ell n (tv) (1-v)^{-\lambda-1} dv dt \\
&= B(\lambda + m + 1, -\lambda) \int_0^{1/n} t^m \ell n t \delta_n^{(r-1)}(t) dt \\
&\quad + B_{1,0}(\lambda + m + 1, -\lambda) \int_0^{1/n} t^m \delta_n^{(r-1)}(t) dt, \tag{3}
\end{aligned}$$

where the substitution $x = tv$ has been made, B denotes the Beta function and in general

$$B_{p,q}(\lambda, \mu) = \frac{\partial^{p+q}}{\partial^p \lambda \partial^q \mu} B(\lambda, \mu)$$

Making the substitution $nt = y$. We have

$$\int_0^{1/n} t^m \delta_n^{(r-1)}(t) dt = n^{r-m-1} \int_0^1 y^m \rho^{(r-1)}(y) dy, \tag{4}$$

$$\begin{aligned}
\int_0^{1/n} t^m \ell n t \delta_n^{(r-1)}(t) dt &= -n^{r-m-1} \ell n n \int_0^1 y^m \rho^{(r-1)}(y) dy \\
&\quad + n^{r-m-1} \int_0^1 y^m \ell n y \rho^{(r-1)}(y) dy \tag{5}
\end{aligned}$$

for $m = 0, 1, 2, \dots$.

In particular, when $m = r - 1$, it is easily proved by induction that

$$\int_0^1 y^{r-1} \rho^{(r-1)}(y) dy = \frac{1}{2} (-1)^{r-1} (r-1)!, \tag{6}$$

$$\int_0^1 y^{r-1} \ell n y \rho^{(r-1)}(y) dy = (-1)^{r-1} (r-1)! \left[\frac{1}{2} \phi(r-1) + c(\rho) \right], \tag{7}$$

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

$$\phi(r) = \begin{cases} \sum_{i=1}^r i^{-1} & , \quad r = 1, 2, \dots \\ 0 & , \quad r = 0 \end{cases}$$

and

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

Further, putting

$$K = -\frac{\Gamma(\lambda + 1)}{\lambda \Gamma(\lambda + r)} \sup_x \left\{ \left| \rho^{(r-1)}(x) \right| \right\} > 0,$$

we have

$$\begin{aligned} \left| (x_-^{-\lambda-r})_n \right| &= \frac{\Gamma(\lambda + 1)}{\Gamma(\lambda + r)} \left| \int_{nx}^1 n^{\lambda+1} (u - nx)^{-\lambda-1} n^{r-1} \rho^{(r-1)}(u) du \right| \\ &\leq -\lambda K n^{\lambda+r} \int_{nx}^{1+nx} (u - nx)^{-\lambda-1} du \\ &= K n^{\lambda+r} \end{aligned}$$

and so when $m = r$, we have

$$\left| \int_{-\infty}^{\infty} x_+^\lambda \ell n x_+ (x_-^{-\lambda-r})_n x^r dx \right| \leq \int_0^{1/n} \left| x^\lambda \ell n x (x_-^{-\lambda-r})_n x^r \right| dx \leq -\lambda^{-1} K n^{-1} \ell n n, \quad (8)$$

Now let φ be an arbitrary function in D . Then

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

where $0 < \xi < 1$ and so

$$\begin{aligned} \left\langle x_+^\lambda \ell n x_+, (x_-^{-\lambda-r})_n \varphi(x) \right\rangle &= \sum_{m=0}^{r-1} \frac{\varphi^{(m)}(0)}{m!} \int_{-\infty}^{\infty} x_+^\lambda \ell n x_+ (x_-^{-\lambda-r})_n x^m dx \\ &\quad + \frac{1}{r!} \int_{-\infty}^{\infty} x_+^\lambda \ell n x_+ (x_-^{-\lambda-r})_n x^r \varphi^{(r)}(\xi x) dx. \end{aligned} \quad (9)$$

Since

$$\left| \int_{-\infty}^{\infty} x_+^\lambda \ell n x_+ (x_-^{-\lambda-r})_n x^r \varphi^{(r)}(\xi x) dx \right| \leq \sup_x \left\{ \left| \varphi^{(r)}(x) \right| \right\} (-\lambda^{-1}) K n^{-1} \ell n n,$$

it follows from equations (3) to (9) that

$$\begin{aligned} N \lim_{n \rightarrow \infty} \frac{\Gamma(\lambda + r)}{\Gamma(\lambda + 1)} \left\langle x_+^\lambda \ell n x_+, (x_-^{-\lambda-r})_n \varphi(x) \right\rangle \\ = (-1)^{r-1} B(\lambda + r, -\lambda) \left[\frac{1}{2} \phi(r-1) + c(\rho) \right] \varphi^{(r-1)}(0) \\ + \frac{1}{2} (-1)^{r-1} B_{1,0}(\lambda + r, -\lambda) \varphi^{(r-1)}(0). \end{aligned} \quad (10)$$

Differentiating the identity

$$B(\lambda, \mu) = \frac{\Gamma(\lambda)\Gamma(\mu)}{\Gamma(\lambda + \mu)}$$

partially with respect to λ , it follows that

$$B_{1,0}(\lambda + r, -\lambda) = \frac{\Gamma'(\lambda + r)\Gamma(-\lambda)}{(r-1)!} - \frac{\Gamma(\lambda + r)\Gamma(-\lambda)\Gamma'(r)}{[(r-1)!]^2} \quad (11)$$

and taking logs and differentiating the identity

$$\Gamma(\lambda + r) = (\lambda + r - 1) \cdots (\lambda + 1) \Gamma(\lambda + 1)$$

gives

$$\psi(\lambda + r) = \frac{\Gamma'(\lambda + r)}{\Gamma(\lambda + r)} = \sum_{i=1}^{r-1} (\lambda + r - i)^{-1} + \psi(\lambda + 1). \quad (12)$$

In particular, we have

$$\frac{\Gamma'(r)}{(r-1)!} = \phi(r-1) + \Gamma'(1). \quad (13)$$

It now follows from equations (11) and (13) that

$$\begin{aligned} \frac{\Gamma(\lambda + 1)}{\Gamma(\lambda + r)} B_{1,0}(\lambda + r, -\lambda) &= \frac{\Gamma(\lambda + 1)\Gamma(-\lambda)}{(r-1)!} \left[\frac{\Gamma'(\lambda + r)}{\Gamma(\lambda + r)} - \frac{\Gamma'(r)}{(r-1)!} \right] \\ &= -\frac{\pi \operatorname{cosec}(\pi\lambda)}{(r-1)!} \left[\psi(\lambda + r) - \phi(r-1) - \Gamma'(1) \right]. \end{aligned} \quad (14)$$

Further,

$$\frac{\Gamma(\lambda+1)}{\Gamma(\lambda+r)} B(\lambda+r, -\lambda) = -\frac{\pi \operatorname{cosec}(\pi\lambda)}{(r-1)!} \quad (15)$$

and equation (2) now follows from equations (10), (14) and (15) for the case $-1 < \lambda < 0$.

Now let us suppose that equation (2) holds when $-k < \lambda < -k+1$ and $r = 1, 2, \dots$, where k is a positive integer. This is true when $k = 1$. Thus if $-k-1 < \lambda < -k$, it follows from our assumption that

$$x_+^{\lambda+1} \ell n x_+ \circ x_-^{-\lambda-1-r} = \frac{\pi \operatorname{cosec}(\pi\lambda)}{2(r-1)!} [2c(\rho) + \psi(\lambda+1+r) - \Gamma'(1)] \delta^{(r-1)}(x),$$

for $r = 1, 2, \dots$. It follows from Theorem 1 that

$$\begin{aligned} & [(\lambda+1)x_+^\lambda \ell n x_+ + x_+^\lambda] \circ x_-^{-\lambda-r-1} + (\lambda+r+1)x_+^{\lambda+1} \ell n x_+ \circ x_-^{-\lambda-r-2} \\ &= \frac{\pi \operatorname{cosec}(\pi\lambda)}{2(r-1)!} [2c(\rho) + \psi(\lambda+r+1) - \Gamma'(1)] \delta^{(r)}(x) \\ &= (\lambda+1)x_+^\lambda \ell n x_+ \circ x_-^{-\lambda-r-1} - \frac{\pi \operatorname{cosec}(\pi\lambda)}{2r!} \delta^{(r)}(x) \\ &+ \frac{(\lambda+r+1)\pi \operatorname{cosec}(\pi\lambda)}{2r!} [2c(\rho) + \psi(\lambda+r+2) - \Gamma'(1)] \delta^{(r)}(x). \end{aligned}$$

Thus

$$\begin{aligned} & (\lambda+1)x_+^\lambda \ell n x_+ \circ x_-^{-\lambda-r-1} = \\ & -\frac{(\lambda+1)\pi \operatorname{cosec}(\pi\lambda)}{2r!} [2c(\rho) + \psi(\lambda+r+2) - \Gamma'(1)] \delta^{(r)}(x) + \\ & + \frac{\pi \operatorname{cosec}(\pi\lambda)}{2(r-1)!} [r^{-1} + \psi(\lambda+r+1) - \psi(\lambda+r+2)] \delta^{(r)}(x), \\ & -\frac{(\lambda+1)\pi \operatorname{cosec}(\pi\lambda)}{2r!} [2c(\rho) + \psi(\lambda+r+1) - \Gamma'(1)] \delta^{(r)}(x), \end{aligned}$$

since, from equation (12), we have

$$\psi(\lambda+r+2) - (\lambda+r+1)^{-1} = \psi(\lambda+r+1)$$

and so

$$r^{-1} + \psi(\lambda + r + 1) - \psi(\lambda + r + 2) = \frac{\lambda + 1}{r(\lambda + r + 1)} .$$

Equation (2) now follows by induction for $\lambda < 0, \lambda \neq -1, -2, \dots$ and $r = 2, 3, \dots$.

To cover the case $r = 1$, we note the product $x_+^{\lambda+1} \ell n x_+ . x_-^{-\lambda-1}$ exists by Definition 1 and

$$x_+^{\lambda+1} \ell n x_+ . x_-^{-\lambda-1} = 0 \quad (16)$$

for all λ .

Let us suppose that equation (2) holds when $-k < \lambda < -k + 1$ and $r = 1$, where k is a positive integer. This is true when $k = 1$. Thus if $-k - 1 < \lambda < -k$, it follows from our assumption that

$$x_+^{\lambda+1} \ell n x_+ o x_-^{-\lambda-2} = \frac{1}{2} \pi \operatorname{cosec}(\pi \lambda) [2c(\rho) + \psi(\lambda + 2) - \Gamma'(1)] \delta(x).$$

It follows from equation (16) and Theorem 1 that

$$\begin{aligned} & \left[(\lambda + 1) x_+^{\lambda} \ell n x_+ + x_+^{\lambda} \right] o x_-^{-\lambda-1} + (\lambda + 1) x_+^{\lambda+1} \ell n x_+ o x_-^{-\lambda-2} = 0 \\ & = (\lambda + 1) x_+^{\lambda} \ell n x_+ o x_-^{-\lambda-1} - \frac{1}{2} \pi \operatorname{cosec}(\pi \lambda) \delta(x) \\ & + \frac{1}{2} (\lambda + 1) \pi \operatorname{cosec}(\pi \lambda) [2c(\rho) + \psi(\lambda + 2) - \Gamma'(1)] \delta(x) \\ & = (\lambda + 1) x_+^{\lambda} \ell n x_+ o x_-^{-\lambda-1} \\ & + \frac{1}{2} (\lambda + 1) \pi \operatorname{cosec}(\pi \lambda) [2c(\rho) + \psi(\lambda + 1) - \Gamma'(1)] \delta(x) \end{aligned}$$

Equation (2) now follows by induction for $\lambda < 0, \lambda \neq -1, -2, \dots$ and $r = 1$.

Now let us suppose that equation (2) holds when $k - 1 < \lambda < k$ and $r = 1, 2, \dots$, where k is a positive integer. This true when $k = 0$. Then for an arbitrary function ϕ in D we have

$$\left\langle x_+^{\lambda+1} \ell n x_+, (x_-^{-\lambda-r-1})_n \phi(x) \right\rangle = \left\langle x_+^{\lambda} \ell n x_+, (x_-^{-\lambda-r-1})_n \psi(x) \right\rangle,$$

where $\psi(x) = x\varphi(x)$ is also in D . It follows from our assumption with $k-1 < \lambda < k$ that

$$\begin{aligned} & N \lim_{n \rightarrow \infty} \left\langle x_+^\lambda \ell n x_+, (x_-^{-\lambda-r-1})_n \psi(x) \right\rangle \\ &= - \frac{(-1)^r \pi \operatorname{cosec}(\pi\lambda)}{2r!} [2c(\rho) + \psi(\lambda+r+1) - \Gamma'(1)] \psi^{(r)}(0) \\ &= - \frac{(-1)^r \pi \operatorname{cosec}(\pi\lambda)}{2(r-1)!} [2c(\rho) + \psi(\lambda+r+1) - \Gamma'(1)] \varphi^{(r-1)}(0) \end{aligned}$$

and so

$$\begin{aligned} & N \lim_{n \rightarrow \infty} \left\langle x_+^{\lambda+1} \ell n x_+, (x_-^{-\lambda-r-1})_n \varphi(x) \right\rangle \\ &= - \frac{(-1)^r \pi \operatorname{cosec}(\pi\lambda)}{2(r-1)!} [2c(\rho) + \psi(\lambda+r+1) - \Gamma'(1)] \varphi^{(r-1)}(0) \end{aligned}$$

Equation (2) now follows by induction for $\lambda > 0$, $\lambda \neq 1, 2, \dots$ and $r = 1, 2, \dots$, completing the proof of the theorem.

Corollary 3.1. *The neutrix product $x_-^\lambda \ell n x_- \circ x_+^{-\lambda-r}$ exists and*

$$x_-^\lambda \ell n x_- \circ x_+^{-\lambda-r} = \frac{(-1)^r \pi \operatorname{cosec}(\pi\lambda)}{2(r-1)!} [2c(\rho) + \psi(\lambda+r) - \Gamma'(1)] \delta^{(r-1)}(x) \quad (17)$$

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

Proof. Equation (17) follows on replacing x by $-x$ in equation (2).

Theorem 4. *The neutrix product $x_+^\lambda \circ x_-^{-\lambda-r} \ell n x_-$ exists and*

$$x_+^\lambda \circ x_-^{-\lambda-r} \ell n x_- = \frac{-\pi \operatorname{cosec}(\pi\lambda)}{2(r-1)!} [2c(\rho) + \Psi(-\lambda-r+1) - \Gamma'(1)] \delta^{(r-1)}(x) \quad (18)$$

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

Proof. Differentiating equation (1) partially with respect to λ we get

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

and on using equation (2) it follows that

$$x_+^\lambda \circ x_-^{-\lambda-r} \ell n x_- = -\frac{\pi \operatorname{cosec}(\pi\lambda)}{2(r-1)!} \left[\pi \cot(\pi\lambda) + 2c(\rho) + \psi(\lambda+r) - \Gamma'(1) \right] \delta^{(r-1)}(x). \quad (19)$$

Taking logs and differentiating the identity

$$\Gamma(-\lambda)\Gamma(\lambda+1) = (-1)^{r-1}\Gamma(-\lambda-r+1)\Gamma(\lambda+r) = -\pi \operatorname{cosec}(\pi\lambda)$$

gives

$$-\psi(-\lambda-r+1) + \psi(\lambda+r) = -\pi \cot(\pi\lambda) \quad (20)$$

and equation (18) follows from equations (19) and (20).

Corollary 4.1. *The neutrix product $x_-^\lambda \circ x_+^{-\lambda-r} \ell n x_+$ exists and*

$$x_-^\lambda \circ x_+^{-\lambda-r} \ell n x_+ = \frac{(-1)^r \pi \operatorname{cosec}(\pi\lambda)}{2(r-1)!} \left[2c(\rho) + \psi(-\lambda-r+1) - \Gamma'(1) \right] \delta^{(r-1)}(x) \quad (21)$$

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

Proof. Equation (21) follows on replacing x by $-x$ in equation (18).

We finally note that if we replace λ by $-\lambda-r$ in equation (21), we get

$$x_-^{-\lambda-r} \circ x_+^\lambda \ell n x_+ = -\frac{\pi \operatorname{cosec}(\pi\lambda)}{2(r-1)!} \left[2c(\rho) + \psi(\lambda+1) - \Gamma'(1) \right] \delta^{(r-1)}(x) .$$

and we see that the product of the distributions $x_+^\lambda \ell n x_+$ and $x_-^{-\lambda-r}$ is commutative only when $r = 1$.

References

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