POW 2023-07

2019____ Anar Rzayev May 1, 2023

Proof. Notice that

$$e^{if(x)} = \frac{1}{if'(x)} \frac{d}{dx} e^{if(x)}$$

which means

$$\int_a^b e^{if(x)} dx = \int_a^b \frac{1}{if'(x)} \frac{d}{dx} e^{if(x)} dx$$

Using integration by parts, we note that $f'(x) \ge t > 0$ and $f''(x) \ge 0$,

$$\left| \int_{a}^{b} e^{if(x)} dx \right| = \left| \int_{a}^{b} \frac{d}{dx} e^{if(x)} \frac{1}{if'(x)} dx \right| = \left| \frac{e^{if(b)}}{if'(b)} - \frac{e^{if(a)}}{if'(a)} + \int_{a}^{b} \frac{f''(x)}{if'(x)^{2}} e^{if(x)} dx \right|$$

$$\leq \frac{1}{f'(b)} + \frac{1}{f'(a)} + \int_{a}^{b} \frac{f''(x)}{f'(x)^{2}} dx$$

$$\leq \frac{1}{f'(b)} + \frac{1}{f'(a)} + \left[\frac{1}{f'(a)} - \frac{1}{f'(b)} \right]$$

$$= \frac{2}{f'(a)} \leq \frac{2}{t}$$

since $|e^{iy}| = 1$ for any real y as well as |i| = 1. This proves the desired bound for the given oscillatory integral.

Remark. This bound cannot be improved further by noting that the equality holds if f is linear with slope t and t(b-a) is an odd multiple of π .