

ON THE COMMUTATIVE PRODUCT OF DISTRIBUTIONS

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ABSTRACT. The commutative products of the distributions $x^r \ln^p |x|$ and $x^{-r-1} \ln^q |x|$ and of $\operatorname{sgn} x x^r \ln^p |x|$ and $\operatorname{sgn} x x^{-r-1} \ln^q |x|$ are evaluated for $r = 0, \pm 1, \pm 2, \dots$ and $p, q = 0, 1, 2, \dots$.

In the following, we let \mathcal{D} be the space of infinitely differentiable functions with compact support and let \mathcal{D}' be the space of distributions defined on \mathcal{D} . The distributions $x_+^{-1} \ln^p x_+$ and $x_-^{-1} \ln^p x_-$ are defined by the equations

$$x_+^{-1} \ln^p x_+ = (p+1)^{-1} (\ln^{p+1} x_+)', \quad x_-^{-1} \ln^p x_- = -(p+1)^{-1} (\ln^{p+1} x_-)'$$

for $p = 0, 1, 2, \dots$, see Gel'fand and Shilov [6].

The distributions $x_+^{-r} \ln^p x_+$ and $x_-^{-r} \ln^p x_-$ are then defined inductively by the equations

$$\begin{aligned} (x_+^{-r+1} \ln^p x_+)' &= -(r-1)x_+^{-r} \ln^p x_+ + px_+^{-r} \ln^{p-1} x_+, \\ (x_-^{-r+1} \ln^p x_-)' &= (r-1)x_-^{-r} \ln^p x_- - px_-^{-r} \ln^{p-1} x_- \end{aligned}$$

for $r = 1, 2, \dots$ and $p = 0, 1, 2, \dots$. Note that this is not the same as Gel'fand and Shilov's definitions.

The distribution $x^{-r} \ln^p |x|$ is then defined by

$$x^{-r} \ln^p |x| = x_+^{-r} \ln^p x_+ + (-1)^r x_-^{-r} \ln^p x_-$$

for $r = 1, 2, \dots$ and $p = 0, 1, 2, \dots$, which is in agreement with Gel'fand and Shilov's definition. In particular, it is easily proved that if φ is a function in \mathcal{D} with support contained in the interval $[-1, 1]$, then

$$(1) \quad \langle x^{-1} \ln^p |x|, \varphi(x) \rangle = \int_{-1}^1 x^{-1} \ln^p |x| [\varphi(x) - \varphi(0)] dx$$

for $p = 0, 1, 2, \dots$.

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Further, the distribution $\operatorname{sgn} x x^{-r} \ln^p |x|$ is defined by

$$\operatorname{sgn} x x^{-r} \ln^p |x| = x_+^{-r} \ln^p x_+ - (-1)^r x_-^{-r} \ln^p x_-$$

for $r = 0, \pm 1, \pm 2, \dots$ and $p = 0, 1, 2, \dots$.

It follows that

$$(x^{-r} \ln^p |x|)' = -r x^{-r-1} \ln^p |x| + p x^{-r-1} \ln^{p-1} |x|,$$

$$(\operatorname{sgn} x x^{-r} \ln^p |x|)' = -r \operatorname{sgn} x x^{-r-1} \ln^p |x| + p \operatorname{sgn} x x^{-r-1} \ln^{p-1} |x|$$

for $r = 0, \pm 1, \pm 2, \dots$ and $p = 0, 1, 2, \dots$.

The definition of the product of a distribution and an infinitely differentiable function is the following, see for example Gel'fand and Shilov [6] or Schwartz [7].

DEFINITION 1. Let f be a distribution in \mathcal{D}' and let g be an infinitely differentiable function. The product fg is defined by

$$\langle fg, \varphi \rangle = \langle f, g\varphi \rangle$$

for all functions φ in \mathcal{D} .

Schwartz claimed that no suitable generalization of this definition could be defined but Gel'fand and Shilov pointed out that it was possible to define the product of a distribution and a sufficiently continuously differentiable function. More precisely, a first extension of the product of a distribution and an infinitely differentiable function is the following, see for example [2].

DEFINITION 2. Let f and g be distributions in \mathcal{D}' for which on the interval (a, b) , f is the k -th derivative of a locally summable function F in $L^p(a, b)$ and $g^{(k)}$ is a locally summable function in $L^q(a, b)$ with $1/p + 1/q = 1$. Then the product $fg = gf$ of f and g is defined on the interval (a, b) by

$$fg = \sum_{i=0}^k \binom{k}{i} (-1)^i [Fg^{(i)}]^{(k-i)}.$$

It follows easily from Definition 2 that the following products hold:

$$(2) \quad (|x|^\lambda \ln^p |x|)(|x|^\mu \ln^q |x|) = |x|^{\lambda+\mu} \ln^{p+q} |x|,$$

$$(3) \quad (\operatorname{sgn} x |x|^\lambda \ln^p |x|)(|x|^\mu \ln^q |x|) = \operatorname{sgn} x |x|^{\lambda+\mu} \ln^{p+q} |x|,$$

$$(4) \quad (|x|^\lambda \ln^p |x|)(\operatorname{sgn} x |x|^\mu \ln^q |x|) = \operatorname{sgn} x |x|^{\lambda+\mu} \ln^{p+q} |x|,$$

$$(5) \quad (\operatorname{sgn} x |x|^\lambda \ln^p |x|)(\operatorname{sgn} x |x|^\mu \ln^q |x|) = |x|^{\lambda+\mu} \ln^{p+q} |x|$$

for $\lambda + \mu > -1$ and $p, q = 0, 1, 2, \dots$.

Now let $\rho(x)$ be a function in \mathcal{D} having the following properties:

- (i) $\rho(x) = 0$ for $|x| \geq 1$,
- (ii) $\rho(x) \geq 0$,
- (iii) $\rho(x) = \rho(-x)$,
- (iv) $\int_{-1}^1 \rho(x) dx = 1$.

Putting $\delta_n(x) = n\rho(nx)$ for $n = 1, 2, \dots$, it follows that $\{\delta_n(x)\}$ is a regular sequence of infinitely differentiable functions converging to the Dirac delta-function $\delta(x)$.

If now f is an arbitrary distribution in \mathcal{D}' , we define

$$f_n(x) = (f * \delta_n)(x) = \langle f(t), \delta_n(x - t) \rangle$$

for $n = 1, 2, \dots$. It follows that $\{f_n(x)\}$ is a regular sequence of infinitely differentiable functions converging to the distribution $f(x)$.

The following definition for the commutative product of two distributions was given in [2] and generalizes Definition 2.

DEFINITION 3. Let f and g be distributions in \mathcal{D}' and let $f_n(x) = (f * \delta_n)(x)$ and $g_n(x) = (g * \delta_n)(x)$. We say that the commutative product $f.g$ of f and g exists and is equal to the distribution h on the interval (a, b) if

$$\lim_{n \rightarrow \infty} \langle f_n(x)g_n(x), \varphi(x) \rangle = \langle h(x), \varphi(x) \rangle$$

for all functions φ in \mathcal{D} with support contained in the interval $[a, b]$.

A number of results on the commutative product of distributions were obtained in [2], [3], [4] and [5].

It was proved in [2] that if the product fg exists by Definition 2, it exists by Definition 3 and $fg = f.g$.

The following theorem is easily proved.

THEOREM 1. Let f and g be distributions in \mathcal{D}' and suppose that the commutative products $f.g$ and $f.g'$ (or $f'.g$) exists. Then the commutative product $f'.g$ (or $f.g'$) exists and

$$(6) \quad (f.g)' = f'.g + f.g'$$

In [1], Colombeau gave a more general definition for the product of distributions. He considered quotients of the space $\mathcal{E}(\mathcal{D}(\Omega))$ of all infinitely differentiable functions on the space $\mathcal{D}(\Omega)$, where Ω denotes any open subset of the reals. An algebra $\mathcal{G}(\Omega)$ is then defined which contains the space $\mathcal{D}'(\Omega)$ of all distributions on Ω and such that the

algebra $\mathcal{E}(\Omega)$ of all infinitely differentiable functions on Ω is a subalgebra of $\mathcal{G}(\Omega)$. The resulting product of two distributions in $\mathcal{D}(\Omega)$ is then an element in $\mathcal{G}(\Omega)$. This definition has the disadvantage that the product of two distributions in $\mathcal{D}(\Omega)$ is not necessarily a distribution in $\mathcal{D}(\Omega)$.

From now on, we use Definition 3 for the product of distributions and prove the following commutative extension of equation (2).

THEOREM 2. *The commutative product $(x^r \ln^p |x|) \cdot (x^{-r-1} \ln^q |x|)$ exists and*

$$(7) \quad (x^r \ln^p |x|) \cdot (x^{-r-1} \ln^q |x|) = x^{-1} \ln^{p+q} |x|$$

for $r = 0, \pm 1, \pm 2, \dots$ and $p, q = 0, 1, 2, \dots$

Proof. We first of all prove equation (7) when $r = 0$. Putting

$$(\ln^p |x|)_n = \ln^p |x| * \delta_n(x) = \int_{-1/n}^{1/n} \ln^p |x-t| \delta_n(t) dt,$$

$$(x^{-1} \ln^q |x|)_n = (x^{-1} \ln^q |x|) * \delta_n(x) = (q+1)^{-1} \int_{-1/n}^{1/n} \ln^{q+1} |x-t| \delta'_n(t) dt,$$

we have

$$(8) \quad \int_{-1}^1 (\ln^p |x|)_n (x^{-1} \ln^q |x|)_n dx = 0$$

since the integrand is odd.

Next, if ψ is an arbitrary continuous function, we have

$$\begin{aligned} & \int_{-1}^1 x (\ln^p |x|)_n (x^{-1} \ln^q |x|)_n \psi(x) dx \\ &= (q+1)^{-1} \int_{-1/n}^{1/n} \int_{-1/n}^{1/n} \int_{-1/n}^{1/n} x \ln^p |x-s| \delta_n(s) \\ & \quad \times \ln^{q+1} |x-t| \delta'_n(t) \psi(x) ds dt dx \\ (9) \quad &+ \int_{1/n}^1 x (\ln^p |x|)_n (x^{-1} \ln^q |x|)_n \psi(x) dx \\ &+ \int_{-1}^{-1/n} x (\ln^p |x|)_n (x^{-1} \ln^q |x|)_n \psi(x) dx \\ &=: I_1 + I_2 + I_3. \end{aligned}$$

Making the substitutions $ns = u$, $nt = v$ and $nx = w$, we have

$$I_1 = (q + 1)^{-1}n^{-1} \int_{-1}^1 \int_{-1}^1 \int_{-1}^1 w \ln^p |(w - u)/n| \rho(u) \times \ln^{q+1} |(w - v)/n| \rho'(v) \psi(w/n) du dv dw$$

and it follows immediately that

$$(10) \quad \lim_{n \rightarrow \infty} I_1 = 0.$$

To deal with I_2 and I_3 , we note that when $x > 1/n$

$$\begin{aligned} (\ln^p |x|)_n &= \int_{-1/n}^{1/n} \ln^p |x - s| \delta_n(s) ds \\ &= \int_{-1}^1 \ln^p |x - u/n| \rho(u) du \\ (11) \quad &= \int_{-1}^1 \left[\ln |x| - \sum_{i=1}^{\infty} \frac{u^i}{in^i x^i} \right]^p \rho(u) du \\ &= \ln^p |x| \int_{-1}^1 \rho(u) du + O(n^{-1}) \\ &= \ln^p |x| + O(n^{-1}) \end{aligned}$$

and

$$\begin{aligned} &(q + 1)(x^{-1} \ln^q |x|)_n \\ &= \int_{-1/n}^{1/n} \ln^{q+1} |x - t| \delta'_n(t) dt \\ &= n \int_{-1}^1 \ln^{q+1} |x - v/n| \rho'(v) dv \\ (12) \quad &= n \int_{-1}^1 \left[\ln |x| - \sum_{i=1}^{\infty} \frac{v^i}{in^i x^i} \right]^{q+1} \rho'(v) dv \\ &= n \ln^{q+1} |x| \int_{-1}^1 \rho'(v) dv \\ &\quad - n(q + 1) \ln^q |x| \sum_{i=1}^{\infty} \int_{-1}^1 \frac{v^i}{in^i x^i} \rho'(v) dv + O(n^{-1}) \\ &= \frac{(q + 1) \ln^q |x|}{x} + O(n^{-1}). \end{aligned}$$

Choosing η with $1/n < \eta < 1$ and using equations (11) and (12), we have

$$\begin{aligned}
 & \left| \int_{1/n}^{\eta} x(\ln^p |x|)_n(x^{-1} \ln^q |x|)_n \psi(x) dx \right| \\
 & \leq \int_{1/n}^{\eta} |x(\ln^p |x|)_n(x^{-1} \ln^q |x|)_n \psi(x)| dx \\
 & \leq K \int_{1/n}^{\eta} |\ln^{p+q} x| dx + O(n^{-1})\eta \\
 & \leq K \sum_{k=0}^{p+q} \frac{(p+q)!}{(p+q-k)!} [\eta |\ln^{p+q-k} \eta| + n^{-1} \ln^{p+q-k} n] + O(n^{-1})\eta \\
 & = O(\eta |\ln^{p+q} \eta|) + O(n^{-1} \ln^{p+q} n) + O(n^{-1})\eta,
 \end{aligned}$$

where $K = \max\{\psi(x) : x \in [-1, 1]\}$. It follows that

$$(13) \quad \lim_{n \rightarrow \infty} \left| \int_{1/n}^{\eta} x(\ln^p |x|)_n(x^{-1} \ln^q |x|)_n \psi(x) dx \right| = O(\eta |\ln^{p+q} \eta|).$$

Similarly,

$$(14) \quad \lim_{n \rightarrow \infty} \left| \int_{-\eta}^{-1/n} x(\ln^p |x|)_n(x^{-1} \ln^q |x|)_n \psi(x) dx \right| = O(\eta |\ln^{p+q} \eta|).$$

Now let φ be an arbitrary function in \mathcal{D} with support contained in the interval $[-1, 1]$. By the mean value theorem

$$\varphi(x) = \varphi(0) + x\varphi'(\xi x),$$

where $0 < \xi < 1$. Thus

$$\begin{aligned}
 & \langle (\ln^p |x|)_n(x^{-1} \ln^q |x|)_n, \varphi(x) \rangle \\
 & = \int_{-1}^1 (\ln^p |x|)_n(x^{-1} \ln^q |x|)_n \varphi(x) dx \\
 & = \varphi(0) \int_{-1}^1 (\ln^p |x|)_n(x^{-1} \ln^q |x|)_n dx \\
 & \quad + \int_{-1/n}^{1/n} x(\ln^p |x|)_n(x^{-1} \ln^q |x|)_n \varphi'(\xi x) dx \\
 & \quad + \int_{1/n}^{\eta} x(\ln^p |x|)_n(x^{-1} \ln^q |x|)_n \varphi'(\xi x) dx \\
 & \quad + \int_{\eta}^1 x(\ln^p |x|)_n(x^{-1} \ln^q |x|)_n \varphi'(\xi x) dx
 \end{aligned}$$

$$\begin{aligned}
 &+ \int_{-\eta}^{-1/n} x(\ln^p |x|)_n(x^{-1} \ln^q |x|)_n \varphi'(\xi x) dx \\
 &+ \int_{-1}^{-\eta} x(\ln^p |x|)_n(x^{-1} \ln^q |x|)_n \varphi'(\xi x) dx.
 \end{aligned}$$

Using the equations (8), (9), (10), (13) and (14) and noting that the sequence $\{(x^{-1} \ln^q |x|)_n\}$ converges uniformly to the function $x^{-1} \ln^q |x|$ on the intervals $[\eta, 1]$ and $[-1, -\eta]$, it follows that

$$\begin{aligned}
 \lim_{n \rightarrow \infty} \langle (\ln^p |x|)_n(x^{-1} \ln^q |x|)_n, \varphi(x) \rangle &= O(\eta |\ln^{p+q} \eta|) \\
 &+ \int_{\eta}^1 \ln^{p+q} |x| \varphi'(\xi x) dx \\
 &+ \int_{-1}^{-\eta} \ln^{p+q} |x| \varphi'(\xi x) dx.
 \end{aligned}$$

However, since η can be made arbitrarily small, it follows that

$$\begin{aligned}
 &\lim_{n \rightarrow \infty} \langle (\ln^p |x|)_n(x^{-1} \ln^q |x|)_n, \varphi(x) \rangle \\
 &= \int_{-1}^1 \ln^{p+q} |x| \varphi'(\xi x) dx \\
 &= \int_{-1}^1 x^{-1} \ln^{p+q} |x| [\varphi(x) - \varphi(0)] dx \\
 &= \langle x^{-1} \ln^{p+q} |x|, \varphi(x) \rangle
 \end{aligned}$$

on using equation (1). This proves equation (7) on the interval $[-1, 1]$ for $r = 0$ and $p, q = 0, 1, 2, \dots$ but equation (7) clearly holds on any closed interval not containing the origin.

It now follows as in the proof of Theorem 2 that equation (7) holds for $r, p, q = 0, 1, 2, \dots$. However, since we are now dealing with a commutative product, equation (7) must also hold for $r = -1, -2, \dots$ and $p, q = 0, 1, 2, \dots$. This completes the proof of the theorem. \square

The product $(\operatorname{sgn} x x^r \ln^p |x|)(\operatorname{sgn} x x^s \ln^q |x|)$ also exists by Definition 2 and

$$(15) \quad (\operatorname{sgn} x x^r \ln^p |x|)(\operatorname{sgn} x x^s \ln^q |x|) = x^{r+s} \ln^{p+q} |x|$$

for $r + s, p, q = 0, 1, 2, \dots$.

We now prove the following extension of equation (15).

THEOREM 3. *The commutative product*

$$(\operatorname{sgn} x x^r \ln^p |x|) \cdot (\operatorname{sgn} x x^{-r-1} \ln^q |x|)$$

exists and

$$(16) \quad (\operatorname{sgn} x x^r \ln^p |x|) \cdot (\operatorname{sgn} x x^{-r-1} \ln^q |x|) = x^{-1} \ln^{p+q} |x|$$

for $r = 0, \pm 1, \pm 2, \dots$ and $p, q = 0, 1, 2, \dots$

Proof. We put

$$\begin{aligned} & (\ln^p x_+)_n \\ &= \ln^p x_+ * \delta_n(x) \\ &= \begin{cases} \int_{-1/n}^{1/n} \ln^p(x-s) \delta_n(s) ds, & x \geq 1/n, \\ \int_{-1/n}^x \ln^{q+1}(x-s) \delta_n(s) ds, & -1/n < x < 1/n, \\ 0, & x \leq -1/n, \end{cases} \\ & (\ln^p x_-)_n \\ &= \ln^p x_- * \delta_n(x) \\ &= \begin{cases} \int_{1/n}^{-1/n} \ln^p(s-x) \delta_n(s) ds, & x \leq -1/n, \\ \int_x^{1/n} \ln^p(s-x) \delta_n(s) ds, & -1/n < x < 1/n, \\ 0, & x \geq 1/n, \end{cases} \\ & (x_+^{-1} \ln^q x_+)_n \\ &= (x_+^{-1} \ln^q x_+) * \delta_n(x) \\ &= \begin{cases} (q+1)^{-1} \int_{-1/n}^{1/n} \ln^{q+1}(x-t) \delta'_n(t) dt, & x \geq 1/n, \\ (q+1)^{-1} \int_{-1/n}^x \ln^{q+1}(x-t) \delta'_n(t) dt, & -1/n < x < 1/n, \\ 0, & x \leq -1/n, \end{cases} \\ & (x_-^{-1} \ln^q x_-)_n \\ &= (x_-^{-1} \ln^q x_-) * \delta_n(x) \\ &= \begin{cases} (q+1)^{-1} \int_{-1/n}^{1/n} \ln^{q+1}(t-x) \delta'_n(t) dt, & x \leq -1/n, \\ (q+1)^{-1} \int_x^{1/n} \ln^{q+1}(t-x) \delta'_n(t) dt, & -1/n < x < 1/n, \\ 0, & x \geq 1/n, \end{cases} \end{aligned}$$

so that the support of

$$(\ln^p x_-)_n (x_+^{-1} \ln^q x_+)_n - (\ln^p x_+)_n (x_-^{-1} \ln^q x_-)_n$$

is contained in the interval $[-1/n, 1/n]$. We then have

$$(17) \quad \int_{-1/n}^{1/n} [(\ln^p x_-)_n (x_+^{-1} \ln^q x_+)_n - (\ln^p x_+)_n (x_-^{-1} \ln^q x_-)_n] dx = 0$$

since the integrand is odd.

Next, if ψ is an arbitrary continuous function, we have

$$\begin{aligned} & \int_{-1/n}^{1/n} x(\ln^p x_-)_n(x_+^{-1} \ln^q x_+)_n \psi(x) dx \\ &= (q+1)^{-1} \int_{-1/n}^{1/n} \int_{-1/n}^x \int_x^{1/n} x \ln^p(s-x) \delta_n(s) \\ & \quad \times \ln^{q+1}(x-t) \delta'_n(t) \psi(x) ds dt dx \\ &= (q+1)^{-1} n^{-1} \int_{-1}^1 \int_{-1}^w \int_u^1 w \ln^p |(u-w)/n| \rho(u) \\ & \quad \times \ln^{q+1} |(w-v)/n| \rho'(v) \psi(w/n) du dv dw \end{aligned}$$

on making the substitutions $ns = u$, $nt = v$ and $nx = w$. It follows immediately that

$$(18) \quad \lim_{n \rightarrow \infty} \int_{-1/n}^{1/n} x(\ln^p x_-)_n(x_+^{-1} \ln^q x_+)_n \psi(x) dx = 0.$$

Similarly,

$$(19) \quad \lim_{n \rightarrow \infty} \int_{-1/n}^{1/n} x(\ln^p x_+)_n(x_-^{-1} \ln^q x_-)_n \psi(x) dx = 0.$$

Now let φ is an arbitrary function in \mathcal{D} , we have

$$\begin{aligned} & \langle (\ln^p x_-)_n(x_+^{-1} \ln^q x_+)_n - (\ln^p x_+)_n(x_-^{-1} \ln^q x_-)_n, \varphi(x) \rangle \\ &= \varphi(0) \int_{-1/n}^{1/n} [(\ln^p x_-)_n(x_+^{-1} \ln^q x_+)_n - (\ln^p x_+)_n(x_-^{-1} \ln^q x_-)_n] \varphi(x) dx \\ & \quad + \int_{-1/n}^{1/n} [(\ln^p x_-)_n(x_+^{-1} \ln^q x_+)_n - (\ln^p x_+)_n(x_-^{-1} \ln^q x_-)_n] \varphi'(\xi x) dx \end{aligned}$$

and it follows from equations (17), (18) and (19) that

$$(20) \quad \lim_{n \rightarrow \infty} \langle (\ln^p x_-)_n(x_+^{-1} \ln^q x_+)_n - (\ln^p x_+)_n(x_-^{-1} \ln^q x_-)_n, \varphi(x) \rangle = 0.$$

Putting

$$\begin{aligned} (\operatorname{sgn} x \ln^p |x|)_n &= (\operatorname{sgn} x \ln^p |x|) * \delta_n(x) = (\ln^p_+ x)_n - (\ln^p_- x)_n, \\ (\operatorname{sgn} x x^{-1} \ln^q |x|)_n &= (\operatorname{sgn} x x^{-1} \ln^q |x|) * \delta_n(x) \\ &= (x_+^{-1} \ln^q_+ x)_n - (x_-^{-1} \ln^q_- x)_n, \end{aligned}$$

we have

$$\begin{aligned} & (\operatorname{sgn} x \ln^p |x|)_n (\operatorname{sgn} x x^{-1} \ln^q |x|)_n - (\ln^p |x|)_n (x^{-1} \ln^q |x|)_n \\ &= [(\ln^p x_+)_n - (\ln^p x_-)_n] [(x_+^{-1} \ln^q x_+)_n + (x_-^{-1} \ln^q x_-)_n] \\ &\quad - [(\ln^p x_+)_n + (\ln^p x_-)_n] [(x_+^{-1} \ln^q x_+)_n - (x_-^{-1} \ln^q x_-)_n]. \end{aligned}$$

Multiplying out and using equation (20) it follows that

$$\begin{aligned} \lim_{n \rightarrow \infty} \langle (\operatorname{sgn} x \ln^p |x|)_n (\operatorname{sgn} x x^{-1} \ln^q |x|)_n \\ - (\ln^p |x|)_n (x^{-1} \ln^q |x|)_n, \varphi(x) \rangle = 0. \end{aligned}$$

Using equation (7), we have proved equation (16) for the case $r = 0$ and $p, q = 0, 1, 2, \dots$. The general case follows by induction as in the proof of equation (7). \square

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