

Last week we saw that (in the notation of the book) if

$$M_{\downarrow}(f)(x) = \frac{1}{4\pi} \int_{S^2} f(x-t\delta) d\sigma(\delta)$$

$\underbrace{S^2}_{\text{sphere in } \mathbb{R}^3}$
 $\underbrace{d\sigma(\delta)}_{\text{spherical measure}}$

then

$$u(x,t) = \frac{\partial}{\partial t} (t M_{\downarrow}(f)(x)) + t M_{\downarrow}(g)(x)$$

solves

$$\frac{\partial^2 u}{\partial t^2} = \Delta u \quad \text{in } \mathbb{R}^3 \times \mathbb{R}$$

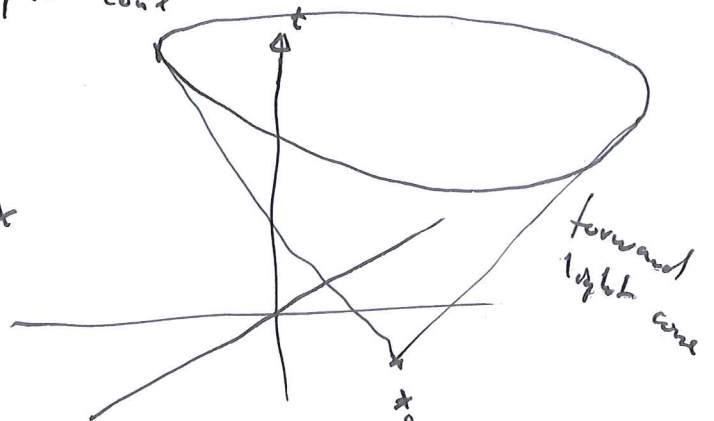
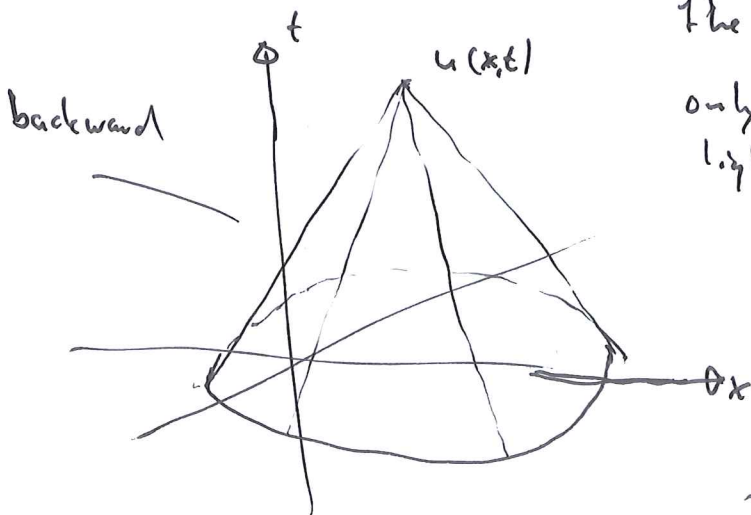
$$u(x,0) = f(x) \in S(\mathbb{R}^3)$$

$$\frac{\partial u(x,0)}{\partial t} = g(x) \in S(\mathbb{R}^3)$$

$\in \mathbb{R}^3$

We also noticed that this implies that u only depend on its backward light cone, and that

the value of $f(x_0), g(x_0)$ only influence the forward light cone

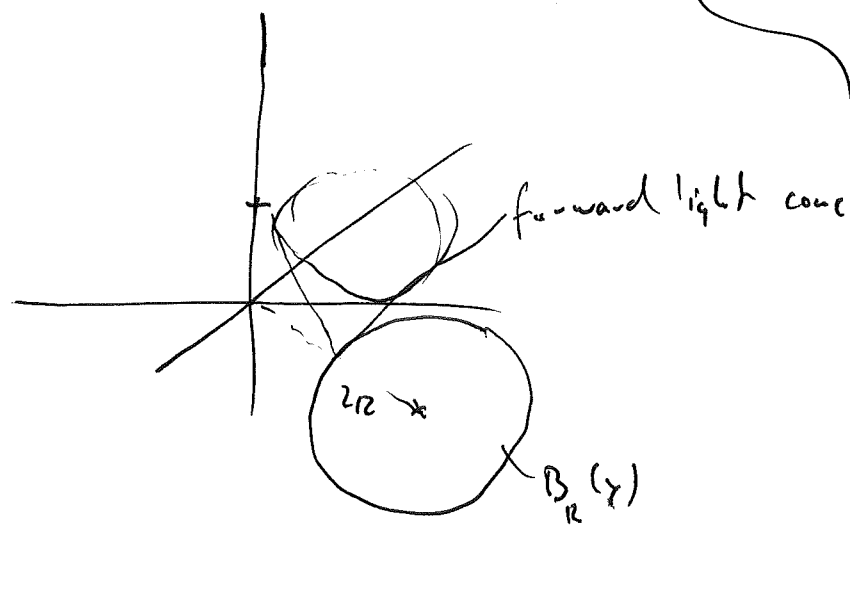


x is in \mathbb{R}^3 (even though drawn in \mathbb{R}^2)

Notice that if we change the values of $f(x), g(x)$ in some ball $B_R(y)$ $|y| \geq 2R$

then this change will not affect the solution at $x=0$ before the time $t=R$. We call this

"finite speed of propagation."



We can use the finite speed of propagation to create solutions to the wave equation in $\mathbb{R}^2 \times \mathbb{R}$ as follows.

Consider the problem

$$\frac{\partial^2 u(x_1, x_2, t)}{\partial t^2} = \Delta(u(x_1, x_2, t))$$

$$u(x_1, x_2, 0) = f(x_1, x_2) \in \mathcal{S}(\mathbb{R}^2)$$

$$\frac{\partial u(x_1, x_2, 0)}{\partial t} = g(x_1, x_2) \in \mathcal{S}(\mathbb{R}^2)$$

If we want to calculate $u(x_1^0, x_2^0, t^0)$

then we can consider u as a function in $\mathbb{R}^3 \times \mathbb{R}$ \tilde{u}
and calculate $\tilde{u}(x_1, x_2, 0, t)$ instead, where

$$(*) \left\{ \begin{array}{l} \frac{\partial^2 \tilde{u}}{\partial t^2} = \Delta \tilde{u} \quad \text{in } \mathbb{R}^3 \times \mathbb{R} \\ \tilde{u} = \tilde{f}(x_1, x_2, x_3) \notin S(\mathbb{R}^3) \\ \frac{\partial \tilde{u}}{\partial t} = \tilde{g}(x_1, x_2, x_3) \notin S(\mathbb{R}^3) \end{array} \right. \quad \underbrace{\tilde{f}(x_1, x_2, x_3)}_{\substack{\text{independent} \\ \text{of } x_3}} = \tilde{f}(x_1, x_2)$$

We have a formula for the solutions to (*),
if \tilde{f} and \tilde{g} where in $S(\mathbb{R}^3)$. To get around
this we consider \tilde{f}, \tilde{g} to be defined

$$\tilde{f}(x_1, x_2, x_3) = f(x_1, x_2) \varrho(x_3)$$

$$\tilde{g}(x_1, x_2, x_3) = g(x_1, x_2) \varrho(x_3)$$

$$\text{where } \varrho(x_3) = \begin{cases} 1 & |x_3| \leq 100 (|x_1^0| + |x_2^0| + |t^0|) \\ 0 & |x_3| \geq 200 (|x_1^0| + |x_2^0| + |t^0|) \end{cases}$$

and $\varrho \in C^\infty(\mathbb{R})$.

Then $\tilde{f}, \tilde{g} \in S(\mathbb{R}^3)$ and that we change

the values for \tilde{f}, \tilde{g} when $|x_3| > 100 (|x_1^0| + |x_2^0| + |t^0|)$
doesn't affect the solution $\tilde{u}(x_1^0, x_2^0, 0, t^0)$ (whatever that means)

So we may write

$$\tilde{u}(x_1, x_2, 0, t_0) = \frac{\partial}{\partial t} \left(t_0 M_{t_0}(\tilde{f})(x^0) \right) + t_0 M_{t_0}(\tilde{g})(x^0) =$$

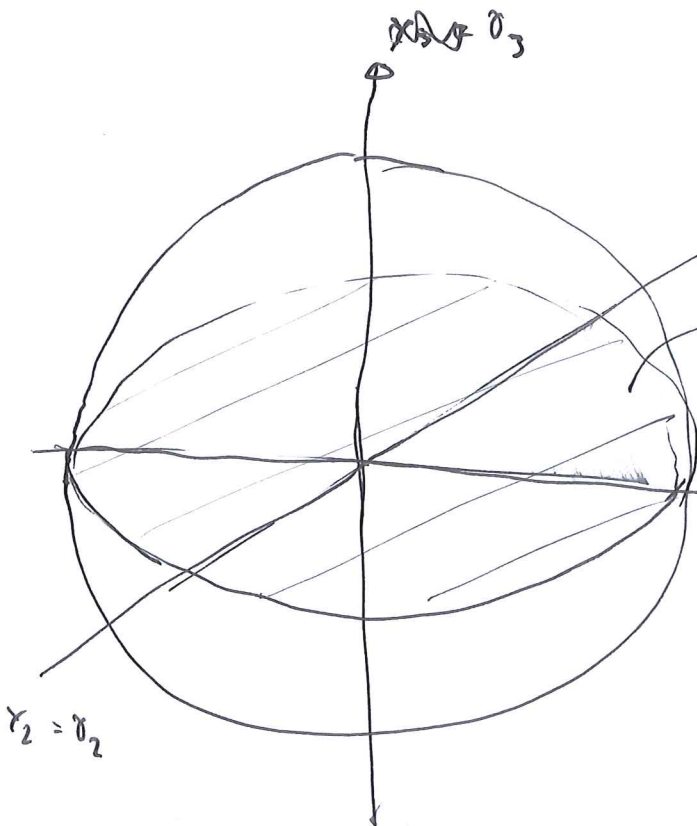
$$= \frac{\partial}{\partial t} \left(\frac{t_0}{4\pi} \int_{S^2} \underbrace{f(x^0 - t_0 \gamma)}_{\substack{\gamma = (\gamma_1, \gamma_2) \\ = 1}} e^{(x_3^0 - t_0 \gamma_3)} d\sigma(\gamma) \right) + \frac{t_0}{4\pi} \int_{S^2} \underbrace{g(x^0 - t_0 \gamma)}_{= 1} e^{(x_3^0 - t_0 \gamma_3)} d\sigma(\gamma)$$

independent of x_3 independent of x_3

$$= \left\{ \begin{array}{l} \text{Polar} \\ \text{c-coordinates} \\ \& \text{calculator} \end{array} \right\} = \frac{\partial}{\partial t} \left(\frac{t_0}{2\pi} \int_{|\gamma| \leq 1} f(x^0 - t_0 \gamma) (1 - |\gamma|^2)^{-\frac{1}{2}} d\gamma \right) + \frac{t_0}{2\pi} \int_{|\gamma| \leq 1} g(x^0 - t_0 \gamma) (1 - |\gamma|^2)^{-\frac{1}{2}} d\gamma$$

We integrate over S^2

①



use $|\gamma| \leq 1$

$\gamma = (\gamma_1, \gamma_2)$

to parametrize

the upper and
lower half spheres

and the integral
pops out.

Thus, The function ① solves the wave equation
in $\mathbb{R}^2 \times \mathbb{R}$

Remarks. Notice that whereas in $\mathbb{R}^3 \times \mathbb{R}$

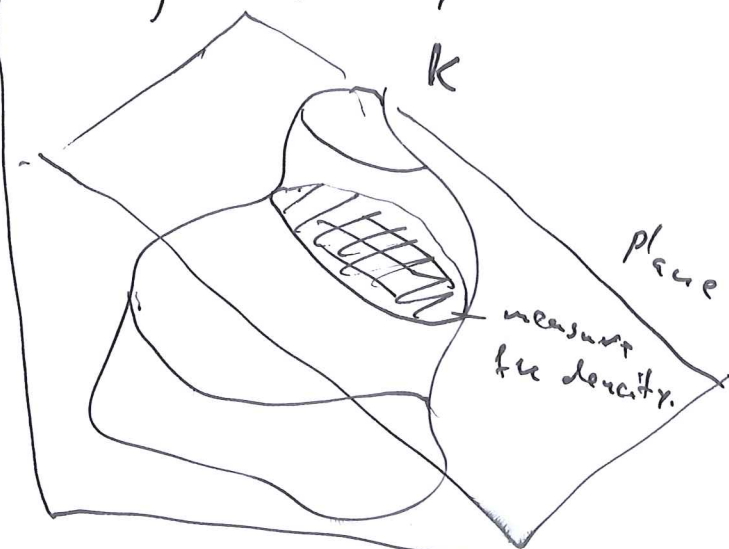
$u(x, t)$ only depend on the boundary of the light cone
in $\mathbb{R}^2 \times \mathbb{R}$ ~~the~~ $u(x, t)$ will depend on the solid
light cone.

The Radon Transform.

Assume that we have some material in \mathbb{R}^3 with density $f(x) \in \mathcal{S}'(\mathbb{R}^3)$. Assume furthermore that we have some device to measure $\int_{\text{plane}} f(x) dx$, where the integral is taken over any plane.

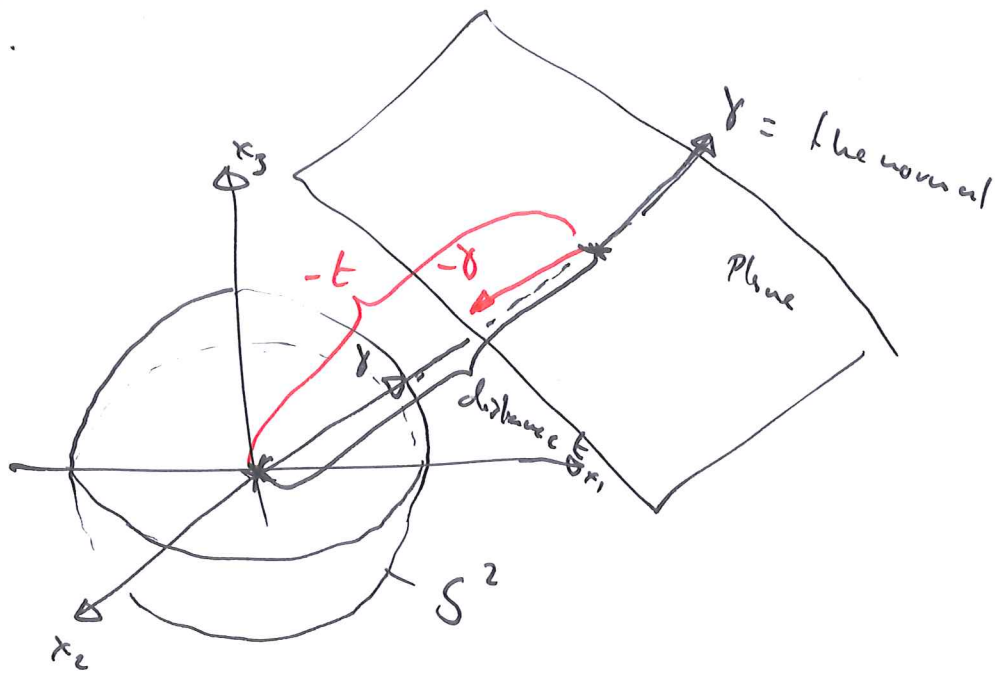
Can we reconstruct $f(x)$ from the data?

Think of $f(x)$ being some body $K \subset \mathbb{R}^3$ and $\int_{\text{plane}} f(x) dx$ as some kind of x-ray scanning the body in the plane



We need to formulate this mathematically, which in this case is basically to introduce notation.

We will parametrize the planes in \mathbb{R}^3 according to $\mathbb{R} \times S^2$.



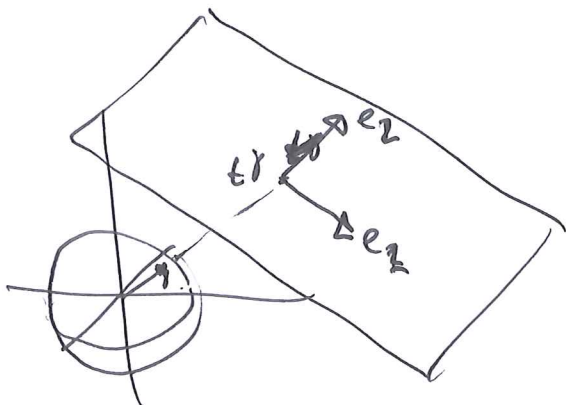
So $(t, \delta) =$ the plane with normal $\delta \in S^2$ and distance t (negative distance in the e_3 direction) from the origin.

We will denote this plane $P_{t, \delta}$.

The integral of f over $P_{t, \delta}$ will be denoted

$$\int_{P_{t, \delta}} f = \int_{\mathbb{R}^2} f(t\delta + u_1 e_1 + u_2 e_2) du_1 du_2$$

where (δ, e_1, e_2) is an orthonormal basis for \mathbb{R}^3



So $\delta + u_1 e_1 + u_2 e_2$ is a point in the plane

Note that $\int_{P_{t, \delta}} f \rightarrow$ indep
of the choice e_1 & e_2

Now we define the Radon transform

$\mathcal{R}: \mathcal{S}(\mathbb{R}^3) \rightarrow$ functions on $\mathbb{R} \times \mathcal{S}^2$

$$\mathcal{R}(f)(t, \nu) = \int_{P_{t, \nu}} f.$$

Question:

1) Given $\mathcal{R}(f)(t, \nu)$ [Notice that this is just a function on $\mathbb{R} \times \mathcal{S}^2$] can we reconstruct f ? What assumptions on $\mathcal{R}(f)$ and f ?

2) Assume that $\mathcal{R}(f)(t, \nu) = \mathcal{R}(g)(t, \nu)$ does it follow that $f = g$?

We will start with 2). That is:

$$\text{If } \int_{P_{t, \nu}} f = \int_{P_{t, \nu}} g \text{ for all planes } P_{t, \nu}.$$

(we assume that $f, g \in \mathcal{S}(\mathbb{R}^3)$) will $f(x) = g(x)$ for all x ?

First we will investigate the relation between the Fourier transforms of $\mathcal{R}(f)(t, \nu)$ and $f(x)$?
(the FT of)

So, not the least because this is a Fourier analysis course
we want to find a relation between the Fourier transform
of

$$\mathcal{R}(f)(t, \delta)$$

function on $\mathbb{R} \times S^2$



We haven't done
any Fourier analysis on S^2
so the only thing we
can do is to take the
Fourier transform in $t \in \mathbb{R}$
leaving $\delta \in S^2$ fixed.

Observe that we use
that $t \in \mathbb{R}$ here and
thus the awkward symmetry

$$\mathcal{P}_{t, \delta} = \mathcal{P}_{-t, -\delta} \quad \text{so } t \text{ may} \\ \text{have negative values}$$

~~To do the Fourier~~

To take a Fourier transform of $\mathcal{R}(f)(t, \delta)$

we need $\mathcal{R}(f)(t, \delta) \in \mathcal{S}(\mathbb{R})$

(or have moderate
decrease in
any case).

$f(x) \in \mathcal{S}(\mathbb{R}^3)$ function on
 \mathbb{R}^3

Notice that, for any k, l we have

$$|k|^l \left| \frac{\partial^k \mathcal{R}(f)(t, \delta)}{\partial t^k} \right| \leq |k|^l \int_{P_{t, \delta}} \left| \frac{\partial^k f(\delta t + u_1 e_1 + u_2 e_2)}{\partial t^k} \right| du_1 du_2 \leq \left\{ \begin{array}{l} \text{since} \\ f \in S(\mathbb{R}^3) \end{array} \right\} \leq$$

$$\leq |k|^l \int_{P_{t, \delta}} \frac{A_{k, 2(l+3)}}{(1+|t|)^l (1+|u_1|^{l+3} + |u_2|^{l+3})} du_1 du_2 \leq \int \frac{A_{k, 2(l+3)}}{(1+|u_1|^{l+3} + |u_2|^{l+3})} du_1 du_2 \leq C$$

for some $A_{k, 2(l+3)}$. We thus have:

~~Lemma~~ ~~Theorem~~: ~~For each~~ There is a constant, independent of δ (but dependent on the constants in the definition of $f \in S(\mathbb{R}^3)$) s.t. if $f \in S(\mathbb{R}^3)$,

$$\mathcal{R}(f)(t, \delta) \in S(\mathbb{R}) \quad \text{in } t, \text{ uniformly in } \delta$$

(But the constants depend on the constants for $f \in S(\mathbb{R}^3)$).

Lemma: Let $f \in S(\mathbb{R}^3)$ then

$$\hat{\mathcal{R}}(f)(s, \delta) = \hat{f}(s\delta).$$

Proof:

$$\hat{\mathcal{R}}(f)(s, \delta) = \int_{-\infty}^{\infty} \left(\int_{P_{t, \delta}} f \right) e^{-2\pi i s t} dt = \int_{-\infty}^{\infty} \int_{\mathbb{R}^3} f(\delta t + u_1 e_1 + u_2 e_2) e^{-2\pi i s t} du_1 du_2 dt$$

$= e^{-2\pi i s \delta \cdot (\delta t + u_1 e_1 + u_2 e_2)}$

$$= \int_{-\infty}^{\infty} \int_{\mathbb{R}^3} f(\delta t + u_1 e_1 + u_2 e_2) e^{-2\pi i s \delta \cdot (\delta t + u_1 e_1 + u_2 e_2)} du_1 du_2 dt = \int_{\mathbb{R}^3} f(\xi) e^{-2\pi i s \delta \cdot \xi} d\xi \hat{f}(s\delta)$$

□

Corollary: If $f, g \in \mathcal{S}(\mathbb{R}^3)$ and $\mathcal{R}(f)(t, \delta) = \mathcal{R}(g)(t, \delta)$
for all $(t, \delta) \in \mathbb{R} \times S^2$. Then $f = g$.

Proof: Since $\mathcal{R}(f) = \mathcal{R}(g)$ we have that

$$\hat{f}(t, \delta) = \mathcal{R}(f)(t, \delta) = \mathcal{R}(g)(t, \delta) = \hat{g}(t, \delta)$$

for all $(t, \delta) \in \mathbb{R} \times S^2$. Thus $\hat{f} = \hat{g} \Rightarrow f = g$

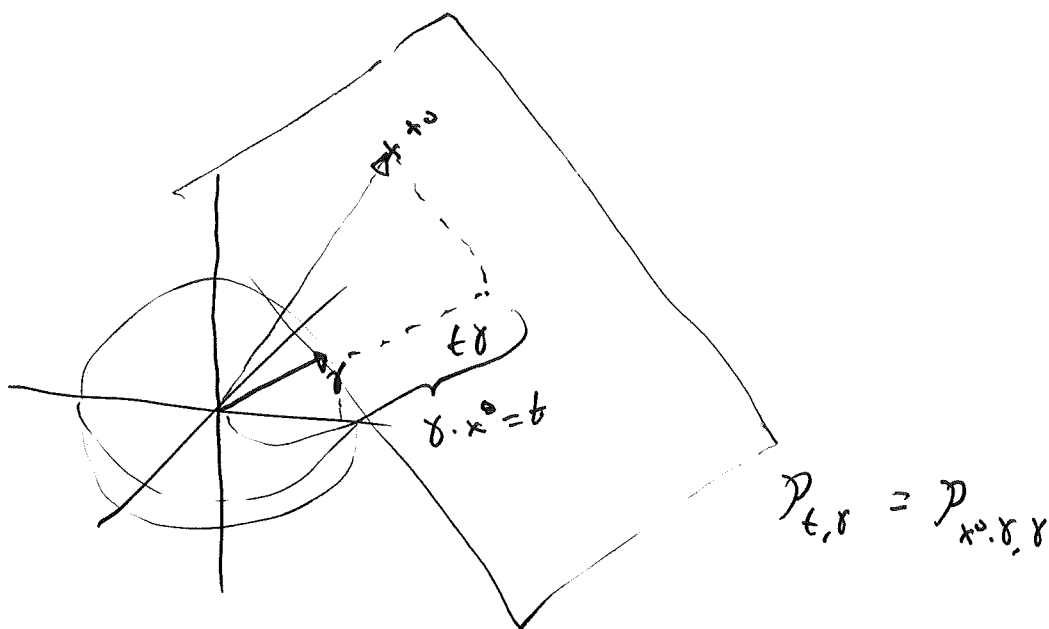
by the Fourier inversion. \square

Now we turn to the more difficult
problem: If $f \in \mathcal{S}(\mathbb{R}^3)$ and we know
what $\mathcal{R}(f)(t, \delta)$ is - can we then calculate f ?

How would we proceed? Pick an $x^0 \in \mathbb{R}^3$,
how can we get the maximum information about
 $f(x^0)$ from $\mathcal{R}(f)(t, \delta)$.

Since $\mathcal{R}(f)$ involves an integral, we can not
deduce pointwise information about f directly!

But if $x^0 \in \mathcal{P}_{t, \delta}$ then $\mathcal{R}(f)(t, \delta)$ contains
some information of $f(x^0)$ - or actually since f is
continuous $f(x^0)$ will influence the value of $\mathcal{R}(f)(t, \delta)$
if $x^0 \in \mathcal{P}_{t, \delta}$, that is if $x^0 \cdot \delta = t$



So let us take all the planes that intersect x^0 , that is all the planes $P_{x^0, \gamma, \gamma}$ for $\gamma \in S^2$ and integrate:

Definition: We ~~define~~ ^{define} the dual Radon transform

$$\mathcal{R}^*(F)(x) = \int_{S^2} F(x \cdot \gamma, \gamma) d\sigma(\gamma)$$

for every function $F: \mathbb{R} \times S^2 \rightarrow \mathbb{R}$

In particular the ~~value~~

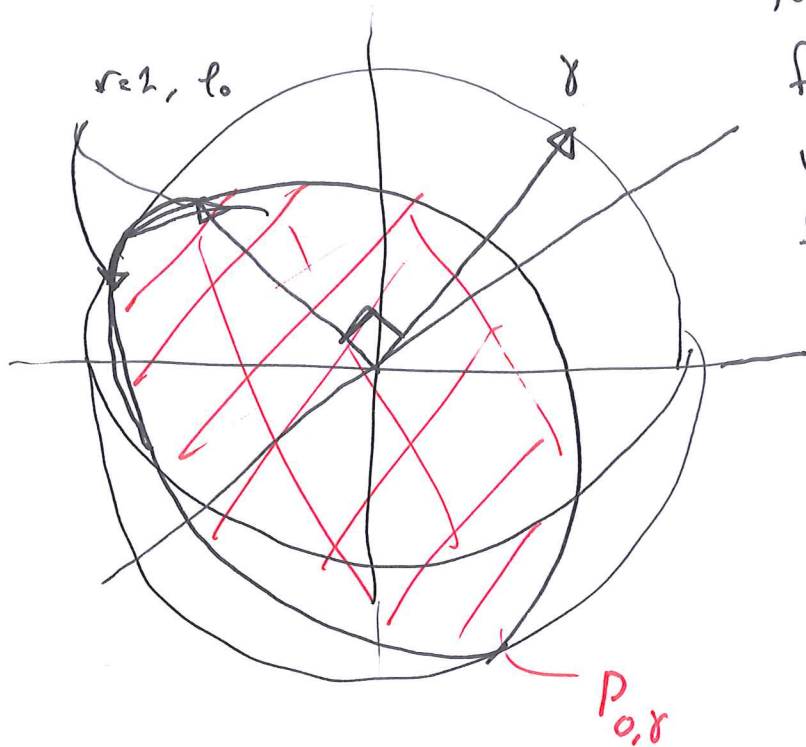
$$\mathcal{R}^*(\mathcal{R}(f))(x) = \int_{S^2} \mathcal{R}(f)(x \cdot \gamma, \gamma) d\sigma(\gamma)$$

should contain information about $f(x)$.

Notice that, by definition,

$$\mathcal{R}^*(\mathcal{R}(f))(x) = \left. \begin{array}{l} \text{lets} \\ \text{translate} \\ \text{so} \\ 0 \geq x \end{array} \right\} = \int_0^{2\pi} \int_0^{\pi} \left[\int_0^{2\pi} \int_0^{\infty} f(\dots) r \, dr \, d\varphi \right] \cos \theta \, d\theta \, dy \quad (*)$$

So for every $\gamma \in S^2$ we can fix (θ, γ) .



Now if we instead fix φ and r and vary (θ, γ) then, for each $\varphi \in [0, 2\pi)$ we will cover the sphere of radius r once.

So (This is a change of order of integration)

$$(*) = \int_0^{2\pi} \left[\int_0^{2\pi} \int_0^{\pi} \int_0^{\infty} \left(\frac{f}{r} \right) r^2 \cos \theta \, dr \, d\theta \, dy \right] d\varphi = 2\pi \int_{\mathbb{R}^3} \frac{f(y)}{|y|} dy = \int_{\mathbb{R}^3} \frac{f(y)}{|y|} dy$$

$$= -8\pi^2 f * N(0)$$

where $N(x) = \frac{-1}{4\pi|x|}$.

N is called the Newtonian kernel

So $\mathcal{R}^*(\mathcal{R}(f))(x) = -8\pi^2 f * N(x) = 2\pi \int_{\mathbb{R}^3} f(y) \frac{1}{|x-y|} dy$

So $\mathcal{R}^*(\mathcal{R}(f))$ is a convolution operator.

We are now ready to prove the main theorem of Radon transforms

Theorem: If $f \in \mathcal{S}(\mathbb{R}^3)$, then

$$\Delta(\mathcal{R}^* \mathcal{R}(f)) = -8\pi^2 f.$$

Corollary: Let $f \in \mathcal{S}(\mathbb{R}^3)$ and define

$$u(x) = f * N(x) = -\frac{1}{4\pi} \int_{\mathbb{R}^3} f(y) \frac{1}{|x-y|} dy$$

Then $u(x)$ is a solution to

$$\Delta u(x) = f(x)$$

Proof of the theorem:

Since $\hat{\mathcal{R}}(f)(t, x) = \hat{f}(tx)$ we have by Fourier inversion

$$\mathcal{R}(f)(t, x) = \int_{-\infty}^{\infty} \hat{f}(s\gamma) e^{2\pi i t s} ds \quad \text{so}$$

$$\mathcal{R}^*(\mathcal{R}(f))(x) = \int_{S^2} \int_{-\infty}^{\infty} \hat{f}(s\gamma) e^{2\pi i x \cdot \gamma s} ds d\sigma(\gamma)$$

Remember

$$\mathcal{R}^*(F) = \int_{S^2} F(\underbrace{x \cdot \gamma, \gamma}_{+ \text{ slot}}) d\sigma(\gamma)$$

We may now calculate

$$\Delta \mathcal{R}^*(\mathcal{R}(f)) = \int_{s^2 = -\infty}^{\infty} \int_{\sigma(\delta)} \hat{f}(s\delta) (-4\pi^2 s^2) e^{2\pi i x \cdot \delta s} d_s d\sigma(\delta) = \left\{ \begin{array}{l} \text{since} \end{array} \right.$$

$$= 2 \int_{s^2 = 0}^{\infty} \int_{\sigma(\delta)} (-4\pi^2) \hat{f}(s\delta) s^2 e^{2\pi i x \cdot \delta s} d_s d\sigma(\delta) = \left\{ \begin{array}{l} \text{Cartesian} \\ \text{coordinates} \end{array} \right\} =$$

$$= -8\pi^2 \int_{\mathbb{R}^3} \hat{f}(\xi) e^{2\pi i x \cdot \xi} d\xi = \left\{ \begin{array}{l} \text{Fourier} \\ \text{inverse} \end{array} \right\} = -8\pi^2 f(x),$$

