

Perelomov Problem and Inversion of the Segal–Bargmann Transform

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We reconstruct a function by values of its Segal-Bargmann transform at points of a lattice.

1. Formulation of the result. Fix $\tau > 0$. For a function $f \in L^2(\mathbb{R})$, we define the coefficients

$$\gamma_{m,k} = \int_{-\infty}^{\infty} e^{-ikx - \tau mx} f(x) e^{-x^2/4} dx$$

where m, k range in \mathbb{Z} . We intend to reconstruct f by $\gamma_{m,k}$. As Perelomov showed, this is impossible for $\tau > \pi$; for $\tau \leq \pi$, the problem is overdetermined (see [6]-[7], [2], more recent results in [5], [3]). There are many ways for reconstruction of f . We propose a formula that seems relatively simple and relatively closed.

Denote $q := e^{-2\pi\tau}$. Define the coefficients

$$\mathcal{E}_m(\tau) = \frac{(-1)^m q^{m(m-1)/2}}{\prod_{l=1}^{\infty} (1 - q^l)^3} \sum_{j \geq 0} (-1)^j q^{j(j+2m+1)/2} \quad (1)$$

Then

$$f(x) = e^{x^2/4} \sum_m \left\{ \mathcal{E}_m(\tau) e^{m\tau x} \sum_k \gamma_{m,k} e^{ikx} \right\}$$

The interior sum is an L^2 -sum of a Fourier series, the exterior sum is a.s. convergent series.

2. Preliminaries on θ -functions. Let $0 < q < 1$. Denote

$$R(z; q) := (1 - z) \prod_{n=1}^{\infty} (1 - q^n)(1 - zq^n)(1 - z^{-1}q^n) = \sum_{n=-\infty}^{\infty} (-1)^n z^n q^{n(n-1)/2}$$

(this is the Jacobi triple identity, see, for instance, [1]). Obviously,

$$R(qz; q) = -z^{-1} R(z; q)$$

Iterating this identity, we obtain

$$R(q^n z; q) = (-z)^{-n} q^{-n(n-1)/2} R(z; q) \quad (2)$$

The function

$$\eta(z) = \exp \left\{ -\frac{1}{2 \ln q} \ln^2 |z| + \frac{1}{2} \ln q \ln |z| \right\} \quad (3)$$

satisfies the recurrence equation $\eta(qz) = |z|^{-1} \eta(z)$. Hence $|R(z; q)|$ can be represented in the form

$$|R(z; q)| = \eta(z) \psi(z); \quad \text{where } \psi(qz) = \psi(z) \quad (4)$$

Obviously

$$R'(1; q) = \frac{d}{dx} R(x; q) \Big|_{x=1} = -\prod (1 - q^n)^3$$

Differentiating (2) and substituting $z = 1$, we obtain

$$R'(q^n; q) = (-1)^n q^{-n(n-1)/2} R'(1; q) \quad (5)$$

3. Interpolation problem. Denote $g(x) = f(x)e^{-x^2/4}$. By the Poisson summation formula

$$e^{m\tau x} \sum_{k=-\infty}^{\infty} \gamma_{m,k} e^{ikx} = \sum_{j=-\infty}^{\infty} g(x + 2\pi j) e^{-2\pi\tau mj}$$

Denote the right-hand side of this identity by A_m . Consider the function

$$G_x(z) := \sum_{j=-\infty}^{\infty} g(x + 2\pi j) z^j$$

defined in the domain $\mathbb{C} \setminus 0$,

$$G_x(q^m) = A_m$$

We obtain an interpolation problem for holomorphic functions, and solve it in a standard way (see [4]).

Denote

$$\tilde{G}_x(z) = \sum_{n=-\infty}^{\infty} A_n \frac{R(z; q)}{(z - q^n) R'(q^n; q)} = \sum_{n=-\infty}^{\infty} A_n \frac{(-1)^{n+1} q^{n(n-1)/2}}{\prod (1 - q^j)^3} \frac{R(z; q)}{(z - q^n)} \quad (6)$$

Obviously,

$$G_x(q^n) = \tilde{G}_x(q^n) \quad (7)$$

Hence,

$$G_x(z) = \tilde{G}_x(z) + R(z; q) \alpha(z) \quad (8)$$

for some function $\alpha(z)$ holomorphic in $\mathbb{C} \setminus 0$.

LEMMA. $G_x(z) = \tilde{G}_x(z)$, i.e., $\alpha(z) = 0$.

Our final formula is a corollary of this lemma. Indeed, $g(x)$ is the Laurent coefficient of $G_x(z)$ in z^0 ; it remains to evaluate the Laurent expansion of

$$(z - q^n)^{-1} \sum_{l=-\infty}^{\infty} (-1)^l z^l q^{l(l-1)/2}$$

Assuming $|z| > q^n$, we obtain

$$(z^{-1} + z^{-2} q^n + z^{-3} q^{2n} + \dots) \cdot \sum_{l=-\infty}^{\infty} (-1)^l z^l q^{l(l-1)/2}$$

and we obtain (1) as a coefficient in the front of z^0 .

4. Proof of Lemma. We represent the identity (8) in the form

$$G_x(z)/R(z; q) = \tilde{G}_x(z)/R(z; q) + \alpha(z) \quad (9)$$

For a function $\Phi(z)$ we denote

$$\mathcal{M}_k[\Phi] := \max_{|z|=q^{k+1/2}} |\Phi(z)|$$

We intend to analyze the behavior of these maxima for summands of (9) as $k \rightarrow \pm\infty$.

A) First,

$$\infty > \int_{\mathbb{R}} |f(x)|^2 dx = \int_0^{2\pi} \left(\sum_{j=-\infty}^{\infty} |f(x + 2\pi j)|^2 \right) dx$$

Hence (by the Fubini theorem) the value

$$V_x := \sum_{j=-\infty}^{\infty} |f(x + 2\pi j)|^2$$

is finite for almost all x .

B) By the Schwartz inequality,

$$\begin{aligned} |G_x(z)| &= \left| \sum f(x + 2\pi j) e^{-(x+2\pi j)^2/4} z^j \right| \leq \\ &\leq \left(\sum |f(x + 2\pi j)|^2 \right)^{1/2} \left(\sum e^{-(x+2\pi j)^2/2} |z|^{2j} \right)^{1/2} = \\ &= V_x^{1/2} \cdot \left[e^{-x^2} R(-|z|^2 e^{-2\pi x - 2\pi^2}; e^{-4\pi^2}) \right]^{1/2} \end{aligned}$$

Applying (3)-(4), we obtain for $|G_x(z)|$ an upper estimate of the form

$$|G_x(z)| \leq \exp \left\{ \frac{1}{4\pi^2} \ln^2 |z| + O(\ln |z|) + O(1) \right\} \quad (10)$$

In particular,

$$|A_m| = |G_x(q^m)| \leq \exp \left\{ \frac{1}{4\pi^2} \ln^2 q \cdot m^2 + O(m) + O(1) \right\}$$

By (5),

$$R'(q^m; q) = \exp \left\{ -m^2 \ln q / 2 + O(m) + O(1) \right\}$$

Since $(-\ln q) = 2\pi\tau < 2\pi$, we obtain the following estimate

$$|A_m/R'(q^m; q)| \leq \exp \{-\varepsilon m^2\}$$

C) Consider the function (it is one of summands in (9))

$$\mathcal{M}_k[\tilde{G}_x(z)/R(z; q)] = \mathcal{M}_k\left[\sum_m \frac{A_m}{R'(q^m; q)} \cdot \frac{1}{z - q^m}\right] \leq \sum \frac{e^{-\varepsilon m^2}}{|q^{k+1/2} - q^m|}$$

Next,

$$|q^{k+1/2} - q^m| = q^m |1 - q^{-m+k+1/2}| \geq q^m (1 - q^{1/2})$$

This implies the boundedness of the sequence $\mathcal{M}_k[\cdot]$.

Secondly,

$$|q^{k+1/2} - q^m| \geq q^{k+1} (1 - q^{1/2})$$

Hence, $\mathcal{M}_k[\cdot]$ tends to 0 as $k \rightarrow -\infty$.

D) By (4)

$$\mathcal{M}_k[R(z)^{-1}] \sim \eta(z)^{-1} \Big|_{|z|=p^{k+1/2}}$$

By (3), (10)

$$\mathcal{M}_k[G_x(z)/R(z; q)] \rightarrow 0 \quad \text{as } k \rightarrow \pm\infty$$

E) We have

$$\mathcal{M}_k[\alpha(z)] \leq \mathcal{M}_k[G_x(z)/R(z; q)] + \mathcal{M}_k[\tilde{G}_x(z)/R(z; q)]$$

Thus $\mathcal{M}_k[\alpha(z)]$ tends to 0 as $k \rightarrow -\infty$; and remains bounded as $k \rightarrow +\infty$. Since $\alpha(z)$ is holomorphic in $\mathbb{C} \setminus 0$, we have $\alpha(z) = 0$.

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