3.6 Convolutions

If we generalize the relations (3.12-3.14) between Fourier series and transforms from one to n dimensions, then we find that the Fourier series corresponding to the Fourier transform (3.94) is

$$f(x_1, \dots, x_n) = \left(\frac{2\pi}{L}\right)^n \sum_{j_1 = -\infty}^{\infty} \dots \sum_{j_n = -\infty}^{\infty} e^{i(k_{j_1}x_1 + \dots + k_{j_n}x_n)} \frac{\tilde{f}(k_{j_1}, \dots, k_{j_n})}{(2\pi)^{n/2}}$$
(3.95)

in which $k_{j_{\ell}} = 2\pi j_{\ell}/L$. Thus, for n = 3 we have

$$f(\boldsymbol{x}) = \frac{(2\pi)^3}{V} \sum_{j_1 = -\infty}^{\infty} \sum_{j_2 = -\infty}^{\infty} \sum_{j_3 = -\infty}^{\infty} e^{i\boldsymbol{k}_{\boldsymbol{j}} \cdot \boldsymbol{x}} \frac{\tilde{f}(\boldsymbol{k}_{\boldsymbol{j}})}{(2\pi)^{3/2}}$$
(3.96)

in which $\mathbf{k}_{j} = (k_{j_1}, k_{j_2}, k_{j_3})$ and $V = L^3$ is the volume of the box.

Example 3.8 (The Feynman Propagator) For a spinless quantum field of mass m, Feynman's propagator is the four-dimensional Fourier transform

$$\Delta_F(x) = \int \frac{\exp(ik \cdot x)}{k^2 + m^2 - i\epsilon} \frac{d^4k}{(2\pi)^4}$$
(3.97)

where $k \cdot x = \mathbf{k} \cdot \mathbf{x} - k^0 x^0$, all physical quantities are in **natural units** $(c = \hbar = 1)$, and $x^0 = ct = t$. The tiny imaginary term $-i\epsilon$ makes $\Delta_F(x-y)$ proportional to the mean value in the vacuum state $|0\rangle$ of the **time-ordered product** of the fields $\phi(x)$ and $\phi(y)$ (section 5.34)

$$-i \Delta_F (x-y) = \langle 0 | \mathcal{T} [\phi(x)\phi(y)] | 0 \rangle$$

$$\equiv \theta(x^0 - y^0) \langle 0 | \phi(x)\phi(y) | 0 \rangle + \theta(y^0 - x^0) \langle 0 | \phi(y)\phi(x) | 0 \rangle$$
(3.98)

in which $\theta(a) = (a + |a|)/2|a|$ is the Heaviside function (2.166).

3.6 Convolutions

The convolution of f(x) with g(x) is the integral

$$f * g(x) = \int_{-\infty}^{\infty} \frac{dy}{\sqrt{2\pi}} f(x - y) g(y).$$
(3.99)

The convolution product is symmetric

$$f * g(x) = g * f(x)$$
 (3.100)

because setting z = x - y, we have

$$f * g(x) = \int_{-\infty}^{\infty} \frac{dy}{\sqrt{2\pi}} f(x - y) g(y) = -\int_{\infty}^{-\infty} \frac{dz}{\sqrt{2\pi}} f(z) g(x - z)$$

=
$$\int_{-\infty}^{\infty} \frac{dz}{\sqrt{2\pi}} g(x - z) f(z) = g * f(x).$$
 (3.101)

Convolutions may look strange at first, but they often occur in physics in the three-dimensional form

$$F(\boldsymbol{x}) = \int G(\boldsymbol{x} - \boldsymbol{x}') S(\boldsymbol{x}') d^3 \boldsymbol{x}$$
(3.102)

in which G is a Green's function and S is a source.

Example 3.9 (Gauss's Law) The divergence of the electric field \boldsymbol{E} is the microscopic charge density ρ divided by the electric permittivity of the vacuum $\epsilon_0 = 8.854 \times 10^{-12}$ F/m, that is, $\nabla \cdot \boldsymbol{E} = \rho/\epsilon_0$. This constraint is known as Gauss's law. If the charges and fields are independent of time, then the electric field \boldsymbol{E} is the gradient of a scalar potential $\boldsymbol{E} = -\nabla\phi$. These last two equations imply that ϕ obeys Poisson's equation

$$-\nabla^2 \phi = \frac{\rho}{\epsilon_0}.\tag{3.103}$$

We may solve this equation by using Fourier transforms as described in Sec. 3.13. If $\tilde{\phi}(\mathbf{k})$ and $\tilde{\rho}(\mathbf{k})$ respectively are the Fourier transforms of $\phi(\mathbf{x})$ and $\rho(\mathbf{x})$, then Poisson's differential equation (3.103) gives

$$-\nabla^{2}\phi(\boldsymbol{x}) = -\nabla^{2}\int e^{i\boldsymbol{k}\cdot\boldsymbol{x}}\,\tilde{\phi}(\boldsymbol{k})\,d^{3}\boldsymbol{k} = \int \boldsymbol{k}^{2}\,e^{i\boldsymbol{k}\cdot\boldsymbol{x}}\,\tilde{\phi}(\boldsymbol{k})\,d^{3}\boldsymbol{k}$$
$$= \frac{\rho(\boldsymbol{x})}{\epsilon_{0}} = \int e^{i\boldsymbol{k}\cdot\boldsymbol{x}}\,\frac{\tilde{\rho}(\boldsymbol{k})}{\epsilon_{0}}\,d^{3}\boldsymbol{k}$$
(3.104)

which implies the algebraic equation $\tilde{\phi}(\mathbf{k}) = \tilde{\rho}(\mathbf{k})/\epsilon_0 \mathbf{k}^2$ which is an instance of (3.163). Performing the inverse Fourier transformation, we find for the scalar potential

$$\phi(\boldsymbol{x}) = \int e^{i\boldsymbol{k}\cdot\boldsymbol{x}} \,\tilde{\phi}(\boldsymbol{k}) \, d^3\boldsymbol{k} = \int e^{i\boldsymbol{k}\cdot\boldsymbol{x}} \,\frac{\tilde{\rho}(\boldsymbol{k})}{\epsilon_0 \, \boldsymbol{k}^2} \, d^3\boldsymbol{k}$$
(3.105)
$$= \int e^{i\boldsymbol{k}\cdot\boldsymbol{x}} \,\frac{1}{\boldsymbol{k}^2} \int e^{-i\boldsymbol{k}\cdot\boldsymbol{x}'} \,\frac{\rho(\boldsymbol{x}')}{\epsilon_0} \,\frac{d^3\boldsymbol{x}' d^3\boldsymbol{k}}{(2\pi)^3} = \int G(\boldsymbol{x}-\boldsymbol{x}') \,\frac{\rho(\boldsymbol{x}')}{\epsilon_0} \, d^3\boldsymbol{x}'$$

in which

$$G(\boldsymbol{x} - \boldsymbol{x}') = \int \frac{d^3 \boldsymbol{k}}{(2\pi)^3} \frac{1}{\boldsymbol{k}^2} e^{i\boldsymbol{k}\cdot(\boldsymbol{x} - \boldsymbol{x}')}.$$
 (3.106)

3.6 Convolutions

This function $G(\boldsymbol{x} - \boldsymbol{x}')$ is the Green's function for the differential operator $-\nabla^2$ in the sense that

$$-\nabla^2 G(\boldsymbol{x} - \boldsymbol{x}') = \int \frac{d^3 \boldsymbol{k}}{(2\pi)^3} e^{i \boldsymbol{k} \cdot (\boldsymbol{x} - \boldsymbol{x}')} = \delta^{(3)}(\boldsymbol{x} - \boldsymbol{x}'). \quad (3.107)$$

This Green's function ensures that expression (3.105) for $\phi(\mathbf{x})$ satisfies Poisson's equation (3.103). To integrate (3.106) and compute $G(\mathbf{x} - \mathbf{x}')$, we use spherical coordinates with the z-axis parallel to the vector $\mathbf{x} - \mathbf{x}'$

$$G(\boldsymbol{x} - \boldsymbol{x'}) = \int \frac{d^3 \boldsymbol{k}}{(2\pi)^3} \frac{1}{\boldsymbol{k}^2} e^{i\boldsymbol{k}\cdot(\boldsymbol{x} - \boldsymbol{x'})} = \int_0^\infty \frac{dk}{(2\pi)^2} \int_{-1}^1 d\cos\theta \, e^{ik|\boldsymbol{x} - \boldsymbol{x'}|\cos\theta} \\ = \int_0^\infty \frac{dk}{(2\pi)^2} \frac{e^{ik|\boldsymbol{x} - \boldsymbol{x'}|} - e^{-ik|\boldsymbol{x} - \boldsymbol{x'}|}}{ik|\boldsymbol{x} - \boldsymbol{x'}|}$$
(3.108)

$$= \frac{1}{2\pi^2 |\boldsymbol{x} - \boldsymbol{x'}|} \int_0^\infty \frac{\sin k |\boldsymbol{x} - \boldsymbol{x'}| \, dk}{k} = \frac{1}{2\pi^2 |\boldsymbol{x} - \boldsymbol{x'}|} \int_0^\infty \frac{\sin k \, dk}{k}.$$

In example 5.35 of section 5.34 on Cauchy's principal value, we'll show that

$$\int_0^\infty \frac{\sin k}{k} \, dk = \frac{\pi}{2}.$$
 (3.109)

Using this result, we have

$$\int \frac{d^3 \mathbf{k}}{(2\pi)^3} \frac{1}{\mathbf{k}^2} e^{i\mathbf{k} \cdot (\mathbf{x} - \mathbf{x}')} = G(\mathbf{x} - \mathbf{x}') = \frac{1}{4\pi |\mathbf{x} - \mathbf{x}'|}.$$
 (3.110)

Finally by substituting this formula for $G(\boldsymbol{x} - \boldsymbol{x}')$ into Eq. (3.105), we find that the Fourier transform $\phi(\boldsymbol{x})$ of the product $\tilde{\rho}(\boldsymbol{k})/\boldsymbol{k}^2$ of the functions $\tilde{\rho}(\boldsymbol{k})$ and $1/\boldsymbol{k}^2$ is the convolution

$$\phi(\boldsymbol{x}) = \frac{1}{4\pi\epsilon_0} \int \frac{\rho(\boldsymbol{x}')}{|\boldsymbol{x} - \boldsymbol{x}'|} d^3 \boldsymbol{x}'$$
(3.111)

of their Fourier transforms $1/|\boldsymbol{x} - \boldsymbol{x}'|$ and $\rho(\boldsymbol{x}')$. The Fourier transform of the product of any two functions is the convolution of their Fourier transforms, as we'll see in the next section. (George Green 1793–1841)

Example 3.10 (The Magnetic Vector Potential) The magnetic induction \boldsymbol{B} has zero divergence (as long as there are no magnetic monopoles) and so may be written as the curl $\boldsymbol{B} = \nabla \times \boldsymbol{A}$ of a vector potential \boldsymbol{A} . For time-independent currents, Ampère's law is $\nabla \times \boldsymbol{B} = \mu_0 \boldsymbol{J}$ in which $\mu_0 = 1/(\epsilon_0 c^2) = 4\pi \times 10^{-7}$ N A⁻² is the permeability of the vacuum. It follows

that in the Coulomb gauge $\nabla \cdot \mathbf{A} = 0$, the magnetostatic vector potential \mathbf{A} satisfies the equation

$$\nabla \times \boldsymbol{B} = \nabla \times (\nabla \times \boldsymbol{A}) = \nabla (\nabla \cdot \boldsymbol{A}) - \nabla^2 \boldsymbol{A} = -\nabla^2 \boldsymbol{A} = \mu_0 \boldsymbol{J}. \quad (3.112)$$

Applying the Fourier-transform technique (3.103–3.111), we find that the Fourier transforms of A and J satisfy the algebraic equation

$$\tilde{A}(k) = \mu_0 \frac{\tilde{J}(k)}{k^2}$$
(3.113)

which is an instance of (3.163). Performing the inverse Fourier transform, we see that A is the convolution

$$\boldsymbol{A}(\boldsymbol{x}) = \frac{\mu_0}{4\pi} \int d^3 \boldsymbol{x}' \, \frac{\boldsymbol{J}(\boldsymbol{x}')}{|\boldsymbol{x} - \boldsymbol{x}'|}.$$
 (3.114)

If in the solution (3.111) of Poisson's equation, $\rho(\mathbf{x})$ is translated by \mathbf{a} , then so is $\phi(\mathbf{x})$. That is, if $\rho'(\mathbf{x}) = \rho(\mathbf{x}+\mathbf{a})$ then $\phi'(\mathbf{x}) = \phi(\mathbf{x}+\mathbf{a})$. Similarly, if the current $\mathbf{J}(\mathbf{x})$ in (3.114) is translated by \mathbf{a} , then so is the potential $\mathbf{A}(\mathbf{x})$. Convolutions respect translational invariance. That's one reason why they occur so often in the formulas of physics.

3.7 The Fourier Transform of a Convolution

The Fourier transform of the convolution f * g is the product of the Fourier transforms \tilde{f} and \tilde{g} :

$$\widetilde{f * g}(k) = \widetilde{f}(k) \, \widetilde{g}(k). \tag{3.115}$$

To see why, we form the Fourier transform $\widetilde{f * g}(k)$ of the convolution f * g(x)

$$\widetilde{f * g}(k) = \int_{-\infty}^{\infty} \frac{dx}{\sqrt{2\pi}} e^{-ikx} f * g(x)$$
$$= \int_{-\infty}^{\infty} \frac{dx}{\sqrt{2\pi}} e^{-ikx} \int_{-\infty}^{\infty} \frac{dy}{\sqrt{2\pi}} f(x - y) g(y).$$
(3.116)

Now we write f(x - y) and g(y) in terms of their Fourier transforms $\tilde{f}(p)$ and $\tilde{g}(q)$

$$\widetilde{f * g}(k) = \int_{-\infty}^{\infty} \frac{dx}{\sqrt{2\pi}} e^{-ikx} \int_{-\infty}^{\infty} \frac{dy}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \frac{dp}{\sqrt{2\pi}} \widetilde{f}(p) e^{ip(x-y)} \int_{-\infty}^{\infty} \frac{dq}{\sqrt{2\pi}} \widetilde{g}(q) e^{iqy}$$
(3.117)

and use the representation (3.36) of Dirac's delta function twice to get

$$\widetilde{f * g}(k) = \int_{-\infty}^{\infty} \frac{dy}{2\pi} \int_{-\infty}^{\infty} dp \int_{-\infty}^{\infty} dq \,\delta(p-k) \,\tilde{f}(p) \,\tilde{g}(q) \,e^{i(q-p)y}$$
$$= \int_{-\infty}^{\infty} dp \int_{-\infty}^{\infty} dq \,\delta(p-k) \,\delta(q-p) \,\tilde{f}(p) \,\tilde{g}(q)$$
$$= \int_{-\infty}^{\infty} dp \,\delta(p-k) \,\tilde{f}(p) \,\tilde{g}(p) = \tilde{f}(k) \,\tilde{g}(k)$$
(3.118)

which is (3.115). Examples 3.9 and 3.10 were illustrations of this result.

3.8 Fourier Transforms and Green's Functions

A Green's function G(x) for a differential operator P turns into a delta function when acted upon by P, that is, $PG(x) = \delta(x)$. If the differential operator is a polynomial $P(\partial) \equiv P(\partial_1, \ldots, \partial_n)$ in the derivatives $\partial_1, \ldots, \partial_n$ with constant coefficients, then a suitable Green's function $G(x) \equiv G(x_1, \ldots, x_n)$ will satisfy

$$P(\partial)G(x) = \delta^{(n)}(x). \tag{3.119}$$

Expressing both G(x) and $\delta^{(n)}(x)$ as Fourier transforms, we get

$$P(\partial)G(x) = \int d^n k \, P(ik) \, e^{ik \cdot x} \, \tilde{G}(k) = \delta^{(n)}(x) = \int \frac{d^n k}{(2\pi)^n} \, e^{ik \cdot x} \qquad (3.120)$$

which gives us the algebraic equation

$$\tilde{G}(k) = \frac{1}{(2\pi)^n P(ik)}.$$
(3.121)

Thus the Green's function G_P for the differential operator $P(\partial)$ is

$$G_P(x) = \int \frac{d^n k}{(2\pi)^n} \, \frac{e^{ik \cdot x}}{P(ik)}.$$
 (3.122)

Example 3.11 (Green and Yukawa) In 1935, Hideki Yukawa (1907–1981) proposed the partial differential equation

$$P_Y(\partial)G_Y(\boldsymbol{x}) \equiv (-\Delta + m^2)G_Y(\boldsymbol{x}) = (-\nabla^2 + m^2)G_Y(\boldsymbol{x}) = \boldsymbol{\delta}(\boldsymbol{x}). \quad (3.123)$$

Our (3.122) gives as the Green's function for $P_Y(\partial)$ the Yukawa potential

$$G_Y(x) = \int \frac{d^3k}{(2\pi)^3} \frac{e^{i\mathbf{k}\cdot\mathbf{x}}}{P_Y(ik)} = \int \frac{d^3k}{(2\pi)^3} \frac{e^{i\mathbf{k}\cdot\mathbf{x}}}{\mathbf{k}^2 + m^2} = \frac{e^{-mr}}{4\pi r}$$
(3.124)

an integration done in example 5.21.