ON THE CONVOLUTION AND NEUTRIX CONVOLUTION OF THE FUNCTIONS $\sinh^{-1} x$ AND x^r

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ABSTRACT. The neutrix convolution $\sinh^{-1} x \circledast x^r$ is evaluated for $r = 0, 1, 2, \ldots$ Further results are also given.

1. Introduction

The functions $\sinh^{-1} x_{+}$ and $\sinh^{-1} x_{-}$ are defined by

$$\sinh^{-1} x_{+} = H(x) \sinh^{-1} x, \qquad \sinh^{-1} x_{-} = H(-x) \sinh^{-1} x,$$

where H denotes Heaviside's function. Note that

$$\sinh^{-1} x = \sinh^{-1} x_+ + \sinh^{-1} x_-.$$

If f and g are locally summable functions then the classical definition for the convolution f * g of f and g is as follows:

Definition 1. Let f and g be functions. Then the convolution f * g is defined by

$$(f * g)(x) = \int_{-\infty}^{\infty} f(t)g(x - t)dt \tag{1}$$

for all points x for which the integral exists.

It follows easily from the definition that if the classical convolution f * g of f and g exists, then g * f exists and

$$f * g = g * f. \tag{2}$$

Further, if (f * g)' and f * g' (or f' * g) exist, then

$$(f * g)' = f * g' \quad (\text{or } f' * g).$$
 (3)

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The classical definition of the convolution can be extended to define the convolution f * g of two distributions f and g in \mathcal{D}' with the following definition, see [9].

Definition 2. Let f and g be distributions in \mathcal{D}' . Then the convolution f * g is defined by the equation

$$\langle (f * g)(x), \varphi(x) \rangle = \langle f(y), \langle g(x), \varphi(x+y) \rangle \rangle \tag{4}$$

for arbitrary φ in \mathcal{D}' , provided that f and g satisfy either of the following conditions:

- (a) either f or g has bounded support,
- (b) the supports of f and g are bounded on the same side.

It follows that if the convolution f * g exists by this definition, then equations (2) and (3) are satisfied.

The following theorems were proved in [10].

Theorem 1. The neutrix convolutions $(\tan_+^{-1} x) \otimes x^{2r+1}$ and $(\tan_+^{-1} x) \otimes x^{2r}$ exist and

$$(\tan_{+}^{-1} x) \circledast x^{2r+1} = \sum_{k=0}^{r} {2r+1 \choose 2k} \frac{(-1)^{k+1}}{(2k+1)^2} x^{2r-2k+1}$$

$$+ \sum_{k=0}^{r} {2r+1 \choose 2k+1} \frac{(-1)^{k+1} \pi}{4(k+1)} x^{2r-2k},$$

$$(\tan_{+}^{-1} x) \circledast x^{2r} = \sum_{k=0}^{r} {2r \choose 2k} \frac{(-1)^{k+1}}{(2k+1)^2} x^{2r-2k}$$

$$+ \sum_{k=1}^{r} {2r \choose 2k-1} \frac{(-1)^k \pi}{4k} x^{2r-2k+1},$$

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

Theorem 2. The neutrix convolutions $x^{2r+1} \circledast \tan_+^{-1} x$ and $x^{2r} \circledast \tan_+^{-1} x$ exist and

$$x^{2r+1} \circledast \tan_{+}^{-1} x = \sum_{k=0}^{r} {2r+1 \choose 2k} x^{2r-2k+1} G_k(x) - \sum_{k=0}^{r} {2r+1 \choose 2k+1} x^{2r-2k} F_k(x),$$
$$x^{2r} \circledast \tan_{+}^{-1} x = \sum_{k=0}^{r} {2r \choose 2k} x^{2r-2k} G_k(x) - \sum_{k=0}^{r-1} {2r \choose 2k+1} x^{2r-2k-1} F_k(x),$$

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

The next theorem was proved in [6].

Theorem 3. If $\lambda, \lambda + \mu < 0$ and $\mu \neq 0$, then the neutrix convolution $ei_{-}(\lambda x) * e^{\mu x}$ exists and

$$ei_{-}(\lambda x) * e^{\mu x} = -\mu^{-1} \ln(1 + \mu/\lambda)e^{\mu x}.$$

The dilogarithm integral Li(x) see [6] is defined for by

$$\operatorname{Li}(x) = -\int_0^x \frac{\ln|1-t|}{t} \, dt$$

and the associated functions $Li_{+}(x)$ and $Li_{-}(x)$ are defined by

$$\text{Li}_{+}(x) = H(x) \text{Li}(x), \quad \text{Li}_{-}(x) = H(-x) \text{Li}(x) = \text{Li}(x) - \text{Li}_{+}(x),$$

where H(x) denotes Heaviside's function.

The following theorem was proved in [6].

Theorem 4. The neutrix convolution $\text{Li}_+(x) \circledast x^r$ exists and

$$\operatorname{Li}_{+}(x) \circledast x^{r} = \frac{1}{r+1} \sum_{i=0}^{r} {r+1 \choose i} \frac{(-1)^{r-i}}{(r-i+1)^{2}} x^{i}$$

for $r = 0, 1, 2, \dots$ In particular

$$\text{Li}_{+}(x) \circledast H(x) = 1,$$

 $\text{Li}_{+}(x) \circledast x_{+} = x - \frac{1}{8}.$

2. Main results

We need the following lemmas to prove our results on the convolution and neutrix convolution.

Lemma 1.

$$\sinh^{2r} x = 2^{1-2r} \sum_{k=1}^{r} {2r \choose r-k} (-1)^{r-k} \cosh(2kx) + (-1)^r 2^{-2r} {2r \choose r}, \quad (5)$$

$$\sinh^{2r-1} x = 2^{2-2r} \sum_{k=1}^{r} {2r-1 \choose r-k} (-1)^{r-k} \sinh(2k-1)x, \tag{6}$$

for r = 1, 2, ...

Proof. We have

$$\sinh^{2r} x = 2^{-2r} (e^x - e^{-x})^{2r} = 2^{-2r} \sum_{k=0}^{2r} {2r \choose k} (-1)^k e^{(2r-2k)x}$$

$$= 2^{-2r} \sum_{k=0}^{r-1} {2r \choose k} (-1)^k (e^{(2r-2k)x} + e^{-(2r-2k)x}) + (-1)^r 2^{-2r} {2r \choose r}$$

$$= 2^{1-2r} \sum_{k=1}^r {2r \choose r-k} (-1)^{r-k} \cosh(2kx) + (-1)^r 2^{-2r} {2r \choose r},$$

proving equation (5).

Similarly, we have

$$\sinh^{2r-1} x = 2^{1-2r} (e^x - e^{-x})^{2r-1} = 2^{1-2r} \sum_{k=0}^{2r-1} {2r-1 \choose k} (-1)^k e^{(2r-2k-1)x}$$

$$= 2^{1-2r} \sum_{k=0}^{r-1} {2r-1 \choose k} (-1)^k (e^{(2r-2k-1)x} - e^{-(2r-2k-1)x})$$

$$= 2^{2-2r} \sum_{k=1}^{r} {2r-1 \choose r-k} (-1)^{r-k} \sinh(2k-1)x,$$

proving equation (6).

For shortness, we will write

$$\sinh^r x = \sum_{k=0}^r [a_{r,k} \cosh(kx) + b_{r,k} \sinh(kx)], \tag{7}$$

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

$$a_{2r,2k-1} = 0;$$
 $k = 1, 2, ..., r,$
 $a_{2r-1,k} = 0;$ $k = 0, 1, 2, ..., 2r - 1,$
 $b_{2r-1,2k} = 0;$ $k = 0, 1, 2, ..., r - 1,$
 $b_{2r,k} = 0;$ $k = 1, 2, ..., 2r$

so that

$$\sinh^{2r} x = \sum_{k=0}^{r} a_{2r,2k} \cosh(2kx), \tag{8}$$

$$\sinh^{2r-1} x = \sum_{k=1}^{r} a_{2r-1,2k-1} \sinh(2k-1)x, \tag{9}$$

for
$$r = 1, 2, ...$$
 and $k = 1, 2, ..., r$.

Lemma 2.

$$\sinh(2rx) = \sum_{k=1}^{r} \sum_{j=0}^{k-1} {2r \choose 2k-1} {k-1 \choose j} (-1)^{k+j+1} \cosh^{2r-2k+2j+1} x \sinh x,$$
(10)

$$\sinh(2r-1)x = \sum_{k=1}^{r} \sum_{j=0}^{k-1} {2r-1 \choose 2k-1} {k-1 \choose j} (-1)^{k+j+1} \cosh^{2r-2k+2j} x \sinh x,$$
(11)

for r = 1, 2, ...

Proof. Using de Moivre's Theorem, we have

$$\cos(2rx) + i\sin(2rx) = (\cos x + i\sin x)^{2r}.$$

Equating the imaginary parts, we have

$$\sin(2rx) = \sum_{k=1}^{r} {2r \choose 2k-1} (-1)^{k+1} \cos^{2r-2k+1} x \sin^{2k-1} x$$

$$= \sum_{k=1}^{r} {2r \choose 2k-1} (-1)^{k+1} \cos^{2r-2k+1} x (1-\cos^2 x)^{k-1} \sin x$$

$$= \sum_{k=1}^{r} {2r \choose 2k-1} (-1)^{k+1} \cos^{2r-2k+1} x \sum_{j=0}^{k-1} {k-1 \choose j} (-1)^{j} \cos^{2j} x \sin x.$$
(12)

Replacing x by ix in equation (12), we get equation (10). Similarly, we have

$$\sin(2r-1)x = \sum_{k=1}^{r} {2r-1 \choose 2k-1} (-1)^{k+1} \cos^{2r-2k} x \sin^{2k-1} x$$

$$= \sum_{k=1}^{r} {2r-1 \choose 2k-1} (-1)^{k+1} \cos^{2r-2k} x (1-\cos^2 x)^{k-1} \sin x$$

$$= \sum_{k=1}^{r} {2r-1 \choose 2k-1} (-1)^{k+j+1} \cos^{2r-2k} x \sum_{j=0}^{k-1} {k-1 \choose j} \cos^{2j} x \sin x.$$
(13)

Replacing x by ix in equation (13), we get equation (11). For shortness, we will write

$$\sinh(rx) = \sum_{k=1}^{r} c_{r,k} \cosh^k x \sinh x, \tag{14}$$

for r = 1, 2, ... and k = 1, 2, ..., r, where $c_{2r,2k} = c_{2r-1,2k-1} = 0$, for k = 1, 2, ..., r, so that

$$\sinh(2rx) = \sum_{k=1}^{r} c_{2r,2k+1} \cosh^{2r-2k+1} x \sinh x, \tag{15}$$

$$\sinh(2r-1)x = \sum_{k=1}^{r} c_{2r-1,2k} \cosh^{2r-2k} x \sinh x, \tag{16}$$

for
$$r = 1, 2, ...$$
 and $k = 1, 2, ..., r$.

Lemma 3.

$$\int \sinh^r x \, dx = \sum_{k=1}^r \sum_{i=1}^k \frac{a_{r,k} b_{k,i}}{k} \cosh^i x \sinh x,\tag{17}$$

for r = 1, 2, ...

Proof. Using equations (7) and (14), we have

$$\int \sinh^r x \, dx = \sum_{k=1}^r \int [a_{r,k} \cosh(kx) + b_{r,k} \sinh(kx)] \, dx$$
$$= \sum_{k=1}^r \frac{a_{r,k} \sinh(kx) + b_{r,k} \cosh(kx)}{k}$$
$$= \sum_{k=1}^r \sum_{i=1}^k \frac{a_{r,k} b_{k,i}}{k} \cosh^i x \sinh x,$$

proving equation (17).

Theorem 5. The convolution $\sinh^{-1} x_+ * x_+^r$ exists and

$$\sinh^{-1} x_{+} * x_{+}^{r} = \sum_{k=0}^{r} {r \choose k} \left[\frac{(-1)^{k} x_{+}^{r+1} \sinh^{-1} x}{k+1} - \sum_{i=1}^{k+1} \sum_{j=1}^{i} \frac{a_{k+1,i} b_{i,j}}{i(k+1)} x_{+}^{r-k+1} (x^{2}+1)^{j/2} \right], \quad (18)$$

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

Proof. It is obvious that $\sinh^{-1} x_+ * x_+^r = 0$ if x < 0. When x > 0, we have

$$\sinh^{-1} x_{+} * x_{+}^{r} = \int_{0}^{x} \sinh^{-1} t (x - t)^{r} dt$$

$$= \sum_{k=0}^{r} {r \choose k} x^{r-k} \int_{0}^{x} (-t)^{k} \sinh^{-1} t dt.$$
(19)

Making the substitution $t = \sinh u$, we get

$$\int_0^x t^k \sinh^{-1} t \, dt = \int_0^{\sinh^{-1} x} u \sinh^k u \cosh u \, du$$

$$= \frac{x^{k+1} \sinh^{-1} x}{k+1} - \int_0^{\sinh^{-1} x} \frac{\sinh^{k+1} u}{k+1} du$$

$$= \frac{x^{k+1} \sinh^{-1} x}{k+1} - \sum_{i=1}^k \sum_{j=1}^i \frac{a_{k+1,i} b_{i,j}}{i(k+1)} x(x^2 + 1)^{j/2}, \quad (20)$$

on using equation (17). Equation (18) now follows from equations (19) and (20).

Replacing x by -x in equation (18), we get

Corollary 1. The convolution $\sinh^{-1} x_{-} * x_{-}^{r}$ exists and

$$\sinh^{-1} x_{-} * x_{-}^{r} = \sum_{k=0}^{r} {r \choose k} \left[\frac{(-1)^{k} x_{-}^{r+1} \sinh^{-1} x}{k+1} - \sum_{i=1}^{k+1} \sum_{j=1}^{i} \frac{a_{k+1,i} b_{i,j}}{i(k+1)} x_{-}^{r-k+1} (x^{2}+1)^{j/2} \right], \quad (21)$$

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

The definition of the convolution is rather restrictive and so the noncommutative neutrix convolution was introduced in [2]. In order to define the neutrix convolution we first of all let τ be a function in \mathcal{D} satisfying the following properties:

- (i) $\tau(x) = \tau(-x)$,
- (ii) $0 \le \tau(x) \le 1$,
- (iii) $\tau(x) = 1$ for $|x| \le \frac{1}{2}$, (iv) $\tau(x) = 0$ for $|x| \ge 1$.

The function τ_n is then defined by

$$\tau_n(x) = \begin{cases} 1, & |x| \le n, \\ \tau(n^n x - n^{n+1}), & x > n, \\ \tau(n^n x + n^{n+1}), & x < -n \end{cases}$$

for n = 1, 2,

The following definition was given in [2].

Definition 3. Let f and g be distributions in \mathcal{D}' and let $f_n = f\tau_n$ for $n=1,2,\ldots$ Then the neutrix convolution $f \otimes g$ is defined as the neutrix

limit of the sequence $\{f_n * g\}$, provided that the limit h exists in the sense

$$N-\lim_{n\to\infty}\langle f_n*g,\varphi\rangle=\langle h,\varphi\rangle$$

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

$$n^{\lambda} \ln^{r-1} n$$
, $\ln^r n$ $(\lambda > 0, r = 1, 2, ...)$

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

In particular, if

$$\lim_{n \to \infty} \langle f_n * g, \varphi \rangle = \langle h, \varphi \rangle$$

for all φ in \mathcal{D} , we say that the *convolution* f * g exists and equals h.

Note that in this definition the convolution $f_n * g$ is as defined in Gel'fand and Shilov's sense, the distribution f_n having compact support. Note also that because of the lack of symmetry in the definition of $f \circledast g$, the neutrix convolution is in general non-commutative.

The following theorem was proved in [2], showing that the neutrix convolution is a generalization of the convolution.

Theorem 6. Let f and g be distributions in \mathcal{D}' satisfying either condition (a) or condition (b) of Gel'fand and Shilov's definition. Then the neutrix convolution $f \circledast g$ exists and

$$f \circledast g = f * g$$
.

We now prove the following theorem.

Theorem 7. The neutrix convolution $\sinh^{-1} x_+ \otimes x^r$ exists and

$$\sinh^{-1} x_{+} \circledast x^{r} = \sum_{k=0}^{r} {r \choose k} (-1)^{k} x^{r-k} \left[c_{k+1} - \sum_{i=1}^{k+1} \sum_{j=1}^{i} \frac{a_{k+1,i} b_{i,j} d_{j}}{i(k+1)} \right], \quad (22)$$

for r = 0, 1, 2, ..., where

$$c_k = \begin{cases} 0, & k \text{ odd,} \\ -\binom{-1/2}{k/2} \frac{1}{k}, & k \text{ even,} \end{cases}$$
 $d_k = \begin{cases} 0, & j \text{ even,} \\ \binom{1/2}{(j+1)/2}, & j \text{ odd.} \end{cases}$

Proof. Putting $[\sinh^{-1} x_+]_n = \sinh^{-1} x_+ \tau_n(x)$, we have

$$[\sinh^{-1} x_{+}]_{n} * x^{r} = \int_{0}^{n} \sinh^{-1} t(x-t)^{r} dt + \int_{n}^{n+n^{-n}} \sinh^{-1} t(x-t)^{r} \tau_{n}(t) dt$$

$$= \sum_{k=0}^{r} {r \choose k} (-1)^{k} x^{r-k} \int_{0}^{n} t^{k} \sinh^{-1} t dt$$

$$+ \int_{0}^{n+n^{-n}} \sinh^{-1} t(x-t)^{r} \tau_{n}(t) dt$$

$$= I_{1} + I_{2}. \tag{23}$$

Replacing x by n in equation (20), we get

$$\int_0^n t^k \sinh^{-1} t \, dt = \frac{n^{k+1} \sinh^{-1} n}{k+1} - \sum_{i=1}^{k+1} \sum_{j=1}^i \frac{a_{k+1,i} b_{i,j}}{i(k+1)} n(n^2+1)^{j/2}. \tag{24}$$

Now,

$$[\sinh^{-1} x]' = (x^2 + 1)^{-1/2} = x^{-1} \sum_{i=0}^{\infty} {\binom{-1/2}{i}} x^{-2i}$$

and so

$$\sinh^{-1} x = \ln x - \sum_{i=1}^{\infty} {\binom{-1/2}{i}} \frac{x^{-2i}}{2i} + \text{ const.}$$
 (25)

Hence, for $k = 0, 1, 2, \ldots$, we have

$$N-\lim_{n\to\infty} n^k \sinh^{-1} n = \begin{cases}
0, & k \text{ odd,} \\
-\binom{-1/2}{k/2} \frac{1}{k}, & k \text{ even}
\end{cases}$$

$$= c_k, \qquad (26)$$

for short.

Further,

$$(n^2+1)^{j/2} = n^j \sum_{i=0}^{\infty} {j/2 \choose i} n^{-2i}$$

and so for $j = 1, 2, \ldots$, we have

$$N-\lim_{n\to\infty} n(n^2+1)^{j/2} = \begin{cases}
0, & j \text{ even,} \\
(j/2), & j \text{ odd} \\
= d_j, & (27)
\end{cases}$$

for short.

It now follows from equations (24) to (26) that

$$N-\lim_{n\to\infty} I_1 = \sum_{k=0}^r \binom{r}{k} (-1)^k x^{r-k} \left[c_{k+1} - \sum_{i=1}^{k+1} \sum_{j=1}^i \frac{a_{k+1,i} b_{i,j} d_j}{i(k+1)} \right].$$
(28)

Next, it is easily seen that $I_2 = O(n^{-n})$ and so

$$\lim_{n \to \infty} I_2 = 0. \tag{29}$$

Equation (22) now follows from equations (23), (28) and (29). \Box

Replacing x by -x in equation (22), we get

Corollary 2. The neutrix convolution $\sinh^{-1} x_{-} \circledast x^{r}$ exists and

$$\sinh^{-1} x_{-} \circledast x^{r} = -\sum_{k=0}^{r} {r \choose k} x^{r-k} \left[c_{k+1} - \sum_{i=1}^{k+1} \sum_{j=1}^{i} \frac{a_{k+1,i} b_{i,j} d_{j}}{i(k+1)} \right], \quad (30)$$

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

Corollary 3. The neutrix convolution $\sinh^{-1} x \otimes x^r$ exists and

$$\sinh^{-1} x \circledast x^r = \sum_{k=0}^r {r \choose k} [(-1)^k - 1] x^{r-k} \left[c_{k+1} - \sum_{j=1}^{k+1} \sum_{j=1}^i \frac{a_{k+1,j} b_{i,j} d_j}{i(k+1)} \right], (31)$$

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

Proof. We have

$$\sinh^{-1} x \circledast x^r = \sinh^{-1} x_+ \circledast x^r + \sinh^{-1} x_- \circledast x^r$$

and then equation (31) follows from equations (22) and (30). \Box

Corollary 4. The neutrix convolution $\sinh^{-1} x_+ \otimes x_-^r$ exists and

$$\sinh^{-1} x_{+} \circledast x_{-}^{r} = \sum_{k=0}^{r} {r \choose k} (-1)^{r+k} x^{r-k} \left[c_{k+1} - \sum_{i=1}^{k+1} \sum_{j=1}^{i} \frac{a_{k+1,i} b_{i,j} d_{j}}{i(k+1)} \right]$$

$$- \sum_{k=0}^{r} {r \choose k} \left[\frac{(-1)^{r+k} x_{+}^{r+1} \sinh^{-1} x}{k+1} \right]$$

$$- \sum_{i=1}^{k+1} \sum_{j=1}^{i} \frac{a_{k+1,i} b_{i,j}}{i(k+1)} x_{+}^{r-k+1} (x^{2}+1)^{j/2} \right], \quad (32)$$

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

Proof. We have

$$(-1)^{r} \sinh^{-1} x_{+} \circledast x_{-}^{r} = \sinh^{-1} x_{+} \circledast x^{r} - \sinh^{-1} x_{+} * x_{+}^{r}$$

$$= \sum_{k=0}^{r} {r \choose k} (-1)^{k} x^{r-k} \left[c_{k+1} - \sum_{i=1}^{k+1} \sum_{j=1}^{i} \frac{a_{k+1,i} b_{i,j} d_{j}}{i(k+1)} \right]$$

$$- \sum_{k=0}^{r} {r \choose k} \left[\frac{(-1)^{k} x_{+}^{r+1} \sinh^{-1} x}{k+1} \right]$$

$$- \sum_{i=1}^{k+1} \sum_{j=1}^{i} \frac{a_{k+1,i} b_{i,j}}{i(k+1)} x_{+}^{r-k+1} (x^{2} + 1)^{j/2} \right]$$

on using equations (18 and (22) and equation (32) follows.

Replacing x by -x in equation (32), we get

Corollary 5. The neutrix convolution $\sinh^{-1} x_{-} \otimes x_{+}^{r}$ exists and

$$\sinh^{-1} x_{-} \circledast x_{+}^{r} = \sum_{k=0}^{r} {r \choose k} x^{r-k} \left[c_{k+1} - \sum_{i=1}^{k+1} \sum_{j=1}^{i} \frac{a_{k+1,i} b_{i,j} d_{j}}{i(k+1)} \right]$$

$$- \sum_{k=0}^{r} {r \choose k} \left[\frac{(-1)^{r+k} x_{-}^{r+1} \sinh^{-1} x}{k+1} \right]$$

$$+ \sum_{i=1}^{k+1} \sum_{j=1}^{i} \frac{a_{k+1,i} b_{i,j}}{i(k+1)} (-1)^{r+j+k} x_{-}^{r-k+1} (x^{2}+1)^{j/2} \right], (33)$$

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

For further related results, see [4], [5], [7] and [8].

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