

Poisson summation formula

$$\sum_{k=-\infty}^{\infty} g(x + 2\pi k) = \frac{1}{2\pi} \sum_{n=-\infty}^{\infty} \hat{g}(n) e^{inx}$$

Proof: Let $h(x) = \sum_{k=-\infty}^{\infty} g(x + 2\pi k)$.

Then h is 2π -periodic and its Fourier coefficients are $\hat{h}_n = \frac{1}{2\pi} \int_0^{2\pi} h(x) e^{-inx} dx$

$$= \frac{1}{2\pi} \sum_{k=-\infty}^{\infty} \int_0^{2\pi} g(x + 2\pi k) e^{-inx} dx = \frac{1}{2\pi} \sum_{k=-\infty}^{\infty} \int_{2\pi k}^{2\pi(k+1)} g(x) e^{-inx} dx = \frac{1}{2\pi} \int_{-\infty}^{\infty} g(x) e^{-inx} dx = \frac{1}{2\pi} \hat{g}(n)$$

Theorem: $\{\varphi(x - k) : k \in \mathbf{Z}\}$ is an orthonormal set $\Leftrightarrow \sum_{k=-\infty}^{\infty} |\hat{\varphi}(\omega + 2\pi k)|^2 = 1$

Proof: Let $\varphi \in L^2(\mathbf{R})$ and let $\varphi_k = \varphi(x - k)$.

Let $g(\omega) = |\hat{\varphi}|^2$ and $h(\omega) = \sum_{k=-\infty}^{\infty} g(\omega + 2\pi k) = \sum_{k=-\infty}^{\infty} |\hat{\varphi}(\omega + 2\pi k)|^2$.

Then h is 2π -periodic and by the Poisson summation formula, its Fourier coefficients are $\hat{h}_n = \frac{1}{2\pi} \hat{g}(n)$.

Now $\hat{\varphi}_k = \int_{-\infty}^{\infty} \varphi(x - k) e^{-i\omega x} dx = \int_{-\infty}^{\infty} \varphi(x) e^{-i\omega(x+k)} dx = e^{-i\omega k} \hat{\varphi}$, so by Plancherel's theorem

$$\langle \varphi_m, \varphi_n \rangle = \frac{1}{2\pi} \langle \hat{\varphi}_m, \hat{\varphi}_n \rangle = \frac{1}{2\pi} \langle e^{-i\omega m} \hat{\varphi}, e^{-i\omega n} \hat{\varphi} \rangle = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-i\omega(m-n)} |\hat{\varphi}|^2 d\omega = \frac{1}{2\pi} \hat{g}(m-n) = \hat{h}_{m-n}$$

Thus, $\langle \varphi_m, \varphi_n \rangle = \delta_{mn} \Leftrightarrow \hat{h}_0 = 1$ and $\hat{h}_n = 0$ for $n \neq 0 \Leftrightarrow h(\omega) \equiv 1$