Introduction to Fourier Integral Operators - Lecture 2

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Introductory Workshop

MSRI Microlocal Analysis Program

- Conormal distributions (review)
- Nondegenerate phase functions
- Symplectic geometry, Lagrangians and canonical relations
- Fourier integral (Lagrangian) distributions
- Fourier integral operators (FIOs) and estimates
- Application: seismic imaging

Conormal distributions (review)

•
$$Y = \{x \in X^n : \phi_1(x) = \phi_2(x) = \dots = \phi_k(x) = 0\}, \{d\phi_j\}_{j=1}^k \text{ lin ind}$$

 $N^*Y = \{(x,\xi) \in T^*X : x \in Y, \xi = \sum_{j=1}^k \theta_j d\phi_j(x), \theta \in \mathbb{R}^k\}$
 $I^m(X;Y) = \{u(x) = \int_{\mathbb{R}^k} e^{i[\sum_{j=1}^k \theta_j \phi_j(x)]} a(x,\theta) d\theta, a \in S_{1,0}^m(\mathbb{R}^n \times \mathbb{R}^k)\}$

•
$$\mathsf{WF}(u) \subseteq N^*Y \setminus \mathbf{0}$$

• Phase function $\phi(x,\theta) = \sum_{j=1}^k \theta_j \phi_j(x)$ on $X \times \mathbb{R}^k$ is linear.

Nondegenerate phase functions

$$(d_x\phi, d_\theta\phi) \neq (0,0).$$

- THM. If $a \in S_{1,0}^m(X \times \mathbb{R}^N)$, then $u = \int_{\mathbb{R}^N} e^{i\phi(x,\theta)} a(x,\theta) d\theta \in \mathcal{D}'(X)$ then $WF(u) \subseteq \left\{ (x, d_x\phi(x,\theta)) : d_\theta\phi(x,\theta) = 0 \right\}$
- Def. ϕ is nondegenerate if $d_{x,\theta}(\frac{\partial \phi}{\partial \theta_1}), ..., d_{x,\theta}(\frac{\partial \phi}{\partial \theta_N})$ lin indep on

$$Crit_{\phi} := \{(x,\theta); d_{\theta}\phi = 0\} \subset X \times (\mathbb{R}^N \setminus 0).$$

Nondegenerate phase functions

• $\phi(x, \theta)$ nondegenerate \iff

$$rank\Big[d_{x\theta}^2\phi,\,d_{\theta\theta}^2\phi\Big]=N,\quad\forall(x,\theta)\in Crit_\phi$$

• **Prop 1.** ϕ nondeg $\implies Crit_{\phi}$ is a closed, conic submfld of dim n. Furthermore, the map $h : Crit_{\phi} \to T^*X \setminus \mathbf{0}$,

$$h(x,\theta) = (x, d_x\phi(x,\theta)),$$

is an immersion, and $h(Crit_{\phi}) = \Lambda_{\phi} = a$ conic Lagrangian submfld of $T^*X \setminus \mathbf{0}$ (to be defined).

• ϕ is said to **parametrize** Λ_{ϕ} .

Thm: WF of oscillatory integrals

Let $(x_0,\xi_0)\in T^*X\setminus\Lambda_\phi$, $\psi(x)\in\mathcal{D}(X)$ supported in nhood of x_0

•
$$\widehat{\psi u}(\xi) = \int \int e^{i(\phi(x,\theta) - x \cdot \xi)} a(x,\theta) \psi(x) \, d\theta \, dx$$
,

• Form vec fld near (x_0,ξ_0) : $L = \frac{1}{|d_x\phi-\xi|^2}\sum_j (d_{x_j}\phi-\xi_j)\partial_{x_j}$

$$\implies L(e^{i(\phi(x,\theta)-x\cdot\xi)}) = e^{i(\phi(x,\theta)-x\cdot\xi)}$$

• $|d_x\phi(x,\theta)-\xi|\geq c(|\xi|+|\theta|)$ on $\mathrm{supp}(a\cdot\psi)$, can integrate by parts

 $\implies \widehat{\psi u}$ rapidly decreasing on conic nhood of ξ_0

• Thus, $(x_0, \xi_0) \notin WF(u)$.

Symplectic geometry: linear algebra

- Def. A symplectic vector space is a pair (V, ω), with ω a bilinear, nondegenerate, skew-symmetric form on V.
- If V is finite dim, $\dim(V)$ is necessarily even, say $\dim(V) = 2n$.

• **Ex.**
$$V = \mathbb{R}^2$$
 with the area form $dx \wedge dy$

• Ex.
$$V = \mathbb{R}^{2n} = \{(x_1, \dots, x_n, y_1, \dots, y_n)\}, \quad \omega = \sum dy_j \wedge dx_j$$

•
$$\omega((x,y);(x',y')) = \frac{1}{2} \sum (x_i y'_i - x'_i y_i)$$

Symplectic geometry: linear algebra

• **Def.** Let (V, ω) be symplectic and $L \subseteq V$ a linear subsp. Then (i) $L^{\omega} := \{ v \in V : \omega(u, v) = 0, \forall u \in L \},\$ and dim $(L^{\omega}) = \dim(V) - \dim(L)$ since ω nondegenerate (ii) L is **isotropic** if $L \subseteq L^{\omega}$, i.e., $\omega|_{L \times L} \equiv 0$ (iii) L is co-isotropic (involutive) if $L^{\omega} \subset L$ (iv) L is Lagrangian if $L = L^{\omega}$ (\Longrightarrow dim $(L) = \frac{1}{2}$ dim(V)) • **Ex.** dim $(L) = 1 \implies$ isotropic, codim $(L) = 1 \implies$ co-isotropic. **Ex.** dim $(V) = 2 \implies$ any 1-dim subspace is Lagrangian **Ex.** In \mathbb{R}^{2n} , $L = \mathbb{R}^n \times \{0\}$ and $\{0\} \times \mathbb{R}^n$ are Lagrangian

Symplectic geometry: manifolds

- **Ex.** Cotangent bundle T^*X of a smooth X^n
- Local coordinates (x_1, \ldots, x_n) on X, induce local coords $(x_1, \ldots, x_n, u_1, \ldots, u_n)$ on TX, $(x_1, x_2, \ldots, x_n, \xi_1, \xi_2, \ldots, \xi_n)$ on T^*X

• If
$$u \in T_x X$$
, then $u = \sum u_i \frac{\partial}{\partial x_i}$

• If
$$\xi \in T^*_x X$$
, then $\xi = \sum \xi_i dx_i$

- Canonical 1-form on T^*X : $\sigma := \xi dx = \sum_i \xi_i dx_i$, coord-indep.
- Canonical 2-form: $\omega := d\sigma = d\xi \wedge dx = \sum d\xi_i \wedge dx_i$, ""

 $t = (t_x, t_\xi), \ s = (s_x, s_\xi)$ then $\omega(s, t) = \frac{1}{2}(\langle t_\xi, s_x \rangle - \langle s_\xi, t_x \rangle)$

 ω is bilinear, skew-symmetric, nondegenerate, **closed**

Symplectic geometry: manifolds

• **Def.** (M, ω) is a **symplectic** manifold if ω is a closed diff 2-form on M and $\omega|_{T_xM}$ is symplectic for all $x \in M$. Thus, dim(M) = 2n and ω^n is a volume form orienting M.

Ex. $(T^*\mathbb{R}^n, \sum d\xi_i \wedge dx_i)$, $(\mathbb{C}^n, \sum dy_i \wedge dx_i)$, (T^*X, ω)

- (T^*X, ω) has a bit more structure: it is **exact** (since $\omega = d\sigma$) and is **conic**, since there is a nice action of \mathbb{R}_+ on $T^*X \setminus \mathbf{0}, (x,\xi) \to (x,t\xi)$.
- **Def.** $\Gamma \subset T^*X \setminus \mathbf{0}$ is conic if $(x,\xi) \in \Gamma$ then $(x,t\xi) \in \Gamma, \forall t$.

Ex. If $P(x, D) \in \Psi_{cl}^m(X)$ with principal symbol $p_m(x, \xi)$, then the characteristic variety of P,

$$\Sigma_P := \{(x,\xi) \in T^*X \setminus \mathbf{0} : p_m(x,\xi) = 0\}$$
 is closed, conic.

Lagrangian manifolds

Def. Let (M, ω) be a symplectic manifold and L ⊂ M a smooth submanifold. Then L is isotropic/co-isotropic/Lagrangian, resp., if T_xL ≤ T_xM is isotropic/co-isotropic/Lagrangian, ∀x ∈ L.

 $\{ \text{ Lagrangian submanflds } \} = \{ \text{ co-isotropic } \} \cap \{ \text{ isotropic } \}$

- **Prop.** L is Lagrangian iff $\omega|_L = 0$ and $\dim(L) = \frac{1}{2} \dim(M)$.
- Ex. If $f \in C^{\infty}_{\mathbb{R}}(X)$, then $\Lambda_f := \{(x, df(x)) : x \in X\} \subset (T^*X, \omega)$ is Lagrangian, but not conic

• $\omega|_{\Lambda_f} = 0, \iff f_{x_i x_i} = f_{x_i x_i}$

- zero-section $\mathbf{0} = \{(x, 0) : x \in X\}$ is Lagrangian, but not conic.
- Homogeneous microlocal analysis: work in $T^*X \setminus \mathbf{0}$.

• Def. If (M, ω_M) and (N, ω_N) be two symplectic manifolds of the same dimension, then a C^{∞} map $\Phi : M \to N$ is a canonical transformation if $\Phi^*\omega_N = \omega_M$

•
$$\Phi^*\omega(V_1,\ldots,V_k) = \omega(\Phi(x))(D\Phi(V_1),\ldots,D\Phi(V_k))$$

Since ω_M nondeg, this $\implies \Phi$ is a local diffeomorphism.

Ex. A diffeom $\chi:X^n\to Y^n$ induces a canonical transformation, $\Phi:T^*X^n\longrightarrow T^*Y^n$,

$$\Phi(x,\xi) = \left(\chi(x), \, ((D\chi)^{-1})^t(\xi)\right)$$

• Def A canonical graph is the graph of a canonical transformation.

Conic Lagrangian manifolds

- Prop. If Y ⊂ X is smooth, then its conormal bundle N*Y \ 0 is a conic Lagrangian in T*X \ 0.
- Thm. Any conic lagrangian Λ can be microlocally parametrized by a nondegenerate phase function φ. I.e., ∀λ₀ = (x₀, ξ₀) ∈ Λ, ∃φ, a nondeg phase on a conic nhood of (x₀, θ₀) ∈ X × (ℝ^{N₀} \ 0), s.t. Λ = Λ_φ near λ₀.

Sketch of pf. (i) If projection $(x, \xi) \to \xi$, is a submersion near λ_0 , then microlocally Λ has form $\{(x, \xi) : x = \frac{\partial H}{\partial \xi}\}$, with $H(\xi)$ homog degree 1 and then $\phi = x \cdot \xi - H(\xi) \rightsquigarrow \Lambda$. (ii) Show (i) holds after a suitable quadratic change of coordinates.

Note: A conic Lagrangian need not be of the form N*Y for some smooth Y. For H(ξ) = ξ³/ξ²/ξ²/2 above, Λ_φ is the closure of the conormal bundle of the smooth pts of the curve: (x1/3)³ = (x2/2)².

Fourier integral distributions: Definition

- For $\phi(x,\theta)$ a nondeg phase, $Crit_{\phi} := \{(x,\theta); d_{\theta}\phi = 0\}$ and $h : Crit_{\phi} \to T^*X; h(x,\theta) := (x, d_x\phi(x,\theta)),$ $h(Crit_{\phi}) = \Lambda_{\phi} = \{(x, d_x\phi); (x, \theta) \in C_{\phi}\}$
- Prop. Λ_φ is a conic Lagrangian submanifold. Pf. In fact, the canonical 1-form σ = ξ · dx = d_xφ · dx = dφ − d_θφ · dθ = 0 on Λ_φ
- Def. The class I^m(X; Λ) ⊂ D'(X) of Fourier integral distributions of order m associated with Λ consists of all locally finite sums of

$$u_{\phi} = \int_{\mathbb{R}^{N_{\phi}}} e^{i\phi(x,\theta)} a(x,\theta) \, d\theta, \, a \in S_{1,0}^{m + \frac{\dim X}{4} - \frac{N_{\phi}}{2}}(X \times \mathbb{R}^{N_{\phi}})$$

over all ϕ microlocally parametrizing $\Lambda_{\phi} \subseteq \Lambda$.

• Recall: $WF(u_{\phi}) \subseteq \Lambda_{\phi} \subseteq \Lambda$

Fourier integral distributions: Examples

• Ex. Conormal distributions are Fourier integral distributions: For

$$Y = \{\phi_1(x) = \dots = \phi_k(x) = 0\},\$$
$$u(x) = \int e^{i\Sigma_{j=1}^k \theta_j \phi_j(x)} a(x,\theta) d\theta,$$

- $\phi(x,\theta) := \sum_{j=1}^{k} \theta_j \phi_j(x)$ is homog of deg 1 $d\phi = \left(\left(\phi_1(x), \dots, \phi_k(x) \right), \sum \theta_j d\phi_j(x) \right) \neq (0,0)$ is nondeg since $\{ d(\phi_j(x)) \}$ lin indep
- $\Lambda_{\phi} = \left\{ (x, \sum \theta_i d\phi_j(x)) : x \in Y, \, \theta \in \mathbb{R}^k \right\} \setminus \mathbf{0} = N^*Y \setminus \mathbf{0}$

Fourier integral distributions: Examples

- $T_1 = \Psi \mathsf{DO}$, Schwartz kernel: $K_{T_1}(x, y) = \int e^{i(x-y)\cdot\theta} a(x, y, \theta) \, d\theta$
- $T_2 = \text{pull back by } \chi$: $K_{T_2}(x,y) = \int e^{i(\chi(x)-y)\cdot\theta} a(x,y,\theta) \, d\theta$
- $T_3 = \text{Radon transform:} K_{T_3}(\omega, s, y) = \int e^{i(y \cdot \omega s)\theta} \mathbf{1}(s, y, \theta) \, d\theta$
- $T_4 = \text{spherical mean operator: } K_{T_4}(x,y) = \int e^{i(|x-y|-t)\theta} \, 1(\theta) \, d\theta$
- $T_5 = \text{Melrose-Taylor transf: } K_{T_5}(\omega, t, y, s) = \int e^{i((t-s-y\cdot\omega)\theta)} 1(\theta) \, d\theta$

- Thm. For any two phase functions parametrizing the same Lagrangian, $\Lambda_{\phi} = \Lambda_{\tilde{\phi}}$, there is a chain of operations of the following types which transforms ϕ to $\tilde{\phi}$.
- 1) Adding variables: $\hat{\phi}(x, \theta, \sigma) := \phi + \frac{1}{2} \frac{\sigma^2}{|\theta|}$ a nondeg phase function
- 2) Reducing variables: stationary phase.
- 3) Conic change of variables: $\tilde{\theta}(x,\theta)$ and $\tilde{\phi} = \phi(x,\tilde{\theta}(x,\theta))$

$$\begin{split} Crit_{\tilde{\phi}} &= \{(x,\theta) : d_{\theta}\tilde{\theta} = 0\} = \{(x,\theta) : d_{\theta}\phi d_{\theta}\tilde{\theta} = 0\} = Crit_{\phi}\\ \Lambda_{\tilde{\phi}} &= \{(x,d_x\tilde{\phi})\} = \{(x,d_x\phi + d_{\theta}\phi d_x\tilde{\phi})\} = \Lambda_{\phi}\\ \text{Then } \int e^{i\phi(x,\theta)}a(x,\theta)d\theta &= \int e^{i\tilde{\phi}(x,\tilde{\theta})}\tilde{a}(x,\tilde{\theta})d\tilde{\theta}. \end{split}$$

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Fourier integral operators (FIOs): Definition

- On T^{*}(X × Y) the natural symplectic form is ω_X+ω_Y
 But on T^{*}X × T^{*}Y the natural symplectic form is ω_X-ω_Y
- Def. A conic Lagrangian C ⊂ ((T*X \ 0) × (T*Y \ 0), ω_X − ω_Y) is called a canonical relation.

 $C':=\{(x,\xi,y,-\eta)\}$ is then a Lagrangian w.r.t. $\omega_X+\omega_Y,$ and v.v.

Def. Let C ⊂ (T*X \ 0) × (T*Y \ 0) be a closed, conic canonical relation. A Fourier integral operator associated to C is an operator F : C'(Y) → D'(X) whose Schwartz kernel K_F ∈ I^m(X × Y; C'). The class of all such is denoted by I^m(X, Y; C).

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Fourier integral operators (FIOs)

• Thus, an FIO in $I^m(X,Y;C)$ is a locally finite sum of

$$Ff(x) = \int e^{i\phi(x,y,\theta)} a(x,y,\theta) f(y) \, d\theta dy,$$

with
$$a \in S_{1,0}^{m + \frac{dimX + dimY}{4} - \frac{N}{2}}(X \times Y \times \mathbb{R}^N).$$

•
$$C = \Lambda_{\phi} = \{(x, d_x \phi; y, -d_y \phi) : d_{\theta} \phi = 0\}$$

• Ex. If
$$X = Y, C = \Delta_{T^*X} = graph(Id_{T^*X})$$
, then

$$I^m(X,X;C) = \Psi^m(X).$$

Fourier integral operators: Examples

•
$$T_2 = \text{pull back: } C = \{(x, \chi'(x)\theta; y, \theta) : \chi(x) = y\}$$

•
$$T_3 = \text{Radon transf: } C = \{(\omega, s, \theta y, -\theta; y, -\theta \omega) : s = y \cdot \omega\}$$

• $T_4 =$ spherical mean operator:

$$C = \left\{ \left(x, \theta \frac{x-y}{|x-y|}; y, \theta \frac{x-y}{|x-y|} \right) : |x-y| = t, \ \theta \in \mathbb{R} \setminus 0 \right\}$$

• $T_5 = \text{Melrose-Taylor tr: } C = \{(t, y, \theta, -\theta\omega; s, \omega, \theta, \theta y); t = s + y \cdot \omega\}$

• But: for $T_6 = \mathsf{Half}$ -wave op. for $t \in \mathbb{R}$ fixed,

$$C = \{(x,\theta;y,\theta - d_y p(y,\theta)) : x - y + t d_\theta p(y,\theta) = 0\}$$

need not be conormal

Geometry of canonical relations \leftrightarrow structure of **projections**

- Note that $\dim(T^*X) = 2n_X$, $\dim(T^*Y) = 2n_Y$, $\dim(C) = n_X + n_Y$.
- **Prop.** At any point $c_0 \in C$, corank $(D\pi_L) = corank(D\pi_R)$.

- **Def.** *C* is **nondegenerate** if one, hence both, projections have maximal rank everywhere.
- Prop. Suppose C is nondegenerate. (i) If dim X=dim Y, then both π_L, π_R are local diffeoms, and C is a local canonical graph.
 (ii) If dim(X) > dim(Y), then π_L is an immersion and π_R is a submersion.

We say that the **Bolker condition** is satisfied if, in addition, $\pi_L : C \to T^*X$ is globally injective.

Fourier integral operators: Radon transform

$$\phi(\omega,s,y;\theta) = (y\cdot\omega-s)\theta \text{ on } (\mathbb{S}^{n-1}\times\mathbb{R}\times\mathbb{R}^n)\times(\mathbb{R}\setminus 0)$$

$$\rightsquigarrow C_3 = \left\{ (\omega, y \cdot \omega, \theta y, -\theta; y, -\theta \omega) : \omega \in \mathbb{S}^{n-1}, y \in \mathbb{R}^n, \theta \in \mathbb{R} \setminus 0 \right\}$$

Coordinates on $C_3: \omega \in \mathbb{S}^{n-1}, y \in \mathbb{R}^n, \theta \in \mathbb{R} \setminus 0$

•
$$\pi_L(y, \theta, \omega) = (\omega, y \cdot \omega, -\theta y, \theta),$$

• $\pi_R(y, \theta, \omega) = (y, -\theta \omega)$
 $\operatorname{rank}(D\pi_R) = n + \operatorname{rank}\left(\frac{D(\eta)}{D(\omega, \theta)}\right) = 2n = \max \text{maximal} \implies$

 π_L , π_R diffeomorphisms, C_3 local canonical graph; π_L is 1-1, π_R is 2-1

- $C_4 = \{(x,\xi, x t\frac{\xi}{|\xi|},\xi) : x \in \mathbb{R}^n, \xi \in \mathbb{R}^n \setminus 0\}$
- $\pi_L(x,\xi) = (x,\xi)$,
- $\pi_R(x,\xi) = (x t \frac{\xi}{|\xi|},\xi)$
- π_L , π_R are diffeomorphisms, C_4 is a canonical graph

Fourier integral operators: Solution of the wave eq

- $\phi(x,y,\theta,t) = (x-y) \cdot \theta + t|\theta|$, $x,y \in \mathbb{R}^n, \ t \in \mathbb{R} \setminus 0, \ \theta \in \mathbb{R}^n \setminus 0$
- $C = \{(x, t, \theta, |\theta|; y, \theta) : x y + t \frac{\theta}{|\theta|} = 0, t \neq 0\}$
- $\pi_L(x,t,\theta) = (x,t,\theta,|\theta|)$
- $\pi_R(x,t,\theta) = (x-y+t\frac{\theta}{|\theta|},\theta)$
- max rank, π_L a immersion, 1-1, π_R a submersion

Estimates for nondegenerate FIOs

Thm. (Hörmander) If C ⊂ (T*X \ 0) × (T*Y \ 0) is a nondegenerate canonical relation and F ∈ I^{m-|d_X-d_Y|/4} (X,Y;C), then F : H^s_{comp}(Y) → H^{s-m}_{loc}(X).

• Radon transf:
$$T_3 \in I^{-\frac{n-1}{2}}(C_3) \implies T_3 : H^s_{comp} \to H^{s+\frac{n-1}{2}}_{loc}$$

• Spher means: $T_4 \in I^{-\frac{n-1}{2}}(C_4) \implies T_4: H^s_{comp} \to H^{s+\frac{n-1}{2}}_{loc}$

• Soln of WE:
$$T \in I^{-\frac{1}{4}}(C), T : H^s_{comp} \to H^s_{loc}$$

Inverse problems in seismology

• surface (source)

pressure field: data (receiver)



 $c(x_1, x_2, x_3)$: subsurface (image)

- F : image \rightarrow data: forward operator
- Wave equation:

(*)
$$\frac{1}{c^2(x)}\frac{\partial^2 p}{\partial t^2}(x,t) - \triangle p(x,t) = \delta(t)\delta(x-s)$$
$$p(x,t) = 0, t < 0$$

- $c = c_0 + \delta c$
- $p = p_0 + \delta p$

• (**)
$$\frac{1}{c_0^2(x)} \frac{\partial^2(\delta p)}{\partial t^2}(x,t) - \triangle(\delta p)(x,t) = \frac{\partial^2 p_0}{\partial t^2} \frac{2(\delta c)}{c_0^3}$$

- $\delta p = 0, t < 0$
- $F: \delta c \longrightarrow \delta p|_{\Sigma \times (0,T)}$

- Rakesh: F is an FIO
- to find the image we use F^*
- Under the travel time injectivity cond (Bolker cond), F^*F is a Ψ DO.
- If background ray geometry has caustics of at worst fold type $(map (s,t) \rightarrow x(s,t)$ has fold singularities, single source \implies
- C is a two sided fold and $C^t \circ C = \Delta \cup C_1$ where C_1 is another two sided fold (Melrose-Taylor)
- Thm. (F. Nolan) If $F \in I^m(C)$ then $F^*F \in I^{2m,0}(\Delta, C_1)$.