GENERALIZED INVERSION FORMULAS FOR CONVOLUTION TRANSFORMS, II

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1. Introduction. The authors have discussed in [5] and elsewhere the inversion of the convolution transform

(1)
$$f(x) = \int_{-\infty}^{\infty} G(x - t)\phi(t) dt$$

for a large class of kernels G(t). In order to obtain a new type of inversion, which is itself a convolution,

(2)
$$\phi(t) = (1/2\pi i) \int_C f(t+z)K(z) \, dz,$$

we propose to limit somewhat the class of kernels G(t). The kernels to be considered are

(3)
$$G(t) = (1/2\pi i) \int_{-i\infty}^{i\infty} e^{st} / E(s) \, ds$$

where

(4)
$$E(s) = \prod_{k=1}^{\infty} (1 - s^2 a_k^{-2}),$$

the a_k being real and such that

(5)
$$\lim_{k\to\infty} a_k/k = 1.$$

Thus if $a_k = (2k - 1)/2$, $E(s) = \cos \pi s$ and $G(t) = (2\pi)^{-1} \operatorname{sech} \frac{1}{2}t$. Setting $f(x) = F(e^x)e^{x/2}$ and $\phi(t) = \pi \Phi(e^t)e^{t/2}$, equation (1) becomes the Stieltjes transform

(6)
$$F(x) = \int_0^\infty \Phi(t)/(x+t) dt.$$

The classical complex inversion of [6] due to Stieltjes is

(7)
$$\Phi(t) = \lim_{\epsilon \to 0^+} (1/2\pi i) [F(-t - i\epsilon) - F(-t + i\epsilon)] \qquad (0 < t < \infty).$$

Our inversion (2) will include (7) as a special case.

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