

We know develop our understanding of wave packets by starting with essential propositions and theorems in Fourier Analysis.

Bernstein's Inequality

Prop: Let $f \in \mathcal{S}(\mathbb{R})$, $\text{supp } \hat{f} \subset [-N, N]$.

Then

$$\|f'\|_{L^p} \leq N \|f\|_{L^p}$$

For $p \in [1, \infty]$.

Pf. Let $\psi \in \mathcal{S}(\mathbb{R})$ satisfy

- $0 \leq \psi(\xi) \leq 1$ for all $\xi \in \mathbb{R}$
- $\psi = 1$ on $[-1, 1]$
- $\psi = 0$ on $[-2, 2]^c$

For $N > 0$, define

$$\psi_N(\xi) = \psi(N^{-1}\xi)$$

and

$$\begin{aligned}\phi_N(x) &:= \int_{\mathbb{R}} e(x\xi) \psi(N^{-1}\xi) d\xi \\ &= N \int_{\mathbb{R}} e(Nx\xi) \psi(\xi) d\xi \\ &= N \phi_1(Nx).\end{aligned}$$

Then, since $\hat{\phi}_N(\xi) = 1$ on $[-N, N]$,

$$f = f * \phi_N \quad \text{and} \quad \frac{d}{dx} \phi_N = N (N \phi_1'(Nx)).$$

$$\|N \phi_1'(Nx)\|_1 = \|\phi_1'\|_1 \leq 1.$$

$$\begin{aligned}\Rightarrow \|f'\|_p &= \|\phi_N' * f\|_p \leq \|\phi_N'\|_1 \|f\|_p \\ &\leq N \|f\|_p \quad \square.\end{aligned}$$