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# INTEGRATING THE WIGNER DISTRIBUTION ON SUBSETS OF THE PHASE SPACE, A SURVEY

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# INTEGRATING THE WIGNER DISTRIBUTION ON SUBSETS OF THE PHASE SPACE, A SURVEY

NICOLAS LERNER

ABSTRACT. We review several properties of integrals of the Wigner distribution on subsets of the phase space. Along our way, we provide a theoretical proof of the invalidity of Flandrin's conjecture, a fact already proven via numerical arguments in our joint paper [4] with B. Delourme and T. Duyckaerts. We use also the J.G. Wood & A.J. Bracken paper [37], for which we offer a mathematical perspective. We review thoroughly the case of subsets of the plane whose boundary is a conic curve and show that Mehler's formula can be helpful in the analysis of these cases, including for the higher dimensional case investigated in the paper [27] by E. Lieb and Y. Ostrover. Using the Baire Category Theorem, we show that, generically, the Wigner distribution of a pulse in  $L^2(\mathbb{R}^n)$  does not belong to  $L^1(\mathbb{R}^{2n})$ , providing as a byproduct a large class of examples of subsets of the phase space  $\mathbb{R}^{2n}$  on which the integral of the Wigner distribution is infinite. We study as well the case of convex polygons of the plane, with a rather weak estimate depending on the number of vertices, but independent of the area of the polygon.

Tuesday 16<sup>th</sup> February, 2021, 11:19

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## 1. PRELIMINARIES & DEFINITIONS

1.1. **The Wigner Distribution.** Let  $u, v$  be given functions in  $L^2(\mathbb{R}^n)$ . The function  $\Omega$ , defined on  $\mathbb{R}^n \times \mathbb{R}^n$  by

$$(1.1.1) \quad \mathbb{R}^n \times \mathbb{R}^n \ni (z, x) \mapsto u\left(x + \frac{z}{2}\right)\bar{v}\left(x - \frac{z}{2}\right) = \Omega(u, v)(x, z),$$

belongs to  $L^2(\mathbb{R}^{2n})$  from the identity

$$(1.1.2) \quad \int_{\mathbb{R}^{2n}} |\Omega(u, v)(x, z)|^2 dx dz = \|u\|_{L^2(\mathbb{R}^n)}^2 \|v\|_{L^2(\mathbb{R}^n)}^2.$$

We have also

$$(1.1.3) \quad \sup_{x \in \mathbb{R}^n} \int_{\mathbb{R}^n} |\Omega(x, z)| dz \leq 2^n \|u\|_{L^2(\mathbb{R}^n)} \|v\|_{L^2(\mathbb{R}^n)}.$$

We may then give the following definition.

**Definition 1.1.** Let  $u, v$  be given functions in  $L^2(\mathbb{R}^n)$ . We define the joint Wigner distribution  $\mathcal{W}(u, v)$  as the partial Fourier transform<sup>1</sup> with respect to  $z$  of the function

<sup>1</sup>For  $f \in \mathcal{S}(\mathbb{R}^N)$ , we define its Fourier transform by  $\hat{f}(\xi) = \int_{\mathbb{R}^N} e^{-2i\pi x \cdot \xi} f(x) dx$  and we obtain the inversion formula  $f(x) = \int_{\mathbb{R}^N} e^{2i\pi x \cdot \xi} \hat{f}(\xi) d\xi$ . Both formulas can be extended to tempered distributions: for  $T \in \mathcal{S}'(\mathbb{R}^N)$ , we define the tempered distribution  $\hat{T}$  by

$$(1.1.4) \quad \langle \hat{T}, \phi \rangle_{\mathcal{S}'(\mathbb{R}^N), \mathcal{S}(\mathbb{R}^N)} = \langle T, \hat{\phi} \rangle_{\mathcal{S}'(\mathbb{R}^N), \mathcal{S}(\mathbb{R}^N)}.$$

$\Omega$  defined in (1.1.1). We have for  $(x, \xi) \in \mathbb{R}_x^n \times \mathbb{R}_\xi^n$ , using (1.1.3),

$$(1.1.6) \quad \mathcal{W}(u, v)(x, \xi) = \int_{\mathbb{R}^n} e^{-2i\pi z \cdot \xi} u\left(x + \frac{z}{2}\right) \bar{v}\left(x - \frac{z}{2}\right) dz.$$

The Wigner distribution of  $u$  is defined as  $\mathcal{W}(u, u)$ .

**Lemma 1.2.** *Let  $u, v$  be given functions in  $L^2(\mathbb{R}^n)$ . The function  $\mathcal{W}(u, v)$  belongs to  $L^2(\mathbb{R}^{2n})$  and we have*

$$(1.1.7) \quad \|\mathcal{W}(u, v)\|_{L^2(\mathbb{R}^{2n})} = \|u\|_{L^2(\mathbb{R}^n)} \|v\|_{L^2(\mathbb{R}^n)}.$$

We have also

$$(1.1.8) \quad \overline{\mathcal{W}(u, v)(x, \xi)} = \mathcal{W}(v, u)(x, \xi),$$

so that  $\mathcal{W}(u, u)$  is real-valued.

*Proof.* Note that the function  $\mathcal{W}(u, v)$  is in  $L^2(\mathbb{R}^{2n})$  and satisfies (1.1.7) from (1.1.2) and the definition of  $\mathcal{W}$  as the partial Fourier transform of  $\Omega$ . Property (1.1.8) is immediate and entails that  $\mathcal{W}(u, u)$  is real-valued.  $\square$

**Remark 1.3.** We note also that the real-valued function  $\mathcal{W}(u, u)$  can take negative values, choosing for instance  $u_1(x) = xe^{-\pi x^2}$  on the real line, we get

$$\mathcal{W}(u_1, u_1)(x, \xi) = 2^{1/2} e^{-2\pi(x^2 + \xi^2)} \left(x^2 + \xi^2 - \frac{1}{4\pi}\right).$$

In fact the real-valued function  $\mathcal{W}(u, u)$  will take negative values unless  $u$  is a Gaussian function, thanks to a Theorem due to E. Lieb (see [25] and the books [11] and [29]). As a matter of fact, this range of  $\mathcal{W}(u, u)$  intersecting  $\mathbb{R}_-$  for most ‘‘pulses’’  $u$  in  $L^2(\mathbb{R}^n)$  makes rather weird the qualification of  $\mathcal{W}(u, u)$  as a ‘‘quasi-probability’’ (anyhow the emphasis must be on *quasi*, not on *probability*).

**Remark 1.4.** We have also by Fourier inversion formula, say for  $u \in \mathcal{S}(\mathbb{R}^n)$ ,

$$(1.1.9) \quad u\left(x + \frac{z}{2}\right) \bar{u}\left(x - \frac{z}{2}\right) = \Omega(x, z) = \int \mathcal{W}(u, u)(x, \xi) e^{2i\pi z \cdot \xi} d\xi,$$

so that, with  $z = 2x = y$ , we get the Reconstruction Formula,

$$(1.1.10) \quad u(y) \bar{u}(0) = \int \mathcal{W}(u, u)\left(\frac{y}{2}, \xi\right) e^{2i\pi y \cdot \xi} d\xi,$$

as well as

$$(1.1.11) \quad |u(x)|^2 = \int \mathcal{W}(u, u)(x, \xi) d\xi, \quad |\hat{u}(\xi)|^2 = \int \mathcal{W}(u, u)(x, \xi) dx,$$

Note also that with this normalization, it is natural to introduce the operators  $D_x^\alpha$  defined for  $\alpha \in \mathbb{N}^N$  by

$$(1.1.5) \quad D_x^\alpha u = D_{x_1}^{\alpha_1} \dots D_{x_N}^{\alpha_N} u, \quad D_{x_j} u = \frac{\partial u}{2i\pi \partial x_j}, \quad \text{so that } \widehat{D_x^\alpha u} = \xi^\alpha \hat{u}(\xi), \quad \text{with } \xi^\alpha = \xi_1^{\alpha_1} \dots \xi_N^{\alpha_N}.$$

the former formula following from (1.1.9) and the latter from

$$(1.1.12) \quad \int \mathcal{W}(u, u)(x, \xi) dx = \iint e^{-2i\pi z \xi} u\left(x + \frac{z}{2}\right) \bar{u}\left(x - \frac{z}{2}\right) dz dx \\ = \iint e^{-2i\pi \xi(x_1 - x_2)} u(x_1) \bar{u}(x_2) dx_1 dx_2 = |\hat{u}(\xi)|^2.$$

**Lemma 1.5.** *Let  $u$  be a function in  $L^2(\mathbb{R}^n)$  which is even or odd. Then  $\mathcal{W}(u, u)$  is an even function.*

*Proof.* Using the notation

$$(1.1.13) \quad \check{u}(x) = u(-x),$$

we check

$$\begin{aligned} \mathcal{W}(u, v)(-x, -\xi) &= \int_{\mathbb{R}^n} e^{2i\pi z \cdot \xi} u\left(-x + \frac{z}{2}\right) \bar{v}\left(-x - \frac{z}{2}\right) dz \\ &= \int_{\mathbb{R}^n} e^{2i\pi z \cdot \xi} \check{u}\left(x - \frac{z}{2}\right) \check{\bar{v}}\left(x + \frac{z}{2}\right) dz = \int_{\mathbb{R}^n} e^{-2i\pi z \cdot \xi} \check{u}\left(x + \frac{z}{2}\right) \check{\bar{v}}\left(x - \frac{z}{2}\right) dz \\ &= \mathcal{W}(\check{u}, \check{\bar{v}})(x, \xi), \end{aligned}$$

so that if  $\check{u} = \pm u$ , we get  $\mathcal{W}(u, u)(-x, -\xi) = \mathcal{W}(u, u)(x, \xi)$ .  $\square$

**N.B.** This lemma is a very particular case of the symplectic covariance property displayed below in (1.2.33).

It turns out that most of the properties of the Wigner distribution (in particular Lemma 1.5) are inherited from its links with the Weyl quantization introduced by H. Weyl in 1926 in the first edition of [36] and our next remarks are devised to stress that link.

## 1.2. Weyl quantization, Composition formulas, Positive quantizations.

1.2.1. *Weyl quantization.* The main goal of Hermann Weyl in his seminal paper [36] was to give a simple formula, also providing symplectic covariance, ensuring that real-valued Hamiltonians  $a(x, \xi)$  get quantized by formally self-adjoint operators. The standard way of dealing with differential operators does not achieve that goal since for instance the standard quantization of the Hamiltonian  $x\xi$  (indeed real-valued) is the operator  $xD_x$ , which is not symmetric ( $D_x$  is defined in (1.1.5)); H. Weyl's choice in that case was

$$x\xi \text{ should be quantized by the operator } \frac{1}{2}(xD_x + D_x x), \quad (\text{indeed symmetric}),$$

and more generally, say for  $a \in \mathcal{S}(\mathbb{R}^{2n})$ ,  $u \in \mathcal{S}(\mathbb{R}^n)$ , the quantization of the Hamiltonian  $a(x, \xi)$ , denoted by  $\text{Op}_w(a)$ , should be given by the formula

$$(\text{Op}_w(a)u)(x) = \iint e^{2i\pi(x-y)\cdot\xi} a\left(\frac{x+y}{2}, \xi\right) u(y) dy d\xi.$$

For  $v \in \mathcal{S}(\mathbb{R}^n)$ , we may consider

$$\begin{aligned} \langle \text{Op}_w(a)u, v \rangle_{L^2(\mathbb{R}^n)} &= \iiint a(x, \xi) e^{-2i\pi z \cdot \xi} u\left(x + \frac{z}{2}\right) \bar{v}\left(x - \frac{z}{2}\right) dz dx d\xi \\ &= \iint_{\mathbb{R}^n \times \mathbb{R}^n} a(x, \xi) \mathcal{W}(u, v)(x, \xi) dx d\xi, \end{aligned}$$

and the latter formula allows us to give the following definition.

**Definition 1.6.** *Let  $a \in \mathcal{S}'(\mathbb{R}^{2n})$ . We define the Weyl quantization  $\text{Op}_w(a)$  of the Hamiltonian  $a$ , by the formula*

$$(1.2.1) \quad (\text{Op}_w(a)u)(x) = \iint e^{2i\pi(x-y) \cdot \xi} a\left(\frac{x+y}{2}, \xi\right) u(y) dy d\xi,$$

to be understood weakly as

$$(1.2.2) \quad \langle \text{Op}_w(a)u, \bar{v} \rangle_{\mathcal{S}'(\mathbb{R}^n), \mathcal{S}(\mathbb{R}^n)} = \langle a, \mathcal{W}(u, v) \rangle_{\mathcal{S}'(\mathbb{R}^{2n}), \mathcal{S}(\mathbb{R}^{2n})}.$$

We note that the sesquilinear mapping

$$\mathcal{S}(\mathbb{R}^n) \times \mathcal{S}(\mathbb{R}^n) \ni (u, v) \mapsto \mathcal{W}(u, v) \in \mathcal{S}(\mathbb{R}^{2n}),$$

is continuous so that the above bracket of duality  $\langle a, \mathcal{W}(u, v) \rangle_{\mathcal{S}'(\mathbb{R}^{2n}), \mathcal{S}(\mathbb{R}^{2n})}$  makes sense. We note as well that a temperate distribution  $a \in \mathcal{S}'(\mathbb{R}^{2n})$  gets quantized by a continuous operator  $\text{Op}_w(a)$  from  $\mathcal{S}(\mathbb{R}^n)$  into  $\mathcal{S}'(\mathbb{R}^n)$ . This very general framework is not really useful since we want to compose our operators  $\text{Op}_w(a)\text{Op}_w(b)$ . A first step in this direction is to look for sufficient conditions ensuring that the operator  $\text{Op}_w(a)$  is bounded on  $L^2(\mathbb{R}^n)$ . Moreover, for  $a \in \mathcal{S}'(\mathbb{R}^{2n})$  and  $b$  a polynomial in  $\mathbb{C}[x, \xi]$ , we have the composition formula,

$$(1.2.3) \quad \text{Op}_w(a)\text{Op}_w(b) = \text{Op}_w(a\#b),$$

$$(1.2.4) \quad (a\#b)(x, \xi) = \sum_{k \geq 0} \frac{1}{(4i\pi)^k} \sum_{|\alpha|+|\beta|=k} \frac{(-1)^{|\beta|}}{\alpha! \beta!} (\partial_\xi^\alpha \partial_x^\beta a)(x, \xi) (\partial_x^\alpha \partial_\xi^\beta b)(x, \xi),$$

which involves here a finite sum. This follows from (2.1.26) in [21] where several generalizations can be found (see in particular in that reference the integral formula (2.1.18) which can be given a meaning for quite general classes of symbols).

**Proposition 1.7.** *Let  $a$  be a tempered distribution on  $\mathbb{R}^{2n}$ . Then we have*

$$(1.2.5) \quad \|\text{Op}_w(a)\|_{\mathcal{B}(L^2(\mathbb{R}^n))} \leq \min(2^n \|a\|_{L^1(\mathbb{R}^{2n})}, \|\hat{a}\|_{L^1(\mathbb{R}^{2n})}).$$

*Proof.* In fact we have from (1.2.2),  $u, v \in \mathcal{S}(\mathbb{R}^n)$ ,

$$\langle \text{Op}_w(a)u, v \rangle_{L^2(\mathbb{R}^n)} = \iiint a(x, \xi) u(2x - y) \bar{v}(y) e^{-4i\pi(x-y) \cdot \xi} 2^n dy dx d\xi,$$

so that defining for  $(x, \xi) \in \mathbb{R}^{2n}$  the operator  $\sigma_{x, \xi}$  by

$$(1.2.6) \quad (\sigma_{x, \xi} u)(y) = u(2x - y) e^{-4i\pi(x-y) \cdot \xi},$$

we see that the operator  $\sigma_{x,\xi}$  (called *phase symmetry*) is unitary and self-adjoint<sup>2</sup> and

$$(1.2.8) \quad \text{Op}_w(a) = 2^n \iint a(x, \xi) \sigma_{x,\xi} dx d\xi,$$

proving the first estimate of the proposition. As a consequence of (1.2.8), we obtain that

$$(1.2.9) \quad (\text{Op}_w(a))^* = \text{Op}_w(\bar{a}), \quad \text{so that for } a \text{ real-valued, } (\text{Op}_w(a))^* = \text{Op}_w(a).$$

To prove the second estimate, we introduce the so-called ambiguity function  $\mathcal{A}(u, v)$  as the inverse Fourier transform of the Wigner function  $\mathcal{W}(u, v)$ , so that for  $u, v$  in the Schwartz class, we have

$$(\mathcal{A}(u, v))(\eta, y) = \iint \mathcal{W}(u, v)(x, \xi) e^{2i\pi(x\cdot\eta + \xi\cdot y)} dx d\xi,$$

i.e.

$$(1.2.10) \quad (\mathcal{A}(u, v))(\eta, y) = \int u\left(x + \frac{y}{2}\right) \bar{v}\left(x - \frac{y}{2}\right) e^{2i\pi x\cdot\eta} dx,$$

which reads as well as

$$(1.2.11) \quad (\mathcal{A}(u, v))(\eta, y) = \int u\left(\frac{y}{2} + \frac{z}{2}\right) \bar{v}\left(\frac{y}{2} - \frac{z}{2}\right) e^{2i\pi z\cdot\frac{\eta}{2}} dz 2^{-n} \\ = \mathcal{W}(u, \check{v})\left(\frac{y}{2}, -\frac{\eta}{2}\right) 2^{-n}.$$

**Remark 1.8.** With  $\Omega(u, v)$  defined by (1.1.1), we have

$$(1.2.12) \quad \mathcal{W}(u, v) = \mathcal{F}_2(\Omega(u, v)),$$

where  $\mathcal{F}_2$  stands for the Fourier transformation with respect to the second variable. Taking the Fourier transform with respect to the second variable in the previous formula gives, with  $\mathcal{F}_j$  (resp.  $\mathcal{F}$ ) standing for the Fourier transform with respect to the  $j^{\text{th}}$  variable (resp. all variables),

$$\mathcal{F}_2 \mathcal{W} = \mathcal{C}_2 \Omega, \quad \mathcal{F} \mathcal{W} = \mathcal{F}_1 \mathcal{C}_2 \Omega, \quad \mathcal{A} = \mathcal{C} \mathcal{F} \mathcal{W} = \mathcal{F}_1 \mathcal{C}_1 \Omega,$$

where  $\mathcal{C}$  (resp.  $\mathcal{C}_1$  or  $\mathcal{C}_2$ ) stands for the ‘‘check’’ operator  $\mathcal{C}$  in  $\mathbb{R}^n \times \mathbb{R}^n$  given by (1.1.13) (resp. with respect to the first or second variable), the latter formula being (1.2.10).

Applying Plancherel formula on (1.2.2), we get

$$(1.2.13) \quad \langle \text{Op}_w(a)u, v \rangle_{L^2(\mathbb{R}^n)} = \langle \hat{a}, \mathcal{A}(u, v) \rangle_{\mathcal{S}'(\mathbb{R}^{2n}), \mathcal{S}(\mathbb{R}^{2n})}.$$

We note that a consequence of (1.2.4) is that for a linear form  $L(x, \xi)$ , we have

$$L \sharp L = L^2, \quad \text{and more generally } L \sharp^N = L^N.$$

<sup>2</sup>Indeed we have

$$(1.2.7) \quad (\sigma_{x,\xi}^2 u)(y) = (\sigma_{x,\xi} u)(2x - y) e^{-4i\pi(x-y)\cdot\xi} \\ = u(2x - (2x - y)) e^{-4i\pi(x-(2x-y))\cdot\xi} e^{-4i\pi(x-y)\cdot\xi} = u(y), \quad \text{so that } \sigma_{x,\xi}^2 = \text{Id}.$$

We have  $\langle \sigma_{x,\xi}^* u, v \rangle_{L^2(\mathbb{R}^n)} = \langle u, \sigma_{x,\xi} v \rangle_{L^2(\mathbb{R}^n)} = \overline{\mathcal{W}(v, u)(x, \xi)} = \mathcal{W}(u, v)(x, \xi) = \langle \sigma_{x,\xi} u, v \rangle_{L^2(\mathbb{R}^n)}$ , proving that  $\sigma_{x,\xi}^* = \sigma_{x,\xi}$ .

As a result, considering for  $(y, \eta) \in \mathbb{R}^{2n}$ , the linear form  $L_{\eta, y}$  defined by

$$(1.2.14) \quad L_{\eta, y}(x, \xi) = x \cdot \eta + \xi \cdot y,$$

we see that

$$(1.2.15) \quad \mathcal{A}(u, v)(\eta, y) = \langle \text{Op}_w(e^{2i\pi(x \cdot \eta + \xi \cdot y)})u, v \rangle_{L^2(\mathbb{R}^n)},$$

and thus we get Hermann Weyl's original formula

$$(1.2.16) \quad \text{Op}_w(a) = \iint \widehat{a}(\eta, y) e^{i\text{Op}_w(L_{\eta, y})} dy d\eta,$$

which implies the second estimate in the proposition.  $\square$

**Proposition 1.9.** *Let  $a \in \mathcal{S}'(\mathbb{R}^{2n})$ . The distribution kernel  $k_a(x, y)$  of the operator  $\text{Op}_w(a)$  is*

$$(1.2.17) \quad k_a(x, y) = \widehat{a}^2\left(\frac{x+y}{2}, y-x\right).$$

Let  $k \in \mathcal{S}'(\mathbb{R}^{2n})$  be the distribution kernel of a continuous operator  $A$  from  $\mathcal{S}(\mathbb{R}^n)$  into  $\mathcal{S}'(\mathbb{R}^n)$ . Then the Weyl symbol  $a$  of  $A$  is

$$(1.2.18) \quad a(x, \xi) = \int e^{-2\pi i t \cdot \xi} k\left(x + \frac{t}{2}, x - \frac{t}{2}\right) dt,$$

where the integral sign means that we take the Fourier transform with respect to  $t$  of the distribution  $k(x + \frac{t}{2}, x - \frac{t}{2})$  on  $\mathbb{R}^{2n}$  (see (1.1.4) in footnote 1 for the definition of the Fourier transformation on tempered distributions).

*Proof.* With  $u, v \in \mathcal{S}(\mathbb{R}^n)$ , we have defined  $\text{Op}_w(a)$  via Formula (1.2.2) and using Remark 1.8, we get

$$\begin{aligned} \langle \text{Op}_w(a)u, \bar{v} \rangle_{\mathcal{S}'(\mathbb{R}^n), \mathcal{S}(\mathbb{R}^n)} &= \langle a(x, \xi), \widehat{\Omega}^{[2]}(x, \xi) \rangle_{\mathcal{S}'(\mathbb{R}^{2n}), \mathcal{S}(\mathbb{R}^{2n})} \\ &= \langle \widehat{a}^{[2]}(t, z), u\left(t + \frac{z}{2}\right) \bar{v}\left(t - \frac{z}{2}\right) \rangle_{\mathcal{S}'(\mathbb{R}^{2n}), \mathcal{S}(\mathbb{R}^{2n})} \\ &= \langle \widehat{a}^{[2]}\left(\frac{x+y}{2}, y-x\right), u(y) \bar{v}(x) \rangle_{\mathcal{S}'(\mathbb{R}^{2n}), \mathcal{S}(\mathbb{R}^{2n})}, \end{aligned}$$

proving (1.2.17). As a consequence, we find that  $k_a(x + \frac{t}{2}, x - \frac{t}{2}) = \widehat{a}^{[2]}(x, -t)$ , and by Fourier inversion, this entails

$$a(x, \xi) = \mathcal{F}\text{ourier}_t\left(k_a\left(x + \frac{t}{2}, x - \frac{t}{2}\right)\right)(\xi) = \int e^{-2\pi i t \cdot \xi} k_a\left(x + \frac{t}{2}, x - \frac{t}{2}\right) dt,$$

where the integral sign means that we perform a Fourier transformation with respect to the variable  $t$ .  $\square$

A particular case of Segal's formula (see e.g. Theorem 2.1.2 in [21]) is with  $F$  standing for the Fourier transformation on  $\mathbb{R}^n$ ,

$$(1.2.19) \quad F^* \text{Op}_w(a) F = \text{Op}_w(a(\xi, -x)).$$

We define the canonical symplectic form  $\sigma$  on  $\mathbb{R}^n \times \mathbb{R}^n$  by

$$(1.2.20) \quad \langle \sigma X, Y \rangle = [X, Y] = \xi \cdot y - \eta \cdot x, \quad \text{with } X = (x, \xi), Y = (y, \eta).$$

The symplectic group  $Sp(n, \mathbb{R})$  is the subgroup of  $S \in Sl(2n, \mathbb{R})$  such that

$$(1.2.21) \quad \forall X, Y \in \mathbb{R}^{2n}, \quad [SX, SY] = [X, Y], \quad \text{i.e.} \quad S^* \sigma S = \sigma,$$

with

$$(1.2.22) \quad \sigma = \begin{pmatrix} 0 & I_n \\ -I_n & 0 \end{pmatrix}.$$

The symplectic group is generated by

$$(1.2.23) \quad \text{(i)} \quad (x, \xi) \mapsto (Tx, {}^t T^{-1} \xi), \quad T \in Gl(n, \mathbb{R}),$$

$$(1.2.24) \quad \text{(ii)} \quad (x_k, \xi_k) \mapsto (\xi_k, -x_k), \quad \text{other coordinates unchanged,}$$

$$(1.2.25) \quad \text{(iii)} \quad (x, \xi) \mapsto (x, \xi + Qx), \quad Q \in \text{Sym}(n, \mathbb{R}).$$

Now for  $S \in Sp(n, \mathbb{R})$ , the operator

$$(1.2.26) \quad \text{Op}_w(a \circ S) = \mathcal{M}^* \text{Op}_w(a) \mathcal{M},$$

where  $\mathcal{M}$  belongs to the metaplectic group, which is a group of unitary transformations of  $L^2(\mathbb{R}^n)$ . Let us describe the generators of the metaplectic group corresponding to the symplectic transformations (i-iii) above. The metaplectic group is generated by

$$(1.2.27) \quad \text{(j)} \quad (\mathcal{M}u)(x) = |\det T|^{-1/2} u(T^{-1}x),$$

$$(1.2.28) \quad \text{(jj)} \quad \text{partial Fourier transformation with respect to } x_k,$$

$$(1.2.29) \quad \text{(jjj)} \quad \text{multiplication by } e^{i\pi \langle Qx, x \rangle}.$$

We note also that for  $Y = (y, \eta) \in \mathbb{R}^{2n}$ , the symmetry  $S_Y$  is defined by  $S_Y(X) = 2Y - X$  and is quantized by the phase symmetry  $\sigma_Y$  as defined by (1.2.6) with the formula

$$(1.2.30) \quad \text{Op}_w(a \circ S_Y) = \sigma_Y^* \text{Op}_w(a) \sigma_Y = \sigma_Y \text{Op}_w(a) \sigma_Y.$$

Similarly, the translation  $T_Y$  is defined on the phase space by  $T_Y(X) = X + Y$  and is quantized by the *phase translation*  $\tau_Y$ ,

$$(1.2.31) \quad (\tau_{(y, \eta)} u)(x) = u(x - y) e^{2i\pi(x - \frac{y}{2}) \cdot \eta},$$

and we have

$$(1.2.32) \quad \text{Op}_w(a \circ T_Y) = \tau_Y^* \text{Op}_w(a) \tau_Y = \tau_{-Y} \text{Op}_w(a) \tau_Y.$$

Note also that the covariance formula (1.2.26) can be reformulated as the following property of the Wigner distribution, thanks to (1.2.2),

$$(1.2.33) \quad \mathcal{W}(\mathcal{M}u, \mathcal{M}v) = \mathcal{W}(u, v) \circ S^{-1}.$$

Since the metaplectic group is continuous from  $\mathcal{S}(\mathbb{R}^n)$  into itself, Segal's Formula (1.2.26) is valid as well for  $a \in \mathcal{S}'(\mathbb{R}^{2n})$ . We note also that  $Sp(1, \mathbb{R}) = Sl(2, \mathbb{R})$ .

**N.B.** Property (1.2.33) can be extended to the affine symplectic group and we have with the phase translations defined in (1.2.31),

$$(1.2.34) \quad \forall (X, Y) \in \mathbb{R}^{2n} \times \mathbb{R}^{2n}, \quad \mathcal{W}(\tau_Y u, \tau_Y v)(X) = \mathcal{W}(u, v)(X - Y).$$

Theorem 1 in E. Lieb's classical article [25] gives a more precise version of (1.2.36), (1.2.37) and (1.2.38) below.

**Theorem 1.10.** *Let  $u, v$  be in  $L^2(\mathbb{R}^n)$ . Then  $\mathcal{W}(u, v)$  is a uniformly continuous function belonging to  $L^2(\mathbb{R}^{2n}) \cap L^\infty(\mathbb{R}^{2n})$  and using the definitions (1.2.31), (1.2.6) for the phase translations and phase symmetry, we have*

$$(1.2.35) \quad \begin{aligned} \mathcal{W}(u, v)(X) &= 2^n \langle \sigma_X u, v \rangle_{L^2(\mathbb{R}^n)} = 2^n \langle \tau_X^* u, \tau_X \check{v} \rangle_{L^2(\mathbb{R}^n)} \\ &= 2^n \langle \sigma_0 \tau_{-2X} u, v \rangle_{L^2(\mathbb{R}^n)}, \end{aligned}$$

$$(1.2.36) \quad \|\mathcal{W}(u, v)\|_{L^2(\mathbb{R}^{2n})} = \|u\|_{L^2(\mathbb{R}^n)} \|v\|_{L^2(\mathbb{R}^n)},$$

$$(1.2.37) \quad \forall p \in [1, +\infty], \quad \|\mathcal{W}(u, v)\|_{L^\infty(\mathbb{R}^{2n})} \leq 2^n \|u\|_{L^p(\mathbb{R}^n)} \|v\|_{L^{p'}(\mathbb{R}^n)}.$$

More generally, for  $q \geq 2$  and  $r \in [q', q]$ , we have<sup>3</sup>

$$(1.2.38) \quad \|\mathcal{W}(u, v)\|_{L^q(\mathbb{R}^{2n})} \leq 2^{\frac{n(q-2)}{q}} \|u\|_{L^r(\mathbb{R}^n)} \|v\|_{L^{r'}(\mathbb{R}^n)}.$$

Moreover, we have

$$(1.2.39) \quad \lim_{\mathbb{R}^{2n} \ni X, |X| \rightarrow +\infty} [\mathcal{W}(u, v)(X)] = 0.$$

*Proof.* We have with  $\check{v}(x) = v(-x) = (\sigma_0 v)(x)$ ,

$$\begin{aligned} \mathcal{W}(u, v)(x, \xi) &= 2^n \int u(x+z) \bar{v}(x-z) e^{-4i\pi z \xi} dz \\ &= 2^n \int u(z - (-x)) e^{2i\pi(z - \frac{-x}{2})(-\xi)} \bar{v}(z-x) e^{-2i\pi(z - \frac{x}{2})\xi} e^{-4i\pi z \xi + 2i\pi(z - \frac{-x}{2})\xi + 2i\pi(z - \frac{x}{2})\xi} dz \\ &= 2^n \int (\tau_{(-x, -\xi)} u)(z) \overline{(\tau_{(x, \xi)} \check{v})(z)} dz = 2^n \langle \tau_{(x, \xi)}^* u, \tau_{(x, \xi)} \check{v} \rangle_{L^2(\mathbb{R}^n)}, \end{aligned}$$

or for short

$$(1.2.40) \quad \mathcal{W}(u, v)(X) = 2^n \langle \tau_X^* u, \tau_X \check{v} \rangle_{L^2(\mathbb{R}^n)}.$$

As a consequence we find from (1.2.8) that

$$\langle \text{Op}_w(a)u, v \rangle = \int a(X) 2^n \langle \sigma_0 \tau_{2X}^* u, v \rangle dX,$$

and since  $(\sigma_{x, \xi} u)(y) = u(2x - y) e^{-4i\pi(x-y)\xi}$ , we can verify directly that

$$(1.2.41) \quad \sigma_0 \tau_{-2X} = \sigma_X.$$

Indeed, we have composing the translation of vector  $-2X$  in  $\mathbb{R}^{2n}$  with the symmetry with respect to 0,

$$Y \mapsto Y - 2X \mapsto 2X - Y = Y', \quad \frac{1}{2}(Y + Y') = X,$$

that is the symmetry with respect to  $X$ . Quantifying this equality, we use

$$(\tau_{(-2x, -2\xi)} u)(z) = u(z + 2x) e^{2i\pi(z - \frac{-2x}{2})(-2\xi)} = u(z + 2x) e^{-4i\pi(z+x)\xi},$$

so that we obtain

$$\sigma_0(\tau_{(-2x, -2\xi)} u)(z) = u(-z + 2x) e^{-4i\pi(-z+x)\xi} = (\sigma_{x, \xi} u)(z),$$

<sup>3</sup>We use the standard notation: for  $p \in [1, +\infty]$  we define  $p'$  by the equality  $\frac{1}{p} + \frac{1}{p'} = 1$ .

which proves (1.2.41) and thus (1.2.35). Formula (1.2.36) is already proven in (1.1.7) and (1.2.37) follows from (1.2.35), Hölder's inequality and the fact that  $\tau_X$  is an endomorphism of  $L^p(\mathbb{R}^n)$  with norm 1 (cf. the expression (1.2.31)). To prove (1.2.38) we note that from the expression (1.2.12), the Hausdorff-Young's inequality implies

$$(1.2.42) \quad \|\mathcal{W}(u, v)\|_{L^q \otimes L^q} \leq \|\Omega(u, v)\|_{L^q \otimes L^{q'}} \leq \| |u|^{q'} * |v|^{q'} \|_{L^{q/q'}}^{1/q'} 2^{n \frac{q-2}{q}},$$

and since Young's inequality<sup>4</sup> gives

$$\| |u|^{q'} * |v|^{q'} \|_{L^{q/q'}} \leq \| |u|^{q'} \|_{L^{a/q'}} \| |v|^{q'} \|_{L^{b/q'}},$$

$a, b \geq q'$  with

$$1 - \frac{q'}{q} = 1 - \frac{q'}{a} + 1 - \frac{q'}{b}, \quad \text{i.e.} \quad q' \left( \frac{1}{a} + \frac{1}{b} \right) = 1 + \frac{q'}{q}, \quad \text{that is} \quad \frac{1}{a} + \frac{1}{b} = 1,$$

so that

$$\| |u|^{q'} * |v|^{q'} \|_{L^{q/q'}} \leq \|u\|_{L^a}^{q'} \|v\|_{L^b}^{q'},$$

in such a way that (1.2.42) yields

$$\|\mathcal{W}(u, v)\|_{L^q \otimes L^q} \leq 2^{n \frac{q-2}{q}} \|u\|_{L^a} \|v\|_{L^b}, \quad a, b \geq q', \quad \frac{1}{a} + \frac{1}{b} = 1,$$

which is (1.2.38). We are left with the proof of uniform continuity of  $\mathcal{W}(u, v)$ . We have for  $X, Y \in \mathbb{R}^{2n}$ ,

$$\mathcal{W}(u, v)(Y) - \mathcal{W}(u, v)(X) = 2^n \langle (\sigma_Y - \sigma_X)u, v \rangle_{L^2(\mathbb{R}^n)},$$

and since  $\sigma_Y^2 = \text{Id}$  (see the footnote 2 on page 6), we find

$$\begin{aligned} \mathcal{W}(u, v)(Y) - \mathcal{W}(u, v)(X) &= 2^n \langle (\sigma_Y \sigma_X - \text{Id})\sigma_X u, v \rangle_{L^2(\mathbb{R}^n)} \\ &= 2^n \langle \sigma_X u, (\sigma_X \sigma_Y - \text{Id})v \rangle_{L^2(\mathbb{R}^n)}. \end{aligned}$$

According to Formula (2.1.16) in [21], we have

$$(1.2.44) \quad \sigma_X \sigma_Y = \tau_{2X-2Y} e^{4i\pi[Y, X]},$$

and this implies

$$(1.2.45) \quad |\mathcal{W}(u, v)(Y) - \mathcal{W}(u, v)(X)| \leq 2^n \|u\|_{L^2(\mathbb{R}^n)} \|\tau_{2(X-Y)} v\|_{L^2(\mathbb{R}^n)}.$$

We have from (1.2.30),

$$\begin{aligned} \tau_{z, \zeta} v(x) - v(x) &= v(x-z) e^{2i\pi(x-\frac{z}{2})\zeta} - v(x) \\ &= (v(x-z) - v(x)) e^{2i\pi(x-\frac{z}{2})\zeta} + v(x) (e^{2i\pi(x-\frac{z}{2})\zeta} - 1), \end{aligned}$$

and thus

$$\|\tau_Z v - v\|_{L^2(\mathbb{R}^n)} \leq \left( \int |v(x-z) - v(x)|^2 dx \right)^{1/2} + \left( \int |v(x)|^2 |e^{2i\pi(x-\frac{z}{2})\zeta} - 1|^2 dx \right)^{1/2}.$$

<sup>4</sup> For  $p, q, r \in [1, +\infty]$  with  $\frac{1}{p} + \frac{1}{q} = \frac{1}{r}$ , we have

$$(1.2.43) \quad \|f * g\|_{L^r} \leq \|f\|_{L^p} \|g\|_{L^q}.$$

We have the classical result, due to the density in  $L^2$  of continuous compactly supported functions,

$$\lim_{\mathbb{R}^n \ni z \rightarrow 0} \int |v(x-z) - v(x)|^2 dx = 0,$$

and moreover the Lebesgue Dominated Convergence Theorem implies

$$\lim_{(z,\zeta) \rightarrow (0,0)} \int \underbrace{|v(x)|^2}_{\in L^1(\mathbb{R}^n)} \underbrace{|e^{2i\pi(x-\frac{z}{2})\zeta} - 1|^2}_{\leq 4} dx = 0,$$

so that  $\lim_{\mathbb{R}^{2n} \ni Z \rightarrow 0} \|\tau_Z v - v\|_{L^2(\mathbb{R}^n)} = 0$ . As a consequence (1.2.45) implies the uniform continuity of  $\mathcal{W}(u, v)$ . Moreover, we have, for  $\phi, \psi \in \mathcal{S}(\mathbb{R}^n)$ ,

$$\mathcal{W}(u, v) = \mathcal{W}(u - \phi, v) + \mathcal{W}(\phi, v - \psi) + \mathcal{W}(\phi, \psi),$$

so that

$$\begin{aligned} |\mathcal{W}(u, v)(x, \xi)| &\leq \int |(u - \phi)(x + \frac{z}{2})| |v(x - \frac{z}{2})| dz \\ &\quad + \iint |(v - \psi)(x - \frac{z}{2})| |\phi(x + \frac{z}{2})| dz + |\mathcal{W}(\phi, \psi)(x, \xi)| \\ &\leq 2^n \|u - \phi\|_{L^2(\mathbb{R}^n)} \|v\|_{L^2(\mathbb{R}^n)} + 2^n \|v - \psi\|_{L^2(\mathbb{R}^n)} \|\phi\|_{L^2(\mathbb{R}^n)} \\ &\quad + |\mathcal{W}(\phi, \psi)(x, \xi)|. \end{aligned}$$

We choose now sequences  $(\phi_k), (\psi_k)$  of  $\mathcal{S}(\mathbb{R}^n)$  converging respectively in  $L^2(\mathbb{R}^n)$  towards  $u, v$ . We obtain for all  $k \in \mathbb{N}$ ,

$$(1.2.46) \quad |\mathcal{W}(u, v)(x, \xi)| \leq 2^n \|u - \phi_k\|_{L^2(\mathbb{R}^n)} \|v\|_{L^2(\mathbb{R}^n)} + 2^n \|v - \psi_k\|_{L^2(\mathbb{R}^n)} \|\phi_k\|_{L^2(\mathbb{R}^n)} + |\mathcal{W}(\phi_k, \psi_k)(x, \xi)|,$$

so that using that  $\mathcal{W}(\phi_k, \psi_k)$  belongs to  $\mathcal{S}(\mathbb{R}^{2n})$ , we get

$$\begin{aligned} \limsup_{\mathbb{R}^{2n} \ni X, |X| \rightarrow +\infty} \left[ |\mathcal{W}(u, v)(X)| \right] \\ \leq 2^n \|u - \phi_k\|_{L^2(\mathbb{R}^n)} \|v\|_{L^2(\mathbb{R}^n)} + 2^n \|v - \psi_k\|_{L^2(\mathbb{R}^n)} \|\phi_k\|_{L^2(\mathbb{R}^n)}, \end{aligned}$$

and thus, taking the limit when  $k \rightarrow +\infty$ , we obtain

$$\lim_{\mathbb{R}^{2n} \ni X, |X| \rightarrow +\infty} \left[ |\mathcal{W}(u, v)(X)| \right] = 0,$$

completing the proof of Theorem 1.10. □

**Remark 1.11.** Let  $u$  be in  $L^2(\mathbb{R}^n)$  be an even function. We then have

$$(1.2.47) \quad \mathcal{W}(u, u)(0, 0) = 2^n \|u\|_{L^2(\mathbb{R}^n)}^2 = \|\mathcal{W}(u, u)\|_{L^\infty(\mathbb{R}^{2n})}.$$

On the other hand if  $u$  is odd we have

$$(1.2.48) \quad \mathcal{W}(u, u)(0, 0) = -2^n \|u\|_{L^2(\mathbb{R}^n)}^2 = -\|\mathcal{W}(u, u)\|_{L^\infty(\mathbb{R}^{2n})},$$

showing that for odd functions the minimum of the Wigner distribution is negative (we assume  $u \neq 0$  in  $L^2(\mathbb{R}^n)$ ) and attained at 0. Let us check for instance the (odd)

function  $u_1$  of Remark 1.3. We have

$$\begin{aligned} 2\|u_1\|_{L^2(\mathbb{R})}^2 &= 2 \int x^2 e^{-2\pi x^2} dx = 4 \int_0^{+\infty} \frac{t}{2\pi} e^{-t} (2\pi)^{-1/2} \frac{1}{2} t^{-1/2} dt \\ &= \frac{2\Gamma(3/2)}{(2\pi)^{3/2}} = \frac{\Gamma(1/2)}{(2\pi)^{3/2}} = \frac{1}{2^{3/2}\pi} = -\mathcal{W}(u_1, u_1)(0, 0). \end{aligned}$$

1.2.2. *On weak versions of the Wigner distribution.* Let  $u, v$  be in the space  $\mathcal{S}'(\mathbb{R}^n)$  of tempered distributions. Then we can define as above the tempered distribution  $\Omega(u, v)$  in  $\mathbb{R}^{2n}$ : we set

$$\begin{aligned} (1.2.49) \quad \langle \Omega(u, v)(x, z), \Phi(x, z) \rangle_{\mathcal{S}'(\mathbb{R}^{2n}), \mathcal{S}(\mathbb{R}^{2n})} \\ = \langle u(x_1) \otimes \bar{v}(x_2), \Phi\left(\frac{x_1 + x_2}{2}, x_1 - x_2\right) \rangle_{\mathcal{S}'(\mathbb{R}^{2n}), \mathcal{S}(\mathbb{R}^{2n})}, \end{aligned}$$

and then we define the Wigner distribution  $\mathcal{W}(u, v)$  as the Fourier transform with respect to  $z$  of  $\Omega(u, v)$ , meaning that

$$(1.2.50) \quad \langle \mathcal{W}(u, v), \Psi \rangle_{\mathcal{S}'(\mathbb{R}^{2n}), \mathcal{S}(\mathbb{R}^{2n})} = \langle \Omega(u, v), \mathcal{F}_2 \Psi \rangle_{\mathcal{S}'(\mathbb{R}^{2n}), \mathcal{S}(\mathbb{R}^{2n})},$$

where

$$(\mathcal{F}_2 \Psi)(x, \xi) = \int_{\mathbb{R}^n} e^{-2i\pi z \cdot \xi} \Psi(x, z) dz.$$

Of course  $\mathcal{W}(u, v)$  is only a tempered distribution on  $\mathbb{R}^{2n}$  and we have the inversion formula, using the notations of Remark 1.8,

$$(1.2.51) \quad \Omega(u, v) = \mathcal{F}_2 \mathcal{C}_2 \mathcal{W}(u, v).$$

The above remarks show that there is no difficulty to extend the definition of the joint Wigner distribution  $\mathcal{W}(u, v)$  to the case where  $u, v$  are both tempered distributions on  $\mathbb{R}^n$ . Some properties are surviving from the  $L^2$  theory, in particular the inversion formula, but one should be reasonably cautious at avoiding to write brackets of duality as integrals. Theorem 2 in [25] gives a more complete version of the following result.

**Theorem 1.12.** *Let  $u \in L^2(\mathbb{R}^n)$  such that  $\mathcal{W}(u, u) \in L^1(\mathbb{R}^{2n})$ . Then  $u$  belongs to  $L^p(\mathbb{R}^n)$  for all  $p \in [1, +\infty]$  and we have*

$$\|u\|_{L^1(\mathbb{R}^n)} \|u\|_{L^\infty(\mathbb{R}^n)} \leq 2^n \|\mathcal{W}(u, u)\|_{L^1(\mathbb{R}^{2n})}.$$

**N.B.** *We refer the reader to our Section 6.3 and in particular to our Theorem 6.7 on page 97 showing that the set of  $u$  in  $L^2(\mathbb{R}^n)$  such that  $\mathcal{W}(u, u)$  belongs to  $L^1(\mathbb{R}^{2n})$  is meager.*

*Proof.* Thanks to Theorem 1.10, we have  $\mathcal{W}(u, u) \in L^p(\mathbb{R}^{2n})$  for all  $p \in [1, +\infty]$  and we have in a weak sense,

$$u\left(x + \frac{z}{2}\right) \bar{u}\left(x - \frac{z}{2}\right) = \int e^{2i\pi z \cdot \xi} \mathcal{W}(u, u)(x, \xi) d\xi,$$

so that

$$u(x_1) \bar{u}(x_2) = \int e^{2i\pi(x_1 - x_2) \cdot \xi} \mathcal{W}(u, u)\left(\frac{x_1 + x_2}{2}, \xi\right) d\xi,$$

and thus

$$\int |u(x_1)||u(x_2)|dx_1 \leq \iint |\mathcal{W}(u, u)\left(\frac{x_1 + x_2}{2}, \xi\right)| d\xi dx_1 = 2^n \|\mathcal{W}(u, u)\|_{L^1(\mathbb{R}^{2n})},$$

i.e.

$$\|u\|_{L^1(\mathbb{R}^n)} \|u\|_{L^\infty(\mathbb{R}^n)} \leq 2^n \|\mathcal{W}(u, u)\|_{L^1(\mathbb{R}^{2n})},$$

proving the lemma.  $\square$

### 1.2.3. Composition Formulas.

**Lemma 1.13.** *Let  $u, v, f, g$  be in  $L^2(\mathbb{R}^n)$ . Then*

$$(1.2.52) \quad \langle u, g \rangle_{L^2(\mathbb{R}^n)} \langle f, v \rangle_{L^2(\mathbb{R}^n)} = \iint \mathcal{W}(u, v)(x, \xi) \mathcal{W}(f, g)(x, \xi) dx d\xi.$$

*In other words, the Weyl symbol of the rank-one operator  $u \mapsto \langle u, g \rangle_{L^2(\mathbb{R}^n)} f$  is  $\mathcal{W}(f, g)$ . In particular if  $f = g$  is a unit vector in  $L^2(\mathbb{R}^n)$  we find that  $\mathcal{W}(f, f)$  is the Weyl symbol of the orthogonal projection onto  $\mathbb{C}f$ .*

*Proof.* Both functions  $\mathcal{W}(u, v), \mathcal{W}(f, g)$  belong to  $L^2(\mathbb{R}^{2n})$ , so that the integral on the right-hand-side of (1.2.52) actually makes sense. Also  $\mathcal{W}(u, v)$  is the partial Fourier transform with respect to the variable  $z$  of  $(x, z) \mapsto u(x + z/2)\bar{v}(x - z/2)$ , thus applying Plancherel formula<sup>5</sup> we obtain that

$$\begin{aligned} & \iint \mathcal{W}(u, v)(x, \xi) \mathcal{W}(f, g)(x, \xi) dx d\xi \\ &= \iint u(x + z/2) \bar{v}(x - z/2) f(x - z/2) \bar{g}(x + z/2) dx dz \\ &= \langle u, g \rangle_{L^2(\mathbb{R}^n)} \langle f, v \rangle_{L^2(\mathbb{R}^n)}. \end{aligned}$$

The last property follows from (1.2.2).  $\square$

Using Section 2.1.5 in [21], we obtain that for  $a, b \in \mathcal{S}(\mathbb{R}^{2n})$

$$\text{Op}_w(a) \text{Op}_w(b) = \iint_{\mathbb{R}^{2n} \times \mathbb{R}^{2n}} a(Y) b(Z) 2^{2n} \sigma_Y \sigma_Z dY dZ.$$

We get  $\text{Op}_w(a) \text{Op}_w(b) = \text{Op}_w(a \# b)$  with

$$(1.2.54) \quad (a \# b)(X) = 2^{2n} \iint_{\mathbb{R}^{2n} \times \mathbb{R}^{2n}} e^{-4i\pi[X-Y, X-Z]} a(Y) b(Z) dY dZ$$

$$(1.2.55) \quad = \iint_{\mathbb{R}^{2n} \times \mathbb{R}^{2n}} e^{2i\pi\langle \Xi, Z \rangle} a\left(X + \frac{\sigma \Xi}{2}\right) b(Z + X) d\Xi dZ,$$

$$(1.2.56) \quad = \int_{\mathbb{R}^{2n}} e^{2i\pi\langle X, \Xi \rangle} a\left(X - \frac{\sigma \Xi}{2}\right) \widehat{b}(\Xi) d\Xi,$$

<sup>5</sup>We refer of course to the formula  $\langle \hat{u}, \hat{v} \rangle_{L^2(\mathbb{R}^n)} = \langle u, v \rangle_{L^2(\mathbb{R}^n)}$ , when using the *complex* Hilbert space  $L^2(\mathbb{R}^n)$ . Note however that Formula (1.1.4) is using the *real* duality between  $\mathcal{S}(\mathbb{R}^n)$  and  $\mathcal{S}'(\mathbb{R}^n)$  so that to check, with  $\mathcal{S}^*(\mathbb{R}^N)$  standing for the anti-dual of  $\mathcal{S}(\mathbb{R}^N)$  (i.e. continuous anti-linear forms on  $\mathcal{S}(\mathbb{R}^N)$ ), we have also

$$(1.2.53) \quad \langle \widehat{T}, \widehat{\phi} \rangle_{\mathcal{S}^*(\mathbb{R}^N), \mathcal{S}(\mathbb{R}^N)} = \langle \widehat{T}, \widehat{\phi} \rangle_{\mathcal{S}'(\mathbb{R}^N), \mathcal{S}(\mathbb{R}^N)} = \langle T, \widehat{\phi} \rangle_{\mathcal{S}'(\mathbb{R}^N), \mathcal{S}(\mathbb{R}^N)} = \langle T, \overline{\phi} \rangle_{\mathcal{S}'(\mathbb{R}^N), \mathcal{S}(\mathbb{R}^N)} \\ = \langle T, \phi \rangle_{\mathcal{S}^*(\mathbb{R}^N), \mathcal{S}(\mathbb{R}^N)}.$$

where  $[\cdot, \cdot]$  is the symplectic form (1.2.20) and  $\sigma$  is (1.2.22). Formula (1.2.55) is interesting since very close to the group  $J^t$  defined in Formula (4.1.14) of [21].

#### 1.2.4. $L^2$ boundedness.

**Theorem 1.14.** *Let  $a$  be a semi-classical symbol on  $\mathbb{R}^{2n}$ , i.e. a smooth function of  $(x, \xi)$  depending on  $h \in (0, 1]$  such that*

$$(1.2.57) \quad \forall l \in \mathbb{N}, \quad p_l(a) = \sup_{\substack{(x, \xi) \in \mathbb{R}^{2n}, h \in (0, 1] \\ |\alpha| + |\beta| \leq l}} |(\partial_x^\alpha \partial_\xi^\beta a)(x, \xi, h)| h^{-\frac{|\alpha| + |\beta|}{2}} < +\infty.$$

*Then the operator  $\text{Op}_w(a(x, \xi, h))$  is bounded on  $L^2(\mathbb{R}^n)$  and such that*

$$(1.2.58) \quad \|\text{Op}_w(a(x, \xi, h))\|_{\mathcal{B}(L^2(\mathbb{R}^n))} \leq c_n p_{\ell_n}(a),$$

*where  $c_n$  and  $\ell_n$  depend only on  $n$ .*

*Proof.* Theorem 1.2 in A. Boulkhemair's article [3] is providing that result (and more) with  $\ell_n = [n/2] + 1$ . Note also that Theorem 1.1.4 in [21] is providing an elementary proof of the above result for the ordinary quantization of  $a$  given by

$$(1.2.59) \quad (\text{Op}_0(a)u)(x) = \int e^{2i\pi x \cdot \xi} a(x, \xi, h) \hat{u}(\xi) d\xi \\ = \iint e^{2i\pi(x-y) \cdot \xi} a(x, \xi, h) u(y) dy d\xi.$$

□

**N.B.** Formula (1.2.56) appears as

$$(1.2.60) \quad (a \sharp b)(X) = \left( \text{Op}_0 \left( a \left( X - \frac{\sigma \Xi}{2} \right) b \right) \right)(X),$$

where  $\text{Op}_0(\cdot)$  stands for the ordinary quantization in  $2n$  dimensions.

The following classical result is a consequence of Theorem 1.14.

**Theorem 1.15.** *Let us define  $C_b^\infty(\mathbb{R}^{2n})$  as the set of bounded smooth complex-valued functions on  $\mathbb{R}^{2n}$  such that all derivatives are bounded. Let  $a$  be in  $C_b^\infty(\mathbb{R}^{2n})$ ; then the operator  $\text{Op}_w(a)$  is bounded on  $L^2(\mathbb{R}^n)$  and the  $\mathcal{B}(L^2(\mathbb{R}^n))$  norm of  $\text{Op}_w(a)$  is bounded above by a fixed semi-norm of  $a$  in the Fréchet space  $C_b^\infty(\mathbb{R}^{2n})$ .*

1.2.5. *On the Heisenberg Uncertainty Relations.* Let  $u \in \mathcal{S}(\mathbb{R})$ . We have, using the notations (1.1.5),

$$(1.2.61) \quad 2 \text{Re} \langle D_x u, i x u \rangle_{L^2(\mathbb{R})} = \langle [D_x, i x] u, u \rangle_{L^2(\mathbb{R})} = \frac{1}{2\pi} \|u\|_{L^2(\mathbb{R})}^2,$$

implying in particular

$$(1.2.62) \quad \|D_x u\|_{L^2(\mathbb{R})} \|x u\|_{L^2(\mathbb{R})} \geq \frac{1}{4\pi} \|u\|_{L^2(\mathbb{R})}^2,$$

which is an equality for  $u(x) = e^{-\pi x^2}$ ; moreover we infer also from (1.2.61) that

$$(1.2.63) \quad \langle \pi(D_x^2 + x^2)u, u \rangle \geq \frac{1}{2} \|u\|_{L^2(\mathbb{R})}^2,$$

and for

$$(1.2.64) \quad q_\mu(x, \xi) = \sum_{1 \leq j \leq n} \mu_j (x_j^2 + \xi_j^2), \quad 0 \leq \mu_1 \leq \dots \leq \mu_n,$$

the inequality

$$(1.2.65) \quad \langle \text{Op}_w(\pi q_\mu(x, \xi))u, u \rangle_{L^2(\mathbb{R}^n)} \geq \|u\|_{L^2(\mathbb{R}^n)}^2 \underbrace{\frac{1}{2} \sum_{1 \leq j \leq n} \mu_j}_{\text{defined as } \text{trace}_+(q_\mu)},$$

which is an equality for  $u(x) = e^{-\pi|x|^2}$ . Note that the above (optimal) inequality can be reformulated as

$$(1.2.66) \quad \iint_{\mathbb{R}^{2n}} \pi q_\mu(x, \xi) \mathcal{W}(u, u)(x, \xi) dx d\xi \geq \|u\|_{L^2(\mathbb{R}^n)}^2 \frac{1}{2} \text{trace}_+(q_\mu).$$

Note also that with the symplectic matrix  $\sigma$  defined by (1.2.22), the so-called fundamental matrix of  $q_\mu$  is defined by

$$(1.2.67) \quad F_{q_\mu} = \sigma^{-1} Q_\mu = \begin{pmatrix} 0 & -I \\ I & 0 \end{pmatrix} \begin{pmatrix} M & 0 \\ 0 & M \end{pmatrix} = \begin{pmatrix} 0 & -M \\ M & 0 \end{pmatrix},$$

with  $M = \text{diag}(\mu_1, \dots, \mu_n)$ ,

so that

$$(1.2.68) \quad \text{Spectrum } F_{q_\mu} = \{\pm i\mu_j\}_{1 \leq j \leq n}, \quad \text{trace}_+(q_\mu) = \sum_{\substack{\lambda \text{ eigenvalue of } F_{q_\mu} \\ \text{with } \text{Im } \lambda > 0}} \lambda/i.$$

With the notations

$$(1.2.69) \quad \begin{cases} C_j = D_{x_j} + ix_j, & \text{creation operators,} \\ C_j^* = D_{x_j} - ix_j, & \text{annihilation operators,} \end{cases}$$

we see that

$$\pi[C_j^*, C_j] = \pi[D_{x_j} - ix_j, D_{x_j} + ix_j] = I,$$

and

$$(1.2.70) \quad \text{Op}_w(q_\mu) = \pi \sum_{1 \leq j \leq n} \mu_j C_j C_j^* + \frac{1}{2} \text{trace}_+(q_\mu),$$

which provides another proof of (1.2.65).

**Lemma 1.16** (Quantum Mechanics must deal with unbounded operators<sup>6</sup>). *Let  $\mathbb{H}$  be a Hilbert space and let  $J, K \in \mathcal{B}(\mathbb{H})$ ; then the commutator  $[J, K] \neq \text{Id}$ .*

*Proof.* Let  $J, K$  be bounded operators with  $[J, K] = \text{Id}$ . Then for all  $N \in \mathbb{N}^*$ , we have

$$(1.2.71) \quad [J, K^N] = NK^{N-1}.$$

<sup>6</sup>Thus QM must involve infinite dimensional Hilbert spaces and unbounded operators on them.

Indeed, this is true for  $N = 1$  and if it holds for some  $N \geq 1$ , we find that

$$\begin{aligned} [J, K^{N+1}] &= JK^N K - K^{N+1} J = [J, K^N] K + K^N J K - K^{N+1} J \\ &= [J, K^N] K + K^N (JK - KJ) = [J, K^N] K + K^N = (N+1)K^N, \quad \text{qed.} \end{aligned}$$

Note that (1.2.71) implies that for all  $N \in \mathbb{N}^*$ , we have  $K^N \neq 0$ : of course  $K \neq 0$  since  $[J, K] = \text{Id}$  and if we had  $K^N = 0$  for some  $N \geq 2$ , (1.2.71) would imply  $K^{N-1} = 0$  and eventually  $K = 0$ . As a consequence, we get from (1.2.71) that for all  $N \geq 2$ ,

$$N \|K^{N-1}\|_{\mathcal{B}(\mathbb{H})} \leq 2 \|J\|_{\mathcal{B}(\mathbb{H})} \|K^N\|_{\mathcal{B}(\mathbb{H})} \leq 2 \|J\|_{\mathcal{B}(\mathbb{H})} \|K\|_{\mathcal{B}(\mathbb{H})} \|K^{N-1}\|_{\mathcal{B}(\mathbb{H})},$$

implying since  $\|K^{N-1}\|_{\mathcal{B}(\mathbb{H})} > 0$ , that

$$\forall N \geq 2, \quad N \leq 2 \|J\| \|K\|,$$

which is impossible and proves the lemma.  $\square$

**Lemma 1.17** (Hardy's inequality: the study of non-self-adjoint operators may be useful to determine lowerbounds of self-adjoint operators). *Let  $n \in \mathbb{N}, n \geq 3$ ; let  $u$  in  $L^2(\mathbb{R}^n)$  such that  $\nabla u \in L^2(\mathbb{R}^n)$ ,  $|x|^{-1}u \in L^2(\mathbb{R}^n)$ . Then we have*

$$(1.2.72) \quad \|\nabla u\|_{L^2(\mathbb{R}^n)}^2 \geq \left(\frac{n-2}{2}\right)^2 \| |x|^{-1}u \|_{L^2(\mathbb{R}^n)}^2.$$

*Proof.* We write first

$$\sum_{1 \leq j \leq n} \|(D_{x_j} - i\phi_j)u\|_{L^2(\mathbb{R}^n)}^2 = \langle |D|^2 u, u \rangle_{L^2(\mathbb{R}^n)} + \langle |\phi|^2 u, u \rangle_{L^2(\mathbb{R}^n)} - \frac{1}{2\pi} \langle (\text{div } \phi)u, u \rangle_{L^2(\mathbb{R}^n)},$$

so that with  $\phi(x) = \frac{\nu x}{2\pi|x|^2}$ , we get the operator inequality

$$|D|^2 + \frac{\nu^2}{4\pi^2|x|^2} \geq \frac{\nu(n-2)}{4\pi^2|x|^2}, \quad \text{so that} \quad -\Delta \geq |x|^{-2} \underbrace{\nu(n-2-\nu)}_{\text{largest at } \nu=(n-2)/2},$$

proving the lemma.  $\square$

**N.B.** A modern approach to the Heisenberg Uncertainty Principle should certainly begin with reading C. Fefferman's article [6] as well as E. Lieb's book [26].

### 1.2.6. Non-negative quantizations formulas.

**Lemma 1.18.** *Let  $\chi$  be an even function in  $\mathcal{S}(\mathbb{R}^{2n})$  with  $L^2(\mathbb{R}^{2n})$  norm equal to 1. We define*

$$(1.2.73) \quad \Gamma_\chi = \bar{\chi} \sharp \chi.$$

*Then the function  $\Gamma_\chi$  belongs to  $\mathcal{S}(\mathbb{R}^{2n})$ , is real-valued even and is such that*

$$\int_{\mathbb{R}^{2n}} \Gamma_\chi(X) dX = 1.$$

*Let  $u$  be in  $L^2(\mathbb{R}^n)$ . Then the convolution  $\mathcal{W}(u, u) * \Gamma_\chi$  is non-negative. As a result, the operator with Weyl symbol  $a * \Gamma_\chi$  is a non-negative operator whenever  $a$  is a non-negative function.*

*Proof.* According to the book [21], the composition formula (1.2.54) is bilinear continuous from  $\mathcal{S}(\mathbb{R}^{2n})^2$  into  $\mathcal{S}(\mathbb{R}^{2n})$  and we have also

$$\overline{a \# b} = \bar{b} \# \bar{a}.$$

so that  $\Gamma_\chi$  is indeed real-valued. Moreover, we have

$$\begin{aligned} \int_{\mathbb{R}^{2n}} \Gamma_\chi(X) dX &= 2^{2n} \iiint_{(\mathbb{R}^{2n})^3} e^{-4i\pi[X-Y, Y-Z]} \bar{\chi}(Y) \chi(Z) dY dZ dX \\ &= \int |\chi(Y)|^2 dY = 1, \end{aligned}$$

and

$$\begin{aligned} \Gamma_\chi(-X) &= 2^{2n} \iint_{\mathbb{R}^{2n} \times \mathbb{R}^{2n}} e^{-4i\pi[-X-Y, -X-Z]} \bar{\chi}(Y) \chi(Z) dY dZ \\ &= 2^{2n} \iint_{\mathbb{R}^{2n} \times \mathbb{R}^{2n}} e^{-4i\pi[-X+Y, -X+Z]} \bar{\chi}(Y) \chi(Z) dY dZ = \Gamma_\chi(X). \end{aligned}$$

We have also

$$\begin{aligned} (\mathcal{W}(u, u) * \Gamma_\chi)(Y) &= \int_{\mathbb{R}^{2n}} \mathcal{W}(u, u)(Y - X) \Gamma_\chi(X) dX \\ &= \int_{\mathbb{R}^{2n}} \mathcal{W}(u, u)(Y + X) \Gamma_\chi(X) dX = \int_{\mathbb{R}^{2n}} \mathcal{W}(u, u)(T_Y(X)) \Gamma_\chi(X) dX \\ &= \int_{\mathbb{R}^{2n}} \mathcal{W}(\tau_{-Y}u, \tau_{-Y}u)(X) \Gamma_\chi(X) dX = \int_{\mathbb{R}^{2n}} \mathcal{W}(\tau_{-Y}u, \tau_{-Y}u)(X) (\bar{\chi} \# \chi)(X) dX \\ &= \langle \text{Op}_w(\bar{\chi} \# \chi) \tau_{-Y}u, \tau_{-Y}u \rangle_{L^2(\mathbb{R}^n)} = \|\text{Op}_w(\chi) \tau_{-Y}u\|_{L^2(\mathbb{R}^n)}^2 \geq 0, \end{aligned}$$

proving the first statement of non-negativity. Let  $a$  be a non-negative function, say in  $L^1(\mathbb{R}^{2n})$ ; we have

$$\begin{aligned} \text{Op}_w(a * \Gamma_\chi) &= 2^n \iint a(Y) \Gamma_\chi(X - Y) \sigma_X dY dX \\ &= \int a(Y) \int (\bar{\chi} \# \chi)(X - Y) 2^n \sigma_X dX dY \\ &= \int a(Y) \int (\bar{\chi} \# \chi)(T_{-Y}(X)) 2^n \sigma_X dX dY = \int a(Y) \tau_Y \text{Op}_w(\bar{\chi} \# \chi) \tau_{-Y} dY \\ &= \int a(Y) \tau_Y \text{Op}_w(\bar{\chi}) \text{Op}_w(\chi) \tau_{-Y} dY \\ &= \int a(Y) \underbrace{[\text{Op}_w(\chi) \tau_{-Y}]^* [\text{Op}_w(\chi) \tau_{-Y}]}_{\text{non-negative operator}} dY \geq 0, \end{aligned}$$

if  $a(Y) \geq 0$  for all  $Y \in \mathbb{R}^{2n}$  and this concludes the proof.  $\square$

We can write as well

(1.2.74)

$$\text{Op}_w(a * \Gamma_\chi) = \int_{\mathbb{R}^{2n}} a(Y) [\tau_Y \text{Op}_w(\chi) \tau_{-Y}]^* [\tau_Y \text{Op}_w(\chi) \tau_{-Y}] dY = \int_{\mathbb{R}^{2n}} a(Y) \Sigma_\chi(Y) dY,$$

with

$$(1.2.75) \quad \Sigma_\chi(Y) = [\tau_Y \text{Op}_w(\chi) \tau_{-Y}]^* [\tau_Y \text{Op}_w(\chi) \tau_{-Y}] \\ = (\text{Op}_w(\chi(\cdot - Y)))^* \text{Op}_w(\chi(\cdot - Y)).$$

**Remark 1.19.** The Gaussian case in the previous lemma gives rise to the standard non-negativity properties of Coherent States. In fact choosing  $\chi(X) = 2^n e^{-2\pi|X|^2}$ , we see that  $\chi$  is even, belongs to the Schwartz space and

$$\|\chi\|_{L^2(\mathbb{R}^{2n})}^2 = 2^{2n} \int_{\mathbb{R}^{2n}} e^{-4\pi|X|^2} dX = 2^{2n} 4^{-2n/2} = 1.$$

We have also<sup>7</sup>

$$\Gamma_\chi(X) = 2^{4n} \iint_{(\mathbb{R}^{2n})^2} e^{-4i\pi[X-Y, X-Z]} e^{-2\pi(|Y|^2 + |Z|^2)} dY dZ \\ = 2^{3n} \int_{\mathbb{R}^{2n}} e^{4i\pi[Y, X]} e^{-2\pi(|X+Y|^2 + |Y|^2)} dY = 2^{3n} \int_{\mathbb{R}^{2n}} e^{4i\pi[Y, X]} e^{-2\pi(|Y + \frac{X}{2}|^2 + |Y - \frac{X}{2}|^2)} dY \\ = 2^{3n} e^{-\pi|X|^2} \int_{\mathbb{R}^{2n}} e^{4i\pi[Y, X]} e^{-4\pi|Y|^2} dY = 2^{3n} e^{-\pi|X|^2} 4^{-n} e^{-\pi|X|^2} = \chi(X).$$

In that case we find that  $\text{Op}_w(\chi)$  is a rank-one orthogonal projection on the fundamental state  $\Psi_0$  of the Harmonic Oscillator  $\pi(|D_x|^2 + |x|^2)$ . According to (9.1.31) the one-dimensional  $k$ -th Hermite function is

$$(1.2.76) \quad \psi_k(x) = \frac{(-1)^k}{2^k \sqrt{k!}} 2^{1/4} e^{\pi x^2} \left( \frac{d}{\sqrt{\pi} dx} \right)^k (e^{-2\pi x^2}),$$

so that  $\Psi_0(x) = 2^{n/4} e^{-\pi|x|^2}$ . We calculate

$$\Gamma(x, \xi) = \mathcal{W}(\Psi_0, \Psi_0)(x, \xi) = 2^{n/2} \int_{\mathbb{R}^n} e^{-\pi(|x+z/2|^2 + |x-z/2|^2)} e^{-2i\pi z \xi} dz \\ = 2^{n/2} e^{-2\pi|x|^2} \int_{\mathbb{R}^n} e^{-\pi z^2/2} e^{-2i\pi z \xi} dz = 2^n e^{-2\pi|x|^2} e^{-2\pi|\xi|^2} = \chi(x, \xi).$$

The anti-Wick quantization of a symbol  $\mathbf{a}$  is defined as (see e.g. M. Shubin's book [32])

$$(1.2.77) \quad \text{Op}_{\text{aw}}(\mathbf{a}) = \int_{\mathbb{R}^{2n}} \mathbf{a}(Y) \Sigma_Y dY,$$

where  $\Sigma_Y$  is the rank-one orthogonal projection given by

$$(1.2.78) \quad \Sigma_{y, \eta} u = \langle u, \tau_{y, \eta} \Psi_0 \rangle \tau_{y, \eta} \Psi_0.$$

**Remark 1.20.** It is interesting to notice that to produce non-negativity of the operator with Weyl symbol  $\mathbf{a} * \Gamma_\chi$  when  $\mathbf{a}$  is a non-negative function, we do not use the non-negativity of  $\Gamma_\chi$  as a function, which by the way does not always hold (except in the Gaussian cases), but we use the fact that the quantization of  $\Gamma_\chi$  is non-negative, as it is defined as  $\text{Op}_w(\bar{\chi} \sharp \chi) = (\text{Op}_w(\chi))^* \text{Op}_w(\chi)$ .

<sup>7</sup>Proposition 4.1.1 in [21] is useful to compute the Fourier transform of Gaussian functions and is a notable asset of the Fourier normalization given in footnote 1 page 2.

**Remark 1.21.** Another important remark is concerned with the Taylor expansion of  $\mathbf{a} * \Gamma_\chi$ : we have

$$\begin{aligned} (\mathbf{a} * \Gamma_\chi)(X) &= \int \mathbf{a}(X - Y) \Gamma_\chi(Y) dY = \int \mathbf{a}(X + Y) \Gamma_\chi(Y) dY \\ &= \int \left( \mathbf{a}(X) + \mathbf{a}'(X)Y + \int_0^1 (1 - \theta) \mathbf{a}''(X + \theta Y) Y^2 \right) \Gamma_\chi(Y) dY \\ &= \mathbf{a}(X) + \iint_0^1 (1 - \theta) \mathbf{a}''(X + \theta Y) Y^2 \Gamma_\chi(Y) dY. \end{aligned}$$

As a result the difference  $(\mathbf{a} * \Gamma_\chi) - \mathbf{a}$  depends only on the second derivative of  $\mathbf{a}$ . If for instance  $\mathbf{a}$  is a semi-classical symbol, i.e. a smooth function of  $(x, \xi)$  depending on  $h \in (0, 1]$  such that

$$(1.2.79) \quad \forall (\alpha, \beta) \in \mathbb{N}^n \times \mathbb{N}^n, \quad \sup_{(x, \xi) \in \mathbb{R}^{2n}, h \in (0, 1]} |(\partial_x^\alpha \partial_\xi^\beta \mathbf{a})(x, \xi, h)| h^{-\frac{|\alpha| + |\beta|}{2}} < +\infty.$$

then the difference  $\text{Op}_{\text{aw}}(\mathbf{a}) - \text{Op}_{\text{w}}(\mathbf{a})$  is bounded on  $L^2(\mathbb{R}^n)$  with an  $O(h)$  operator-norm, so that if  $\mathbf{a}$  happens also to be non-negative, we find

$$\text{Op}_{\text{w}}(\mathbf{a}) = \underbrace{\text{Op}_{\text{w}}(\mathbf{a}) - \text{Op}_{\text{w}}(\mathbf{a} * \Gamma_\chi)}_{\substack{O(h) \\ \text{as an operator,} \\ \text{cf. Theorem 1.14}}} + \underbrace{\text{Op}_{\text{w}}(\mathbf{a} * \Gamma_\chi)}_{\substack{\geq 0 \\ \text{as an operator}}},$$

and we obtain a version of the so-called Sharp Gårding Inequality,

$$(1.2.80) \quad \text{Op}_{\text{w}}(\mathbf{a}) + Ch \geq 0 \quad (\text{as an operator}).$$

**Theorem 1.22.** *Let  $\chi$  be an even function in the Schwartz space  $\mathcal{S}(\mathbb{R}^{2n})$  with  $L^2(\mathbb{R}^{2n})$  norm equal to 1 and let  $\Gamma_\chi$  be given by (1.2.73). For  $a \in L^\infty(\mathbb{R}^{2n})$ , we define*

$$(1.2.81) \quad \text{Op}(\chi, a) = \text{Op}_{\text{w}}(a * \Gamma_\chi).$$

*Then  $\text{Op}(\chi, a)$  is a bounded operator in  $L^2(\mathbb{R}^n)$  and we have*

$$(1.2.82) \quad \|\text{Op}(\chi, a)\|_{\mathcal{B}(L^2(\mathbb{R}^n))} \leq \|a\|_{L^\infty(\mathbb{R}^{2n})}.$$

*Moreover, if  $a$  is valued in some interval  $J$  of the real line, we have the operator inequalities*

$$(1.2.83) \quad \inf J \leq \text{Op}(\chi, a) \leq \sup J.$$

*In particular if  $a(x, \xi) \geq 0$  for all  $(x, \xi) \in \mathbb{R}^{2n}$ , we have the operator-inequality  $\text{Op}(\chi, a) \geq 0$ .*

**N.B.** The non-negativity of the anti-Wick quantization (1.2.77) and its avatars Usimi, Coherent States are particular cases of the above theorem. More information on this topic is available in Section 2.4 of the book [21]. Another remark is that this result can easily be extended to matrix-valued symbols as in Remark 2 page 79 of L. Hörmander's [17] and even to symbols valued in  $\mathcal{B}(H)$ , where  $H$  is a Hilbert space.

*Proof.* We start with Formulas (1.2.74), (1.2.75), entailing

$$\text{Op}(\chi, a) = \int_{\mathbb{R}^{2n}} a(Y) \Sigma_\chi(Y) dY,$$

with  $\Sigma_\chi(Y) = [\text{Op}_w(\chi(\cdot - Y))]^* \text{Op}_w(\chi(\cdot - Y)) = \tau_Y \text{Op}_w(\bar{\chi} \# \chi) \tau_{-Y}$ . We note that

$$\text{Op}(\chi, 1) = \int_{\mathbb{R}^{2n}} \tau_Y \text{Op}_w(\bar{\chi} \# \chi) \tau_{-Y} dY,$$

so has Weyl symbol  $X \mapsto \int_{\mathbb{R}^{2n}} \Gamma_\chi(X - Y) dY = 1$  from Lemma 1.18 and thus  $\text{Op}(\chi, 1) = \text{Id}$ . We infer that for  $u, v \in \mathcal{S}(\mathbb{R}^n)$ ,

$$\langle \text{Op}(\chi, a)u, v \rangle_{L^2(\mathbb{R}^n)} = \int_{\mathbb{R}^{2n}} a(Y) \langle \text{Op}_w(\chi(\cdot - Y))u, \text{Op}_w(\chi(\cdot - Y))v \rangle dY,$$

so that with any  $\nu > 0$ ,

$$\begin{aligned} & |\langle \text{Op}(\chi, a)u, v \rangle_{L^2(\mathbb{R}^n)}| \\ & \leq \|a\|_{L^\infty(\mathbb{R}^{2n})} \int_{\mathbb{R}^{2n}} \frac{1}{2} (\nu \|\text{Op}_w(\chi(\cdot - Y))u\|_{L^2(\mathbb{R}^n)}^2 + \nu^{-1} \|\text{Op}_w(\chi(\cdot - Y))v\|_{L^2(\mathbb{R}^n)}^2) dY \\ & = \|a\|_{L^\infty(\mathbb{R}^{2n})} \frac{1}{2} (\nu \langle \text{Op}(\chi, 1)u, u \rangle_{L^2(\mathbb{R}^n)} + \nu^{-1} \langle \text{Op}(\chi, 1)v, v \rangle_{L^2(\mathbb{R}^n)}) \\ & = \|a\|_{L^\infty(\mathbb{R}^{2n})} \frac{1}{2} (\nu \|u\|_{L^2(\mathbb{R}^n)}^2 + \nu^{-1} \|v\|_{L^2(\mathbb{R}^n)}^2), \end{aligned}$$

and taking the infimum of the right-hand-side with respect to  $\nu$ , we obtain

$$|\langle \text{Op}(\chi, a)u, v \rangle_{L^2(\mathbb{R}^n)}| \leq \|a\|_{L^\infty(\mathbb{R}^{2n})} \|u\|_{L^2(\mathbb{R}^n)} \|v\|_{L^2(\mathbb{R}^n)},$$

proving (1.2.82). To prove (1.2.83), it is enough to prove the last statement in the theorem which follows immediately from (1.2.74), (1.2.75) since each operator  $\Sigma_Y$  is non-negative. The proof of the theorem is complete.  $\square$

It is nice to have examples of non-negative quantizations, but somehow more importantly, it is crucial to relate these quantizations to the mainstream quantization, that is to the Weyl quantization. This is what we do in the next theorem, dealing with semi-classical symbols.

**Theorem 1.23** (Sharp Gårding Inequality). *Let  $a$  be a function defined on  $\mathbb{R}^n \times \mathbb{R}^n \times (0, 1]$  such that  $a(x, \xi, h)$  is smooth for all  $h \in (0, 1]$  and such that*

$$(1.2.84) \quad \forall (\alpha, \beta) \in \mathbb{N}^n \times \mathbb{N}^n, \quad \sup_{(x, \xi, h) \in \mathbb{R}^n \times \mathbb{R}^n \times (0, 1]} |(\partial_x^\alpha \partial_\xi^\beta a)(x, \xi, h)| h^{-|\beta|} < +\infty.$$

*Let us assume that the function  $a$  is valued in  $\mathbb{R}_+$ . Then, there exists a constant  $C$  such that*

$$(1.2.85) \quad \text{Op}_w(a) + Ch \geq 0.$$

*Proof.* We have given a proof of this result in Remark 1.21 but with a different definition for a semi-classical symbol (see (1.2.79)). Starting with our definition above in (1.2.84), we define

$$(1.2.86) \quad b(x, \xi, h) = a(h^{1/2}x, h^{-1/2}\xi, h)$$

and we see that  $b$  satisfies the estimates (1.2.79) and is a non-negative function so that, applying Remark 1.21, we can find a constant  $C$  such that

$$\text{Op}_w(b) + Ch \geq 0.$$

We note now that Segal's formula (1.2.26) applied to the symplectic mapping

$$(x, \xi) \mapsto (h^{1/2}x, h^{-1/2}\xi),$$

shows that  $\text{Op}_w(b)$  is unitarily equivalent to  $\text{Op}_w(a)$ , providing the sought result.  $\square$

**N.B.** Several versions of the above theorem can be found in the literature, in particular Theorem 18.1.14 in [17]. The first proof of this result was given in 1966 by L. Hörmander in [14] for scalar-valued symbols and a proof for systems was given by P. Lax & L. Nirenberg in [19] on the same year. Far-reaching refinements of that inequality were given by C. Fefferman & D.H. Phong, who proved in 1978 in [7] that, under the same assumption as in Theorem 1.23 for scalar-valued symbols, they obtain the much stronger

$$(1.2.87) \quad \text{Op}_w(a) + Ch^2 \geq 0.$$

A thorough discussion of these questions is given in Section 18.6 of [17] and in Section 2.5 of [21] (see also [1]).

### 1.3. Examples.

1.3.1. *Hermite functions.* We can easily calculate the Wigner distribution of Hermite functions and since the Wigner distributions respect tensor products as partial Fourier transforms, it is enough to do so in one dimension. With  $\psi_k$  given in (1.2.76), the Wigner distribution  $\mathcal{W}(\psi_k, \psi_k)$  appears as the Weyl symbol of  $\mathbb{P}_{k;1} = \mathbb{P}_k$  as defined in (9.1.32). We find that the Weyl symbol of  $\mathbb{P}_{0;n}$ , following (9.2.3), is

$$2^n e^{-2\pi(|x|^2 + |\xi|^2)}.$$

More generally, the paper [18] provides in one dimension

$$(1.3.1) \quad \mathcal{W}(\psi_k, \psi_k)(x, \xi) = (-1)^k 2^n e^{-2\pi(x^2 + \xi^2)} L_k(4\pi(x^2 + \xi^2)),$$

where  $L_k$  is the standard Laguerre polynomial with degree  $k$  (see (9.3.1)). As a result, the Weyl symbol of  $\mathbb{P}_{k;n}$  is equal to  $\pi_{k,n}(x, \xi)$  with

$$(1.3.2) \quad \pi_{k,n}(x, \xi) = (-1)^k 2^n e^{-2\pi(|x|^2 + |\xi|^2)} \sum_{\alpha \in \mathbb{N}^n, |\alpha|=k} \prod_{1 \leq j \leq n} L_{\alpha_j}(4\pi(x_j^2 + \xi_j^2)).$$

Note that the leading term in the polynomial  $(-1)^k L_k(t)$  is  $t^k/k!$  and this implies that the set

$$\{(x, \xi) \in \mathbb{R}^2, \mathcal{W}(\psi_k, \psi_k)(x, \xi) < 0\}$$

where  $\mathcal{W}(\psi_k, \psi_k)$  is given by (1.3.1) is a relatively compact open subset of  $\mathbb{R}^2$ .

1.3.2. *One-sided exponentials.* Let us define for  $a > 0$ ,

$$(1.3.3) \quad f_a(t) = H(t)a^{1/2}e^{-at/2}.$$

We have

$$(1.3.4) \quad \begin{aligned} \mathcal{W}(f_a, f_a)(x, \xi) &= aH(x) \int_{|z| \leq 2x} e^{-2i\pi z\xi} e^{-\frac{a}{2}(x+z/2)} e^{-\frac{a}{2}(x-z/2)} dz \\ &= aH(x)e^{-xa} \int_{|z| \leq 2x} e^{-2i\pi z\xi} dz \\ &= 2aH(x)e^{-xa} \int_0^{2x} \cos(z2\pi\xi) dz \\ &= aH(x)e^{-xa} \frac{\sin(4\pi x\xi)}{\pi\xi}. \end{aligned}$$

We can check

$$\iint \mathcal{W}(f_a, f_a)(x, \xi) dx d\xi = \frac{a}{\pi} \int_{x=0}^{+\infty} e^{-ax} \int \frac{\sin(4\pi x\xi)}{\xi} d\xi dx = 1 = \|f_a\|_{L^2(\mathbb{R})}^2,$$

and since

$$(1.3.5) \quad \int_{\mathbb{R}} \frac{\sin^2 t}{t^2} dt = \pi,$$

we verify (see Lemma 1.13 and (1.1.6)),

$$\iint \mathcal{W}(f_a, f_a)(x, \xi)^2 dx d\xi = \frac{a^2}{\pi^2} \int_{x=0}^{+\infty} e^{-2ax} \int \frac{\sin^2(4\pi x\xi)}{\xi^2} d\xi dx = 1 = \|f_a\|_{L^2(\mathbb{R})}^4.$$

On the other hand, the ambiguity function  $\mathcal{A}(f_a, f_a)$  is the inverse Fourier transform of  $\mathcal{W}$  and we have

$$\begin{aligned} \mathcal{A}(f_a, f_a)(\eta, y) &= \frac{a}{\pi} \iint H(x) e^{-x(a-2i\pi\eta)} \frac{\sin \xi}{\xi} e^{2i\pi \frac{y}{4\pi x} \xi} dx d\xi \\ &= a \int_{|y|/2}^{+\infty} e^{-x(a-2i\pi\eta)} dx = \frac{ae^{-\frac{1}{2}|y|(a-2i\pi\eta)}}{a-2i\pi\eta}, \end{aligned}$$

which corresponds to Formula (9) in [12] noting that with our notations, we have

$$\mathcal{A}(f, f)(\eta, y) = \tilde{\mathcal{A}}(f, f)(y, -\eta),$$

where  $\tilde{\mathcal{A}}(f, f)$  is the normalization chosen in [12]. Going back to the Wigner distribution, that simple example is interesting since we have

$$\{(x, \xi), \mathcal{W}(f_a, f_a)(x, \xi) < 0\} = \cup_{k \in \mathbb{N}} \{(x, \xi) \in (0, +\infty) \times \mathbb{R}^*, \frac{k}{2} + \frac{1}{4} < x|\xi| < \frac{k}{2} + \frac{1}{2}\},$$

and we see that the Lebesgue measure of

$$E_k = \{(x, \xi) \in (0, +\infty) \times \mathbb{R}^*, \frac{k}{2} + \frac{1}{4} < x|\xi| < \frac{k}{2} + \frac{1}{2}\},$$

is infinite since

$$|E_k| = 2 \int_0^{+\infty} \frac{dx}{4x} = +\infty.$$

Moreover the function  $\mathcal{W}(f_a, f_a)(x, \xi)$  does not belong to  $L^1(\mathbb{R}^2)$  since

$$\iint H(x)e^{-xa} \left| \frac{\sin(4\pi x\xi)}{\pi\xi} \right| dx d\xi \geq \iint_{(0, +\infty)^2} e^{-xa} \left| \frac{\sin \eta}{\pi\eta} \right| dx d\eta = +\infty.$$

As a consequence, we have, using the notation for  $\alpha \in \mathbb{R}$ ,

$$(1.3.6) \quad \alpha_{\pm} = \max(\pm\alpha, 0),$$

$$(1.3.7) \quad \iint (\mathcal{W}(f_a, f_a)(x, \xi))_+ dx d\xi = \iint (\mathcal{W}(f_a, f_a)(x, \xi))_- dx d\xi = +\infty,$$

since the real-valued function  $\mathcal{W}(f_a, f_a)$  does not belong to  $L^1(\mathbb{R}^2)$  and is such that

$$\iint \mathcal{W}(f_a, f_a)(x, \xi) dx d\xi = \|f_a\|_{L^2(\mathbb{R})}^2 = 1.$$

We shall see in Section 6.4 several important consequences of that phenomenon for the quantization of the indicatrix of some subsets of  $\mathbb{R}^2$ , such as

$$(1.3.8) \quad E_{\pm} = \{(x, \xi), \pm\mathcal{W}(f_a, f_a)(x, \xi) > 0\}.$$

1.3.3. *Box functions.* We start with

$$(1.3.9) \quad \beta_0(t) = \mathbf{1}_{[-\frac{1}{2}, \frac{1}{2}]}(t),$$

for which a straightforward calculation gives

$$(1.3.10) \quad \mathcal{W}(\beta_0, \beta_0)(x, \xi) = \mathbf{1}_{[-\frac{1}{2}, \frac{1}{2}]}(x) \frac{\sin(2\pi(1-2|x|)\xi)}{\pi\xi}.$$

More generally for real parameters  $a \leq b$ , defining

$$\beta = (b-a)^{-1/2} \mathbf{1}_{[a,b]}(x) e^{2i\pi\omega x}, \quad \text{we find}$$

$$\begin{aligned} \mathcal{W}(\beta, \beta)(x, \xi) = & [(b-a)\pi(\xi - \omega)]^{-1} \left( \mathbf{1}_{[a, \frac{a+b}{2}]}(x) \sin[4\pi(\xi - \omega)(x-a)] \right. \\ & \left. + \mathbf{1}_{[\frac{a+b}{2}, b]}(x) \sin[4\pi(\xi - \omega)(b-x)] \right). \end{aligned}$$

Checking now

$$(1.3.11) \quad \beta_1(t) = \mathbf{1}_{[-\frac{1}{2}, \frac{1}{2}]}(t) \operatorname{sign} t,$$

we find after a simple (but this time a bit tedious) calculation

$$(1.3.12) \quad \begin{aligned} \mathcal{W}(\beta_1, \beta_1)(x, \xi) = & \mathbf{1}\left(|x| \leq \frac{1}{4}\right) \frac{2 \sin(4\pi|x|\xi) - \sin(2\pi(1-2|x|)\xi)}{\pi\xi} \\ & + \mathbf{1}\left(\frac{1}{4} \leq |x| \leq \frac{1}{2}\right) \frac{\sin(2\pi(1-2|x|)\xi)}{\pi\xi}. \end{aligned}$$

#### 1.4. Integrals of the Wigner distribution on subsets of the phase space.

**Lemma 1.24.** *Let  $E$  be a measurable subset with finite Lebesgue measure of the phase space  $\mathbb{R}^n \times \mathbb{R}^n$  and let  $\mathbf{1}_E$  be the indicatrix function of the set  $E$ . Then the operator with Weyl symbol  $\mathbf{1}_E$  is bounded self-adjoint on  $L^2(\mathbb{R}^n)$  and for any  $u \in L^2(\mathbb{R}^n)$ , we have*

$$(1.4.1) \quad \langle \text{Op}_w(\mathbf{1}_E)u, u \rangle_{L^2(\mathbb{R}^n)} = \iint_E \mathcal{W}(u, u)(x, \xi) dx d\xi.$$

*Proof.* It follows immediately from (1.2.2) and (1.2.5).  $\square$

We shall see below several examples where the operator  $\text{Op}_w(\mathbf{1}_E)$  is bounded on  $L^2(\mathbb{R}^n)$  with an  $E$  having infinite Lebesgue measure. We may note in particular that

$$\text{Op}_w(\mathbf{1}_{\mathbb{R}^{2n}}) = \text{Id},$$

and for a given non-zero linear form  $L(x, \xi)$  on  $\mathbb{R}^{2n}$  and

$$(1.4.2) \quad E = \{(x, \xi) \in \mathbb{R}^{2n}, L(x, \xi) \in J\}, \quad \text{where } J \text{ is a subset of } \mathbb{R},$$

we may find affine symplectic coordinates  $(y, \eta)$  on  $\mathbb{R}^{2n}$  such that  $L(x, \xi) = y_1$ , implying with (1.2.26) that  $\text{Op}_w(\mathbf{1}_E)$  is unitarily equivalent to the orthogonal projection

$$u \mapsto u(y)\mathbf{1}_J(y_1).$$

Although in that case, the quantization of the indicatrix of  $E$  given by (1.4.2) is trivial, we shall see below that in many cases, including some rather explicit ones, the Weyl quantization of the rough Hamiltonian  $\mathbf{1}_E(x, \xi)$  could be far from a projection and may have a rather complicated spectrum with a supremum which could be strictly larger than 1 and an infimum which could be negative.

In some sense, although we have the trivial identity  $\mathbf{1}_E(x, \xi)^2 = \mathbf{1}_E(x, \xi)$ , we shall see that the quantization process by the Weyl formula is destroying that property; to understand integrals of the Wigner distribution on subsets of the phase space, Formula (1.4.1) forces us to consider the Weyl quantization of the function  $\mathbf{1}_E(x, \xi)$  and the Heisenberg Uncertainty Principle shows that non-commutation properties are governing operators and these properties are of course distorting the classical identities satisfied by classical Hamiltonians.

We must point out as well that we do not have here at our disposal a semi-classical version of our quantization which could ensure some bridge between classical properties and operator-theoretic results as it is the case for the quantization of nice smooth semi-classical symbols depending on a small parameter  $h$  such as a  $C^\infty$  function  $a(x, \xi, h)$  satisfying (1.2.84). In particular for a symbol  $a$  satisfying (1.2.84), we have the following result: if for all  $(x, \xi, h) \in \mathbb{R}^n \times \mathbb{R}^n \times (0, 1]$  we have  $a(x, \xi, h) \leq 1$ , then there exists a semi-norm  $C$  of the symbol  $a$  such that

$$(1.4.3) \quad \text{Id} - \text{Op}_w(a) + Ch^2 \geq 0 \quad \text{i.e.} \quad \text{Op}_w(a) \leq \text{Id} + Ch^2,$$

an inequality following from the Fefferman-Phong Inequality (cf. (1.2.87)) which implies as well the following lemma.

**Lemma 1.25.** *Let  $a$  be a semi-classical symbol of order 0, i.e. a smooth function satisfying (1.2.84) such that for all  $(x, \xi, h) \in \mathbb{R}^n \times \mathbb{R}^n \times (0, 1]$  we have*

$$0 \leq a(x, \xi, h) \leq 1.$$

*Then there exists a semi-norm  $C$  of the symbol  $a$  such that*

$$-Ch^2 \leq \text{Op}_w(a) \leq \text{Id} + Ch^2.$$

## 2. QUANTIZATION OF RADIAL FUNCTIONS AND MEHLER'S FORMULA

This section and the following are essentially based upon the author's paper [24].

**2.1. Basic formulas in one dimension.** In this section, we work in one dimension and consider a function  $F$  in the Schwartz class of  $\mathbb{R}$ . We want to calculate somewhat explicitly the Weyl quantization of  $F(x^2 + \xi^2)$  and also extend that computation to the case where  $F$  is merely  $L^\infty(\mathbb{R})$ . We have, say for  $F$  in the Wiener algebra  $\mathscr{W}(\mathbb{R}) = \text{Fourier}(L^1(\mathbb{R}))$ ,

$$\text{Op}_w(F(x^2 + \xi^2)) = \int_{\mathbb{R}} \hat{F}(\tau) \text{Op}_w(e^{2i\pi\tau(x^2 + \xi^2)}) d\tau,$$

as an absolutely converging integral of a function defined on  $\mathbb{R}$  (equipped with the Lebesgue measure) valued in  $\mathcal{B}(L^2(\mathbb{R}))$  (bounded endomorphisms of  $L^2(\mathbb{R})$ ). In fact applying Mehler's Formula (9.2.2), we find

$$\underbrace{\text{Op}_w(e^{2i\pi\tau(x^2 + \xi^2)})}_{\substack{\text{operator with Weyl symbol} \\ e^{2i\pi\tau(x^2 + \xi^2)}}} = \cos(\arctan \tau) \underbrace{e^{2i\pi(\arctan \tau)\text{Op}_w(x^2 + \xi^2)}}_{\substack{\text{exponential } e^{iM}, \\ \text{with } M \text{ self-adjoint operator} \\ = 2\pi(\arctan \tau)\text{Op}_w(x^2 + \xi^2)}},$$

so that, using the spectral decomposition (9.1.32) of the Harmonic Oscillator

$$\text{Op}_w(\pi(x^2 + \xi^2)),$$

we get

$$\begin{aligned} \text{Op}_w(F(x^2 + \xi^2)) &= \int_{\mathbb{R}} \hat{F}(\tau) \sum_{k \geq 0} e^{2i(\arctan \tau)(k + \frac{1}{2})} \mathbb{P}_k \frac{d\tau}{\sqrt{1 + \tau^2}} \\ &= \sum_{k \geq 0} \int_{\mathbb{R}} \hat{F}(\tau) e^{2i(k + \frac{1}{2}) \arctan \tau} \frac{d\tau}{\sqrt{1 + \tau^2}} \mathbb{P}_k, \end{aligned}$$

where the use of Fubini theorem is justified by

$$\int_{\mathbb{R}} |\hat{F}(\tau)| \frac{d\tau}{\sqrt{1 + \tau^2}} < +\infty, \quad \mathbb{P}_k \geq 0, \quad \sum_{k \geq 0} \mathbb{P}_k = \text{Id}.$$

We have

$$\begin{aligned} \int_{\mathbb{R}} \hat{F}(\tau) e^{2i(k + \frac{1}{2}) \arctan \tau} \frac{d\tau}{\sqrt{1 + \tau^2}} \\ = \int_{\mathbb{R}} \hat{F}(\tau) (\cos(\arctan \tau) + i \sin(\arctan \tau))^{2k+1} \frac{d\tau}{\sqrt{1 + \tau^2}}, \end{aligned}$$

and, using Section 9.7.1, we get

$$\int_{\mathbb{R}} \hat{F}(\tau) e^{2i(k+\frac{1}{2})\arctan\tau} \frac{d\tau}{\sqrt{1+\tau^2}} = \int_{\mathbb{R}} \hat{F}(\tau) (1+i\tau)^{2k+1} \frac{d\tau}{(1+\tau^2)^{k+1}}.$$

We have proven the following lemma.

**Lemma 2.1.** *Let  $F$  be a tempered distribution on  $\mathbb{R}$  such that  $\hat{F}$  is locally integrable and such that*

$$(2.1.1) \quad \int_{\mathbb{R}} |\hat{F}(\tau)| \frac{d\tau}{\sqrt{1+\tau^2}} < +\infty.$$

*Then the operator  $\text{Op}_w(F(x^2 + \xi^2))$  has the spectral decomposition*

$$(2.1.2) \quad \text{Op}_w(F(x^2 + \xi^2)) = \sum_{k \geq 0} \int_{\mathbb{R}} \frac{\hat{F}(\tau) (1+i\tau)^{2k+1}}{(1+\tau^2)^{k+1}} d\tau \mathbb{P}_k$$

$$(2.1.3) \quad = \sum_{k \geq 0} \int_{\mathbb{R}} \frac{\hat{F}(\tau) (1+i\tau)^k}{(1-i\tau)^{k+1}} d\tau \mathbb{P}_k,$$

*where the orthogonal projections  $\mathbb{P}_k$  are defined in (9.1.32).*

**2.2. Higher dimensional questions.** We work now in  $n$  dimensions and consider a function  $F$  in the Schwartz class of  $\mathbb{R}$ . We want to calculate somewhat explicitly the Weyl quantization of  $F(\sum_{1 \leq j \leq n} \mu_j(x_j^2 + \xi_j^2))$ , where the  $\mu_j$  are positive parameters, denoted by

$$\text{Op}_w(F(\sum_{1 \leq j \leq n} \mu_j(x_j^2 + \xi_j^2))), \quad q_\mu(x, \xi) = \sum_{1 \leq j \leq n} \mu_j(x_j^2 + \xi_j^2),$$

and also extend that computation to the case where  $F$  is merely  $L^\infty(\mathbb{R})$ . We have, say for  $F$  in the Wiener algebra  $\mathscr{W}(\mathbb{R}) = \text{Fourier}(L^1(\mathbb{R}))$ ,

$$\text{Op}_w(F(q_\mu(x, \xi))) = \int_{\mathbb{R}} \hat{F}(\tau) \text{Op}_w(e^{2i\pi\tau \sum_{1 \leq j \leq n} \mu_j(x_j^2 + \xi_j^2)}) d\tau,$$

as an absolutely converging integral of a function defined on  $\mathbb{R}$  (equipped with the Lebesgue measure) valued in  $\mathcal{B}(L^2(\mathbb{R}^n))$  (bounded endomorphisms of  $L^2(\mathbb{R}^n)$ ). In fact applying Mehler's Formula (9.2.2), we find by tensorisation,

$$(2.2.1) \quad \underbrace{\text{Op}_w(e^{2i\pi\tau \sum_{1 \leq j \leq n} \mu_j(x_j^2 + \xi_j^2)})}_{\substack{\text{operator with Weyl symbol} \\ e^{2i\pi\tau q_\mu(x, \xi)}}} = \prod_{1 \leq j \leq n} \cos(\arctan(\tau\mu_j)) \underbrace{e^{2i\pi(\arctan(\tau\mu_j)) \text{Op}_w(x_j^2 + \xi_j^2)}}_{\substack{\text{exponential } e^{iM_j}, \\ \text{with } M_j \text{ self-adjoint operator} \\ = 2\pi(\arctan(\tau\mu_j)) \text{Op}_w(x_j^2 + \xi_j^2)}}$$

so that, using the spectral decomposition (9.1.36) of the Harmonic Oscillator we get

$$\begin{aligned} \text{Op}_w(F(q_\mu(x, \xi))) &= \int_{\mathbb{R}} \hat{F}(\tau) \sum_{\alpha \in \mathbb{N}^n} \prod_{1 \leq j \leq n} e^{2i(\arctan(\tau\mu_j))(\alpha_j + \frac{1}{2})} \mathbb{P}_{\alpha_j} \frac{1}{\sqrt{1 + (\tau\mu_j)^2}} d\tau \\ &= \sum_{\alpha \in \mathbb{N}^n} \int_{\mathbb{R}} \hat{F}(\tau) \prod_{1 \leq j \leq n} e^{2i(\alpha_j + \frac{1}{2}) \arctan(\tau\mu_j)} \frac{1}{\sqrt{1 + (\tau\mu_j)^2}} d\tau \mathbb{P}_\alpha, \end{aligned}$$

where the use of Fubini theorem is justified by

$$\int_{\mathbb{R}} |\hat{F}(\tau)| \frac{d\tau}{\sqrt{1+\tau^2}} < +\infty, \quad \mathbb{P}_\alpha \geq 0, \quad \sum_{\alpha} \mathbb{P}_\alpha = \text{Id}.$$

We have

$$\begin{aligned} & \int_{\mathbb{R}} \hat{F}(\tau) \prod_{1 \leq j \leq n} e^{2i(\alpha_j + \frac{1}{2}) \arctan(\tau \mu_j)} \frac{1}{\sqrt{1 + (\tau \mu_j)^2}} d\tau \\ &= \int_{\mathbb{R}} \hat{F}(\tau) \prod_{1 \leq j \leq n} (\cos(\arctan(\mu_j \tau)) + i \sin(\arctan(\mu_j \tau)))^{2\alpha_j + 1} \frac{1}{\sqrt{1 + (\tau \mu_j)^2}} d\tau \end{aligned}$$

and, using Section 9.7.1, we get

$$\begin{aligned} & \int_{\mathbb{R}} \hat{F}(\tau) \prod_{1 \leq j \leq n} e^{2i(\alpha_j + \frac{1}{2}) \arctan(\tau \mu_j)} \frac{1}{\sqrt{1 + (\tau \mu_j)^2}} d\tau \\ &= \int_{\mathbb{R}} \hat{F}(\tau) \prod_{1 \leq j \leq n} \frac{(1 + i\tau \mu_j)^{2\alpha_j + 1}}{(1 + (\tau \mu_j)^2)^{\alpha_j + \frac{1}{2}}} \frac{1}{\sqrt{1 + (\tau \mu_j)^2}} d\tau \end{aligned}$$

We have proven the following lemma.

**Lemma 2.2.** *Let  $F$  be a tempered distribution on  $\mathbb{R}$  such that  $\hat{F}$  is locally integrable and such that*

$$(2.2.2) \quad \int_{\mathbb{R}} |\hat{F}(\tau)| \frac{d\tau}{\sqrt{1+\tau^2}} < +\infty.$$

*Then the operator  $\text{Op}_w(F(\sum_{1 \leq j \leq n} \mu_j(x_j^2 + \xi_j^2)))$  has the spectral decomposition*

$$\begin{aligned} (2.2.3) \quad \text{Op}_w(F(\sum_{1 \leq j \leq n} \mu_j(x_j^2 + \xi_j^2))) &= \sum_{\alpha \in \mathbb{N}^n} \int_{\mathbb{R}} \hat{F}(\tau) \prod_{1 \leq j \leq n} \frac{(1 + i\tau \mu_j)^{2\alpha_j + 1}}{(1 + \tau^2 \mu_j^2)^{\alpha_j + 1}} d\tau \mathbb{P}_\alpha \\ &= \sum_{\alpha \in \mathbb{N}^n} \int_{\mathbb{R}} \hat{F}(\tau) \prod_{1 \leq j \leq n} \frac{(1 + i\tau \mu_j)^{\alpha_j}}{(1 - i\tau \mu_j)^{\alpha_j + 1}} d\tau \mathbb{P}_\alpha, \end{aligned}$$

where  $\mathbb{P}_\alpha$  is the rank-one orthogonal projection onto  $\Psi_\alpha$  given by (9.1.33).

**Lemma 2.3.** *Let  $F$  be as in Lemma 2.3 and let us assume that all the  $\mu_j$  are equal to  $\mu$  (positive). Then*

$$(2.2.4) \quad \text{Op}_w(F(\mu \sum_{1 \leq j \leq n} (x_j^2 + \xi_j^2))) = \sum_{k \geq 0} \int_{\mathbb{R}} \hat{F}(\tau) \frac{(1 + i\tau \mu)^k}{(1 - i\tau \mu)^{k+n}} d\tau \mathbb{P}_{k;n},$$

with

$$(2.2.5) \quad \mathbb{P}_{k;n} = \sum_{\substack{\alpha \in \mathbb{N}^n \\ |\alpha| = k}} \mathbb{P}_\alpha,$$

where  $\mathbb{P}_\alpha$  is the rank-one orthogonal projection onto  $\Psi_\alpha$  given by (9.1.33).

*Proof.* With all the  $\mu_j$  equal to  $\mu > 0$ , we find

$$\prod_{1 \leq j \leq n} \frac{(1 + i\tau \mu_j)^{\alpha_j}}{(1 - i\tau \mu_j)^{\alpha_j + 1}} = \prod_{1 \leq j \leq n} \frac{(1 + i\tau \mu)^{\alpha_j}}{(1 - i\tau \mu)^{\alpha_j + 1}} = \frac{(1 + i\tau \mu)^{|\alpha|}}{(1 - i\tau \mu)^{|\alpha| + n}},$$

which depends only on  $|\alpha|$ , so that applying the previous lemma gives

$$\left(F\left(\mu \sum_{1 \leq j \leq n} (x_j^2 + \xi_j^2)\right)\right)^w = \sum_{k \geq 0} \int_{\mathbb{R}} \hat{F}(\tau) \frac{(1 + i\tau\mu)^k}{(1 - i\tau\mu)^{k+n}} d\tau \mathbb{P}_{k;n},$$

giving the sought result.  $\square$

### 3. CONICS WITH ECCENTRICITY SMALLER THAN 1

**3.1. Indicatrix of a disc.** Let us assume now that, with some  $a \geq 0$ ,

$$F = \mathbf{1}_{[-\frac{a}{2\pi}, \frac{a}{2\pi}]}, \text{ so that } F(x^2 + \xi^2) = \mathbf{1}_{\{2\pi(x^2 + \xi^2) \leq a\}}.$$

According to Section 9.7.3, we have  $\hat{F}(\tau) = \frac{\sin a\tau}{\pi\tau}$ , so that (2.1.1) holds true. We find in this case,

$$(3.1.1) \quad \text{Op}_w(F(x^2 + \xi^2)) = \sum_{k \geq 0} F_k(a) \mathbb{P}_k, \quad F_k(a) = \int_{\mathbb{R}} \frac{\sin a\tau}{\pi\tau} \frac{(1 + i\tau)^k}{(1 - i\tau)^{k+1}} d\tau,$$

so that (note that  $F_k(a)$  is real-valued since  $F$  is real-valued and thus the operator  $\text{Op}_w(F(x^2 + \xi^2))$  is self-adjoint), and for  $a > 0$ , using the result (9.7.4) of the Appendix page 146, we obtain

$$\begin{aligned} F'_k(a) &= \frac{1}{\pi} \int_{\mathbb{R}} \cos a\tau \frac{(1 + i\tau)^k}{(1 - i\tau)^{k+1}} d\tau \\ &= \frac{1}{2\pi} \int_{\mathbb{R}} e^{ia\tau} \left\{ \frac{(1 + i\tau)^k}{(1 - i\tau)^{k+1}} + \frac{(1 - i\tau)^k}{(1 + i\tau)^{k+1}} \right\} d\tau \\ &= \frac{1}{2\pi} \int_{\mathbb{R}} e^{ia\tau} \left\{ \frac{i^k (\tau - i)^k}{(-i)^{k+1} (\tau + i)^{k+1}} + \frac{(-i)^k (\tau + i)^k}{i^{k+1} (\tau - i)^{k+1}} \right\} d\tau \\ &= \frac{(-1)^k}{2i\pi} \int_{\mathbb{R}} e^{ia\tau} \left\{ -\frac{(\tau - i)^k}{(\tau + i)^{k+1}} + \frac{(\tau + i)^k}{(\tau - i)^{k+1}} \right\} d\tau. \end{aligned}$$

We shall now calculate explicitly both integrals above: let  $1 < R$  be given and let us consider the closed path

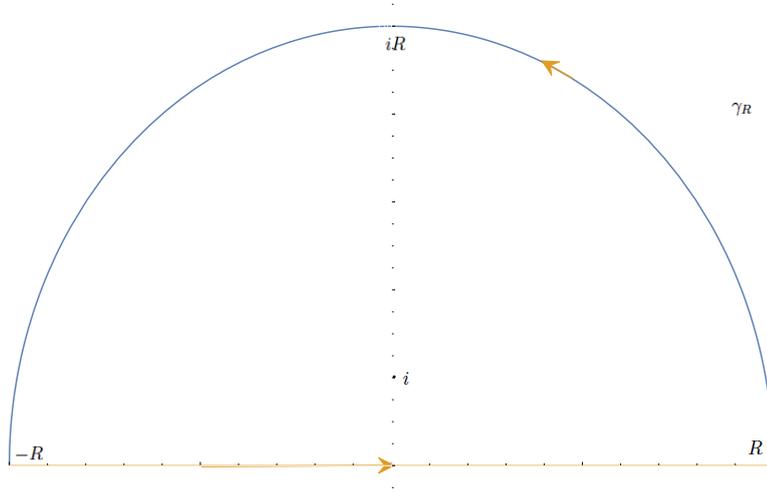
$$(3.1.2) \quad \gamma_R = [-R, R] \cup \underbrace{\{Re^{i\theta}\}_{0 \leq \theta \leq \pi}}_{\gamma_{2;R}}.$$

We have

$$\begin{aligned} \frac{1}{2i\pi} \int_{\gamma_R} e^{ia\tau} \left\{ -\frac{(\tau - i)^k}{(\tau + i)^{k+1}} + \frac{(\tau + i)^k}{(\tau - i)^{k+1}} \right\} d\tau &= \text{Res}\left(e^{ia\tau} \frac{(\tau + i)^k}{(\tau - i)^{k+1}}; i\right) \\ &= \frac{1}{k!} \left(\frac{d}{d\tau}\right)^k \{e^{ia\tau} (\tau + i)^k\}_{|\tau=i}, \end{aligned}$$

and we note that, for  $a > 0$ ,

$$\lim_{R \rightarrow +\infty} \int_{\gamma_{2;R}} e^{ia\tau} \left\{ -\frac{(\tau - i)^k}{(\tau + i)^{k+1}} + \frac{(\tau + i)^k}{(\tau - i)^{k+1}} \right\} d\tau = 0,$$


 FIGURE 1.  $\gamma_R = [-R, R] \cup \{Re^{i\theta}\}_{0 \leq \theta \leq \pi}$ 

since for  $R \geq 2$ ,

$$\begin{aligned} & \int_0^\pi |e^{iaRe^{i\theta}}| \left| -\frac{(Re^{i\theta} - i)^k}{(Re^{i\theta} + i)^{k+1}} + \frac{(Re^{i\theta} + i)^k}{(Re^{i\theta} - i)^{k+1}} \right| |iRe^{i\theta}| d\theta \\ & \leq \int_0^\pi e^{-aR \sin \theta} \left| -\frac{(e^{i\theta} - iR^{-1})^k}{(e^{i\theta} + iR^{-1})^{k+1}} + \frac{(e^{i\theta} + iR^{-1})^k}{(e^{i\theta} - iR^{-1})^{k+1}} \right| d\theta \\ & \leq \int_0^\pi e^{-aR \sin \theta} d\theta \sup_{0 \leq \rho \leq 1/2} \left\{ \frac{(1+\rho)^k}{(1-\rho)^{k+1}} + \frac{(1-\rho)^k}{(1-\rho)^{k+1}} \right\}. \end{aligned}$$

For  $a > 0$ , we obtain  $\lim_{R \rightarrow +\infty} \int_0^\pi e^{-aR \sin \theta} d\theta = 0$  by dominated convergence. As a result, we get

$$F'_k(a) = (-1)^k \frac{1}{k!} \left( \frac{d}{d\tau} \right)^k \{ e^{ia\tau} (\tau + i)^k \}_{|\tau=i} = (-1)^k \frac{1}{k!} \left( \frac{d}{\frac{i}{a} d\epsilon} \right)^k \{ e^{-a-\epsilon} (i + \frac{i\epsilon}{a} + i)^k \}_{|\epsilon=0},$$

that is

$$F'_k(a) = \frac{(-1)^k}{k!} e^{-a} \left( \frac{d}{d\epsilon} \right)^k \{ e^{-\epsilon} (2a + \epsilon)^k \}_{|\epsilon=0}.$$

We note that  $F'_k$  belongs to  $L^1(\mathbb{R}_+)$  as the product of  $e^{-a}$  by a polynomial. We have also that

$$(3.1.3) \quad \lim_{a \rightarrow +\infty} F_k(a) = 1 \quad (\text{see the Appendix page 147}),$$

and this yields

$$F_k(a) = 1 + \int_{+\infty}^a F'_k(b) db = 1 - \int_a^{+\infty} \frac{(-1)^k}{k!} e^{-b} \left( \frac{d}{d\epsilon} \right)^k \{ e^{-\epsilon} (2b + \epsilon)^k \}_{|\epsilon=0} db,$$

so that

$$(3.1.4) \quad F_k(a) = 1 - e^{-a} P_k(a),$$

with

$$\begin{aligned}
(3.1.5) \quad P_k(a) &= \frac{(-1)^k}{k!} \int_0^{+\infty} e^{-t} \left(\frac{d}{d\epsilon}\right)^k \left\{ e^{-2\epsilon} (a+t+\epsilon)^k \right\}_{|\epsilon=0} dt \\
&= \frac{(-1)^k}{k!} \int_0^{+\infty} e^t \left(\frac{d}{d\epsilon}\right)^k \left\{ e^{-2\epsilon-2t} (a+t+\epsilon)^k \right\}_{|\epsilon=0} dt \\
&= \frac{(-1)^k}{k!} \int_0^{+\infty} e^t \left(\frac{d}{dt}\right)^k \left\{ e^{-2t} (a+t)^k \right\} dt.
\end{aligned}$$

We see that  $P_k$  is a polynomial with leading monomial  $\frac{2^k a^k}{k!}$  (by a direct computation) and  $P_k(0) = 1$  (since  $0 = F_k(0) = 1 - P_k(0)$ ) and moreover, using Laguerre polynomials (see e.g. (9.3.1) in our Section 9.3), we obtain

$$(3.1.6) \quad P_k(a) = \frac{(-1)^k}{k!} \int_0^{+\infty} e^{-t} e^{2t+2a} \left(\frac{d}{2dt}\right)^k \left\{ e^{-2t-2a} (2a+2t)^k \right\} dt$$

$$(3.1.7) \quad = (-1)^k \int_0^{+\infty} e^{-t} L_k(2t+2a) dt,$$

and this gives in particular

$$\begin{aligned}
(3.1.8) \quad P'_k(a) &= (-1)^k \int_0^{+\infty} e^{-t} 2L'_k(2t+2a) dt \\
&= (-1)^k \left\{ [e^{-t} L_k(2t+2a)]_{t=0}^{t=+\infty} + \int_0^{+\infty} e^{-t} L_k(2t+2a) dt \right\} \\
&= (-1)^{k+1} L_k(2a) + P_k(a).
\end{aligned}$$

Moreover we have from (3.1.5), for  $k \geq 1$ ,

$$\begin{aligned}
P'_k(a) &= \frac{(-1)^k}{k!} \int_0^{+\infty} e^t \left(\frac{d}{dt}\right)^k \left\{ e^{-2t} k(a+t)^{k-1} \right\} dt \\
&= \frac{(-1)^k}{k!} \int_0^{+\infty} e^t \frac{d}{dt} \left(\frac{d}{dt}\right)^{k-1} \left\{ e^{-2t} k(a+t)^{k-1} \right\} dt \\
&= \frac{(-1)^k}{k!} \left\{ \left[ e^t \left(\frac{d}{dt}\right)^{k-1} \left\{ e^{-2t} k(a+t)^{k-1} \right\} \right]_{t=0}^{t=+\infty} - \int_0^{+\infty} e^t \left(\frac{d}{dt}\right)^{k-1} \left\{ e^{-2t} k(a+t)^{k-1} \right\} dt \right\} \\
&= \frac{(-1)^{k-1}}{(k-1)!} \left(\frac{d}{dt}\right)^{k-1} \left\{ e^{-2t} (a+t)^{k-1} \right\}_{|t=0} + \frac{(-1)^{k-1}}{(k-1)!} \int_0^{+\infty} e^t \left(\frac{d}{dt}\right)^{k-1} \left\{ e^{-2t} (a+t)^{k-1} \right\} dt \\
&= \frac{(-1)^{k-1}}{(k-1)!} e^{2t+2a} \left(\frac{d}{2dt}\right)^{k-1} \left\{ e^{-2t-2a} (2a+2t)^{k-1} \right\}_{|t=0} \\
&\quad + \frac{(-1)^{k-1}}{(k-1)!} \int_0^{+\infty} e^t \left(\frac{d}{dt}\right)^{k-1} \left\{ e^{-2t} (a+t)^{k-1} \right\} dt \\
&= (-1)^{k-1} L_{k-1}(2a) + P_{k-1}(a),
\end{aligned}$$

so that

$$(3.1.9) \quad \forall k \geq 1, \quad P'_k(a) = (-1)^{k-1} L_{k-1}(2a) + P_{k-1}(a) = (-1)^{k+1} L_k(2a) + P_k(a).$$

This implies for  $N \geq 1$ ,

$$\sum_{1 \leq k \leq N} P_k(a) - \sum_{1 \leq k \leq N} (-1)^k L_k(2a) = \sum_{0 \leq k \leq N-1} P_k(a) + \sum_{0 \leq k \leq N-1} (-1)^k L_k(2a),$$

yielding

$$P_N(a) - \underbrace{P_0(a)}_{=1=L_0(a)} = \sum_{1 \leq k \leq N} (-1)^k L_k(2a) + \sum_{0 \leq k \leq N-1} (-1)^k L_k(2a),$$

and

$$(3.1.10) \quad P_N(a) = \sum_{0 \leq k \leq N} (-1)^k L_k(2a) + \sum_{0 \leq k \leq N-1} (-1)^k L_k(2a).$$

Note that the previous formula holds as well for  $N = 0$ , since  $P_0 = 1 = L_0$ .

Although the function  $\mathbb{R}_+ \ni a \mapsto F_k(a)$  has no monotonicity properties, we prove below that  $\mathbb{R}_+ \ni a \mapsto P_k(a)$  is indeed increasing. For that purpose, let us use (3.1.9), which implies

$$\begin{aligned} P'_k(a) &= (-1)^{k-1} L_{k-1}(2a) + P_{k-1}(a), \quad k \geq 1, \\ P_{k-1}(a) &= P_{k-2}(a) + (-1)^{k-2} L_{k-2}(2a) + (-1)^{k-1} L_{k-1}(2a), \quad k \geq 2, \\ P'_k(a) &= 2(-1)^{k-1} L_{k-1}(2a) + (-1)^{k-2} L_{k-2}(2a) + P_{k-2}(a), \quad k \geq 2. \end{aligned}$$

We claim that that for  $k \geq 1$ ,

$$(3.1.11) \quad P'_k(a) = 2 \sum_{0 \leq l \leq k-1} (-1)^l L_l(2a).$$

That property holds for  $k = 1$  since  $P_1(a) = 1 + 2a$ : we check  $P'_1(a) = 2$ . Moreover we have

$$\begin{aligned} P'_{k+1}(a) &= (-1)^k L_k(2a) + P_k(a) \quad (\text{from the first equation in (3.1.9)}) \\ (\text{using (3.1.10)}) &= (-1)^k L_k(2a) + \sum_{0 \leq l \leq k} (-1)^l L_l(2a) + \sum_{0 \leq l \leq k-1} (-1)^l L_l(2a) \\ &= 2 \sum_{0 \leq l \leq k} (-1)^l L_l(2a), \quad \text{qed.} \end{aligned}$$

As a byproduct we find from (9.3.3)

$$(3.1.12) \quad \forall a \geq 0, \quad P'_k(a) \geq 0,$$

which implies that for  $a \geq 0$ ,  $P_k(a) \geq P_k(0) = 1$ . We have proven the following

**Lemma 3.1.** *The polynomial  $P_k(a) = e^a(1 - F_k(a))$  is increasing on  $\mathbb{R}_+$ ,  $P_k(0) = 1$ .*

Let us take a look at the first  $P_k$ : we have

$$\begin{aligned}
P_0(a) &= 1, \\
P_1(a) &= 1 + 2a, \\
P_2(a) &= 1 + 2a^2, \\
P_3(a) &= 1 + 2a - 2a^2 + \frac{4a^3}{3}, \\
P_4(a) &= 1 + 4a^2 - \frac{8a^3}{3} + \frac{2a^4}{3}, \\
P_5(a) &= 1 + 2a - 4a^2 + \frac{16a^3}{3} - 2a^4 + \frac{4a^5}{15}, \\
P_6(a) &= 1 + 6a^2 - 8a^3 + \frac{14a^4}{3} - \frac{16a^5}{15} + \frac{4a^6}{45}, \\
P_7(a) &= 1 + 2a - 6a^2 + 12a^3 - \frac{26a^4}{3} + \frac{44a^5}{15} - \frac{4a^6}{9} + \frac{8a^7}{315}, \\
P_8(a) &= 1 + 8a^2 - 16a^3 + \frac{44a^4}{3} - \frac{32a^5}{5} + \frac{64a^6}{45} - \frac{16a^7}{105} + \frac{2a^8}{315}, \\
P_9(a) &= 1 + 2a - 8a^2 + \frac{64a^3}{3} - \frac{68a^4}{3} + \frac{184a^5}{15} - \frac{32a^6}{9} + \frac{176a^7}{315} - \frac{2a^8}{45} + \frac{4a^9}{2835}, \\
P_{10}(a) &= 1 + 10a^2 - \frac{80a^3}{3} + \frac{100a^4}{3} - \frac{64a^5}{3} + \frac{344a^6}{45} - \frac{496a^7}{315} + \frac{58a^8}{315} - \frac{32a^9}{2835} + \frac{4a^{10}}{14175}, \\
P_{11}(a) &= 1 + 2a - 10a^2 + \frac{100a^3}{3} - \frac{140a^4}{3} + \frac{104a^5}{3} - \frac{664a^6}{45} + \frac{1184a^7}{315} - \frac{26a^8}{45} \\
&\quad + \frac{148a^9}{2835} - \frac{4a^{10}}{1575} + \frac{8a^{11}}{155925}, \\
P_{12}(a) &= 1 + 12a^2 - 40a^3 + \frac{190a^4}{3} - \frac{160a^5}{3} + \frac{1184a^6}{45} - \frac{2512a^7}{315} + \frac{478a^8}{315} - \frac{512a^9}{2835} \\
&\quad + \frac{184a^{10}}{14175} - \frac{16a^{11}}{31185} + \frac{4a^{12}}{467775}.
\end{aligned}$$

We note as well that

$$(3.1.13) \quad P_k(x) = \sum_{0 \leq m \leq k} \frac{x^m}{m!} \sum_{m \leq l \leq k} 2^l (-1)^{k-l} \binom{k}{l},$$

since from (3.1.5),

$$\begin{aligned}
P_k(a) &= \frac{(-1)^k}{k!} \int_0^{+\infty} e^t \left( \frac{d}{dt} \right)^k \{ e^{-2t} (a+t)^k \} dt \\
&= (-1)^k \sum_{0 \leq m \leq k} \int_0^{+\infty} e^{-t} \frac{(-2)^{k-m}}{(k-m)!} \frac{k!}{(k-m)!m!} (a+t)^{k-m} dt \\
&= (-1)^k \sum_{0 \leq m \leq k} \int_0^{+\infty} e^{-t} \frac{(-2)^{k-m}}{(k-m)!} \frac{k!}{(k-m)!m!} \sum_{0 \leq l \leq k-m} a^l t^{k-l-m} \binom{k-m}{l} dt \\
&= (-1)^k \sum_{\substack{0 \leq m \leq k \\ 0 \leq l \leq k-m}} \frac{(-2)^{k-m}}{(k-m)!} \frac{k!}{(k-m)!m!} a^l (k-l-m)! \binom{k-m}{l} \\
&= \sum_{0 \leq l+m \leq k} \frac{(-1)^m 2^{k-m}}{(k-m)!} \frac{k!}{m!} a^l \frac{1}{l!} = \sum_{0 \leq l \leq k} \frac{a^l}{l!} \sum_{l \leq m' \leq k} (-1)^{k-m'} 2^{m'} \binom{k}{m'}, \quad \text{qed.}
\end{aligned}$$

**Lemma 3.2.** *With the polynomial  $P_k$  defined by (3.1.7), we have*

$$(3.1.14) \quad \begin{cases} P_k(a) &= 2 \sum_{0 \leq l \leq k-1} (-1)^l L_l(2a) + (-1)^k L_k(2a), \\ P'_k(a) &= 2 \sum_{0 \leq l \leq k-1} (-1)^l L_l(2a). \end{cases}$$

*Proof.* We may use the already proven (3.1.10), (3.1.11) but we may also prove this directly by induction on  $k$ .  $\square$

**Proposition 3.3.** *Let  $F_k$  be given by (3.1.4) with  $P_k$  defined by (3.1.5). We have*

$$(3.1.15) \quad F_k(a) = 1 - e^{-a} P_k(a) \leq 1 - e^{-a} = F_0(a) \quad \text{for } a \geq 0,$$

$$(3.1.16) \quad F'_k(a) = e^{-a} (P_k(a) - P'_k(a)) = e^{-a} (-1)^k L_k(2a),$$

$$(3.1.17) \quad F'_k(0) = (-1)^k, \quad \lim_{a \rightarrow +\infty} F'_k(a) = 0_+, \quad F_k(0) = 0, \quad \lim_{a \rightarrow +\infty} F_k(a) = 1_-.$$

*Proof.* We use (3.1.4), (3.1.11) and (3.1.10) for the three first equalities, Lemma 3.1 for the first inequality. The fourth equality follows from  $L_k(0) = 1$ , while the fifth is due to the fact that the leading monomial of  $(-1)^k L_k(2a)$  is  $2^k a^k / k!$ . The two last equalities are a consequence of the first line.  $\square$

**Remark 3.4.** The zeroes of  $F'_k$  on the positive half-line are the positive zeroes of the Laguerre polynomial  $L_k$  divided by 2. When  $k$  is even (resp. odd) the function  $F_k$  is positive increasing (resp. negative decreasing) near 0, then oscillates with changes of monotonicity at each  $a$  such that  $L_k(2a) = 0$  and when  $2a$  is larger than the largest zero of  $L_k$ , the function  $F_k$  is increasing, smaller than 1, with limit 1 at infinity.

Typically we have  $F_{2l}(0) = 0, F'_{2l}(0) = +1$ ,

$$(3.1.18) \quad 0 < a_{1,2l} < a_2 < \cdots < a_{2l-1,2l} < a_{2l,2l} \quad \text{the zeroes of } L_{2l}(2a),$$

$F_{2l}$  vanishes simply at  $b_0 = 0$  and at  $b_j \in (a_j, a_{j+1})$  for  $1 \leq j \leq 2l - 1$ , also at  $b_{2l} > a_{2l}$ :  $2l + 1$  zeroes with a positive (resp. negative) derivative at  $b_0, b_2, \dots, b_{2l}$  (resp. at  $b_1, b_3, \dots, b_{2l-1}$ ).

Moreover, we have  $F_{2l+1}(0) = 0, F'_{2l+1}(0) = -1$ ,

$$(3.1.19) \quad 0 < a_{1,2l+1} < a_{2,2l+1} < \cdots < a_{2l,2l+1} < a_{2l+1,2l+1}, \text{ the zeroes of } L_{2l+1}(2a),$$

$F_{2l+1}$  vanishes simply at  $b_0 = 0$  and at  $b_j \in (a_j, a_{j+1})$  for  $1 \leq j \leq 2l$ , also at  $b_{2l+1} > a_{2l+1}$ :  $2l + 2$  zeroes with a positive (resp. negative) derivative at  $b_1, b_3, \dots, b_{2l+1}$  (resp. at  $b_0, b_2, \dots, b_{2l}$ ).

We note as well that a consequence of the previous remark is that

$$(3.1.20) \quad \min_{a \geq 0} F_{2l}(a) = \min_{1 \leq j \leq l} \{F_{2l}(a_{2j,2l})\},$$

$$(3.1.21) \quad \min_{a \geq 0} F_{2l+1}(a) = \min_{0 \leq j \leq l} \{F_{2l+1}(a_{2j+1,2l+1})\},$$

where  $(a_{p,k})_{1 \leq p \leq k}$  are defined in (3.1.18), (3.1.19).

**Theorem 3.5.** *Let  $a \geq 0$  be given and let*

$$(3.1.22) \quad D_a = \{(x, \xi) \in \mathbb{R}^2, x^2 + \xi^2 \leq \frac{a}{2\pi}\}.$$

Then we have

$$(3.1.23) \quad \text{Op}_w(\mathbf{1}_{D_a}) = \sum_{k \geq 0} F_k(a) \mathbb{P}_k \leq 1 - e^{-a}.$$

*Proof.* An immediate consequence of (3.1.1) and (3.1.15). Note that the inequality in the above theorem is due to P. Flandrin in [9] (see also the related references [13], [10]).  $\square$

**Curves.** Let us display some curves of  $\mathbb{R}_+ \ni a \mapsto F_k(a) = 1 - e^{-a} P_k(a)$ .

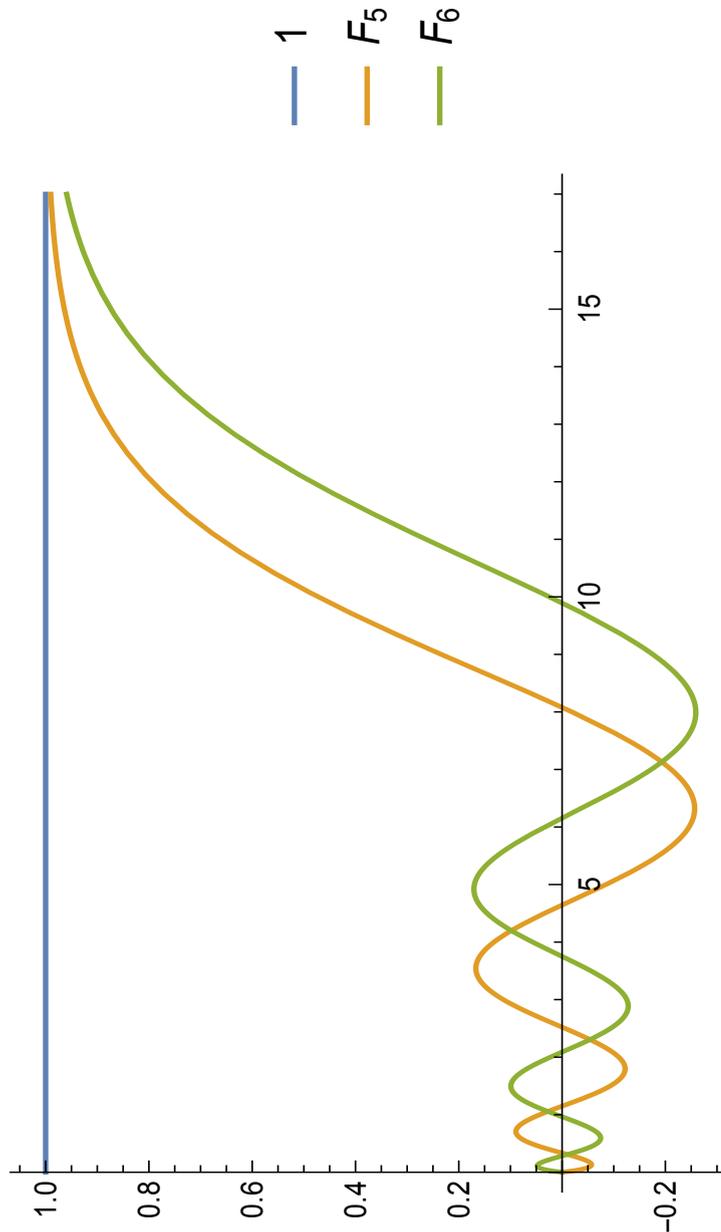


FIGURE 2. Functions  $F_5, F_6$ .

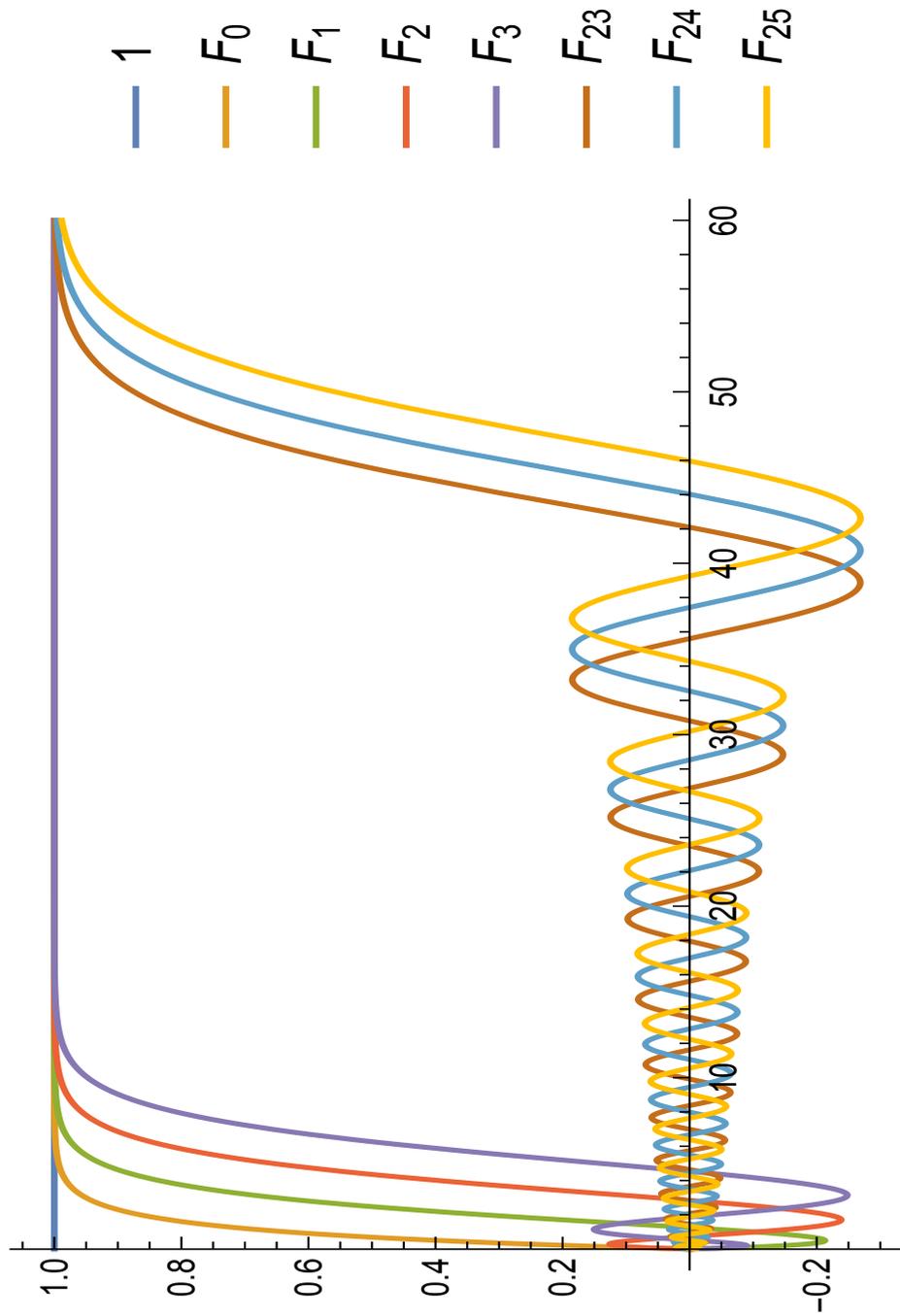


FIGURE 3. Functions  $F_k$

**3.2. Indicatrix of an Euclidean ball.** The following result displays an explicit spectral decomposition on the Hermite basis for the Weyl quantization of the characteristic function of Euclidean balls.

**Theorem 3.6.** *Let  $a \geq 0$  be given and let*

$$(3.2.1) \quad \mathcal{Q}_{a,n} = \text{Op}_w(\mathbf{1}\{2\pi(|x|^2 + |\xi|^2) \leq a\}),$$

*be the Weyl quantization of the characteristic function of the Euclidean ball of  $\mathbb{R}^{2n}$  with center 0 and radius  $\sqrt{a/(2\pi)}$ . Then we have*

$$(3.2.2) \quad \mathcal{Q}_{a,n} = \sum_{k \geq 0} F_{k;n}(a) \mathbb{P}_{k;n},$$

*with  $\mathbb{P}_{k;n} = \sum_{\alpha \in \mathbb{N}^n, |\alpha|=k} \mathbb{P}_\alpha$ , where  $\mathbb{P}_\alpha$  is the orthogonal projection onto  $\Psi_\alpha$  (defined in (9.1.33)), with  $|\alpha| = \sum_{1 \leq j \leq n} \alpha_j = k$  and*

$$(3.2.3) \quad F_{k;n}(a) = \int_{\mathbb{R}} \frac{\sin a\tau}{\pi\tau} \frac{(1+i\tau)^k}{(1-i\tau)^{k+n}} d\tau.$$

The spectral decomposition of the previous theorem allows a simple recovery of the result of the article [27] by E. Lieb and Y. Ostrover.

**Theorem 3.7.** *Let  $a \geq 0$ ,  $\mathcal{Q}_{a,n}$ ,  $F_{k;n}$  be defined above. Then we have*

$$(3.2.4) \quad F_{k;n}(a) \leq 1 - \frac{1}{\Gamma(n)} \int_a^{+\infty} e^{-t} t^{n-1} dt = 1 - \frac{\Gamma(n, a)}{\Gamma(n)},$$

*and thus we have*

$$(3.2.5) \quad \mathcal{Q}_{a,n} \leq 1 - \frac{\Gamma(n, a)}{\Gamma(n)},$$

*where the incomplete Gamma function  $\Gamma(\cdot, \cdot)$  is defined in (9.7.8).*

*Proof of Theorems 3.6 and 3.7.* We use the results of (the previous) Section 3.1: Let us assume now that, with some  $a \geq 0$ ,

$$F = \mathbf{1}_{[-\frac{a}{2\pi}, \frac{a}{2\pi}]}, \text{ so that } F(|x|^2 + |\xi|^2) = \mathbf{1}\{2\pi(|x|^2 + |\xi|^2) \leq a\}.$$

According to Section 9.7.3, we have  $\hat{F}(\tau) = \frac{\sin a\tau}{\pi\tau}$ , so that (2.1.1) holds true. We find in this case, following the results of Lemma 2.3,

$$(3.2.6) \quad (F(|x|^2 + |\xi|^2))^w = \sum_{k \geq 0} F_{k;n}(a) \mathbb{P}_{k;n}, \quad \mathbb{P}_{k;n} = \sum_{\alpha \in \mathbb{N}^n, |\alpha|=k} \mathbb{P}_\alpha,$$

$$(3.2.7) \quad F_{k;n}(a) = \int_{\mathbb{R}} \frac{\sin a\tau}{\pi\tau} \frac{(1+i\tau)^k}{(1-i\tau)^{k+n}} d\tau,$$

where  $\mathbb{P}_\alpha$  is the orthogonal projection onto  $\Psi_\alpha$  (defined in (9.1.33)), with  $|\alpha| = \sum_{1 \leq j \leq n} \alpha_j = k$ . This completes the proof of Theorem 3.6.

We postpone the proof of Theorem 3.7 until after settling a couple of lemmas.

**Lemma 3.8.** *Let  $(k, n) \in \mathbb{N} \times \mathbb{N}^*$ . With  $F_{k;n}(a)$  given by (3.2.7), we have*

$$(3.2.8) \quad F_{k;n}(a) = 1 - e^{-a}P_{k;n}(a), \quad \text{where } P_{k;n} \text{ is the polynomial}$$

$$(3.2.9) \quad P_{k;n}(a) = \frac{(-1)^{k+n-1}}{(k+n-1)!} \int_0^{+\infty} e^{-t}(t+a)^{n-1} \left\{ e^s \left( \frac{d}{ds} \right)^{n+k-1} [s^k e^{-s}] \right\}_{|s=2t+2a} dt,$$

$$(3.2.10) \quad P_{k;n}(a) = \frac{(-1)^{k+n-1}}{(k+n-1)!2^{n-1}} \int_0^{+\infty} (t+a)^{n-1} e^t \left( \frac{d}{dt} \right)^{n+k-1} \{ (t+a)^k e^{-2t} \} dt.$$

*Proof of the lemma.* The lemma holds true for  $n = 1$  from Proposition 3.3. We have for  $a > 0$ ,  $n \geq 2$ ,

$$\begin{aligned} F'_{k;n}(a) &= \frac{1}{\pi} \int_{\mathbb{R}} \cos a\tau \frac{(1+i\tau)^k}{(1-i\tau)^{k+n}} d\tau \\ &= \frac{1}{2\pi} \int_{\mathbb{R}} e^{ia\tau} \frac{(1+i\tau)^k}{(1-i\tau)^{k+n}} d\tau + \frac{1}{2\pi} \int_{\mathbb{R}} e^{ia\tau} \frac{(1-i\tau)^k}{(1+i\tau)^{k+n}} d\tau \\ &= \frac{i}{2i\pi} \int_{\mathbb{R}} e^{ia\tau} \frac{i^k(\tau-i)^k}{(-i)^{k+n}(\tau+i)^{k+n}} d\tau + \frac{i}{2i\pi} \int_{\mathbb{R}} e^{ia\tau} \frac{(-i)^k(\tau+i)^k}{i^{k+n}(\tau-i)^{k+n}} d\tau, \end{aligned}$$

so that

$$\begin{aligned} F'_{k;n}(a) &= i^{1-n}(-1)^k \text{Res} \left( e^{ia\tau} \frac{(\tau+i)^k}{(\tau-i)^{k+n}}; i \right) \\ &= \frac{i^{1-n}(-1)^k}{(k+n-1)!} \left( \frac{d}{d\tau} \right)^{k+n-1} \{ e^{ia\tau} (\tau+i)^k \}_{|\tau=i} \end{aligned}$$

and thus

$$\begin{aligned} F'_{k;n}(a) &= \frac{i^{1-n}(-1)^k}{(k+n-1)!} \left( \frac{d}{\frac{i}{a}d\epsilon} \right)^{k+n-1} \{ e^{-a-\epsilon} (i + i\frac{\epsilon}{a} + i)^k \}_{|\epsilon=0} \\ &= \frac{i^{1-n}(-1)^k a^{n-1}}{i^{n-1}(k+n-1)!} \left( \frac{d}{d\epsilon} \right)^{k+n-1} \{ e^{-a-\epsilon} (2a + \epsilon)^k \}_{|\epsilon=0} \\ &= e^a \frac{(-1)^{k+n-1} a^{n-1}}{(k+n-1)!} \left( \frac{d}{2d\epsilon} \right)^{k+n-1} \{ e^{-2a-2\epsilon} (2a + 2\epsilon)^k \}_{|\epsilon=0}, \end{aligned}$$

that is

$$\begin{aligned} F'_{k;n}(t) &= \frac{(-1)^{k+n-1}}{(k+n-1)!} e^{t} t^{n-1} \left( \frac{d}{ds} \right)^{k+n-1} \{ e^{-s} s^k \}_{|s=2t} \\ &= \frac{(-1)^{k+n-1}}{(k+n-1)!2^{n-1}} e^{t} t^{n-1} \left( \frac{d}{dt} \right)^{k+n-1} \{ e^{-2t} t^k \}. \end{aligned}$$

We have also that  $\lim_{a \rightarrow +\infty} F_{k;n}(a) = 1$  (following the arguments of Section 3.1) and this yields

$$\begin{aligned} F_{k;n}(a) &= 1 - \frac{(-1)^{k+n-1}}{(k+n-1)!2^{n-1}} \int_a^{+\infty} e^{t} t^{n-1} \left( \frac{d}{dt} \right)^{k+n-1} \{ e^{-2t} t^k \} dt \\ &= 1 - e^{-a} \frac{(-1)^{k+n-1}}{(k+n-1)!2^{n-1}} \int_0^{+\infty} (t+a)^{n-1} e^t \left( \frac{d}{dt} \right)^{k+n-1} \{ e^{-2t} (t+a)^k \} dt, \end{aligned}$$

concluding the proof of the Lemma.  $\square$

Let us go back to Formula (3.2.9), written as

$$(3.2.11) \quad P_{k;n}(a) = \frac{(-1)^{k+n-1}}{2^{n-1}} \int_0^{+\infty} e^{-t} \left\{ \frac{(2t+2a)^{n-1}}{(k+n-1)!} \left( \frac{d}{d\epsilon} - 1 \right)^{n+k-1} [(\epsilon+2t+2a)^k] \right\}_{|\epsilon=0} dt = \frac{(-1)^{k+n-1}}{2^{n-1}} \int_0^{+\infty} e^{-t} L_{k+n-1}^{1-n}(2t+2a) dt,$$

where the generalized Laguerre polynomial  $L_{k+n-1}^{1-n}$  is defined by (9.3.6) (note that  $1-n+k+n-1=k$  which not negative).

**Lemma 3.9.** *Let  $n \in \mathbb{N}^*$ ,  $k \in \mathbb{N}$  and let  $P_{k;n}$  be the polynomial defined in Lemma 3.8 (and thus in (3.2.11)). Then we have*

$$(3.2.12) \quad P_{k;n}(X) - P'_{k;n}(X) = \frac{(-1)^{k+n-1}}{2^{n-1}} L_{k+n-1}^{1-n}(2X), \quad P_{k;n}(0) = 1,$$

$$(3.2.13) \quad \text{for } n \geq 2, \quad P'_{k;n} = P_{k;n-1}.$$

*Proof.* From (3.2.11), we find

$$(3.2.14) \quad \begin{aligned} P'_{k;n}(a) &= \frac{(-1)^{k+n-1}}{2^{n-1}} \int_0^{+\infty} e^{-t} 2(L_{k+n-1}^{1-n})'(2t+2a) dt \\ &= \frac{(-1)^{k+n-1}}{2^{n-1}} \left\{ [e^{-t}(L_{k+n-1}^{1-n})(2t+2a)]_{t=0}^{t=+\infty} + \int_0^{+\infty} e^{-t} L_{k+n-1}^{1-n}(2t+2a) dt \right\} \\ &= \frac{(-1)^{k+n}}{2^{n-1}} L_{k+n-1}^{1-n}(2a) + P_{k;n}(a), \end{aligned}$$

and since  $0 = F_{k;n}(0) = 1 - P_{k;n}(0)$ , this proves (3.2.12). Using now (3.2.11) and (9.3.8), we find that

$$\begin{aligned} P_{k;n}(a) &= \frac{(-1)^{k+n}}{2^{n-1}} \int_0^{+\infty} \frac{d}{dt} \{ e^{-t} \} L_{k+n-1}^{1-n}(2t+2a) dt \\ &= \frac{(-1)^{k+n}}{2^{n-1}} \left\{ [e^{-t} L_{k+n-1}^{1-n}(2t+2a)]_{t=0}^{t=+\infty} - \int_0^{+\infty} e^{-t} 2(L_{k+n-1}^{1-n})'(2t+2a) dt \right\} \\ &= \frac{(-1)^{k+n}}{2^{n-1}} \left\{ -L_{k+n-1}^{1-n}(2a) + \int_0^{+\infty} e^{-t} 2(L_{k+n-2}^{2-n})(2t+2a) dt \right\} \\ &= \underbrace{\frac{(-1)^{k+n-1}}{2^{n-1}} L_{k+n-1}^{1-n}(2a)}_{\substack{P_{k;n}(a) - P'_{k;n}(a) \\ \text{from (3.2.12)}}} + \underbrace{\frac{(-1)^{k+n-2}}{2^{n-2}} \int_0^{+\infty} e^{-t} L_{k+n-2}^{2-n}(2t+2a) dt}_{\substack{P_{k;n-1}(a) \\ \text{from (3.2.11)}}} \end{aligned}$$

so that for  $n \geq 2$ ,  $k \in \mathbb{N}$ , we obtain (3.2.13), completing the proof of the lemma.  $\square$

**Lemma 3.10.** *Let  $k, n, P_{k;n}$  be as in Lemma 3.9. Then we have*

$$(3.2.15) \quad \forall j \in \llbracket 0..n-1 \rrbracket, \quad \left( \frac{d}{dX} \right)^j P_{k;n} = P_{k;n-j}.$$

Moreover, for all  $a \geq 0$  and all  $k \in \mathbb{N}$ ,

$$(3.2.16) \quad P_{k;n}(a) \geq P_{0;n}(a) = \frac{1}{(n-1)!} \int_0^{+\infty} e^{-t} (t+a)^{n-1} dt = e^a \frac{\Gamma(n, a)}{\Gamma(n)}.$$

*Proof.* Formula (3.2.15) follows immediately by induction from (3.2.13) since the latter is proving (3.2.15) for  $j = 1, n \geq 2, k \in \mathbb{N}$ . Assuming that (3.2.15) holds true for some  $1 \leq j < n$ , all  $k \in \mathbb{N}$ , we have  $P_{k;n}^{(j)} = P_{k,n-j}$  and if  $j + 1 < n$ , we obtain from (3.2.13) that

$$P_{k,n-j-1} = P'_{k,n-j} = P_{k;n}^{(j+1)},$$

proving (3.2.15). The property (3.2.16) holds true for  $n = 1$ . From (3.2.13) and  $P_{k;n+1}(0) = 1$ , we find that  $P_{k;n+1}(a) = 1 + \int_0^a P_{k;n}(s)ds$  and assuming that (3.2.16) holds true for  $n$ , we obtain for  $a \geq 0$ ,

$$\begin{aligned} P_{k;n+1}(a) &\geq 1 + \int_0^a \frac{1}{(n-1)!} \int_0^{+\infty} e^{-t}(t+s)^{n-1} dt ds \\ &= 1 + \int_0^{+\infty} e^{-t} \left[ \frac{(t+s)^n}{n!} \right]_{s=0}^{s=a} dt \\ &= 1 + \frac{1}{n!} \int_0^{+\infty} e^{-t} ((t+a)^n - t^n) dt = \frac{1}{n!} \int_0^{+\infty} e^{-t} (t+a)^n dt, \end{aligned}$$

completing the proof of the lemma  $\square$

We can now prove Theorem 3.7: since  $F_{k;n}(a) = 1 - e^{-a}P_{k;n}(a)$  the estimate (3.2.15) implies indeed  $F_{k;n}(a) \leq \frac{\Gamma(n,a)}{\Gamma(n)}$ , concluding the proof.  $\square$

**Remark 3.11.** Our methods of proof in one and more dimensions are quite similar:

- Using Mehler's Formula, we diagonalize in the Hermite basis the quantization of the indicatrix of the Euclidean ball

$$D_{a;n} = \{(x, \xi) \in \mathbb{R}^{2n}, 2\pi(|x|^2 + |\xi|^2) \leq a\}.$$

- Once we get the diagonalization

$$\text{Op}_w(\mathbf{1}_{D_{a;n}}) = \sum_{k \in \mathbb{N}} F_{k;n}(a) \mathbb{P}_{k;n},$$

we study explicitly the functions  $F_{k;n}$  and prove that

$$F_{k;n}(a) = 1 - e^{-a}P_{k;n}(a),$$

where  $P_{k;n}$  is a polynomial given in terms of the generalized Laguerre polynomials

$$P_{k;n}(a) = \frac{(-1)^{k+n-1}}{2^{n-1}} \int_0^{+\infty} e^{-t} L_{k+n-1}^{1-n}(2t+2a) dt.$$

- Following the Flandrin paper [9], we use Feldheim inequality in [8] to tackle the case  $n = 1$ , and next we use an induction on  $n$ , made possible by the relationship between the standard and the generalized Laguerre polynomials. It is interesting to note that the functions  $F_{k;n}$  have no monotonicity properties: with value 0 at 0, they have an oscillatory behavior for  $a \leq a_{k,n}$  and for  $a$  large enough, increase monotonically to 1 (see for instance Figures 2 and 3 in the 1D case); the inequality  $F_{k;n}(a) \leq 1 - e^{-a}$  holds true for all  $a \geq 0$  in all dimensions. On the other hand the polynomials  $P_{k;n}$  are increasing and larger than 1 on the positive half-line.

The key ingredients are thus Mehler's formula and Feldheim inequality, but it should be pointed out that the arguments proving Feldheim inequality (Formula (6.8) and Theorem 12) in the R. Askey & G. Gasper's article [2] are also based upon a version of Mehler's Formula which appears thus as the basic result for our investigation. The paper [27] by E. Lieb and Y. Ostrover has a slightly different line of arguments and takes advantage of symmetry properties of the sphere. We shall go back to this in a situation where the symmetry is absent, such as for some general ellipsoids.

### 3.3. Ellipsoids in the phase space.

3.3.1. *Preliminaries.* We provide below a couple of remarks on Ellipsoids in higher dimensions. Let us first recall a particular case of Theorem 21.5.3 in [17].

**Theorem 3.12** (Symplectic reduction of quadratic forms). *Let  $q$  be a positive-definite quadratic form on  $\mathbb{R}^n \times \mathbb{R}^n$  equipped with the canonical symplectic form (1.2.20). Then there exists  $S$  in the symplectic group  $Sp(n, \mathbb{R})$  of  $\mathbb{R}^{2n}$  and  $\mu_1, \dots, \mu_n$  positive such that for all  $X = (x, \xi) \in \mathbb{R}^n \times \mathbb{R}^n$ ,*

$$(3.3.1) \quad q(SX) = \sum_{1 \leq j \leq n} \mu_j (x_j^2 + \xi_j^2).$$

Note that an interesting consequence of this theorem is that, considering a general ellipsoid in  $\mathbb{R}^{2n}$  (with center of gravity at 0),

$$\mathbb{E} = \{X \in \mathbb{R}^{2n}, q(X) \leq 1\}$$

where  $q$  is a positive definite quadratic form, we are able to find symplectic coordinates such that  $q$  is given by (3.3.1). Note however that no further simplification is possible and that the  $\mu_j$  are symplectic invariants of  $\mathbb{E}$ . In particular the volume of  $\mathbb{E}$  is given by

$$|\mathbb{E}|_{2n} = \frac{\pi^n}{n! \mu_1 \dots \mu_n}.$$

3.3.2. *Spectral decomposition for the quantization of the characteristic function of the ellipsoid.* Let  $a_1, \dots, a_n$  be positive numbers. We consider the ellipsoid  $E(a_1, \dots, a_n)$  given by

$$(3.3.2) \quad E(a) = E(a_1, \dots, a_n) = \{(x, \xi) \in \mathbb{R}^n \times \mathbb{R}^n, 2\pi \sum_{1 \leq j \leq n} \frac{x_j^2 + \xi_j^2}{a_j} \leq 1\}.$$

We define on  $\mathbb{R}^n$  the function

$$F(X_1, \dots, X_n) = \mathbf{1}_{[-1,1]} \left( \frac{2\pi}{a_1} X_1 + \dots + \frac{2\pi}{a_n} X_n \right).$$

**Theorem 3.13.** *Let  $a = (a_j)_{1 \leq j \leq n}$  be positive numbers and let  $E(a)$  be defined by (3.3.2). Then we have*

$$(3.3.3) \quad \text{Op}_w(\mathbf{1}_{E(a)}) = \sum_{\alpha \in \mathbb{N}^n} F_\alpha(a) \mathbb{P}_\alpha,$$

where  $\mathbb{P}_\alpha$  is defined in (9.1.36) and

$$(3.3.4) \quad F_\alpha(a) = 1 - K_\alpha(a),$$

with

$$(3.3.5) \quad K_\alpha(a) = \int_{\sum_{t_j \geq 0} t_j/a_j \geq 1} e^{-(t_1 + \dots + t_n)} \prod_{1 \leq j \leq n} (-1)^{\alpha_j} L_{\alpha_j}(2t_j) dt,$$

**Remark 3.14.** For all  $\alpha \in \mathbb{N}^n$ , the functions  $F_\alpha, K_\alpha$  are holomorphic on

$$(3.3.6) \quad \mathcal{U} = \{a \in \mathbb{C}^n, \forall j \in [1..n], \operatorname{Re} a_j > 0\}.$$

Indeed let  $K$  be a compact subset of  $\mathcal{U}$ ; there exists  $\rho > 0$  such that

$$\forall (a_1, \dots, a_n) \in K, \quad \min_{1 \leq j \leq n} \operatorname{Re} a_j \geq \rho,$$

and as a result for  $a \in K$ , we have for  $s \in \mathbb{R}_+^n$

$$|e^{-(a_1 s_1 + \dots + a_n s_n)} \prod_{1 \leq j \leq n} (-1)^{\alpha_j} L_{\alpha_j}(2a_j s_j)| \leq e^{-\rho(s_1 + \dots + s_n)} C_{K,\alpha} (1 + |s|)^{|\alpha|},$$

so that

$$\begin{aligned} & \int_{\sum_{s_j \geq 0} s_j \geq 1} \sup_{a \in K} |e^{-(a_1 s_1 + \dots + a_n s_n)} \prod_{1 \leq j \leq n} (-1)^{\alpha_j} L_{\alpha_j}(2a_j s_j)| ds \\ & \leq \int_{\sum_{s_j \geq 0} s_j \geq 1} e^{-\rho(s_1 + \dots + s_n)} C_{K,\alpha} (1 + |s|)^{|\alpha|} ds \leq C_{K,\alpha} \int_{\mathbb{R}^n} e^{-\rho \sigma_n |s|} (1 + |s|)^{|\alpha|} ds < +\infty. \end{aligned}$$

Since we have

$$K_\alpha(a) = \int_{\sum_{s_j \geq 0} s_j \geq 1} e^{-(a_1 s_1 + \dots + a_n s_n)} \prod_{1 \leq j \leq n} (-1)^{\alpha_j} L_{\alpha_j}(2a_j s_j) ds a_1 \dots a_n,$$

this proves the sought holomorphy.

*Proof of the theorem.* We have

$$\begin{aligned} \operatorname{Op}_w(\mathbf{1}_{E(a)}) &= (F(x_1^2 + \xi_1^2, \dots, x_n^2 + \xi_n^2))^w = \int_{\mathbb{R}^n} \hat{F}(\tau) \operatorname{Op}_w(e^{2i\pi \sum_j \tau_j (x_j^2 + \xi_j^2)}) d\tau \\ &= \sum_{\alpha \in \mathbb{N}^n} \int_{\mathbb{R}^n} \hat{F}(\tau) \prod_{1 \leq j \leq n} \frac{(1 + i\tau_j)^{2\alpha_j + 1}}{(1 + \tau_j^2)^{\alpha_j + 1}} d\tau \mathbb{P}_\alpha \\ &= \sum_{\alpha \in \mathbb{N}^n} \int_{\mathbb{R}^n} \hat{F}(\tau) \prod_{1 \leq j \leq n} \frac{(1 + i\tau_j)^{\alpha_j}}{(1 - i\tau_j)^{\alpha_j + 1}} d\tau \mathbb{P}_\alpha, \end{aligned}$$

where  $\mathbb{P}_\alpha$  is defined in (9.1.36). On the other hand we have

$$\begin{aligned} \hat{F}(\tau) &= \int e^{-2i\pi \tau \cdot x} \mathbf{1}_{[-1,1]} \left( \frac{2\pi}{a_1} x_1 + \dots + \frac{2\pi}{a_n} x_n \right) dx_1 \dots dx_n \\ &= a_1 \dots a_n (2\pi)^{-n} \int e^{-i \sum_j \tau_j a_j y_j} \mathbf{1}_{[-1,1]} \left( \sum y_j \right) dy, \end{aligned}$$

so that, with  $M_k$  defined in (9.3.4), using (9.3.5), we get

$$\begin{aligned}
& \text{Op}_w(\mathbf{1}_{E(a)}) \\
&= a_1 \dots a_n \sum_{\alpha \in \mathbb{N}^n} \iint_{\mathbb{R}^n \times \mathbb{R}^n} e^{-i2\pi \sum_j \tau_j a_j y_j} \mathbf{1}_{[-1,1]}(\sum y_j) dy \prod_{1 \leq j \leq n} \frac{(1 + i2\pi \tau_j)^{\alpha_j}}{(1 - i2\pi \tau_j)^{\alpha_j + 1}} d\tau \mathbb{P}_\alpha \\
&= a_1 \dots a_n \sum_{\alpha \in \mathbb{N}^n} \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} e^{-i2\pi \sum_j \tau_j a_j y_j} \mathbf{1}_{[-1,1]}(\sum y_j) dy \prod_{1 \leq j \leq n} \widehat{G}_{\alpha_j}(\tau_j) d\tau \mathbb{P}_\alpha \\
&= a_1 \dots a_n \sum_{\alpha \in \mathbb{N}^n} \int_{\mathbb{R}^n} \mathbf{1}_{[-1,1]}(\sum y_j) \prod_{1 \leq j \leq n} G_{\alpha_j}(a_j y_j) dy \mathbb{P}_\alpha \\
&= \sum_{\alpha \in \mathbb{N}^n} \int_{\mathbb{R}^n} \mathbf{1}_{[-1,1]}(\sum t_j/a_j) \prod_{1 \leq j \leq n} (-1)^{\alpha_j} H(t_j) e^{-t_j} L_{\alpha_j}(2t_j) dt \mathbb{P}_\alpha,
\end{aligned}$$

with

$$\begin{aligned}
(3.3.7) \quad F_\alpha(a) &= \int_{\mathbb{R}^n} (1 - \mathbf{1}_{[1,+\infty]}(\sum t_j/a_j)) \prod_{1 \leq j \leq n} (-1)^{\alpha_j} H(t_j) e^{-t_j} L_{\alpha_j}(2t_j) dt \\
&= 1 - \int_{\mathbb{R}^n} \mathbf{1}_{[1,+\infty]}(\sum t_j/a_j) \prod_{1 \leq j \leq n} (-1)^{\alpha_j} H(t_j) e^{-t_j} L_{\alpha_j}(2t_j) dt,
\end{aligned}$$

where we have used that  $P_{k;1}(0) = 1$  (see page 30), so that setting

$$K_\alpha(a) = \int_{\substack{\sum t_j/a_j \geq 1 \\ t_j \geq 0}} e^{-(t_1 + \dots + t_n)} \prod_{1 \leq j \leq n} (-1)^{\alpha_j} L_{\alpha_j}(2t_j) dt,$$

we have  $F_\alpha(a) = 1 - K_\alpha(a)$ , concluding the proof of the theorem.  $\square$

**Remark 3.15.** We have from (3.3.7)

$$(3.3.8) \quad F_\alpha(a_1, \dots, a_n) = \int_{\mathbb{R}^n} \mathbf{1}_{[0,1]}(\sum_{1 \leq j \leq n} s_j) \prod_{1 \leq j \leq n} (-1)^{\alpha_j} H(s_j) e^{-a_j s_j} L_{\alpha_j}(2a_j s_j) a_j ds,$$

and since the set  $\{s \in \mathbb{R}_+^n, \sum_{1 \leq j \leq n} s_j \leq 1\}$  is compact, we obtain that  $F_\alpha$  is an entire function, as well as  $K_\alpha$  which is indeed given by (3.3.5) on the open subset  $\mathcal{U}$  defined in (3.3.6).

**Lemma 3.16.** With the notations of Theorem 3.13, we have with  $\mu_j = 1/a_j$ ,

$$\begin{aligned}
(3.3.9) \quad F_\alpha(a) &= \left( \prod_{1 \leq j \leq n} a_j \right) \int_{\mathbb{R}} \frac{\sin \tau}{\pi \tau} \left( \prod_{1 \leq j \leq n} \frac{(a_j + i\tau)^{\alpha_j}}{(a_j - i\tau)^{\alpha_j + 1}} \right) d\tau \\
&= \int_{\mathbb{R}} \frac{\sin \tau}{\pi \tau} \left( \prod_{1 \leq j \leq n} \frac{(1 + i\tau \mu_j)^{\alpha_j}}{(1 - i\tau \mu_j)^{\alpha_j + 1}} \right) d\tau.
\end{aligned}$$

*Proof.* Mehler's formula implies in one dimension that

$$(3.3.10) \quad \text{Op}_w(e^{2\pi i \tau (x^2 + \xi^2)}) = (1 + \tau^2)^{-1/2} \exp [2\pi i (\arctan \tau) (x^2 + D_x^2)],$$

and a simple tensorisation gives

$$\text{Op}_w(e^{2\pi i \tau \sum_j \mu_j (x_j^2 + \xi_j^2)}) = \prod_j (1 + (\tau \mu_j)^2)^{-1/2} \exp [2\pi i \sum_j (\arctan(\tau \mu_j)) (x_j^2 + D_{x_j}^2)],$$

so that we have

$$\begin{aligned}
 & \text{Op}_w\left(F\left(\sum_j \mu_j(x_j^2 + \xi_j^2)\right)\right) \\
 &= \int_{\mathbb{R}} \hat{F}(\tau) \text{Op}_w\left(e^{2\pi i \tau \sum_j \mu_j(x_j^2 + \xi_j^2)}\right) d\tau \\
 &= \int_{\mathbb{R}} \hat{F}(\tau) \prod_j (1 + (\tau \mu_j)^2)^{-1/2} \exp\left[2\pi i \sum_j (\arctan(\tau \mu_j))(x_j^2 + D_{x_j}^2)\right] d\tau \\
 &= \sum_{\alpha \in \mathbb{N}^n} \int_{\mathbb{R}} \hat{F}(\tau) \left( \prod_j (1 + (\tau \mu_j)^2)^{-1/2} \exp\left[2i(\arctan(\tau \mu_j))\left(\alpha_j + \frac{1}{2}\right)\right] \right) d\tau \mathbb{P}_\alpha \\
 &= \sum_{\alpha \in \mathbb{N}^n} \int_{\mathbb{R}} \hat{F}(\tau) \left( \prod_j (1 + (\tau \mu_j)^2)^{-1/2} \frac{(1 + i\tau \mu_j)^{2\alpha_j + 1}}{(1 + (\tau \mu_j)^2)^{\alpha_j + \frac{1}{2}}} \right) d\tau \mathbb{P}_\alpha \\
 &= \sum_{\alpha \in \mathbb{N}^n} \int_{\mathbb{R}} \hat{F}(\tau) \left( \prod_{1 \leq j \leq n} \frac{(1 + i\tau \mu_j)^{\alpha_j}}{(1 - i\tau \mu_j)^{\alpha_j + 1}} \right) d\tau \mathbb{P}_\alpha,
 \end{aligned}$$

and for  $F(t) = \mathbf{1}_{[-1,1]}(2\pi t)$ , we find  $\hat{F}(\tau) = \frac{\sin \tau}{\pi \tau}$  and the sought result.  $\square$

**Remark 3.17.** It is also possible to provide a direct checking for the above lemma, since with the notations (9.3.4), (9.3.5), we have

$$\frac{(1 + i\tau \mu_j)^{\alpha_j}}{(1 - i\tau \mu_j)^{\alpha_j + 1}} = \widehat{G}_{\alpha_j}^{\check{}}(\tau \mu_j / (2\pi)),$$

and thus

$$\begin{aligned}
 F_\alpha(a) &= \int_{\mathbb{R}} \hat{F}(\tau) \prod_j \widehat{G}_{\alpha_j}^{\check{}}(\tau \mu_j / (2\pi)) d\tau \\
 &= \int_{\mathbb{R}} \hat{F}(\tau) \int_{\mathbb{R}^n} \prod_j (-1)^{\alpha_j} L_{\alpha_j}(2t_j) H(t_j) e^{-t_j} e^{2\pi i \tau \mu_j t_j / (2\pi)} dt d\tau \\
 &= \int_{\mathbb{R}^n} \prod_j (-1)^{\alpha_j} L_{\alpha_j}(2t_j) H(t_j) e^{-t_j} F\left(\sum_j \mu_j t_j / 2\pi\right) dt.
 \end{aligned}$$

Now since we have  $F(\sum_j \mu_j t_j / 2\pi) = \mathbf{1}_{[-1,1]}(\sum_j \mu_j t_j)$ , this fits with the expression of  $F_\alpha$  in Theorem 3.13.

**Remark 3.18.** Another interesting remark is that the expression (3.3.9) depends obviously only on  $|\alpha|$  and  $a = a_1 = \dots = a_n$  in the case where all the  $a_j$  are equal: indeed in that case, we have with  $\mu = 1/a$ ,

$$\prod_{1 \leq j \leq n} \frac{(1 + i\tau \mu_j)^{\alpha_j}}{(1 - i\tau \mu_j)^{\alpha_j + 1}} = \frac{(1 + i\tau \mu)^{|\alpha|}}{(1 - i\tau \mu)^{|\alpha| + n}},$$

and this gives another (*a posteriori*) justification of our calculations in the isotropic case of Section 3.2. On the other hand, we get also the identity

$$(3.3.11) \quad F_{0_{\mathbb{N}^n}}(a_1, \dots, a_n) = \int_{\mathbb{R}} \frac{\sin \tau}{\pi \tau} \text{Re} \left( \prod_{1 \leq j \leq n} (1 - i\tau \mu_j)^{-1} \right) d\tau,$$

where the explicit expression (3.3.13) is given for the left-hand-side.

**Lemma 3.19.** *With the notations of Theorem 3.13, the function  $K_{\alpha_1, \dots, \alpha_n}(a_1, \dots, a_n)$  is symmetric in the variables  $(\alpha_1, a_1; \dots; \alpha_n, a_n)$ , i.e. for a permutation  $\pi$  of  $\{1, \dots, n\}$ , we have*

$$(3.3.12) \quad K_{\alpha_{\pi(1)}, \dots, \alpha_{\pi(n)}}(a_{\pi(1)}, \dots, a_{\pi(n)}) = K_{\alpha_1, \dots, \alpha_n}(a_1, \dots, a_n).$$

*Proof.* Formula (3.3.5) yields

$$K_{\alpha}(a) = \int_{\substack{\sum s_j \geq 1 \\ s_j \geq 0}} \prod_{1 \leq j \leq n} (e^{-a_j s_j} a_j (-1)^{\alpha_j} L_{\alpha_j}(2a_j s_j)) ds,$$

and the domain of integration is invariant by permutation of the variables, entailing the sought result.  $\square$

**Lemma 3.20.** *With the notations of Theorem 3.13, we have*

$$\begin{aligned} K_{\alpha_1, \dots, \alpha_n}(a_1, \dots, a_n) &= e^{-a_n} P_{\alpha_n}(a_n) \\ &\quad + \int_0^{a_n} (-1)^{\alpha_n} L_{\alpha_n}(2t_n) e^{-t_n} K_{\alpha_1, \dots, \alpha_{n-1}}(a_1(1 - t_n/a_n), \dots, a_{n-1}(1 - t_n/a_n)) dt_n \\ &= e^{-a_n} P_{\alpha_n}(a_n) \\ &\quad + \int_0^1 (-1)^{\alpha_n} L_{\alpha_n}(2a_n \theta) e^{-\theta a_n} K_{\alpha_1, \dots, \alpha_{n-1}}(a_1(1 - \theta), \dots, a_{n-1}(1 - \theta)) d\theta a_n. \end{aligned}$$

*Proof.* The domain of integration is the disjoint union

$$\left\{ \frac{t_1}{a_1} + \dots + \frac{t_{n-1}}{a_{n-1}} \geq 1 - \frac{t_n}{a_n}, t_j \geq 0, 0 \leq \frac{t_n}{a_n} \leq 1 \right\} \sqcup \left\{ \frac{t_n}{a_n} > 1, t_j \geq 0, 1 \leq j \leq n-1 \right\},$$

so that

$$\begin{aligned} K_{\alpha_1, \dots, \alpha_n}(a_1, \dots, a_n) &= e^{-a_n} P_{\alpha_n}(a_n) \\ &\quad + \int_0^{a_n} (-1)^{\alpha_n} L_{\alpha_n}(2t_n) e^{-t_n} K_{\alpha_1, \dots, \alpha_{n-1}}(a_1(1 - t_n/a_n), \dots, a_{n-1}(1 - t_n/a_n)) dt_n \\ &= e^{-a_n} P_{\alpha_n}(a_n) \\ &\quad + \int_0^1 (-1)^{\alpha_n} L_{\alpha_n}(2a_n \theta) e^{-\theta a_n} K_{\alpha_1, \dots, \alpha_{n-1}}(a_1(1 - \theta), \dots, a_{n-1}(1 - \theta)) d\theta a_n, \end{aligned}$$

which is the sought result.  $\square$

**Lemma 3.21.** *With the notations of Theorem 3.13, we have, assuming that the  $(a_j)_{1 \leq j \leq n}$  are positive distinct numbers,*

$$(3.3.13) \quad K_{0, \dots, 0}(a_1, \dots, a_n) = \sum_{1 \leq j \leq n} e^{-a_j} \frac{\prod_{k \neq j} a_k}{\prod_{k \neq j} (a_k - a_j)}.$$

*Proof.* The latter formula is true for  $n = 1$  since we have  $K_0(a_1) = e^{-a_1}$ . We have also

$$\begin{aligned}
 K_{0 \in \mathbb{N}^n}(a_1, \dots, a_n) &= e^{-a_n} + a_n \int_0^1 e^{-\theta a_n} K_{0 \in \mathbb{N}^{n-1}}(a_1(1-\theta), \dots, a_{n-1}(1-\theta)) d\theta \\
 &= e^{-a_n} + a_n \int_0^1 e^{-\theta a_n} \sum_{1 \leq j \leq n-1} e^{-a_j(1-\theta)} \frac{\prod_{k \neq j} a_k}{\prod_{k \neq j} (a_k - a_j)} d\theta \\
 &= e^{-a_n} + a_n \sum_{1 \leq j \leq n-1} \frac{\prod_{k \neq j} a_k}{\prod_{k \neq j} (a_k - a_j)} \int_0^1 e^{-\theta a_n} e^{-a_j(1-\theta)} d\theta \\
 &= e^{-a_n} + \sum_{1 \leq j \leq n-1} \frac{a_n \prod_{k \neq j} a_k}{\prod_{k \neq j} (a_k - a_j)} e^{-a_j} \int_0^1 e^{\theta(a_j - a_n)} d\theta \\
 &= e^{-a_n} + \sum_{1 \leq j \leq n-1} \frac{a_n \prod_{k \neq j} a_k}{\prod_{k \neq j} (a_k - a_j)} e^{-a_j} \frac{e^{a_j - a_n} - 1}{a_j - a_n} \\
 &= e^{-a_n} + \sum_{1 \leq j \leq n-1} \frac{a_n \prod_{k \neq j} a_k}{\prod_{k \neq j} (a_k - a_j)} \frac{e^{-a_n} - e^{-a_j}}{(a_j - a_n)} \\
 &= e^{-a_n} \left( 1 + \sum_{1 \leq j \leq n-1} \frac{a_n \prod_{k \neq j} a_k}{\prod_{k \neq j} (a_k - a_j)} \frac{1}{(a_j - a_n)} \right) \\
 &\quad + \underbrace{\sum_{1 \leq j \leq n-1} \frac{a_n \prod_{k \neq j} a_k}{\prod_{k \neq j} (a_k - a_j)} \frac{e^{-a_j}}{(a_n - a_j)}}_{\text{OK}}.
 \end{aligned}$$

We need to prove that

$$\left( 1 + \sum_{1 \leq j \leq n-1} \frac{a_n \prod_{k \neq j, 1 \leq k \leq n-1} a_k}{\prod_{k \neq j, 1 \leq k \leq n-1} (a_k - a_j)} \frac{1}{(a_j - a_n)} \right) = \frac{\prod_{1 \leq l \leq n-1} a_l}{\prod_{1 \leq l \leq n-1} (a_l - a_n)}.$$

that is

$$\prod_{1 \leq l \leq n-1} a_l = \prod_{1 \leq l \leq n-1} (a_l - a_n) \left( 1 + \sum_{1 \leq j \leq n-1} \frac{a_n \prod_{k \neq j, 1 \leq k \leq n-1} a_k}{\prod_{k \neq j, 1 \leq k \leq n-1} (a_k - a_j)} \frac{1}{(a_j - a_n)} \right),$$

which is

$$\prod_{1 \leq l \leq n-1} a_l = \prod_{1 \leq l \leq n-1} (a_l - a_n) + \sum_{1 \leq j \leq n-1} \frac{a_n \prod_{k \neq j, 1 \leq k \leq n-1} a_k}{\prod_{k \neq j, 1 \leq k \leq n-1} (a_k - a_j)} \frac{\prod_{1 \leq l \leq n-1} (a_l - a_n)}{(a_j - a_n)},$$

i.e.

$$(3.3.14) \quad \prod_{1 \leq l \leq n-1} a_l = \prod_{1 \leq l \leq n-1} (a_l - a_n) + \sum_{1 \leq j \leq n-1} \frac{a_n \prod_{k \neq j, 1 \leq k \leq n-1} a_k (a_k - a_n)}{\prod_{k \neq j, 1 \leq k \leq n-1} (a_k - a_j)}.$$

Let us reformulate (3.3.14) as an equality between polynomials (to be proven) with

$$(3.3.15) \quad \prod_{1 \leq l \leq n-1} (a_l - X) + \sum_{1 \leq j \leq n-1} \frac{X \prod_{k \neq j, 1 \leq k \leq n-1} a_k (a_k - X)}{\prod_{k \neq j, 1 \leq k \leq n-1} (a_k - a_j)} - \prod_{1 \leq l \leq n-1} a_l = 0,$$

and let us assume that the  $(a_j)_{1 \leq j \leq n-1}$  are distinct and different from 0. The polynomial  $\mathcal{Q}$  on the left-hand-side has degree less than  $n - 1$  and we have

$$\mathcal{Q}(0) = 0, \quad \text{and} \quad \forall j \in \llbracket 1..n-1 \rrbracket,$$

$$\mathcal{Q}(a_j) = \frac{a_j \prod_{k \neq j, 1 \leq k \leq n-1} a_k (a_k - a_j)}{\prod_{k \neq j, 1 \leq k \leq n-1} (a_k - a_j)} - \prod_{1 \leq l \leq n-1} a_l = 0,$$

so that  $\mathcal{Q}$  has degree less than  $n - 1$  with  $n$  distinct roots and this proves the identity (3.3.15) when the  $(a_j)_{1 \leq j \leq n-1}$  are distinct and all different from 0, proving (3.3.13) in that case; of course we may assume that all  $a_j$  are positive and noting from (3.3.5) that  $K_\alpha$  is continuous on  $(\mathbb{R}_+^*)^n$ , we get Formula (3.3.13) in all cases where all the  $a_j$  are positive, concluding the proof of the lemma.  $\square$

**Lemma 3.22.** *With the notations of Theorem 3.13, we have, assuming*

$$0 < a_1 \leq \dots \leq a_n,$$

*the inequality*

$$(3.3.16) \quad K_{0 \in \mathbb{N}^n}(a_1, \dots, a_n) \geq \sum_{1 \leq j \leq n} e^{-a_j} \frac{\prod_{1 \leq l < j} a_l}{(j-1)!} \geq e^{-\min_{1 \leq j \leq n} a_j} = \max_{1 \leq j \leq n} e^{-a_j}.$$

**Remark 3.23.** The above estimate is sharp in the sense that when all the  $a_j$  are equal to the same  $a > 0$ , we have proven in (3.2.4) that

$$\begin{aligned} K_0(a) &= \frac{e^{-a}}{(n-1)!} \int_0^{+\infty} e^{-s} (s+a)^{n-1} ds = e^{-a} \sum_{0 \leq l \leq n-1} \frac{a^l}{(n-1-l)! l!} \Gamma(n-l) \\ &= e^{-a} \sum_{0 \leq l \leq n-1} \frac{a^l}{l!} = e^{-a} \sum_{1 \leq j \leq n} \frac{a^{j-1}}{(j-1)!} = \sum_{1 \leq j \leq n} e^{-a_j} \frac{\prod_{1 \leq l < j} a_l}{(j-1)!} \Big|_{a_1 = \dots = a_n = a}. \end{aligned}$$

*Proof.* The property is true for  $n = 1$  since  $K_0(a_1) = e^{-a_1}$ . We check the case  $n = 2$  with  $a_1 < a_2$ , and we find

$$\begin{aligned} K_{(0,0)}(a_1, a_2) &= e^{-a_1} + \int_0^{a_1} e^{-t_1} e^{-a_2(1-t_1/a_1)} dt_1 \\ &= e^{-a_1} + e^{-a_2} \frac{e^{a_2-a_1} - 1}{\frac{a_2}{a_1} - 1} = e^{-a_1} + e^{-a_2} a_1 \frac{e^{a_2-a_1} - 1}{a_2 - a_1} \geq e^{-a_1} + e^{-a_2} a_1. \end{aligned}$$

Let us consider for some  $n \geq 3$ ,  $0 < a_1 < \dots < a_n$  and inductively,

$$\begin{aligned}
 & K_{0 \in \mathbb{N}^n}(a_1, \dots, a_n) \\
 &= e^{-a_1} P_0(a_1) + \int_0^{a_1} e^{-t_1} K_{0 \in \mathbb{N}^{n-1}}(a_2(1 - t_1/a_1), \dots, a_n(1 - t_1/a_1)) dt_1 \\
 &= e^{-a_1} P_0(a_1) + a_1 \int_0^1 e^{-a_1 \theta} K_{0 \in \mathbb{N}^{n-1}}(a_2(1 - \theta), \dots, a_n(1 - \theta)) d\theta \\
 &\geq e^{-a_1} + a_1 \int_0^1 e^{-a_1 \theta} \sum_{2 \leq j \leq n} e^{-a_j(1-\theta)} \frac{\prod_{2 \leq l < j} a_l}{(j-2)!} (1-\theta)^{j-2} d\theta \\
 &= e^{-a_1} + \sum_{2 \leq j \leq n} e^{-a_j} \underbrace{\left( a_1 \prod_{2 \leq l < j} a_l \right)}_{\prod_{1 \leq k < j} a_k} \int_0^1 e^{(a_j - a_1)\theta} \frac{1}{(j-2)!} (1-\theta)^{j-2} d\theta \\
 &\geq e^{-a_1} + \sum_{2 \leq j \leq n} e^{-a_j} \left( \prod_{1 \leq k < j} a_k \right) \int_0^1 \frac{1}{(j-2)!} (1-\theta)^{j-2} d\theta \\
 &= e^{-a_1} + \sum_{2 \leq j \leq n} e^{-a_j} \left( \prod_{1 \leq k < j} a_k \right) \frac{1}{(j-1)!},
 \end{aligned}$$

concluding the proof of the lemma.  $\square$

**Remark 3.24.** The reader may have noticed that it is not obvious on Formula (3.3.13)

$$K_{0, \dots, 0}(a_1, \dots, a_n) = \sum_{1 \leq j \leq n} e^{-a_j} \frac{\prod_{k \neq j} a_k}{\prod_{k \neq j} (a_k - a_j)},$$

that  $K_0$  is an entire function. Let us start with taking a look at

$$\begin{aligned}
 (3.3.17) \quad K_{0,0}(a_1, a_2) &= \frac{e^{-a_1} a_2}{a_2 - a_1} + \frac{e^{-a_2} a_1}{a_1 - a_2} = \frac{a_2 e^{-a_1} - a_1 e^{-a_2}}{a_2 - a_1} \\
 &= e^{-\frac{(a_1+a_2)}{2}} \frac{a_2 e^{-\frac{a_1}{2} + \frac{a_2}{2}} - a_1 e^{-\frac{a_2}{2} + \frac{a_1}{2}}}{a_2 - a_1} \\
 &= e^{-\frac{(a_1+a_2)}{2}} \frac{a_2 (\cosh \frac{a_2 - a_1}{2} + \sinh \frac{a_2 - a_1}{2}) - a_1 (\cosh \frac{a_1 - a_2}{2} + \sinh \frac{a_1 - a_2}{2})}{a_2 - a_1} \\
 &= e^{-\frac{(a_1+a_2)}{2}} \left[ \cosh\left(\frac{a_2 - a_1}{2}\right) + \frac{(a_2 + a_1) \sinh\left(\frac{a_2 - a_1}{2}\right)}{a_2 - a_1} \right] \\
 &= e^{-\frac{(a_1+a_2)}{2}} \left[ \cosh\left(\frac{a_2 - a_1}{2}\right) + \frac{\frac{1}{2}(a_2 + a_1) \sinh\left(\frac{a_2 - a_1}{2}\right)}{\frac{a_2 - a_1}{2}} \right] \\
 &= e^{-\frac{(a_1+a_2)}{2}} \left[ \cosh\left(\frac{a_2 - a_1}{2}\right) + \frac{1}{2}(a_2 + a_1) \operatorname{shc}\left(\frac{a_2 - a_1}{2}\right) \right],
 \end{aligned}$$

where  $\operatorname{shc}$  stands for the even entire function defined by

$$(3.3.18) \quad \operatorname{shc} t = \frac{\sinh t}{t}.$$

We have also from Lemma 3.16

$$(3.3.19) \quad F_\alpha(a) = \int_{\mathbb{R}} \frac{\sin \tau}{\pi \tau} \left( \prod_{1 \leq j \leq n} \frac{(1 + i\tau \mu_j)^{\alpha_j}}{(1 - i\tau \mu_j)^{\alpha_j + 1}} \right) d\tau,$$

and defining the function  $F_\alpha(a, \lambda)$  as the absolutely converging integral,

$$(3.3.20) \quad F_\alpha(a, \lambda) = \int_{\mathbb{R}} \frac{\sin(\lambda \tau)}{\pi \tau} \left( \prod_{1 \leq j \leq n} \frac{(1 + i\tau \mu_j)^{\alpha_j}}{(1 - i\tau \mu_j)^{\alpha_j + 1}} \right) d\tau, \quad F_\alpha(a) = F_\alpha(a, 1),$$

we get

$$\begin{aligned} \frac{\partial F_\alpha}{\partial \lambda}(a, \lambda) &= \frac{1}{\pi} \int_{\mathbb{R}} \cos(\lambda \tau) \left( \prod_{1 \leq j \leq n} \frac{(1 + i\tau \mu_j)^{\alpha_j}}{(1 - i\tau \mu_j)^{\alpha_j + 1}} \right) d\tau \\ &= \frac{1}{2\pi} \int_{\mathbb{R}} e^{i\lambda \tau} \left( \prod_{1 \leq j \leq n} \frac{(1 + i\tau \mu_j)^{\alpha_j}}{(1 - i\tau \mu_j)^{\alpha_j + 1}} \right) d\tau \\ &\quad + \frac{1}{2\pi} \int_{\mathbb{R}} e^{i\lambda \tau} \left( \prod_{1 \leq j \leq n} \frac{(1 - i\tau \mu_j)^{\alpha_j}}{(1 + i\tau \mu_j)^{\alpha_j + 1}} \right) d\tau \\ &= \frac{1}{2\pi} \int_{\mathbb{R}} e^{i\lambda \tau} \left( \prod_{1 \leq j \leq n} \frac{(1 + i\tau \mu_j)^{\alpha_j}}{(1 - i\tau \mu_j)^{\alpha_j + 1}} + \prod_{1 \leq j \leq n} \frac{(1 - i\tau \mu_j)^{\alpha_j}}{(1 + i\tau \mu_j)^{\alpha_j + 1}} \right) d\tau \\ &= i \sum_{1 \leq j \leq n} \operatorname{Res} \left( e^{i\lambda \tau} \prod_{1 \leq j \leq n} \frac{(1 - i\tau \mu_j)^{\alpha_j}}{(1 + i\tau \mu_j)^{\alpha_j + 1}}; \tau = i/\mu_j = ia_j \right) \\ &= i \sum_{1 \leq j \leq n} \operatorname{Res} \left( e^{i\lambda \tau} \prod_{1 \leq j \leq n} \frac{(-i\mu_j)^{\alpha_j} (ia_j + \tau)^{\alpha_j}}{(i\mu_j)^{\alpha_j + 1} (-ia_j + \tau)^{\alpha_j + 1}}; \tau = ia_j \right) \\ &= \frac{1}{i^{n-1}} \sum_{1 \leq j \leq n} \operatorname{Res} \left( e^{i\lambda \tau} \prod_{1 \leq j \leq n} (-1)^{\alpha_j} \frac{a_j (ia_j + \tau)^{\alpha_j}}{(\tau - ia_j)^{\alpha_j + 1}}; \tau = ia_j \right), \end{aligned}$$

so that assuming that the  $a_j$  are positive and distinct, we get

$$\begin{aligned} \frac{\partial F_\alpha}{\partial \lambda}(a, \lambda) &= \frac{1}{i^{n-1}} \left( \prod a_k \right) \\ &\times \sum_{1 \leq j \leq n} \frac{1}{\alpha_j!} \left( \frac{d}{d\tau} \right)^{\alpha_j} \left( e^{i\lambda \tau} (-1)^{\alpha_j} (ia_j + \tau)^{\alpha_j} \prod_{1 \leq k \leq n, k \neq j} (-1)^{\alpha_k} \frac{(ia_k + \tau)^{\alpha_k}}{(\tau - ia_k)^{\alpha_k + 1}} \right) \Big|_{\tau=ia_j} \\ &= \frac{1}{i^{n-1}} \left( \prod_{1 \leq k \leq n} a_k \right) \sum_{1 \leq j \leq n} \frac{1}{\alpha_j!} \\ &\quad \times \left( \frac{d}{id\sigma} \right)^{\alpha_j} \left( e^{-\lambda \sigma} (-1)^{\alpha_j} (ia_j + i\sigma)^{\alpha_j} \prod_{1 \leq k \leq n, k \neq j} (-1)^{\alpha_k} \frac{(ia_k + i\sigma)^{\alpha_k}}{(i\sigma - ia_k)^{\alpha_k + 1}} \right) \Big|_{\sigma=a_j} \end{aligned}$$

$$\begin{aligned}
 &= (-1)^{n-1+|\alpha|} \left( \prod_{1 \leq k \leq n} a_k \right) \sum_{1 \leq j \leq n} \frac{1}{\alpha_j!} \\
 &\quad \times \left( \frac{d}{d\sigma} \right)^{\alpha_j} \left( e^{-\lambda\sigma} (a_j + \sigma)^{\alpha_j} \prod_{1 \leq k \leq n, k \neq j} \frac{(a_k + \sigma)^{\alpha_k}}{(\sigma - a_k)^{\alpha_k + 1}} \right)_{|\sigma=a_j} \\
 &= \left( \prod_{1 \leq k \leq n} a_k \right) \sum_{1 \leq j \leq n} \frac{(-1)^{\alpha_j}}{\alpha_j!} \left( \frac{d}{d\sigma} \right)^{\alpha_j} \left( e^{-\lambda\sigma} (a_j + \sigma)^{\alpha_j} \prod_{1 \leq k \leq n, k \neq j} \frac{(a_k + \sigma)^{\alpha_k}}{(a_k - \sigma)^{\alpha_k + 1}} \right)_{|\sigma=a_j}.
 \end{aligned}$$

Since  $F_\alpha(a, +\infty) = 1$ , thanks to Lemma 9.7, we find eventually that

$$\begin{aligned}
 F_\alpha(a) &= F_\alpha(a, 1) = \int_{+\infty}^1 \frac{\partial F_\alpha}{\partial \lambda}(a, \lambda) d\lambda + 1 = 1 - K_\alpha(a) \\
 K_\alpha(a) &= \left( \prod_{1 \leq k \leq n} a_k \right) \sum_{1 \leq j \leq n} \frac{(-1)^{\alpha_j}}{\alpha_j!} \\
 &\quad \int_1^{+\infty} \left( \frac{d}{d\sigma} \right)^{\alpha_j} \left( e^{-\lambda\sigma} (a_j + \sigma)^{\alpha_j} \prod_{1 \leq k \leq n, k \neq j} \frac{(a_k + \sigma)^{\alpha_k}}{(a_k - \sigma)^{\alpha_k + 1}} \right)_{|\sigma=a_j} d\lambda \\
 &= \sum_{1 \leq j \leq n} \frac{(-1)^{\alpha_j}}{\alpha_j!} \\
 &\quad \int_1^{+\infty} e^{-\lambda a_j} \left( \frac{d}{d\sigma} - \lambda \right)^{\alpha_j} \left( (a_j + \sigma)^{\alpha_j} a_j \prod_{1 \leq k \leq n, k \neq j} \frac{(a_k + \sigma)^{\alpha_k} a_k}{(a_k - \sigma)^{\alpha_k + 1}} \right)_{|\sigma=a_j} d\lambda. \\
 &= \sum_{1 \leq j \leq n} \frac{(-1)^{\alpha_j}}{\alpha_j!} \int_1^{+\infty} e^{-\lambda a_j} \left( \frac{d}{d\sigma} - \lambda \right)^{\alpha_j} \left( (a_j + \sigma)^{\alpha_j} \prod_{1 \leq k \leq n, k \neq j} \frac{(a_k + \sigma)^{\alpha_k}}{(a_k - \sigma)^{\alpha_k + 1}} \right)_{|\sigma=a_j} d\lambda \\
 &= \sum_{1 \leq j \leq n} \frac{(-1)^{\alpha_j}}{\alpha_j!} \int_{a_j}^{+\infty} e^{-t_j} \\
 &\quad \left( \frac{d}{da_j s} - \frac{t_j}{a_j} \right)^{\alpha_j} \left( (a_j + a_j s)^{\alpha_j} \prod_{1 \leq k \leq n, k \neq j} \frac{a_k (a_k + a_j s)^{\alpha_k}}{(a_k - a_j s)^{\alpha_k + 1}} \right)_{|s=1} dt_j \\
 &= \sum_{1 \leq j \leq n} \frac{(-1)^{\alpha_j}}{\alpha_j!} \int_{a_j}^{+\infty} e^{-t} \left( \frac{d}{ds} - t \right)^{\alpha_j} \left( (1 + s)^{\alpha_j} \prod_{1 \leq k \leq n, k \neq j} \frac{a_k (a_k + a_j s)^{\alpha_k}}{(a_k - a_j s)^{\alpha_k + 1}} \right)_{|s=1} dt \\
 &= \sum_{1 \leq j \leq n} \frac{(-1)^{\alpha_j}}{\alpha_j!} \int_{a_j}^{+\infty} e^{-t} \left( \frac{d}{ds} - 1 \right)^{\alpha_j} \left( (t + s)^{\alpha_j} \prod_{1 \leq k \leq n, k \neq j} \frac{a_k (a_k + a_j s/t)^{\alpha_k}}{(a_k - a_j s/t)^{\alpha_k + 1}} \right)_{|s=t} dt \\
 &= \sum_{1 \leq j \leq n} \frac{(-1)^{\alpha_j}}{\alpha_j!} \int_{a_j}^{+\infty} e^{-t} \\
 &\quad \left( \frac{d}{d(s+t)} - 1 \right)^{\alpha_j} \left( (t + s)^{\alpha_j} \prod_{1 \leq k \leq n, k \neq j} \frac{t a_k (t(a_k - a_j) + a_j (s+t))^{\alpha_k}}{(t(a_k + a_j) - a_j (s+t))^{\alpha_k + 1}} \right)_{|s+t=2t} dt
 \end{aligned}$$

$$\begin{aligned}
&= \sum_{1 \leq j \leq n} (-1)^{\alpha_j} \\
&\quad \times \int_{a_j}^{+\infty} e^{-t} \left( \frac{d}{ds} - 1 \right)^{\alpha_j} \left( \frac{s^{\alpha_j}}{\alpha_j!} \prod_{1 \leq k \leq n, k \neq j} \frac{t a_k (t(a_k - a_j) + a_j s)^{\alpha_k}}{(t(a_k + a_j) - a_j s)^{\alpha_k + 1}} \right) \Big|_{s=2t} dt \\
&= \sum_{1 \leq j \leq n} (-1)^{\alpha_j} e^{-a_j} \int_0^{+\infty} e^{-t} \\
&\quad \times \left( \frac{d}{ds} - 1 \right)^{\alpha_j} \left( \frac{s^{\alpha_j}}{\alpha_j!} \prod_{1 \leq k \leq n, k \neq j} \frac{(t + a_j) a_k ((t + a_j)(a_k - a_j) + a_j s)^{\alpha_k}}{((t + a_j)(a_k + a_j) - a_j s)^{\alpha_k + 1}} \right) \Big|_{s=2t+2a_j} dt.
\end{aligned}$$

We have also to deal with

$$\prod_{1 \leq k \leq n, k \neq j} \frac{(t + a_j) a_k ((t + a_j)(a_k - a_j) + a_j s)^{\alpha_k}}{((t + a_j)(a_k + a_j) - a_j s)^{\alpha_k + 1}}$$

and

$$\begin{aligned}
((t + a_j)(a_k + a_j) - a_j(2t + 2a_j)) &= a_j(a_k + a_j) - 2a_j^2 + t(a_k - a_j) = (t + a_j)(a_k - a_j) \\
(t + a_j)(a_k + a_j) - a_j s &= (t + a_j)(a_k - a_j) + a_j(2t + 2a_j - s)
\end{aligned}$$

so that

$$\begin{aligned}
(3.3.21) \quad K_\alpha(a) &= \sum_{1 \leq j \leq n} (-1)^{\alpha_j} e^{-a_j} \int_0^{+\infty} e^{-t} \\
&\quad \times \left( \frac{d}{ds} - 1 \right)^{\alpha_j} \left( \frac{s^{\alpha_j}}{\alpha_j!} \prod_{1 \leq k \leq n, k \neq j} \frac{(t + a_j) a_k ((t + a_j)(a_k + a_j) + a_j(s - 2t - 2a_j))^{\alpha_k}}{((t + a_j)(a_k - a_j) - a_j(s - 2t - 2a_j))^{\alpha_k + 1}} \right) \Big|_{s=2t+2a_j} dt.
\end{aligned}$$

**3.4. A conjecture on integrals of products of Laguerre polynomials.** We formulate in this section a conjecture on the behaviour of the functions  $K_\alpha(a)$ ; as displayed in the previous sections, we know several useful elements for the analysis of these functions, including some quite explicit expression. However, in the non-isotropic case, we were not able to prove the estimate  $F_\alpha(a) \leq 1$ , equivalent to  $K_\alpha(a) \geq 0$ , except for the case  $\alpha = 0$ . We are thus reduced to conjectural statements.

**Conjecture 3.25.** *Let  $n \geq 1$  be an integer and let  $\alpha = (\alpha_1, \dots, \alpha_n) \in \mathbb{N}^n$ . For  $a = (a_1, \dots, a_n) \in (0, +\infty)^n$  we define*

$$(3.4.1) \quad K_\alpha(a) = \int_{\substack{t=(t_1, \dots, t_n) \in \mathbb{R}_+^n \\ \sum_{1 \leq j \leq n} t_j/a_j \geq 1}} e^{-(t_1 + \dots + t_n)} \prod_{1 \leq j \leq n} (-1)^{\alpha_j} L_{\alpha_j}(2t_j) dt,$$

where  $L_k$  stands for the classical Laguerre polynomial

$$(3.4.2) \quad L_k(X) = \left( \frac{d}{dX} - 1 \right)^k \frac{X^k}{k!}.$$

Then we conjecture that, assuming  $0 < a_1 \leq \dots \leq a_n$ , we have

$$(3.4.3) \quad K_\alpha(a) \geq \sum_{1 \leq j \leq n} e^{-a_j} \frac{\prod_{1 \leq l < j} a_l}{(j-1)!}.$$

**Remark 3.26.** A slightly stronger and more symmetrical version of the above conjecture is that for  $n, \alpha, a, K_\alpha$  as above, we have

$$(3.4.4) \quad K_\alpha(a) \geq K_0(a).$$

It is indeed stronger since we have proven in Lemma 3.22 that  $K_0(a)$  is greater than the right-hand-side of (3.4.3).

**Theorem 3.27.** *The previous conjecture is a proven theorem in the following cases.*

- (1) When  $n = 1$ .
- (2) For all  $n \geq 1$ , when all the  $a_j$  are equal.
- (3) For all  $n \geq 1$ , when  $\alpha = 0_{\mathbb{N}^n}$ .
- (4) When  $n = 2$  and  $\min(\alpha_1, \alpha_2) = 0$ .

*Proof.* (1) When  $n = 1$ , we have proven above (in Proposition 3.3) that for  $\alpha \in \mathbb{N}$ ,  $a > 0$ ,

$$(3.4.5) \quad K_\alpha(a) = e^{-a} P_\alpha(a) \geq e^{-a},$$

which is indeed (3.4.4) in that case. With the notations of Theorem 3.5 (and in particular where  $D_a$  is defined in (3.1.22)) this implies

$$(3.4.6) \quad \text{Op}_w(\mathbf{1}_{D_a}) \leq 1 - e^{-a},$$

an inequality due to P. Flandrin in the 1988 paper [9].

(2) Assuming that all the  $a_j$  are equal to  $a > 0$ , we have proven in Theorem 3.7 that for  $\alpha \in \mathbb{N}^n$ ,  $|\alpha| = \sum_{1 \leq j \leq n} \alpha_j$ ,

$$(3.4.7) \quad K_\alpha(a, \dots, a) \geq \frac{\Gamma(n, a)}{\Gamma(n)} = e^{-a} \sum_{1 \leq j \leq n} \frac{a^{j-1}}{(j-1)!} = K_0(a, \dots, a)$$

since from (3.3.5), we have

$$\begin{aligned} K_0(a, \dots, a) &= \int_{\substack{\sum t_j \geq a \\ t_j \geq 0}} e^{-(t_1 + \dots + t_n)} dt \\ &= \int_{\substack{t_n \geq a \\ t_j \geq 0}} e^{-(t_1 + \dots + t_n)} dt + \int_0^a e^{-t_n} \int_{\sum t_j \geq a - t_n} e^{-(t_1 + \dots + t_{n-1})} dt \\ (\text{inductively}) &= e^{-a} + \int_0^a e^{-t_n} e^{-(a-t_n)} \sum_{1 \leq j \leq n-1} \frac{(a-t_n)^{j-1}}{(j-1)!} dt_n \\ &= e^{-a} \left( 1 + \sum_{1 \leq j \leq n-1} \frac{a^j}{j!} \right) = e^{-a} \sum_{1 \leq j \leq n} \frac{a^{j-1}}{(j-1)!}, \end{aligned}$$

proving (3.4.4) in that case. With

$$(3.4.8) \quad D_{(a)} = \left\{ (x, \xi) \in \mathbb{R}^{2n}, 2\pi \frac{|x|^2 + |\xi|^2}{a} \leq 1 \right\},$$

this implies that

$$(3.4.9) \quad \text{Op}_w(\mathbf{1}_{D(a)}) \leq 1 - e^{-a} \sum_{1 \leq j \leq n} \frac{a^{j-1}}{(j-1)!},$$

an inequality proven in the 2010 article [27] by E. Lieb and Y. Ostrover.

(3) When  $\alpha = 0_{\mathbb{N}^n}$ , we have proven (3.4.3) in Lemma 3.22.

(4) When  $n = 2$ , from the case  $n = 1$  we have  $K_{\alpha_2}(a_2) = e^{-a_2} P_{\alpha_2}(a_2)$ , so that from Lemma 3.20, we obtain

$$K_{\alpha_1, \alpha_2}(a_1, a_2) = e^{-a_1} P_{\alpha_1}(a_1) + a_1 \int_0^1 e^{-\theta a_1 - (1-\theta)a_2} (-1)^{\alpha_1} L_{\alpha_1}(2\theta a_1) P_{\alpha_2}(a_2(1-\theta)) d\theta,$$

and if  $\alpha_1 = 0$ , it means that

$$\begin{aligned} K_{0, \alpha_2}(a_1, a_2) &= e^{-a_1} + a_1 \int_0^1 e^{-\theta a_1 - (1-\theta)a_2} P_{\alpha_2}(a_2(1-\theta)) d\theta \\ &\geq e^{-a_1} + a_1 \int_0^1 e^{-\theta a_1 - (1-\theta)a_2} d\theta = K_{0,0}(a_1, a_2), \end{aligned}$$

and the reasoning is identical for  $\alpha_2 = 0$ , concluding the proof of the theorem.  $\square$

We are interested in the Weyl quantization of the indicatrix of

$$(3.4.10) \quad D_{a_1, \dots, a_n} = \{(x, \xi) \in \mathbb{R}^{2n}, 2\pi \sum_{1 \leq j \leq n} \frac{x_j^2 + \xi_j^2}{a_j} \leq 1\}, \quad a_j > 0,$$

and we have a weaker conjecture.

**Conjecture 3.28** (A weak form of Conjecture 3.25). *With  $n, \alpha, a, K_\alpha$  as in Conjecture 3.25, we conjecture that*

$$(3.4.11) \quad K_\alpha(a) \geq 0.$$

*Note that Inequality (3.4.11) is equivalent to*

$$(3.4.12) \quad \text{Op}_w(\mathbf{1}_{D_{a_1, \dots, a_n}}) \leq 1.$$

**Remark 3.29.** In the first place, although the second conjecture is much weaker than the first, there is no reason to believe that the weak conjecture should be easier to prove than the first: in particular, in the known cases, it is indeed the proof of the precise statement (3.4.3) which leads to (3.4.11) and we are not aware of a direct proof of (3.4.11), even in one dimension.

**A summary of our knowledge on the functions  $K_\alpha$ .** As proven in Remarks 3.14 and 3.15, the functions  $K_\alpha$  are entire functions given on the open subset (3.3.6) by Formula (3.3.5) (see also Formula (3.3.17)). Moreover the function  $F_\alpha(a) = 1 - K_\alpha(a)$  can be expressed as a simple integral for  $a_j > 0$ ,

$$(3.4.13) \quad F_\alpha(a_1, \dots, a_n) = \int_{\mathbb{R}} \frac{\sin \tau}{\pi \tau} \left( \prod_{1 \leq j \leq n} \frac{(1 + i\tau \mu_j)^{\alpha_j}}{(1 - i\tau \mu_j)^{\alpha_j + 1}} \right) d\tau, \quad \mu_j = \frac{1}{a_j},$$

and we have an explicit expression of the function  $K_\alpha$  as a sum of simple integrals in (3.3.21). However, having an explicit expression does not mean much and for instance, we do have several explicit expressions for the Laguerre polynomials but Inequality (9.3.3) remains very hard work, requiring a deep understanding of these polynomials. We have also an induction formula in Lemma 3.20. As a further remark, we have the following

**Lemma 3.30.** *Let  $n, \alpha, a, K_\alpha$  as in Conjecture 3.25. Then we have*

$$(3.4.14) \quad \lim_{a_n \rightarrow +\infty} K_{\alpha_1, \dots, \alpha_{n-1}, \alpha_n}(a_1, \dots, a_{n-1}, a_n) = K_{\alpha_1, \dots, \alpha_{n-1}}(a_1, \dots, a_{n-1}),$$

$$(3.4.15) \quad \lim_{a_1 \rightarrow 0_+} K_{\alpha_1, \alpha_2, \dots, \alpha_n}(a_1, a_2, \dots, a_n) = 1.$$

*Proof.* Formula (3.3.5) and Lebesgue Dominated Convergence Theorem imply the first equality (3.4.14). Lemma 3.20, in which we may swap the variables  $a_1$  and  $a_n$  gives for  $a_1 > 0$

$$\begin{aligned} K_{\alpha_1, \alpha_2, \dots, \alpha_n}(a_1, a_2, \dots, a_n) &= e^{-a_1} P_{\alpha_1}(a_1) \\ &+ a_1 \int_0^1 e^{-\theta a_1} (-1)^{\alpha_1} L_{\alpha_1}(2a_1\theta) K_{\alpha_2, \dots, \alpha_n}(a_2(1-\theta), \dots, a_n(1-\theta)) d\theta, \end{aligned}$$

and since  $P_{\alpha_1}$  is a polynomial such that  $P_{\alpha_1}(0) = 1$ , we get (3.4.15).  $\square$

**Reasons to believe in the conjecture.** This is true in one dimension, also in  $n$  dimensions for spheres and it is a quadratic problem in the sense that ellipsoids are convex subsets of  $\mathbb{R}^{2n}$  characterized by an inequality

$$\{X \in \mathbb{R}^{2n}, p(X) \leq 0\},$$

where  $p$  is a polynomial of degree 2 with a positive-definite quadratic part. We shall see below in this paper that convexity of a set  $A$  does not guarantee that the quantization  $\text{Op}_w(\mathbf{1}_A)$  is smaller than 1 as an operator and that Flandrin's conjecture is not true, but it is hard to believe that such a phenomenon could occur for ellipsoids. We must point out a specific feature of anisotropy related to Mehler's formula (2.2.1): if all the  $\mu_j$  are equal to the same  $\mu > 0$  (this is the isotropic case), then, with  $q_\mu(x, \xi) = \mu(|x|^2 + |\xi|^2)$ , we have

$$\text{Op}_w(e^{2i\pi\tau q_\mu(x, \xi)}) = \phi(\tau\mu) e^{2i\pi \arctan(\tau\mu) \sum_{1 \leq j \leq n} \pi(x_j^2 + D_j^2)},$$

where  $\phi(\tau\mu)$  is a scalar quantity. As a consequence, if we quantize  $F(q_\mu(x, \xi))$ , we get

$$\text{Op}_w(F(q_\mu(x, \xi))) = \int_{\mathbb{R}} \hat{F}(\tau) \phi(\tau\mu) e^{2i\pi \frac{\arctan(\tau\mu)}{\mu} \pi \text{Op}_w(q_\mu)} d\tau,$$

and thus

$$\text{Op}_w(F(q_\mu(x, \xi))) = \tilde{F}(\text{Op}_w(q_\mu)), \quad \tilde{F}(\lambda) = \int_{\mathbb{R}} \hat{F}(\tau) \phi(\tau\mu) e^{2i\pi \frac{\arctan(\tau\mu)}{\mu} \lambda} d\tau,$$

and  $\text{Op}_w(F(q_\mu(x, \xi)))$  appears as a function of the self-adjoint operator  $\text{Op}_w(q_\mu)$ . Following the same route in the anisotropic case, we get, with

$$(3.4.16) \quad q_\mu(x, \xi) = \sum_{1 \leq j \leq n} \mu_j (x_j^2 + \xi_j^2),$$

$$(3.4.17) \quad \text{Op}_w(F(q_\mu(x, \xi))) = \int_{\mathbb{R}} \hat{F}(\tau) \phi(\tau \mu) e^{2i\pi \sum_{1 \leq j \leq n} (\frac{\arctan(\tau \mu_j)}{\mu_j}) \mu_j (x_j^2 + D_j^2)} d\tau,$$

and since  $\frac{1}{\mu_j} \arctan(\tau \mu_j)$  does depend on  $\mu_j$  (and not only on  $\tau$ ), the operator  $\text{Op}_w(F(q_\mu(x, \xi)))$  is not a function of the self-adjoint operator  $\text{Op}_w(q_\mu)$ .

As a final comment on the strongest form of the Conjecture (3.4.4), we would say that it could be seen as a property of the Laguerre polynomials, known in the case  $n = 1$ , where it stands as follows: we define for  $k \in \mathbb{N}$ , the polynomial  $P_k$  by

$$(3.4.18) \quad P_k(x) = \int_0^{+\infty} e^{-t} (-1)^k L_k(2x + 2t) dt,$$

and we have  $P_k(0) = 1$  from (9.3.5). Moreover, we have the inequality (equivalent to (3.4.4) for  $n = 1$ )

$$(3.4.19) \quad \forall x \geq 0, \quad P_k(x) \geq P_k(0).$$

We note that  $e^{-x} P_k(x) = \int_x^{+\infty} e^{-s} (-1)^k L_k(2s) ds$ , so that the unique solution  $P_k$  of the Initial Value Problem for the ODE

$$(3.4.20) \quad P_k(x) - P_k'(x) = (-1)^k L_k(2x), \quad P_k(0) = 1,$$

does satisfy (3.4.19). We note that from Lemma 3.2, we have

$$P_k'(X) = 2 \sum_{0 \leq l < k} (-1)^l L_l(2X),$$

so that (3.4.19) is a consequence of Feldheim Inequality (9.3.3). Let us reformulate (3.4.4), using the polynomials  $P_k$ : for  $a_j \geq 0$ ,

$$(3.4.21) \quad K_\alpha(a) = \int_{\substack{t=(t_1, \dots, t_n) \in \mathbb{R}_+^n \\ \sum_{1 \leq j \leq n} t_j/a_j \geq 1}} \prod_{1 \leq j \leq n} \frac{\partial}{\partial t_j} \left\{ -e^{-t_j} P_{\alpha_j}(t_j) \right\} dt \\ \geq K_0(a) = \int_{\substack{t=(t_1, \dots, t_n) \in \mathbb{R}_+^n \\ \sum_{1 \leq j \leq n} t_j/a_j \geq 1}} \prod_{1 \leq j \leq n} \frac{\partial}{\partial t_j} \left\{ -e^{-t_j} \right\} dt,$$

which is equivalent to

$$(3.4.22) \quad \int H\left(1 - \sum_{1 \leq j \leq n} s_j\right) \prod_{1 \leq j \leq n} H(s_j) \frac{\partial}{\partial s_j} \left\{ -e^{-a_j s_j} P_{\alpha_j}(a_j s_j) \right\} ds \\ \leq \int H\left(1 - \sum_{1 \leq j \leq n} s_j\right) \prod_{1 \leq j \leq n} a_j H(s_j) e^{-a_j s_j} ds,$$

where  $H = \mathbf{1}_{\mathbb{R}_+}$  (Heaviside function). This is equivalent to

$$(3.4.23) \quad \int H\left(1 - \sum_{1 \leq j \leq n} s_j\right) \prod_{1 \leq j \leq n} H(s_j) e^{-a_j s_j} \left(a_j - \frac{\partial}{\partial s_j}\right) \left\{P_{\alpha_j}(a_j s_j)\right\} ds \\ \leq \int H\left(1 - \sum_{1 \leq j \leq n} s_j\right) \prod_{1 \leq j \leq n} a_j H(s_j) e^{-a_j s_j} ds,$$

i.e. to

$$(3.4.24) \quad \int H\left(1 - \sum_{1 \leq j \leq n} s_j\right) \prod_{1 \leq j \leq n} H(s_j) e^{-a_j s_j} \\ \times \left( \prod_{1 \leq j \leq n} a_j - \prod_{1 \leq j \leq n} \left(a_j - \frac{\partial}{\partial s_j}\right) \left\{P_{\alpha_j}(a_j s_j)\right\} \right) ds \geq 0.$$

Note that for  $n = 1$ , it means for  $a \geq 0$ ,

$$\int_0^1 e^{-as} (a - aP_k(as) + aP'_k(as)) ds = 1 - e^{-a} + \int_0^1 \frac{d}{ds} \{e^{-as} P_k(as)\} \\ = 1 - e^{-a} + e^{-a} P_k(a) - P_k(0) = e^{-a} (P_k(a) - 1) \geq 0,$$

which holds true from (3.4.19).

**Remark 3.31.** There are several classical results on products of Laguerre polynomials, in particular the article [5], *On some expansions in Laguerre polynomials* by A. Erdélyi and also the paper [28], *Linearization of the products of the generalized Lauricella polynomials and the multivariate Laguerre polynomials via their integral representations* by Shuoh-Jung Liu, Shy-Der Lin, Han-Chun Lu and H. M. Srivastava. However it seems that the non-negativity of the polynomials  $P_{\alpha;1}, P'_{\alpha;1}$  do not suffice to tackle the conjecture in two dimensions and more.

## 4. PARABOLAS

**4.1. Preliminary remarks.** We start with a picture, demonstrating that the epigraph of a parabola is an increasing union of ellipses. It is easy to see that the epigraph of a parabola, i.e. the set  $\{(x, \xi) \in \mathbb{R}^2, \xi > x^2\}$  is a countable increasing union of ellipses in the sense that

$$(4.1.1) \quad \mathcal{P} = \{(x, \xi) \in \mathbb{R}^2, \xi > x^2\} = \cup_{k \geq 1} \underbrace{\{(x, \xi) \in \mathbb{R}^2, \xi > x^2 + k^{-2}\xi^2\}}_{\mathcal{E}_k}.$$

Note that for  $k \geq 1$  we have  $\mathcal{E}_k \subset \mathcal{E}_{k+1} \subset \mathcal{P}$  since  $x^2 + k^{-2}\xi^2 \geq x^2 + (k+1)^{-2}\xi^2 > x^2$ , from the fact that  $\xi > 0$  on  $\mathcal{E}_k$ . Moreover, if  $\xi > x^2$  and  $k > \xi/\sqrt{\xi - x^2}$ , we get  $(x, \xi) \in \mathcal{E}_k$ .

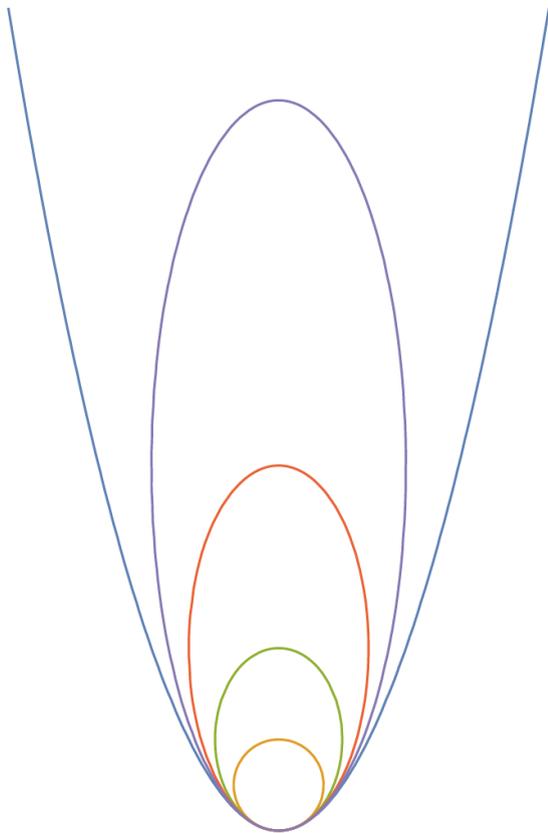


FIGURE 4. The epigraph of a parabola is an increasing union of ellipses.

**Remark 4.1.** The ellipse  $\mathcal{E}_k$  is symplectically equivalent to a circle with area  $\frac{\pi k^3}{4}$  since

$$\begin{aligned} x^2 + k^{-2}\xi^2 - \xi &= x^2 + k^{-2}\left(\xi - \frac{k^2}{2}\right)^2 - \frac{k^2}{4} = (\lambda^{-1}y)^2 + k^{-2}\left(\lambda\eta - \frac{k^2}{2}\right)^2 - \frac{k^2}{4} \\ &= \lambda^{-2}y^2 + \lambda^2k^{-2}\left(\eta - \frac{k^2}{2\lambda}\right)^2 - \frac{k^2}{4}, \end{aligned}$$

so that choosing  $\lambda$  such that  $\lambda^{-2} = \lambda^2k^{-2}$ , e.g.  $\lambda = \sqrt{k}$ , we get

$$x^2 + k^{-2}\xi^2 - \xi = k^{-1}\left(y^2 + \left(\eta - \frac{k^2}{2\lambda}\right)^2\right) - \frac{k^2}{4},$$

and  $\mathcal{E}_k = \{(y, \zeta) \in \mathbb{R}^2, y^2 + \zeta^2 < \frac{k^3}{4}\}$ , where  $(y, \zeta)$  are the affine symplectic coordinates

$$y = xk^{1/2}, \quad \zeta = \xi k^{-1/2} - \frac{k^{3/2}}{2}.$$

**Lemma 4.2.** *Let  $u \in \mathcal{S}(\mathbb{R})$ . Then  $\mathcal{W}(u, u)$  belongs to  $\mathcal{S}(\mathbb{R}^2)$  and with  $\mathcal{E}, \mathcal{E}_k$  defined by (4.1.1), we have*

$$\iint_{\xi > x^2} \mathcal{W}(u, u)(x, \xi) dx d\xi = \lim_{k \rightarrow +\infty} \iint_{\mathcal{E}_k} \mathcal{W}(u, u)(x, \xi) dx d\xi \leq \|u\|_{L^2(\mathbb{R})}^2.$$

*Proof.* Since  $\mathcal{W}(u, u)$  belongs to  $\mathcal{S}(\mathbb{R}^{2n}) \subset L^1(\mathbb{R}^{2n})$ , we may apply the Lebesgue Dominated Convergence Theorem and (4.1.1) to obtain the equality in the lemma. On the other hand Theorem 3.5 and Remark 4.1 imply

$$\iint_{\mathcal{E}_k} \mathcal{W}(u, u)(x, \xi) dx d\xi = \langle \text{Op}_w(\mathbf{1}_{\mathcal{E}_k})u, u \rangle \leq (1 - e^{-\frac{\pi k^3}{2}}) \|u\|_{L^2(\mathbb{R})}^2 \leq \|u\|_{L^2(\mathbb{R})}^2,$$

and the sought result.  $\square$

**Remark 4.3.** Moreover, Theorem 3.5 and the expression of  $F_0(a) = 1 - e^{-a}$  imply that with  $\psi_0$  defined in (9.1.31), we have

$$\iint_{\mathcal{E}_k} \mathcal{W}(\psi_0, \psi_0)(x, \xi) dx d\xi = \langle \text{Op}_w(\mathbf{1}_{\mathcal{E}_k})\psi_0, \psi_0 \rangle = \|\psi_0\|_{L^2(\mathbb{R})}^2 (1 - e^{-\pi k^3/3}),$$

so that from Lemma 4.2, we have  $\iint_{\mathcal{P}} \mathcal{W}(\psi_0, \psi_0)(x, \xi) dx d\xi = \|\psi_0\|_{L^2(\mathbb{R})}^2$ , entailing

$$(4.1.2) \quad \sup_{\phi \in \mathcal{S}(\mathbb{R}), \|\phi\|_{L^2(\mathbb{R})}=1} \iint_{\mathcal{P}} \mathcal{W}(\phi, \phi)(x, \xi) dx d\xi = 1.$$

**Remark 4.4.** We want to study the operator with Weyl symbol  $H(\xi - x^2)$  ( $H = \mathbf{1}_{\mathbb{R}_+}$  is the Heaviside function) and since  $\xi - x^2$  is a polynomial with degree less than 2, see from (1.2.4) that  $\text{Op}_w(H(\xi - x^2))$  commutes with  $D_x - x^2 = e^{2\pi i x^3/3} D_x e^{-2\pi i x^3/3}$ , and the latter has (continuous) spectrum  $\mathbb{R}$ : we expect thus that  $\text{Op}_w(H(\xi - x^2))$  should have continuous spectrum and be conjugated to a Fourier multiplier.

**4.2. Calculation of the kernel.** The Weyl symbol of the operator  $\text{Op}_w(\mathbf{1}_{\mathcal{P}})$  is

$$H(\xi - x^2),$$

( $\mathcal{P}$  is defined in (4.1.1),  $H$  is the Heaviside function  $H = \mathbf{1}_{\mathbb{R}_+}$ ), corresponding to the distribution kernel  $k_{\mathcal{P}}(x, y)$  obtained from Proposition 1.9 by (we use freely integrals meaning only Fourier transform in the distribution sense),

$$\begin{aligned} k_{\mathcal{P}}(x, y) &= \int e^{2i\pi(x-y)\xi} H(\xi - (\frac{x+y}{2})^2) d\xi = \int e^{2i\pi(x-y)(\xi + (\frac{x+y}{2})^2)} H(\xi) d\xi \\ &= e^{2i\pi(x-y)(\frac{x+y}{2})^2} \frac{1}{2} (\delta_0(y-x) + \frac{1}{i\pi(y-x)}) \\ &= \frac{\delta_0(y-x)}{2} + \frac{e^{2i\pi(x-y)(\frac{x+y}{2})^2}}{2i\pi(y-x)}. \end{aligned}$$

We have

$$\begin{aligned} 4(x-y)\left(\frac{x+y}{2}\right)^2 &= (x^2 - y^2)(x+y) = x^3 - y^3 + x^2y - y^2x \\ &= \frac{4}{3}(x^3 - y^3) + \frac{1}{3}(y-x)^3, \end{aligned}$$

so that

$$(4.2.1) \quad k_{\mathcal{P}}(x, y) = e^{i\frac{2\pi}{3}x^3} \left( \frac{\delta_0(y-x)}{2} + \frac{e^{i\frac{\pi}{2}\frac{1}{3}(y-x)^3}}{2i\pi(y-x)} \right) e^{-i\frac{2\pi}{3}y^3},$$

and the operator  $\text{Op}_w(\mathbf{1}_{\mathcal{P}})$  is unitarily equivalent to the operator with kernel

$$(4.2.2) \quad \tilde{k}(x, y) = \frac{\delta_0(y-x)}{2} + \frac{e^{i\frac{\pi}{6}(y-x)^3}}{2i\pi(y-x)}.$$

We have proven the following result.

**Lemma 4.5.** *The operator with Weyl symbol  $\mathbb{R}^2 \ni (x, \xi) \mapsto \mathbf{1}_{\mathbb{R}_+}(\xi - x^2)$  has the distribution kernel*

$$k_{\mathcal{P}}(x, y) = e^{i\frac{2\pi}{3}x^3} \left( \frac{\delta_0(y-x)}{2} + \frac{e^{i\frac{\pi}{6}(y-x)^3}}{2i\pi(y-x)} \right) e^{-i\frac{2\pi}{3}y^3},$$

and is thus unitarily equivalent to

$$(4.2.3) \quad \frac{\text{Id}}{2} + \text{convolution with } \frac{ie^{-i\pi t^3/6}}{2\pi} \text{pv} \frac{1}{t}.$$

**Lemma 4.6.** *The distribution  $\frac{ie^{-i\pi t^3/6}}{2\pi} \text{pv} \frac{1}{t}$  has the Fourier transform*

$$(4.2.4) \quad \frac{1}{2\pi} \int \frac{\sin(2\pi a s \tau + \frac{s^3}{3})}{s} ds, \quad a = (2/\pi)^{1/3}.$$

The operator (4.2.3) is the Fourier multiplier  $\omega(D_t)$  with

$$(4.2.5) \quad \omega(\tau) = \frac{1}{2} \left( 1 + \frac{1}{\pi} \int_{-\infty}^{+\infty} \frac{\sin(s\eta + \frac{s^3}{3})}{s} ds \right), \quad \eta = 2^{4/3} \pi^{2/3} \tau.$$

*Proof.* We calculate in the distribution sense ( $t = as, a = (2/\pi)^{1/3}$ ),

$$\begin{aligned} \int e^{-2i\pi t \tau} \frac{e^{-i\pi t^3/6}}{2\pi t} dt &= \frac{i}{2\pi} \int e^{-2i\pi a s \tau} \frac{e^{-i\pi a^3 s^3/6}}{s} ds = \frac{i}{2\pi} \int \frac{(-i) \sin(\frac{s^3}{3} + 2\pi a s \tau)}{s} ds \\ &= \frac{1}{2\pi} \int \frac{\sin(2\pi a s \tau + \frac{s^3}{3})}{s} ds, \end{aligned}$$

so that with  $\eta = 2\pi a \tau$ , we get

$$\omega(\tau) = \frac{1}{2} \left( 1 + \frac{1}{\pi} \int_{-\infty}^{+\infty} \frac{\sin(s\eta + \frac{s^3}{3})}{s} ds \right) = \frac{1}{2} (1 - F(\eta)) = G(\eta),$$

proving the lemma.  $\square$

**Lemma 4.7.** *We have, with  $\eta = 2^{4/3} \pi^{2/3} \tau$ ,*

$$(4.2.6) \quad \omega(\tau) = \frac{1}{2} \left( 1 + \frac{1}{\pi} \int_{-\infty}^{+\infty} \frac{\sin(s\eta + \frac{s^3}{3})}{s} ds \right) = G(\eta), \quad \omega(0) = \frac{2}{3} = G(0),$$

$$(4.2.7) \quad G'(\eta) = \frac{1}{2\pi} \int_{\mathbb{R}} \cos(s\eta + \frac{s^3}{3}) ds = \text{Re} \frac{1}{2\pi} \int_{\mathbb{R}} \exp i(s\eta + \frac{s^3}{3}) ds = \mathbf{Ai}(\eta),$$

$$(4.2.8) \quad G(\eta) = \frac{2}{3} + \int_0^\eta \mathbf{Ai}(\xi) d\xi,$$

where  $\mathbf{Ai}$  is the Airy function defined as the inverse Fourier transform of  $t \mapsto e^{i(2\pi t)^3/3}$ .

*Proof.* We have

$$(4.2.9) \quad \frac{1}{\pi} \int_{-\infty}^{+\infty} \frac{\sin(\frac{s^3}{3})}{s} ds = \frac{1}{\pi} \int_{-\infty}^{+\infty} \frac{\sin(\sigma)}{3^{1/3} \sigma^{1/3}} 3^{1/3} \frac{1}{3} \sigma^{-2/3} d\sigma \\ = \frac{1}{3\pi} \int_{-\infty}^{+\infty} \frac{\sin \sigma}{\sigma} d\sigma = \frac{1}{3},$$

proving (4.2.6). We have also

$$G(\eta) = \frac{1}{2} + \text{Im} \left\{ \text{Inverse Fourier Transform} \left\{ y \mapsto e^{i(2\pi y)^3/3} \text{pv} \left( \frac{1}{2\pi y} \right) \right\} \right\},$$

and thus

$$G'(\eta) = \text{Im} \left\{ \text{Inverse Fourier Transform} \left\{ y \mapsto e^{i(2\pi y)^3/3} i \right\} \right\} \\ = \text{Im} \left( \int e^{2i\pi y \eta} e^{i(2\pi y)^3/3} i dy \right) = \text{Im} \left( \frac{1}{2\pi} \int e^{it\eta} e^{it^3/3} i dt \right) = \text{Ai}(\eta),$$

which is (4.2.7), implying (4.2.8).  $\square$

**Lemma 4.8.** *With  $G$  defined in Lemma 4.7, we get that  $G$  is an entire function, real-valued on the real line such that*

$$(4.2.10) \quad \lim_{\eta \rightarrow +\infty} G(\eta) = 1, \quad \lim_{\eta \rightarrow -\infty} G(\eta) = 0,$$

and moreover with  $\eta_0$  the largest zero of the Airy function ( $\eta_0 \approx -2.33811$ ), the function  $G$  has an absolute minimum at  $\eta_0$  with  $G(\eta_0) \approx -0.274352$ ,

$$(4.2.11) \quad \forall \eta \in \mathbb{R}, \quad G(\eta_0) \leq G(\eta) < 1.$$

*Proof.* The first statements follow from Lemma 4.7 and (4.2.10) is implied by (4.2.8) and (9.6.34), (9.6.38). The strict inequality in (4.2.11) follows for  $\eta \geq 0$  from (4.2.7) since  $\text{Ai}$  is positive on  $[0, +\infty)$  so that  $G$  is strictly increasing there from  $G(0) = 2/3$  to  $G(+\infty) = 1$ . The other statements are proven in Section 9.6 of the Appendix.  $\square$

**4.3. The main result.** Collecting the results of Lemmas 4.5, 4.6, 4.7, 4.8 and of Section 9.6 in the Appendix, we have proven the following theorem.

**Theorem 4.9.** *Let  $H(\xi - x^2) = \mathbf{1}\{(x, \xi) \in \mathbb{R}^2, \xi \geq x^2\}$  be the indicatrix of the epigraph of the parabola with equation  $\xi = x^2$ . Then the operator with Weyl symbol  $H(\xi - x^2)$  is unitary equivalent to the Fourier multiplier  $G(2^{4/3} \pi^{2/3} \tau)$  where*

$$(4.3.1) \quad G(\eta) = \frac{2}{3} + \int_0^\eta \text{Ai}(\xi) d\xi = \int_{-\infty}^\eta \text{Ai}(\xi) d\xi, \quad (\text{Ai is the Airy function}).$$

The function  $G$  is entire on  $\mathbb{C}$ , real valued on the real line and such that

$$G(\mathbb{R}) = [G(\eta_0), 1),$$

where  $\eta_0$  is the largest zero of the Airy function

$$(4.3.2) \quad \text{we have } \eta_0 \approx -2.338107410, \quad G(\eta_0) \approx -0.2743520591.$$

The operator with Weyl symbol  $H(\xi - x^2)$  is self-adjoint bounded on  $L^2(\mathbb{R})$  with norm 1, with spectrum equal to  $[G(\eta_0), 1]$  (continuous spectrum) and

$$(4.3.3) \quad \forall u \in L^2(\mathbb{R}), \quad G(\eta_0) \|u\|_{L^2(\mathbb{R})}^2 \leq \iint_{\xi \geq x^2} \mathcal{W}(u, u)(x, \xi) dx d\xi \leq \|u\|_{L^2(\mathbb{R})}^2.$$

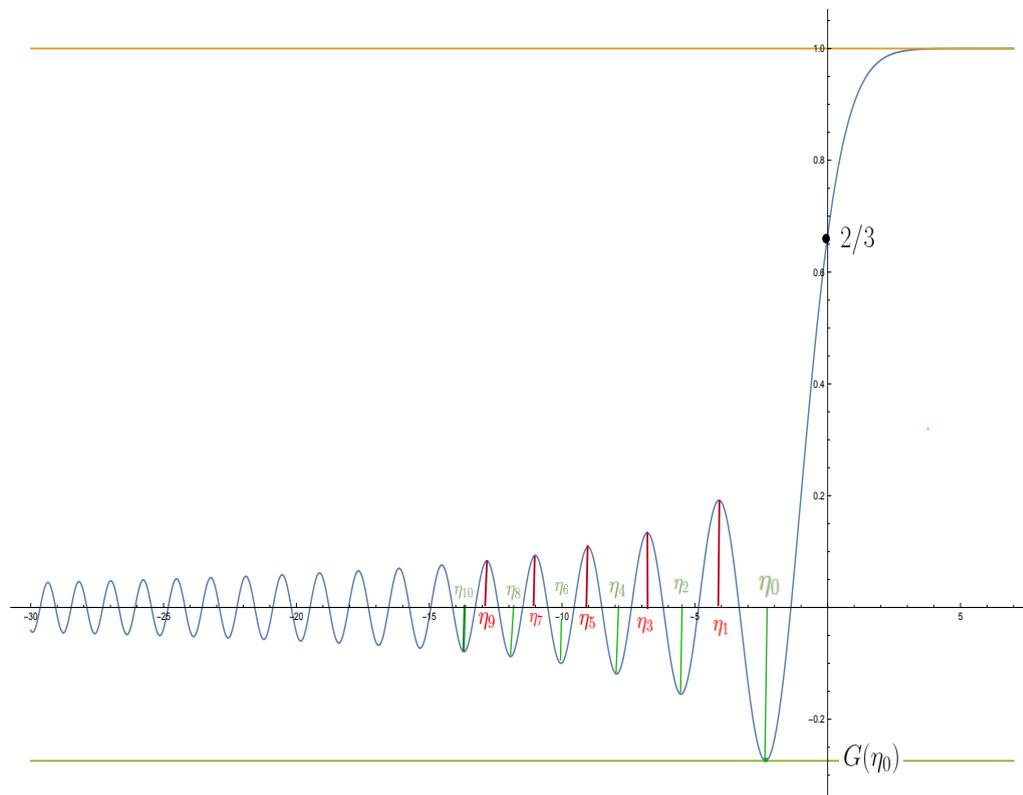


FIGURE 5. The function  $G$ . More details on  $G$  are given in the Appendix 9.6.

**4.4. Paraboloids, a conjecture.** We are interested now in multi-dimensional versions of the previous results, namely, we would like to find a bound for integrals of the Wigner distribution on paraboloids of  $\mathbb{R}^{2n}$  for  $n \geq 2$ . Let us start with recalling Theorem 21.5.3 in [17], a version of which was given in our Theorem 3.12 in the positive-definite case.

4.4.1. *On non-negative quadratic forms.*

**Theorem 4.10** (Symplectic reduction of quadratic forms, Theorem 21.5.3 in [17]). *Let  $q$  be a non-negative quadratic form on  $\mathbb{R}^n \times \mathbb{R}^n$  equipped with the canonical symplectic form (1.2.20). Then there exists  $S$  in the symplectic group  $Sp(n, \mathbb{R})$  of  $\mathbb{R}^{2n}$ ,*

$$r \in \{0, \dots, n\}, \mu_1, \dots, \mu_r \text{ positive, and } s \in \mathbb{N} \text{ such that } r + s \leq n,$$

so that for all  $X = (x, \xi) \in \mathbb{R}^n \times \mathbb{R}^n$ ,

$$(4.4.1) \quad q(SX) = \sum_{1 \leq j \leq r} \mu_j(x_j^2 + \xi_j^2) + \sum_{r+1 \leq j \leq r+s} x_j^2.$$

**Definition 4.11.** Let  $n \in \mathbb{N}^*$  and let  $\mathbb{R}^{2n}$  be equipped with the canonical symplectic form (1.2.20). Let  $q$  be a non-negative quadratic form on  $\mathbb{R}^{2n}$  with rank  $2n - 1$  and  $T$  be a non-zero vector in  $\mathbb{R}^{2n}$  such that  $q(\sigma T) = 0$ . A paraboloid  $\mathcal{P}$  of  $\mathbb{R}^{2n}$  with vertex 0 and shape  $(q, T)$  is defined by

$$(4.4.2) \quad \mathcal{P} = \{X \in \mathbb{R}^{2n}, q(X) \leq [X, T]\}.$$

A paraboloid  $\mathcal{Q}$  with vertex  $m \in \mathbb{R}^{2n}$  and shape  $(q, T)$  is defined as

$$(4.4.3) \quad \mathcal{Q} = \mathcal{P} + m,$$

where  $\mathcal{P}$  is a paraboloid with vertex 0 and shape  $(q, T)$ .

**Remark 4.12.** We can find some symplectic coordinates such that

$$q(X) - [X, T] = \sum_{1 \leq j \leq r} \mu_j(x_j^2 + \xi_j^2) + \sum_{r+1 \leq j \leq r+s} x_j^2 + \sum_{1 \leq j \leq n} (x_j \tau_j - \xi_j t_j),$$

with  $2r + s = 2n - 1$ . We can get rid of the linear terms  $x_j \tau_j - \xi_j t_j$  when  $1 \leq j \leq r$  by writing

$$\mu_j(x_j^2 + \xi_j^2) + x_j \tau_j - \xi_j t_j = \mu_j \left(x_j + \frac{\tau_j}{2\mu_j}\right)^2 + \mu_j \left(\xi_j - \frac{t_j}{2\mu_j}\right)^2 - \frac{1}{4\mu_j}(t_j^2 + \tau_j^2),$$

and also of  $x_j \tau_j$  for  $r + 1 \leq j \leq r + s$ , since

$$x_j^2 + x_j \tau_j = \left(x_j + \frac{\tau_j}{2}\right)^2 - \frac{\tau_j^2}{4}.$$

We are left with using affine symplectic coordinates  $(y, \eta)$  so that

$$\begin{aligned} q(X) - [X, T] &= \sum_{1 \leq j \leq r} \mu_j(y_j^2 + \eta_j^2) + \sum_{r+1 \leq j \leq r+s} y_j^2 \\ &\quad - \sum_{r+1 \leq j \leq r+s} \eta_j t_j + \sum_{r+s+1 \leq j \leq n} (y_j \tau_j - \eta_j t_j) - a. \end{aligned}$$

Since we have  $2r + s = 2n - 1$ , we get  $r + s + 1 = 2n - r$ : we cannot have  $r + s + 1 \leq n$  since it would imply that  $2n - r \leq n$  and thus  $r \geq n$ , which is incompatible with  $2r + s = 2n - 1, r, s \geq 0$ . We get then that  $s = 2l + 1, r = n - 1 - l$  and since  $r + s \leq n, 1 \leq s$ , we have  $l = 0, s = 1, r = n - 1$ , and

$$q(X) - [X, T] = \sum_{1 \leq j \leq n-1} \mu_j(y_j^2 + \eta_j^2) + y_n^2 - \eta_n t_n - a,$$

and  $t_n \in \mathbb{R}^*$ . With  $y_n = t^{1/3} \tilde{y}_n, \eta_n = t^{-1/3} \tilde{\eta}_n$ , we get

$$q(X) - [X, T] = \sum_{1 \leq j \leq n-1} \mu_j(y_j^2 + \eta_j^2) + t^{2/3}(\tilde{y}_n^2 - \tilde{\eta}_n - at^{-2/3}),$$

and the inequality  $q(X) - [X, T] \leq 0$  is equivalent to

$$\sum_{1 \leq j \leq n-1} t^{-2/3} \mu_j(y_j^2 + \eta_j^2) + \tilde{y}_n^2 \leq \tilde{\eta}_n + at^{-2/3}.$$

We can thus assume *ab initio* that our paraboloid is given by the inequality

$$(4.4.4) \quad \sum_{1 \leq j \leq n-1} \nu_j (x_j^2 + \xi_j^2) + x_n^2 \leq \xi_n.$$

4.4.2. *On the kernel for the paraboloid.* We shall consider the paraboloid

$$(4.4.5) \quad \mathcal{P}_n = \{(x, \xi) \in \mathbb{R}^{2n}, x_n^2 + \sum_{1 \leq j \leq n-1} (x_j^2 + \xi_j^2) \leq \xi_n\}.$$

We have, with  $X' = (x'; \xi') = (x_1, \dots, x_{n-1}; \xi_1, \dots, \xi_{n-1})$ ,

$$\begin{aligned} P &= \text{Op}_w(H(\xi_n - x_n^2 - |X'|^2)) = \int_{\mathbb{R}} \hat{H}(\tau) \text{Op}_w(e^{2i\pi\tau(\xi_n - x_n^2)}) \text{Op}_w(e^{-2i\pi\tau|X'|^2}) d\tau \\ &= \sum_{k \geq 0} \int_{\mathbb{R}} \hat{H}(\tau) \mathbb{P}_{k;n-1} \otimes \text{Op}_w(e^{2i\pi\tau(\xi_n - x_n^2)}) e^{-i(\arctan \tau)(2k+n-1)} (1 + \tau^2)^{-\frac{(n-1)}{2}} d\tau \\ &= \frac{1}{2} \text{Id} \\ &\quad + \frac{1}{2i\pi} \sum_{k \geq 0} \mathbb{P}_{k;n-1} \otimes \int_{\mathbb{R}} \text{Op}_w(e^{2i\pi\tau(\xi_n - x_n^2)}) \frac{1}{\tau} \left( \frac{1 - i\tau}{(1 + \tau^2)^{1/2}} \right)^{2k+n-1} (1 + \tau^2)^{-\frac{(n-1)}{2}} d\tau \\ &= \frac{1}{2} \text{Id} + \frac{1}{2} \sum_{k \geq 0} \mathbb{P}_{k;n-1} \otimes \int_{\mathbb{R}} \text{Op}_w(e^{2i\pi\tau(\xi_n - x_n^2)}) \frac{(1 - i\tau)^k}{i\pi\tau(1 + i\tau)^{k+n-1}} d\tau. \end{aligned}$$

Let  $k(x_n, y_n)$  be the kernel of the operator in the integral: we have

$$k(x_n, y_n) = e^{\frac{2i\pi}{3}(x_n^3 - y_n^3)} e^{-\frac{i\pi}{6}(x_n - y_n)^3} \frac{i}{\pi(x_n - y_n)} \frac{(1 + i(x_n - y_n))^k}{(1 - i(x_n - y_n))^{k+n-1}}.$$

As a result, we find that  $P$  is unitarily equivalent to  $\tilde{P}$ , with

$$(4.4.6) \quad 2\tilde{P} = \sum_{k \geq 0} \mathbb{P}_{k;n-1} \otimes (I_n + \text{convolution with } \frac{ie^{-\frac{i\pi}{6}x_n^3}}{\pi x_n} \frac{(1 + ix_n)^k}{(1 - ix_n)^{k+n-1}}).$$

We define

$$(4.4.7) \quad \begin{aligned} \omega_{k,n-1}(\tau) &= \frac{1}{2} + \int \frac{ie^{-\frac{i\pi}{6}t^3}}{2\pi t} \frac{(1 + it)^k}{(1 - it)^{k+n-1}} e^{-2i\pi t\tau} dt \\ &= \frac{1}{2} + \int \frac{e^{\frac{i\pi}{6}t^3}}{2i\pi t} \frac{(1 - it)^k}{(1 + it)^{k+n-1}} e^{2i\pi t\tau} dt, \end{aligned}$$

and we get that

$$(4.4.8) \quad \tilde{P} = \sum_{k \geq 0} \mathbb{P}_{k;n-1} \otimes \omega_{k,n-1}(D_{x_n}).$$

We note that for  $n = 1$ , the sum is reduced to  $k = 0$  with  $\mathbb{P}_{0;0} = I$ , so that we recover Formula (4.2.6) with  $\omega_{0,0} = \omega$ . We find also that

$$(4.4.9) \quad \omega'_{k,n-1}(\tau) = \int e^{\frac{i\pi}{6}t^3} \frac{(1 - it)^k}{(1 + it)^{k+n-1}} e^{2i\pi t\tau} dt,$$

in the sense that the inverse Fourier transform of  $t \mapsto e^{\frac{i\pi}{6}t^3} \frac{(1-it)^k}{(1+it)^{k+n-1}}$  is the distribution derivative of  $\omega_{k,n-1}$ . Going back to the normalization of Lemma 4.7, we have, with  $\eta = 2^{4/3}\pi^{2/3}\tau$ ,

$$(4.4.10) \quad G_{k,n-1}(\eta) = \omega_{k,n-1}(\tau),$$

$$(4.4.11) \quad \begin{aligned} G'_{k,n-1}(\eta) &= 2^{-4/3}\pi^{-2/3} \int e^{\frac{i\pi}{6}t^3} \frac{(1-it)^k}{(1+it)^{k+n-1}} e^{2^{-\frac{1}{3}}i\pi^{\frac{1}{3}}t\eta} dt, \\ &\stackrel{=}{=} \underbrace{\frac{1}{2\pi} \int_{t=\pi^{-\frac{1}{3}}2^{\frac{1}{3}}s} e^{\frac{is^3}{3}} \frac{(1-i\pi^{-1/3}2^{1/3}s)^k}{(1+i\pi^{-1/3}2^{1/3}s)^{k+n-1}} e^{is\eta} ds}_{:= A_{k,n-1}(\eta)}. \end{aligned}$$

We have  $A_{0,0} = \text{Ai}$  and  $A_{k,n-1}$  is an entire function, real-valued on the real line; we have

$$G_{k,n-1}(\eta) = \int_{-\infty}^{\eta} A_{k,n-1}(\xi) d\xi, \quad G_{k,n-1}(+\infty) = 1.$$

**Remark 4.13.** We claim that the asymptotic properties of the functions  $A_{k,n-1}$  are analogous to the properties of the standard Airy function and we have indeed from (4.4.9),

$$(4.4.12) \quad \omega'_{k,n-1}(\tau) = (1-iD)^k (1+iD)^{-k-n+1} \mathcal{F}^{-1}(e^{\frac{i\pi}{6}t^3}).$$

We claim as well that

$$-\frac{1}{2} < \inf_{k \geq 0, \eta \in \mathbb{R}} G(\eta) < 0, \quad \sup_{k \geq 0, \eta \in \mathbb{R}} G(\eta) = 1,$$

so that  $\tilde{P}$  is bounded on  $L^2(\mathbb{R}^n)$  and

$$(4.4.13) \quad \int_{\xi_n \geq x_n^2 + \sum_{1 \leq j \leq n-1} (x_j^2 + \xi_j^2)} \mathcal{W}(u, u)(x, \xi) dx d\xi \leq \|u\|_{L^2(\mathbb{R}^n)}^2.$$

## 5. CONICS WITH ECCENTRICITY GREATER THAN 1

We want to consider now integrals of the Wigner distribution on “hyperbolic” convex subsets of the plane such as

$$(5.0.1) \quad \mathcal{C}_\sigma = \{(x, \xi) \in \mathbb{R}^2, x\xi \geq \sigma, x \geq 0\},$$

where  $\sigma$  is a non-negative parameter. It is convenient to start with the limit-case where  $\sigma = 0$  and  $\mathcal{C}_0 = \{(x, \xi) \in \mathbb{R}^2, x \geq 0, \xi \geq 0\}$  (we will label  $\mathcal{C}_0$  as the quarter-plane). The indicatrix function of  $\mathcal{C}_0$  is  $H(x)H(\xi)$  where  $H = \mathbf{1}_{\mathbb{R}_+}$  is the Heaviside function.

**Acknowledgements.** The author is grateful to Thomas Duyckaerts for sharp comments on a first version of this section.

**N.B.** The reader will see a great similarity between our calculations below in this section and the J.G. Wood & A.J. Bracken paper [37]. This article is very important for the problem at stake – Integrating the Wigner distribution on subsets of the phase space – and was a wealthy source of information for us, although as a mathematician, the author has a quite rigid relationship with calculations, and feels the need to

justify formal manipulations; for instance, we may point out that the test functions used in [37] are homogeneous distributions of type

$$x_{\pm}^{-\frac{1}{2}+i\omega}, \quad \omega \in \mathbb{R},$$

which are not in  $L^2(\mathbb{R})$  (not even in  $L^2_{\text{loc}}(\mathbb{R})$ ), a situation which raises some difficulties, first when you try to normalize in  $L^2$  these test functions and also when trying to give a non-formal meaning to their images under the operator with Weyl symbol  $H(x)H(\xi)$ , images which are not clearly defined. In our joint paper [4] with B. Delourme and T. Duyckaerts, proving that Flandrin's conjecture is not true, we followed numerical arguments which were quite apart from the arguments of [37]. However, in this article, we do follow many of the arguments of [37], avoiding formal calculations.

## 5.1. The quarter-plane, a counterexample to Flandrin's conjecture.

5.1.1. *Preliminaries.* We study in this section the operator

$$(5.1.1) \quad A_0 = \text{Op}_w(H(x)H(\xi))$$

where  $H = \mathbf{1}_{\mathbb{R}_+}$ , that is the Weyl quantization of the characteristic function of the first quarter of the plane.

**Lemma 5.1.** *The operator  $A_0$  given by (5.1.1) is bounded self-adjoint on  $L^2(\mathbb{R})$ .*

*Proof.* Since the Weyl symbol of  $A_0$  is real-valued,  $A_0$  is formally self-adjoint and it is enough to prove that  $A_0$  is bounded on  $L^2(\mathbb{R})$ . Let us start with recalling the classical formulas

$$(5.1.2) \quad \hat{H}(t) = \frac{\delta_0(t)}{2} + \frac{1}{2i\pi} \text{pv} \left( \frac{1}{t} \right), \quad \widehat{\text{sign}} = \frac{1}{i\pi} \text{pv} \left( \frac{1}{t} \right),$$

useful below. The kernel<sup>8</sup> of  $A_0$  is

$$(5.1.3) \quad k_0(x, y) = H(x+y)\hat{H}(y-x) = H(x+y)\frac{1}{2}\left(\delta_0(y-x) + \frac{1}{i\pi}\text{pv}\frac{1}{y-x}\right).$$

For  $\lambda > 0$ , we define  $A_{0,\lambda} = (H(x)\mathbf{1}_{[0,\lambda]}(\xi))^w$ , whose distribution-kernel is the  $L^\infty(\mathbb{R}^{2n})$  function

$$k_{0,\lambda}(x, y) = H(x+y)e^{i\pi(x-y)\lambda} \frac{\sin(\pi(x-y)\lambda)}{\pi(x-y)}.$$

<sup>8</sup>There is no difficulty at defining the product  $S((x+y)/2)T(x-y)$  for  $S, T$  tempered distributions on the real line since we may use the tensor product with

$$\langle S\left(\frac{x+y}{2}\right)T(x-y), \Phi(x, y) \rangle_{\mathcal{S}'(\mathbb{R}^2), \mathcal{S}(\mathbb{R}^2)} = \langle S(x_1) \otimes T(x_2), \Phi\left(x_1 + \frac{x_2}{2}, x_1 - \frac{x_2}{2}\right) \rangle_{\mathcal{S}'(\mathbb{R}^2), \mathcal{S}(\mathbb{R}^2)}.$$

However, we shall not use directly Formula (5.1.3), since want to avoid formal manipulation involving for instance meaningless products such as  $H(x)H(y)k_0(x, y)$ . We refer the reader to footnote 9 on page 65 and to Remark 5.2 for more details on this matter.

We can thus notice that

$$(5.1.4) \quad k_{0,\lambda}(x, y) = \overbrace{H(x)H(y)e^{i\pi(x-y)\lambda} \frac{\sin(\pi(x-y)\lambda)}{\pi(x-y)}}^{k_{0,\lambda}^b(x,y)} + \underbrace{H(x+y)(H(-x)H(y) + H(x)H(-y)) \frac{\sin(\pi(x-y)\lambda)}{\pi(x-y)} e^{i\pi(x-y)\lambda}}_{k_{0,\lambda}^\sharp(x,y)},$$

and the operator with distribution-kernel  $k_{0,\lambda}^b$  is

$$H \text{Op}_w(\mathbf{1}_{[0,\lambda]}(\xi))H, \text{ that is } H\mathbf{1}_{[0,\lambda]}(D)H,$$

where  $H$  stands for the operator of multiplication by the Heaviside function  $H$ . On the other hand, the operator with distribution kernel  $k_{0,\lambda}^\sharp$  is such that

$$\begin{aligned} |k_{0,\lambda}^\sharp(x, y)| &\leq H(x+y) \frac{H(-x)H(y) + H(x)H(-y)}{\pi|x-y|} \\ &= H(x+y) \frac{H(-x)H(y)}{\pi(y-x)} + H(x+y) \frac{H(x)H(-y)}{\pi(x-y)}. \end{aligned}$$

According to Proposition 9.13 in our Appendix, the Hardy operator and the modified Hardy operators are bounded on  $L^2(\mathbb{R})$  and we obtain that, for  $\phi, \psi \in \mathcal{S}(\mathbb{R}^n)$ , with  $H = H(x)$ ,  $\check{H} = H(-x)$ ,

$$(5.1.5) \quad \left| \iint H(x)\mathbf{1}_{[0,\lambda]}(\xi)W(\phi, \psi)(x, \xi)dx d\xi \right| \leq \|H\phi\|_{L^2(\mathbb{R})} \|H\psi\|_{L^2(\mathbb{R})} + \frac{1}{2} \|H\phi\|_{L^2(\mathbb{R})} \|\check{H}\psi\|_{L^2(\mathbb{R})} + \frac{1}{2} \|\check{H}\phi\|_{L^2(\mathbb{R})} \|H\psi\|_{L^2(\mathbb{R})},$$

so that

$$(5.1.6) \quad \begin{aligned} &|\langle A_0\phi, \psi \rangle_{\mathcal{S}^*(\mathbb{R}), \mathcal{S}(\mathbb{R})}| \\ &= \left| \iint H(x)H(\xi) \overbrace{W(\phi, \psi)(x, \xi)}^{\in \mathcal{S}(\mathbb{R}^2)} dx d\xi \right| = \lim_{\lambda \rightarrow +\infty} \left| \iint H(x)\mathbf{1}_{[0,\lambda]}(\xi)W(\phi, \psi)(x, \xi)dx d\xi \right| \\ &\leq \|H\phi\|_{L^2(\mathbb{R})} \|H\psi\|_{L^2(\mathbb{R})} + \frac{1}{2} \|H\phi\|_{L^2(\mathbb{R})} \|\check{H}\psi\|_{L^2(\mathbb{R})} + \frac{1}{2} \|\check{H}\phi\|_{L^2(\mathbb{R})} \|H\psi\|_{L^2(\mathbb{R})}, \end{aligned}$$

yielding the  $L^2$ -boundedness of the operator  $A_0$ , and this concludes the proof of the lemma.  $\square$

**Remark 5.2.** That cumbersome detour with the operator  $A_{0,\lambda}$  is useful to ensure that the operator  $A$  is indeed bounded on  $L^2(\mathbb{R})$ . The kernel  $k_0$  of  $A_0$  is a distribution of order 1 and the product  $H(x)H(y)k_0(x, y)$  is not a priori meaningful, even when  $k$  is a Radon measure<sup>9</sup>. However with the proven  $L^2$ -boundedness of  $A_0$ , the products

<sup>9</sup>Even a wave-front-set approach, which would allow the product  $H(x)\text{pv}(1/(y-x))$ , does not offer a meaning for the product  $H(x)H(y)\text{pv}(1/(y-x))$  since the wave-front-set of  $\text{pv}(1/(y-x))$  is located on the conormal of the first diagonal (i.e.  $\{(x, x; \xi, -\xi)\}_{x \in \mathbb{R}, \xi \in \mathbb{R}^*}$ ), whereas the wave-front set at  $(0, 0)$  of  $H(x)H(y)$  contains all directions and in particular is antipodal to the conormal of the diagonal at  $(0, 0)$ .

of operators  $HA_0H$ ,  $\check{H}A_0H$ ,  $HA_0\check{H}$ ,  $\check{H}A_0\check{H}$  make sense and for instance we may approximate in the strong-operator-topology the operator  $HA_0H$  by the operator  $\chi(\cdot/\varepsilon)A\chi(\cdot/\varepsilon)$ , where  $\chi$  is a smooth function supported in  $[1, +\infty)$  and equal to 1 on  $[2, +\infty)$ . We have indeed

$$HAH = (H - \chi(\cdot/\varepsilon))AH + \chi(\cdot/\varepsilon)A(H - \chi(\cdot/\varepsilon)) + \chi(\cdot/\varepsilon)A\chi(\cdot/\varepsilon),$$

so that for  $u \in L^2(\mathbb{R})$ ,  $HAHu = \lim_{\varepsilon \rightarrow 0^+} \chi(\cdot/\varepsilon)A\chi(\cdot/\varepsilon)u$ . The operator with kernel

$$H(x+y)\chi(x/\varepsilon)\chi(y/\varepsilon)\text{pv}\frac{1}{i\pi(y-x)} = \chi(x/\varepsilon)\chi(y/\varepsilon)\text{pv}\frac{1}{i\pi(y-x)},$$

converges strongly towards the operator  $H(\text{sign } D)H$ .

**Proposition 5.3.** *Let  $A_0 = \text{Op}_w(H(x)H(\xi))$  be the operator with Weyl symbol  $H(x)H(\xi)$ , a priori sending  $\mathcal{S}(\mathbb{R})$  into  $\mathcal{S}'(\mathbb{R})$ . Then  $A_0$  can be uniquely extended to a self-adjoint bounded operator on  $L^2(\mathbb{R})$  with*

$$(5.1.7) \quad \|A_0\|_{\mathcal{B}(L^2(\mathbb{R}))} \leq \frac{1 + \sqrt{2}}{2} \approx 1.207$$

**N.B.** *The bound above can be significantly improved (see Proposition 5.30 for optimal bounds) and moreover we will show below that the spectrum of  $A_0$  actually intersects  $(1, +\infty)$ . In fact it is easier to start with the information that  $A_0$  is indeed bounded on  $L^2(\mathbb{R})$ .*

*Proof.* The  $L^2(\mathbb{R})$ -boundedness of  $A_0$  is given by Lemma 5.1. We are left with proving the bound (5.1.7): we note that (5.1.6) implies

$$|\langle A_0u, u \rangle_{L^2(\mathbb{R})}| \leq \|Hu\|_{L^2(\mathbb{R})}^2 + \|Hu\|_{L^2(\mathbb{R})}\|\check{H}u\|_{L^2(\mathbb{R})},$$

proving the proposition, since the eigenvalues of the quadratic form  $\mathbb{R}^2 \ni (x_1, x_2) \mapsto x_1^2 + x_1x_2$  are  $(1 \pm \sqrt{2})/2$ .  $\square$

We can do much better and actually diagonalize the operator  $A_0$ , using as in Proposition 9.13 logarithmic coordinates on each half-line. We state a lemma on “diagonal” terms whose proof is already given above.

**Lemma 5.4** (Diagonal terms). *Let  $A_0$  be the operator with Weyl symbol  $H(x)H(\xi)$ . With  $H$  standing as well for the operator of multiplication by  $H(x)$ , we have*

$$(5.1.8) \quad HA_0H = HH(D)H = H\frac{(\text{Id} + \text{sign } D)}{2}H.$$

**Lemma 5.5** (Off-diagonal terms). *Let  $B_0 = 2 \text{Re } \check{H}A_0H = \check{H}A_0H + HA_0\check{H}$ . Then we have for all  $u \in L^2(\mathbb{R})$ ,*

$$(5.1.9) \quad |\langle B_0u, u \rangle_{L^2(\mathbb{R})}| \leq \frac{1}{2}\|Hu\|_{L^2(\mathbb{R})}\|\check{H}u\|_{L^2(\mathbb{R})}.$$

*Proof of the Lemma.* For  $u \in \mathcal{S}(\mathbb{R})$  such that  $0 \notin \text{supp } u$ , we define for  $t \in \mathbb{R}$ ,

$$(5.1.10) \quad \phi_1(t) = u(e^t)e^{t/2}, \quad \phi_2(t) = u(-e^t)e^{t/2},$$

so that

$$(5.1.11) \quad \|Hu\|_{L^2(\mathbb{R})}^2 = \|\phi_1\|_{L^2(\mathbb{R})}^2, \quad \|\check{H}u\|_{L^2(\mathbb{R})}^2 = \|\phi_2\|_{L^2(\mathbb{R})}^2.$$

We have

$$\begin{aligned} \langle B_0 u, u \rangle_{L^2(\mathbb{R})} &= \iint \frac{H(x+y)(\check{H}(x)H(y) + H(x)\check{H}(y))}{2i\pi(y-x)} u(y)\bar{u}(x) dy dx \\ &= \iint \frac{H(-e^s + e^t)e^{\frac{s+t}{2}}}{2i\pi(e^t + e^s)} \phi_1(t)\bar{\phi}_2(s) ds dt - \iint \frac{H(e^s - e^t)e^{\frac{s+t}{2}}}{2i\pi(e^t + e^s)} \phi_2(t)\bar{\phi}_1(s) ds dt \\ &= \iint \frac{H(t-s)}{4i\pi \cosh(\frac{s-t}{2})} \phi_1(t)\bar{\phi}_2(s) ds dt - \iint \frac{H(s-t)}{4i\pi \cosh(\frac{s-t}{2})} \phi_2(t)\bar{\phi}_1(s) ds dt \end{aligned}$$

so that

$$(5.1.12) \quad \langle B_0 u, u \rangle_{L^2(\mathbb{R})} = \langle \check{S}_0 * \phi_1, \phi_2 \rangle_{L^2(\mathbb{R})} + \langle S_0 * \phi_2, \phi_1 \rangle_{L^2(\mathbb{R})},$$

$$(5.1.13) \quad \check{S}_0(t) = \frac{\check{H}(t)}{4i\pi \cosh(t/2)}, \quad S_0(t) = \frac{iH(t)}{4\pi \cosh(t/2)}.$$

We calculate

$$\int_0^{+\infty} \frac{dt}{4\pi \cosh(t/2)} = \frac{1}{2\pi} [\arctan(\sinh(t/2))]_0^{+\infty} = \frac{1}{4} = \int_{-\infty}^0 \frac{dt}{4\pi \cosh(t/2)},$$

so that

$$(5.1.14) \quad |\langle B_0 u, u \rangle_{L^2(\mathbb{R})}| \leq \frac{1}{2} \|\phi_1\|_{L^2(\mathbb{R})} \|\phi_2\|_{L^2(\mathbb{R})} = \frac{1}{2} \|Hu\|_{L^2(\mathbb{R})} \|\check{H}u\|_{L^2(\mathbb{R})},$$

proving the estimate of the lemma for  $u \in \mathcal{S}(\mathbb{R})$  such that  $0 \notin \text{supp } u$ . We use now that we already know that  $B_0$  is a bounded self-adjoint operator on  $L^2(\mathbb{R})$ : let  $u$  be a function in  $L^2(\mathbb{R})$  and let  $(\phi_k)_{k \geq 1}$  be a sequence<sup>10</sup> in  $\mathcal{S}(\mathbb{R})$  such that each  $\phi_k$  vanishes in a neighborhood of 0 so that  $\lim_k \phi_k = u$  in  $L^2(\mathbb{R})$ . We find that

$$\begin{aligned} |\langle B_0 u, u \rangle_{L^2(\mathbb{R})}| &\leq |\langle B_0(u - \phi_k), u \rangle_{L^2(\mathbb{R})}| + |\langle B_0 \phi_k, u - \phi_k \rangle_{L^2(\mathbb{R})}| + |\langle B_0 \phi_k, \phi_k \rangle_{L^2(\mathbb{R})}| \\ &\leq \|B_0\|_{\mathcal{B}(L^2(\mathbb{R}))} (\|u - \phi_k\|_{L^2(\mathbb{R})} \|u\|_{L^2(\mathbb{R})} + \|u - \phi_k\|_{L^2(\mathbb{R})} \|\phi_k\|_{L^2(\mathbb{R})}) \\ &\quad + \frac{1}{2} \|H\phi_k\|_{L^2(\mathbb{R})} \|\check{H}\phi_k\|_{L^2(\mathbb{R})}, \end{aligned}$$

providing readily the result of the lemma since the multiplication by  $H$  and  $\check{H}$  are bounded operators on  $L^2(\mathbb{R})$ .  $\square$

**Remark 5.6.** The estimate (5.1.9) and Lemma 5.4 are already improving (5.1.7), since the eigenvalues of the quadratic form  $\mathbb{R}^2 \ni (x_1, x_2) \mapsto x_1^2 + \frac{1}{2}x_1x_2$  are  $(2 \pm \sqrt{5})/4$ , so that the right-hand-side of (5.1.7) can be replaced by  $(2 + \sqrt{5})/4 \approx 1.059$ . Anyhow, we shall provide below a diagonalization of  $A_0$  and optimal bounds.

<sup>10</sup>Such a sequence is easy to find: a first step is to find a sequence  $(\tilde{\phi}_k)_{k \geq 1}$  in the Schwartz space converging in  $L^2(\mathbb{R})$  towards  $u$ , then consider with a given  $\omega \in C^\infty(\mathbb{R}; [0, 1])$  such that  $\omega(t) = 0$  for  $|t| \leq 1$  and  $\omega(t) = 1$  for  $|t| \geq 2$ ,  $\phi_k(x) = \omega(kx)\tilde{\phi}_k(x)$ .

**N.B.** We shall be a little faster in the sequel on the “cumbersome” detours to avoid formal multiplication of kernels by Heaviside functions but the reader should keep in mind that it is an important point to secure  $L^2(\mathbb{R})$ -boundedness *before* any further manipulation of the kernels.

5.1.2. *An isometric isomorphism.*

**Remark 5.7.** The mapping  $\Psi$  defined by

$$(5.1.15) \quad \begin{aligned} \Psi : L^2(\mathbb{R}) &\longrightarrow L^2(\mathbb{R}; \mathbb{C}^2) \\ u &\longmapsto \left( (Hu)(e^t)e^{t/2}, (\check{H}u)(-e^t)e^{t/2} \right) \end{aligned}$$

is an isometric isomorphism of Hilbert spaces: indeed we have

$$\|u\|_{L^2(\mathbb{R})}^2 = \int_{\mathbb{R}} |u(e^t)|^2 e^t dt + \int_{\mathbb{R}} |u(-e^t)|^2 e^t dt.$$

Moreover if  $(\phi_1, \phi_2) \in L^2(\mathbb{R}; \mathbb{C}^2)$ , we may define for  $x \in \mathbb{R}^*$

$$u(x) = H(x)\phi_1(\ln x)x^{-1/2} + \check{H}(x)\phi_2(\ln |x|)|x|^{-1/2},$$

and we have  $\Psi(u)(t) = (\phi_1(t), \phi_2(t))$ .

**Remark 5.8.** Using Lemma 5.4 and Notations (5.1.10) we see that

$$(5.1.16) \quad \begin{aligned} \langle HA_0Hu, u \rangle_{L^2(\mathbb{R})} &= \frac{1}{2} \|\phi_1\|_{L^2(\mathbb{R})}^2 + \iint \frac{1}{2i\pi} \text{pv} \frac{e^{(s+t)/2}}{e^t - e^s} \phi_1(t) \bar{\phi}_1(s) ds dt \\ &= \frac{1}{2} \|\phi_1\|_{L^2(\mathbb{R})}^2 + \iint \frac{1}{4i\pi} \text{pv} \frac{1}{\sinh(\frac{t-s}{2})} \phi_1(t) \bar{\phi}_1(s) ds dt \\ &= \int_{\mathbb{R}} |\hat{\phi}_1(\tau)|^2 \left( \frac{1}{2} + \hat{T}_0(\tau) \right) d\tau, \end{aligned}$$

with

$$(5.1.17) \quad T_0(t) = \frac{t}{4 \sinh(t/2)} \text{pv} \frac{i}{\pi t}.$$

We have

$$(5.1.18) \quad \hat{T}_0 = \text{sign} * \rho_0, \quad \text{with} \quad \rho_0(\tau) = \int \frac{t}{4 \sinh(t/2)} e^{-2i\pi t \tau} dt,$$

and we note that the function  $\rho_0$  belongs to  $\mathcal{S}(\mathbb{R})$ , as the Fourier transform of a function in  $\mathcal{S}(\mathbb{R})$ . Also we have

$$\int \rho_0(\tau) d\tau = \hat{\rho}_0(0) = \frac{1}{2},$$

and this yields with  $\frac{d}{d\tau} \left\{ \frac{1}{2} + \hat{T}_0 \right\} = 2\rho_0$  (which follows from (5.1.18)) and

$$(5.1.19) \quad \frac{1}{2} + \hat{T}_0(\tau) = 1 - \int_{\tau}^{+\infty} 2\rho_0(\tau') d\tau',$$

since

$$\frac{d}{d\tau} \left\{ \frac{1}{2} + \hat{T}_0 + \int_{\tau}^{+\infty} 2\rho_0(\tau') d\tau' \right\} = 0 \quad \text{and} \quad \lim_{\tau \rightarrow +\infty} (\text{sign} * \rho_0)(\tau) = \frac{1}{2}.$$

**Theorem 5.9.** *Let  $A_0$  be the operator with Weyl symbol  $H(x)H(\xi)$ . The operator  $A_0$  is bounded self-adjoint on  $L^2(\mathbb{R})$  so that we may define, with  $\Psi$  defined in (5.1.15),*

$$(5.1.20) \quad \tilde{A}_0 = \Psi A_0 \Psi^{-1}.$$

*The operator  $\tilde{A}_0$  is the Fourier multiplier on  $L^2(\mathbb{R}; \mathbb{C}^2)$  given by the matrix*

$$(5.1.21) \quad \mathcal{M}_0(\tau) = \begin{pmatrix} \frac{1}{2} + \hat{T}_0(\tau) & \hat{S}_0(\tau) \\ \overline{\hat{S}_0(\tau)} & 0 \end{pmatrix},$$

*where  $T_0, S_0$  are defined respectively in (5.1.17), (5.1.13). In particular we have with  $\Phi = (\phi_1, \phi_2) \in L^2(\mathbb{R}; \mathbb{C}^2)$ ,*

$$(5.1.22) \quad \langle \tilde{A}_0 \Phi, \Phi \rangle_{L^2(\mathbb{R}; \mathbb{C}^2)} = \int_{\mathbb{R}} e^{2i\pi t \tau} \langle \mathcal{M}_0(\tau) \hat{\Phi}(\tau), \hat{\Phi}(\tau) \rangle_{\mathbb{C}^2} d\tau.$$

**Remark 5.10.** *As a consequence of Theorem 5.9, we find that the spectrum of the self-adjoint bounded operator  $A_0$  is the closure of the set of eigenvalues of the matrices  $\mathcal{M}_0(\tau)$  when  $\tau$  runs on the real line.*

*Proof.* The proof follows readily from Remarks 5.7, 5.8 and Lemmas 5.4, 5.5.  $\square$

**Lemma 5.11.** *Let  $\mathcal{N}$  be a  $2 \times 2$  Hermitian matrix*

$$\mathcal{N} = \begin{pmatrix} a_{11} & a_{12} \\ \overline{a_{12}} & 0 \end{pmatrix}.$$

*Then the eigenvalues  $\lambda_- \leq \lambda_+$  of  $\mathcal{N}$  are such that*

$$(5.1.23) \quad \lambda_- < 0 < 1 < \lambda_+,$$

*if and only if*

$$(5.1.24) \quad a_{12} \neq 0 \quad \text{and} \quad |a_{12}|^2 > 1 - a_{11}.$$

*Proof.* The characteristic polynomial of  $\mathcal{N}$  is  $p(\lambda) = \lambda^2 - a_{11}\lambda - |a_{12}|^2$  and since  $a_{11}$  is real-valued, has two real roots  $\lambda_- \leq \lambda_+$ . If (5.1.24) holds true, the roots are distinct and

$$p(0) = -|a_{12}|^2 < 0, \quad p(1) = 1 - a_{11} - |a_{12}|^2 < 0,$$

implying (5.1.23). Conversely, if (5.1.23) is satisfied, then  $p(0), p(1)$  are both negative, implying (5.1.24), completing the proof of the lemma.  $\square$

**Lemma 5.12.** *Let us define for  $\omega \in \mathbb{R}$ ,*

$$(5.1.25) \quad I(\omega) = \frac{1}{4\pi} \int_0^{+\infty} \frac{\sin(t\omega)}{\cosh(t/2)} dt.$$

*Then we have*

$$(5.1.26) \quad I(\omega) = \frac{1}{4\pi\omega} + O(\omega^{-3}), \quad |\omega| \rightarrow +\infty.$$

*Proof.* Indeed we have for  $\omega \in \mathbb{R}^*$ ,

$$\begin{aligned} I(\omega) &= -\frac{1}{4\pi\omega} \int_0^{+\infty} \frac{\frac{d}{dt} \cos(t\omega)}{\cosh(t/2)} dt = \frac{1}{4\pi\omega} \left( 1 - \int_0^{+\infty} \frac{\cos(t\omega)}{(\cosh(t/2))^2} \frac{1}{2} \sinh(t/2) dt \right) \\ &= \frac{1}{4\pi\omega} (1 + g(\omega)), \end{aligned}$$

with

$$\begin{aligned} g(\omega) &= -\int_0^{+\infty} \frac{d}{\omega dt} \{\sin(t\omega)\} \operatorname{sech}(t/2) \frac{1}{2} \tanh(t/2) dt \\ &= \frac{1}{2\omega} \int_0^{+\infty} \sin(t\omega) \frac{d}{dt} \{\operatorname{sech}(t/2) \tanh(t/2)\} dt \\ &= -\frac{1}{2\omega^2} \int_0^{+\infty} \frac{d}{dt} \{\cos(t\omega)\} \frac{d}{dt} \{\operatorname{sech}(t/2) \tanh(t/2)\} dt \\ &= \frac{1}{2\omega^2} \left\{ \int_0^{+\infty} \cos(t\omega) \frac{d^2}{dt^2} \{\operatorname{sech}(t/2) \tanh(t/2)\} dt + \frac{1}{2} \right\} = O(\omega^{-2}), \end{aligned}$$

proving the lemma.  $\square$

**Proposition 5.13.** *The matrix  $\mathcal{M}_0(\tau)$  defined in (5.1.21) is equal to*

$$(5.1.27) \quad \mathcal{M}_0(\tau) = \begin{pmatrix} a_{11}(\tau) & a_{12}(\tau) \\ \overline{a_{12}(\tau)} & 0 \end{pmatrix}$$

with

$$(5.1.28) \quad 1 - a_{11}(\tau) = \int_{\tau}^{+\infty} 2\rho_0(\tau') d\tau', \quad a_{12}(\tau) = \frac{i}{4\pi} \int_0^{+\infty} \frac{1}{\cosh(t/2)} e^{-2i\pi\tau t} dt.$$

We have

$$(5.1.29) \quad 1 - a_{11}(\tau) = O(\tau^{-N}) \quad \text{for any } N \text{ when } \tau \rightarrow +\infty,$$

$$(5.1.30) \quad \operatorname{Re}(a_{12}(\tau)) = \frac{1}{8\pi^2\tau} + O(\tau^{-3}) \quad \text{when } \tau \rightarrow +\infty.$$

*Proof.* Formulas (5.1.27), (5.1.28) follow from Theorem 5.9, (5.1.19) and (5.1.13). The estimates (5.1.29) follow from the fact that  $\rho_0$  belongs to the Schwartz class and (5.1.30) is a reformulation of Lemma 5.12.  $\square$

**Theorem 5.14.** *Let  $A_0$  be the operator with Weyl symbol  $H(x)H(\xi)$ , where  $H$  is the Heaviside function. Then  $A_0$  is a bounded self-adjoint operator on  $L^2(\mathbb{R})$  such that*

$$(5.1.31) \quad \inf(\operatorname{spectrum}(A_0)) < 0 < 1 < \sup(\operatorname{spectrum}(A_0)).$$

*Proof.* Using Remark 5.10 and Proposition 5.13 we find that for  $\tau$  large enough, Conditions (5.1.24) are satisfied, proving readily (5.1.31).  $\square$

**Corollary 5.15** (A counterexample to Flandrin’s conjecture). *There exists a function  $\phi_0 \in \mathcal{S}(\mathbb{R})$ , with  $L^2(\mathbb{R})$  norm equal to 1 such that*

$$(5.1.32) \quad \iint_{x \geq 0, \xi \geq 0} \mathcal{W}(\phi_0, \phi_0)(x, \xi) dx d\xi > 1.$$

*There exists  $a > 0$  such that  $\iint_{0 \leq x \leq a, 0 \leq \xi \leq a} \mathcal{W}(\phi_0, \phi_0)(x, \xi) dx d\xi > 1$ .*

**Remark 5.16.** On page 2178 of [9], we find the sentence “it is conjectured that

$$(5.1.33) \quad \forall u \in L^2(\mathbb{R}), \quad \iint_{\mathcal{C}} \mathcal{W}(u, u)(x, \xi) dx d\xi \leq \|u\|_{L^2(\mathbb{R})}^2,$$

*is true for any convex domain  $\mathcal{C}$ ”, a quite mild commitment for the validity of (5.1.33), although that statement was referred to later on as *Flandrin’s conjecture* in the literature. The second part of the above corollary is providing a disproof of that conjecture based upon an “abstract” argument used in the proof of Theorem 5.14; the result of that corollary was already known via a numerical analysis argument after our joint work [4] with B. Delourme and T. Duyckaerts.*

*Proof.* From Theorem 5.14, we find  $u_0 \in L^2(\mathbb{R})$  such that

$$\|u_0\|_{L^2(\mathbb{R})}^2 < \langle A_0 u_0, u_0 \rangle.$$

Let  $\psi \in \mathcal{S}(\mathbb{R})$ : we have

$$\begin{aligned} |\langle A_0 u_0, u_0 \rangle - \langle A_0 \psi, \psi \rangle| &= |\langle A_0(u_0 - \psi), u_0 \rangle + \langle A_0 \psi, u_0 - \psi \rangle| \\ &\leq \|A_0\|_{\mathcal{B}(L^2(\mathbb{R}))} \|u_0 - \psi\|_{L^2(\mathbb{R})} (\|u_0\|_{L^2(\mathbb{R})} + \|\psi\|_{L^2(\mathbb{R})}), \end{aligned}$$

and thus if  $(\psi_k)_{k \geq 1}$  is a sequence of  $\mathcal{S}(\mathbb{R})$  converging towards  $u_0$  in  $L^2(\mathbb{R})$ , we get

$$\begin{aligned} \|u_0\|_{L^2(\mathbb{R})}^2 &< \langle A_0 u_0, u_0 \rangle \\ &\leq \langle A_0 \psi_k, \psi_k \rangle + \underbrace{\|A_0\|_{\mathcal{B}(L^2(\mathbb{R}))} \|u_0 - \psi_k\|_{L^2(\mathbb{R})} (\|u_0\|_{L^2(\mathbb{R})} + \|\psi_k\|_{L^2(\mathbb{R})})}_{=\sigma_k, \text{ goes to 0 when } k \rightarrow +\infty}. \end{aligned}$$

There exists  $k_0 \geq 1$  such that for  $k \geq k_0$ , we have

$$0 \leq \sigma_k \leq \frac{1}{2} (\langle A_0 u_0, u_0 \rangle - \|u_0\|_{L^2(\mathbb{R})}^2) = \frac{\varepsilon_0}{2}, \quad \varepsilon_0 > 0.$$

We obtain that for  $k \geq k_0$ ,

$$\|u_0\|_{L^2(\mathbb{R})}^2 < \langle A_0 u_0, u_0 \rangle \leq \langle A_0 \psi_k, \psi_k \rangle + \frac{\varepsilon_0}{2},$$

and thus

$$\begin{aligned} \|\psi_k\|_{L^2(\mathbb{R})}^2 &= \underbrace{\|\psi_k\|_{L^2(\mathbb{R})}^2 - \|u_0\|_{L^2(\mathbb{R})}^2}_{=\theta_k, \text{ goes to 0 when } k \rightarrow +\infty} + \|u_0\|_{L^2(\mathbb{R})}^2 \\ &= \theta_k + \langle A_0 u_0, u_0 \rangle - \varepsilon_0 \leq \theta_k + \langle A_0 \psi_k, \psi_k \rangle + \frac{\varepsilon_0}{2} - \varepsilon_0 \\ &= \langle A_0 \psi_k, \psi_k \rangle + \theta_k - \frac{\varepsilon_0}{2}. \end{aligned}$$

Choosing now  $k \geq k_0$  and  $k$  large enough to have  $\theta_k < \varepsilon_0/4$ , we get

$$\|\psi_k\|_{L^2(\mathbb{R})}^2 \leq \langle A_0 \psi_k, \psi_k \rangle - \frac{\varepsilon_0}{4} < \langle A_0 \psi_k, \psi_k \rangle,$$

and since for  $\tilde{\phi} = \psi_k$ , the Wigner distribution  $\mathcal{W}(\tilde{\phi}, \tilde{\phi})$  belongs to  $\mathcal{S}(\mathbb{R}^2)$ , we have

$$\|\tilde{\phi}\|_{L^2(\mathbb{R})}^2 < \langle A_0 \tilde{\phi}, \tilde{\phi} \rangle = \iint H(x)H(\xi)\mathcal{W}(\tilde{\phi}, \tilde{\phi})(x, \xi)dx d\xi,$$

and noting that this strict inequality above implies that  $\tilde{\phi} \neq 0$ , we may set  $\phi_0 = \tilde{\phi}/\|\tilde{\phi}\|$  and get the first statement in the corollary.

**N.B.** The proof above is complicated by the fact that the identity

$$\langle a^w u, u \rangle_{L^2(\mathbb{R}^n)} = \iint_{\mathbb{R}^{2n}} a(x, \xi)\mathcal{W}(u, u)(x, \xi)dx d\xi,$$

is valid a priori for  $u \in \mathcal{S}(\mathbb{R}^n)$  (and in that case  $\mathcal{W}(u, u)$  belongs to  $\mathcal{S}(\mathbb{R}^{2n})$ ), but could be meaningless as a Lebesgue integral even for  $\text{Op}_w(a)$  bounded on  $L^2(\mathbb{R}^n)$  and  $u \in L^2(\mathbb{R}^n)$ , since we shall have  $\mathcal{W}(u, u) \in L^2(\mathbb{R}^{2n})$  but not in  $L^1(\mathbb{R}^{2n})$  (we shall see in Section 6 that generically the Wigner distribution of a pulse  $u$  in  $L^2(\mathbb{R}^n)$  does **not** belong to  $L^1(\mathbb{R}^{2n})$ ).

Since  $\mathcal{W}(\phi, \phi)$  belongs to the Schwartz space of  $\mathbb{R}^2$ , the Lebesgue Dominated Convergence Theorem provides the last statement in the Corollary.  $\square$

**N.B.** The reader will notice that the results of the incoming Section 5.2 in the special case  $\sigma = 0$  imply the results of Section 5.1, which could be then erased, say at the second reading. However, as far as the first – and maybe only – reading is concerned, we checked that most of the computational arguments in the next section are much more involved and it seemed worth while to the author to avoid unnecessary complications for the disproof of Flandrin’s conjecture via the quarter-plane example and set apart the more involved examples of the hyperbolic regions tackled in Section 5.2.

**5.2. Hyperbolic regions.** We consider in this section the (5.0.1) set  $\mathcal{C}_\sigma$  with a non-negative  $\sigma$ .

5.2.1. *A preliminary observation.* We want to consider the operator  $A_\sigma$  with Weyl symbol  $H(x)H(x\xi - \sigma)$  and as in Section 5.1.1, we would like to secure the fact that  $A_\sigma$  is bounded on  $L^2(\mathbb{R})$ .

**Claim 5.17.** *For all  $\sigma \geq 0$  the operator  $A_\sigma$  is bounded self-adjoint on  $L^2(\mathbb{R})$ .*

*Proof of the Claim.* Let us choose

$$(5.2.1) \quad \chi_0 \in C^\infty(\mathbb{R}; [0, 1]) \text{ with } \begin{cases} \chi_0(t) = 0, & \text{for } t \leq 1, \\ \chi_0(t) = 1, & \text{for } t \geq 2. \end{cases}$$

For  $\phi, \psi \in \mathcal{S}(\mathbb{R})$ , we have

$$(5.2.2) \quad \begin{aligned} \langle (A_0 - A_\sigma)\phi, \psi \rangle_{\mathcal{S}^*(\mathbb{R}), \mathcal{S}(\mathbb{R})} &= \iint H(x)H(\xi)H(\sigma - x\xi) \underbrace{\mathcal{W}(\phi, \psi)(x, \xi)}_{\in \mathcal{S}(\mathbb{R}^2)} dx d\xi \\ &= \lim_{\epsilon \rightarrow 0^+} \iint \chi_0(x/\epsilon)H(\xi)H(\sigma - x\xi)\mathcal{W}(\phi, \psi)(x, \xi) dx d\xi. \end{aligned}$$

The kernel  $k_{\sigma, \epsilon}$  of the operator with Weyl symbol  $\chi_0(x/\epsilon)H(\xi)H(\sigma - x\xi)$  is

$$(5.2.3) \quad \ell_{\sigma, \epsilon}(x, y) = \chi_0\left(\frac{x+y}{2\epsilon}\right) e^{2i\pi\sigma\frac{x-y}{x+y}} \frac{\sin\left(\frac{2\pi\sigma(x-y)}{x+y}\right)}{\pi(x-y)},$$

and we have

$$(5.2.4) \quad \begin{aligned} \iint \ell_{\sigma, \epsilon}(x, y)\phi(y)\bar{\psi}(x) dy dx &= \iint \chi_0\left(\frac{x+y}{2\epsilon}\right) e^{2i\pi\sigma\frac{x-y}{x+y}} \frac{\sin\left(\frac{2\pi\sigma(x-y)}{x+y}\right)}{\pi(x-y)} \phi(y)\bar{\psi}(x) dx dy \\ &= \iint \chi_0\left(\frac{x+y}{2}\right) e^{2i\pi\sigma\frac{x-y}{x+y}} \frac{\sin\left(\frac{2\pi\sigma(x-y)}{x+y}\right)}{\pi\epsilon(x-y)} \phi(\epsilon y)\bar{\psi}(\epsilon x)\epsilon^2 dx dy \\ &= \iint \underbrace{\chi_0\left(\frac{x+y}{2}\right) e^{2i\pi\sigma\frac{x-y}{x+y}} \frac{\sin\left(\frac{2\pi\sigma(x-y)}{x+y}\right)}{\pi(x-y)}}_{m_\sigma(x, y)} \underbrace{\phi(\epsilon y)\epsilon^{1/2}}_{\phi_\epsilon(y)} \underbrace{\bar{\psi}(\epsilon x)\epsilon^{1/2}}_{\bar{\psi}_\epsilon(x)} dy dx. \end{aligned}$$

We note that, assuming as we may that  $\sigma > 0$ ,

$$(5.2.5) \quad \begin{aligned} |m_\sigma(x, y)H(x)H(y)| &= \chi_0\left(\frac{x+y}{2}\right) \left| \frac{\sin\left(\frac{2\pi\sigma(x-y)}{x+y}\right)}{\frac{2\pi\sigma(x-y)}{x+y}} \right| \frac{2\sigma H(x)H(y)}{x+y} \\ &\leq \frac{2\sigma H(x)H(y)}{x+y}, \end{aligned}$$

and

$$(5.2.6) \quad \begin{aligned} |m_\sigma(x, y)\check{H}(x)H(y)| &= \chi_0\left(\frac{x+y}{2}\right) \left| \frac{\sin\left(\frac{2\pi\sigma(x-y)}{x+y}\right)}{\pi(x-y)} \right| \check{H}(x)H(y) \\ &\leq \frac{\check{H}(x)H(y)}{\pi(y-x)}, \end{aligned}$$

as well as

$$(5.2.7) \quad \begin{aligned} |m_\sigma(x, y)\check{H}(y)H(x)| &= \chi_0\left(\frac{x+y}{2}\right) \left| \frac{\sin\left(\frac{2\pi\sigma(x-y)}{x+y}\right)}{\pi(x-y)} \right| \check{H}(y)H(x) \\ &\leq \frac{\check{H}(y)H(x)}{\pi(x-y)}. \end{aligned}$$

As a consequence, since we have also  $m_\sigma(x, y)\check{H}(x)\check{H}(y) \equiv 0$ , the inequalities (5.2.5), (5.2.6), (5.2.7), the identities (5.2.4), (5.2.2) and Proposition 9.13 imply that

$$\begin{aligned} |\langle (A_0 - A_\sigma)\phi, \psi \rangle_{\mathcal{S}^*(\mathbb{R}), \mathcal{S}(\mathbb{R})}| &\leq 2\pi\sigma \underbrace{\|H\phi_\epsilon\|_{L^2(\mathbb{R})}}_{\|H\phi\|_{L^2(\mathbb{R})}} \|H\psi_\epsilon\|_{L^2(\mathbb{R})} + \underbrace{\|\check{H}\phi_\epsilon\|_{L^2(\mathbb{R})}}_{\|\check{H}\phi\|_{L^2(\mathbb{R})}} \|H\psi_\epsilon\|_{L^2(\mathbb{R})} \\ &\quad + \|H\phi_\epsilon\|_{L^2(\mathbb{R})} \|\check{H}\psi_\epsilon\|_{L^2(\mathbb{R})}, \end{aligned}$$

proving that  $A_0 - A_\sigma$  is bounded on  $L^2(\mathbb{R})$ ; with Proposition 5.3, this implies that  $A_\sigma$  is also bounded on  $L^2(\mathbb{R})$ , proving the claim.  $\square$

**N.B.** With that important piece of information in Claim 5.17, we shall be less strict in our manipulations of the kernels and accept below some abuse of language in these matters.

The Weyl quantization of  $\mathbf{1}_{C_\sigma}$  has the kernel

$$(5.2.8) \quad k_\sigma(x, y) = H(x+y)e^{4i\pi\sigma\left(\frac{x-y}{x+y}\right)} \frac{1}{2} \left( \delta_0(y-x) + \frac{1}{i\pi} \text{pv} \frac{1}{y-x} \right),$$

a formula to be compared to (5.1.3). Using the Schwartz function  $\phi_0$  of Corollary 5.15, we get from the Lebesgue Dominated Convergence Theorem that for  $\sigma$  small enough,

$$(5.2.9) \quad \langle \text{Op}_w(\mathbf{1}_{C_\sigma})\phi_0, \phi_0 \rangle_{L^2(\mathbb{R})} = \iint_{x\xi \geq \sigma, x>0} \mathcal{W}(\phi_0, \phi_0)(x, \xi) dx d\xi > 1.$$

However, this argument does not work for large positive  $\sigma$  and we must go back to a direct calculation.

5.2.2. *Diagonal terms.* Denoting by  $A_\sigma$  the operator with kernel (5.2.8) (and Weyl symbol  $H(x\xi - \sigma)H(x)$ ), we find that for  $u \in \mathcal{S}(\mathbb{R})$ ,  $u_+ = Hu$ , we have

$$\begin{aligned} \langle A_\sigma Hu, Hu \rangle_{L^2(\mathbb{R})} &= \iint e^{4i\pi\sigma\left(\frac{x-y}{x+y}\right)} \frac{1}{2} \left( \delta_0(y-x) + \frac{1}{i\pi} \text{pv} \frac{1}{y-x} \right) u_+(y) \bar{u}_+(x) dy dx \\ &= \frac{1}{2} \|u_+\|_{L^2(\mathbb{R}_+)}^2 + \iint_{\mathbb{R}^2} e^{4i\pi\sigma\left(\frac{e^s - e^t}{e^s + e^t}\right)} \frac{1}{2i\pi} \text{pv} \frac{1}{e^t - e^s} u_+(e^t) \bar{u}_+(e^s) e^{s+t} ds dt \\ &= \frac{1}{2} \|u_+\|_{L^2(\mathbb{R}_+)}^2 + \iint_{\mathbb{R}^2} e^{4i\pi\sigma \tanh\left(\frac{s-t}{2}\right)} \frac{1}{2i\pi} \text{pv} \frac{e^{(s+t)/2}}{e^t - e^s} \phi_1(t) \bar{\phi}_1(s) ds dt, \end{aligned}$$

with

$$(5.2.10) \quad \phi_1(t) = u_+(e^t)e^{t/2}, \quad \text{so that } \|\phi_1\|_{L^2(\mathbb{R})} = \|u_+\|_{L^2(\mathbb{R}_+)}.$$

We get

$$\langle A_\sigma Hu, Hu \rangle_{L^2(\mathbb{R})} = \frac{1}{2} \|u\|_{L^2(\mathbb{R}_+)}^2 + \frac{1}{4i\pi} \iint_{\mathbb{R}^2} \frac{e^{4i\pi\sigma \tanh\left(\frac{s-t}{2}\right)}}{\sinh\left(\frac{t-s}{2}\right)} \phi(t) \bar{\phi}(s) ds dt,$$

and noting that  $\sinh x = xC(x)$ , with  $C$  even such that  $1/C \in \mathcal{S}(\mathbb{R})$ , we find

$$\begin{aligned}
 \langle A_\sigma H u, H u \rangle_{L^2(\mathbb{R})} &= \frac{1}{2} \|\phi_1\|_{L^2(\mathbb{R})}^2 - \frac{1}{2i\pi} \iint_{\mathbb{R}^2} \frac{e^{4i\pi\sigma \tanh(\frac{s-t}{2})}}{(s-t)C(\frac{s-t}{2})} \phi(t)\bar{\phi}(s) ds dt \\
 &= \frac{1}{2} \|\phi_1\|_{L^2(\mathbb{R})}^2 + \langle T_\sigma * \phi_1, \phi_1 \rangle_{L^2(\mathbb{R})} \\
 (5.2.11) \quad &= \int_{\mathbb{R}} |\hat{\phi}_1(\tau)|^2 \left( \frac{1}{2} + \hat{T}_\sigma(\tau) \right) d\tau,
 \end{aligned}$$

with

$$(5.2.12) \quad T_\sigma(t) = \frac{1}{4} \frac{t e^{4i\pi\sigma \tanh(\frac{t}{2})}}{\sinh(t/2)} \text{pv} \frac{i}{\pi t}.$$

We note that

$$(5.2.13) \quad \hat{T}_\sigma(\tau) = \text{sign} * \rho_\sigma, \quad \text{with}$$

$$(5.2.14) \quad \rho_\sigma(\tau) = \frac{1}{4} \int \frac{t e^{4i\pi\sigma \tanh(\frac{t}{2})}}{\sinh(t/2)} e^{-2i\pi t \tau} dt, \quad \rho_\sigma \in \mathcal{S}(\mathbb{R}),$$

since the function  $\mathbb{R} \ni t \mapsto \frac{t e^{4i\pi\sigma \tanh(\frac{t}{2})}}{\sinh(t/2)}$  belongs to the Schwartz space<sup>11</sup>. Note also that the function  $\rho_\sigma$  is real-valued on the real line. This entails that

$$(5.2.15) \quad \frac{d}{d\tau} \left\{ \frac{1}{2} + \hat{T}_\sigma \right\} = 2\rho_\sigma,$$

and since

$$\rho_\sigma(\tau) = \frac{1}{4} \mathcal{F} \left\{ t \mapsto \frac{t e^{4i\pi\sigma \tanh(t/2)}}{\sinh(t/2)} \right\}, \quad \text{implying} \quad \int_{\mathbb{R}} \rho_\sigma(\tau) d\tau = \frac{1}{2},$$

we get that

$$(5.2.16) \quad \lim_{\tau \rightarrow \pm\infty} \hat{T}_\sigma(\tau) = \pm \frac{1}{2}.$$

This yields that

$$(5.2.17) \quad \frac{1}{2} + \hat{T}_\sigma(\tau) - 1 = \int_{+\infty}^{\tau} 2\rho_\sigma(\tau') d\tau' = -1 + \int_{-\infty}^{\tau} 2\rho_\sigma(\tau') d\tau',$$

where the last equality follows from (5.2.16): indeed we have for  $\tau > 0$ , from (5.2.15),

$$(5.2.18) \quad \frac{1}{2} + \hat{T}_\sigma(\tau) - 1 = \int_{+\infty}^{\tau} 2\rho_\sigma(\tau') d\tau' = -1 + \int_{-\infty}^{\tau} 2\rho_\sigma(\tau') d\tau',$$

and for  $\tau < 0$ ,

$$\frac{1}{2} + \hat{T}_\sigma(\tau) = \int_{-\infty}^{\tau} 2\rho_\sigma(\tau') d\tau' = 1 + \int_{+\infty}^{\tau} 2\rho_\sigma(\tau') d\tau'.$$

We note that

$$(5.2.19) \quad \forall N \in \mathbb{N}, \quad \sup_{\tau \in \mathbb{R}} |\tau|^N \left| \frac{1}{2} + \hat{T}_\sigma(\tau) - H(\tau) \right| < +\infty.$$

<sup>11</sup>Indeed, the iterated derivatives of  $\tanh$  are polynomials of  $\tanh$  (check this by induction on the order of derivatives) and thus bounded on the real line; since the function  $t \mapsto t/\sinh(t/2)$  belongs to the Schwartz space, this proves that the above product is in  $\mathcal{S}(\mathbb{R})$ .

Indeed for  $\tau > 0$ , we have, using  $\rho_\sigma \in \mathcal{S}(\mathbb{R})$ ,

$$\left| \tau^N \int_{+\infty}^{\tau} \rho_\sigma(\tau') d\tau' \right| \leq \int_{\tau}^{+\infty} |\rho_\sigma(\tau')| |\tau'|^N d\tau' \leq \int_0^{+\infty} |\rho_\sigma(\tau')| |\tau'|^N d\tau' < +\infty.$$

Also, for  $\tau < 0$ , we have

$$\left| \tau^N \int_{-\infty}^{\tau} \rho_\sigma(\tau') d\tau' \right| \leq \int_{-\infty}^{\tau} |\rho_\sigma(\tau')| |\tau'|^N d\tau' \leq \int_{-\infty}^0 |\rho_\sigma(\tau')| |\tau'|^N d\tau' < +\infty.$$

This means that the Fourier multiplier  $\frac{1}{2} + \hat{T}_\sigma(\tau)$  is somehow “exponentially close” to  $H(\tau)$  for large values of  $|\tau|$  and in particular close to 1 for large positive values of  $\tau$ . We have also

$$(5.2.20) \quad \begin{aligned} \hat{T}_\sigma(\tau) &= \frac{i}{4\pi} \int_{\mathbb{R}} e^{-2i\pi\tau t} \frac{e^{4i\pi\sigma \tanh(t/2)}}{\sinh(t/2)} dt \\ &= \frac{1}{2\pi} \int_0^{+\infty} \frac{\sin(2\pi t\tau - 4\pi\sigma \tanh(t/2))}{\sinh(t/2)} dt. \end{aligned}$$

The next lemma provides more precise estimates than (5.2.19).

**Lemma 5.18.** *Let  $\tau > 0, \sigma \geq 0$ . Defining  $a_{11}(\tau, \sigma) = \frac{1}{2} + \hat{T}_\sigma(\tau)$  as given by (5.2.12), we have*

$$(5.2.21) \quad |1 - a_{11}(\tau, \sigma)| \leq 2e^{-\pi^2\tau} e^{4\pi\sigma}.$$

*Proof.* Using (5.2.18) and Lemma 9.16, we find that for  $\tau > 0$ ,

$$\begin{aligned} |1 - a_{11}(\tau, \sigma)| &\leq 2 \int_{\tau}^{+\infty} |\rho_\sigma(\tau')| d\tau' \leq 2 \int_{\tau}^{+\infty} |\rho_\sigma(\tau')| d\tau' \\ &\leq 12e^{4\pi\sigma} \int_{\tau}^{+\infty} e^{-\pi^2\tau'} d\tau' = e^{4\pi\sigma} \frac{12}{\pi^2} e^{-\pi^2\tau}, \end{aligned}$$

entailing the sought result.  $\square$

5.2.3. *Off-diagonal terms.* We want now to check the off-diagonal terms: we have with  $u \in \mathcal{S}(\mathbb{R})$ ,

$$(5.2.22) \quad u_+ = Hu, \quad u_- = \check{H}u,$$

$$(5.2.23) \quad \phi_1(t) = u_+(e^t)e^{t/2}, \quad \phi_2(t) = u_-(-e^t)e^{t/2}$$

$$\begin{aligned} &\langle A_\sigma \check{H}u, Hu \rangle_{L^2(\mathbb{R})} \\ &= \iint e^{4i\pi\sigma(\frac{x-y}{x+y})} \frac{H(x+y)\check{H}(y)H(x)}{2i\pi} \text{pv} \frac{1}{y-x} u_-(y)\bar{u}_+(x) dy dx \\ &= \iint e^{4i\pi\sigma(\frac{e^s+e^t}{e^s-e^t})} \frac{H(e^s-e^t)}{2i\pi} \text{pv} \frac{1}{-e^t-e^s} \phi_2(t)\bar{\phi}_1(s) e^{\frac{t+s}{2}} dt ds \\ &= \iint e^{4i\pi\sigma \coth(\frac{s-t}{2})} \frac{iH(s-t)}{4\pi} \frac{1}{\cosh(\frac{t-s}{2})} \phi_2(t)\bar{\phi}_1(s) dt ds \\ &= \frac{i}{4\pi} \iint e^{4i\pi\sigma \coth(\frac{s-t}{2})} H(s-t) \frac{1}{\cosh(\frac{s-t}{2})} \phi_2(t)\bar{\phi}_1(s) dt ds \\ (5.2.24) \quad &= \langle S_\sigma * \phi_2, \phi_1 \rangle_{L^2(\mathbb{R})}, \end{aligned}$$

with

$$(5.2.25) \quad S_\sigma(t) = \frac{i}{4\pi} H(t) \frac{e^{4i\pi\sigma \coth(\frac{t}{2})}}{\cosh(\frac{t}{2})},$$

and

$$(5.2.26) \quad \begin{aligned} \hat{S}_\sigma(\tau) &= \frac{i}{4\pi} \int H(t) \frac{e^{4i\pi\sigma \coth(\frac{t}{2})}}{\cosh(\frac{t}{2})} e^{-2i\pi t\tau} dt \\ &= \frac{i}{4\pi} \int_0^{+\infty} \frac{\cos(4\pi\sigma \coth(t/2) - 2\pi t\tau)}{\cosh(\frac{t}{2})} dt - \frac{1}{4\pi} \int_0^{+\infty} \frac{\sin(4\pi\sigma \coth(t/2) - 2\pi t\tau)}{\cosh(\frac{t}{2})} dt \\ &= \frac{i}{4\pi} \int_0^{+\infty} \frac{\cos(2\pi t\tau - 4\pi\sigma \coth(t/2))}{\cosh(\frac{t}{2})} dt + \frac{1}{4\pi} \int_0^{+\infty} \frac{\sin(2\pi t\tau - 4\pi\sigma \coth(t/2))}{\cosh(t/2)} dt. \end{aligned}$$

Note that from (5.2.12), (5.2.14), we have

$$\hat{T}_\sigma(\tau) = \frac{i}{4\pi} \int \frac{e^{4i\pi\sigma \tanh(\frac{t}{2})}}{\sinh(t/2)} e^{-2i\pi t\tau} dt = \frac{1}{2\pi} \int_0^{+\infty} \frac{\sin(2\pi t\tau - 4\pi\sigma \tanh(t/2))}{\sinh(t/2)} dt.$$

#### 5.2.4. An isometric isomorphism.

**Theorem 5.19.** *Let  $\sigma \geq 0$  be given, let  $\mathcal{C}_\sigma$  be the set defined by (5.0.1) and let  $A_\sigma$  be the operator with Weyl symbol  $\mathbf{1}_{\mathcal{C}_\sigma}$ , (whose kernel is given by (5.2.8)). The operator  $A_\sigma$  is bounded self-adjoint on  $L^2(\mathbb{R})$  so that we may define, with  $\Psi$  defined in (5.1.15),*

$$(5.2.27) \quad \tilde{A}_\sigma = \Psi A_\sigma \Psi^{-1}.$$

The operator  $\tilde{A}_\sigma$  is the Fourier multiplier on  $L^2(\mathbb{R}; \mathbb{C}^2)$  given by the matrix

$$(5.2.28) \quad \mathcal{M}_\sigma(\tau) = \begin{pmatrix} \frac{1}{2} + \hat{T}_\sigma(\tau) & \hat{S}_\sigma(\tau) \\ \frac{\hat{S}_\sigma(\tau)}{\hat{S}_\sigma(\tau)} & 0 \end{pmatrix},$$

where  $T_\sigma, S_\sigma$  are defined respectively in (5.2.12), (5.2.20), (5.2.25). In particular we have with  $\Phi = (\phi_1, \phi_2) \in L^2(\mathbb{R}; \mathbb{C}^2)$ ,

$$(5.2.29) \quad \langle \tilde{A}_\sigma \Phi, \Phi \rangle_{L^2(\mathbb{R}; \mathbb{C}^2)} = \int_{\mathbb{R}} e^{2i\pi t\tau} \langle \mathcal{M}_\sigma(\tau) \hat{\Phi}(\tau), \hat{\Phi}(\tau) \rangle_{\mathbb{C}^2} d\tau.$$

*Proof.* We have

$$\begin{aligned} \text{kernel}(HA_\sigma H) &= e^{4i\pi\sigma \frac{x-y}{x+y}} H(x)H(y)\hat{H}(y-x), \\ \text{kernel}(\check{H}A_\sigma H + HA_\sigma \check{H}) &= e^{4i\pi\sigma \frac{x-y}{x+y}} H(x+y)(\check{H}(x)H(y) + H(x)\check{H}(y)) \frac{1}{2i\pi(y-x)}, \\ \check{H}A_\sigma \check{H} &= 0. \end{aligned}$$

Proposition 9.13 in our Appendix is readily giving the  $L^2$ -boundedness (and self-adjointness) of  $\check{H}A_\sigma H + HA_\sigma \check{H}$ . We find also that  $HA_\sigma H - \frac{H}{2}$  has kernel

$$e^{4i\pi\sigma \frac{x-y}{x+y}} H(x)H(y) \frac{1}{2i\pi(y-x)},$$

and thus it is enough to study the operator with kernel

$$e^{4i\pi\sigma \frac{e^s - e^t}{e^s + e^t}} \frac{e^{\frac{s+t}{2}}}{2i\pi(e^t - e^s)} = e^{4i\pi\sigma \tanh(\frac{s-t}{2})} \frac{1}{4i\pi \sinh(\frac{t-s}{2})},$$

which is a convolution operator by

$$T_\sigma(t) = e^{4i\pi\sigma \tanh(\frac{t}{2})} \frac{t}{4 \sinh(\frac{t}{2})} \text{pv} \frac{i}{\pi t},$$

given by (5.2.12). Formula (5.2.14) implies in particular that  $\hat{T}_\sigma$  is bounded (and real-valued) on the real line, entailing eventually the boundedness and self-adjointness of  $A_\sigma$ . Formulas (5.2.11), (5.2.24) and (5.2.25) are providing (5.2.29), completing the proof of the theorem.  $\square$

### 5.2.5. The main result on hyperbolic regions.

**Theorem 5.20.** *Let  $\sigma \geq 0$  be given and let  $A_\sigma$  be the operator defined in Theorem 5.19. Then  $A_\sigma$  is a bounded self-adjoint operator on  $L^2(\mathbb{R})$  such that*

$$(5.2.30) \quad \inf(\text{spectrum}(A_\sigma)) < 0 < 1 < \sup(\text{spectrum}(A_\sigma)).$$

*The spectrum of  $A_\sigma$  is the closure of the set of eigenvalues of  $\mathcal{M}_\sigma(\tau)$  for  $\tau$  running on the real line.*

**Remark 5.21.** *It is enough to prove that, with a given  $\sigma \geq 0$ , there exists  $\tau \in \mathbb{R}$  such that  $\mathcal{M}_\sigma(\tau)$  satisfies (5.1.24).*

*Proof.* We have from (5.2.28), (5.2.20), (5.2.26),

$$(5.2.31)$$

$$\mathcal{M}_\sigma(\tau) = \begin{pmatrix} \frac{1}{2} + \frac{1}{2\pi} \int_0^{+\infty} \frac{\sin(2\pi t\tau - 4\pi\sigma \tanh(t/2))}{\sinh(t/2)} dt & \cdot & \frac{i}{4\pi} \int_0^{+\infty} \frac{e^{-2i\pi(t\tau - \frac{2\sigma}{\tanh(t/2)})}}{\cosh(t/2)} dt \\ \frac{1}{4i\pi} \int_0^{+\infty} \frac{e^{2i\pi(t\tau - \frac{2\sigma}{\tanh(t/2)})}}{\cosh(t/2)} dt & \cdot & 0 \end{pmatrix}$$

$$= \begin{pmatrix} a_{11}(\tau, \sigma) & a_{12}(\tau, \sigma) \\ a_{21}(\tau, \sigma) & a_{22}(\tau, \sigma) \end{pmatrix}.$$

On the other hand we have

$$(5.2.32) \quad \overline{a_{12}} = a_{21} = \frac{1}{4i\pi} \int_0^{+\infty} \frac{e^{2i\pi(t\tau - \frac{2\sigma}{\tanh(t/2)})}}{\cosh(t/2)} dt,$$

so that

$$(5.2.33) \quad \text{Re } a_{12}(\tau, \sigma) = \frac{1}{4\pi} \int_0^{+\infty} \frac{\sin[2\pi(t\tau - \frac{2\sigma}{\tanh(t/2)})]}{\cosh(t/2)} dt.$$

We note that the function  $t \mapsto \frac{e^{2i\pi(t\tau - \frac{2\sigma}{\tanh(t/2)})}}{\cosh(t/2)}$  is holomorphic on  $\mathbb{C} \setminus i\pi\mathbb{Z}$ , with simple poles at  $(2\mathbb{Z} + 1)i\pi$  (zeroes of  $\cosh(t/2)$ ) and essential singularities at  $2\mathbb{Z}i\pi$  (zeroes of  $\sinh(t/2)$ ). We shall need a more explicit quantitative expression for  $a_{21}$  to obtain a precise asymptotic result which could be compared to the estimate (5.2.21). The

next lemma is proven in [37]; we provide a proof here for the convenience of the reader.

**Lemma 5.22.** *Let  $\tau > 0, \sigma \geq 0$  be given and let  $a_{21}(\tau, \sigma)$  be given by (5.2.32). We have*

$$(5.2.34) \quad \operatorname{Re} a_{21}(\tau, \sigma) = \frac{e^{-2\pi^2\tau}}{4\pi} \left\{ \int_0^\pi \left( \frac{e^{2\pi(t\tau - 2\sigma \tan(t/2))} - 1}{\sin(t/2)} + \frac{\sinh(t/2) - \sin(t/2)}{\sinh(t/2) \sin(t/2)} \right) dt \right. \\ \left. + \int_0^\pi \frac{1 - \cos 2\pi(t\tau - 2\sigma \tanh(t/2))}{\sinh(t/2)} dt - \int_\pi^{+\infty} \frac{\cos 2\pi(t\tau - 2\sigma \tanh(t/2))}{\sinh(t/2)} dt \right\}.$$

*Proof of Lemma 5.22.* Let  $0 < \epsilon < \pi/2 < \pi < R$  be given. We consider the closed path  $\gamma_{\epsilon, R}$  of  $\mathbb{C} \setminus i\pi\mathbb{Z}$  with  $\operatorname{index}_{\gamma_{\epsilon, R}}(i\pi\mathbb{Z}) \equiv 0$ ,

$$(5.2.35) \quad \gamma_{\epsilon, R} = [\epsilon, R] \cup [R, R + i\pi] \cup [R + i\pi, \epsilon + i\pi] \\ \cup \{i\pi + \epsilon e^{i\theta}\}_{0 \leq \theta \leq -\pi/2} \cup i[\pi - \epsilon, \pi] \cup \{\epsilon e^{i\theta}\}_{\pi/2 \leq \theta \leq 0},$$

and we have

$$(5.2.36) \quad \oint_{\gamma_{\epsilon, R}} \frac{e^{2i\pi(z\tau - \frac{2\sigma}{\tanh(z/2)})}}{\cosh(z/2)} dz = 0.$$

We note as well that

$$(5.2.37) \quad I_2 = \oint_{[R, R+i\pi]} \frac{e^{2i\pi(z\tau - \frac{2\sigma}{\tanh(z/2)})}}{\cosh(z/2)} dz = i \int_0^\pi \frac{e^{2i\pi((R+it)\tau - \frac{2\sigma}{\tanh(\frac{R+it}{2})})}}{\cosh(\frac{R+it}{2})} dt \\ = ie^{2i\pi R\tau} \int_0^\pi e^{-2\pi t\tau} e^{-4i\pi\sigma \frac{1+e^{-R-it}}{1-e^{-R-it}}} \frac{2dt}{e^{\frac{R+it}{2}} (1+e^{-R-it})},$$

so that

$$|I_2| \leq 2e^{-R/2} \int_0^\pi e^{4\pi\sigma \operatorname{Im}\left(\frac{1+e^{-R-it}}{1-e^{-R-it}}\right)} \frac{dt}{|1-e^{-R-it}|},$$

and since

$$\operatorname{Im} \left( \frac{1+e^{-R-it}}{1-e^{-R-it}} \right) = \operatorname{Im} \frac{(1+e^{-R-it})(1-e^{-R+it})}{|1-e^{-R-it}|^2} = \frac{-2e^{-R} \sin t}{|1-e^{-R-it}|^2} \leq 0,$$

we get

$$(5.2.38) \quad |I_2| \leq e^{-R/2} \frac{2\pi}{1-e^{-R}}, \quad \text{where } I_2 \text{ is defined in (5.2.37).}$$

Let us now check<sup>12</sup>

$$(5.2.40) \quad I_4 = - \int_{-\pi/2}^0 \frac{e^{2i\pi((i\pi+\epsilon e^{i\theta})\tau-2\sigma\coth(\frac{i\pi+\epsilon e^{i\theta}}{2}))}}{\cosh \frac{i\pi+\epsilon e^{i\theta}}{2}} i\epsilon e^{i\theta} d\theta \\ = -e^{-2\pi^2\tau} \int_{-\pi/2}^0 \frac{e^{2i\pi(\epsilon e^{i\theta}\tau-2\sigma\tanh(\frac{\epsilon e^{i\theta}}{2}))}}{i \sinh \frac{\epsilon e^{i\theta}}{2}} i\epsilon e^{i\theta} d\theta,$$

and since

$$\left| \frac{e^{2i\pi(\epsilon e^{i\theta}\tau-2\sigma\tanh(\frac{\epsilon e^{i\theta}}{2}))}}{i \sinh \frac{\epsilon e^{i\theta}}{2}} i\epsilon e^{i\theta} \right| \leq 2 \max_{|z|\leq\pi/2} \left| \frac{z}{\sinh z} \right| e^{\pi^2\tau} e^{4\pi\sigma \sup_{|z|\leq\pi/4} \left| \frac{\sinh z}{\cosh z} \right|},$$

the Lebesgue Dominated Convergence Theorem gives

$$(5.2.41) \quad \lim_{\epsilon \rightarrow 0_+} I_4 = -\pi e^{-2\pi^2\tau}.$$

Defining now

$$(5.2.42) \quad I_6 = - \int_0^{\pi/2} \frac{e^{2i\pi(\epsilon e^{i\theta}\tau-2\sigma\coth(\frac{\epsilon e^{i\theta}}{2}))}}{\cosh \frac{\epsilon e^{i\theta}}{2}} i\epsilon e^{i\theta} d\theta,$$

and noting that

$$4\pi\sigma \operatorname{Im} \coth\left(\frac{\epsilon e^{i\theta}}{2}\right) = 4\pi\sigma \operatorname{Im} \frac{1 + e^{-\epsilon e^{i\theta}}}{1 - e^{-\epsilon e^{i\theta}}} = 4\pi\sigma \operatorname{Im} \frac{(1 + e^{-\epsilon e^{i\theta}})(1 - e^{-\epsilon e^{-i\theta}})}{|1 - e^{-\epsilon e^{i\theta}}|^2} \\ = 4\pi\sigma \operatorname{Im} \frac{e^{-\epsilon e^{i\theta}} - e^{-\epsilon e^{-i\theta}}}{|1 - e^{-\epsilon e^{i\theta}}|^2} = 4\pi\sigma \operatorname{Im} \frac{e^{-\epsilon \cos \theta} (e^{-i\epsilon \sin \theta} - e^{i\epsilon \sin \theta})}{|1 - e^{-\epsilon e^{i\theta}}|^2} \\ = 4\pi\sigma e^{-\epsilon \cos \theta} \operatorname{Im} \frac{(-2i) \sin(\epsilon \sin \theta)}{|1 - e^{-\epsilon e^{i\theta}}|^2} = -4\pi\sigma e^{-\epsilon \cos \theta} \frac{2 \sin(\epsilon \sin \theta)}{|1 - e^{-\epsilon e^{i\theta}}|^2} \leq 0,$$

we get that

$$|I_6| \leq \int_0^{\pi/2} \frac{e^{-2\pi\epsilon\tau \sin \theta}}{\min_{|z|\leq\pi/4} |\cosh z|} d\theta \leq \frac{\pi/2}{\min_{|z|\leq\pi/4} |\cosh z|},$$

entailing

$$(5.2.43) \quad \lim_{\epsilon \rightarrow 0_+} I_6 = 0.$$

With

$$(5.2.44) \quad I_1 = \oint_{[\epsilon, R]} \frac{e^{2i\pi(z\tau - \frac{2\sigma}{\tanh(z/2)})}}{\cosh(z/2)} dz,$$

we have from (5.2.32)

$$(5.2.45) \quad \lim_{\substack{\epsilon \rightarrow 0_+ \\ R \rightarrow +\infty}} I_1 = 4i\pi a_{21}.$$

<sup>12</sup>Let us note for future reference the standard formulas

$$(5.2.39) \quad \cosh\left(\frac{i\pi}{2} + z\right) = i \sinh z, \quad \sinh\left(\frac{i\pi}{2} + z\right) = i \cosh z, \quad \tanh\left(\frac{i\pi}{2} + z\right) = \coth z.$$

We define now

$$\begin{aligned}
 I_5 &= - \oint_{[i\epsilon, i(\pi-\epsilon)]} \frac{e^{2i\pi(z\tau - \frac{2\sigma}{\tanh(z/2)})}}{\cosh(z/2)} dz = - \int_{\epsilon}^{\pi-\epsilon} \frac{e^{2i\pi(it\tau - \frac{2\sigma}{\tanh(it/2)})}}{\cosh(it/2)} i dt \\
 &= - \int_{\epsilon}^{\pi-\epsilon} e^{-2\pi t\tau} \frac{e^{\frac{-4i\pi\sigma}{i \tan(t/2)}}}{\cos(t/2)} i dt = -i \int_{\epsilon}^{\pi-\epsilon} e^{-2\pi t\tau} \frac{e^{\frac{-4\pi\sigma}{\tan(t/2)}}}{\cos(t/2)} dt \\
 &= -i \int_{\epsilon}^{\pi-\epsilon} e^{-2\pi(\pi-s)\tau} \frac{e^{-\frac{4\pi\sigma}{\tan((\pi-s)/2)}}}{\cos((\pi-s)/2)} ds = -ie^{-2\pi^2\tau} \int_{\epsilon}^{\pi-\epsilon} e^{2\pi s\tau} \frac{e^{-\frac{4\pi\sigma \sin(s/2)}{\cos(s/2)}}}{\sin(s/2)} ds,
 \end{aligned}$$

so that

$$(5.2.46) \quad I_5 = -ie^{-2\pi^2\tau} \int_{\epsilon}^{\pi-\epsilon} e^{2\pi s\tau} \frac{e^{-4\pi\sigma \tan(s/2)}}{\sin(s/2)} ds.$$

We have also

$$(5.2.47) \quad I_3 = \oint_{[R+i\pi, \epsilon+i\pi]} \frac{e^{2i\pi(z\tau - \frac{2\sigma}{\tanh(z/2)})}}{\cosh(z/2)} dz = - \int_{\epsilon}^R \frac{e^{2i\pi((t+i\pi)\tau - \frac{2\sigma}{\tanh((t+i\pi)/2)})}}{\cosh((t+i\pi)/2)} dt,$$

so that using Formulas (5.2.39), we get

$$I_3 = -e^{-2\pi^2\tau} \int_{\epsilon}^R \frac{e^{2i\pi(\tau-2\sigma \tanh(t/2))}}{i \sinh(t/2)} dt,$$

and

$$\begin{aligned}
 (5.2.48) \quad I_3 + I_5 &= ie^{-2\pi^2\tau} \left( \int_{\epsilon}^R \frac{e^{2i\pi(\tau-2\sigma \tanh(t/2))}}{\sinh(t/2)} dt - \int_{\epsilon}^{\pi-\epsilon} e^{2\pi t\tau} \frac{e^{-4\pi\sigma \tan(t/2)}}{\sin(t/2)} dt \right) \\
 &= ie^{-2\pi^2\tau} \left\{ \int_{\epsilon}^{\pi-\epsilon} \left( \frac{e^{2i\pi(\tau-2\sigma \tanh(t/2))}}{\sinh(t/2)} - \frac{e^{2\pi(\tau-2\sigma \tan(t/2))}}{\sin(t/2)} \right) dt \right. \\
 &\quad \left. + \int_{\pi-\epsilon}^R \frac{e^{2i\pi(\tau-2\sigma \tanh(t/2))}}{\sinh(t/2)} dt \right\}.
 \end{aligned}$$

From (5.2.36), (5.2.35), (5.2.37), (5.2.40), (5.2.42), (5.2.44), (5.2.46), (5.2.47), we find that

$$I_1 = -I_2 - (I_3 + I_5) - I_4 - I_6,$$

so that taking the limit of both sides<sup>13</sup> when  $\epsilon \rightarrow 0_+$ ,  $R \rightarrow +\infty$  we get, thanks to (5.2.45), (5.2.38), (5.2.48), (5.2.41), (5.2.43),

$$\begin{aligned}
 (5.2.49) \quad 4i\pi a_{21} &= \\
 &= -ie^{-2\pi^2\tau} \left\{ \int_0^{\pi} \left( \frac{e^{2i\pi(\tau-2\sigma \tanh(t/2))}}{\sinh(t/2)} - \frac{e^{2\pi(\tau-2\sigma \tan(t/2))}}{\sin(t/2)} \right) dt + \int_{\pi}^{+\infty} \frac{e^{2i\pi(\tau-2\sigma \tanh(t/2))}}{\sinh(t/2)} dt \right\} \\
 &\quad + \pi e^{-2\pi^2\tau},
 \end{aligned}$$

<sup>13</sup> $I_1, I_2, I_4, I_6, I_3 + I_5$  do have limits when  $\epsilon \rightarrow 0_+$ ,  $R \rightarrow +\infty$ .

implying that

$$a_{21} = \frac{e^{-2\pi^2\tau}}{4\pi} \left\{ \int_0^\pi \left( -\frac{e^{2i\pi(t\tau - 2\sigma \tanh(t/2))}}{\sinh(t/2)} + \frac{e^{2\pi(t\tau - 2\sigma \tanh(t/2))}}{\sin(t/2)} \right) dt - \int_\pi^{+\infty} \frac{e^{2i\pi(t\tau - 2\sigma \tanh(t/2))}}{\sinh(t/2)} dt \right\} - \frac{i}{4} e^{-2\pi^2\tau}$$

that is

$$(5.2.50) \quad a_{21} = \frac{e^{-2\pi^2\tau}}{4\pi} \int_0^\pi \left( \frac{e^{2\pi(t\tau - 2\sigma \tanh(t/2))}}{\sin(t/2)} - \frac{\cos 2\pi(t\tau - 2\sigma \tanh(t/2))}{\sinh(t/2)} \right) dt - \frac{e^{-2\pi^2\tau}}{4\pi} \int_\pi^{+\infty} \frac{\cos 2\pi(t\tau - 2\sigma \tanh(t/2))}{\sinh(t/2)} dt - i \frac{e^{-2\pi^2\tau}}{4\pi} \int_0^\pi \frac{\sin 2\pi(t\tau - 2\sigma \tanh(t/2))}{\sinh(t/2)} dt - \frac{i}{4} e^{-2\pi^2\tau} - i \frac{e^{-2\pi^2\tau}}{4\pi} \int_\pi^{+\infty} \frac{\sin 2\pi(t\tau - 2\sigma \tanh(t/2))}{\sinh(t/2)} dt,$$

yielding

$$(5.2.51) \quad \operatorname{Re} a_{21} = \frac{e^{-2\pi^2\tau}}{4\pi} \int_0^\pi \left( \frac{e^{2\pi(t\tau - 2\sigma \tanh(t/2))}}{\sin(t/2)} - \frac{\cos 2\pi(t\tau - 2\sigma \tanh(t/2))}{\sinh(t/2)} \right) dt - \frac{e^{-2\pi^2\tau}}{4\pi} \int_\pi^{+\infty} \frac{\cos 2\pi(t\tau - 2\sigma \tanh(t/2))}{\sinh(t/2)} dt,$$

completing the proof of Lemma 5.22.  $\square$

**Remark 5.23.** Formula (5.2.50) also yields

$$\operatorname{Im} a_{12} = -\operatorname{Im} a_{21} = \frac{e^{-2\pi^2\tau}}{4\pi} \left\{ \int_0^\pi \frac{\sin 2\pi(t\tau - 2\sigma \tanh(t/2))}{\sinh(t/2)} dt + \pi + \int_\pi^{+\infty} \frac{\sin 2\pi(t\tau - 2\sigma \tanh(t/2))}{\sinh(t/2)} dt \right\},$$

and since from (5.2.31), we have

$$(5.2.52) \quad a_{11} = \frac{1}{2} + \frac{1}{2\pi} \int_0^{+\infty} \frac{\sin(2\pi t\tau - 4\pi\sigma \tanh(t/2))}{\sinh(t/2)} dt,$$

this gives

$$(5.2.53) \quad \operatorname{Im} a_{12} = \frac{e^{-2\pi^2\tau}}{4\pi} \left( 2\pi \left( a_{11} - \frac{1}{2} \right) + \pi \right) = \frac{e^{-2\pi^2\tau}}{2} a_{11}.$$

To complete the proof of Theorem 5.20, it will be enough, according to Lemma 5.11, to prove that, for  $\tau \rightarrow +\infty$ ,  $|a_{12}|^2 \gg 1 - a_{11}$ . To achieve that, we note from (5.2.53) that the imaginary part of  $a_{12}$  is useless and we shall prove simply that

$$(\operatorname{Re} a_{12})^2 \gg 1 - a_{11}.$$

To get this we are going to use (5.2.21) and a precise asymptotic behavior for  $(\operatorname{Re} a_{12})^2$  displayed in the next lemma and issued from the explicit formula (5.2.34).

**Lemma 5.24.** *Let  $\tau \geq 1, \sigma \geq 0$  be given and let  $a_{21}(\tau, \sigma)$  be given by (5.2.32). We have then*

$$(5.2.54) \quad \operatorname{Re} a_{21}(\tau, \sigma) \geq \frac{e^{-8\pi\sqrt{\tau}\sqrt{\sigma}}}{8\pi^3\tau} - \frac{1}{2\pi}e^{-2\pi^2\tau}.$$

*Proof of the lemma.* Since for  $t \geq 0$  we have  $\sinh(t/2) - \sin(t/2) \geq 0$ , we get from (5.2.34),

$$(5.2.55) \quad \begin{aligned} \operatorname{Re} a_{21}(\tau, \sigma) &\geq \frac{e^{-2\pi^2\tau}}{4\pi} \left\{ \int_0^\pi \frac{e^{2\pi(t\tau - 2\sigma \tan(t/2))} - 1}{\sin(t/2)} dt - \int_\pi^{+\infty} \frac{1}{\sinh(t/2)} dt \right\} \\ &= \frac{e^{-2\pi^2\tau}}{4\pi} \int_0^\pi \frac{e^{2\pi(t\tau - 2\sigma \tan(t/2))} - 1}{\sin(t/2)} dt - \frac{e^{-2\pi^2\tau}}{2\pi} \ln\left(\coth \frac{\pi}{4}\right). \end{aligned}$$

Let us define

$$(5.2.56) \quad \omega = 2\pi\tau, \quad \kappa = 2\pi\sigma, \quad \nu = \kappa^{1/2}\omega^{-1/2}, \quad \phi_\nu(s) = s - \nu^2 \tan s.$$

We have

$$2\pi(t\tau - 2\sigma \tan(t/2)) = 2\pi\tau(t - 2\nu^2 \tan(t/2)) = 4\pi\tau\left(\frac{t}{2} - \nu^2 \tan \frac{t}{2}\right) = 2\omega\phi_\nu(t/2).$$

We have thus

$$(5.2.57) \quad \operatorname{Re} a_{21}(\tau, \sigma) \geq \frac{e^{-\pi\omega}}{2\pi} \int_0^{\pi/2} \frac{e^{2\omega\phi_\nu(s)} - 1}{\sin s} ds - \frac{e^{-\pi\omega}}{2\pi} \underbrace{\ln\left(\coth \frac{\pi}{4}\right)}_{\approx 0.421908}.$$

Defining

$$(5.2.58) \quad \psi_\nu(\omega) = \frac{e^{-\pi\omega}}{2\pi} \int_0^{\pi/2} \frac{e^{2\omega\phi_\nu(s)} - 1}{\sin s} ds,$$

we can use (5.2.56), (5.2.57) and (9.5.22) to get whenever  $\tau > 0$ ,

$$2\pi \operatorname{Re} a_{21}(\tau, \sigma) \geq \frac{e^{-8\pi\sqrt{\tau}\sqrt{\sigma}}}{\pi^2\tau} \left(\frac{1}{2} - \frac{1}{4\tau}\right) - e^{-2\pi^2\tau},$$

so that for  $\tau \geq 1$  we find

$$(5.2.59) \quad 2\pi \operatorname{Re} a_{21}(\tau, \sigma) \geq \frac{e^{-8\pi\sqrt{\tau}\sqrt{\sigma}}}{4\pi^2\tau} - e^{-2\pi^2\tau},$$

yielding the lemma.  $\square$

We eventually go back to the proof of Theorem 5.20: let  $\sigma > 0$  be given. From Lemma 5.24 and (5.2.21), we have for  $\tau \geq 1$ ,

$$\begin{aligned} |1 - a_{11}(\tau, \sigma)| &\leq 2e^{-\pi^2\tau} e^{4\pi\sigma}, \\ \operatorname{Re} a_{21}(\tau, \sigma) &\geq \frac{e^{-8\pi\sqrt{\tau}\sqrt{\sigma}}}{8\pi^3\tau} - \frac{1}{2\pi}e^{-2\pi^2\tau} = \frac{e^{-8\pi\sqrt{\tau}\sqrt{\sigma}}}{8\pi^3\tau} \left(1 - \frac{4\pi^2\tau e^{8\pi\sqrt{\tau}\sqrt{\sigma}}}{e^{2\pi^2\tau}}\right). \end{aligned}$$

This entails that for  $\tau \geq \tau_0(\sigma)$ , we have

$$(5.2.60) \quad \operatorname{Re} a_{21}(\tau, \sigma) \geq \frac{e^{-8\pi\sqrt{\tau}\sqrt{\sigma}}}{16\pi^3\tau},$$

and thus  $a_{21} \neq 0$  and

$$(5.2.61) \quad |a_{21}(\sigma, \tau)|^2 \geq \frac{e^{-16\pi\sqrt{\tau}\sqrt{\sigma}}}{2^8\pi^6\tau^2} > |1 - a_{11}(\tau, \sigma)|,$$

where the last inequality above holds true (thanks to (5.2.21)) whenever

$$2e^{-\pi^2\tau} e^{4\pi\sigma} < \frac{e^{-16\pi\sqrt{\tau}\sqrt{\sigma}}}{2^8\pi^6\tau^2},$$

which is indeed true for  $\tau \geq \tau_1(\sigma)$ . As a result for  $\tau \geq \max(4\sigma, 4, \tau_0(\sigma), \tau_1(\sigma))$ , we obtain that (5.2.61) is satisfied so that Remark 5.21 implies the result of Theorem 5.20, completing our proof.  $\square$

**Remark 5.25.** The functions  $\tau_0(\sigma), \tau_1(\sigma)$  can be determined rather easily, the first one by the condition

$$\tau \geq \tau_0(\sigma) \implies \frac{4\pi^2\tau e^{8\pi\sqrt{\tau}\sqrt{\sigma}}}{e^{2\pi^2\tau}} \leq \frac{1}{2},$$

whereas the second one should satisfy

$$\tau \geq \tau_1(\sigma) \implies e^{4\pi\sigma} 2^9 \pi^6 \tau^2 e^{16\pi\sqrt{\tau}\sqrt{\sigma}} < e^{\pi^2\tau}.$$

### 5.3. Comments and further results.

5.3.1. *Qualitative explanations on the various computations.* We would like to go back to our proofs that

$$(5.3.1) \quad |a_{12}(\tau, \sigma)|^2 \gg |1 - a_{11}(\tau, \sigma)|, \quad \tau \rightarrow +\infty,$$

which is our key argument via Lemma 5.11 and give a couple of qualitative explanations which may enlighten the calculations. It is of course much simpler to begin with the case  $\sigma = 0$ : in that case, according to Proposition 5.13 and (5.1.18), we have

$$(5.3.2) \quad 1 - a_{11}(\tau, 0) = \int_{\tau}^{+\infty} 2\rho_0(\tau') d\tau, \quad 2\rho_0(\tau) = \int \underbrace{\left( \frac{t/2}{\sinh(t/2)} \right)}_{\substack{=f_0(t), f_0 \in \mathcal{S}(\mathbb{R}) \\ \text{holomorphic} \\ \text{on } |\operatorname{Im} t| < 2\pi.}} e^{-2i\pi t\tau} ds,$$

so that  $2\rho_0(\tau) = \hat{f}_0(\tau)$ . We get thus readily that  $\rho_0$  belongs to the Schwartz space, as the Fourier transform of a function in the Schwartz space and this implies in particular that  $1 - a_{11}(\tau, 0)$  has fast decay towards 0 when  $\tau \rightarrow +\infty$ , as proven in Proposition 5.13. We note also that (5.2.53) gives  $\operatorname{Im} a_{12}(\tau, 0)^2 = e^{-4\pi^2\tau} a_{11}(\tau, 0)^2/4$ , and since the limit of  $a_{11}$  is 1, we do not expect any help from the imaginary part of  $a_{12}$  to proving (5.3.1). Turning our attention to  $\operatorname{Re} a_{12}$  in (5.1.30), we have,

$$(5.3.3) \quad 4\pi \operatorname{Re} a_{21}(\tau, 0) = \int_0^{+\infty} \frac{\sin(2\pi t\tau)}{\cosh(t/2)} dt,$$

which is the sine-Fourier transform of the function  $t \mapsto H(t) \operatorname{sech}(t/2) = g_0(t)$ , which has a singularity at  $t = 0$ : as a consequence, thanks to Lemma 9.1, the Fourier transform  $\hat{g}_0$  cannot be rapidly decreasing, cannot even belong to  $L^1(\mathbb{R})$  (that would imply that  $g_0$  is continuous). Moreover the sine-Fourier transform above

is the Fourier transform of the odd part of  $g_0$ ,  $g_{\text{odd}}(t) = \text{sech}(t/2) \text{sign } t$ , which is also singular at 0, thus  $\widehat{g_{\text{odd}}}$  cannot be rapidly decreasing and is an odd function, which is enough to prove, without more calculations, that (5.3.1) holds true. In Section 5.1, we used a more explicit argument, with providing an equivalent of (5.3.3) equal to  $1/(2\pi\tau)$  near  $+\infty$ . Summing-up, (5.3.1) in the case  $\sigma = 0$  follows from the existence of a singularity of the function  $g_0$  above, which is discontinuous at 0.

Let us now take a look at the case  $\sigma > 0$ , which turns out to be more computationally involved. We have from (5.2.32)

$$(5.3.4) \quad 4\pi i a_{21}(\tau, \sigma) = \int_{\mathbb{R}} H(t) \text{sech}(t/2) e^{-i4\pi\sigma \coth(t/2)} e^{2i\pi t\tau} dt = \check{g}_{\sigma}(\tau),$$

$$(5.3.5) \quad g_{\sigma}(t) = H(t) \text{sech}(t/2) e^{-i4\pi\sigma \coth(t/2)}.$$

The single discontinuity at  $t = 0$  of  $g_{\sigma}$  when  $\sigma > 0$  is much wilder than for  $\sigma = 0$ : in the latter case, we had only a jump discontinuity with different limits on both sides, whereas when  $\sigma > 0$ , we have an essential discontinuity with an oscillatory behaviour in  $(-1, +1)$  when  $t \rightarrow 0_+$  for the real and imaginary parts of  $a_{12}$ . However,  $g_{\sigma}$  belongs to all  $L^p(\mathbb{R})$ ,  $p \in [1, +\infty]$ , so that its Fourier transform belongs to  $L^p(\mathbb{R})$ ,  $p \in [2, +\infty]$ : we expect then that both sides of (5.3.1) have limit 0 for  $\tau \rightarrow +\infty$  and we must prove that  $1 - a_{11}$  decays much faster than  $a_{12}$ . Looking at a slightly simplified model and using the notations (5.2.56), we define for  $\omega, \nu$  positive, a function  $\alpha$  presumably close to  $4\pi i a_{21}$ , given by

$$(5.3.6) \quad \alpha(\omega, \nu) = \int_0^{+\infty} e^{i2\omega\mu_{\nu}(s)} \text{sech}(s) ds, \quad \mu_{\nu}(s) = s - \frac{\nu^2}{s}, \quad \mu'_{\nu}(s) = 1 + \frac{\nu^2}{s^2}.$$

Trying our hand with the stationary phase method, we look at

$$\begin{aligned} \alpha(\omega, \nu) &= \frac{1}{2i\omega} \int_0^{+\infty} \frac{d}{ds} \left\{ e^{i2\omega\mu_{\nu}(s)} \right\} \frac{\text{sech}(s)}{\mu'_{\nu}(s)} ds \\ &= \frac{1}{2i\omega} \int_0^{+\infty} \frac{d}{ds} \left\{ e^{i2\omega\mu_{\nu}(s)} \right\} \frac{s^2 \text{sech}(s)}{s^2 + \nu^2} ds \\ &= \frac{i}{2\omega} \int_0^{+\infty} e^{i2\omega\mu_{\nu}(s)} \frac{d}{ds} \left\{ \frac{s^2 \text{sech}(s)}{s^2 + \nu^2} \right\}, \end{aligned}$$

since the boundary term vanishes. Iterating that computation shows that  $\alpha(\omega, \nu) = O_{\sigma}(\omega^{-N})$  for all  $N$  when  $\omega \rightarrow +\infty$ , meaning that the information of fast decay for  $1 - a_{11}$  will not suffice to get (5.3.1). Also, it is worth noticing that no fast decay of the function  $\alpha$  occurs when  $\omega \rightarrow -\infty$ , otherwise Lemma 9.1 would give smoothness for the function  $s \mapsto e^{-2i\kappa/s} H(s) \text{sech } s$ : in fact we see also that for  $\sigma > 0$ ,  $\tau = -\lambda$ ,  $\lambda > 0$ , we have

$$2\pi i a_{21}(-\lambda, \sigma) = \int_0^{+\infty} \text{sech}(s) e^{-i4\pi\sigma \coth(s)} e^{-4i\pi s\lambda} ds,$$

and the phase function is  $\tilde{\mu}(s) = -4i\pi(s\lambda + \sigma \coth(s))$  and we have

$$\frac{d}{ds} \{s\lambda + \sigma \coth(s)\} = \lambda - \frac{\sigma(1 - \tanh^2 s)}{\tanh^2 s} = \frac{(\lambda + \sigma) \tanh^2 s - \sigma}{\tanh^2 s},$$

which does vanish at  $\tanh s = \sigma/(\lambda + \sigma)$ . As a result we could say that, for  $\sigma > 0$ , the  $C^\infty$  wave-front-set (see e.g. Section 8.1 in [16]) of the function  $g_\sigma$  is reduced to  $\{0\} \times (-\infty, 0)$ . It turns out that we can show that the Gevrey-2 wave-front-set of  $g_\sigma$  is  $\{0\} \times \mathbb{R}^*$ , and it is expressed via the lowerbound estimate (5.2.54); the route that we took for proving this was an explicit calculation of  $\operatorname{Re} a_{12}$ , following the paper [37]. Finally the upper bound (5.2.21) can be improved as

$$(5.3.7) \quad |1 - a_{11}(\tau, \sigma)| \leq C_{\sigma, \epsilon} e^{-(\pi - \epsilon)2\pi\tau}, \quad \epsilon > 0,$$

and is expressing the fact the the function  $t \mapsto \frac{te^{4i\pi\sigma \tanh(\frac{t}{2})}}{\sinh(t/2)}$  is analytic on the real line, with a radius of convergence on the real line bounded below by  $\pi$  (cf. Proposition 9.2).

5.3.2. *More results and examples:  $\ell^p$  balls, corners.* For  $a, \phi_0$  like in Corollary 5.15, defining

$$\Omega_p = \{(x, \xi) \in \mathbb{R}^2, |x - \frac{a}{2}|^p + |\xi - \frac{a}{2}|^p < (\frac{a}{2})^p\},$$

since  $\mathcal{W}(\phi_0, \phi_0) \in \mathcal{S}(\mathbb{R}^2)$ , we get

$$\lim_{p \rightarrow +\infty} \iint_{\Omega_p} \mathcal{W}(\phi_0, \phi_0)(x, \xi) dx d\xi = \iint_{[0, a]^2} \mathcal{W}(\phi_0, \phi_0)(x, \xi) dx d\xi > \|\phi_0\|_{L^2(\mathbb{R})}^2,$$

proving that the spectrum of  $\operatorname{Op}_w(\mathbf{1}_{\Omega_p})$  intersects  $(1, +\infty)$  for  $p$  large enough, showing that a counterexample to Flandrin's conjecture can be a convex analytic open bounded set. Moreover, defining

$$Q_a = \{(x, \xi) \in \mathbb{R}^2, |x| + |\xi| \leq a/\sqrt{2}\},$$

we note that  $Q_a$  is obtained by rotation and translation of  $[0, a]^2$  so that we can find  $\phi_1$  in the Schwartz space such that

$$\iint_{Q_a} \mathcal{W}(\phi_1, \phi_1)(x, \xi) dx d\xi > \|\phi_1\|_{L^2(\mathbb{R})}^2.$$

Since we have

$$\lim_{p \rightarrow 1} \iint_{|x|^p + |\xi|^p \leq (a/\sqrt{2})^p} \mathcal{W}(\phi_1, \phi_1)(x, \xi) dx d\xi = \iint_{Q_a} \mathcal{W}(\phi_1, \phi_1)(x, \xi) dx d\xi > \|\phi_1\|_{L^2(\mathbb{R})}^2,$$

we get that for  $p - 1$  small enough we have

$$(5.3.8) \quad \iint_{|x|^p + |\xi|^p \leq (a/\sqrt{2})^p} \mathcal{W}(\phi_1, \phi_1)(x, \xi) dx d\xi > \|\phi_1\|_{L^2(\mathbb{R})}^2,$$

proving that  $\ell^p$  balls are counterexamples to Flandrin's conjecture for  $p - 1$  or  $1/p$  small enough.

*Convex affine cones with aperture strictly less than  $\pi$  of  $\mathbb{R}^2$*  are translations and rotations of

$$(5.3.9) \quad \Sigma_{\theta_0} = \{(x, \xi) \in \mathbb{R}^2 \setminus (\mathbb{R}_- \times \{0\}), \arg(x + i\xi) \in (0, \theta_0)\}, \quad \text{for some } \theta_0 \in (0, \pi).$$

The vertex of  $\Sigma_{\theta_0}$  and its rotations is defined as 0 and the vertex of the translation of vector  $T_0$  of  $\Sigma_{\theta_0}$  is defined as  $T_0$ . We note that all convex affine cones with aperture

strictly less than  $\pi$  are symplectically equivalent in  $\mathbb{R}^2$ , since  $\Sigma_{\theta_0}$  is symplectically equivalent to (the interior of) the quarter plane  $\Sigma_{\pi/2}$ : indeed let  $\theta_0$  be in  $(0, \pi)$ ; the symplectic matrix  $M_{\theta_0}$  defined by

$$M_{\theta_0} = \begin{pmatrix} 1 & -\cotan \theta_0 \\ 0 & 1 \end{pmatrix},$$

is such that  $M_{\theta_0} \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$ ,  $M_{\theta_0} \begin{pmatrix} \cos \theta_0 \\ \sin \theta_0 \end{pmatrix} = \begin{pmatrix} 0 \\ \sin \theta_0 \end{pmatrix}$ , proving that

$$M_{\theta_0} \Sigma_{\theta_0} = \Sigma_{\pi/2}.$$

The next result follows from Theorem 1.3 in [4] and shows that many counterexamples to Flandrin's conjecture can be obtained.

**Theorem 5.26.** *Let  $K$  be a subset of the closure of a convex affine cone with aperture strictly less than  $\pi$  and vertex  $X_0$  such that  $K$  contains a neighborhood of the vertex in the cone<sup>14</sup>. Then there exists  $\lambda > 0$  such that, with*

$$K_\lambda = X_0 + \lambda(K - X_0),$$

there exists  $\phi \in \mathcal{S}(\mathbb{R})$  such that

$$(5.3.10) \quad \iint_{K_\lambda} \mathcal{W}(\phi, \phi)(x, \xi) dx d\xi > \|\phi\|_{L^2(\mathbb{R})}^2.$$

**N.B.** Note that (5.3.10) implies that  $\phi$  is not the zero function. Also, taking  $K$  convex produces another counterexample to Flandrin's conjecture since  $K_\lambda$  will be then convex, but we do not need that assumption to proving the result.

*Proof.* There is no loss of generality at assuming  $X_0 = 0$  and

$$[0, \rho_0]^2 \subset K \subset \bar{\Sigma}_{\pi/2}, \quad \rho_0 > 0.$$

Using Corollary 5.15, we find  $\phi_0 \in \mathcal{S}(\mathbb{R})$  (so that  $\mathcal{W}(\phi_0, \phi_0) \in \mathcal{S}(\mathbb{R}^2)$ ) such that

$$\lim_{\lambda \rightarrow +\infty} \iint_{K_\lambda} \mathcal{W}(\phi_0, \phi_0)(x, \xi) dx d\xi = \iint_{\Sigma_{\pi/2}} \mathcal{W}(\phi_0, \phi_0)(x, \xi) dx d\xi > \|\phi_0\|_{L^2(\mathbb{R})}^2,$$

implying for  $\lambda$  large enough that  $\iint_{K_\lambda} \mathcal{W}(\phi_0, \phi_0)(x, \xi) dx d\xi > \|\phi_0\|_{L^2(\mathbb{R})}^2$ , which is the sought result.  $\square$

#### 5.4. Numerics.

**Definition 5.27.** *Let  $\sigma \geq 0$  be given. With the  $2 \times 2$  Hermitian matrix  $\mathcal{M}_\sigma$  given by (5.2.31), we define for  $\tau \in \mathbb{R}$ ,*

$$(5.4.1) \quad \lambda_+(\tau, \sigma) = \frac{1}{2} \left( a_{11}(\tau, \sigma) + \sqrt{a_{11}^2(\tau, \sigma) + 4|a_{12}(\tau, \sigma)|^2} \right),$$

$$(5.4.2) \quad \lambda_-(\tau, \sigma) = \frac{1}{2} \left( a_{11}(\tau, \sigma) - \sqrt{a_{11}^2(\tau, \sigma) + 4|a_{12}(\tau, \sigma)|^2} \right).$$

<sup>14</sup>We shall say that the set  $K$  has a corner.

**Remark 5.28.** According to (5.2.53), we have

$$(5.4.3) \quad \lambda_+(\tau, \sigma) = \frac{1}{2} \left( a_{11}(\tau, \sigma) + \sqrt{a_{11}^2(\tau, \sigma)(1 + e^{-4\pi^2\tau}) + 4(\operatorname{Re} a_{12}(\tau, \sigma))^2} \right),$$

$$(5.4.4) \quad \lambda_-(\tau, \sigma) = \frac{1}{2} \left( a_{11}(\tau, \sigma) - \sqrt{a_{11}^2(\tau, \sigma)(1 + e^{-4\pi^2\tau}) + 4(\operatorname{Re} a_{12}(\tau, \sigma))^2} \right),$$

so that the knowledge of  $a_{11}$  and  $\operatorname{Re} a_{12}$  suffices for expressing  $\lambda_{\pm}$ .

An immediate consequence of Theorem 5.20 is

**Theorem 5.29.** Let  $\sigma \geq 0$  be given and let  $A_{\sigma}$  be the self-adjoint operator bounded in  $L^2(\mathbb{R})$  defined in Theorem 5.20. With the notations of Definition 5.27, we have

$$(5.4.5) \quad M_{\sigma} := \sup\{\operatorname{spectrum}(A_{\sigma})\} = \sup_{\tau \in \mathbb{R}} \lambda_+(\tau, \sigma),$$

$$(5.4.6) \quad m_{\sigma} := \inf\{\operatorname{spectrum}(A_{\sigma})\} = \inf_{\tau \in \mathbb{R}} \lambda_-(\tau, \sigma).$$

Moreover for all  $\sigma \geq 0$  we have

$$(5.4.7) \quad m_{\sigma} < 0 < 1 < M_{\sigma}.$$

5.4.1. *The quarter-plane:  $\sigma = 0$ .* Of course, as shown by the respective calculations of Sections 5.1 and 5.2, the case  $\sigma = 0$ , dealing with the quarter-plane is much simpler than the cases where  $\sigma > 0$ . Nonetheless we know explicitly a spectral decomposition of the operator with Weyl symbol  $H(x)H(\xi)$  from Theorem 5.19, but we can calculate without difficulty numerical expressions of  $M_0, m_0$  as defined in (5.4.5), (5.4.6).

**Proposition 5.30.** We have from (9.5.37), (5.2.33),

$$a_{11}(\tau, 0) = \frac{1}{1 + e^{-4\pi^2\tau}}, \quad \operatorname{Re} a_{12}(\tau, 0) = \frac{1}{4\pi} \int_0^{+\infty} \sin(2\pi t\tau) \operatorname{sech}(t/2) dt,$$

and we can use these formulas and (5.4.3), (5.4.4), (5.4.5), (5.4.6) to calculate numerically

$$(5.4.8) \quad M_0 \approx \mathbf{1.00767997007003}, \quad (\lambda_+(\tau, 0) \text{ at } \tau \approx 0.138815397930141),$$

$$(5.4.9) \quad m_0 \approx -0.155939843191243, \quad (\lambda_-(\tau, 0) \text{ at } \tau \approx -0.0566304954736227).$$

5.4.2. *On hyperbolic regions.* We want now to tackle the case  $\sigma > 0$ . In order to use the expressions (9.5.37), (5.2.34) respectively for  $a_{11}$  and  $a_{12}$ , we need first to evaluate the residue term in (9.5.37). The mapping  $z \mapsto \tanh z$  is a biholomorphism

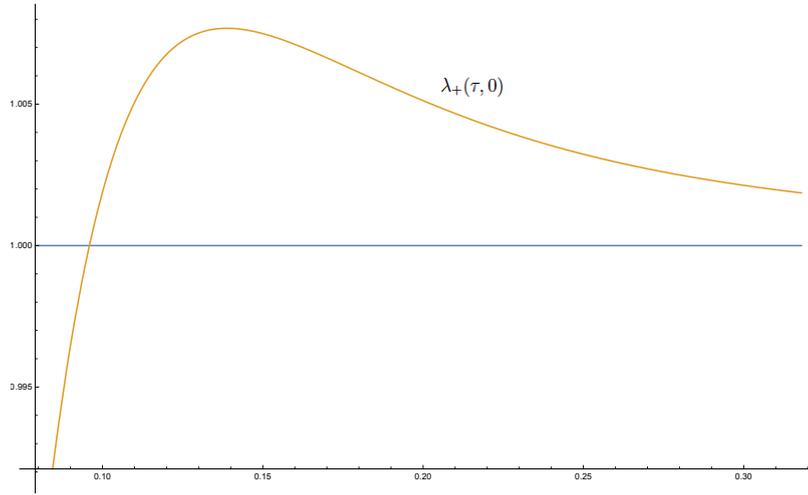


FIGURE 6. The function  $\tau \mapsto \lambda_+(\tau, 0)$  near its maximum, well above 1.

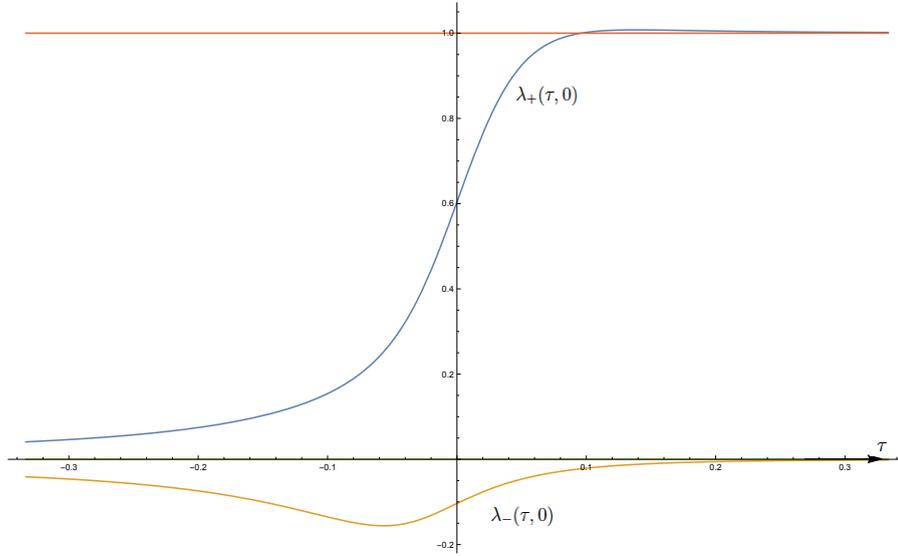


FIGURE 7. The functions  $\tau \mapsto \lambda_+(\tau, 0), \lambda_-(\tau, 0)$ .

of neighborhoods of 0 in the complex plane, so that we have for  $z$  near the origin,

$$(5.4.10) \quad \zeta = \tanh z, \quad d\zeta = (1 - \zeta^2)dz, \quad z = \operatorname{arctanh} \zeta = \frac{1}{2} \ln \left( \frac{1 + \zeta}{1 - \zeta} \right),$$

$$(5.4.11) \quad \frac{e^{2i\omega z - 2i\kappa \coth z}}{\cosh z} dz = \left( \frac{1 + \zeta}{1 - \zeta} \right)^{i\omega} e^{-2i\frac{\kappa}{\zeta}} \frac{2}{\left( \frac{1 + \zeta}{1 - \zeta} \right)^{1/2} + \left( \frac{1 - \zeta}{1 + \zeta} \right)^{1/2}} \frac{d\zeta}{(1 - \zeta^2)}$$

$$= (1 + \zeta)^{-\frac{1}{2} + i\omega} (1 - \zeta)^{-\frac{1}{2} - i\omega} e^{-2i\frac{\kappa}{\zeta}} d\zeta,$$

so that

$$(5.4.12) \quad \operatorname{Res} \left( \frac{e^{2i\omega z - 2i\kappa \coth z}}{\cosh z}, 0 \right) = \operatorname{Res} \left( (1 + \zeta)^{-\frac{1}{2} + i\omega} (1 - \zeta)^{-\frac{1}{2} - i\omega} e^{-2i\frac{\kappa}{\zeta}}, 0 \right).$$

**Proposition 5.31.** *Let  $\sigma \geq 0$  be given. Then for any  $\tau \in \mathbb{R}$ , with the notations  $\omega = 2\pi\tau$ ,  $\kappa = 2\pi\sigma$ , we have, for any  $\rho \in (0, 1)$ ,*

$$(5.4.13) \quad a_{11}(\tau, \sigma) = \frac{1}{1 + e^{-2\pi\omega}} + \frac{e^{-\pi\omega}}{1 + e^{-2\pi\omega}} \frac{\rho}{2\pi} \operatorname{Im} \left\{ \int_{-\pi}^{\pi} \exp \left( i\omega \operatorname{Log} \left( \frac{1 + \rho e^{i\theta}}{1 - \rho e^{i\theta}} \right) \right) \frac{e^{-\frac{2i\kappa e^{-i\theta}}{\rho}} e^{i\theta}}{\sqrt{1 - \rho^2 e^{2i\theta}}} d\theta \right\}.$$

$$(5.4.14) \quad \operatorname{Re} a_{21}(\tau, \sigma) = \frac{e^{-\pi\omega}}{2\pi} \left\{ 2 \int_0^{\pi/2} \frac{e^{(s\omega - \kappa \tan s)} \sinh(s\omega - \kappa \tan s)}{\sin s} ds + \ln \left( \coth \frac{\pi}{4} \right) + 2 \int_0^{\pi/2} \frac{\sin^2(s\omega - \kappa \tanh s)}{\sinh s} ds - \int_{\pi/2}^{+\infty} \frac{\cos 2(s\omega - \kappa \tanh s)}{\sinh s} ds \right\},$$

$$(5.4.15) \quad \operatorname{Im} a_{12}(\tau, \sigma) = \frac{e^{-\pi\omega}}{2} a_{11}(\tau, \sigma).$$

*Proof.* Formula (5.4.13) follows from (5.4.12) and (9.5.37) whereas (5.4.14) is (5.2.34) after a change of variable  $t = 2s$ , where the second integral term inside the brackets is evaluated (cf. Lemma 9.14); Formula (5.4.15) is a reminder of (5.2.53).  $\square$

**N.B.** Our choice for  $\rho$  in the numerical calculations of (5.4.13) is  $\rho = 3/4$ , which is a good compromise between using a value of  $\rho$  clearly away from 1 (to avoid singularities coming from small denominators in the Log term) and minimize the oscillations and size coming from the term  $\exp(-2i\kappa\rho^{-1}e^{-i\theta})$ ; note that the modulus of the latter is

$$\exp(-2\kappa\rho^{-1} \sin \theta),$$

which is a smooth function of  $\rho$  (flat at 0) when  $\theta \in [0, \pi]$ , but is unbounded for  $\rho \rightarrow 0_+$  when  $\theta \in (-\pi, 0)$ . There is no surprise here since although the residue does not depend on the choice of  $\rho \in (0, 1)$ , we cannot get the value of that residue by letting  $\rho$  go to 0 because of the part of the path in the lower half-plane. The argument of  $\exp(-2i\kappa\rho^{-1}e^{-i\theta})$  is  $-2\kappa\rho^{-1} \cos \theta$  and taking  $\rho$  too small would be devastating for the calculations because of the strong oscillations triggered by the term  $\exp(-2i\kappa\rho^{-1} \cos \theta)$  all over the circle. Of course for the evaluation of  $\operatorname{Log} \left( \frac{1 + \rho e^{i\theta}}{1 - \rho e^{i\theta}} \right)$  is easier for  $\rho$  small, but we have to take into account the constraints in that direction mentioned above.

**Remark 5.32.** It seems easier numerically for the evaluation of  $a_{11}$  to use (5.4.13) rather than any other expression (see e.g. Lemma 5.18, (5.2.31), (9.5.23)). However the following formula could be interesting, theoretically and numerically: recalling that  $\operatorname{sinc} x = \frac{\sin x}{x}$ , we have from (5.2.31)

$$(5.4.16) \quad a_{11}(\tau, \sigma) = \frac{1}{2} + \frac{2\omega}{\pi} \int_0^{+\infty} \operatorname{sinc}(2\omega s) \frac{s}{\sinh s} \cos(2\kappa \tanh s) ds - \frac{2\kappa}{\pi} \int_0^{+\infty} \operatorname{sinc}(2\kappa s) \frac{1}{\cosh s} \cos(2\omega s) ds,$$

but it turns out that numerical calculations involving (5.4.16) seem to be less reliable than the methods using (5.4.13).

We can also take a look at the following curves.

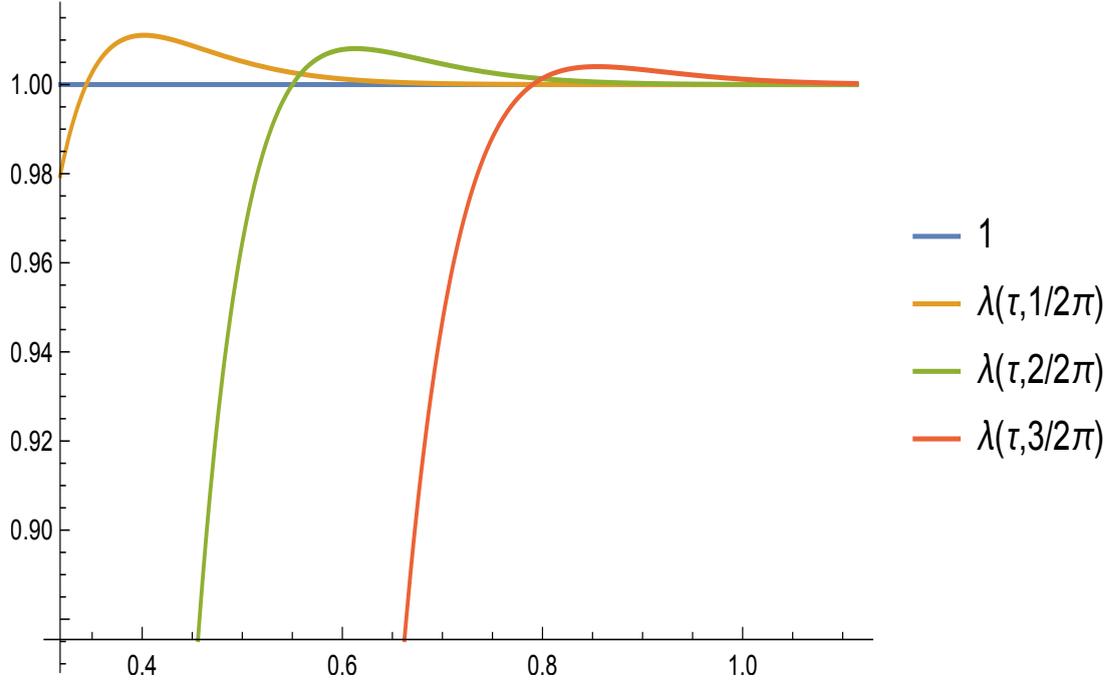


FIGURE 8. Functions  $\lambda_+(\tau, \kappa/2\pi)$  with  $\kappa = 1, 2, 3$ : their maxima are strictly greater than 1.

**Remark 5.33.** In the above figure, in order to put the three curves on the same picture, we have used three different logarithmic scales on the vertical axis, namely we have drawn

$$\tau \mapsto 1 + \alpha_j \operatorname{Log}(\lambda_+(\tau, \sigma_j)), \quad 1 \leq j \leq 3, \sigma_j = j/2\pi, \alpha_1 = 20, \alpha_2 = 100, \alpha_3 = 500.$$

Of course we have

$$1 + \alpha_j \operatorname{Log}(\lambda_+(\tau, \sigma_j)) > 1 \iff \operatorname{Log}(\lambda_+(\tau, \sigma_j)) > 0 \iff \lambda_+(\tau, \sigma_j) > 1,$$

so that the piece of curves in Figure 8 which are above 1 are indeed corresponding to curves of  $\tau \mapsto \lambda_+(\tau, \sigma_j)$  which go strictly above the threshold 1. We have also

$$\begin{aligned} \max_{\tau} \lambda_+(\tau, \sigma_1) &\approx 1 + 55 \times 10^{-5} && \text{at } \tau \approx 0.402030, \\ \max_{\tau} \lambda_+(\tau, \sigma_2) &\approx 1 + 8 \times 10^{-5} && \text{at } \tau \approx 0.613262, \\ \max_{\tau} \lambda_+(\tau, \sigma_3) &\approx 1 + 10^{-5} && \text{at } \tau \approx 0.854746. \end{aligned}$$

We are glad to have a theoretical proof of Theorem 5.20 since the numerical analysis of cases where  $\sigma$  is large, say larger than 10, seem to be very difficult to achieve,

at least through a standard use of `Mathematica`. The reason for that is quite clear since using our Lemma 5.11, we did study the function  $\beta$  defined by

$$(5.4.17) \quad \beta(\tau, \sigma) = |a_{12}(\tau, \sigma)|^2 + a_{11}(\tau, \sigma) - 1,$$

and proved that for each  $\sigma \geq 0$  there exists  $T_0(\sigma)$  such that for all  $\tau \geq T_0(\sigma)$  we have  $\beta(\tau, \sigma) > 0$  and  $a_{12}(\tau, \sigma) \neq 0$ . Thanks to Lemma 5.18 and (5.2.60) we knew that for  $\tau \geq T_0(\sigma)$ , we had

$$|1 - a_{11}| \leq 2e^{-\pi^2\tau} e^{4\pi\sigma} \ll \frac{e^{-16\pi\sqrt{\tau}\sqrt{\sigma}}}{2^8\pi^6\tau^2} \leq (\operatorname{Re} a_{21})^2 \leq |a_{12}|^2,$$

where the second inequality  $\ll$  is in fact comparing for  $\sigma$  fixed two exponential decays. The numerical analysis of that inequality is certainly quite difficult when  $\sigma$  and  $\tau$  are large since both sides are converging to zero quite fast for  $\sigma$  fixed and  $\tau \rightarrow +\infty$ ; of course taking the logarithm of both sides looks quite reasonable, but in practice does not seem really easy numerically. When  $\sigma = 0$ , the situation is much better, since we had to compare (cf. Subsection 5.3.1) an exponential decay  $|1 - a_{11}| \leq 2e^{-\pi^2\tau}$  to a polynomial decay

$$|\operatorname{Re} a_{12}|^2 \sim \frac{1}{2^6\pi^4\tau^2}, \quad \tau \rightarrow +\infty,$$

and this could be an *a posteriori* explanation for which our numerical argument in [4] worked smoothly to disprove Flandrin's conjecture. So to pick-up the quarter-plane ((5.0.1) with  $\sigma = 0$ ) to produce a counterexample to that conjecture was indeed a very wise choice: if you choose instead  $\mathcal{C}_\sigma$  for  $\sigma$  large, our Theorem 5.20 shows that it is also a counterexample to Flandrin's conjecture<sup>15</sup>, but we have a theoretical proof for that Theorem and if we were depending on a numerical analysis, it is quite likely that checking numerically the positivity of the function  $\beta$  defined in (5.4.17) could be rather difficult, even say for  $\sigma = 10$ .

## 6. UNBOUNDEDNESS IS BAIRE GENERIC

In this section we show that for plenty of subsets  $E$  of the phase space  $\mathbb{R}^{2n}$ , the operator  $\operatorname{Op}_w(\mathbf{1}_E)$  is not bounded on  $L^2(\mathbb{R}^n)$ .

### 6.1. Preliminaries.

**Lemma 6.1.** *Let  $u, v \in L^2(\mathbb{R}^n)$  and let  $\mathcal{W}(u, u)$ ,  $\mathcal{W}(v, v)$ , be their Wigner distributions. Then we have*

$$\|\mathcal{W}(u, u) - \mathcal{W}(v, v)\|_{L^2(\mathbb{R}^{2n})} \leq \|u - v\|_{L^2(\mathbb{R}^n)} (\|u\|_{L^2(\mathbb{R}^n)} + \|v\|_{L^2(\mathbb{R}^n)}).$$

*As a consequence if a sequence  $(u_k)$  is converging in  $L^2(\mathbb{R}^n)$ , then the sequence  $(\mathcal{W}(u_k, u_k))$  converges in  $L^2(\mathbb{R}^{2n})$  towards  $\mathcal{W}(u, u)$ .*

---

<sup>15</sup>As a convex subset of the plane on which the integral of the Wigner distribution of some normalized pulse is  $> 1$ .

*Proof.* We have by sesquilinearity

$$\mathcal{W}(u, u) - \mathcal{W}(v, v) = \mathcal{W}(u - v, u) + \mathcal{W}(v, u - v),$$

so that

$$\begin{aligned} \|\mathcal{W}(u, u) - \mathcal{W}(v, v)\|_{L^2(\mathbb{R}^{2n})} &\leq \|\mathcal{W}(u - v, u)\|_{L^2(\mathbb{R}^{2n})} + \|\mathcal{W}(v, u - v)\|_{L^2(\mathbb{R}^{2n})} \\ &\stackrel{(1.1.7)}{=} \|u - v\|_{L^2(\mathbb{R}^n)} (\|u\|_{L^2(\mathbb{R}^n)} + \|v\|_{L^2(\mathbb{R}^n)}), \end{aligned}$$

proving the lemma.  $\square$

**Lemma 6.2.** *Let  $(u_k)$  be a converging sequence in  $L^2(\mathbb{R}^n)$  with limit  $u$ . Let us assume that there exists  $C_0 \geq 0$  such that*

$$(6.1.1) \quad \forall k \in \mathbb{N}, \quad \iint |\mathcal{W}(u_k, u_k)(x, \xi)| dx d\xi \leq C_0.$$

*Then we have  $\iint |\mathcal{W}(u, u)(x, \xi)| dx d\xi \leq C_0$ .*

*Proof.* Let  $R > 0$  be given. We check

$$\begin{aligned} &\iint_{|x|^2+|\xi|^2 \leq R^2} |\mathcal{W}(u, u)(x, \xi) - \mathcal{W}(u_k, u_k)(x, \xi)| dx d\xi \\ &\leq \iint_{|x|^2+|\xi|^2 \leq R^2} |\mathcal{W}(u - u_k, u)(x, \xi)| dx d\xi + \iint_{|x|^2+|\xi|^2 \leq R^2} |\mathcal{W}(u_k, u - u_k)(x, \xi)| dx d\xi \\ &\leq \sqrt{|\mathbb{B}^{2n}| R^{2n}} (\|\mathcal{W}(u - u_k, u)\|_{L^2(\mathbb{R}^{2n})} + \|\mathcal{W}(u_k, u - u_k)\|_{L^2(\mathbb{R}^{2n})}) \\ &= \sqrt{|\mathbb{B}^{2n}| R^{2n}} \|u - u_k\|_{L^2(\mathbb{R}^n)} (\|u\|_{L^2(\mathbb{R}^n)} + \|u_k\|_{L^2(\mathbb{R}^n)}), \end{aligned}$$

and thus

$$\begin{aligned} \iint_{|x|^2+|\xi|^2 \leq R^2} |\mathcal{W}(u, u)(x, \xi)| dx d\xi &\leq \iint_{|x|^2+|\xi|^2 \leq R^2} |\mathcal{W}(u_k, u_k)(x, \xi)| dx d\xi \\ &\quad + \sqrt{|\mathbb{B}^{2n}| R^{2n}} \|u - u_k\|_{L^2(\mathbb{R}^n)} (\|u\|_{L^2(\mathbb{R}^n)} + \|u_k\|_{L^2(\mathbb{R}^n)}) \\ &\leq C_0 + \sqrt{|\mathbb{B}^{2n}| R^{2n}} \|u - u_k\|_{L^2(\mathbb{R}^n)} (\|u\|_{L^2(\mathbb{R}^n)} + \|u_k\|_{L^2(\mathbb{R}^n)}), \end{aligned}$$

implying for all  $R > 0$ ,

$$\iint_{|x|^2+|\xi|^2 \leq R^2} |\mathcal{W}(u, u)(x, \xi)| dx d\xi \leq C_0,$$

and thus the sought result.  $\square$

**6.2. An explicit construction.** We just calculate  $\mathcal{W}(v_0, v_0)$  for

$$(6.2.1) \quad v_0 = \mathbf{1}_{[-1/2, 1/2]}.$$

**Remark 6.3.** *When  $u$  is supported in a closed convex set  $J$ , we have in the integral (1.1.6) defining  $\mathcal{W}$ ,  $x \pm \frac{z}{2} \in J \implies x \in J$ , so that  $\text{supp } \mathcal{W}(u, u) \subset J \times \mathbb{R}^n$ .*

We have

$$\mathcal{W}(v_0, v_0)(x, \xi) = \int_{\substack{-1/2 \leq x+z/2 \leq 1/2 \\ -1/2 \leq x-z/2 \leq 1/2}} e^{2i\pi z\xi} dz,$$

and the integration domain is

$$-\min(1-2x, 1+2x) = \max(-1-2x, 2x-1) \leq z \leq \min(1-2x, 1+2x),$$

which is empty unless  $1-2x, 1+2x \geq 0$  i.e.  $x \in [-1/2, +1/2]$ , and moreover we have the equivalence

$$1-2x \leq 1+2x \iff x \geq 0,$$

so that

$$\begin{aligned} (6.2.2) \quad \mathcal{W}(v_0, v_0)(x, \xi) &= H(x) \int_{-(1-2x)}^{1-2x} e^{2i\pi z \xi} dz + H(-x) \int_{-(1+2x)}^{1+2x} e^{2i\pi z \xi} dz \\ &= H(x) \frac{e^{2i\pi \xi(1-2x)} - e^{-2i\pi \xi(1-2x)}}{2i\pi \xi} + H(-x) \frac{e^{2i\pi \xi(1+2x)} - e^{-2i\pi \xi(1+2x)}}{2i\pi \xi} \\ &= \mathbf{1}_{[0, 1/2]}(x) \frac{\sin(2\pi \xi(1-2x))}{\pi \xi} + \mathbf{1}_{[-1/2, 0]} \frac{\sin(2\pi \xi(1+2x))}{\pi \xi}. \end{aligned}$$

More generally for  $a, b, \omega$  real numbers with  $a < b$  and

$$(6.2.3) \quad u_{a,b,\omega}(x) = (b-a)^{-1/2} \mathbf{1}_{[a,b]}(x) e^{2i\pi \omega x},$$

we have

$$\begin{aligned} (6.2.4) \quad \mathcal{W}(u_{a,b,\omega}, u_{a,b,\omega})(x, \xi) \\ = \frac{(\mathbf{1}_{[a, \frac{a+b}{2}]}(x) \sin[4\pi(\xi - \omega)(x - a)] + \mathbf{1}_{[\frac{a+b}{2}, b]}(x) \sin[4\pi(\xi - \omega)(b - x)])}{(b-a)\pi(\xi - \omega)}. \end{aligned}$$

We check now, using (6.2.2), for  $N > 0$ ,

$$\begin{aligned} \iint |\mathcal{W}(v_0, v_0)(x, \xi)| dx d\xi &\geq \int_{0 \leq x \leq 1/4} \int_0^N \left| \frac{\sin(2\pi \xi(1-2x))}{\pi \xi} \right| d\xi dx \\ &= \int_{0 \leq x \leq 1/4} \int_0^{N2\pi(1-2x)} \left| \frac{\sin \eta}{\pi \eta} \right| d\eta dx \\ &\geq \int_{0 \leq x \leq 1/4} \int_0^{N\pi} \left| \frac{\sin \eta}{\pi \eta} \right| d\eta dx = \frac{1}{4} \int_0^{N\pi} \left| \frac{\sin \eta}{\pi \eta} \right| d\eta, \end{aligned}$$

so that

$$(6.2.5) \quad \iint |\mathcal{W}(v_0, v_0)(x, \xi)| dx d\xi = +\infty.$$

**Proposition 6.4.** *Let  $a, b, \omega$  be real numbers with  $a < b$  and let us define  $u_{a,b,\omega}$  by (6.2.3). Then we have*

$$(6.2.6) \quad \iint |\mathcal{W}(u_{a,b,\omega}, u_{a,b,\omega})(x, \xi)| dx d\xi = +\infty.$$

**N.B.** Since  $u_{a,b,\omega}$  is a normalized  $L^2(\mathbb{R})$  function, we also have from (1.1.7), (1.1.11) that the real-valued  $W(u_{a,b,\omega}, u_{a,b,\omega})$  does satisfy

$$\begin{aligned} \int \left| \int W(u_{a,b,\omega}, u_{a,b,\omega})(x, \xi) dx \right| d\xi &= \int \left| \int W(u_{a,b,\omega}, u_{a,b,\omega})(x, \xi) d\xi \right| dx \\ &= \|u_{a,b,\omega}\|_{L^2(\mathbb{R})}^2 = 1, \\ \iint W(u_{a,b,\omega}, u_{a,b,\omega})(x, \xi)^2 dx d\xi &= \|u_{a,b,\omega}\|_{L^2(\mathbb{R})}^4 = 1. \end{aligned}$$

We shall see in the next sections that most of the time in the Baire Category sense, we have for  $u \in L^2(\mathbb{R}^n)$ ,  $\iint |W(u, u)(x, \xi)| dx d\xi = +\infty$ .

*Proof.* The proof is already given above for  $v_0 = u_{-1/2, 1/2, 0}$ . Moreover we have with

$$\alpha = \frac{1}{b-a}, \quad \beta = \frac{b+a}{2(a-b)},$$

the formula  $v_0(y) = e^{-2i\pi\omega(y-\beta)\alpha^{-1}} u_{a,b,\omega}((y-\beta)\alpha^{-1})\alpha^{-1/2}$ , so that  $u_{a,b,\omega} = \mathcal{M}v_0$ , where  $\mathcal{M}$  is an affine metaplectic transformation (cf. Section 1.2.1) and the covariance property (1.2.33) shows that the already proven (6.2.5) implies (6.2.6).  $\square$

**6.3. Most pulses give rise to non-integrable Wigner distribution.** In the sequel,  $n$  is an integer  $\geq 1$ .

**Lemma 6.5.** *Let us define*

$$(6.3.1) \quad \Phi = \left\{ u \in L^2(\mathbb{R}^n), \int_{\mathbb{R}^n} |u(x)| dx < +\infty \right\}.$$

*Then  $\Phi$  is an  $F_\sigma$  of  $L^2(\mathbb{R}^n)$  with empty interior.*

*Proof.* We have  $\Phi = \cup_{N \in \mathbb{N}} \Phi_N$  with

$$\Phi_N = \left\{ u \in L^2(\mathbb{R}^n), \int_{\mathbb{R}^n} |u(x)| dx \leq N \right\}.$$

The set  $\Phi_N$  is a closed subset of  $L^2(\mathbb{R}^n)$  since if  $(u_k)_{k \geq 1}$  is a sequence in  $\Phi_N$  which converges in  $L^2(\mathbb{R}^n)$  with limit  $u$ , we get for  $R \geq 0$ ,

$$\begin{aligned} \int_{|x| \leq R} |u(x)| dx &\leq \int_{|x| \leq R} |u(x) - u_k(x)| dx + \int_{|x| \leq R} |u_k(x)| dx \\ &\leq \|u - u_k\|_{L^2(\mathbb{R}^n)} (|\mathbb{B}^n| R^n)^{1/2} + N, \end{aligned}$$

implying  $\int_{|x| \leq R} |u(x)| dx \leq N$  and this for any  $R$ , so that we obtain  $u \in \Phi_N$ . The set  $\Phi_N$  is also symmetric and convex; as a result if the interior of  $\Phi_N$  were not empty, 0 would be an interior point of  $\Phi_N$  so that there would exist  $\rho > 0$  such that

$$\|u\|_{L^2(\mathbb{R}^n)} \leq \rho \implies \int_{\mathbb{R}^n} |u(x)| dx \leq N,$$

and thus for any non-zero  $u \in L^2(\mathbb{R}^n)$ , we would have

$$\int_{\mathbb{R}^n} |u(x)| dx \|u\|_{L^2(\mathbb{R}^n)}^{-1} \rho \leq N \quad \text{and thus} \quad \|u\|_{L^1(\mathbb{R}^n)} \leq N \rho^{-1} \|u\|_{L^2(\mathbb{R}^n)},$$

implying as well  $L^2(\mathbb{R}^n) \subset L^1(\mathbb{R}^n)$  which is untrue<sup>16</sup> proving that the interior of  $\Phi_N$  is actually empty. Now the Baire Category Theorem implies that the  $F_\sigma$  set  $\Phi$  is a subset of  $L^2(\mathbb{R}^n)$  with empty interior.  $\square$

**Lemma 6.6.** *Let us define*

$$\mathcal{F} = \{u \in L^2(\mathbb{R}^n), \iint_{\mathbb{R}^n \times \mathbb{R}^n} |\mathcal{W}(u, u)(x, \xi)| dx d\xi < +\infty\}.$$

*Then  $\mathcal{F}$  is an  $F_\sigma$  of  $L^2(\mathbb{R}^n)$  with empty interior, thus  $\mathcal{F}$  is a set of first category.*

*Proof.* We have  $\mathcal{F} = \cup_{N \in \mathbb{N}} \mathcal{F}_N$  with

$$(6.3.2) \quad \mathcal{F}_N = \{u \in L^2(\mathbb{R}^n), \iint_{\mathbb{R}^n \times \mathbb{R}^n} |\mathcal{W}(u, u)(x, \xi)| dx d\xi \leq N\}.$$

The set  $\mathcal{F}_N$  is a closed subset of  $L^2(\mathbb{R}^n)$  since if  $(u_k)_{k \geq 1}$  is a sequence in  $\mathcal{F}_N$  which converges in  $L^2(\mathbb{R}^n)$  with limit  $u$ , we have

$$\forall k \geq 1, \quad \iint_{\mathbb{R}^n \times \mathbb{R}^n} |\mathcal{W}(u_k, u_k)(x, \xi)| dx d\xi \leq N,$$

so that we may apply Lemma 6.2 with  $C_0 = N$ , and readily get that  $u$  belongs to  $\mathcal{F}_N$ . We have obtained that  $\mathcal{F}$  is an  $F_\sigma$  subset of  $L^2(\mathbb{R}^n)$ , but we have not yet proven that  $\mathcal{F}$  has an empty interior. For that purpose, we shall use the Reconstruction Formula (1.1.10) and note that, in a weak sense, we have

$$u(x + \frac{z}{2}) \bar{u}(x - \frac{z}{2}) = \int \mathcal{W}(u, u)(x, \xi) e^{2i\pi z \xi} d\xi,$$

so that

$$u(x_1) \bar{u}(x_2) = \int \mathcal{W}(u, u)(\frac{x_1 + x_2}{2}, \xi) e^{2i\pi(x_1 - x_2)\xi} d\xi,$$

entailing

$$|u(x_1)| |u(x_2)| \leq \int |\mathcal{W}(u, u)(\frac{x_1 + x_2}{2}, \xi)| d\xi,$$

and for  $\phi, \psi_0$  compactly supported with  $|\phi|$  bounded above by 1, we have

$$\begin{aligned} & \iint |\phi(x_1)| |u(x_1)| |u(x_2)| |\psi_0(x_2)| dx_1 dx_2 \\ & \leq \iiint |\mathcal{W}(u, u)(\frac{x_1 + x_2}{2}, \xi)| |\psi_0(x_2)| d\xi dx_1 dx_2 \\ & = 2^n \iint |\mathcal{W}(u, u)(x, \xi)| d\xi dx \|\psi_0\|_{L^1(\mathbb{R}^n)}, \end{aligned}$$

so that

$$(6.3.3) \quad \|u\phi\|_{L^1(\mathbb{R}^n)} \|u\psi_0\|_{L^1(\mathbb{R}^n)} \leq 2^n \|\mathcal{W}(u, u)\|_{L^1(\mathbb{R}^{2n})} \|\psi_0\|_{L^1(\mathbb{R}^n)}.$$

Let us then assume that  $u \in \mathcal{F}$ ,  $u \neq 0$  and let us choose a compact set  $K_0$  such that  $\|u\psi_0\|_{L^1(\mathbb{R}^n)} > 0$ ,  $\psi_0 = \mathbf{1}_{K_0}$  (Note that  $\|u\psi_0\|_{L^1(\mathbb{R}^n)} < +\infty$  since  $u$  and  $\psi_0$  both

<sup>16</sup>We have  $(1 + |x|)^{-\frac{n+1}{2}} \in L^2(\mathbb{R}^n) \setminus L^1(\mathbb{R}^n)$ .

belong to  $L^2(\mathbb{R}^n)$ . For  $R > 0$ , we choose  $\phi_R = \mathbf{1}_{\{|x| \leq R\}}$  so that we get from (6.3.3) that for any  $R > 0$ ,

$$\|u\phi_R\|_{L^1(\mathbb{R}^n)} \|u\psi_0\|_{L^1(\mathbb{R}^n)} \leq 2^n \|\mathcal{W}(u, u)\|_{L^1(\mathbb{R}^{2n})} \|\psi_0\|_{L^1(\mathbb{R}^n)},$$

and thus

$$\|u\|_{L^1(\mathbb{R}^n)} \|u\psi_0\|_{L^1(\mathbb{R}^n)} \leq 2^n \|\mathcal{W}(u, u)\|_{L^1(\mathbb{R}^{2n})} \|\psi_0\|_{L^1(\mathbb{R}^n)},$$

so that  $u \in \Phi$  (given by (6.3.1)), proving the inclusion

$$\mathcal{F} \subset \Phi,$$

and since  $\Phi$  has an empty interior, the interior of  $\mathcal{F}$  is empty as well.  $\square$

**Theorem 6.7.** *Defining*

$$(6.3.4) \quad \mathcal{G} = \mathcal{F}^c = \left\{ u \in L^2(\mathbb{R}^n), \iint_{\mathbb{R}^n \times \mathbb{R}^n} |\mathcal{W}(u, u)(x, \xi)| dx d\xi = +\infty \right\},$$

we obtain that the set  $\mathcal{G}$  is a dense  $G_\delta$  subset of  $L^2(\mathbb{R}^n)$ .

*Proof.* It follows immediately from Lemma 6.6 and formula  $\{\dot{A}\}^c = \overline{A^c}$ , yielding for  $\mathcal{F}_N$  defined in (6.3.2),  $L^2(\mathbb{R}^n) = \{\text{interior}(\cup_{\mathbb{N}} \mathcal{F}_N)\}^c = \overline{\cap_{\mathbb{N}} \mathcal{F}_N^c}$ .  $\square$

#### 6.4. Consequences on integrals of the Wigner distribution.

**Lemma 6.8.** *Let  $\mathcal{G}$  be defined in (6.3.4) and let  $u \in \mathcal{G}$ . Then the positive and negative part of the real-valued  $\mathcal{W}(u, u)$  are such that*

$$(6.4.1) \quad \iint \mathcal{W}(u, u)_+(x, \xi) dx d\xi = \iint \mathcal{W}(u, u)_-(x, \xi) dx d\xi = +\infty.$$

*Proof.* For  $h \in (0, 1]$ , we define the symbol

$$(6.4.2) \quad a(x, \xi, h) = e^{-h(x^2 + \xi^2)},$$

and we see that it is a semi-classical symbol in the sense (1.2.57). Let us start a *reductio ad absurdum* and assume that  $\iint \mathcal{W}(u, u)_-(x, \xi) dx d\xi < +\infty$ , (which implies since  $u \in \mathcal{G}$ ,  $\iint \mathcal{W}(u, u)_+(x, \xi) dx d\xi = +\infty$ ). We note that

$$\langle \text{Op}_w(a(x, \xi, h))u, u \rangle_{L^2(\mathbb{R}^n)} = \iint \underbrace{a(x, \xi, h)}_{\in L^2(\mathbb{R}^{2n})} \underbrace{\mathcal{W}(u, u)(x, \xi)}_{\in L^2(\mathbb{R}^{2n})} dx d\xi,$$

and thanks to Theorem 1.14 we have also

$$\sup_{h \in (0, 1]} |\langle \text{Op}_w(a(x, \xi, h))u, u \rangle_{L^2(\mathbb{R}^n)}| \leq \sigma_n \|u\|_{L^2(\mathbb{R}^n)}^2,$$

so that

$$\begin{aligned} \iint e^{-h(x^2 + \xi^2)} \mathcal{W}(u, u)(x, \xi) dx d\xi + \iint e^{-h(x^2 + \xi^2)} \mathcal{W}(u, u)_-(x, \xi) dx d\xi \\ = \iint e^{-h(x^2 + \xi^2)} \mathcal{W}(u, u)_+(x, \xi) dx d\xi, \end{aligned}$$

and thus with  $\theta_h \in [-1, 1]$ , we have

$$(6.4.3) \quad \theta_h \sigma_n \|u\|_{L^2(\mathbb{R}^n)}^2 + \iint e^{-h(x^2+\xi^2)} \mathcal{W}(u, u)_-(x, \xi) dx d\xi \\ = \iint e^{-h(x^2+\xi^2)} \mathcal{W}(u, u)_+(x, \xi) dx d\xi.$$

Choosing  $h = 1/m$ ,  $m \in \mathbb{N}^*$ , we note that

$$e^{-\frac{1}{m}(x^2+\xi^2)} \mathcal{W}(u, u)_+(x, \xi) \leq e^{-\frac{1}{m+1}(x^2+\xi^2)} \mathcal{W}(u, u)_+(x, \xi).$$

From the Beppo-Levi Theorem (see e.g. Theorem 1.6.1 in [22]) we get that

$$\lim_{m \rightarrow +\infty} \iint e^{-\frac{1}{m}(x^2+\xi^2)} \mathcal{W}(u, u)_+(x, \xi) dx d\xi = \iint \mathcal{W}(u, u)_+(x, \xi) dx d\xi = +\infty.$$

However the left-hand-side of (6.4.3) is bounded above by

$$\sigma_n \|u\|_{L^2(\mathbb{R}^n)}^2 + \iint \mathcal{W}(u, u)_-(x, \xi) dx d\xi, \quad \text{which is finite,}$$

triggering a contradiction. We may now study the case where

$$\iint \mathcal{W}(u, u)_+(x, \xi) dx d\xi < +\infty, \quad \iint \mathcal{W}(u, u)_-(x, \xi) dx d\xi = +\infty.$$

The identity (6.4.3) still holds true with a left-hand-side going to  $+\infty$  when  $h$  goes to 0 whereas the right-hand side is bounded. This concludes the proof of the lemma.  $\square$

**N.B.** A shorter *heuristic* argument would be that the identity  $\iint \mathcal{W}(u, u)(x, \xi) dx d\xi = \|u\|_{L^2(\mathbb{R}^n)}^2$  and  $\iint |\mathcal{W}(u, u)(x, \xi)| dx d\xi = +\infty$  should imply the lemma, but the former integral is not absolutely converging, so that argument fails to be completely convincing since we need to give a meaning to the first integral in this N.B.

**Theorem 6.9.** *Defining  $\mathcal{G}$  by (6.3.4) we find that the set  $\mathcal{G}$  is a dense  $G_\delta$  set in  $L^2(\mathbb{R}^n)$  and for all  $u \in \mathcal{G}$ , we have<sup>17</sup>*

$$(6.4.4) \quad \iint \mathcal{W}(u, u)_+(x, \xi) dx d\xi = \iint \mathcal{W}(u, u)_-(x, \xi) dx d\xi = +\infty,$$

*Defining<sup>18</sup>*

$$(6.4.5) \quad E_\pm(u) = \{(x, \xi) \in \mathbb{R}^{2n}, \pm \mathcal{W}(u, u)(x, \xi) > 0\},$$

*we have for all  $u \in \mathcal{G}$ ,*

$$(6.4.6) \quad \iint_{E_\pm(u)} \mathcal{W}(u, u)(x, \xi) dx d\xi = \pm\infty,$$

*and both sets  $E_\pm(u)$  are open subsets of  $\mathbb{R}^{2n}$  with infinite Lebesgue measure.*

*Proof.* The first statements follow from Theorem 6.7 and Lemma 6.8. As far as (6.4.6) is concerned, we note that  $\mathcal{W}(u, u) > 0$  (resp.  $< 0$ ) on  $E_+(u)$  (resp.  $E_-(u)$ ), so that Theorem 6.7 implies (6.4.6). Moreover  $E_\pm(u)$  are open subsets of  $\mathbb{R}^{2n}$  since, thanks to Theorem 1.10, the function  $\mathcal{W}(u, u)$  is continuous; also, both subsets have infinite Lebesgue measure from (6.4.4) since  $\mathcal{W}(u, u)$  belongs to  $L^2(\mathbb{R}^{2n})$ .  $\square$

<sup>17</sup>Note that  $\mathcal{W}(u, u)$  is real-valued.

<sup>18</sup> Thanks to Theorem 1.10, the function  $\mathcal{W}(u, u)$  is a continuous function, so it makes sense to consider its pointwise values.

**Remark 6.10.** As a consequence of the previous theorem, we could say that for any *generic*  $u$  in  $L^2(\mathbb{R}^n)$  (i.e. any  $u \in \mathcal{G}$ ), we can find open sets  $E_+, E_-$  such that the real-valued  $\pm \mathcal{W}(u, u)$  is positive on  $E_{\pm}$  and

$$\iint_{E_{\pm}} \mathcal{W}(u, u)(x, \xi) dx d\xi = \pm \infty.$$

We shall see in the next section some results on polygons in the plane and for instance, we shall be able to prove that there exists a “universal number”  $\mu_3^+ > 1$  such that for any triangle<sup>19</sup>  $\mathcal{T}$  in the plane, we have

$$(6.4.7) \quad \forall u \in L^2(\mathbb{R}), \quad \iint_{\mathcal{T}} \mathcal{W}(u, u)(x, \xi) dx d\xi \leq \mu_3^+ \|u\|_{L^2(\mathbb{R})}^2.$$

Note in particular that we will show that (6.4.7) holds true regardless of the area of the triangle (which could be infinite according to our definition of a triangle in our footnote 19). Although that type of result may look pretty weak, it gets enhanced by Theorem 6.9 which proves that no triangle in the plane could be a set  $E_+(u)$  (cf. (6.4.5)) for a generic  $u$  in  $L^2(\mathbb{R})$ .

## 7. CONVEX POLYGONS OF THE PLANE

**7.1. Convex Cones.** We have seen in Proposition 5.30 and Theorem 5.20 that the self-adjoint bounded operator with Weyl symbol  $H(x)H(\xi)$  does satisfy

$$(7.1.1) \quad \begin{aligned} \mu_2^- = m_0 = \lambda_{\min}(\text{Op}_w(H(x)H(\xi))) &\leq \text{Op}_w(H(x)H(\xi)) \\ &\leq \lambda_{\max}(\text{Op}_w(H(x)H(\xi))) = M_0 = \mu_2^+, \end{aligned}$$

$$(7.1.2) \quad [\mu_2^-, \mu_2^+] = \text{spectrum}(\text{Op}_w(H(x)H(\xi))),$$

with

$$(7.1.3) \quad \mu_2^- \approx -0.155939843191243, \quad \mu_2^+ \approx 1.00767997007003.$$

This result is true as well for the characteristic function of any convex cone (which is not a half-plane nor the full plane) in the plane since we can map it to the quarter plane by a transformation in  $\text{Sl}(2, \mathbb{R}) = \text{Sp}(1, \mathbb{R})$ . On the other hand a concave cone is the complement of a convex cone and the diagonalization offered by Theorem 5.19 proves that the spectrum of the Weyl quantization of the indicatrix of a concave cone is

$$1 - \text{Spectrum}(\text{Op}_w(H(x)H(\xi))).$$

We may sum-up the situation by the following theorem.

**Theorem 7.1.** *Let  $\Sigma_{\theta}$  be a convex cone in  $\mathbb{R}^2$  with aperture  $\theta \in [0, 2\pi]$  (cf. (5.3.9)) and let  $\mathcal{A}_{\theta}$  be the self-adjoint bounded operator with the indicatrix function of  $\Sigma_{\theta}$  as a Weyl symbol.*

<sup>19</sup>We define a triangle as the intersection of three half-planes, which includes of course the convex envelope of three points, but also the set with infinite area  $\{(x, \xi) \in \mathbb{R}^2, x \geq 0, \xi \geq 0, x + \xi \geq \lambda\}$  for some  $\lambda > 0$ .

- (1) If  $\theta = 0$ , we have  $\mathcal{A}_\theta = 0$ .
- (2) If  $\theta \in (0, \pi)$ , the operator  $\mathcal{A}_\theta$  is unitarily equivalent to  $\text{Op}_w(H(x)H(\xi))$ , thus with spectrum  $[\mu_2^-, \mu_2^+]$  with  $\mu_2^- < 0 < 1 < \mu_2^+$  as given in Theorem 5.20.
- (3) If  $\theta = \pi$ ,  $\Sigma_\pi$  is a half-space and  $\mathcal{A}_\pi$  is a proper orthogonal projection, thus with spectrum  $\{0, 1\}$ .
- (4) If  $\theta \in (\pi, 2\pi)$ ,  $\Sigma_\theta$  is a concave cone and the operator  $\mathcal{A}_\theta$  is unitarily equivalent to  $\text{Id} - \text{Op}_w(H(x)H(\xi))$ , thus with spectrum  $[1 - \mu_2^+, 1 - \mu_2^-]$ .<sup>20</sup>
- (5) If  $\theta = 2\pi$ , we have  $\mathcal{A}_{2\pi} = \text{Id}$ .

**Remark 7.2.** It is only in the trivial cases  $\theta \in \{0, \pi, 2\pi\}$  that  $A_\theta$  is an orthogonal projection. These cases are also characterized (among cones) by the fact that the spectrum of  $A_\theta$  is included in  $[0, 1]$ .

**Remark 7.3.** It is interesting to remark that all operators  $\mathcal{A}_\theta$  for  $\theta \in (0, \pi)$  are unitarily equivalent and thus with constant spectrum  $[\mu_2^-, \mu_2^+]$  as given in Theorem 5.20. Nevertheless the sequence  $(\mathcal{A}_\theta)_{0 < \theta < \pi}$  is weakly converging to the orthogonal projection  $\mathcal{A}_\pi$  whose spectrum is  $\{0, 1\}$ : indeed for  $\phi \in \mathcal{S}(\mathbb{R})$ ,  $\psi \in \mathcal{S}(\mathbb{R})$ , we have

$$\langle \mathcal{A}_\theta \phi, \psi \rangle_{L^2(\mathbb{R})} = \iint_{\Sigma_\theta} \underbrace{\mathcal{W}(\phi, \psi)}_{\in \mathcal{S}(\mathbb{R}^2)}(x, \xi) dx d\xi,$$

and thus the Lebesgue Dominated Convergence Theorem implies that

$$(7.1.4) \quad \lim_{\theta \rightarrow \pi^-} \langle \mathcal{A}_\theta \phi, \psi \rangle_{L^2(\mathbb{R})} = \langle \mathcal{A}_\pi \phi, \psi \rangle_{L^2(\mathbb{R})}.$$

On the other hand for  $u, v \in L^2(\mathbb{R})$  and sequences  $(\phi_k)_{k \geq 1}, (\psi_k)_{k \geq 1}$  in  $\mathcal{S}(\mathbb{R})$  with respective limits  $u, v$  in  $L^2(\mathbb{R})$ , we have

$$\langle \mathcal{A}_\theta u, v \rangle_{L^2(\mathbb{R})} = \langle \mathcal{A}_\theta(u - \phi_k), v \rangle_{L^2(\mathbb{R})} + \langle \mathcal{A}_\theta \phi_k, v - \psi_k \rangle_{L^2(\mathbb{R})} + \langle \mathcal{A}_\theta \phi_k, \psi_k \rangle_{L^2(\mathbb{R})},$$

so that

$$\begin{aligned} & \langle \mathcal{A}_\theta u, v \rangle_{L^2(\mathbb{R})} - \langle \mathcal{A}_\pi u, v \rangle_{L^2(\mathbb{R})} \\ &= \langle \mathcal{A}_\theta(u - \phi_k), v \rangle_{L^2(\mathbb{R})} + \langle \mathcal{A}_\theta \phi_k, v - \psi_k \rangle_{L^2(\mathbb{R})} + \langle \mathcal{A}_\theta \phi_k, \psi_k \rangle_{L^2(\mathbb{R})}, \\ & \quad - \langle \mathcal{A}_\pi(u - \phi_k), v \rangle_{L^2(\mathbb{R})} - \langle \mathcal{A}_\pi \phi_k, v - \psi_k \rangle_{L^2(\mathbb{R})} - \langle \mathcal{A}_\pi \phi_k, \psi_k \rangle_{L^2(\mathbb{R})}, \end{aligned}$$

implying

$$\begin{aligned} & |\langle \mathcal{A}_\theta u, v \rangle_{L^2(\mathbb{R})} - \langle \mathcal{A}_\pi u, v \rangle_{L^2(\mathbb{R})}| \\ & \leq (\mu_2^+ + 1) (\|u - \phi_k\|_{L^2(\mathbb{R})} \|v\|_{L^2(\mathbb{R})} + \|v - \psi_k\|_{L^2(\mathbb{R})} \|\phi_k\|_{L^2(\mathbb{R})}) \\ & \quad + |\langle \mathcal{A}_\theta \phi_k, \psi_k \rangle_{L^2(\mathbb{R})} - \langle \mathcal{A}_\pi \phi_k, \psi_k \rangle_{L^2(\mathbb{R})}|, \end{aligned}$$

and thus, using (7.1.4), we get

$$\begin{aligned} & \limsup_{\theta \rightarrow 0^+} |\langle \mathcal{A}_\theta u, v \rangle_{L^2(\mathbb{R})} - \langle \mathcal{A}_\pi u, v \rangle_{L^2(\mathbb{R})}| \\ & \leq (\mu_2^+ + 1) (\|u - \phi_k\|_{L^2(\mathbb{R})} \|v\|_{L^2(\mathbb{R})} + \|v - \psi_k\|_{L^2(\mathbb{R})} \|\phi_k\|_{L^2(\mathbb{R})}). \end{aligned}$$

<sup>20</sup>So that we have in particular, from (2), the inequalities  $1 - \mu_2^+ < 0 < 1 < 1 - \mu_2^-$ .

Taking now the infimum with respect to  $k$  of the right-hand-side in the above inequality, we obtain indeed the weak convergence

$$(7.1.5) \quad \lim_{\theta \rightarrow 0_+} \langle \mathcal{A}_\theta u, v \rangle_{L^2(\mathbb{R})} = \langle \mathcal{A}_\pi u, v \rangle_{L^2(\mathbb{R})}.$$

Of course we cannot have strong convergence of the bounded self-adjoint  $\mathcal{A}_\theta$  towards (the bounded self-adjoint)  $\mathcal{A}_\pi$  because of their respective spectra and the same lines can be written on the weak limit 0 when  $\theta \rightarrow 0_+$  of  $\mathcal{A}_\theta$ .

**7.2. Triangles.** We may consider general “triangles” in the plane that we define as

$$(7.2.1) \quad \mathcal{T}_{L_1, L_2, L_3}^{c_1, c_2, c_3} = \{(x, \xi) \in \mathbb{R}^2, L_j(x, \xi) \geq c_j, j \in \{1, 2, 3\}\},$$

$c_j$  are real numbers and  $L_j$  are linear forms. To avoid degenerate situations, we shall assume that

$$(7.2.2) \quad \text{for } j \neq k, \quad dL_j \wedge dL_k \neq 0, \quad |\mathcal{T}_{L_1, L_2, L_3}^{c_1, c_2, c_3}| > 0 \quad \text{and } \mathcal{T}_{L_1, L_2, L_3}^{c_1, c_2, c_3} \text{ is not a cone.}$$

Note that this includes standard triangles (convex envelope of three non-colinear points) but also sets with infinite area such as

$$(7.2.3) \quad \{(x, \xi) \in \mathbb{R}^2, x \geq 0, \xi \geq 0, x + \xi \geq \lambda\}, \quad \text{where } \lambda \text{ is a positive parameter.}$$

Without loss of generality, we may assume that  $L_1(x, \xi) - c_1 = x, L_2(x, \xi) - c_2 = \xi$ , so that

$$\mathcal{T}_{L_1, L_2, L_3}^{c_1, c_2, c_3} = \{(x, \xi) \in \mathbb{R}^2, x \geq 0, \xi \geq 0, ax + b\xi \geq \nu\},$$

where  $a, b, \lambda$  are real parameters with  $a \neq 0, b \neq 0$  from the assumption (7.2.2); using the symplectic mapping  $(x, \xi) \mapsto (\mu x, \xi/\mu)$  with  $\mu = \sqrt{|b/a|}$ , we see that the condition  $ax + b\xi \geq \nu$  becomes

$$x \operatorname{sign} a + \xi \operatorname{sign} b \geq \lambda = \nu/\sqrt{|ab|} \quad \text{i.e.} \quad \begin{cases} x + \xi & \geq \tilde{\nu}, \\ x - \xi & \geq \tilde{\nu}, \\ -x + \xi & \geq \tilde{\nu}, \\ -x - \xi & \geq \tilde{\nu}. \end{cases}$$

The first case requires  $\tilde{\nu} > 0$  and the other cases  $\tilde{\nu} < 0$ . The only case with finite area is the fourth case

$$(7.2.4) \quad \mathcal{T}_{4, \lambda} = \{(x, \xi) \in \mathbb{R}^2, x \geq 0, \xi \geq 0, x + \xi \leq \lambda\} \quad \text{triangle with area } \lambda^2/2, \lambda > 0.$$

The second case is

$$(7.2.5) \quad \mathcal{T}_{2, \lambda} = \{(x, \xi) \in \mathbb{R}^2, x \geq 0, \xi \geq 0, x - \xi \geq -\lambda\}, \quad \lambda > 0,$$

The third case is

$$(7.2.6) \quad \mathcal{T}_{3, \lambda} = \{(x, \xi) \in \mathbb{R}^2, x \geq 0, \xi \geq 0, \xi - x \geq -\lambda\}, \quad \lambda > 0,$$

and the first case is

$$(7.2.7) \quad \mathcal{T}_{1, \lambda} = \{(x, \xi) \in \mathbb{R}^2, x \geq 0, \xi \geq 0, \xi + x \geq \lambda\}, \quad \lambda > 0.$$

**Proposition 7.4.** *Let  $\mathcal{T}_{4,\lambda}$  be a triangle with finite non-zero area in the plane given by (7.2.4), where  $\lambda$  is a positive parameter. Then the operator  $\text{Op}_w(\mathbf{1}_{\mathcal{T}_{4,\lambda}})$  is unitarily equivalent to the operator with kernel*

$$(7.2.8) \quad \tilde{k}_{4,\lambda}(x, y) = \mathbf{1}_{[0,\lambda]} \left( \frac{x+y}{2} \right) \frac{\sin\left(\pi(x-y)\left(\lambda - \frac{x+y}{2}\right)\right)}{\pi(x-y)}.$$

The operator  $\text{Op}_w(\mathbf{1}_{\mathcal{T}_{4,\lambda}})$  is self-adjoint and bounded on  $L^2(\mathbb{R})$  so that

$$(7.2.9) \quad \|\text{Op}_w(\mathbf{1}_{\mathcal{T}_{4,\lambda}})\|_{\mathcal{B}(L^2(\mathbb{R}))} \leq \frac{1}{2} \left( \mu_2^+ + \sqrt{1 + (\mu_2^+)^2} \right) := \tilde{\mu}_3,$$

where  $\mu_2^+$  is given in (7.1.1).

*Proof.* The kernel  $k_{4,\lambda}$  of  $\text{Op}_w(\mathbf{1}_{\mathcal{T}_{4,\lambda}})$  is such that

$$\begin{aligned} k_{4,\lambda}(x, y) &= \mathbf{1}_{[0,\lambda]} \left( \frac{x+y}{2} \right) \int_0^{\lambda - \frac{x+y}{2}} e^{2i\pi(x-y)\xi} d\xi \\ &= \mathbf{1}_{[0,\lambda]} \left( \frac{x+y}{2} \right) \frac{(e^{2i\pi(x-y)(\lambda - \frac{x+y}{2})} - 1)}{2i\pi(x-y)} \\ &= e^{i\pi(\lambda x - \frac{x^2}{2})} \mathbf{1}_{[0,\lambda]} \left( \frac{x+y}{2} \right) \frac{\sin(\pi(x-y)(\lambda - \frac{x+y}{2}))}{\pi(x-y)} e^{-i\pi(\lambda y - \frac{y^2}{2})}, \end{aligned}$$

proving (7.2.8). We note now that the kernel of the operator with Weyl symbol  $H(\xi)H(\lambda - \xi - x)$  is

$$(7.2.10) \quad \ell_\lambda(x, y) = e^{i\pi(\lambda x - \frac{x^2}{2})} H\left(\lambda - \frac{x+y}{2}\right) \frac{\sin(\pi(x-y)(\lambda - \frac{x+y}{2}))}{\pi(x-y)} e^{-i\pi(\lambda y - \frac{y^2}{2})},$$

and that

$$\text{Op}_w(H(\xi)H(\lambda - \xi - x))$$

is unitarily equivalent to the operator  $\text{Op}_w(H(x)H(\xi))$  as given by Theorem 7.1. We get then

$$(7.2.11) \quad \begin{aligned} k_{4,\lambda}(x, y) &= H(x+y)\ell_\lambda(x, y) = H(x)\ell_\lambda(x, y)H(y) \\ &\quad + H(x+y)(H(x)\check{H}(y) + \check{H}(x)H(y))H\left(\lambda - \frac{x+y}{2}\right) \\ &\quad \times \frac{\sin(\pi(x-y)(\lambda - \frac{x+y}{2}))}{\pi(x-y)} \times e^{i\pi(\lambda x - \frac{x^2}{2})} e^{-i\pi(\lambda y - \frac{y^2}{2})}, \end{aligned}$$

and we have thus

$$(7.2.12) \quad \text{Op}_w(\mathbf{1}_{\mathcal{T}_{4,\lambda}}) = H\text{Op}_w(H(\xi)H(\lambda - \xi - x))H + \Omega_\lambda,$$

where the kernel  $\omega_\lambda(x, y)$  of the operator  $\Omega_\lambda$  verifies

$$\begin{aligned} |\omega_\lambda(x, y)| &\leq \frac{H(x+y)(H(x)\check{H}(y) + \check{H}(x)H(y))}{\pi|x-y|} \\ &= \frac{H(x+y)(H(x)\check{H}(y) + \check{H}(x)H(y))}{\pi(|x| + |y|)}. \end{aligned}$$

We obtain thanks to Proposition 9.13 [2] that

$$(7.2.13) \quad \iint |\omega_\lambda(x, y)| |u(y)| |u(x)| dy dx \leq \|\check{H}u\|_{L^2(\mathbb{R})} \|Hu\|_{L^2(\mathbb{R})}.$$

As a result, we find that

$$|\langle \text{Op}_w(\mathbf{1}_{\mathcal{T}_{4,\lambda}})u, u \rangle_{L^2(\mathbb{R})}| \leq \mu_2^+ \|Hu\|_{L^2(\mathbb{R})}^2 + \|\check{H}u\|_{L^2(\mathbb{R})} \|Hu\|_{L^2(\mathbb{R})},$$

proving (7.2.9).  $\square$

**Proposition 7.5.** *Let  $\mathcal{T}_{1,\lambda}$  be a triangle with infinite area in the plane given by (7.2.7), where  $\lambda$  is a positive parameter. Then the operator  $\text{Op}_w(\mathbf{1}_{\mathcal{T}_{1,\lambda}})$  is unitarily equivalent to the operator with kernel*

$$(7.2.14) \quad \tilde{k}_{1,\lambda}(x, y) = \mathbf{1}_{[0,\lambda]} \left( \frac{x+y}{2} \right) \frac{\sin(\pi(x-y)(\lambda - \frac{x+y}{2}))}{\pi(x-y)}.$$

The operator  $\text{Op}_w(\mathbf{1}_{\mathcal{T}_{1,\lambda}})$  is self-adjoint and bounded on  $L^2(\mathbb{R})$  so that

$$(7.2.15) \quad \|\text{Op}_w(\mathbf{1}_{\mathcal{T}_{1,\lambda}})\|_{\mathcal{B}(L^2(\mathbb{R}))} \leq \frac{1}{2} \left( \mu_2^+ + \sqrt{\frac{1}{4} + (\mu_2^+)^2} \right) \approx 1.066294188078,$$

where  $\mu_2^+$  is given in (7.1.1).

*Proof.* The kernel  $k_{1,\lambda}$  of  $\text{Op}_w(\mathbf{1}_{\mathcal{T}_{1,\lambda}})$  is such that

$$\begin{aligned} k_{1,\lambda}(x, y) &= H(x+y) e^{2i\pi(x-y) \max(0, \lambda - \frac{x+y}{2})} \frac{1}{2} \left( \delta_0(y-x) + \frac{1}{i\pi(y-x)} \right) \\ &= H(x) \frac{1}{2} \delta_0(x-y) H(y) + H(x) \frac{e^{2i\pi(x-y) \max(0, \lambda - \frac{x+y}{2})}}{2i\pi(y-x)} H(y) \\ &\quad + H(x+y) (H(x)\check{H}(y) + \check{H}(x)H(y)) \frac{e^{2i\pi(x-y) \max(0, \lambda - \frac{x+y}{2})}}{2i\pi(y-x)}. \end{aligned}$$

We note that the kernel of the operator  $\text{Op}_w(H(x+\xi-\lambda)H(\xi))$  is

$$\ell_1(x, y) = e^{2i\pi(x-y) \max(0, \lambda - \frac{x+y}{2})} \frac{1}{2} \left( \delta_0(y-x) + \frac{1}{i\pi(y-x)} \right),$$

so that

$$(7.2.16) \quad \text{Op}_w(\mathbf{1}_{\mathcal{T}_{1,\lambda}}) = H \underbrace{\text{Op}_w(H(x+\xi-\lambda)H(\xi))}_{\substack{\text{unitarily equivalent to} \\ \text{Op}_w(H(x)H(\xi))}} H + \Omega_{1,\lambda},$$

where the kernel  $\omega_{1,\lambda}$  of the operator  $\Omega_{1,\lambda}$  is such that

$$|\omega_{1,\lambda}(x, y)| \leq H(x+y) \frac{(H(x)\check{H}(y) + \check{H}(x)H(y))}{2\pi(|x| + |y|)},$$

and, thanks to Proposition 9.13 [2], we get from (7.2.16) As a result, we find that

$$|\langle \text{Op}_w(\mathbf{1}_{\mathcal{T}_{1,\lambda}})u, u \rangle_{L^2(\mathbb{R})}| \leq \mu_2^+ \|Hu\|_{L^2(\mathbb{R})}^2 + \frac{1}{2} \|\check{H}u\|_{L^2(\mathbb{R})} \|Hu\|_{L^2(\mathbb{R})},$$

which gives (7.2.15).  $\square$

We leave for the reader to check the two other cases (7.2.5), (7.2.6), which are very similar as well as the degenerate cases excluded by (7.2.2), which are in fact easier to tackle.

**Theorem 7.6.** *Let  $\mathcal{T} = \left\{ \mathcal{T}_{L_1, L_2, L_3}^{c_1, c_2, c_3} \right\}_{\substack{c_j \in \mathbb{R}, L_j \\ \text{linear form on } \mathbb{R}^2}}$  be the set of triangles of  $\mathbb{R}^2$ . For all  $\mathcal{T} \in \mathcal{T}$ , the operator  $\text{Op}_w(\mathbf{1}_{\mathcal{T}})$  is bounded on  $L^2(\mathbb{R})$ , self-adjoint and we have*

$$(7.2.17) \quad 1.007680 \approx \mu_2^+ = \sup_{\mathcal{C} \text{ cone}} \|\text{Op}_w(\mathbf{1}_{\mathcal{C}})\|_{\mathcal{B}(L^2(\mathbb{R}))} \\ \leq \mu_3^+ = \sup_{\mathcal{T} \text{ triangle}} \|\text{Op}_w(\mathbf{1}_{\mathcal{T}})\|_{\mathcal{B}(L^2(\mathbb{R}))} \leq \tilde{\mu}_3 \approx 1.213668.$$

**N.B.** The  $L^2$  boundedness is easy to prove since it is obvious for triangles with finite areas and in the case of triangles with infinite area, we may note that in the case (7.2.7) (resp. (7.2.5), (7.2.6)) they are the union of two cones (resp. one cone) with a strip  $[0, 1] \times \mathbb{R}_+$ . What matters most in the above statement is the effective explicit bound. Our result does not give an explicit value for  $\mu_3^+$  and it is quite likely that the bound given by  $\tilde{\mu}_3$  is way too large.

*Proof.* The second inequality is proven in Propositions 7.4 & 7.5 and the first inequality is a consequence of Theorem 5.26.  $\square$

**Remark 7.7.** *This implies that for any  $u \in L^2(\mathbb{R})$  and any  $\mathcal{T} \in \mathcal{T}$ , we have*

$$(7.2.18) \quad \left| \iint_{\mathcal{T}} \mathcal{W}(u, u)(x, \xi) dx d\xi \right| \leq \tilde{\mu}_3 \|u\|_{L^2(\mathbb{R})}^2, \quad \text{with } \tilde{\mu}_3 \approx 1.213668.$$

**7.3. Convex Polygons.** We want to tackle now the general case of a convex polygon in the plane. We consider

$$L_1, \dots, L_N,$$

to be  $N$  linear forms of  $x, \xi$  ( $L_j(x, \xi) = a_j \xi - \alpha_j x = [(x, \xi); (a_j, \alpha_j)]$ ) and  $c_1, \dots, c_N$  some real constants. We consider the convex polygon

$$(7.3.1) \quad \mathcal{P} = \{(x, \xi) \in \mathbb{R}^2, \forall j \in \{1, \dots, N\}, L_j(x, \xi) - c_j \geq 0\},$$

so that

$$\mathbf{1}_{\mathcal{P}}(x, \xi) = \prod_{1 \leq j \leq N} H(L_j(x, \xi) - c_j).$$

**Definition 7.8.** *Let  $N \in \mathbb{N}^*$ , let  $L_1, \dots, L_N$  be linear forms on  $\mathbb{R}^2$  and let  $c_1, \dots, c_N$  be real numbers. The polygon with  $N$  sides  $\mathcal{P}_{L_1, \dots, L_N}^{c_1, \dots, c_N}$  is defined by (7.3.1). We shall denote by  $\mathcal{P}_N$  the set of all polygons with  $N$  sides.*

**N.B.** *Since we may take some  $L_j = 0$  in (7.3.1), we see that  $\mathcal{P}_N \subset \mathcal{P}_{N+1}$ .*

Note as above that it includes some convex subsets of the plane with infinite area such as (7.2.3).

**Theorem 7.9.** *Let  $\mathcal{P}_N$  be the set of convex polygons with  $N$  sides of the plane  $\mathbb{R}^2$ . We define*

$$(7.3.2) \quad \mu_N^+ = \sup_{\mathcal{P} \in \mathcal{P}_N} \|\text{Op}_w(\mathbf{1}_{\mathcal{P}})\|_{\mathcal{B}(L^2(\mathbb{R}))}$$

Then  $\mu_2^+$  is given by Theorem 5.20 and

$$(7.3.3) \quad \forall N \geq 3, \quad \mu_N^+ \leq \sqrt{N/2}.$$

*Proof.* Using an affine symplectic transformation, we may assume that  $L_N(x, \xi) - c_N = x$ , so that

$$\mathbf{1}_{\mathcal{P}}(x, \xi) = H(x) \prod_{1 \leq j \leq N-1} H(a_j \xi - \alpha_j x - c_j).$$

and the kernel of the operator  $\text{Op}_w(\mathbf{1}_{\mathcal{P}})$  is

$$k_N(x, y) = H(x + y) \int e^{2i\pi(x-y)\xi} \prod_{1 \leq j \leq N-1} H(a_j \xi - \alpha_j \left(\frac{x+y}{2}\right) - c_j) d\xi.$$

As a result, we have

$$k_N(x, y) = H(x + y)k_{N-1}(x, y),$$

where  $k_{N-1}$  is the kernel of  $\text{Op}_w(\mathbf{1}_{\mathcal{P}_{N-1}})$ , where

$$\mathcal{P}_{N-1} = \{(x, \xi) \in \mathbb{R}^2, \quad \forall j \in \{1, \dots, N-1\}, L_j(x, \xi) - c_j \geq 0\}.$$

We may assume inductively that for any convex polygon  $\mathcal{P}_k$  with  $k \leq N-1$  sides, there exist  $\mu_k^+$  such that

$$(7.3.4) \quad \text{Op}_w(\mathbf{1}_{\mathcal{P}_k}) \leq \mu_k^+,$$

where  $\mu_k^+$  depends only on  $k$  and not on the area of the polygon, a fact already proven for  $k = 1, 2, 3$ . We note that with  $A_N = \text{Op}_w(\mathbf{1}_{\mathcal{P}_N})$ , we have with  $H$  standing for the operator of multiplication by  $H(x)$ ,

$$HA_N H = HA_{N-1} H, \quad A_{N-1} = \text{Op}_w(\mathbf{1}_{\mathcal{P}_{N-1}}),$$

since the kernel of  $HA_N H$  is

$$H(x)H(y)k_N(x, y) = H(x + y)H(x)H(y)k_{N-1}(x, y) = H(x)H(y)k_{N-1}(x, y).$$

Also we have, with  $\check{H}(x) = H(-x)$ , that

$$\check{H}A_N \check{H} = 0,$$

since the kernel of that operator is  $\check{H}(x)\check{H}(y)H(x + y)k_{N-1}(x, y) = 0$ . We have thus

$$(7.3.5) \quad A_N = HA_{N-1}H + 2 \text{Re } \check{H}A_N H,$$

and the kernel of  $2 \text{Re } \check{H}A_N H$  is

$$(7.3.6) \quad \omega_N(x, y) = H(x + y)(\check{H}(x)H(y) + \check{H}(y)H(x))k_{N-1}(x, y).$$

We calculate now

$$(7.3.7) \quad k_{N-1}(x, y) = \int e^{2i\pi(x-y)\xi} \prod_{1 \leq j \leq N-1} H(a_j \xi - \alpha_j \left(\frac{x+y}{2}\right) - c_j) d\xi.$$

We check first the  $j$  such that  $a_j = 0$  (and thus  $\alpha_j \neq 0$ )<sup>21</sup>. Without loss of generality, we may assume that this happens for  $1 \leq j < N_0$  so that with some interval  $J$  of the real line,  $\tilde{\alpha}_j = \alpha_j/a_j$ ,  $\tilde{c}_j = c_j/a_j$ ,

$$k_{N-1}(x, y) = \mathbf{1}_J\left(\frac{x+y}{2}\right) \int e^{2i\pi(x-y)\xi} \prod_{\substack{N_0 \leq j \leq N-1 \\ a_j > 0}} H\left(\xi - \tilde{\alpha}_j\left(\frac{x+y}{2}\right) - \tilde{c}_j\right) \\ \times \prod_{\substack{N_0 \leq j \leq N-1 \\ a_j < 0}} \check{H}\left(\xi - \tilde{\alpha}_j\left(\frac{x+y}{2}\right) - \tilde{c}_j\right) d\xi.$$

We note that the integration domain is

$$\psi\left(\frac{x+y}{2}\right) = \max_{\substack{N_0 \leq j \leq N-1 \\ a_j > 0}} \left(\tilde{\alpha}_j\left(\frac{x+y}{2}\right) + \tilde{c}_j\right) \leq \xi \leq \min_{\substack{N_0 \leq j \leq N-1 \\ a_j < 0}} \tilde{\alpha}_j\left(\frac{x+y}{2}\right) + \tilde{c}_j = -\phi\left(\frac{x+y}{2}\right),$$

with  $\phi, \psi$  convex piecewise affine functions; since  $\phi + \psi$  is also a convex function, we get the  $-$ convex  $-$ constraint  $(\phi + \psi)((x+y)/2) \leq 0$ , so that  $(x+y)/2$  must belong to a subinterval  $\tilde{J}$  of the interval  $J$ . As a result we get that

$$k_{N-1}(x, y) = \mathbf{1}_{\tilde{J}}\left(\frac{x+y}{2}\right) \frac{e^{-2i\pi(x-y)\phi\left(\frac{x+y}{2}\right)} - e^{2i\pi(x-y)\psi\left(\frac{x+y}{2}\right)}}{2i\pi(x-y)} \\ = \mathbf{1}_{\tilde{J}}\left(\frac{x+y}{2}\right) e^{-i\pi(x-y)(\phi-\psi)\left(\frac{x+y}{2}\right)} \frac{e^{-i\pi(x-y)(\phi+\psi)\left(\frac{x+y}{2}\right)} - e^{i\pi(x-y)(\phi+\psi)\left(\frac{x+y}{2}\right)}}{2i\pi(x-y)} \\ = \mathbf{1}_{\tilde{J}}\left(\frac{x+y}{2}\right) e^{-i\pi(x-y)(\phi-\psi)\left(\frac{x+y}{2}\right)} \frac{\sin\left(\pi(x-y)(\phi+\psi)\left(\frac{x+y}{2}\right)\right)}{\pi(y-x)},$$

and thus the kernel of  $2 \operatorname{Re} \check{H} A_N H$  is

$$\omega_N(x, y) = H(x+y) \left( \check{H}(x)H(y) + \check{H}(y)H(x) \right) \mathbf{1}_{\tilde{J}}\left(\frac{x+y}{2}\right) \\ \times e^{-i\pi(x-y)(\phi-\psi)\left(\frac{x+y}{2}\right)} \frac{\sin\left(\pi(x-y)(\phi+\psi)\left(\frac{x+y}{2}\right)\right)}{\pi(y-x)},$$

so that, thanks to Proposition 9.13 [2],

$$(7.3.8) \quad 2 \operatorname{Re} \langle \check{H} A_N H u, u \rangle \leq \|Hu\| \|\check{H}u\|,$$

and with (7.3.5),

$$\langle A_N u, u \rangle \leq \mu_{N-1}^+ \|Hu\|^2 + \|Hu\| \|\check{H}u\|,$$

we get

$$(7.3.9) \quad \mu_N^+ \leq \frac{\mu_{N-1}^+ + \sqrt{(\mu_{N-1}^+)^2 + 1}}{2},$$

which implies that

$$(7.3.10) \quad \forall N \geq 3, \quad \mu_N^+ \leq \sqrt{N/2},$$

<sup>21</sup>In this induction proof, we may assume that all the linear forms  $L_j$ ,  $1 \leq j \leq N$  are different from 0, otherwise we may use the induction hypothesis.

since it is true for  $N = 3$  and<sup>22</sup> if we assume that it is true for some  $N \geq 3$ , we get

$$\mu_{N+1}^+ \leq \frac{\mu_N^+ + \sqrt{(\mu_N^+)^2 + 1}}{2} \leq \frac{1}{2} \left( \sqrt{\frac{N}{2}} + \sqrt{\frac{N+2}{2}} \right) \leq \sqrt{\frac{N+1}{2}},$$

where the latter inequality follows from the concavity of the square-root function since we have for a concave function  $F$ ,

$$\frac{1}{2} \frac{N}{2} + \frac{1}{2} \frac{N+2}{2} = \frac{N+1}{2} \quad \text{and thus} \quad \frac{1}{2} F\left(\frac{N}{2}\right) + \frac{1}{2} F\left(\frac{N+2}{2}\right) \leq F\left(\frac{N+1}{2}\right).$$

The proof of Theorem 7.9 is complete. □

**Remark 7.10.** The above result is weak by its dependence on the number of sides, but it should be pointed out that it is independent of the area of the polygon (which could be infinite). Another general comment is concerned with convexity: although Flandrin’s conjecture is not true, there is still something special about convex subsets of the phase space and it is in particular interesting that an essentially explicit calculation of the kernel of the operator  $\text{Op}_w(\mathbf{1}_{\mathcal{P}})$  is tractable when  $\mathcal{P}$  is a polygon with  $N$  sides of  $\mathbb{R}^2$ .

#### 7.4. Symbols supported in a half-space.

**Theorem 7.11.**

[1] *Let  $A$  be a bounded self-adjoint operator on  $L^2(\mathbb{R}^n)$  such that its Weyl symbol  $a(x, \xi)$  is supported in  $\mathbb{R}_+ \times \mathbb{R}^{2n-1}$ . Then with  $\check{H}$  standing for the orthogonal projection onto*

$$(7.4.1) \quad \{u \in L^2(\mathbb{R}^n), \text{supp } u \subset \mathbb{R}_- \times \mathbb{R}^{n-1}\},$$

*we have  $\check{H}A\check{H} = 0$ .*

[2] *Let  $A$  be as above; if  $A$  is a non-negative operator, then with  $H = I - \check{H}$ , we have*

$$\check{H}A = A\check{H} = 0, \quad A = HAH,$$

**N.B.** *We have seen explicit examples of bounded self-adjoint operators such that the Weyl symbol is supported in  $x \geq 0$  but for which  $\check{H}AH \neq 0$ : the quarter-plane operator (see Section 5.1) has the Weyl symbol  $H(x)H(\xi)$ , the kernel of*

$$\check{H}\text{Op}_w(H(x)H(\xi))H \quad \text{is} \quad \check{H}(x)H(y)H(x+y) \frac{1}{2i\pi} p v \frac{1}{y-x},$$

*which is not the zero distribution and, according to the above result, this alone implies that  $\text{Op}_w(H(x)H(\xi))$  cannot be non-negative.*

*Proof.* Let us prove first that  $\check{H}A\check{H} = 0$ ; let  $\phi, \psi \in C_c^\infty(\mathbb{R}^n)$  such that

$$\text{supp } \phi \cup \text{supp } \psi \subset (-\infty, 0) \times \mathbb{R}^{n-1}.$$

Since the Wigner distribution  $\mathcal{W}(\phi, \psi)$  belongs to  $\mathcal{S}'(\mathbb{R}^{2n})$  and is given by the integral

$$\mathcal{W}(\phi, \psi)(x, \xi) = \int_{\mathbb{R}^n} \phi\left(x + \frac{z}{2}\right) \bar{\psi}\left(x - \frac{z}{2}\right) e^{-2i\pi z \cdot \xi} dz,$$

---

<sup>22</sup>Indeed we have  $\mu_3^+ \leq \tilde{\mu}_3 < 1.2137 < 1.2247 \approx \sqrt{3/2}$ .

we infer right away<sup>23</sup> that  $\text{supp } \mathcal{W}(\phi, \psi) \subset (-\infty, 0) \times \mathbb{R}^{2n-1}$ . We know also that

$$\langle A\phi, \psi \rangle_{L^2(\mathbb{R}^n)} = \langle A\phi, \psi \rangle_{\mathcal{S}'(\mathbb{R}^n), \mathcal{S}(\mathbb{R}^n)} = \langle a, \mathcal{W}(\phi, \psi) \rangle_{\mathcal{S}'(\mathbb{R}^{2n}), \mathcal{S}(\mathbb{R}^{2n})} = 0.$$

As a result, the  $L^2(\mathbb{R}^n)$  bounded operator  $\check{H}A\check{H}$  is such that, for  $u, v \in L^2(\mathbb{R}^n)$ ,  $\phi, \psi$  as above,

$$\begin{aligned} \langle \check{H}A\check{H}u, v \rangle_{L^2(\mathbb{R}^n)} &= \langle \check{H}A\check{H}\check{H}u, \check{H}v \rangle_{L^2(\mathbb{R}^n)} \\ &= \langle \check{H}A\check{H}(\check{H}u - \phi), \check{H}v \rangle_{L^2(\mathbb{R}^n)} + \langle \check{H}A\check{H}\phi, \check{H}v - \psi \rangle_{L^2(\mathbb{R}^n)} + \underbrace{\langle \check{H}A\check{H}\phi, \psi \rangle_{L^2(\mathbb{R}^n)}}_{\langle A\phi, \psi \rangle_{L^2(\mathbb{R}^n)}=0}, \end{aligned}$$

so that

$$\begin{aligned} |\langle \check{H}A\check{H}u, v \rangle_{L^2(\mathbb{R}^n)}| &\leq \|A\|_{\mathcal{B}(L^2(\mathbb{R}^n))} \left( \|\check{H}u - \phi\|_{L^2(\mathbb{R}^n)} \|v\|_{L^2(\mathbb{R}^n)} \right. \\ &\quad \left. + \|\check{H}v - \psi\|_{L^2(\mathbb{R}^n)} \|\phi\|_{L^2(\mathbb{R}^n)} \right). \end{aligned}$$

Using now that the set  $\{\phi \in C_c^\infty(\mathbb{R}^n), \text{supp } \phi \subset (-\infty, 0) \times \mathbb{R}^{n-1}\}$  is dense<sup>24</sup> in

$$(7.4.2) \quad \{w \in L^2(\mathbb{R}^n), \text{supp } w \subset (-\infty, 0] \times \mathbb{R}^{n-1}\},$$

we obtain that  $\langle \check{H}A\check{H}u, v \rangle_{L^2(\mathbb{R}^n)} = 0$  and the first result. Let us assume that the operator  $A$  is non-negative. We have

$$A = B^2, \quad B = B^* \text{ bounded self-adjoint.}$$

It implies with  $L^2(\mathbb{R}^n)$  norms and dot-products,

$$\begin{aligned} \langle Au, u \rangle &= \langle HAHu, u \rangle + 2 \text{Re} \langle \check{H}AHu, \check{H}u \rangle \\ &= \langle HBBHu, u \rangle + 2 \text{Re} \langle \check{H}BBHu, \check{H}u \rangle \\ &= \|BHu\|^2 + 2 \text{Re} \langle BHu, B\check{H}u \rangle \\ &= \|BHu + B\check{H}u\|^2 - \|B\check{H}u\|^2 \\ &= \|Bu\|^2 - \|B\check{H}u\|^2 = \langle Au, u \rangle - \|B\check{H}u\|^2, \end{aligned}$$

and thus  $B\check{H} = 0$ , so that  $\check{H}B = 0$  and thus  $\check{H}B^2 = \check{H}A = 0 = A\check{H}$ , so that  $\check{H}AH = 0 = HA\check{H}$ , and  $A = HAH$ , concluding the proof of [2].  $\square$

<sup>23</sup>In the integrand, we must have,  $x_1 + \frac{z_1}{2} \leq -\epsilon_0 < 0, x_1 - \frac{z_1}{2} \leq -\epsilon_1 < 0$  and thus  $x_1 \leq -(\epsilon_0 + \epsilon_1)/2$

<sup>24</sup>Let  $\chi_0$  be a function satisfying (5.2.1) and let  $w$  be in the set (7.4.2). Let  $(\phi_k)_{k \geq 1}$  be a sequence in  $C_c^\infty(\mathbb{R}^n)$  converging in  $L^2(\mathbb{R}^n)$  towards  $w$ ; the function defined by

$$\tilde{\phi}_k(x) = \chi_0(-kx_1)\phi_k(x),$$

belongs to  $C_c^\infty(\mathbb{R}^n)$ , is supported in  $(-\infty, -1/k] \times \mathbb{R}^{n-1}$ , and that sequence converges in  $L^2(\mathbb{R}^n)$  towards  $w$  since

$$\begin{aligned} \|\tilde{\phi}_k - w\|_{L^2(\mathbb{R}^n)} &\leq \underbrace{\|\chi_0(-kx_1)(\phi_k(x) - w(x))\|_{L^2(\mathbb{R}^n)}}_{\leq \|\phi_k - w\|_{L^2(\mathbb{R}^n)} \rightarrow 0 \text{ when } k \rightarrow +\infty} + \|(\chi_0(-kx_1) - 1)w(x)\|_{L^2(\mathbb{R}^n)} \end{aligned}$$

and  $\|(\chi_0(-kx_1) - 1)w(x)\|_{L^2(\mathbb{R}^n)}^2 \leq \int \mathbf{1}_{\{-\frac{2}{k} \leq x_1 \leq 0\}} |w(x)|^2 dx$  which has also limit 0 when  $k$  goes to  $+\infty$  by the Lebesgue Dominated Convergence Theorem.

**Corollary 7.12.** *Let  $A$  be a bounded self-adjoint operator on  $L^2(\mathbb{R}^n)$  such that its Weyl symbol is supported in  $\mathbb{R}_+ \times \mathbb{R}^{2n-1}$  and such that  $\operatorname{Re}(\check{H}AH) \neq 0$ , then the spectrum of  $A$  intersects  $(-\infty, 0)$ .*

*Proof.* We have from [1] in the previous theorem,

$$A = (H + \check{H})A(H + \check{H}) = HAH + 2\operatorname{Re}HA\check{H},$$

and from [2], if  $A$  were non-negative, we would have  $A\check{H} = 0$  and  $\operatorname{Re}HA\check{H} = 0$ , contradicting the assumption.  $\square$

**Remark 7.13.** If  $\mathcal{C}$  is a compact convex body of  $\mathbb{R}^{2n}$ , we may use the fact (see e.g. [31]) that

$$\mathcal{C} = \bigcap_{\substack{\mathfrak{H}_j \text{ closed half-spaces} \\ \text{containing } K}} \mathfrak{H}_j.$$

Then of course  $\operatorname{Op}_w(\mathbf{1}_{\mathcal{C}})$  is a bounded self-adjoint operator on  $L^2(\mathbb{R}^n)$ , and if  $\mathfrak{H}_j$  is defined by

$$\mathfrak{H}_j = \{(x, \xi) \in \mathbb{R}^2, L_j(x, \xi) \geq c_j\},$$

where  $L_j$  is a linear form on  $\mathbb{R}^2$  and  $c_j$  a real constant, we obtain with the symplectic covariance of the Weyl calculus, setting

$$\mathcal{H}_j(x, \xi) = H(L_j(x, \xi) - c_j),$$

that for all  $\mathfrak{H}_j$  closed half-spaces containing  $K$ , we have

$$(7.4.3) \quad \operatorname{Op}_w(\mathbf{1}_K) = \operatorname{Op}_w(H_j)\operatorname{Op}_w(\mathbf{1}_K)\operatorname{Op}_w(H_j) + 2\operatorname{Re}\operatorname{Op}_w(\check{H}_j)\operatorname{Op}_w(\mathbf{1}_K)\operatorname{Op}_w(H_j),$$

where  $\check{H}(x, \xi) = H(-L_j(x, \xi) + c_j)$ .

## 8. OPEN QUESTIONS & CONJECTURES

In this section we review the rather long list of conjectures formulated in the text and we try to classify their statements by rating their respective interest, relevance and difficulty. We should keep in mind that the study of  $\operatorname{Op}_w(\mathbf{1}_E)$  for a subset  $E$  of the phase space is highly correlated to some particular set of special functions related to  $E$ : Hermite functions and Laguerre polynomials for ellipses, Airy functions for parabolas, homogeneous distributions for hyperbolas and so on. It is quite likely that the “shape” of  $E$  will determine the type of special functions to be studied to getting a diagonalization of the operator  $\operatorname{Op}_w(\mathbf{1}_E)$ .

### 8.1. Anisotropic Ellipsoids & Paraboloids.

**Conjecture 8.1.** *Let  $E$  be an ellipsoid in  $\mathbb{R}^{2n}$  equipped with its canonical symplectic structure. Then the operator  $\operatorname{Op}_w(\mathbf{1}_E)$  is bounded on  $L^2(\mathbb{R}^n)$  (which is obvious from (1.2.5)) and we have*

$$(8.1.1) \quad \operatorname{Op}_w(\mathbf{1}_E) \leq \operatorname{Id}.$$

A sharp version of this result was proven for  $n = 1$  in the 1988 P. Flandrin's article [9], and was improved to an isotropic higher dimensional setting in the paper [27] by E. Lieb and Y. Ostrover. Without isotropy, it remains a conjecture. As described in more details in Section 3.4, it can be reformulated as a problem on Laguerre polynomials. That conjecture is a very natural one and it would be quite surprising that a counterexample to (8.1.1) could occur from an anisotropic ellipsoid<sup>25</sup>. We introduced in Section 4.4 a conjecture on anisotropic paraboloids directly related to Conjecture 8.1.

**Conjecture 8.2.** *Let  $E$  be an anisotropic paraboloid in  $\mathbb{R}^{2n}$  equipped with its canonical symplectic structure. Then the operator  $\text{Op}_w(\mathbf{1}_E)$  is bounded on  $L^2(\mathbb{R}^n)$  and we have*

$$(8.1.2) \quad \text{Op}_w(\mathbf{1}_E) \leq \text{Id}.$$

In terms of special functions, it is related to a property of Airy-type functions. As a contrast with ellipses, we do not expect (8.1.2) to leave any room for improvement whereas (8.1.1) can certainly be improved with its right-hand-side replaced by a smaller operator as in (3.2.5).

**8.2. Balls for the  $\ell^p$  norm.** We have seen in Section 5.3.2 that the quantization of the indicatrix of a  $\ell^p$  ball could have a spectrum intersecting  $(1, +\infty)$  when  $p \neq 2$ . More generally one could raise the following question.

**Question 8.3.** *Let  $p \in [1, +\infty]$ ,  $p \neq 2$  and let  $\mathbb{B}_p^{2n}$  be the unit  $\ell^p$  ball in  $\mathbb{R}^{2n}$ . For  $\lambda > 0$ , we define the operator*

$$(8.2.1) \quad P_{n,p,\lambda} = \text{Op}_w(\mathbf{1}_{\lambda\mathbb{B}_p^{2n}}).$$

*Is it possible to say something on the spectrum of the operator  $P_{n,p,\lambda}$ , even in a two-dimensional phase space ( $n = 1$ )? Is there an asymptotic behaviour for the upper bound of the spectrum of  $P_{n,p,\lambda}$  when  $\lambda$  goes to  $+\infty$ ?*

**8.3. On generic pulses in  $L^2(\mathbb{R}^n)$ .** We have seen that the set  $\mathcal{G}$  defined in (6.3.4) is generic in the Baire category sense, but our explicit examples were quite simplistic.

**Question 8.4.** *Let  $\mathcal{G}$  be defined in (6.3.4). Does there exist  $u \in \mathcal{G}$  such that the set  $E_+(u)$  (defined in (6.4.5)) is connected?*

**8.4. On convex bodies.**

**Conjecture 8.5.** *For  $N \geq 2$ , we define*

$$(8.4.1) \quad \mu_N^+ = \sup_{\substack{\mathcal{P} \text{ convex bounded} \\ \text{polygon with } N \text{ sides}}} \text{Spectrum}(\text{Op}_w(\mathbf{1}_{\mathcal{P}})).$$

*Then the sequence  $(\mu_N^+)_{N \geq 2}$  is increasing<sup>26</sup> and there exists  $\alpha > 0$  such that*

$$(8.4.2) \quad \forall N \geq 2, \quad \mu_N^+ \leq \alpha \ln N.$$

<sup>25</sup>We mean by anisotropic ellipsoid a set of type (3.3.2) where  $0 < a_1 < a_2 < \dots < a_n$ .

<sup>26</sup>According to our Definition 7.8 of the set  $\mathcal{P}_N$  of polygons with  $N$  sides is increasing with respect to  $N$ .

**N.B.** *Theorem 7.9 is a small step in this direction.*

A stronger version of Conjecture 8.5 would be

**Conjecture 8.6.** *We define*

$$(8.4.3) \quad \mu^+ = \sup_{\substack{\mathcal{C} \text{ convex} \\ \text{bounded}}} \text{Spectrum}(\text{Op}_w(\mathbf{1}_{\mathcal{C}})).$$

*Then we have  $\mu^+ < +\infty$ .*

The invalid Flandrin's conjecture was  $\mu^+ = 1$  and we know now that  $\mu_+ \geq \mu_2^+ > 1$  as given by (7.1.3).

**Question 8.7.** *There is a diagonalization of the quantization of the indicatrix function of Ellipsoids, Paraboloids and Hyperbolic regions. Is there a non-quadratic example of diagonalization?*

**Question 8.8.** *The value of  $\mu_2^+$  is known explicitly, but for  $\mu_3^+$ , we have only the upperbound  $\tilde{\mu}_3$  as given by Theorem 7.6. Is it possible to determine explicitly the value of  $\mu_3^+$ , either by answering Question 8.7, or via another argument?*

**Conjecture 8.9.** *Let  $\mathcal{C}$  be a proper closed convex subset of  $\mathbb{R}^2$  with positive Lebesgue measure such that  $\text{Op}_w(\mathbf{1}_{\mathcal{C}})$  is bounded self-adjoint on  $L^2(\mathbb{R})$  (that assumption is useless if Conjecture 8.6 is proven) with a spectrum included in  $[0, 1]$ . Then  $\mathcal{C}$  is the strip  $[0, 1] \times \mathbb{R}$ , up to an affine symplectic map.*

All the explicitly available examples are compatible with that conjecture (see also Remark 7.2) and the second part of Theorem 7.11 is also an indication in that direction. It would be nice in that instance to reach a spectral characterization of a subset modulo the affine symplectic group.

## 9. APPENDIX

### 9.1. Fourier transform, Weyl quantization, Harmonic Oscillator.

9.1.1. *Fourier transform.* We use in this paper the following normalization for the Fourier transform and inversion formula: for  $u \in \mathcal{S}(\mathbb{R}^n)$ ,

$$(9.1.1) \quad \hat{u}(\xi) = \int_{\mathbb{R}^n} e^{-2i\pi x \cdot \xi} u(x) dx, \quad u(x) = \int_{\mathbb{R}^n} e^{2i\pi x \cdot \xi} \hat{u}(\xi) d\xi,$$

a formula that can be extended to  $u \in \mathcal{S}'(\mathbb{R}^n)$ , with defining the distribution  $\hat{u}$  by the duality bracket

$$(9.1.2) \quad \langle \hat{u}, \phi \rangle_{\mathcal{S}'(\mathbb{R}^n), \mathcal{S}(\mathbb{R}^n)} = \langle u, \hat{\phi} \rangle_{\mathcal{S}'(\mathbb{R}^n), \mathcal{S}(\mathbb{R}^n)}.$$

Checking (9.1.1) for  $u \in \mathcal{S}'(\mathbb{R}^n)$  is then easy, that is

$$(9.1.3) \quad \check{\hat{u}} = u,$$

where the distribution  $\check{u}$  is defined by

$$(9.1.4) \quad \langle \check{u}, \phi \rangle_{\mathcal{S}'(\mathbb{R}^n), \mathcal{S}(\mathbb{R}^n)} = \langle u, \check{\phi} \rangle_{\mathcal{S}'(\mathbb{R}^n), \mathcal{S}(\mathbb{R}^n)}, \quad \text{with } \check{\phi}(x) = \phi(-x).$$

It is useful to notice that for  $u \in \mathcal{S}'(\mathbb{R}^n)$ ,

$$(9.1.5) \quad \check{\hat{u}} = \hat{\check{u}}.$$

This normalization yields simple formulas for the Fourier transform of Gaussian functions: for  $A$  a real-valued symmetric positive definite  $n \times n$  matrix, we define the function  $v_A$  in the Schwartz space by

$$(9.1.6) \quad v_A(x) = e^{-\pi\langle Ax, x \rangle}, \quad \text{and we have} \quad \widehat{v_A}(\xi) = (\det A)^{-1/2} e^{-\pi\langle A^{-1}\xi, \xi \rangle}.$$

Similarly when  $B$  is a real-valued symmetric non-singular  $n \times n$  matrix, the function  $w_B$  defined by

$$w_B(x) = e^{i\pi\langle Bx, x \rangle}$$

is in  $L^\infty(\mathbb{R}^n)$  and thus a tempered distribution and we have

$$(9.1.7) \quad \widehat{w_B}(\xi) = |\det B|^{-1/2} e^{\frac{i\pi}{4} \text{sign } B} e^{-i\pi\langle B^{-1}\xi, \xi \rangle},$$

where  $\text{sign } B$  stands for the *signature of  $B$*  that is, with  $E$  the set of eigenvalues of  $B$  (which are real and non-zero),

$$(9.1.8) \quad \text{sign } B = \text{Card}(E \cap \mathbb{R}_+) - \text{Card}(E \cap \mathbb{R}_-).$$

With  $H$  standing for the characteristic function of  $\mathbb{R}_+$ , we have

$$1 = H + \check{H}, \quad \delta_0 = \hat{H} + \hat{\check{H}},$$

$$D \text{sign} = \frac{\delta_0}{i\pi}, \quad \widehat{D \text{sign}} = \frac{1}{i\pi}, \quad \widehat{\xi \text{sign}} = \frac{1}{i\pi}, \quad \widehat{\text{sign}} = \frac{1}{i\pi} \text{pv} \frac{1}{\xi}, \quad (\text{principal value})$$

the latter formula following from the fact that

$$\xi \left( \widehat{\text{sign}} - \text{pv} \frac{1}{i\pi\xi} \right) = 0, \quad \text{which implies} \quad \widehat{\text{sign}} - \text{pv} \frac{1}{i\pi\xi} = c\delta_0 = 0,$$

since  $\widehat{\text{sign}} - \frac{1}{i\pi\xi}$  is odd. We infer from that

$$\hat{H} - \hat{\check{H}} = \widehat{\text{sign}} = \text{pv} \frac{1}{i\pi\xi},$$

and

$$(9.1.9) \quad \hat{H} = \frac{\delta_0}{2} + \text{pv} \frac{1}{2i\pi\xi}.$$

**Lemma 9.1.** *Let  $T$  be a compactly supported distribution on  $\mathbb{R}^n$  such that*

$$(9.1.10) \quad \forall N \in \mathbb{N}, \quad \langle \xi \rangle^N \hat{T}(\xi) \quad \text{is bounded, with } \langle \xi \rangle = \sqrt{1 + |\xi|^2}.$$

*Then  $T$  is a  $C^\infty$  function.*

*Proof.* Note that  $\hat{T}$  is an entire function, as the Fourier transform of a compactly supported distribution. Moreover, from (9.1.10) with  $N = n + 1$ , we get that  $\hat{T}$  belongs to  $L^1(\mathbb{R}^n)$  and thus  $T$  is a continuous function. Moreover, we have for any  $\alpha \in \mathbb{N}^n$ ,

$$(D_x^\alpha T)(x) = \int e^{2i\pi x \cdot \xi} \underbrace{\xi^\alpha \hat{T}(\xi)}_{\in L^1(\mathbb{R}^n)} d\xi,$$

so that  $T$  is a  $C^\infty$  function. □

**Proposition 9.2.** *Let  $\rho > 0$  and let  $f$  be an holomorphic function on a neighborhood of  $\{z \in \mathbb{C}, |\operatorname{Im} z| \leq \rho\}$  such that*

$$(9.1.11) \quad \forall y \in [-\rho, \rho], \quad \int |f(x + iy)| dx < +\infty,$$

$$(9.1.12) \quad \lim_{R \rightarrow +\infty} \int_{|y| \leq \rho} |f(\pm R + iy)| dy = 0.$$

Then we have

$$(9.1.13) \quad \forall \xi \in \mathbb{R}, \quad |\hat{f}(\xi)| \leq C e^{-2\pi\rho|\xi|},$$

with  $C = \max(C_+, C_-)$ ,  $C_{\pm} = \int_{\mathbb{R}} |f(x \pm i\rho)| dx$ . Conversely, if  $f$  is a bounded measurable function such that  $\hat{f}(\xi)$  is  $O(e^{-2\pi r|\xi|})$  for some  $r > 0$ , then  $f$  is holomorphic on  $\{z \in \mathbb{C}, |\operatorname{Im} z| < r\}$ .

*Proof.* If  $f$  is holomorphic near  $\{z \in \mathbb{C}, |\operatorname{Im} z| \leq \rho\}$ , satisfies (9.1.11) and (9.1.12), then Cauchy's formula shows that for  $|y| \leq \rho$ ,

$$\begin{aligned} \int_{\mathbb{R}} e^{-2i\pi(x+iy)\xi} f(x + iy) dx &= e^{2\pi y\xi} \lim_{R \rightarrow +\infty} \int_{-R}^R e^{-2i\pi x\xi} f(x + iy) dx \\ &= \lim_{R \rightarrow +\infty} \int_{[-R+iy, R+iy]} e^{-2i\pi z\xi} f(z) dz \\ &= \lim_{R \rightarrow +\infty} \int_{[-R+iy, -R] \cup [-R, R] \cup [R, R+iy]} e^{-2i\pi z\xi} f(z) dz \\ &= \hat{f}(\xi) + \lim_{R \rightarrow +\infty} \left( \int_0^y e^{-2i\pi(R+it)\xi} f(R + it) idt - \int_0^y e^{-2i\pi(-R+it)\xi} f(-R + it) idt \right). \end{aligned}$$

We have for  $|y| \leq \rho$ ,

$$\left| \int_0^y e^{-2i\pi(\pm R+it)\xi} f(\pm R + it) idt \right| \leq \int_{|t| \leq \rho} |f(\pm R + it)| dt e^{2\pi\rho|\xi|},$$

which goes to 0 when  $R$  goes to  $+\infty$ , thanks to (9.1.12), so that for all  $y \in [-\rho, \rho]$ , we have

$$\int_{\mathbb{R}} e^{-2i\pi(x+iy)\xi} f(x + iy) dx = \hat{f}(\xi),$$

which implies for  $y = -\rho \operatorname{sign} \xi$  (taken as 0, if  $\xi = 0$ )

$$|\hat{f}(\xi)| \leq \int_{\mathbb{R}} |f(x \mp i\rho)| dx e^{-2\pi\rho|\xi|} \underbrace{\leq}_{\text{from (9.1.11)}} C e^{-2\pi\rho|\xi|},$$

proving the first part of the proposition. Let us consider now a function  $f$  in  $L^\infty(\mathbb{R})$  such that  $\hat{f}(\xi)$  is  $O(e^{-2\pi r|\xi|})$  for some  $r > 0$ , and let  $\rho \in (0, r)$ . We have  $f(x) = \int e^{2i\pi x\xi} \hat{f}(\xi) d\xi$  and for  $|y| \leq \rho$ , we have  $\int_{\mathbb{R}} e^{2\pi|y||\xi|} |\hat{f}(\xi)| d\xi < +\infty$ , so that  $f$  is holomorphic on  $\{z \in \mathbb{C}, |\operatorname{Im} z| < r\}$  with

$$f(x + iy) = \int_{\mathbb{R}} e^{2i\pi(x+iy)\xi} \hat{f}(\xi) d\xi,$$

concluding the proof.  $\square$

9.1.2. *Weyl quantization.* Let  $a \in \mathcal{S}'(\mathbb{R}^{2n})$ . We define the operator  $\text{Op}_w(a)$ , continuous from  $\mathcal{S}(\mathbb{R}^n)$  into  $\mathcal{S}'(\mathbb{R}^n)$ , given by the formula

$$(9.1.14) \quad (\text{Op}_w(a)u)(x) = \iint e^{2i\pi(x-y)\cdot\xi} a\left(\frac{x+y}{2}, \xi\right) u(y) dy d\xi,$$

to be understood weakly as

$$(9.1.15) \quad \langle \text{Op}_w(a)u, \bar{v} \rangle_{\mathcal{S}'(\mathbb{R}^n), \mathcal{S}(\mathbb{R}^n)} = \langle a, \mathcal{W}(u, v) \rangle_{\mathcal{S}'(\mathbb{R}^{2n}), \mathcal{S}(\mathbb{R}^{2n})},$$

where the so-called Wigner function  $\mathcal{W}(u, v)$  is defined for  $u, v \in \mathcal{S}(\mathbb{R}^n)$  by

$$(9.1.16) \quad \mathcal{W}(u, v)(x, \xi) = \int e^{-2i\pi z \cdot \xi} u\left(x + \frac{z}{2}\right) \bar{v}\left(x - \frac{z}{2}\right) dz.$$

We note that the sesquilinear mapping  $\mathcal{S}(\mathbb{R}^n) \times \mathcal{S}(\mathbb{R}^n) \ni (u, v) \mapsto \mathcal{W}(u, v) \in \mathcal{S}(\mathbb{R}^{2n})$  is continuous so that the above bracket of duality

$$\langle a, \mathcal{W}(u, v) \rangle_{\mathcal{S}'(\mathbb{R}^{2n}), \mathcal{S}(\mathbb{R}^{2n})},$$

makes sense. We note as well that a temperate distribution  $a \in \mathcal{S}'(\mathbb{R}^{2n})$  gets quantized by a continuous operator  $a^w$  from  $\mathcal{S}(\mathbb{R}^n)$  into  $\mathcal{S}'(\mathbb{R}^n)$ . Moreover, for  $a \in \mathcal{S}'(\mathbb{R}^{2n})$  and  $b$  a polynomial in  $\mathbb{C}[x, \xi]$ , we have the composition formula,

$$(9.1.17) \quad a^w b^w = (a \sharp b)^w,$$

$$(9.1.18) \quad (a \sharp b)(x, \xi) = \sum_{k \geq 0} \frac{1}{(4i\pi)^k} \sum_{|\alpha|+|\beta|=k} \frac{(-1)^{|\beta|}}{\alpha! \beta!} (\partial_\xi^\alpha \partial_x^\beta a)(x, \xi) (\partial_x^\alpha \partial_\xi^\beta b)(x, \xi),$$

which involves here a finite sum. This follows from (2.1.26) in [21] where several generalizations can be found.

Also, we find that  $\mathcal{W}(u, u)$  is real-valued since

$$\begin{aligned} \overline{\mathcal{W}(u, u)(x, \xi)} &= \int e^{2i\pi z \cdot \xi} \bar{u}\left(x + \frac{z}{2}\right) u\left(x - \frac{z}{2}\right) dz \\ &= \int e^{-2i\pi z \cdot \xi} \bar{u}\left(x - \frac{z}{2}\right) u\left(x + \frac{z}{2}\right) dz = \mathcal{W}(u, u)(x, \xi). \end{aligned}$$

A particular case of Segal's formula (see e.g. Theorem 2.1.2 in [21]) is with  $F$  standing for the Fourier transformation,

$$(9.1.19) \quad F^* a^w F = a(\xi, -x)^w.$$

**Lemma 9.3.** *Let  $a$  be a tempered distribution on  $\mathbb{R}^{2n}$  and let  $b$  be a polynomial of degree  $d$  on  $\mathbb{R}^{2n}$ . Then we have*

$$(9.1.20) \quad a \sharp b = \sum_{0 \leq k \leq d} \omega_k(a, b), \quad \text{with}$$

$$(9.1.21) \quad \omega_k(a, b) = \frac{1}{(4i\pi)^k} \sum_{|\alpha|+|\beta|=k} \frac{(-1)^{|\beta|}}{\alpha! \beta!} (\partial_\xi^\alpha \partial_x^\beta a)(x, \xi) (\partial_x^\alpha \partial_\xi^\beta b)(x, \xi),$$

$$(9.1.22) \quad \omega_k(b, a) = (-1)^k \omega_k(a, b).$$

The Weyl symbol of the commutator  $[\text{Op}_w(a), \text{Op}_w(b)]$  is

$$(9.1.23) \quad c(a, b) = 2 \sum_{\substack{0 \leq k \leq d \\ k \text{ odd}}} \omega_k(a, b).$$

If the degree of  $b$  is smaller than 2, we have

$$(9.1.24) \quad c(a, b) = 2\omega_1(a, b) = \frac{1}{2\pi i} \{a, b\},$$

and if  $a$  is a function of  $b$ , the commutator  $[\text{Op}_w(a), \text{Op}_w(b)] = 0$ .

**Remark 9.4.** In particular if  $q(x, \xi)$  is a quadratic polynomial and

$$a(x, \xi) = H(1 - q(x, \xi)),$$

is the characteristic function of the set  $\{(x, \xi), q(x, \xi) \leq 1\}$ , then we have

$$(9.1.25) \quad [\text{Op}_w(a), \text{Op}_w(q)] = 0.$$

*Proof.* Applying (9.1.17), (9.1.18), we obtain that this lemma follows from (9.1.22), that we check now:

$$\begin{aligned} (4i\pi)^k \omega_k(a, b) &= \sum_{|\alpha|+|\beta|=k} \frac{(-1)^{|\beta|}}{\alpha! \beta!} (\partial_\xi^\alpha \partial_x^\beta a)(x, \xi) (\partial_x^\alpha \partial_\xi^\beta b)(x, \xi) \\ &= \sum_{|\alpha|+|\beta|=k} \frac{(-1)^{|\alpha|}}{\alpha! \beta!} (\partial_\xi^\beta \partial_x^\alpha a)(x, \xi) (\partial_x^\beta \partial_\xi^\alpha b)(x, \xi) \\ &= \sum_{|\alpha|+|\beta|=k} \frac{(-1)^{k-|\beta|}}{\alpha! \beta!} (\partial_\xi^\beta \partial_x^\alpha a)(x, \xi) (\partial_x^\beta \partial_\xi^\alpha b)(x, \xi) = (-1)^k (4i\pi)^k \omega_k(b, a), \end{aligned}$$

which is the sought result.  $\square$

**Remark 9.5.** We can note that Formula (1.2.54) is non-local in the sense that for  $a, b \in \mathcal{S}(\mathbb{R}^{2n})$  with disjoint supports, although all  $\omega_k(a, b)$  (given by (9.1.21)) are identically 0, the function  $a \sharp b$  (which belongs to  $\mathcal{S}(\mathbb{R}^{2n})$ ) is different from 0; let us give an example. Let  $\chi_0 \in C_c^\infty(\mathbb{R}; [0, 1])$  with support  $[-1 + \epsilon_0, 1 - \epsilon_0]$  with  $\epsilon_0 \in (0, 1)$  and let us consider in  $\mathbb{R}^2$ ,

$$a(x, \xi) = \chi_0(x) e^{-\pi \xi^2}, \quad b(x, \xi) = \chi_0(x - 2) e^{-\pi \xi^2},$$

so that  $a, b$  both belong to  $\mathcal{S}(\mathbb{R}^2)$  and

$$\text{supp } a = [-1 + \epsilon_0, 1 - \epsilon_0] \times \mathbb{R}, \quad \text{supp } b = [1 + \epsilon_0, 3 - \epsilon_0] \times \mathbb{R},$$

so that the supports are disjoint and all  $\omega_k(a, b)$  are identically vanishing. We check now

$$\begin{aligned} (a \sharp b)(x, \xi) &= 4 \iiint \chi_0(y) e^{-\pi \eta^2} \chi_0(z - 2) e^{-\pi \zeta^2} e^{-4i\pi(\xi - \eta)(x - z)} e^{4i\pi(x - y)(\xi - \zeta)} dy d\eta dz d\zeta \\ &= 4 \iint \chi_0(y) \chi_0(z - 2) e^{-4\pi(x - z)^2} e^{-4\pi(x - y)^2} e^{4i\pi\xi(z - x + x - y)} dy dz \\ &= 4 \left( \int \chi_0(y) e^{-4i\pi\xi y} e^{-4\pi(x - y)^2} dy \right) \left( \int \chi_0(z) e^{4i\pi\xi z} e^{-4\pi(x - 2 - z)^2} dz \right), \end{aligned}$$

so that

$$(a\#b)(0,0) = 4 \underbrace{\left( \int \chi_0(y) e^{-4\pi y^2} dy \right)}_{>0} \underbrace{\left( \int \chi_0(z) e^{-4\pi(2+z)^2} dz \right)}_{>0} > 0.$$

9.1.3. *Some explicit computations.* We may also calculate with

$$(9.1.26) \quad u_a(x) = (2a)^{1/4} e^{-\pi a x^2}, \quad a > 0,$$

$$(9.1.27) \quad \begin{aligned} \mathcal{W}(u_a, u_a)(x, \xi) &= (2a)^{1/2} \int e^{-2i\pi z \cdot \xi} e^{-\pi a |x - \frac{z}{2}|^2} e^{-\pi a |x + \frac{z}{2}|^2} dz \\ &= (2a)^{1/2} \int e^{-2i\pi z \cdot \xi} e^{-2\pi a x^2} e^{-\pi a z^2/2} dz = (2a)^{1/2} e^{-2\pi a x^2} 2^{1/2} a^{-1/2} e^{-\pi \frac{z}{a} \xi^2} \\ &= 2e^{-2\pi(ax^2 + a^{-1}\xi^2)}, \end{aligned}$$

which is also a Gaussian function on the phase space (and positive function). The calculation of  $\mathcal{W}(u'_a, u'_a)(x, \xi)$  is interesting since we have

$$\begin{aligned} &4\pi^2 \langle D_x b^w D_x u_a, \bar{u}_a \rangle_{\mathcal{S}'(\mathbb{R}^n), \mathcal{S}(\mathbb{R}^n)} \\ &= \langle b^w u'_a, \bar{u}'_a \rangle_{\mathcal{S}'(\mathbb{R}^n), \mathcal{S}(\mathbb{R}^n)} = \langle b, \mathcal{W}(u'_a, u'_a) \rangle_{\mathcal{S}'(\mathbb{R}^{2n}), \mathcal{S}(\mathbb{R}^{2n})}, \end{aligned}$$

and for  $b(x, \xi)$  real-valued we have

$$\xi \# b \# \xi = \left( \xi b + \frac{b'_x}{4i\pi} \right) \# \xi = \xi^2 b + \frac{b'_x \xi}{4i\pi} - \frac{\partial_x}{4i\pi} \left( \xi b + \frac{b'_x}{4i\pi} \right) = \xi^2 b + \frac{b''_{xx}}{16\pi^2},$$

so that

$$4\pi^2 \iint 2e^{-2\pi(ax^2 + a^{-1}\xi^2)} \left( \xi^2 b + \frac{b''_{xx}}{16\pi^2} \right) dx d\xi = \langle b, \mathcal{W}(u'_a, u'_a) \rangle,$$

proving that

$$\begin{aligned} \mathcal{W}(u'_a, u'_a)(x, \xi) &= 2e^{-2\pi(ax^2 + a^{-1}\xi^2)} 4\pi^2 \xi^2 + \frac{1}{4} 2\partial_x^2 \left( e^{-2\pi(ax^2 + a^{-1}\xi^2)} \right) \\ &= 2e^{-2\pi(ax^2 + a^{-1}\xi^2)} \left( 4\pi^2 \xi^2 + \frac{1}{4} \left( (-4\pi a x)^2 - 4\pi a \right) \right) \\ &= 8\pi^2 e^{-2\pi(ax^2 + a^{-1}\xi^2)} a \left( a^{-1}\xi^2 + ax^2 - \frac{1}{4\pi} \right). \end{aligned}$$

We obtain that the function  $\mathcal{W}(u'_a, u'_a)$  is negative on

$$a^{-1}\xi^2 + ax^2 < \frac{1}{4\pi},$$

which has area  $1/4$ . We may note as well for consistency that for  $u_a$  given by (9.1.26), we have

$$u'_a = (2a)^{1/4} (-2\pi a x) e^{-\pi a x^2}, \quad \|u'_a\|_{L^2}^2 = \pi a,$$

and

$$\begin{aligned} \iint \mathcal{W}(u'_a, u'_a)(x, \xi) dx d\xi &= 8\pi^2 a \iint e^{-2\pi(y^2 + \eta^2)} \left( y^2 + \eta^2 - \frac{1}{4\pi} \right) dy d\eta \\ &= \frac{8\pi^2 a}{8\pi} = \pi a = \|u'_a\|_{L^2}^2. \end{aligned}$$

For  $\lambda > 0$  and  $a \in \mathcal{S}'(\mathbb{R}^{2n})$ , we define

$$(9.1.28) \quad a_\lambda(x, \xi) = a(\lambda^{-1}x, \lambda\xi),$$

and we find that

$$(9.1.29) \quad (a_\lambda)^w = U_\lambda^* a^w U_\lambda,$$

$$(9.1.30) \quad \text{for } f \in \mathcal{S}(\mathbb{R}^n), (U_\lambda f)(x) = f(\lambda x) \lambda^{n/2}, \quad U_\lambda^* = U_{\lambda^{-1}} = (U_\lambda)^{-1}.$$

We note that the above formula is a particular case of *Segal's Formula* (see e.g. Theorem 2.1.2 in [21]).

9.1.4. *The Harmonic Oscillator.* The Harmonic oscillator  $\mathcal{H}_n$  in  $n$  dimensions is defined as the operator with Weyl symbol  $\pi(|x|^2 + |\xi|^2)$  and thus from (9.1.29), we find that

$$\mathcal{H} = U_{\sqrt{2\pi}} \frac{1}{2} (|x|^2 + 4\pi^2 |\xi|^2)^w U_{\sqrt{2\pi}}^* = U_{\sqrt{2\pi}} \frac{1}{2} (-\Delta + |x|^2) U_{\sqrt{2\pi}}^*.$$

We shall define in one dimension the Hermite function of level  $k \in \mathbb{N}$ , by

$$(9.1.31) \quad \psi_k(x) = \frac{(-1)^k}{2^k \sqrt{k!}} 2^{1/4} e^{\pi x^2} \left( \frac{d}{\sqrt{\pi} dx} \right)^k (e^{-2\pi x^2}),$$

and we find that  $(\psi_k)_{k \in \mathbb{N}}$  is a Hilbertian orthonormal basis on  $L^2(\mathbb{R})$ . The one-dimensional harmonic oscillator can be written as

$$(9.1.32) \quad \mathcal{H}_1 = \sum_{k \geq 0} \left( \frac{1}{2} + k \right) \mathbb{P}_k,$$

where  $\mathbb{P}_k$  is the orthogonal projection onto  $\psi_k$ .

In  $n$  dimensions, we consider a multi-index  $(\alpha_1, \dots, \alpha_n) = \alpha \in \mathbb{N}^n$  and we define on  $\mathbb{R}^n$ , using the one-dimensional (9.1.31),

$$(9.1.33) \quad \Psi_\alpha(x) = \prod_{1 \leq j \leq n} \psi_{\alpha_j}(x_j), \quad \mathcal{E}_k = \text{Vect} \{ \Psi_\alpha \}_{\alpha \in \mathbb{N}^n, |\alpha|=k}, \quad |\alpha| = \sum_{1 \leq j \leq n} \alpha_j.$$

We note that

$$(9.1.34) \quad \text{the dimension of } \mathcal{E}_{k,n} \text{ is } \binom{k+n-1}{n-1}$$

and that (9.1.32) holds with  $\mathbb{P}_{k;n}$  standing for the orthogonal projection onto  $\mathcal{E}_{k,n}$ ; the lowest eigenvalue of  $\mathcal{H}_n$  is  $n/2$  and the corresponding eigenspace is one-dimensional in all dimensions, although in two and more dimensions, the eigenspaces corresponding to the eigenvalue  $\frac{n}{2} + k, k \geq 1$  are multi-dimensional with dimension  $\binom{k+n-1}{n-1}$ . The  $n$ -dimensional harmonic oscillator can be written as

$$(9.1.35) \quad \mathcal{H}_n = \sum_{k \geq 0} \left( \frac{n}{2} + k \right) \mathbb{P}_{k;n},$$

where  $\mathbb{P}_{k;n}$  stands for the orthogonal projection onto  $\mathcal{E}_{k,n}$  defined above. We have in particular

$$(9.1.36) \quad \mathbb{P}_{k;n} = \sum_{\alpha \in \mathbb{N}^n, |\alpha|=k} \mathbb{P}_\alpha, \quad \text{where } \mathbb{P}_\alpha \text{ is the orthogonal projection onto } \Psi_\alpha.$$

9.1.5. *On the spectrum of the anisotropic harmonic oscillator.* The standard  $n$ -dimensional harmonic oscillator is the operator

$$\mathcal{H}_n = \pi \sum_{1 \leq j \leq n} (D_j^2 + x_j^2), \quad D_j = \frac{1}{2\pi i} \partial_{x_j},$$

and its spectral decomposition is

$$\mathcal{H} = \sum_{k \geq 0} \left(\frac{n}{2} + k\right) \mathbb{P}_{k;n}, \quad \mathbb{P}_{k;n} = \sum_{\alpha \in \mathbb{N}^n, \alpha_1 + \dots + \alpha_n = k} \mathbb{P}_{\alpha_1} \otimes \dots \otimes \mathbb{P}_{\alpha_n},$$

where  $\mathbb{P}_{\alpha_j}$  stands for the orthogonal projection onto the one-dimensional Hermite function with level  $\alpha_j$ . Now let us consider for  $\mu = (\mu_1, \dots, \mu_n)$  with  $\mu_j > 0$ , the operator

$$(9.1.37) \quad \mathcal{H}_{(\mu)} = \pi \sum_{1 \leq j \leq n} \mu_j (D_j^2 + x_j^2) = \pi \text{Op}_w(q_\mu(x, \xi)),$$

with

$$(9.1.38) \quad q_\mu(x, \xi) = \sum_{1 \leq j \leq n} \mu_j (x_j^2 + \xi_j^2).$$

With the notation  $|\mu| = \sum_{1 \leq j \leq n} \mu_j$  and  $\mu \cdot \alpha = \sum_{1 \leq j \leq n} \mu_j \alpha_j$ , we have

$$(9.1.39) \quad \mathcal{H}_{(\mu)} = \sum_{\alpha \in \mathbb{N}^n} \left(\frac{|\mu|}{2} + \mu \cdot \alpha\right) \underbrace{(\mathbb{P}_{\alpha_1} \otimes \dots \otimes \mathbb{P}_{\alpha_n})}_{\mathbb{P}_\alpha},$$

so that the eigenspaces are the same as for  $\mathcal{H}_n$  but the arithmetic properties of  $\mu$  make possible that all eigenvalues  $(\frac{|\mu|}{2} + \mu \cdot \alpha)$  are simple. For instance for

$$n = 2, 0 < \mu_1 < \mu_2, \frac{\mu_2}{\mu_1} \notin \mathbb{Q},$$

if  $\beta \in \mathbb{Z}^2$  is such that  $\mu_1 \beta_1 + \mu_2 \beta_2 = 0$ , this implies that  $\beta = 0$  and thus that all the eigenvalues of  $\mathcal{H}_{(\mu)}$  are simple.

**Remark 9.6.** *If  $0 < \mu_1 \leq \dots \leq \mu_n$  and if for all  $j \in [2, n]$  we have  $\mu_j / \mu_1 \in \mathbb{N}$ , we then have for  $\alpha \in \mathbb{N}^n$ ,*

$$\alpha \cdot \mu = \mu_1 \left( \alpha_1 + \underbrace{\sum_{2 \leq j \leq n} \frac{\alpha_j \mu_j}{\mu_1}}_{\beta_1} \right) = \beta \cdot \mu, \quad \beta = (\beta_1, 0, \dots, 0) \in \mathbb{N}^n.$$

*Sinus cardinal.* It is a classical result of Distribution Theory that the weak limit when  $\lambda \rightarrow +\infty$  of the Sinus Cardinal  $\frac{\sin(\lambda x)}{x}$  is  $\pi \delta_0$ , where  $\delta_0$  is the Dirac mass at 0, but we wish to extend that result to more general test functions.

**Lemma 9.7.** *Let  $f$  be a function in  $L^1_{loc}(\mathbb{R})$  such that*

$$\int_{|\tau| \geq 1} \frac{|f(\tau)|}{|\tau|} d\tau < +\infty \quad \text{and} \quad \exists a \in \mathbb{C} \text{ so that} \quad \int_{|\tau| \leq 1} \frac{|f(\tau) - a|}{|\tau|} d\tau < +\infty.$$

*Then we have*

$$(9.1.40) \quad \lim_{\lambda \rightarrow +\infty} \int_{\mathbb{R}} \frac{\sin(\lambda \tau)}{\pi \tau} f(\tau) d\tau = a.$$

**N.B.** In particular if  $f$  is an Hölderian function such that  $f(\tau)/\tau \in L^1(\{|\tau| \geq 1\})$  we get that the left-hand-side of (9.1.40) equals  $f(0)$ .

*Proof.* Let  $\chi_0$  be a function in  $C_c^\infty(\mathbb{R})$  equal to 1 near the origin and let us define  $\chi_1 = 1 - \chi_0$ . We have

$$\int_{\mathbb{R}} \frac{\sin(\lambda\tau)}{\pi\tau} f(\tau) d\tau = \int_{\mathbb{R}} \frac{\sin(\lambda\tau)}{\pi} \underbrace{\frac{(f(\tau) - a)}{\tau}}_{\in L^1(\mathbb{R})} \chi_0(\tau) d\tau + a \int_{\mathbb{R}} \frac{\sin(\lambda\tau)}{\pi\tau} \chi_0(\tau) d\tau + \int_{\mathbb{R}} \frac{\sin(\lambda\tau)}{\pi} \underbrace{f(\tau)\tau^{-1}\chi_1(\tau)}_{\in L^1(\mathbb{R})} d\tau,$$

so that the limit when  $\lambda \rightarrow +\infty$  of the first and the third integral is zero, thanks to the Riemann-Lebesgue Lemma. We note also that

$$\frac{\sin(\lambda\tau)}{\pi\tau} = \widehat{\mathbf{1}_{[-\frac{\lambda}{2\pi}, \frac{\lambda}{2\pi}]}}(\tau),$$

and applying Plancherel’s Formula to the second integral yields

$$\int_{\mathbb{R}} \frac{\sin(\lambda\tau)}{\pi\tau} \chi_0(\tau) d\tau = \int_{|t| \leq \lambda/(2\pi)} \widehat{\chi_0}(t) dt,$$

whose limit when  $\lambda \rightarrow +\infty$  is  $\int_{\mathbb{R}} \widehat{\chi_0}(t) dt = \chi_0(0) = 1$ , thanks to the Lebesgue Dominated Convergence Theorem, completing the proof of the lemma.  $\square$

**9.2. Mehler’s formula.** We provide here a couple of statements related to the so-called Mehler’s formula, appearing as particular cases of L. Hörmander’s study in [15] (see also the recent K. Pravda-Starov’ article [30]). In the general framework, we consider a complex-valued quadratic form  $Q$  on the phase space  $\mathbb{R}^{2n}$  such that  $\text{Re } Q \leq 0$ : we want to quantize the Gaussian function (here  $X$  stands for  $(x, \xi)$ )

$$\mathbf{a}(X) = e^{\langle QX, X \rangle},$$

and to relate the operator with Weyl symbol  $\mathbf{a}$  to the operator

$$\exp \{ \text{Op}_w(\langle QX, X \rangle) \}.$$

**Lemma 9.8.** For  $\text{Re } t \geq 0$ ,  $t \notin i\pi(2\mathbb{Z} + 1)$ , we have in  $n$  dimensions,

$$(9.2.1) \quad (\cosh(t/2))^n \exp -t\pi \text{Op}_w(|x|^2 + |\xi|^2) = \text{Op}_w(e^{-2 \tanh(\frac{t}{2})\pi(x^2 + \xi^2)}).$$

In particular, for  $t = -2is$ ,  $s \in \mathbb{R}$ ,  $s \notin \frac{\pi}{2}(1 + 2\mathbb{Z})$ , we have in  $n$  dimensions

$$(9.2.2) \quad (\cos s)^n \exp(2i\pi s \text{Op}_w(|x|^2 + |\xi|^2)) = \text{Op}_w(e^{2i\pi \tan s(|x|^2 + |\xi|^2)}).$$

**Lemma 9.9.** For any  $z \in \mathbb{C}$ ,  $\text{Re } z \geq 0$ , we have in  $n$  dimensions

$$(9.2.3) \quad \text{Op}_w\left(\exp - (2z\pi(|\xi|^2 + |x|^2))\right) = \frac{1}{(1+z)^n} \sum_{k \geq 0} \left(\frac{1-z}{1+z}\right)^k \mathbb{P}_{k;n},$$

where  $\mathbb{P}_{k;n}$  is defined in Section 9.1.4 and the equality holds between  $L^2(\mathbb{R}^n)$ -bounded operators.

We provide first a proof of a particular case of the results of [15].

**Lemma 9.10.** *For  $\operatorname{Re} t \geq 0$ ,  $t \notin i\pi(2\mathbb{Z} + 1)$ , we have in  $n$  dimensions,*

$$(9.2.4) \quad (\cosh(t/2))^n \exp -t\pi \operatorname{Op}_w(|x|^2 + |\xi|^2) = \operatorname{Op}_w(e^{-2 \tanh(\frac{t}{2})\pi(x^2 + \xi^2)}).$$

*Proof.* By tensorisation, it is enough to prove that formula for  $n = 1$ , which we assume from now on. We define

$$L = \xi + ix, \quad \bar{L} = \xi - ix, \quad M(t) = \beta(t) \operatorname{Op}_w(e^{-\alpha(t)\pi L\bar{L}}),$$

where  $\alpha, \beta$  are smooth functions of  $t$  to be chosen below. Assuming  $\beta(0) = 1, \alpha(0) = 0$ , we find that  $M(0) = \operatorname{Id}$  and

$$\dot{M} + \pi \operatorname{Op}_w(|L|^2)M = \operatorname{Op}_w\left(\dot{\beta}e^{-\alpha\pi|L|^2} - \beta\dot{\alpha}\pi|L|^2e^{-\alpha\pi|L|^2} + \pi(|L|^2)\sharp\beta e^{-\alpha\pi|L|^2}\right).$$

We have from (9.1.18), since  $\partial_x \partial_\xi |L|^2 = 0$ ,

$$\begin{aligned} |L|^2 \sharp e^{-\alpha\pi|L|^2} &= |L|^2 e^{-\alpha\pi|L|^2} + \frac{1}{4i\pi} \overbrace{\left\{ |L|^2, e^{-\alpha\pi|L|^2} \right\}}^{=0} \\ &\quad + \frac{1}{(4i\pi)^2} \frac{1}{2} \left( \partial_\xi^2(|L|^2) \partial_x^2 e^{-\alpha\pi|L|^2} + \partial_x^2(|L|^2) \partial_\xi^2 e^{-\alpha\pi|L|^2} \right) \\ &= |L|^2 e^{-\alpha\pi|L|^2} \\ &\quad + \frac{1}{(4i\pi)^2} \frac{1}{2} e^{-\alpha\pi|L|^2} \left( 2((-2\alpha\pi x)^2 - 2\alpha\pi) + 2((-2\alpha\pi \xi)^2 - 2\alpha\pi) \right) \\ &= |L|^2 e^{-\alpha\pi|L|^2} \left( 1 - \frac{4\alpha^2 \pi^2}{16\pi^2} \right) + \frac{\alpha\pi}{4\pi^2} e^{-\alpha\pi|L|^2}, \end{aligned}$$

so that

$$\begin{aligned} &\dot{M} + \pi \operatorname{Op}_w(|L|^2)M \\ &= \operatorname{Op}_w\left(\dot{\beta}e^{-\alpha\pi|L|^2} - \beta\dot{\alpha}\pi|L|^2e^{-\alpha\pi|L|^2} + \pi\beta|L|^2e^{-\alpha\pi|L|^2} \left( 1 - \frac{4\alpha^2 \pi^2}{16\pi^2} \right) + \frac{\alpha\pi\beta}{4\pi} e^{-\alpha\pi|L|^2}\right) \\ &= \operatorname{Op}_w\left(e^{-\alpha\pi|L|^2} \left\{ |L|^2 \left( -\pi\dot{\alpha}\beta + \pi\beta \left( 1 - \frac{\alpha^2}{4} \right) \right) + \dot{\beta} + \frac{\alpha\beta}{4} \right\}\right). \end{aligned}$$

We solve now

$$\dot{\alpha} = 1 - \frac{\alpha^2}{4}, \quad \alpha(0) = 0 \iff \alpha(t) = 2 \tanh(t/2),$$

and

$$4\dot{\beta} + \alpha\beta = 0, \quad \beta(0) = 1 \iff \beta(t) = \frac{1}{\cosh(t/2)}.$$

We obtain that  $\dot{M} + \pi \operatorname{Op}_w(|L|^2)M = 0$ ,  $M(0) = \operatorname{Id}$ , and this implies

$$\beta(t) \operatorname{Op}_w(e^{-\alpha(t)\pi L\bar{L}}) = M(t) = \exp -t\pi(|L|^2)^w,$$

which proves (9.2.4). □

In particular, for  $t = -2is, s \in \mathbb{R}, s \notin \frac{\pi}{2}(1 + 2\mathbb{Z})$ , we have in  $n$  dimensions

$$(9.2.5) \quad (\cos s)^n \exp(2i\pi s \operatorname{Op}_w(|x|^2 + |\xi|^2)) = \operatorname{Op}_w(e^{2i\pi \tan s(|x|^2 + |\xi|^2)}).$$

**Lemma 9.11.** *For any  $z \in \mathbb{C}$ ,  $\operatorname{Re} z \geq 0$ , we have in  $n$  dimensions*

$$(9.2.6) \quad \operatorname{Op}_w(\exp -(2z\pi(|\xi|^2 + |x|^2))) = \frac{1}{(1+z)^n} \sum_{k \geq 0} \left(\frac{1-z}{1+z}\right)^k \mathbb{P}_{k;n},$$

where  $\mathbb{P}_{k;n}$  is defined in Section 9.1.4 and the equality holds between  $L^2(\mathbb{R}^n)$ -bounded operators.

*Proof.* Starting from (9.2.5), we get for  $\tau \in \mathbb{R}$ , in  $n$  dimensions,

$$(\cos(\arctan \tau))^n \exp(2i\pi \arctan \tau \operatorname{Op}_w(|x|^2 + |\xi|^2)) = \operatorname{Op}_w(e^{2i\pi\tau(|x|^2+|\xi|^2)}),$$

so that using the spectral decomposition of the ( $n$ -dimensional) Harmonic Oscillator and (9.7.2), we get

$$(1 + \tau^2)^{-n/2} \sum_{k \geq 0} e^{2i(\arctan \tau)(k+\frac{n}{2})} \mathbb{P}_{k;n} = \operatorname{Op}_w(e^{2i\pi\tau(|x|^2+|\xi|^2)}),$$

which implies

$$(1 + \tau^2)^{-n/2} \sum_{k \geq 0} \frac{(1 + i\tau)^{2k+n}}{(1 + \tau^2)^{k+\frac{n}{2}}} \mathbb{P}_{k;n} = \operatorname{Op}_w(e^{2i\pi\tau(|x|^2+|\xi|^2)}),$$

entailing

$$\sum_{k \geq 0} \frac{(1 + i\tau)^k}{(1 - i\tau)^{k+n}} \mathbb{P}_{k;n} = \operatorname{Op}_w(e^{2i\pi\tau(|x|^2+|\xi|^2)}),$$

proving the lemma by analytic continuation (we may refer the reader as well to [34] (pp. 204-205) and note that for any  $z \in \mathbb{C}$ ,  $\operatorname{Re} z \geq 0$ , we have  $|\frac{1-z}{1+z}| \leq 1$ ).  $\square$

### 9.3. Laguerre polynomials.

9.3.1. *Classical Laguerre polynomials.* The Laguerre polynomials  $\{L_k\}_{k \in \mathbb{N}}$  are defined by

$$(9.3.1) \quad L_k(x) = \sum_{0 \leq l \leq k} \frac{(-1)^l}{l!} \binom{k}{l} x^l = e^x \frac{1}{k!} \left(\frac{d}{dx}\right)^k \{x^k e^{-x}\} = \left(\frac{d}{dx} - 1\right)^k \left\{\frac{x^k}{k!}\right\},$$

and we have

$$\begin{aligned} L_0 &= 1, \\ L_1 &= -X + 1, \\ L_2 &= \frac{1}{2}(X^2 - 4X + 2), \\ L_3 &= \frac{1}{6}(-X^3 + 9X^2 - 18X + 6), \\ L_4 &= \frac{1}{24}(X^4 - 16X^3 + 72X^2 - 96X + 24), \\ L_5 &= \frac{1}{120}(-X^5 + 25X^4 - 200X^3 + 600X^2 - 600X + 120), \\ L_6 &= \frac{1}{720}(X^6 - 36X^5 + 450X^4 - 2400X^3 + 5400X^2 - 4320X + 720), \\ L_7 &= \frac{-X^7 + 49X^6 - 882X^5 + 7350X^4 - 29400X^3 + 52920X^2 - 35280X + 5040}{5040}. \end{aligned}$$

We get also easily from the above definition that

$$(9.3.2) \quad L'_{k+1} = L'_k - L_k,$$

since with  $T = d/dX - 1$

$$L'_k - L_k = TL_k = T^{k+1}\left(\frac{X^k}{k!}\right) = T^{k+1}\left(\frac{d}{dX}\frac{X^{k+1}}{(k+1)!}\right) = \frac{d}{dX}L_{k+1}.$$

Formula (6.8) and Theorem 12 in the R. Askey & G. Gasper's article [2] provide the inequalities

$$(9.3.3) \quad \forall k \in \mathbb{N}, \forall x \geq 0, \quad \sum_{0 \leq l \leq k} (-1)^l L_l(x) \geq 0.$$

This result follows as well from Formula (73) in the 1940 paper [8] by E. Feldheim. Let us calculate the Fourier transform of the Laguerre polynomials: we have

$$L_k(x) = \left(\frac{d}{dx} - 1\right)^k \left\{\frac{x^k}{k!}\right\},$$

so that

$$\widehat{L}_k(\xi) = (2i\pi\xi - 1)^k \left(\frac{-1}{2i\pi}\right)^k \frac{\delta_0^{(k)}}{k!} = \frac{(-1)^k}{k!} \left(\xi - \frac{1}{2i\pi}\right)^k \delta_0^{(k)}(\xi).$$

As a result, defining for  $k \in \mathbb{N}, t \in \mathbb{R}$ ,

$$(9.3.4) \quad M_k(t) = (-1)^k H(t) e^{-t} L_k(2t), \quad H = \mathbf{1}_{\mathbb{R}_+},$$

we find, using the homogeneity of degree  $-k - 1$  of  $\delta_0^{(k)}$ ,

$$\begin{aligned} \widehat{M}_k(\tau) &= \frac{1}{2} \frac{(-1)^k}{k!} \left(\frac{\tau}{2} - \frac{1}{2i\pi}\right)^k \delta_0^{(k)}\left(\frac{\tau}{2}\right) * \frac{(-1)^k}{1 + 2i\pi\tau} \\ &= (-1)^k \left(\frac{d}{d\sigma}\right)^k \left\{ \frac{(\sigma - \frac{1}{i\pi})^k / k!}{1 + 2i\pi(\tau - \sigma)} \right\}_{|\sigma=0} \end{aligned}$$

$$\begin{aligned} \widehat{M}_k(\tau) &= \sum_l (-1)^k \binom{k}{l} \frac{(\sigma - \frac{1}{i\pi})^{k-l}}{(k-l)!} \frac{(k-l)!(2i\pi)^{k-l}}{(1 + 2i\pi(\tau - \sigma))^{1+k-l}} \Big|_{\sigma=0} \\ &= \sum_l (-1)^k \binom{k}{l} \frac{(-2)^{k-l}}{(1 + 2i\pi\tau)^{1+k-l}} \\ &= \frac{(-1)^k}{(1 + 2i\pi\tau)} \sum_l \binom{k}{l} \frac{(-2)^{k-l}}{(1 + 2i\pi\tau)^{k-l}} \\ &= \frac{(-1)^k}{(1 + 2i\pi\tau)} \left(1 - \frac{2}{1 + 2i\pi\tau}\right)^k \\ &= \frac{(-1)^k}{(1 + 2i\pi\tau)} \left(\frac{-1 + 2i\pi\tau}{1 + 2i\pi\tau}\right)^k \\ &= \frac{1}{(1 + 2i\pi\tau)} \left(\frac{1 - 2i\pi\tau}{1 + 2i\pi\tau}\right)^k \end{aligned}$$

so that

$$(9.3.5) \quad \widehat{M}_k(\tau) = \frac{(1 - 2i\pi\tau)^k}{(1 + 2i\pi\tau)^{k+1}} = \frac{(1 - 2i\pi\tau)^{2k+1}}{(1 + 4\pi^2\tau^2)^{k+1}}.$$

9.3.2. *Generalized Laguerre polynomials.* Let  $\alpha$  be a complex number and let  $k$  be a non-negative integer such that  $\alpha + k \notin (-\mathbb{N}^*)$ . We define the generalized Laguerre polynomial  $L_k^\alpha$  by

$$(9.3.6) \quad L_k^\alpha(x) = x^{-\alpha} e^x \left( \frac{d}{dx} \right)^k \left\{ e^{-x} \frac{x^{k+\alpha}}{k!} \right\} = x^{-\alpha} \left( \frac{d}{dx} - 1 \right)^k \left\{ \frac{x^{k+\alpha}}{k!} \right\}.$$

We note that  $L_k^\alpha$  is indeed a polynomial with degree  $k$  with the formula

$$(9.3.7) \quad \begin{aligned} L_k^\alpha(x) &= \sum_{k_1+k_2=k} \frac{1}{k!} \binom{k}{k_1} (-1)^{k_2} \Gamma(k + \alpha + 1) \frac{x^{k-k_1}}{\Gamma(k + \alpha + 1 - k_1)} \\ &= \sum_{0 \leq k_1 \leq k} \frac{(-1)^{k_2}}{k_1!(k - k_1)!} \Gamma(k + \alpha + 1) \frac{x^{k-k_1}}{\Gamma(k + \alpha + 1 - k_1)} \\ &= \sum_{0 \leq l \leq k} \binom{k + \alpha}{k - l} \frac{(-1)^l x^l}{l!}. \end{aligned}$$

**N.B.** We recall that the function  $1/\Gamma$  is an entire function with simple zeroes at  $-\mathbb{N}$ . As a result to make sense for the binomial coefficient

$$\binom{k + \alpha}{k - l} = \frac{\Gamma(k + \alpha + 1)}{(k - l)! \Gamma(l + \alpha + 1)},$$

we need to make sure that  $k + \alpha + 1 \notin -\mathbb{N}$ , i.e.  $\alpha \notin -\mathbb{N}^* - k$ .

**Lemma 9.12.** *Let  $\alpha \in \mathbb{C} \setminus (-\mathbb{N}^*)$  and let  $k$  be a non-negative integer. For  $\alpha = 0$ , we have  $L_k^\alpha = L_k$ , where  $L_k$  is the classical Laguerre polynomial defined in (9.3.1). Moreover we have for  $l \leq k$ ,*

$$(9.3.8) \quad \left( \frac{d}{dX} \right)^l L_k^\alpha = (-1)^l L_{k-l}^{\alpha+l}.$$

*Proof.* Indeed, we have from (9.3.7)

$$\begin{aligned} \left( \frac{d}{dX} \right)^l L_k^\alpha &= (-1)^l \sum_{l \leq m \leq k} \binom{k + \alpha}{k - m} \frac{(-1)^{m-l} X^{m-l}}{(m-l)!} \\ &= (-1)^l \sum_{0 \leq r \leq k-l} \binom{k - l + \alpha + l}{k - r - l} \frac{(-1)^r X^r}{r!} = (-1)^l L_{k-l}^{\alpha+l}, \end{aligned}$$

proving the sought formula. □

#### 9.4. Singular integrals.

##### Proposition 9.13.

[1] *The (Hardy) operator with distribution kernel*

$$\frac{H(x)H(y)}{\pi(x+y)}$$

is self-adjoint bounded on  $L^2(\mathbb{R})$  with spectrum  $[0, 1]$  and thus norm 1.

[2] The (modified Hardy) operators with respective distribution kernels

$$H(x-y) \frac{H(x)H(y)}{\pi(x+y)}, \quad H(y-x) \frac{H(x)H(y)}{\pi(x+y)},$$

are bounded on  $L^2(\mathbb{R})$  with norm  $1/2$ .

*Proof.* Let us prove [1]: for  $\phi \in L^2(\mathbb{R}_+)$ , we define for  $t \in \mathbb{R}$ ,  $\tilde{\phi}(t) = \phi(e^t)e^{t/2}$ , and we have to check the kernel

$$\frac{e^{t/2}e^{s/2}}{\pi(e^t + e^s)} = \frac{1}{\pi(e^{(t-s)/2} + e^{-(t-s)/2})} = \frac{1}{2\pi} \operatorname{sech}\left(\frac{t-s}{2}\right),$$

which is a convolution kernel. Using now the classical formula

$$(9.4.1) \quad \int e^{-2i\pi x\xi} \operatorname{sech} x dx = \pi \operatorname{sech}(\pi^2\xi),$$

we get that  $\frac{1}{2\pi} \int \operatorname{sech}\left(\frac{t}{2}\right) e^{-2i\pi t\tau} dt = \operatorname{sech}(\pi^2 2\tau)$ , a smooth function whose range is  $(0, 1]$ , proving the first part of the proposition. To obtain [2], we observe with the notations  $\phi(t) = u(e^t)e^{t/2}$ ,  $\psi(s) = v(e^s)e^{s/2}$  that we have to check

$$\begin{aligned} \iint H(s-t) \frac{e^{t/2}e^{s/2}}{\pi(e^t + e^s)} \phi(t) \bar{\psi}(s) dt ds \\ = \iint \frac{H(s-t)}{\pi(e^{(t-s)/2} + e^{-(t-s)/2})} \phi(t) \bar{\psi}(s) dt ds = \langle R * \phi, \psi \rangle_{L^2(\mathbb{R})}, \end{aligned}$$

with

$$(9.4.2) \quad R(t) = \frac{H(t)}{2\pi \cosh(t/2)}, \quad \hat{R}(\tau) = \frac{1}{2\pi} \int_0^{+\infty} \operatorname{sech}(t/2) e^{-2i\pi t\tau} dt,$$

so that<sup>27</sup>

$$(9.4.3) \quad |\hat{R}(\tau)| \leq \hat{R}(0) = \frac{1}{2\pi} \int_0^{+\infty} \operatorname{sech}(t/2) dt = \frac{1}{2},$$

yielding the sought result. □

## 9.5. On some auxiliary functions.

### 9.5.1. A preliminary quadrature.

**Lemma 9.14.** *We have*

$$(9.5.1) \quad \int_0^{\pi/2} (\csc s - \operatorname{csch} s) ds = \int_{\pi/2}^{+\infty} \operatorname{csch} s ds = \operatorname{Log}\left(\coth \frac{\pi}{4}\right),$$

with  $\csc s = 1/\sin s$ ,  $\operatorname{csch} s = 1/\sinh s$ .

*Proof.* Note that the function

$$[0, \pi/2] \ni s \mapsto \frac{\sinh s - \sin s}{\sinh s \sin s},$$

<sup>27</sup>We recall that  $\frac{d}{ds} \arctan(\sinh s) = \operatorname{sech} s$ .

is continuous. Moreover, we have

$$\int \frac{ds}{\sin s} = \frac{1}{2} \operatorname{Log}\left(\frac{1 - \cos s}{1 + \cos s}\right) \quad \text{and} \quad \int \frac{ds}{\sinh s} = \frac{1}{2} \operatorname{Log}\left(\frac{\cosh s - 1}{\cosh s + 1}\right),$$

so that

$$\begin{aligned} \int_{\epsilon}^{\pi/2} (\csc s - \operatorname{csch} s) ds &= \frac{1}{2} \left[ \operatorname{Log}\left(\frac{1 - \cos s}{1 + \cos s}\right) \right]_{\epsilon}^{\pi/2} - \left[ \frac{1}{2} \operatorname{Log}\left(\frac{\cosh s - 1}{\cosh s + 1}\right) \right]_{\epsilon}^{\pi/2} \\ &= \frac{1}{2} \operatorname{Log}\left( \underbrace{\left(\frac{1 + \cos \epsilon}{1 - \cos \epsilon}\right) \left(\frac{\cosh \epsilon - 1}{\cosh \epsilon + 1}\right)}_{\substack{= \frac{(2+O(\epsilon^2))(\frac{\epsilon^2}{2}+O(\epsilon^4))}{(\frac{\epsilon^2}{2}+O(\epsilon^4))(2+O(\epsilon^2))} \\ \rightarrow 1 \text{ for } \epsilon \rightarrow 0}} \right) + \frac{1}{2} \operatorname{Log}\left(\frac{\cosh \frac{\pi}{2} + 1}{\cosh \frac{\pi}{2} - 1}\right), \end{aligned}$$

so that we obtain

$$\int_0^{\pi/2} (\csc s - \operatorname{csch} s) ds = \frac{1}{2} \operatorname{Log}\left(\frac{e^{\pi/2} + e^{-\pi/2} + 2}{e^{\pi/2} + e^{-\pi/2} - 2}\right) = \operatorname{Log} \frac{\cosh(\pi/4)}{\sinh(\pi/4)},$$

which is the first result. Also we have  $\int_{\pi/2}^{+\infty} \operatorname{csch} s ds = \frac{1}{2} \operatorname{Log}\left(\frac{\cosh(\pi/2)+1}{\cosh(\pi/2)-1}\right)$ , yielding the second result.  $\square$

9.5.2. *Study of the function  $\rho_{\sigma}$ .* We study in this section the real-valued Schwartz function  $\rho_{\sigma}$  given in (5.2.14). Using the notations

$$(9.5.2) \quad \omega = 2\pi\tau, \quad \kappa = 2\pi\sigma, \quad \nu = \sqrt{\kappa/\omega},$$

we have

$$(9.5.3) \quad \rho_{\sigma}(\tau) = \int_{\mathbb{R}} \frac{s}{\sinh s} e^{2i\omega(s-\nu^2 \tanh s)} ds = \int_{\mathbb{R}} \frac{s}{\sinh s} \cos(2\omega(s - \nu^2 \tanh s)) ds.$$

Defining the holomorphic function  $F$  by

$$(9.5.4) \quad F(z) = \frac{z}{\sinh z} e^{2i\omega(z-\nu^2 \tanh z)},$$

we see that  $F$  has simple poles at  $i\pi\mathbb{Z}^*$  and essential singularities at  $i\pi(\frac{1}{2} + \mathbb{Z})$ . We already know that the function  $\rho_{\sigma}$  belongs to the Schwartz space, but we want to prove a more precise exponential decay. We start with the calculation of

$$\begin{aligned} (9.5.5) \quad \int_{\mathbb{R}+i\frac{\pi}{4}} F(z) dz &= \int_{\mathbb{R}} \frac{t + i\frac{\pi}{4}}{\sinh(t + i\frac{\pi}{4})} e^{2i\omega(t+i\frac{\pi}{4}-\nu^2 \tanh(t+i\frac{\pi}{4}))} dt \\ &= e^{-\pi\omega/2} 2\sqrt{2} \int_{\mathbb{R}} \frac{t + i\frac{\pi}{4}}{(1+i)e^t - (1-i)e^{-t}} e^{2i\omega t} e^{-2i\omega\nu^2 \frac{e^t(1+i) - e^{-t}(1-i)}{e^t(1+i) + e^{-t}(1-i)}} dt \\ &= e^{-\pi\omega/2} \sqrt{2} \int_{\mathbb{R}} \frac{t + i\frac{\pi}{4}}{\sinh t + i \cosh t} e^{2i\omega t} e^{-2i\omega\nu^2 \frac{e^t(1+i) - e^{-t}(1-i)}{e^t(1+i) + e^{-t}(1-i)}} dt. \end{aligned}$$

We have

$$\operatorname{Im} \left( \frac{e^t(1+i) - e^{-t}(1-i)}{e^t(1+i) + e^{-t}(1-i)} \right) = \operatorname{Im} \left( \frac{\sinh t + i \cosh t}{\cosh t + i \sinh t} \right) = \frac{1}{\cosh^2 t + \sinh^2 t},$$

so that

$$(9.5.6) \quad \left| \int_{\mathbb{R}+i\frac{\pi}{4}} F(z) dz \right| \leq e^{-\frac{\pi\omega}{2}} \sqrt{2} \int_{\mathbb{R}} \frac{\sqrt{t^2 + (\frac{\pi}{4})^2}}{\sqrt{\sinh^2 t + \cosh^2 t}} e^{\frac{2\omega\nu^2}{\sinh^2 t + \cosh^2 t}} dt \\ = e^{-\frac{\pi\omega}{2}} \sqrt{2} e^{2\kappa} \int_{\mathbb{R}} \frac{\sqrt{t^2 + (\frac{\pi}{4})^2}}{\sqrt{\sinh^2 t + \cosh^2 t}} dt \leq 6e^{-\frac{\pi\omega}{2}} e^{2\kappa}.$$

**Claim 9.15.** *We have*

$$\lim_{R \rightarrow +\infty} \oint_{[R, R+i\pi/4]} F(z) dz = \lim_{R \rightarrow +\infty} \oint_{[-R, -R+i\pi/4]} F(z) dz = 0.$$

*Proof of the Claim.* We note first that

$$\oint_{[-R, -R+i\pi/4]} F(z) dz = - \overline{\oint_{[R, R+i\pi/4]} F(z) dz},$$

so that it is enough to prove one equality. Indeed for  $R > 0$ , we have

$$\oint_{[R, R+i\pi/4]} F(z) dz = \int_0^{\pi/4} \frac{R+it}{\sinh(R+it)} e^{2i\omega(R+it-\nu^2 \tanh(R+it))} i dt,$$

so that

$$\left| \oint_{[R, R+i\pi/4]} F(z) dz \right| \leq \int_0^{\pi/4} \frac{2\sqrt{R^2+t^2}}{|e^{R+it}| |1-e^{-2R-2it}|} e^{-2\omega t} e^{2\kappa \operatorname{Im}(\tanh(R+it))} dt \\ \leq e^{-R} \frac{\sqrt{4R^2+\pi^2/4}}{1-e^{-2R}} \int_0^{\pi/4} e^{2\kappa \left| \frac{1-e^{-2R-2it}}{1+e^{-2R-2it}} \right|} dt \\ \leq e^{-R} \frac{\sqrt{4R^2+\pi^2/4}}{1-e^{-2R}} \frac{\pi}{4} e^{\frac{4\kappa}{(1-e^{-2R})}},$$

proving the claim.  $\square$

**Lemma 9.16.** *We have for  $\tau > 0, \sigma \geq 0$ ,  $\rho_\sigma$  given in (5.2.14),*

$$(9.5.7) \quad |\rho_\sigma(\tau)| \leq 6e^{-\pi^2\tau} e^{4\pi\sigma}.$$

*Proof.* We have, with the notations (9.5.2),  $F$  given in (9.5.4) and  $\gamma_R = [-R, -R+i\frac{\pi}{4}] \cup [-R+i\frac{\pi}{4}, R+i\frac{\pi}{4}] \cup [R+i\frac{\pi}{4}, R]$ ,

$$\rho_\sigma(\tau) = \lim_{R \rightarrow +\infty} \int_{[-R, R]} F(s) ds = \lim_{R \rightarrow +\infty} \left( \oint_{\gamma_R} F(z) dz \right) \stackrel{\text{Claim (9.15)}}{=} \oint_{\mathbb{R}+i\frac{\pi}{4}} F(z) dz,$$

so that (9.5.6) implies the lemma.  $\square$

9.5.3. *On the function  $\psi_\nu$ .* Let  $\nu \in (0, 1)$  be given. We study first the function  $\phi_\nu$  defined on  $[0, \pi/2)$  by

$$(9.5.8) \quad \phi_\nu(s) = s - \nu^2 \tan s, \quad \text{so that} \quad \phi'_\nu(s) = 1 - \nu^2(1 + \tan^2 s) = \frac{\cos^2 s - \nu^2}{\cos^2 s},$$

so that

	$s$	0		$s_\nu$		$t_\nu$		$\frac{\pi}{2}$
(9.5.9)	$\phi'_\nu(s)$	$1 - \nu^2$	+	0	-	-		
	$\phi_\nu(s)$	0	$\nearrow$	$\phi_\nu(s_\nu)$	$\searrow$	0	$\searrow$	$-\infty$

We have

$$(9.5.10) \quad \begin{cases} s_\nu = \arccos \nu = \frac{\pi}{2} - \nu + O(\nu^3), \\ \phi_\nu(s_\nu) = \arccos \nu - \nu\sqrt{1 - \nu^2} = \frac{\pi}{2} - 2\nu + O(\nu^3), \end{cases} \quad \text{for } \nu \rightarrow 0.$$

The function  $\phi_\nu$  is concave on  $(0, \pi/2)$  since we have there

$$\phi''_\nu(s) = -\nu^2(-2)(\cos s)^{-3}(-\sin s) = -\nu^2 2(\cos s)^{-3} \sin s \leq 0.$$

We have defined in (5.2.58)

$$(9.5.11) \quad \psi_\nu(\omega) = \frac{e^{-\pi\omega}}{2\pi} \int_0^{\pi/2} \frac{e^{2\omega\phi_\nu(s)} - 1}{\sin s} ds.$$

Let us start with an elementary lemma.

**Lemma 9.17.** *Let  $\lambda > 0$  be given. Defining*

$$(9.5.12) \quad J(\lambda) = e^{-\lambda} \int_0^\lambda \frac{e^\sigma - 1}{\sigma} d\sigma, \quad \text{we have}$$

$$(9.5.13) \quad J(\lambda) = \lambda^{-1} + O(\lambda^{-2}), \quad \lambda \rightarrow +\infty,$$

$$(9.5.14) \quad \forall \lambda > 0, \quad J(\lambda) \geq \lambda^{-1} - \lambda^{-2}.$$

*Proof.* Indeed we have for  $\lambda > 0$ ,

$$(9.5.15) \quad \begin{aligned} \lambda J(\lambda) &= \lambda e^{-\lambda} \sum_{k \geq 1} \int_0^\lambda \frac{\sigma^{k-1}}{k!} d\sigma = \lambda e^{-\lambda} \sum_{k \geq 1} \frac{\lambda^k}{k!k} = e^{-\lambda} \sum_{k \geq 1} \frac{\lambda^{k+1}}{(k+1)!} \frac{k+1}{k} \\ &= e^{-\lambda} \sum_{k \geq 1} \frac{\lambda^{k+1}}{(k+1)!} + e^{-\lambda} \sum_{k \geq 1} \frac{\lambda^{k+1}}{(k+1)!} \frac{1}{k} \\ &= e^{-\lambda}(e^\lambda - 1 - \lambda) + \lambda^{-1} \underbrace{\left( e^{-\lambda} \sum_{k \geq 1} \frac{\lambda^{k+2}}{(k+1)!k} \right)}_{R(\lambda)}, \end{aligned}$$

with

$$(9.5.16) \quad 0 \leq R(\lambda) \leq e^{-\lambda} \sum_{k \geq 1} \frac{\lambda^{k+2}}{(k+2)!} \frac{k+2}{k} \leq e^{-\lambda}(e^\lambda - 1 - \lambda - \frac{\lambda^2}{2}) \times 3 = O(1),$$

so that

$$\lambda J(\lambda) = e^{-\lambda}(e^\lambda - 1 - \lambda) + \lambda^{-1}O(1) = 1 + \lambda^{-1}O(1) - (1 + \lambda)e^{-\lambda} = 1 + \lambda^{-1}O(1),$$

proving (9.5.13). Note also that (9.5.15), (9.5.16) imply, since  $R(\lambda) \geq 0$ ,

$$\lambda J(\lambda) \geq 1 - e^{-\lambda}(1 + \lambda),$$

so that  $J(\lambda) \geq \lambda^{-1} - e^{-\lambda}(1 + \lambda^{-1})$ , and thus<sup>28</sup> the sought result (9.5.14).  $\square$

**Remark 9.18.** Considering now the function  $\varphi_0$  defined by

$$(9.5.17) \quad \varphi_0(\omega) = \frac{e^{-\pi\omega}}{2\pi} \int_0^{\pi/2} \frac{e^{2\omega s} - 1}{\sin s} ds,$$

we find that, for  $\omega \geq 0$ , using Lemma 9.17,

$$\varphi_0(\omega) \geq \frac{e^{-\pi\omega}}{2\pi} \int_0^{\pi/2} \frac{e^{2\omega s} - 1}{s} ds = \frac{e^{-\pi\omega}}{2\pi} \int_0^{\pi\omega} \frac{e^\sigma - 1}{\sigma} d\sigma = \frac{1}{2\pi} J(\pi\omega),$$

so that

$$(9.5.18) \quad \varphi_0(\omega) \geq \frac{1}{2\pi^2\omega} - \frac{1}{2\pi^3\omega^2}.$$

It is our goal now to prove a minoration of the same flavour for the function (9.5.11) defined above.

Assuming  $\nu \in (0, 1/2)$ , we have  $\frac{\pi}{3} < s_\nu < t_\nu < \frac{\pi}{2}$  ( $s_\nu, t_\nu$  are defined in (9.5.9),  $\psi_\nu$  in (9.5.11)),

$$(9.5.19) \quad \begin{aligned} 2\pi e^{\pi\omega} \psi_\nu(\omega) &= \int_0^{t_\nu} \frac{e^{2\omega\phi_\nu(s)} - 1}{\sin s} ds + \int_{t_\nu}^{\pi/2} \frac{e^{2\omega\phi_\nu(s)} - 1}{\sin s} ds \\ &\geq \underbrace{\int_0^{t_\nu} \frac{e^{2\omega\phi_\nu(s)} - 1}{\sin s} ds}_{\text{on } (0, t_\nu), \phi_\nu(s) \geq 0} - \int_{t_\nu}^{\pi/2} \frac{ds}{\sin s} \geq \int_0^{s_\nu} \frac{e^{2\omega\phi_\nu(s)} - 1}{\sin s} ds - \int_{\pi/3}^{\pi/2} \frac{ds}{\sin s} \\ &= \underbrace{\int_0^{s_\nu} \frac{e^{2\omega\phi_\nu(s)} - 1}{\sin s} ds}_{\substack{\text{on } (0, s_\nu) \\ \phi_\nu(s) > 0 \text{ and } \phi'_\nu(s) > 0}} - \frac{\ln 3}{2}. \end{aligned}$$

**Claim 9.19.** For  $s \in (0, \pi/2)$ , we have  $\phi_\nu(s) \geq \phi'_\nu(s) \sin s$ . Moreover, for  $s \in (0, s_\nu)$ , we have  $\frac{1}{\sin s} \geq \frac{\phi'_\nu(s)}{\phi_\nu(s)}$ .

*Proof of the Claim.* Indeed, we have

$$(9.5.20) \quad \begin{aligned} \phi_\nu(s) - \phi'_\nu(s) \sin s &= s - \nu^2 \tan s - \sin s + \nu^2(1 + \tan^2 s) \sin s \\ &= \nu^2(\sin s + \sin s \tan^2 s - \tan s) + s - \sin s \\ &= \nu^2 \left( \frac{\sin s}{\cos^2 s} - \frac{\sin s}{\cos s} \right) + s - \sin s \\ &= \frac{\nu^2 \sin s}{\cos^2 s} (1 - \cos s) + s - \sin s \geq 0, \quad \text{for } s \in (0, \pi/2). \end{aligned}$$

The last part of the claim follows from the first part and the fact that  $\sin s$  and  $\phi_\nu(s)$  are both positive on  $(0, s_\nu)$ .  $\square$

<sup>28</sup>We leave for the reader to check that for  $\lambda > 0$ ,  $e^{-\lambda}(1 + \lambda^{-1}) \leq \lambda^{-2}$ , which boils down to study  $q(\lambda) = e^{-\lambda}(\lambda^2 + \lambda)$  reaching its maximum for  $\lambda \in \mathbb{R}_+$ , at  $\lambda_0 = (1 + \sqrt{5})/2$  with  $q(\lambda_0) \approx 0.84 < 1$ .

Going back now to (9.5.19), we obtain that for  $\nu \in (0, 1/2)$  and  $\omega > 0$ , we have

$$(9.5.21) \quad \begin{aligned} 2\pi e^{\pi\omega} \psi_\nu(\omega) &\geq \int_0^{s_\nu} \frac{e^{2\omega\phi_\nu(s)} - 1}{\phi_\nu(s)} \phi'_\nu(s) ds - \frac{\ln 3}{2} \\ &= \int_0^{2\omega\phi_\nu(s_\nu)} \frac{e^\sigma - 1}{\sigma} d\sigma - \frac{\ln 3}{2} = e^{2\omega\phi_\nu(s_\nu)} J(2\omega\phi_\nu(s_\nu)) - \frac{\ln 3}{2}, \end{aligned}$$

so that, using (9.5.14), we get

$$\psi_\nu(\omega) \geq \frac{1}{2\pi} e^{-\pi\omega} e^{2\omega\phi_\nu(s_\nu)} \left( \frac{1}{2\omega\phi_\nu(s_\nu)} - \frac{1}{(2\omega\phi_\nu(s_\nu))^2} \right) - \frac{\ln 3}{2} \frac{1}{2\pi} e^{-\pi\omega},$$

and since  $\phi_\nu(s_\nu) = \frac{\pi}{2} - \epsilon_\nu$ , with  $\epsilon_\nu \in (0, \pi/2)$ , we find also that  $\epsilon_\nu$  is a concave function<sup>29</sup> of  $\nu \in (0, 1)$  and

$$\frac{\pi\nu}{2} \leq \epsilon_\nu \leq 2\nu \quad \text{so that} \quad 2\phi_\nu(s_\nu) = \pi - 2\epsilon_\nu \in [\pi - 4\nu, \pi - \pi\nu],$$

so that for  $\nu \in (0, 1/2]$ , we have<sup>30</sup> (assuming  $\omega > 0$ ),

$$\begin{aligned} \psi_\nu(\omega) &\geq \frac{1}{2\pi} e^{-\pi\omega} e^{\omega(\pi - 2\epsilon_\nu)} \left( \frac{1}{\omega(\pi - 2\epsilon_\nu)} - \frac{1}{(\omega(\pi - 2\epsilon_\nu))^2} \right) - \frac{\ln 3}{2} \frac{1}{2\pi} e^{-\pi\omega}, \\ &\geq \frac{1}{2\pi} e^{-4\nu\omega} \left( \frac{1}{\omega\pi} - \frac{1}{\omega^2(\pi - 2)^2} \right) - \frac{\ln 3}{2} \frac{1}{2\pi} e^{-\pi\omega}, \end{aligned}$$

We recall the notations (9.5.2), so that  $\nu = \sqrt{\kappa/\omega}$  i.e.  $\nu\omega = \sqrt{\kappa\omega}$  and we get

$$(9.5.22) \quad \forall \omega > 0, \quad \psi_\nu(\omega) \geq \frac{1}{2\pi} e^{-4\sqrt{\kappa\omega}} \left( \frac{1}{\pi\omega} - \frac{1}{\omega^2} \right) - \frac{\ln 3}{2} \frac{1}{2\pi} e^{-\pi\omega}, \quad \nu = \sqrt{\kappa/\omega}.$$

9.5.4. *An explicit expression for  $a_{11}$ .* According to (5.2.31), we have

$$(9.5.23) \quad a_{11}(\tau, \sigma) = \frac{1}{2} + \frac{1}{2\pi} \int_0^{+\infty} \frac{\sin(2\pi t\tau - 4\pi\sigma \tanh(t/2))}{\sinh(t/2)} dt.$$

We have used in Section 5.2 the equivalent expression  $a_{11}(\tau, \sigma) = \frac{1}{2} + \hat{T}_\sigma(\tau)$ , where  $T_\sigma$  is defined in (5.2.12) and we were able to prove the estimate in Lemma 5.18. It turns out that (9.5.7) is not optimal, and it is interesting to give an ‘‘explicit’’ expression for  $a_{11}$  as displayed in [37].

Using the notations (9.5.2), we can write (9.5.23) as

$$(9.5.24) \quad \begin{aligned} a_{11}(\tau, \sigma) &= \frac{1}{2} + \frac{1}{4\pi} \int_{\mathbb{R}} \operatorname{Im} \frac{\exp i(\omega t - 2\kappa \tanh(t/2))}{\sinh(t/2)} dt \\ &= \frac{1}{2} + \operatorname{Im} \lim_{R \rightarrow +\infty} \frac{1}{2\pi} \int_{[-R, R]} \frac{\exp 2i(\omega s - \kappa \tanh s)}{\sinh s} ds. \end{aligned}$$

Defining the holomorphic function  $G$  by

$$(9.5.25) \quad G(z) = \frac{\exp 2i(\omega z - \kappa \tanh z)}{2\pi \sinh z},$$

<sup>29</sup>We have from (9.5.10)  $\epsilon_\nu = \frac{\pi}{2} - \arccos \nu + \nu\sqrt{1 - \nu^2}$ ,  $\frac{d\epsilon_\nu}{d\nu} = 2\sqrt{1 - \nu^2}$ ,  $\frac{d^2\epsilon_\nu}{d\nu^2} = -2\nu/\sqrt{1 - \nu^2} < 0$ , so that the concavity gives  $\frac{\pi}{2}\nu \leq \epsilon_\nu \leq 2\nu$ .

<sup>30</sup>We know that  $\omega(\pi - 2\epsilon_\nu) \geq \omega(\pi - 4\nu) \geq \omega(\pi - 2)$  so that to ensure  $\omega(\pi - 2\epsilon_\nu) \geq 4$ , it suffices to assume  $\omega \geq 4/(\pi - 2)$ .

we see that  $G$  has simple poles at  $i\pi\mathbb{Z}$  and essential singularities at  $i\pi(\frac{1}{2} + \mathbb{Z})$ . For  $R \in \mathbb{R}_+ \setminus \frac{\pi}{2}\mathbb{Z}$ ,  $\epsilon \in (0, \pi/2)$ , we have

$$(9.5.26) \quad \oint_{[-R, -\epsilon] \cup [\epsilon, R]} G(z) dz + \oint_{\substack{\gamma_\epsilon^- \\ \gamma_\epsilon^-(\theta) = \epsilon e^{i\theta} \\ -\pi \leq t \leq 0}} G(z) dz + \oint_{\substack{\gamma_R^+ \\ \gamma_R^+(\theta) = R e^{i\theta} \\ 0 \leq t \leq \pi}} G(z) dz \\ = 2i\pi \sum_{\substack{k \in \mathbb{N} \\ k\pi < 2R}} \text{Res}(G, ik\pi/2).$$

**Claim 9.20.** We have  $\lim_{\epsilon \rightarrow 0} \oint_{\gamma_\epsilon^-} G(z) dz = \frac{i}{2}$ .

*Proof.* Indeed we have

$$\int_{-\pi}^0 \frac{\exp 2i(\omega \epsilon e^{i\theta} - \kappa \tanh(\epsilon e^{i\theta}))}{2\pi \sinh(\epsilon e^{i\theta})} i \epsilon e^{i\theta} d\theta \\ = \frac{i}{2\pi} \int_{-\pi}^0 \frac{e^{2i\omega \epsilon e^{i\theta}} \epsilon e^{i\theta}}{\sinh(\epsilon e^{i\theta})} \exp(-2i\kappa \tanh(\epsilon e^{i\theta})) d\theta,$$

and since the function  $z \mapsto \frac{ze^{2i\omega z}}{\sinh z} e^{-2i\kappa \tanh z}$  is holomorphic near 0 with value 1 at 0, we get the result of the claim.  $\square$

**Lemma 9.21.** We have  $\lim_{\mathbb{N} \ni m \rightarrow +\infty} \text{Im} \left( \oint_{\gamma_{\frac{\pi}{4} + m\frac{\pi}{2}}^+} G(z) dz \right) = 0$ .

*Proof.* Indeed we have with  $R = \frac{\pi}{4} + m\frac{\pi}{2}$ ,

$$\text{Im} \int_0^\pi \frac{\exp 2i(\omega R e^{i\theta} - \kappa \tanh(R e^{i\theta}))}{2\pi \sinh(R e^{i\theta})} i R e^{i\theta} d\theta \\ = \frac{R}{\pi} \text{Re} \int_0^\pi \frac{e^{2i\omega R \cos \theta} e^{-2R\omega \sin \theta} e^{i\theta}}{1 - e^{-2R e^{i\theta}}} e^{-R e^{i\theta}} \exp(-2i\kappa \tanh(R e^{i\theta})) d\theta \\ = \frac{2R}{\pi} \int_0^{\pi/2} \text{Re} \left\{ \frac{e^{2i\omega R \cos \theta} e^{-2R\omega \sin \theta} e^{i\theta}}{1 - e^{-2R e^{i\theta}}} e^{-R e^{i\theta}} \exp(-2i\kappa \tanh(R e^{i\theta})) \right\} d\theta,$$

so that

$$(9.5.27) \quad \text{Im} \left( \oint_{\gamma_{\frac{\pi}{4} + m\frac{\pi}{2}}^+} G(z) dz \right) \\ = \frac{2R}{\pi} \int_0^{\pi/2} e^{-R \cos \theta} e^{-2R\omega \sin \theta} \text{Re} \left\{ \frac{e^{2i\omega R \cos \theta} e^{i\theta}}{1 - e^{-2R e^{i\theta}}} e^{-iR \sin \theta} \exp(-2i\kappa \tanh(R e^{i\theta})) \right\} d\theta.$$

We have also

$$(9.5.28) \quad \tanh(R e^{i\theta}) = \frac{1 - e^{-2R e^{i\theta}}}{1 + e^{-2R e^{i\theta}}}.$$

**Claim 9.22.** Defining for  $m \in \mathbb{N}$ ,  $\theta \in [0, \pi]$ ,  $g_m(\theta) = 1 - e^{-(\frac{\pi}{2} + m\pi)e^{i\theta}}$ , we find that

$$(9.5.29) \quad \inf_{\substack{\theta \in [0, \pi] \\ m \in \mathbb{N}}} |g_m(\theta)| = \beta_0 > 0, \quad \inf_{\substack{\theta \in [0, \pi] \\ m \in \mathbb{N}}} |2 - g_m(\theta)| = \beta_1 > 0.$$

*Proof of the claim.* If it were not the case, we could find sequences  $\theta_l \in [0, \pi]$ ,  $m_l \in \mathbb{N}$  such that

$$(9.5.30) \quad \lim_{l \rightarrow +\infty} e^{-(\frac{\pi}{2} + m_l \pi) e^{i\theta_l}} = 1.$$

Taking the logarithm of the modulus of both sides, we would get

$$\lim_{l \rightarrow +\infty} \left( \frac{\pi}{2} + m_l \pi \right) \cos \theta_l = 0,$$

i.e.  $\cos \theta_l = \frac{\epsilon_l}{\frac{\pi}{2} + m_l \pi}$ ,  $\lim_{l \rightarrow +\infty} \epsilon_l = 0$ . Going back to (9.5.30), we find then

$$\lim_{l \rightarrow +\infty} e^{-i(\frac{\pi}{2} + m_l \pi) \sin \theta_l} = 1,$$

i.e. since  $\sin \theta_l \geq 0$ ,

$$\lim_{l \rightarrow +\infty} \exp -i \left\{ \left( \frac{\pi}{2} + m_l \pi \right) \left( 1 - \frac{\epsilon_l^2}{\left( \frac{\pi}{2} + m_l \pi \right)^2} \right)^{1/2} \right\} = 1,$$

implying  $\lim_{l \rightarrow +\infty} e^{-i(\frac{\pi}{2} + m_l \pi)} = 1$ , which is not possible since

$$e^{-i(\frac{\pi}{2} + m_l \pi)} = -i(-1)^{m_l} \in \{\pm i\},$$

proving the first inequality of the claim. The second inequality follows from the same *reductio ad absurdum*, starting with

$$(9.5.31) \quad \lim_{l \rightarrow +\infty} e^{-(\frac{\pi}{2} + m_l \pi) e^{i\theta_l}} = -1,$$

ending-up with an impossibility since  $-1 \notin \{\pm i\}$ .  $\square$

As a consequence of Claim 9.22 and (9.5.28), we obtain for  $R = \frac{\pi}{4} + m \frac{\pi}{2}$ ,  $\theta \in (0, \pi)$ ,

$$(9.5.32) \quad |\tanh(R e^{i\theta})| \leq \frac{2}{\beta_1}.$$

Formula (9.5.27) gives then

$$(9.5.33) \quad \left| \operatorname{Im} \left( \oint_{\gamma_{\frac{\pi}{4} + m \frac{\pi}{2}}} G(z) dz \right) \right| \leq \frac{2R}{\pi} \int_0^{\pi/2} e^{-R \cos \theta} e^{-2R \omega \sin \theta} \frac{1}{\beta_0} \exp(4\kappa/\beta_1) d\theta,$$

where, for  $\omega > 0$ , the right-hand-side goes to zero when  $R$  goes to  $+\infty$ , completing the proof of Lemma 9.21.  $\square$

**Lemma 9.23.** *With  $G$  defined in (9.5.25), we have*

$$(9.5.34) \quad 2\pi \sum_{k \in \mathbb{N}} \operatorname{Res}(G, ik\pi/2) = \frac{1}{1 + e^{-2\pi\omega}} + \frac{e^{-\pi\omega}}{i(1 + e^{-2\pi\omega})} \operatorname{Res} \left( \frac{e^{2i\omega z - 2i\kappa \coth z}}{\cosh z}, 0 \right).$$

*Proof.* We have  $\operatorname{Res}(G, ik\pi/2) = \operatorname{Res}(G_k, 0)$  and with  $k = 2l$ ,

$$G_k(z) = \frac{\exp 2i(\omega(z + \frac{ik\pi}{2}) - \kappa \tanh(z + \frac{ik\pi}{2}))}{2\pi \sinh(z + \frac{ik\pi}{2})} = \frac{e^{-2l\pi\omega} e^{2i\omega z} e^{-2i\kappa \tanh z}}{2\pi(-1)^l \sinh z},$$

so that

$$(9.5.35) \quad \operatorname{Res}(G_{2l}, 0) = \frac{(-1)^l e^{-2l\pi\omega}}{2\pi},$$

whereas for  $k = 2l + 1$ , we have

$$\begin{aligned} G_{2l+1}(z) &= \frac{\exp 2i(\omega(z + il\pi + \frac{i\pi}{2}) - \kappa \tanh(z + il\pi + \frac{i\pi}{2}))}{2\pi \sinh(z + il\pi + \frac{i\pi}{2})} \\ &= \frac{e^{-(2l+1)\pi\omega} e^{2i\omega z} e^{-2i\kappa \coth z}}{2\pi(-1)^l i \cosh z}, \end{aligned}$$

so that

$$(9.5.36) \quad \text{Res}(G_{2l+1}, 0) = \frac{(-1)^l e^{-(2l+1)\pi\omega}}{2\pi i} \text{Res}\left(\frac{e^{2i\omega z - 2i\kappa \coth z}}{\cosh z}, 0\right),$$

yielding

$$\begin{aligned} 2\pi \sum_{k \in \mathbb{N}} \text{Res}(G, ik\pi/2) &= \sum_{l \in \mathbb{N}} (-1)^l e^{-2l\pi\omega} + \sum_{l \in \mathbb{N}} \frac{(-1)^l e^{-(2l+1)\pi\omega}}{i} \text{Res}\left(\frac{e^{2i\omega z - 2i\kappa \coth z}}{\cosh z}, 0\right), \\ &= \frac{1}{1 + e^{-2\pi\omega}} + \frac{e^{-\pi\omega}}{i(1 + e^{-2\pi\omega})} \text{Res}\left(\frac{e^{2i\omega z - 2i\kappa \coth z}}{\cosh z}, 0\right), \end{aligned}$$

concluding the proof of the lemma.  $\square$

**Proposition 9.24.** *Using the notations (9.5.2), with  $a_{11}$  defined in (9.5.23) (see also (9.5.24)), we have for  $\tau > 0, \sigma \geq 0$ ,*

$$(9.5.37) \quad a_{11}(\tau, \sigma) = \frac{1}{1 + e^{-2\pi\omega}} + \frac{e^{-\pi\omega}}{1 + e^{-2\pi\omega}} \text{Im} \left\{ \text{Res} \left( \frac{e^{2i(\omega z - \kappa \coth z)}}{\cosh z}, 0 \right) \right\}.$$

*Proof.* Taking the imaginary part of both sides in (9.5.26), and letting  $R \rightarrow +\infty$ ,  $\epsilon \rightarrow 0_+$ , we get, using (9.5.34), (9.5.24), Claim 9.20,

$$a_{11} - \frac{1}{2} + \text{Im} \frac{i}{2} = \text{Im} i \left( \frac{1}{1 + e^{-2\pi\omega}} + \frac{e^{-\pi\omega}}{i(1 + e^{-2\pi\omega})} \text{Res} \left( \frac{e^{2i\omega z - 2i\kappa \coth z}}{\cosh z}, 0 \right) \right),$$

which is (9.5.37).  $\square$

**Remark 9.25.** In particular, when  $\sigma = 0$ , we find for  $\tau > 0$

$$(9.5.38) \quad 1 - a_{11}(\tau, 0) = \frac{e^{-4\pi^2\tau}}{1 + e^{-4\pi^2\tau}},$$

and since (5.2.33) implies that

$$\begin{aligned} 2\pi \text{Re } a_{12}(\tau, 0) &= \int_0^{+\infty} \frac{\sin(4\pi t\tau)}{\cosh t} dt = \text{Im} \langle e^{i4\pi\tau t} H(t), \text{sech } t \rangle_{\mathcal{S}'(\mathbb{R}_t), \mathcal{S}(\mathbb{R}_t)} \\ &= \text{Im} \frac{1}{4i\pi\tau} \left\langle \frac{d}{dt} \{ e^{i4\pi\tau t} \} H(t), \text{sech } t \right\rangle \\ &= \text{Im} \frac{1}{4i\pi\tau} \left( \left\langle \frac{d}{dt} \{ e^{i4\pi\tau t} H(t) \}, \text{sech } t \right\rangle - \langle \delta_0, \text{sech} \rangle \right) \\ &= \frac{1}{4\pi\tau} - \text{Im} \frac{1}{4i\pi\tau} \langle e^{i4\pi\tau t} H(t), \text{sech}'(t) \rangle = \frac{1}{4\pi\tau} + O(\tau^{-3}), \quad \tau \rightarrow +\infty, \end{aligned}$$

we readily find that

$$\operatorname{Re} a_{12}(\tau, 0) \gg 1 - a_{11}(\tau, 0), \quad \tau \rightarrow +\infty,$$

providing another proof of Theorem 5.20 in the case  $\sigma = 0$ .

**Remark 9.26.** The equation (5.2.53) gives also  $\operatorname{Im} a_{12}(\tau, \sigma) = \frac{e^{-2\pi^2\tau}}{2} a_{11}(\tau, \sigma)$ , where (5.2.31) gives, using the notations (9.5.2),

$$\begin{aligned} (9.5.39) \quad \operatorname{Im} a_{12}(\tau, \sigma) &= \frac{1}{4\pi} \int_0^{+\infty} \frac{\cos(t\omega - 2\kappa \coth(t/2))}{\cosh(t/2)} dt \\ &= \frac{1}{2\pi} \int_0^{+\infty} \frac{\cos(2(t\omega - \kappa \coth t))}{\cosh t} dt \\ &= \frac{1}{4\pi} \int_{\mathbb{R}} \frac{\cos(2(t\omega - \kappa \coth t))}{\cosh t} dt. \end{aligned}$$

With  $G$  given by (9.5.25), we note that

$$(9.5.40) \quad \tilde{G}(z) = \frac{ie^{\pi\omega}}{2} G\left(z + \frac{i\pi}{2}\right) = \frac{\exp 2i(\omega z - \kappa \coth z)}{4\pi \cosh z},$$

an holomorphic function with simple poles at  $i\pi(\frac{1}{2} + \mathbb{Z})$  and essential singularities at  $i\pi\mathbb{Z}$ . Following now for  $\tilde{G}$  the track of  $G$  in Claim 9.20, Lemmas 9.21, 9.23 and Proposition 9.24, we get

$$(9.5.41) \quad \operatorname{Im} a_{12}(\tau, \sigma) = \lim_{\substack{m \rightarrow +\infty \\ \epsilon \rightarrow 0_+}} \operatorname{Re} \oint_{[-R_m, -\epsilon] \cup [\epsilon, R_m]} \tilde{G}(z) dz, \quad R_m = \frac{\pi}{4} + m\frac{\pi}{2},$$

and we have also

$$\begin{aligned} (9.5.42) \quad & \oint_{[-R_m, -\epsilon] \cup [\epsilon, R_m]} \tilde{G}(z) dz - \oint_{\substack{\gamma_{\epsilon}^+ \\ \gamma_{\epsilon}^+(\theta) = \epsilon e^{i\theta} \\ 0 \leq t \leq \pi}} \tilde{G}(z) dz + \oint_{\substack{\gamma_{R_m}^+ \\ \gamma_{R_m}^+(\theta) = R_m e^{i\theta} \\ 0 \leq t \leq \pi}} \tilde{G}(z) dz \\ &= 2i\pi \sum_{1 \leq k \leq m} \operatorname{Res}(\tilde{G}, ik\pi/2) = -\pi e^{\pi\omega} \sum_{1 \leq k \leq m} \operatorname{Res}\left(G\left(\zeta + \frac{ik\pi}{2} + \frac{i\pi}{2}\right), 0\right) \\ &= -\pi e^{\pi\omega} \sum_{2 \leq l \leq m+1} \operatorname{Res}\left(G\left(\zeta + \frac{il\pi}{2}\right), 0\right). \end{aligned}$$

**Claim 9.27.** We have  $\lim_{\epsilon \rightarrow 0} \oint_{\gamma_{\epsilon}^+} \tilde{G}(z) dz = 0$ .

*Proof.* Indeed, we have  $-2i\kappa \coth \epsilon e^{i\theta} = -2i\kappa \frac{1+e^{-2\epsilon e^{i\theta}}}{1-e^{-2\epsilon e^{i\theta}}}$  and for  $\theta \in (0, \pi)$ ,

$$\begin{aligned} \operatorname{Im}\left(\frac{1+e^{-2\epsilon e^{i\theta}}}{1-e^{-2\epsilon e^{i\theta}}}\right) &= \operatorname{Im} \frac{(1+e^{-2\epsilon e^{i\theta}})(1-e^{-2\epsilon e^{-i\theta}})}{|1-e^{-2\epsilon e^{i\theta}}|^2} = \operatorname{Im} \frac{e^{-2\epsilon e^{i\theta}} - e^{-2\epsilon e^{-i\theta}}}{|1-e^{-2\epsilon e^{i\theta}}|^2} \\ &= e^{-2\epsilon \cos \theta} \operatorname{Im} \frac{e^{-2\epsilon i \sin \theta} - e^{2\epsilon i \sin \theta}}{|1-e^{-2\epsilon e^{i\theta}}|^2} = e^{-2\epsilon \cos \theta} \operatorname{Im} \frac{-2i \sin(2\epsilon \sin \theta)}{|1-e^{-2\epsilon e^{i\theta}}|^2} \\ &= -2e^{-2\epsilon \cos \theta} \frac{\sin(2\epsilon \sin \theta)}{|1-e^{-2\epsilon e^{i\theta}}|^2} \leq 0, \quad \text{if } \epsilon \leq \pi/4, \end{aligned}$$

so that  $|e^{-2i\kappa \coth \epsilon e^{i\theta}}| \leq 1$ , implying

$$4\pi \left| \oint_{\gamma_\epsilon^+} \tilde{G}(z) dz \right| \leq \int_0^\pi \frac{|e^{i\omega \epsilon e^{i\theta}}|}{|\cosh \epsilon e^{i\theta}|} \epsilon |ie^{i\theta}| d\theta = \epsilon \int_0^\pi \frac{e^{-\omega \epsilon \sin \theta}}{|\cosh \epsilon e^{i\theta}|} d\theta,$$

which goes to zero when  $\epsilon \rightarrow 0_+$ , concluding the proof of Claim 9.27.  $\square$

**Claim 9.28.** We have  $\lim_{\mathbb{N} \ni m \rightarrow +\infty} \oint_{\gamma_{\frac{\pi}{4}+m\frac{\pi}{2}}^+} \tilde{G}(z) dz = 0$ .

*Proof.* Indeed, we have, using Claim 9.22,

$$|\coth(R_m e^{i\theta})| = \left| \frac{1 + e^{-2R_m e^{i\theta}}}{1 - e^{-2R_m e^{i\theta}}} \right| \leq \begin{cases} \frac{1 + e^{-2R_m \cos \theta}}{\beta_0} \leq \frac{2}{\beta_0}, & \text{for } \theta \in [0, \pi/2], \\ \left| \frac{1 + e^{2R_m e^{i\theta}}}{1 - e^{2R_m e^{i\theta}}} \right| \leq \frac{2}{\beta_0}, & \text{for } \theta \in [\pi/2, \pi], \end{cases}$$

so that

$$\begin{aligned} |\tilde{G}(R_m e^{i\theta}) i R_m e^{i\theta}| &\leq R_m e^{4\kappa/\beta_0} e^{-2\omega R_m \sin \theta} \begin{cases} \left| \frac{2e^{-R_m e^{i\theta}}}{1 + e^{-2R_m e^{i\theta}}} \right| \leq \frac{2e^{-R_m \cos \theta}}{\beta_1} & \text{for } \theta \in [0, \pi/2], \\ \left| \frac{2e^{R_m e^{i\theta}}}{1 + e^{2R_m e^{i\theta}}} \right| \leq \frac{2e^{R_m \cos \theta}}{\beta_1} & \text{for } \theta \in [\pi/2, \pi], \end{cases} \\ &\leq \frac{2R_m}{\beta_1} e^{4\kappa/\beta_0} e^{-2\omega R_m \sin \theta - R_m |\cos \theta|}, \end{aligned}$$

which goes to 0 when  $m$  goes to  $+\infty$ , proving the claim.  $\square$

Using (9.5.34), we calculate now

$$\begin{aligned} 2\pi \sum_{l \geq 2} \text{Res} \left( G(\zeta + \frac{il\pi}{2}), 0 \right) &= \frac{1}{1 + e^{-2\pi\omega}} + \frac{e^{-\pi\omega}}{i(1 + e^{-2\pi\omega})} \text{Res} \left( \frac{e^{2i\omega z - 2i\kappa \coth z}}{\cosh z}, 0 \right) \\ &\quad - 2\pi \left( \text{Res}(G, i\pi/2) + \text{Res}(G, 0) \right) \\ &= \frac{1}{1 + e^{-2\pi\omega}} + \frac{e^{-\pi\omega}}{i(1 + e^{-2\pi\omega})} \text{Res} \left( \frac{e^{2i\omega z - 2i\kappa \coth z}}{\cosh z}, 0 \right) \\ &\quad + ie^{-\pi\omega} \text{Res} \left( \frac{e^{2i\omega z - 2i\kappa \coth z}}{\cosh z}, 0 \right) - 1 \\ &= -\frac{e^{-2\pi\omega}}{1 + e^{-2\pi\omega}} - i \left( \frac{e^{-\pi\omega}}{1 + e^{-2\pi\omega}} - e^{-\pi\omega} \right) \text{Res} \left( \frac{e^{2i\omega z - 2i\kappa \coth z}}{\cosh z}, 0 \right) \\ &= -\frac{e^{-2\pi\omega}}{1 + e^{-2\pi\omega}} + ie^{-\pi\omega} \left( \frac{e^{-2\pi\omega}}{1 + e^{-2\pi\omega}} \right) \text{Res} \left( \frac{e^{2i\omega z - 2i\kappa \coth z}}{\cosh z}, 0 \right), \end{aligned}$$

so that from (9.5.41), (9.5.42), Claims 9.27 & 9.28, we obtain

$$\begin{aligned} \text{Im } a_{12}(\tau, \sigma) &= -\pi e^{\pi\omega} \frac{1}{2\pi} \left( -\frac{e^{-2\pi\omega}}{1 + e^{-2\pi\omega}} - e^{-\pi\omega} \left( \frac{e^{-2\pi\omega}}{1 + e^{-2\pi\omega}} \right) \text{Im} \left\{ \text{Res} \left( \frac{e^{2i\omega z - 2i\kappa \coth z}}{\cosh z}, 0 \right) \right\} \right) \\ &= e^{\pi\omega} \frac{1}{2} \left( \frac{e^{-2\pi\omega}}{1 + e^{-2\pi\omega}} + e^{-\pi\omega} \left( \frac{e^{-2\pi\omega}}{1 + e^{-2\pi\omega}} \right) \text{Im} \left\{ \text{Res} \left( \frac{e^{2i\omega z - 2i\kappa \coth z}}{\cosh z}, 0 \right) \right\} \right), \end{aligned}$$

so that

$$(9.5.43) \quad \operatorname{Im} a_{12}(\tau, \sigma) = \frac{e^{-\pi\omega}}{2(1+e^{-2\pi\omega})} + \frac{e^{-2\pi\omega}}{2(1+e^{-2\pi\omega})} \operatorname{Im} \left\{ \operatorname{Res} \left( \frac{e^{2i\omega z - 2i\kappa \coth z}}{\cosh z}, 0 \right), 0 \right\},$$

recovering (9.5.37) from (5.2.53).

**N.B.** We note that

$$(9.5.44) \quad \operatorname{Res} \left( \frac{e^{2i\omega z - 2i\kappa \coth z}}{\cosh z}, 0 \right) = \frac{1}{2} \operatorname{Res} \left( \frac{e^{i(\omega z - 2\kappa \coth(z/2))}}{\cosh(z/2)}, 0 \right),$$

so that (9.5.43) corroborates (A14) in [37]; however, we were not able to understand formulas (A10), (A11) and (20) in [37].

## 9.6. Airy function.

9.6.1. *Standard results on the Airy function.* We collect in this section a couple of classical results on the Airy function (see e.g. Definition 7.6.8 in Section 7.6 of [16] or the references [35], [33], [20]). For all the statements of this section whose proofs are not included, we refer the reader to Chapter 9 of [23].

**Definition 9.29.** *The Airy function  $\operatorname{Ai}$  is defined as the inverse Fourier transform of  $\xi \mapsto e^{i(2\pi\xi)^3/3}$ .*

**Proposition 9.30.** *For any  $h > 0$  and all  $x \in \mathbb{C}$ , we have*

$$(9.6.1) \quad \operatorname{Ai}(x) = \frac{1}{2\pi} \int e^{\frac{i}{3}(\xi+ih)^3} e^{ix(\xi+ih)} d\xi = e^{-xh} e^{\frac{h^3}{3}} \frac{1}{2\pi} \int e^{-h\xi^2} e^{i(\frac{\xi^3}{3} - \xi h^2)} e^{ix\xi} d\xi.$$

We note that the function  $\mathbb{R} \ni \xi \mapsto e^{\frac{i}{3}(\xi+ih)^3}$  belongs to the Schwartz space for any  $h > 0$  since

$$\frac{i}{3}(\xi + ih)^3 = -h\xi^2 + \frac{h^3}{3} + i\left(\frac{\xi^3}{3} - \xi h^2\right),$$

so that

$$e^{\frac{i}{3}(\xi+ih)^3} = e^{-h\xi^2} e^{i(\frac{\xi^3}{3} - \xi h^2)} e^{h^3/3}.$$

**Theorem 9.31.** *The Airy function  $\operatorname{Ai}$  is an entire function on  $\mathbb{C}$ , real-valued on the real line, which is the unique solution of the initial value problem for the Airy equation*

$$(9.6.2) \quad \operatorname{Ai}''(x) - x \operatorname{Ai}(x) = 0, \quad \operatorname{Ai}(0) = \frac{3^{-1/6}\Gamma(1/3)}{2\pi}, \quad \operatorname{Ai}'(0) = -\frac{3^{1/6}\Gamma(2/3)}{2\pi}.$$

We have also, for any  $x \in \mathbb{C}$ ,

$$(9.6.3) \quad \operatorname{Ai}(x) = \frac{1}{\pi} \int_0^{+\infty} e^{-\xi^3/3} e^{-x\xi/2} \cos\left(\frac{x\xi\sqrt{3}}{2} + \frac{\pi}{6}\right) d\xi,$$

and the power series expansion of the Airy function is

$$(9.6.4) \quad \operatorname{Ai}(x) = \frac{1}{\pi 3^{2/3}} \sum_{k \geq 0} \frac{(3^{1/3}x)^k}{k!} \Gamma\left(\frac{k+1}{3}\right) \sin\left(2(k+1)\frac{\pi}{3}\right).$$

**Lemma 9.32.** For  $x \in \mathbb{C} \setminus \mathbb{R}_-$ , we have

$$(9.6.5) \quad \text{Ai}(x) = \frac{1}{2\pi} e^{-\frac{2}{3}x^{3/2}} \int_{\mathbb{R}} e^{-x^{1/2}\xi^2} e^{i\xi^3/3} d\xi.$$

*Proof.* Using Proposition 9.30, we get (9.6.5) for  $x > 0$  (choosing  $h = x^{1/2}$ ), and then we may use an analytic continuation argument.  $\square$

**Theorem 9.33.** For all  $M \in \mathbb{N}$ , for all  $x \in \mathbb{C} \setminus \mathbb{R}_-$ , we have

$$(9.6.6) \quad \text{Ai}(x) = \frac{1}{2\pi} e^{-\frac{2x^{3/2}}{3}} x^{-1/4} \left\{ \sum_{0 \leq l \leq M} \frac{(-1)^l}{3^{2l}(2l)!} \Gamma(3l + \frac{1}{2}) x^{-3l/2} + R_M(x) \right\},$$

with  $|R_M(x)| \leq \frac{\Gamma(3M + 3 + \frac{1}{2})}{3^{2M+2}(2M+2)!} |x|^{-\frac{3(M+1)}{2}} \left( \cos\left(\frac{\arg x}{2}\right) \right)^{-3(M+1) - \frac{1}{2}}.$

For  $x < 0$ , we have

$$(9.6.7) \quad \text{Ai}(x) = \frac{1}{|x|^{1/4} \sqrt{\pi}} \left( \sin\left(\frac{\pi}{4} + \frac{2}{3}|x|^{3/2}\right) + O(|x|^{-3/2}) \right),$$

$$(9.6.8) \quad \text{Ai}'(x) = -\frac{|x|^{1/4}}{\sqrt{\pi}} \left( \cos\left(\frac{\pi}{4} + \frac{2}{3}|x|^{3/2}\right) + O(|x|^{-3/2}) \right).$$

**Lemma 9.34.** With  $j = e^{2i\pi/3}$  we have for all  $x \in \mathbb{C}$ ,

$$(9.6.9) \quad \text{Ai}(x) + j \text{Ai}(jx) + j^2 \text{Ai}(j^2x) = 0.$$

In particular for  $r \geq 0$ , we have

$$(9.6.10) \quad \text{Ai}(-r) = 2 \operatorname{Re}\left(e^{\frac{i\pi}{3}} \text{Ai}\left(re^{\frac{i\pi}{3}}\right)\right).$$

**Lemma 9.35.** The zeroes of the Airy function are simple and located on  $(-\infty, 0)$ . We shall use the notation

$$(9.6.11) \quad \text{Ai}^{-1}(\{0\}) = \{\eta_k\}_{k \geq 0}, \quad \eta_{k+1} < \eta_k < 0, \quad \lim_{k \rightarrow +\infty} \eta_k = -\infty.$$

The largest zero of  $\text{Ai}$  is  $\eta_0 \approx -2.338107410$  and  $\text{Ai}(\eta)$  is positive for  $\eta > \eta_0$ . We have also for all  $k \geq 0$ ,

$$(9.6.12) \quad \text{Ai}(\eta_{2k+1}) = 0, \quad \text{Ai}'(\eta_{2k+1}) < 0, \quad \text{Ai}(\eta_{2k}) = 0, \quad \text{Ai}'(\eta_{2k}) > 0,$$

$$(9.6.13) \quad \text{Ai}(\eta) < 0 \text{ for } \eta \in (\eta_{2k+1}, \eta_{2k}), \quad \text{Ai}(\eta) > 0 \text{ for } \eta \in (\eta_{2k+2}, \eta_{2k+1}),$$

$$(9.6.14) \quad \text{Ai}''(\eta) > 0 \text{ for } \eta \in (\eta_{2k+1}, \eta_{2k}), \quad \text{Ai}''(\eta) < 0 \text{ for } \eta \in (\eta_{2k+2}, \eta_{2k+1}).$$

**N.B.** The simplicity of the zeroes of the Airy function holds true for any non-zero solution of the Airy differential equation  $y'' = xy$ . The solutions of this ODE are analytic functions and if  $a$  is a double zero, we have  $y(a) = y'(a) = 0$  and thus from the Airy equation, we get  $y''(a) = 0$ ; we may then prove by induction on  $k \geq 1$  that  $y^{(l)}(a) = 0$  for  $0 \leq l \leq k+1$ : it is proven for  $k = 1$ , and if true for some  $k \geq 1$ , we get

$$y^{(k+2)}(x) = (xy(x))^{(k)} \implies y^{(k+2)}(a) = 0,$$

proving the final step in the induction; as a consequence, the function has a zero of infinite order, which is impossible for a non-zero analytic function. Assertion (9.6.14) follows from the Airy differential equation (9.6.2), from (9.6.13) and  $\eta_{2k} < 0$ .

**Remark 9.36.** For  $M = 0$ ,  $|\arg x| \leq \pi/3$ , we have

$$|R_0(x)| \leq \frac{\Gamma(3 + \frac{1}{2})}{3^2(2)!} |x|^{-\frac{3}{2}} \left(\frac{\sqrt{3}}{2}\right)^{-\frac{7}{2}} = |x|^{-\frac{3}{2}} \sqrt{\pi} \frac{5}{3^{11/4} \sqrt{2}} \leq |x|^{-\frac{3}{2}} \times 0.305455,$$

so that

$$(9.6.15) \quad |R_0(x)| \leq 0.305455 |x|^{-3/2} \quad \text{if } |\arg x| \leq \pi/3,$$

$$(9.6.16) \quad \text{and for } |x| \geq 12, |\arg x| \leq \pi/3 \text{ we have } |R_0(x)| \leq 0.007349.$$

We get then for  $\lambda > 0$ , using (9.6.10)

$$\begin{aligned} \text{Ai}(-\lambda) &= \frac{1}{\pi} \operatorname{Re} \left( e^{i\pi/3} \lambda^{-1/4} e^{-i\frac{2}{3}\lambda^{3/2}} \left( \sqrt{\pi} e^{-i\pi/12} + R_0(\lambda e^{i\pi/3}) \right) \right) \\ &= \frac{1}{\sqrt{\pi}} \lambda^{-1/4} \cos\left(\frac{\pi}{4} - \frac{2}{3}\lambda^{3/2}\right) + \frac{1}{\pi} \operatorname{Re} \left\{ \lambda^{-1/4} R_0(\lambda e^{i\pi/3}) e^{i\pi/4} e^{-i\frac{2}{3}\lambda^{3/2}} \right\} \\ &= \frac{1}{\sqrt{\pi}} \lambda^{-1/4} \left( \sin\left(\frac{\pi}{4} + \frac{2}{3}\lambda^{3/2}\right) + \frac{1}{\sqrt{\pi}} \operatorname{Re} \left\{ R_0(\lambda e^{i\pi/3}) e^{i\pi/4} e^{-i\frac{2}{3}\lambda^{3/2}} \right\} \right), \end{aligned}$$

so that

$$(9.6.17) \quad \text{for } \lambda > 0, \quad \text{Ai}(-\lambda) = \frac{1}{\sqrt{\pi}} \lambda^{-1/4} \left( \sin\left(\frac{\pi}{4} + \frac{2}{3}\lambda^{3/2}\right) + \tilde{R}_0(\lambda) \right),$$

$$(9.6.18) \quad \text{with } |\tilde{R}_0(\lambda)| \leq \lambda^{-3/2} \times 0.172335,$$

$$(9.6.19) \quad \text{and for } \lambda \geq 12, \quad |\tilde{R}_0(\lambda)| \leq 0.004146.$$

**Remark 9.37.** For  $M = 1$ ,  $|\arg x| \leq \pi/3$ , we have

$$(9.6.20) \quad |R_1(x)| \leq \frac{\Gamma(6 + \frac{1}{2})}{3^4(4)!} |x|^{-3} \left(\frac{\sqrt{3}}{2}\right)^{-6-\frac{1}{2}} \\ = |x|^{-3} \sqrt{\pi} \frac{11!}{2^{21/2} \times 3^{37/4} \times 5} \leq |x|^{-3} \times 0.377203,$$

and

$$(9.6.21) \quad \text{for } |x| \geq 12, \quad |R_1(x)| \leq 0.000219,$$

so that

$$\begin{aligned} \text{Ai}(-r) &= \frac{1}{\sqrt{\pi}} r^{-1/4} \left( \sin\left(\frac{\pi}{4} + \frac{2}{3}r^{3/2}\right) + \frac{\Gamma(7/2)}{18\sqrt{\pi}} \sin\left(\frac{2}{3}r^{3/2} - \frac{\pi}{4}\right) r^{-3/2} \right. \\ &\quad \left. + \frac{1}{\sqrt{\pi}} \operatorname{Re} \left\{ R_1(\lambda e^{i\pi/3}) e^{i\pi/4} e^{-i\frac{2}{3}r^{3/2}} \right\} \right) \\ &= \frac{1}{\sqrt{\pi}} r^{-1/4} \left( \sin\left(\frac{\pi}{4} + \frac{2}{3}r^{3/2}\right) + \frac{\Gamma(7/2)}{18\sqrt{\pi}} \sin\left(\frac{2}{3}r^{3/2} - \frac{\pi}{4}\right) r^{-3/2} + \frac{1}{\sqrt{\pi}} \tilde{R}_1(r) \right), \end{aligned}$$

with

$$(9.6.22) \quad \text{for } r > 0, \quad |\tilde{R}_1(r)| \leq r^{-3} \times 0.377203,$$

$$(9.6.23) \quad \text{for } r \geq 12, \quad |\tilde{R}_1(r)| \leq 0.000219.$$

We find for  $\lambda > 0$ ,

$$(9.6.24) \quad G(-\lambda) = \int_{\lambda}^{+\infty} \frac{1}{r^{1/4}\sqrt{\pi}} \left( \sin\left(\frac{\pi}{4} + \frac{2}{3}r^{3/2}\right) + \frac{\Gamma(7/2)}{18\sqrt{\pi}} r^{-3/2} \sin\left(\frac{2}{3}r^{3/2} - \frac{\pi}{4}\right) + \frac{1}{\sqrt{\pi}} \tilde{R}_1(r) \right) dr,$$

and we have

$$\begin{aligned} \int_{\lambda}^{+\infty} \frac{1}{r^{3/4}\sqrt{\pi}} r^{1/2} \sin\left(\frac{\pi}{4} + \frac{2}{3}r^{3/2}\right) dr \\ = \cos\left(\frac{\pi}{4} + \frac{2}{3}\lambda^{3/2}\right) \frac{1}{\lambda^{3/4}\sqrt{\pi}} - \frac{3}{4} \int_{\lambda}^{+\infty} \frac{1}{r^{7/4}\sqrt{\pi}} \cos\left(\frac{\pi}{4} + \frac{2}{3}r^{3/2}\right) dr, \end{aligned}$$

as well as

$$\begin{aligned} -\frac{3}{4} \int_{\lambda}^{+\infty} \frac{1}{r^{7/4}\sqrt{\pi}} \cos\left(\frac{\pi}{4} + \frac{2}{3}r^{3/2}\right) dr &= -\frac{3}{4} \int_{\lambda}^{+\infty} \frac{1}{r^{9/4}\sqrt{\pi}} r^{1/2} \cos\left(\frac{\pi}{4} + \frac{2}{3}r^{3/2}\right) dr \\ &= \frac{3}{4\sqrt{\pi}} \sin\left(\frac{\pi}{4} + \frac{2}{3}\lambda^{3/2}\right) \lambda^{-9/4} - \frac{3}{4\sqrt{\pi}} \frac{9}{4} \int_{\lambda}^{+\infty} r^{-13/4} \sin\left(\frac{\pi}{4} + \frac{2}{3}r^{3/2}\right) dr, \end{aligned}$$

so that

$$(9.6.25) \quad \begin{aligned} \int_{\lambda}^{+\infty} \frac{1}{r^{1/4}\sqrt{\pi}} \sin\left(\frac{\pi}{4} + \frac{2}{3}r^{3/2}\right) dr &= \cos\left(\frac{\pi}{4} + \frac{2}{3}\lambda^{3/2}\right) \frac{1}{\lambda^{3/4}\sqrt{\pi}} \\ &+ \frac{3}{4\sqrt{\pi}} \sin\left(\frac{\pi}{4} + \frac{2}{3}\lambda^{3/2}\right) \lambda^{-9/4} - \frac{3}{4\sqrt{\pi}} \frac{9}{4} \int_{\lambda}^{+\infty} r^{-13/4} \sin\left(\frac{\pi}{4} + \frac{2}{3}r^{3/2}\right) dr. \end{aligned}$$

We have also

$$(9.6.26) \quad \begin{aligned} \int_{\lambda}^{+\infty} \frac{1}{r^{1/4}} \frac{\Gamma(7/2)}{18\pi} r^{-3/2} \sin\left(\frac{2}{3}r^{3/2} - \frac{\pi}{4}\right) dr &= \frac{\Gamma(7/2)}{18\pi} \int_{\lambda}^{+\infty} r^{-7/4} \sin\left(\frac{2}{3}r^{3/2} - \frac{\pi}{4}\right) dr \\ &= -\frac{\Gamma(7/2)}{18\pi} \cos\left(\frac{2}{3}\lambda^{3/2} - \frac{\pi}{4}\right) \lambda^{-9/4} + \frac{\Gamma(7/2)}{18\pi} \frac{9}{4} \int_{\lambda}^{+\infty} \cos\left(\frac{2}{3}r^{3/2} - \frac{\pi}{4}\right) r^{-13/4} dr, \end{aligned}$$

so that (9.6.25), (9.6.26) and (9.6.24) entail

$$\begin{aligned} G(-\lambda) &= \cos\left(\frac{\pi}{4} + \frac{2}{3}\lambda^{3/2}\right) \frac{1}{\lambda^{3/4}\sqrt{\pi}} + \frac{3}{4\sqrt{\pi}} \sin\left(\frac{\pi}{4} + \frac{2}{3}\lambda^{3/2}\right) \lambda^{-9/4} \\ &- \frac{3}{4\sqrt{\pi}} \frac{9}{4} \int_{\lambda}^{+\infty} r^{-13/4} \sin\left(\frac{\pi}{4} + \frac{2}{3}r^{3/2}\right) dr \\ &- \frac{\Gamma(7/2)}{18\pi} \cos\left(\frac{2}{3}\lambda^{3/2} - \frac{\pi}{4}\right) \lambda^{-9/4} + \frac{\Gamma(7/2)}{18\pi} \frac{9}{4} \int_{\lambda}^{+\infty} \cos\left(\frac{2}{3}r^{3/2} - \frac{\pi}{4}\right) r^{-13/4} dr \\ &+ \frac{1}{\pi} \int_{\lambda}^{+\infty} r^{-1/4} \tilde{R}_1(r). \end{aligned}$$

We get then

$$\begin{aligned}
 G(-\lambda) = & \frac{\lambda^{-3/4}}{\sqrt{\pi}} \left( \cos\left(\frac{\pi}{4} + \frac{2}{3}\lambda^{3/2}\right) + \frac{3}{4} \sin\left(\frac{\pi}{4} + \frac{2}{3}\lambda^{3/2}\right) \lambda^{-6/4} \right. \\
 & - \frac{3}{4} \times \frac{9}{4} \lambda^{3/4} \int_{\lambda}^{+\infty} r^{-13/4} \sin\left(\frac{\pi}{4} + \frac{2}{3}r^{3/2}\right) dr \\
 & - \frac{\Gamma(7/2)}{18\sqrt{\pi}} \cos\left(\frac{2}{3}\lambda^{3/2} - \frac{\pi}{4}\right) \lambda^{-6/4} \\
 & + \frac{\Gamma(7/2)}{18\sqrt{\pi}} \frac{9}{4} \lambda^{3/4} \int_{\lambda}^{+\infty} \cos\left(\frac{2}{3}r^{3/2} - \frac{\pi}{4}\right) r^{-13/4} dr \\
 & \left. + \frac{\lambda^{3/4}}{\sqrt{\pi}} \int_{\lambda}^{+\infty} r^{-1/4} \tilde{R}_1(r) \right),
 \end{aligned}$$

so that

$$(9.6.27) \quad G(-\lambda) = \frac{\lambda^{-3/4}}{\sqrt{\pi}} \left( \cos\left(\frac{\pi}{4} + \frac{2}{3}\lambda^{3/2}\right) + \lambda^{-3/2} S_1(\lambda) \right),$$

with

$$(9.6.28) \quad |S_1(\lambda)| \leq \frac{3}{4} + \frac{3}{4} + \frac{\Gamma(7/2)}{18\sqrt{\pi}} + \frac{\Gamma(7/2)}{18\sqrt{\pi}} + \frac{4}{9\sqrt{\pi}} \times 0.377203 \leq 1.80293$$

where we have used (9.6.22) for the bound of the last term above. As a consequence, if  $\lambda \geq 12$ , we get that

$$(9.6.29) \quad |\lambda^{-3/2} S_1(\lambda)| \leq 0.0433716.$$

This is allowing us to extend the proof of Lemma 9.43 to all values. Note that the first 10 values (and more) are accessible numerically.

Since we have  $\eta_9 = -12.82877675 < -12$ , Formulas (9.6.17), (9.6.19), (9.6.27), (9.6.29) imply the following result.

**Lemma 9.38.** *With Ai and G defined above, we have for  $-\lambda \leq \eta_9$*

$$(9.6.30) \quad \text{Ai}(-\lambda) = \frac{1}{\sqrt{\pi}} \lambda^{-1/4} \left( \sin\left(\frac{\pi}{4} + \frac{2}{3}\lambda^{3/2}\right) + \tilde{R}_0(\lambda) \right),$$

$$(9.6.31) \quad |\tilde{R}_0(\lambda)| \leq \lambda^{-3/2} \times 0.172335 \leq 0.004146,$$

$$(9.6.32) \quad G(-\lambda) = \frac{\lambda^{-3/4}}{\sqrt{\pi}} \left( \cos\left(\frac{\pi}{4} + \frac{2}{3}\lambda^{3/2}\right) + \tilde{S}_1(\lambda) \right),$$

$$(9.6.33) \quad |\tilde{S}_1(\lambda)| \leq \lambda^{-3/2} \times 1.80293 \leq 0.0433716.$$

9.6.2. *More on the Airy function.*

**Proposition 9.39.** *We have*

$$(9.6.34) \quad \int_0^{+\infty} \text{Ai}(x) dx = \frac{1}{3}.$$

*Proof.* According to Theorem 9.33, the Airy function  $\text{Ai}$  is rapidly decreasing on the positive half-line and thus belongs to  $L^1(\mathbb{R}_+)$ , so that the integral in (9.6.34) makes sense. Also we have from Theorem 9.33 and the Lebesgue Dominated Convergence Theorem that,

$$(9.6.35) \quad \int_0^{+\infty} \text{Ai}(x) dx = \lim_{h \rightarrow 0_+} \int_0^{+\infty} \text{Ai}(x) e^{xh} dx e^{-h^3/3},$$

and we shall now calculate the right-hand-side of (9.6.35). We have for  $h > 0$ ,

$$\int_0^{+\infty} \text{Ai}(x) e^{xh} dx e^{-h^3/3} = \int_0^{+\infty} \frac{1}{2\pi} \int e^{-h\xi^2} e^{i(\frac{\xi^3}{3} - \xi h^2)} e^{ix\xi} d\xi dx = \int_0^{+\infty} \widehat{\psi}_h(-x) dx,$$

with

$$(9.6.36) \quad \psi_h(\xi) = e^{-h(2\pi\xi)^2} e^{i(\frac{(2\pi\xi)^3}{3} - (2\pi\xi)h^2)},$$

so that

$$\begin{aligned} \int_0^{+\infty} \text{Ai}(x) e^{xh} dx e^{-h^3/3} &= \left\langle \frac{\delta_0}{2} - \frac{1}{2\pi i} \text{pv} \frac{1}{\xi}, \psi_h \right\rangle_{\mathcal{S}', \mathcal{S}} \\ &= \frac{1}{2} - \frac{1}{2\pi i} \left\langle \text{pv} \frac{1}{\xi}, e^{-h(2\pi\xi)^2} e^{i(\frac{(2\pi\xi)^3}{3} - (2\pi\xi)h^2)} \right\rangle \\ &= \frac{1}{2} - \frac{1}{2\pi} \left\langle \text{pv} \frac{1}{\xi}, e^{-h\xi^2} \sin\left(\frac{\xi^3}{3} - \xi h^2\right) \right\rangle. \end{aligned}$$

We note at this point that, according to (4.2.9), the right-hand-side of the above equality is for  $h = 0$  equal to

$$\frac{1}{2} - \frac{1}{2\pi} \frac{\pi}{3} = \frac{1}{3},$$

so that, with (9.6.35), we are left to proving that

$$(9.6.37) \quad \lim_{h \rightarrow 0_+} \left\langle \text{pv} \frac{1}{\xi}, e^{-h\xi^2} \sin\left(\frac{\xi^3}{3} - \xi h^2\right) \right\rangle = \frac{\pi}{3}.$$

We have

$$\begin{aligned} \int \frac{\sin(\frac{\xi^3}{3} - \xi h^2)}{\xi} e^{-h\xi^2} d\xi &= \frac{\pi}{3} + \int \frac{\sin(\frac{\xi^3}{3} - \xi h^2) e^{-h\xi^2} - \sin(\frac{\xi^3}{3})}{\xi} d\xi \\ &= \frac{\pi}{3} + \underbrace{\int \frac{\sin(\frac{\xi^3}{3})}{\xi} (\cos(\xi h^2) e^{-h\xi^2} - 1) d\xi}_{I_1(h)} - \underbrace{\int \frac{\sin(\xi h^2)}{\xi} \cos(\frac{\xi^3}{3}) e^{-h\xi^2} d\xi}_{I_2(h)}. \end{aligned}$$

We have

$$\begin{aligned} I_{1,1}(h) &= \int_1^{+\infty} \frac{\xi^2 \sin(\frac{\xi^3}{3})}{\xi^3} (\cos(\xi h^2) e^{-h\xi^2} - 1) d\xi \\ &= \int_1^{+\infty} \frac{d}{d\xi} \left( \cos(\frac{\xi^3}{3}) \right) \frac{1}{\xi^3} (\cos(\xi h^2) e^{-h\xi^2} - 1) d\xi, \end{aligned}$$

and a simple integration by parts<sup>31</sup> shows that  $\lim_{h \rightarrow 0} I_{1,1}(h) = 0$ ; we have also trivially that

$$0 = \lim_{h \rightarrow 0} \int_0^1 \frac{\xi^2 \sin(\frac{\xi^3}{3})}{\xi^3} (\cos(\xi h^2) e^{-h\xi^2} - 1) d\xi.$$

On the other hand, we have

$$|I_2(h)| \leq \int h^2 e^{-h\xi^2} d\xi = O(h^{3/2}),$$

which completes the proof of (9.6.37) as well as the proof of Proposition 9.39.  $\square$

**Lemma 9.40.** *We have*

$$(9.6.38) \quad \lim_{R \rightarrow +\infty} \int_{-R}^0 \text{Ai}(x) dx = \frac{2}{3}.$$

*Proof.* Using (9.6.7), we find for  $R \geq 1$ ,

$$\begin{aligned} \int_{-R}^0 \text{Ai}(x) dx &= \int_0^R \text{Ai}(-r) dr = \int_0^1 \text{Ai}(-r) dr \\ &\quad + \int_1^R \left( \frac{1}{r^{1/4} \sqrt{\pi}} \sin\left(\frac{\pi}{4} + \frac{2}{3}r^{3/2}\right) + O(r^{-7/4}) \right) dr, \end{aligned}$$

proving that the limit in the left-hand-side of (9.6.38) is existing.

**Claim 9.41.**  $\lim_{h \rightarrow 0+} \int_{-\infty}^0 \text{Ai}(x) e^{xh} dx = \int_{-\infty}^0 \text{Ai}(x) dx.$

*Proof of the Claim.* We have

$$\int_{-\infty}^0 \text{Ai}(x) e^{xh} dx = \int_{-\infty}^{-1} \text{Ai}(x) e^{xh} dx + \underbrace{\int_{-1}^0 \text{Ai}(x) e^{xh} dx}_{\text{with limit } \int_{-1}^0 \text{Ai}(x) dx}$$

and using (9.6.7), we have only to check

$$\begin{aligned} \int_{-\infty}^{-1} |x|^{-1/4} e^{xh+i\frac{2}{3}|x|^{3/2}} dx &= \int_1^{+\infty} t^{-1/4} e^{-th+i\frac{2}{3}t^{3/2}} dt \\ &= - \int_1^{+\infty} \frac{d}{dt} \left\{ e^{-th+i\frac{2}{3}t^{3/2}} \right\} (h - it^{1/2})^{-1} t^{-1/4} dt = e^{-h+i\frac{2}{3}} (h - i)^{-1} \\ &\quad + \int_1^{+\infty} e^{-th+i\frac{2}{3}t^{3/2}} \left( (h - it^{1/2})^{-2} \frac{i}{2} t^{-3/4} - (h - it^{1/2})^{-1} \frac{1}{4} t^{-5/4} \right) dt, \end{aligned}$$

and since the absolute value of the integrand in the last integral is bounded above by  $\frac{3}{4}t^{-7/4}$ , we get the result of the Claim.  $\square$

---

<sup>31</sup>The boundary term is easy to handle and for the derivative falling on  $\xi^{-3}$ , we use that  $|\cos(\xi h^2) e^{-h\xi^2} - 1| \leq 2$ ; if the derivative falls on the other term we get

$$\int_1^{+\infty} \frac{\cos(\frac{\xi^3}{3})}{\xi^3} (2h\xi \cos(\xi h^2) e^{-h\xi^2} + e^{-h\xi^2} \sin(\xi h^2) h^2) d\xi,$$

which goes trivially to 0 with  $h$ .

With (9.6.35), (9.6.36), this gives

$$\int_{-\infty}^{+\infty} \text{Ai}(x)dx = \lim_{h \rightarrow 0^+} \int_{-\infty}^{+\infty} \text{Ai}(x)e^{xh}dx e^{-h^3/3} = \lim_{h \rightarrow 0^+} \left( \int_{\mathbb{R}} \widehat{\psi}_h(-\xi)d\xi = \psi_h(0) \right) = 1,$$

and Proposition 9.39 provides the result of the lemma. □

9.6.3. *Asymptotic expansion for the function G defined in (4.2.8).*

**Lemma 9.42.** *With G defined in (4.2.8), we have*

$$(9.6.39) \quad G(-\lambda) = \lambda^{-3/4}\pi^{-1/2} \sin\left(\frac{3\pi}{4} + \frac{2}{3}\lambda^{3/2}\right) + O(\lambda^{-9/4}), \quad \lambda \rightarrow +\infty.$$

*Proof.* Property (9.6.38) and (9.6.7) give for  $\eta = -\lambda < 0$ ,

$$\begin{aligned} G(\eta) &= \frac{2}{3} + \int_0^\eta \text{Ai}(\xi)d\xi = \int_{-\infty}^\eta \text{Ai}(\xi)d\xi = \int_\lambda^{+\infty} \text{Ai}(-r)dr \\ &= \int_\lambda^{+\infty} 2 \operatorname{Re}\left(e^{\frac{i\pi}{3}} \text{Ai}\left(e^{\frac{i\pi}{3}} r\right)\right)dr \text{ (we have used (9.6.10)); we use now (9.6.6) for } M=1, x \in e^{i\pi/3}\mathbb{R}_+ \text{)} \\ &= \int_\lambda^{+\infty} \left( \frac{1}{r^{1/4}\sqrt{\pi}} \sin\left(\frac{\pi}{4} + \frac{2}{3}r^{3/2}\right) + \frac{\Gamma(7/2)}{3^2 2\pi} r^{-7/4} \sin\left(\frac{2}{3}r^{3/2} - \frac{\pi}{4}\right) + O(r^{-13/4}) \right)dr \\ &= (2/3)^{1/2}\pi^{-1/2} \int_{\frac{2}{3}\lambda^{3/2}}^{+\infty} s^{-1/2} \sin\left(\frac{\pi}{4} + s\right)ds \\ &\quad + \frac{(2/3)^{3/2}\Gamma(7/2)}{3^2 2\pi} \int_{\frac{2}{3}\lambda^{3/2}}^{+\infty} s^{-3/2} \sin\left(s - \frac{\pi}{4}\right)ds + O(\lambda^{-9/4}). \end{aligned}$$

We integrate by parts in the first integral with

$$\begin{aligned} \int_{\frac{2}{3}\lambda^{3/2}}^{+\infty} s^{-1/2} \sin\left(\frac{\pi}{4} + s\right)ds &= - \int_{\frac{2}{3}\lambda^{3/2}}^{+\infty} s^{-1/2} \frac{d}{ds} \left\{ \cos\left(\frac{\pi}{4} + s\right) \right\} ds \\ &= \left(\frac{2}{3}\lambda^{3/2}\right)^{-1/2} \cos\left(\frac{\pi}{4} + \frac{2}{3}\lambda^{3/2}\right) + \int_{\frac{2}{3}\lambda^{3/2}}^{+\infty} (-1/2)s^{-3/2} \cos(\pi/4 + s)ds. \end{aligned}$$

We have to deal with two integrals of type

$$\int_{\lambda^{3/2}}^{+\infty} s^{-3/2} \frac{d}{ids} e^{is} ds = i(\lambda^{3/2})^{(-3/2)} e^{i\lambda^{3/2}} - \frac{1}{i} \int_{\lambda^{3/2}}^{+\infty} (-3/2)s^{-5/2} e^{is} ds = O(\lambda^{-9/4}).$$

Eventually we find  $G(-\lambda) = \lambda^{-3/4}\pi^{-1/2} \cos\left(\frac{\pi}{4} + \frac{2}{3}\lambda^{3/2}\right) + O(\lambda^{-9/4})$ . □

With  $(\eta_k)_{k \geq 0}$  standing for the decreasing sequence of the zeroes of the Airy function (cf. Lemma 9.35), we have the following table of variation for the function G.

$\eta$	$-\infty$	$\dots$	$\eta_{2k+2}$		$\eta_{2k+1}$		$\eta_{2k}$	$\dots$	$\eta_1$		$\eta_0$		$+\infty$
$G''(\eta) = \text{Ai}'(\eta)$	0	$\dots$	+		-		+	$\dots$	-		+		0
$G'(\eta) = \text{Ai}(\eta)$	0	$\dots$	0	+	0	-	0	$\dots$	0	-	0	+	0
$G(\eta)$	0	$\dots$	$G(\eta_{2k+2})$	$\nearrow$	$G(\eta_{2k+1})$	$\searrow$	$G(\eta_{2k})$	$\dots$	$G(\eta_1)$	$\searrow$	$G(\eta_0)$	$\nearrow$	1

$\eta$	$\eta_4 = -7.944133589$	$\eta_3 = -6.786708100$	$\eta_2 = -5.520559828$	$\eta_1 = -4.087949444$	$\eta_0 = -2.338107410$
$\mathbf{G}(\eta)$	-0.1187912133	0.1333996865	-0.1550343634	0.1917571397	-0.2743520591

$\eta$	$\eta_9 = -12.82877675$	$\eta_8 = -11.93601556$	$\eta_7 = -11.00852430$	$\eta_6 = -10.04017434$	$\eta_5 = -9.022650854$
$\mathbf{G}(\eta)$	0.08315615192	-0.08775971160	0.09322050200	-0.09984115980	0.1080976882

**Lemma 9.43.** *The zeroes of the function  $G$  on the real line are simple and make a decreasing sequence of negative numbers  $(\xi_l)_{l \leq 0}$  such that*

$$(9.6.40) \quad \dots \eta_{2k+2} < \xi_{2k+2} < \eta_{2k+1} < \xi_{2k+1} < \eta_{2k} < \xi_{2k} \dots, \quad \xi_0 \approx -1.38418.$$

*The largest ten zeroes of  $G$  are given by the following table*

$\xi_0$	$\xi_1$	$\xi_2$	$\xi_3$	$\xi_4$
-1.38418	-3.33004	-4.86074	-6.18885	-7.39024

$\xi_5$	$\xi_6$	$\xi_7$	$\xi_8$	$\xi_9$
-8.5022	-10.5366	-11.4826	-12.3913	-13.2679

For all  $k \in \mathbb{N}$ , we have

$$(9.6.41) \quad G(\eta_{2k}) < 0 < G(\eta_{2k+1}),$$

and  $G(\eta_{2k})$  (resp.  $G(\eta_{2k+1})$ ) is a local minimum (resp. maximum) of  $G$  near  $\eta_{2k}$  (resp.  $\eta_{2k+1}$ ). Moreover,  $G(\eta_0)$  is an absolute minimum of the function  $G$  on the real line.

**N.B.** We claim also that

$$(9.6.42) \quad |G(\eta_{2k})| > G(\eta_{2k+1}) > |G(\eta_{2k+2})|,$$

but shall not provide a complete proof for that statement, which is anyway not needed in our Section 4.3.

*Proof.* In the first place, we know that  $G(\eta_0) < 0$  and  $G$  strictly increases on  $[\eta_0, +\infty)$  so that  $\xi_0 \approx -1.38418$  is defined as the unique zero of  $G$  on  $(\eta_0, 0)$  since  $G(0) = 2/3$ . We may note that we found in particular that

$$(9.6.43) \quad \forall \eta > \eta_0, \quad 1 > G(\eta) > G(\eta_0).$$

Also, the first ten zeroes of  $G$  are simple and satisfy (9.6.40), (9.6.41) and (9.6.42). Moreover, using Lemma 9.38, we obtain that for  $\lambda \geq 12$ ,

$$G(-\lambda) = 0 \implies \left| \cos\left(\frac{3\pi}{4} + \frac{2}{3}\lambda^{3/2}\right) \right| \leq 0.0433716,$$

$$\text{Ai}(-\lambda) = 0 \implies \left| \sin\left(\frac{\pi}{4} + \frac{2}{3}\lambda^{3/2}\right) \right| \leq 0.004146,$$

As a result, if  $-\lambda$  is a double zero of  $G$  we must have both inequalities above, which is impossible. As a result all zeroes of  $G$  are simple<sup>32</sup> and located on  $(-\infty, 0)$ . Let us consider the interval  $[\eta_{2k+1}, \eta_{2k}]$ : we have

$$\text{Ai}(\eta_{2k+1}) = \text{Ai}(\eta_{2k}) = 0, \quad \text{Ai}'(\eta_{2k+1}) < 0 < \text{Ai}'(\eta_{2k}), \quad \text{Ai}'' > 0 \text{ on } (\eta_{2k+1}, \eta_{2k}).$$

As a result, we obtain that  $G$  has a local minimum at  $\eta_{2k}$  and a local maximum at  $\eta_{2k+1}$ . Moreover we find from (9.6.31) in Lemma 9.38 and  $k \geq 5$  that

$$\max\left(\left|\sin\left(\frac{\pi}{4} + \frac{2}{3}|\eta_{2k}|^{3/2}\right)\right|, \left|\sin\left(\frac{\pi}{4} + \frac{2}{3}|\eta_{2k+1}|^{3/2}\right)\right|\right) \leq 0.004146$$

which implies that

$$\min\left(\left|\cos\left(\frac{\pi}{4} + \frac{2}{3}|\eta_{2k}|^{3/2}\right)\right|, \left|\cos\left(\frac{\pi}{4} + \frac{2}{3}|\eta_{2k+1}|^{3/2}\right)\right|\right) \geq 0.99999.$$

We know that  $\text{Ai}'(\eta_{2k}) > 0$ , which implies, thanks<sup>33</sup> to (9.6.8)

$$\cos\left(\frac{\pi}{4} + \frac{2}{3}|\eta_{2k}|^{3/2}\right) \leq -0.99999, \quad \cos\left(\frac{\pi}{4} + \frac{2}{3}|\eta_{2k+1}|^{3/2}\right) \geq 0.99999,$$

and Lemma 9.38 implies that  $G(\eta_{2k}) < 0 < G(\eta_{2k+1})$ , which is (9.6.41). Since the function  $G$  is strictly monotone decreasing on the interval  $[\eta_{2k+1}, \eta_{2k}]$ , it has a unique simple zero  $\xi_{2k+1}$  on the interior of this interval. Analogously, we can prove that on the interval  $[\eta_{2k+2}, \eta_{2k+1}]$ , it has a unique simple zero  $\xi_{2k+2}$  on the interior of this interval, proving that the sequence of zeroes of the function  $G$  is decreasing strictly with

$$\eta_{2k+2} < \xi_{2k+2} < \eta_{2k+1} < \xi_{2k+1} < \eta_{2k} < \xi_{2k}, \quad k \geq 0.$$

We shall prove a weaker statement than (9.6.42): we know that  $|G(\eta_l)| < |G(\eta_0)|$  for  $1 \leq l \leq 9$  from the numerical values obtained above. Moreover if  $\lambda \geq 12$  we find

$$|G(-\lambda)| \leq \lambda^{-3/4} \pi^{-1/2} (1 + 0.0433716) \leq 0.0913016 < |G(\eta_0)| = 0.2743520591,$$

<sup>32</sup>It is not hard to obtain an asymptotic version of this, namely the same result for  $\lambda$  large enough. However, asymptotic methods provide asymptotic results and to get a result at a finite distance, we had to use the numerical results of Lemma 9.38, grounded on a numerical estimate of the constants appearing in Theorem 9.33.

<sup>33</sup>Here this is proven if  $k$  is large enough from (9.6.8), and we leave to the reader the proof of a numerical estimate analogous to Lemma 9.38 for the derivative of the Airy function. A direct estimate is possible, using (9.6.5) and the identity (to be differentiated) for  $\lambda > 0$ ,

$$(9.6.44) \quad \text{Ai}(-\lambda) = \frac{\lambda^{-1/4}}{\sqrt{\pi}} \left\{ \sin\left(\frac{\pi}{4} + \frac{2}{3}\lambda^{3/2}\right) + a_0(\lambda)\lambda^{-3/2} \right\},$$

$$(9.6.45) \quad a_0(\lambda) = \frac{\lambda^{3/2}}{\pi} e^{i(\frac{\pi}{3} - \frac{2}{3}\lambda^{3/2})} \int_{\mathbb{R}} e^{-\xi^2 \lambda^{1/2} e^{i\pi/6}} (\cos(\xi^3/3) - 1) d\xi.$$

proving indeed that  $G(\eta_0)$  is the absolute minimum of the function  $G$  on the real line, since the desired estimate is proven for  $\eta > \eta_0$  and for  $\eta < \eta_0$ , either  $G(\eta) \geq 0$ , or  $-0.0913016 \leq G(\eta) < 0$  if  $\eta \leq -12$ . As said above, the values less than 12 are treated directly by a numerical calculation. The proof of the lemma is complete.  $\square$

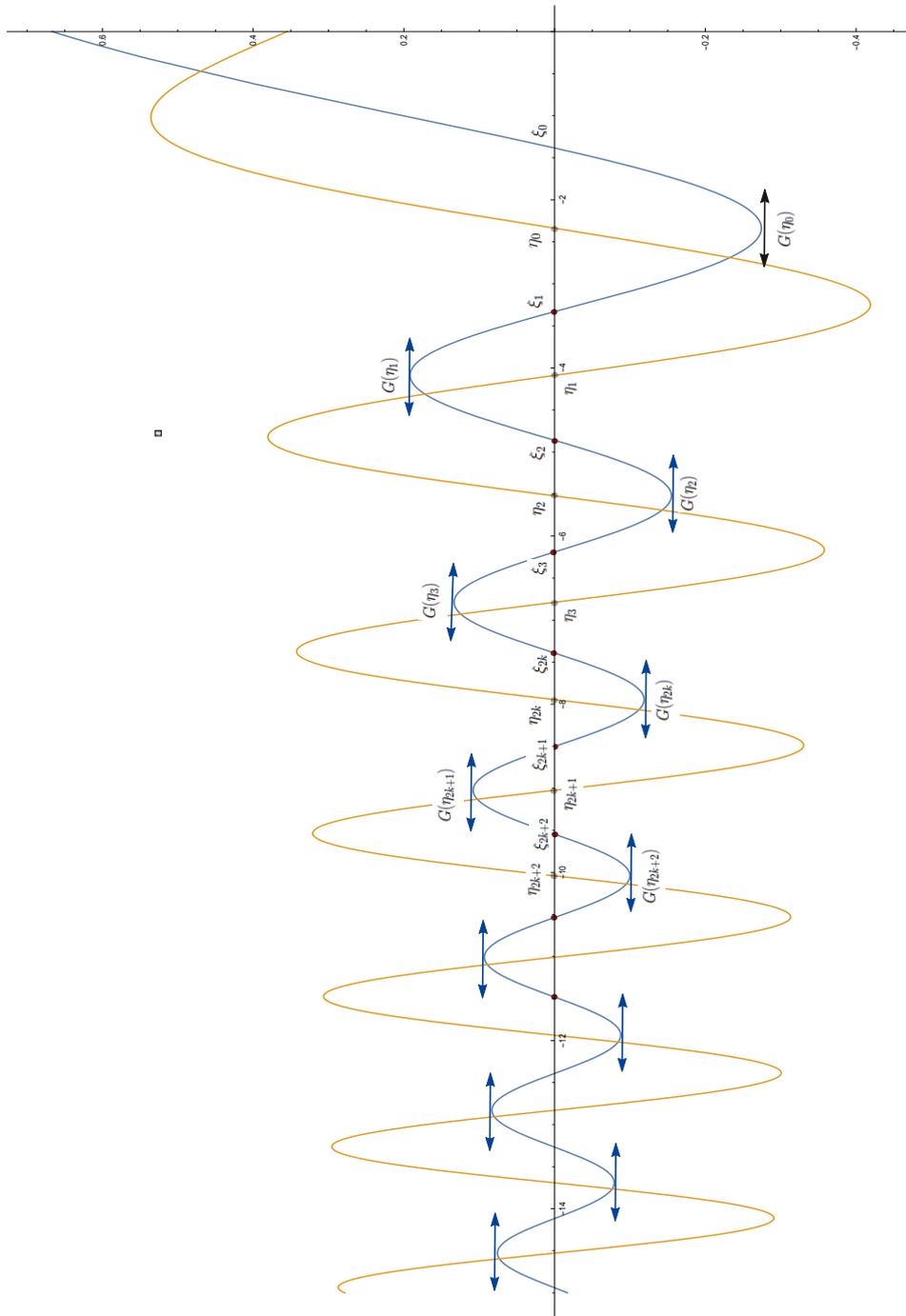


FIGURE 9. The function  $G$  and its derivative the Airy function, on  $\mathbb{R}_-$ .

### 9.7. Miscellaneous formulas.

9.7.1. *Some elementary formulas.* We define for  $\tau \in \mathbb{R}$ ,

$$(9.7.1) \quad \arctan \tau = \int_0^\tau \frac{dt}{1+t^2},$$

and we note that  $\arctan \tau \in (-\pi/2, \pi/2)$ ,

$$\forall \tau \in \mathbb{R}, \tan(\arctan \tau) = \tau, \quad \forall \theta \in (-\pi/2, \pi/2), \arctan(\tan \theta) = \theta.$$

Moreover we have for  $\tau \in \mathbb{R}$ ,

$$(9.7.2) \quad e^{i \arctan \tau} = \frac{1}{\sqrt{1+\tau^2}}(1+i\tau),$$

since for  $\theta \in (-\pi/2, \pi/2)$ ,  $\tau = \tan \theta$ , we have  $1+\tau^2 = \frac{1}{\cos^2 \theta}$  and thus

$$\cos \theta > 0 \implies \cos \theta = \frac{1}{\sqrt{1+\tau^2}} \implies -\sin \theta = -\frac{1}{2}(1+\tau^2)^{-3/2} 2\tau(1+\tau^2),$$

so that  $e^{i\theta} = \frac{1}{\sqrt{1+\tau^2}}(1+i\tau)$ .

Let  $a \in \mathbb{R}_+$  be given. The Fourier transform of  $\mathbf{1}_{[-a,a]}$  is

$$(9.7.3) \quad \int_{-a}^a e^{-2i\pi x\xi} dx = 2 \int_0^a \cos(2\pi x\xi) dx = \frac{2}{2\pi\xi} [\sin(2\pi x\xi)]_{x=0}^{x=a} = \frac{\sin(2\pi a\xi)}{\pi\xi}.$$

9.7.2. *Taking the derivative of  $F_k$  on  $\mathbb{R}_+$ .* We have, using a parity argument,

$$F_k(a) = \int_{\mathbb{R}} \frac{\sin a\tau}{\pi\tau} \frac{(1+i\tau)^{2k+1}}{(1+\tau^2)^{k+1}} d\tau = \sum_{0 \leq 2l \leq 2k} \int_{\mathbb{R}} \frac{\sin a\tau}{\pi\tau} \frac{\binom{2k+1}{2l} (-1)^l \tau^{2l}}{(1+\tau^2)^{k+1}} d\tau.$$

We see also that  $1+2k+2-2l = 2k+3-2l \geq 3$  so that we can take the derivative of  $F_k$  and get

$$F'_k(a) = \sum_{0 \leq 2l \leq 2k} \int_{\mathbb{R}} \frac{\cos a\tau}{\pi} \frac{\binom{2k+1}{2l} (-1)^l \tau^{2l}}{(1+\tau^2)^{k+1}} d\tau = \frac{1}{\pi} \int_{\mathbb{R}} (\cos a\tau) \operatorname{Re} \left( \frac{(1+i\tau)^k}{(1-i\tau)^{k+1}} \right) d\tau,$$

with absolutely converging integrals. For  $a > 0$ , we have

$$(9.7.4) \quad F'_k(a) = \frac{1}{\pi} \int_{\mathbb{R}} (\cos a\tau) \frac{(1+i\tau)^k}{(1-i\tau)^{k+1}} d\tau,$$

since

$$(9.7.5) \quad \lim_{\lambda \rightarrow +\infty} \int_{-\lambda}^{\lambda} \frac{\tau^j \cos(a\tau)}{(1+\tau^2)^{k+1}} d\tau \quad \text{makes sense for } j \leq 2k+1 \text{ (and vanishes for } j \text{ odd)}.$$

9.7.3. *A proof of the weak limit.* We have for  $u \in \mathcal{S}(\mathbb{R}^n)$ , according to (1.2.2),

$$\langle (\mathbf{1}\{2\pi(x^2 + \xi^2) \leq a\})^w u, u \rangle = \iint_{2\pi(x^2 + \xi^2) \leq a} \mathcal{W}(u, u)(x, \xi) dx d\xi,$$

so that implies

$$\sum_{k \geq 0} F_k(a) \langle \mathbb{P}_k u, u \rangle_{L^2(\mathbb{R}^n)} = \iint_{2\pi(x^2 + \xi^2) \leq a} \mathcal{W}(u, u)(x, \xi) dx d\xi.$$

Choosing now  $u = u_k$  as a normalized eigenfunction of the Harmonic Oscillator with eigenvalue  $k + 1/2$ , we obtain

$$F_k(a) = \iint_{2\pi(x^2 + \xi^2) \leq a} \mathcal{W}(u_k, u_k)(x, \xi) dx d\xi.$$

Since the function  $(x, \xi) \mapsto \mathcal{W}(u_k, u_k)(x, \xi)$  belongs to the Schwartz class of  $\mathbb{R}^{2n}$ , we find that

$$\lim_{a \rightarrow +\infty} F_k(a) = \iint_{\mathbb{R}^{2n}} \mathcal{H}(u_k, u_k)(x, \xi) dx d\xi = \|u_k\|_{L^2(\mathbb{R}^n)}^2 = 1, \quad \text{qed.}$$

9.7.4. *A different normalization for the Wigner function.* The paper [27] is using a different normalization for the Wigner distribution in  $n$  dimensions with

$$(9.7.6) \quad \widetilde{\mathcal{W}}(u, v)(x, \xi) = (2\pi)^{-n} \int_{\mathbb{R}^n} u(x + \frac{z}{2}) \bar{v}(x - \frac{z}{2}) e^{-iz \cdot \xi} dz.$$

The relationship with our definition (1.1.6) is

$$(9.7.7) \quad \widetilde{\mathcal{W}}(u, v)(x, \xi) = \mathcal{W}(u, v)(x, \frac{\xi}{2\pi}) (2\pi)^{-n}.$$

As a result, we find that

$$\mathcal{E}_{lo}(\mathbb{B}^{2n}(R)) = \sup_{\|u\|_{L^2(\mathbb{R}^n)}=1} \iint_{|x|^2 + |\xi|^2 \leq R^2} \widetilde{\mathcal{W}}(u, u)(x, \xi) dx d\xi,$$

is equal to

$$\begin{aligned} \sup_{\|u\|_{L^2(\mathbb{R}^n)}=1} \iint_{|x|^2 + 4\pi^2|\xi|^2 \leq R^2} \mathcal{W}(u, u)(x, \xi) dx d\xi \\ = \sup_{\|u\|_{L^2(\mathbb{R}^n)}=1} \iint_{2\pi(|x|^2 + |\xi|^2) \leq R^2} \mathcal{W}(u, u)(x, \xi) dx d\xi, \end{aligned}$$

and we have proven here that for  $u \in L^2(\mathbb{R}^n)$  with norm 1

$$\iint_{|x|^2 + |\xi|^2 \leq \frac{a}{2\pi} = \frac{R^2}{2\pi}} \mathcal{W}(u, u)(x, \xi) dx d\xi \leq 1 - \frac{1}{(n-1)!} \int_a^{+\infty} e^{-t} t^{n-1} dt = 1 - \frac{\Gamma(n, R^2)}{\Gamma(n)},$$

where the upper incomplete Gamma function  $\Gamma(z, x)$  is given by

$$(9.7.8) \quad \Gamma(z, x) = \int_x^{+\infty} t^{z-1} e^{-t} dt.$$

This is indeed the result of Theorem 1 in [27].

**N.B.** Let  $x > 0$  be given and let  $z \in \mathbb{C}$  with  $\operatorname{Re} z > 0$ . Then we have

$$\Gamma(z, x) = \int_0^{+\infty} (s+x)^{z-1} e^{-s-x} ds = e^{-x} \int_0^{+\infty} (s+x)^{z-1} e^{-s} ds,$$

so that if  $z = n + 1$ ,  $n \in \mathbb{N}$ , we find

$$\begin{aligned} \Gamma(n+1, x) &= e^{-x} \int_0^{+\infty} (s+x)^n e^{-s} ds = e^{-x} \sum_{0 \leq k \leq n} \binom{n}{k} x^k \int_0^{+\infty} s^{n-k} e^{-s} ds \\ &= e^{-x} \sum_{0 \leq k \leq n} \binom{n}{k} x^k \Gamma(n+1-k) = n! e^{-x} \sum_{0 \leq k \leq n} \frac{x^k}{k!}. \end{aligned}$$

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