



ALMA MATER STUDIORUM  
UNIVERSITÀ DI BOLOGNA

## ARCHIVIO ISTITUZIONALE DELLA RICERCA

### Alma Mater Studiorum Università di Bologna Archivio istituzionale della ricerca

Kramers-Kronig relations via Laplace formalism and  $L^1$  integrability

This is the final peer-reviewed author's accepted manuscript (postprint) of the following publication:

*Published Version:*

Prevedelli, M., Perinelli, A., Ricci, L. (2024). Kramers-Kronig relations via Laplace formalism and  $L^1$  integrability. AMERICAN JOURNAL OF PHYSICS, 92(11), 859-863 [10.1119/5.0217609].

*Availability:*

This version is available at: <https://hdl.handle.net/11585/994791> since: 2024-10-24

*Published:*

DOI: <http://doi.org/10.1119/5.0217609>

*Terms of use:*

Some rights reserved. The terms and conditions for the reuse of this version of the manuscript are specified in the publishing policy. For all terms of use and more information see the publisher's website.

This item was downloaded from IRIS Università di Bologna (<https://cris.unibo.it/>).  
When citing, please refer to the published version.

(Article begins on next page)

This is the author's peer reviewed, accepted manuscript. However, the online version of record will be different from this version once it has been copyedited and typeset.

PLEASE CITE THIS ARTICLE AS DOI: 10.1119/5.0217609

1 **Kramers-Kronig relations via Laplace formalism and  $L^1$  integrability**

2 Marco Prevedelli,<sup>1</sup> Alessio Perinelli,<sup>2,3</sup> and Leonardo Ricci<sup>2, a)</sup>

3 <sup>1</sup>*Department of Physics and Astronomy “Augusto Righi”, University of Bologna,*  
4 *40127 Bologna, Italy*

5 <sup>2</sup>*Department of Physics, University of Trento, 38123 Trento,*  
6 *Italy*

7 <sup>3</sup>*TIFPA-INFN, University of Trento, 38123 Trento, Italy*

8 (Dated: 30 July 2024)

Kramers-Kronig relations link the real and imaginary part of the Fourier transform of a well-behaved causal transfer function describing a linear, time-invariant system. From the physical point of view, according to the Kramers-Kronig relations, absorption and dispersion become two sides of the same coin. Due to the simplicity of the assumptions underlying them, the relations are a cornerstone of physics. The rigorous mathematical proof was carried out by Titchmarsh in 1937 and just requires the transfer function to be square-integrable ( $L^2$ ), or equivalently that the impulse response of the system at hand has a finite energy. Titchmarsh's proof is definitely not easy, thus leading to crucial steps that are often overlooked by instructors and, occasionally, prompting some authors to attempt shaky shortcuts. Here we share a rigorous mathematical proof that relies on the Laplace formalism and requires a slightly stronger assumption on the transfer function, namely its being Lebesgue-integrable ( $L^1$ ). While the result is not as general as Titchmarsh's proof, its enhanced simplicity makes a deeper knowledge of the mathematical aspects of the Kramers-Kronig relations more accessible to the audience of physicists.

---

<sup>a)</sup>[leonardo.ricci@unitn.it](mailto:leonardo.ricci@unitn.it)

This is the author's peer reviewed, accepted manuscript. However, the online version of record will be different from this version once it has been copyedited and typeset.

PLEASE CITE THIS ARTICLE AS DOI: 10.1119/5.0217609

## 9 I. INTRODUCTION

10 Linear and time-invariant (LTI) systems are among the most basic, widespread and studied  
11 models in physics. Restricting the discussion to one-dimensional functions of time, an LTI system  
12 is characterized by a transfer function,  $G(t)$ , whose convolution with an input function provides  
13 the output function. In the frequency domain, this property assumes an even simpler form: in the  
14 Fourier or Laplace formalism, the transform of the output is given by the product of the transforms  
15 of the input and the transfer function.

16 As if that were not enough, requiring the transfer function  $G(t)$  to be causal and have a finite  
17 energy, as it is always the case in the real physical world, produces a spectacular result<sup>1</sup>: the mutual  
18 dependency of the physical descriptions underlying absorption and dispersion, which describe  
19 how a system reacts to an input in terms of energy and phase delay, respectively. So the rainbow  
20 exists because at some wavelengths other than visible ones water is opaque, and vice versa. More  
21 specifically, the real and imaginary parts of the Fourier transform  $\tilde{G}_F(\omega)$  of  $G(t)$ , or susceptibility  
22  $\chi(\omega)$ , are the Hilbert transforms of one another. The result was first derived, independently, by R.  
23 de L. Kronig<sup>2</sup> and H. A. Kramers<sup>3</sup>. However, the eponymous relations got a solid and definitive  
24 mathematical justification only with the work by E. C. Titchmarsh<sup>4</sup>, who proved the Kramers-  
25 Kronig relations to hold if and only if the causal transfer function  $G(t)$  is square-integrable; i.e. it  
26 belongs to  $L^2$ :

$$\int_0^{\infty} |G(t)|^2 dt < +\infty. \quad (1)$$

27 The Kramers-Kronig relations, sometimes referred to as “dispersion relations”<sup>5-8</sup>, are a corner-  
28 stone of physics, whose implications are broadly investigated in a wide range of fields<sup>9-12</sup> and thus  
29 go beyond the prototypical problem of interpreting the refraction index  $n(\omega)$ , for which they were  
30 first devised<sup>2</sup>. Although Titchmarsh’s contribution was recognized long ago<sup>13</sup>, a few decades after  
31 the formulation and proof of the relations, the awareness among the community of physicists about  
32 Titchmarsh’s achievement was not unanimous. So Sharnoff in 1964 still argued<sup>14</sup>: “*It is paradox-*  
33 *ical that although the Kramers-Kronig relations are so widely used, the literature contains neither*  
34 *a convincing proof of their general validity nor a careful discussion of sets of conditions under*  
35 *which they might be expected to hold.*”

36 The likely reason is that the Titchmarsh theorem in Fourier analysis—as the theorem is named—  
37 is definitely not straightforward to prove. Indeed most textbooks and papers citing it arrive just  
38 short of a complete proof when they typically take for granted the crucial and most difficult step:

This is the author's peer reviewed, accepted manuscript. However, the online version of record will be different from this version once it has been copyedited and typeset.

PLEASE CITE THIS ARTICLE AS DOI: 10.1119/5.0217609

39 how to prove that the Fourier transform  $\tilde{G}_F(\omega)$ , where the usually real frequency  $\omega$  is extended to  
 40 the complex plane, is analytic not only on the open, upper half-plane  $\text{Im}(\omega) > 0$ , but also on the  
 41 real axis  $\text{Im}(\omega) = 0$ . So, for example, in J. D. Jackson's classic book on electrodynamics<sup>15</sup> the step  
 42 is justified with the words "On the real axis it is necessary to invoke the 'physically reasonable'  
 43 requirement that  $G(\tau) \rightarrow 0$  as  $\tau \rightarrow \infty$  to assure that  $\varepsilon(\omega)/\varepsilon_0$  is also analytic there."\* A similar  
 44 argument is used by Bechhoefer<sup>16</sup> who, in order to provide "a brief derivation of the Kramers-  
 45 Kronig relations", states: "for simplicity, we will also assume that  $G(\omega)$  has no poles on the real  
 46 axis". Finally, the likewise classic book by Landau and Lifshitz on Statistical Physics<sup>17</sup> proposes  
 47 a proof that is based on a previous theorem, proved by N. N. Meĭman, which derives asymptotic  
 48 properties of  $\chi(\omega)$  as a consequence of Cauchy's argument principle<sup>18</sup>. However, exactly as in  
 49 the previous cases, also this theorem implicitly takes for granted the analyticity of  $\chi(\omega)$  on the  
 50 real axis  $\text{Im}(\omega) = 0$ .

51 The arduousness of the proof, combined with the importance of the result, has prompted several  
 52 attempts to find simpler approaches. Searching the internet is likely to provide alleged solutions  
 53 from non-peer-reviewed sources and, occasionally, peer-reviewed ones<sup>19</sup>, which invariably fail to  
 54 live up to the promises. A common trait of these attempts is their being based on the combination  
 55 of two ingredients: the convolution theorem, and the Fourier transform of the Heaviside step func-  
 56 tion  $\theta(t)$ , in fact the very expression of causality. The convolution theorem states that the Fourier  
 57 transform of the convolution of two functions or distributions of time is equal to the product of the  
 58 Fourier transforms of the factors. Due to the symmetry of the Fourier transform and its inverse, the  
 59 theorem can be read the other way round, i.e. the inverse Fourier transform of the convolution of  
 60 two functions or distributions of frequency is equal to the product of the inverse Fourier transforms  
 61 of the factors multiplied by  $2\pi$ . With regard to the Fourier transform of the Heaviside step func-  
 62 tion  $\theta(t)$ ,  $\chi(\omega)$  is given by the sum of the two distributions  $\pi\delta(\omega)$  and  $iP\omega^{-1}$ , where P indicates  
 63 the Cauchy principal value. Consequently, starting from the expression  $G(t) = \theta(t)G(t)$ , which is  
 64 true because of causality, and applying the "inverse" version of the convolution theorem one can  
 65 derive the expression

$$\chi(\omega) \star P\frac{1}{\omega} = -i\pi\chi(\omega), \quad (2)$$

66 which corresponds to the Kramers-Kronig relations being written as a convolution.

\* In Jackson's book,  $\varepsilon(\omega)/\varepsilon_0 - 1$  corresponds to the Fourier transform of  $G(\tau)$ . The requirement  $G(\tau) \rightarrow 0$  as  $\tau \rightarrow \infty$  is physically reasonable because dissipative mechanisms loom everywhere, so the impulse response of any real system must fade out some time. While this behavior translates, as a consequence of Parseval's theorem, in  $\tilde{G}_F(\omega)$  being vanishing too as  $|\omega| \rightarrow \infty$ , how this implies the analyticity on the real axis is less immediate.

67 This result is well known (see, for example, Sec. 1.8 of Ref. 1), but it definitely not easy to  
 68 derive, the most difficult part being the conditions under which the convolution theorem holds.  
 69 In fact, the derivation of the expression above requires the theory of distributions, and it is far  
 70 from being more elementary than Titchmarsh's one. On the other hand, the alleged solutions  
 71 mentioned above go straight to the final expression, disregarding essential aspects of validity,  
 72 which essentially coincide with those set by the Titchmarsh theorem and whose omission leads  
 73 to miscalculations. For example, referring to the attempt by Hu, described in the 1989 paper  
 74 "*Kramers-Kronig (relations) in two lines*"<sup>19</sup>, one could try to verify whether the relations work  
 75 when the function  $\hat{Y}(t)$  is given by a constant value, or by the sign function  $\text{sgn}(t) = 2 \cdot \theta(t) - 1$ .  
 76 They do not, as a direct evaluation promptly shows. To conclude, the Kramers-Kronig relations  
 77 are a powerful tool that stems from linearity, causality, and energy boundedness: proving the link  
 78 is arduous and admits no shortcuts.

79 Here we show that the Kramers-Kronig relations can alternatively be derived in a way that is  
 80 simpler than Titchmarsh's one. The derivation relies on the intrinsically causal Laplace formal-  
 81 ism and on the assumption that the transfer function is Lebesgue-integrable rather than square-  
 82 integrable, i.e. belonging to  $L^1$  (rather than  $L^2$ ):

$$\int_0^{\infty} |G(t)| dt < +\infty. \quad (3)$$

83 However, simplicity comes at a cost: as it will be shown later,  $G(t) \in L^1$  provides a sufficient  
 84 condition for the Kramers-Kronig relations to hold, rather than a necessary and sufficient one as  
 85 in Titchmarsh's formulation. Therefore, though providing a solid path to the Kramers-Kronig  
 86 relations, the present proof does not replace Titchmarsh's one, which remains unsurpassed.

87 In the following, after a brief review of the Laplace and Fourier transforms and the related prop-  
 88 erties that are functional to the proof, we introduce Laplace-transformable, Lebesgue-integrable  
 89 functions, for which the Kramers-Kronig relations are thereupon proved. The limit of the present  
 90 proof compared with Titchmarsh's classic one is finally discussed.

## 91 II. A REVIEW OF LAPLACE AND FOURIER TRANSFORMS

92 To aid the reader, and despite their being common knowledge, we summarize here the definition  
 93 and some properties of the Laplace transform that are important for the discussion below: analyt-  
 94 icity, Riemann-Lebesgue lemma, and the inversion of the transform via Bromwich, or Fourier-

This is the author's peer reviewed, accepted manuscript. However, the online version of record will be different from this version once it has been copyedited and typeset.

PLEASE CITE THIS ARTICLE AS DOI: 10.1119/5.0217609

95 Mellin, integral. For the same purpose, at the end of the section we also review the definition of  
96 the Fourier transform and when a function is Fourier-transformable.

97 Let  $s$  be a complex variable and  $s'$ ,  $s''$  its real and imaginary part, respectively. By definition,  
98 a function  $f(t)$  is causal if, for all  $t < 0$ ,  $f(t) = 0$ , and is locally integrable if the integration on  
99 any compact subset<sup>†</sup> of its domain is finite. The Laplace transform  $\tilde{F}_L(s)$  of a causal and locally  
100 integrable  $f(t)$  is defined as

$$\tilde{F}_L(s) \equiv \int_0^{\infty} e^{-st} f(t) dt . \quad (4)$$

101 The complex half-plane where the above integral absolutely converges (*à la* Lebesgue), i.e. the set  
102 of complex numbers  $s$  such that

$$\int_0^{\infty} |e^{-st} f(t)| dt = \int_0^{\infty} e^{-s't} |f(t)| dt < \infty , \quad (5)$$

103 is left-bounded by the so-called abscissa of absolute convergence  $\lambda_0$ :  $\lambda_0$  is the minimum real  
104 number such that absolute convergence occurs for any  $s' > \lambda_0$ . A function  $f(t)$  that is causal,  
105 locally integrable, and has a finite  $\lambda_0$  is henceforth referred to as a Laplace-transformable function.

106 The main consequence of the absolute convergence condition is the analyticity of the Laplace  
107 transform  $\tilde{F}_L(s)$  in the half-plane of absolute convergence, i.e. for  $s' > \lambda_0$ . Another consequence is  
108 the Riemann–Lebesgue lemma, which follows from Lebesgue’s dominated convergence theorem:

$$\lim_{s' \rightarrow +\infty} \tilde{F}_L(s) = 0 . \quad (6)$$

109 Finally it is worth stating the general expression for the inverse Laplace transform, which cor-  
110 responds to the Bromwich, or Fourier-Mellin, integral:

$$f(t) = \frac{1}{2\pi i} \int_{a-i\infty}^{a+i\infty} \tilde{F}_L(s) e^{st} ds , \quad (7)$$

111 where  $a$  is any constant real number such that  $a > \lambda_0$ .

112 The Fourier transform of a function  $f(t)$ , not necessarily causal, is

$$\tilde{F}_F(\omega) \equiv \int_{-\infty}^{\infty} e^{i\omega t} f(t) dt , \quad (8)$$

113 where  $\omega$  is a real frequency. Here “the physicists’s notation” for the phasors of positive frequency,  
114 namely  $e^{-i\omega t}$ , is used.<sup>‡</sup> Engineers typically use  $e^{j\omega t}$  instead. The two notations are completely

<sup>†</sup> For a function of a real variable, compact is equivalent to closed and bounded.

<sup>‡</sup> The expression above carries out a “projection” of the original function  $f(t)$  onto the phasor corresponding to the frequency  $\omega$ . In quantum mechanics, the projection of a wave-function onto another wave-function is a scalar product that requires the complex conjugation of the latter. This is the reason why, within the Fourier integral, the complex conjugate of the phasor appears.

This is the author's peer reviewed, accepted manuscript. However, the online version of record will be different from this version once it has been copyedited and typeset.

PLEASE CITE THIS ARTICLE AS DOI: 10.1119/5.0217609

115 equivalent, due to the invariance of the real world under complex conjugation and the freedom we  
116 have in choosing the “reference” root of  $x^2 = -1$ : there are indeed two,  $i$  and  $-i$ , or, better,  $i$  and  
117  $j = -i$ . As a result, one can recover the engineers’ notation by replacing here and henceforth  $i$   
118 with  $-j$  and, in particular, setting  $s = j\omega$ .

119 It is now worth mentioning that a common mistake consists of assuming square-integrability  
120 ( $f(t) \in L^2$ ). Indeed,  $f(t)$  is Fourier-transformable if it is Lebesgue-integrable ( $f(t) \in L^1$ ), i.e. if it  
121 satisfies Eq. (3) (with  $f$  instead of  $G$ ). Remarkably,  $f(t) \in L^2$  does not necessarily imply  $f(t) \in L^1$ ,  
122 and thus the Fourier-transformability of  $f(t)$ . An example is provided by  $f(t) = \theta(t - 1)/t$ , which  
123 belongs to  $L^2$  though not to  $L^1$ . Conversely,  $f(t) \in L^1$  does not imply  $f(t) \in L^2$  either: the function  
124  $f(t) = \theta(t)\theta(1 - t)/\sqrt{t}$  provides a counterexample. On the other hand, it is well known that, in  
125 the case of square-integrability, Parseval’s theorem holds and the inverse Fourier transform is  
126 essentially the same operator as the direct Fourier transform. The conundrum of a function  $f(t)$   
127 that belongs to  $L^2$  but not to  $L^1$  can be overcome by redefining the Fourier transform as follows<sup>20</sup>.  
128 One can consider the sequence of functions

$$f_n(t) = f(t) [\theta(t + n) - \theta(t - n)], \quad (9)$$

129 where  $n$  is a positive integer number. Each function  $f_n(t)$ , which can be shown to belong simultane-  
130 ously to  $L^1$  and  $L^2$ , tends to  $f(t)$  as  $n \rightarrow \infty$  with respect to the  $L^2$ -norm given by  $\|f\| = \int_{\mathbb{R}} |f(t)|^2 dt$ .  
131 Defining the Fourier transform of  $\tilde{F}_F(\omega)$  of  $f(t)$  as the limit of the sequence of Fourier transforms  
132  $\tilde{F}_{F,n}(\omega)$  when  $n \rightarrow \infty$  eventually settles the problem.

### 133 III. LAPLACE-TRANSFORMABLE, LEBESGUE-INTEGRABLE FUNCTIONS

134 In the following discussion, besides being Laplace-transformable, the function  $f(t)$  is assumed  
135 to be Lebesgue-integrable, i.e. to belong to  $L^1$  and thus to satisfy

$$\int_0^\infty |f(t)| dt < \infty. \quad (10)$$

136 Comparing this last equation with Eq. (5) requires the abscissa of absolute convergence  $\lambda_0$  to be  
137 negative, so  $\tilde{F}_L(s)$  is analytic on the closed right-half plane (RHP), namely the set of  $s$  such that  
138  $s' \geq 0$ .

139 Due to  $\lambda_0 < 0$ , one can set  $a = 0$  in Eq. (7), so the integration occurs on the imaginary axis.  
140 The substitution  $s = -i\omega$ , where  $\omega$  is a real variable, yields

$$f(t) = \frac{1}{2\pi} \int_{-\infty}^\infty \tilde{F}_L(-i\omega) e^{-i\omega t} d\omega. \quad (11)$$

141 Upon noting that  $f(t) \in L^1$  is the basic condition for the Fourier-transformability of  $f(t)$ , it is  
142 straightforward to recognize that  $\tilde{F}_L(-i\omega)$  is equal to the Fourier transform  $\tilde{F}_F(\omega)$  of  $f(t)$ :

$$\tilde{F}_F(\omega) = \tilde{F}_L(-i\omega). \quad (12)$$

143 The inverse is true as well:  $f(t)$  being causal and Fourier-transformable implies its Fourier trans-  
144 form  $\tilde{F}_F(\omega)$  to correspond to the Laplace transform  $\tilde{F}_L(s)$ , with  $s' = 0$ ,  $s'' = -i\omega$ , and to this  
145 Laplace transform having  $\lambda_0 < 0$ .

#### 146 IV. KRAMERS-KRONIG RELATIONS

147 We now suppose that, besides being causal, the transfer function  $G(t)$  of an LTI system is  
148 Lebesgue-integrable. Upon setting a complex number  $s_0 = -i\omega$  lying on the imaginary axis, we  
149 then consider the following function

$$H(s, \omega) \equiv \frac{\tilde{G}_L(s)}{s - s_0} = \frac{\tilde{G}_L(s)}{s + i\omega}. \quad (13)$$

150 Due to  $\tilde{G}_L(s)$  being analytic on the closed RHP,  $H(s, \omega)$  is analytic on the closed RHP except at  
151 the point  $s = s_0 = -i\omega$ . By virtue of Cauchy residue theorem, an integration along the closed path  
152 shown in Fig. 1 yields a vanishing result because no poles lie within the path:

$$\int_{-iR}^{-i\omega - i\varepsilon} H(s, \omega) ds + \int_{\gamma(\varepsilon)} H(s, \omega) ds + \int_{-i\omega + i\varepsilon}^{iR} H(s, \omega) ds + \int_{\Gamma(R)} H(s, \omega) ds = 0, \quad (14)$$

153 where the  $\Gamma(R)$ ,  $\gamma(\varepsilon)$  are two semicircular paths of radii  $R$  and  $\varepsilon$ , respectively, that are connected  
154 by the two linear segments joining the points on the imaginary axis of ordinates  $-iR$ ,  $-i\omega - i\varepsilon$ ,  
155 and  $-i\omega + i\varepsilon$ ,  $iR$ .

156 Once  $\varepsilon \rightarrow 0^+$  and  $R \rightarrow \infty$ , the sum of the integrals along the linear segments can be expressed  
157 as the Cauchy principal value of a single integral:

$$\lim_{\substack{\varepsilon \rightarrow 0^+ \\ R \rightarrow \infty}} \left( \int_{-iR}^{-i\omega - i\varepsilon} H(s, \omega) ds + \int_{-i\omega + i\varepsilon}^{iR} H(s, \omega) ds \right) = P \int_{-i\infty}^{+i\infty} H(s, \omega) ds = P \int_{-i\infty}^{+i\infty} \frac{\tilde{G}_L(s)}{s + i\omega} ds. \quad (15)$$

158 The integral on  $\gamma(\varepsilon)$ , which runs counterclockwise, is equal to  $i\pi\tilde{G}_L(-i\omega)$ .

159 Now comes the crucial part of the theorem, namely to show that the integral along  $\Gamma(R)$  van-  
160 ishes as  $R \rightarrow \infty$ . Upon writing  $s$  in polar coordinates as  $s = Re^{i\theta}$ , the integral can be written as

$$\lim_{R \rightarrow \infty} \int_{\Gamma(R)} H(s, \omega) ds = \lim_{R \rightarrow \infty} \int_{\pi/2}^{-\pi/2} \frac{\tilde{G}_L(Re^{i\theta})}{Re^{i\theta} + i\omega} iR e^{i\theta} d\theta = \lim_{R \rightarrow \infty} \int_{\pi/2}^{-\pi/2} i \frac{s \tilde{G}_L(s)}{s + i\omega} d\theta. \quad (16)$$

This is the author's peer reviewed, accepted manuscript. However, the online version of record will be different from this version once it has been copyedited and typeset.

PLEASE CITE THIS ARTICLE AS DOI: 10.1119/5.0217609

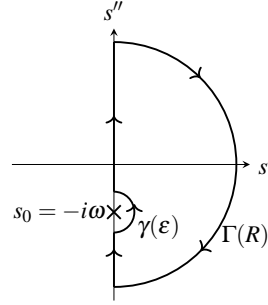


FIG. 1. Integration path for the derivation of the Kramers–Kronig relations from  $\tilde{G}_L(s)/(s-s_0)$ . The closed path is formed by two semicircular paths  $\Gamma(R)$  and  $\gamma(\epsilon)$  of radii  $R$  and  $\epsilon$ , respectively, connected by two segments belonging to the imaginary axis. The path excludes the pole in  $-i\omega$ .

161 For any  $\theta$  within the interval  $(-\pi/2, \pi/2)$  the limit  $R \rightarrow \infty$  implies  $s' \rightarrow +\infty$ , so  $\tilde{G}_L(s)$  tends to  
 162 zero as a consequence of the Riemann–Lebesgue lemma expressed in Eq. (6). Therefore, because  
 163 given a real number  $\ell > 1$ , one has  $|s/(s+i\omega)| \leq \ell$  as soon as  $R \geq \ell|\omega|/(\ell-1)$ , the whole integral  
 164 vanishes as well.<sup>§</sup>

165 The argument used here is similar to Jordan’s lemma, which states that if the maximum value  
 166 of  $\tilde{G}_L(s)$  satisfies the Riemann–Lebesgue lemma, then, for  $t < 0$ , one has

$$\lim_{R \rightarrow \infty} \int_{\Gamma(R)} \tilde{G}_L(s) e^{st} ds = 0. \quad (17)$$

167 The main difference between Jordan’s lemma and the present argument is therefore the factor  
 168  $e^{st}$ , which is here replaced with  $1/(s+i\omega)$ . In addition, while in Jordan’s lemma the sign of  
 169 the parameter  $t$  plays a crucial role to achieve the convergence to zero of the integral, here the  
 170 parameter  $\omega$  plays no role.

171 Setting  $s = -iv$ ,  $v \in \mathbb{R}$ , and remembering the relation between Laplace and Fourier transform  
 172 expressed by Eq. (12) above, the path integral of Eq. (14) can then be rewritten as

$$\tilde{G}_F(\omega) = \frac{1}{i\pi} P \int_{-\infty}^{\infty} \frac{\tilde{G}_F(v)}{v-\omega} dv. \quad (18)$$

<sup>§</sup> By writing  $s = Re^{i\theta}$ , one has

$$\left| \frac{s}{s+i\omega} \right| \leq \ell \Leftrightarrow \frac{\omega^2}{R^2} + 2\frac{\omega}{R} \sin(\theta) + 1 \geq \frac{1}{\ell^2}.$$

Because, for any real number  $a$ ,  $a \sin(\theta) \geq -|a|$ , it holds

$$\frac{\omega^2}{R^2} - 2\frac{|\omega|}{R} + 1 \geq \frac{1}{\ell^2} \Leftrightarrow \frac{|\omega|}{R} \leq 1 - \frac{1}{\ell}.$$

This is the author's peer reviewed, accepted manuscript. However, the online version of record will be different from this version once it has been copyedited and typeset.

PLEASE CITE THIS ARTICLE AS DOI: 10.1119/5.0217609

173 Separating the real and imaginary part of the Fourier transform by writing  $\tilde{G}_F(\omega) = \tilde{G}'_F(\omega) + i\tilde{G}''_F(\omega)$   
 174 yields

$$\begin{aligned}\tilde{G}'_F(\omega) &= \frac{1}{\pi}P \int_{-\infty}^{\infty} \frac{\tilde{G}''_F(\nu)}{\nu - \omega} d\nu, \\ \tilde{G}''_F(\omega) &= -\frac{1}{\pi}P \int_{-\infty}^{\infty} \frac{\tilde{G}'_F(\nu)}{\nu - \omega} d\nu,\end{aligned}\tag{19}$$

175 that corresponds to the well known Kramers–Kronig relations<sup>13</sup>, i.e. to  $\tilde{G}'_F(\omega)$ ,  $\tilde{G}''_F(\omega)$  being the  
 176 Hilbert transforms of one another.

177 **V. DISCUSSION**

178 We mentioned above that the Kramers–Kronig relations were proven by Titchmarsh to be valid  
 179 for any  $L^2$ , causal function  $G(t)$ . One might argue that the present proof of the Kramers–Kronig  
 180 relations, in which the  $L^2$  assumption is replaced with the  $L^1$  assumption (see diagram below in  
 181 Fig. 2), is, due to its enhanced simplicity, superior to Titchmarsh’s approach. Indeed, there are two  
 182 reasons why the Titchmarsh theorem still makes up the unsurpassed way to achieve the Kramers–  
 183 Kronig relations.

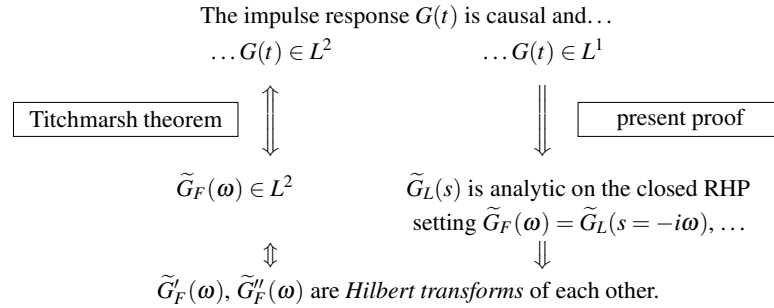


FIG. 2. Diagram of the Titchmarsh’s proof (left) and the present one (right).

184 First, any function  $\tilde{G}_L(s)$  that is analytic on the closed RHP does not necessarily correspond to  
 185 a causal,  $L^1$  transfer function: as a major counterexample, a constant  $\tilde{G}_L(s)$  cannot be the Laplace  
 186 transform of any regular function because it would violate the Riemann–Lebesgue lemma (a con-  
 187 stant  $\tilde{G}_L(s)$  is, indeed, the Laplace transform of a distribution, namely a Dirac delta in the origin).  
 188 For this reason, our approach to the Kramers–Kronig relations is one-way only. Conversely, the  
 189 Titchmarsh theorem can be read also backwards: a function  $\tilde{G}_F(\omega)$  belonging to  $L^2$  and whose real

This is the author's peer reviewed, accepted manuscript. However, the online version of record will be different from this version once it has been copyedited and typeset.

PLEASE CITE THIS ARTICLE AS DOI: 10.1119/5.0217609

190 and imaginary parts are Hilbert transforms of one another does correspond to a causal,  $L^2$  transfer  
191 function  $G(t) = \mathcal{F}^{-1} [\tilde{G}_F(\omega)]$ . Second, proving the Kramers-Kronig relations for  $L^2$  functions  
192 makes *the use* of the theorem more handy, and this is what matters in physical applications.

193 However, as mentioned above, our approach provides an easier proof in all the cases in which  
194 the causal transfer function belongs to  $L^1 \cap L^2$ .

#### 195 CONFLICT OF INTEREST

196 The authors have no conflicts to disclose.

#### 197 REFERENCES

- 198 <sup>1</sup>H. M. Nussenzveig, *Causality and dispersion relations* (Academic Press, 1972) Chap. 1.  
199 <sup>2</sup>R. de L. Kronig, "On the theory of dispersion of x-rays," *J. Opt. Soc. Am.* **12**, 547–557 (1926).  
200 <sup>3</sup>H. A. Kramers, "La diffusion de la lumière par les atomes," in *Atti Cong. Intern. Fisici*, Vol. 2  
201 (Como, Italy, 1927) pp. 545–557.  
202 <sup>4</sup>E. Titchmarsh, *Introduction to the theory of Fourier integrals* (Clarendon Press, 1948) (The  
203 theorem of interest is n. 95.).  
204 <sup>5</sup>C. H. Holbrow and W. C. Davidon, "An Introduction to Dispersion Relations," *Am. J. Phys.* **32**,  
205 762–774 (1964).  
206 <sup>6</sup>C. F. Bohren, "What did Kramers and Kronig do and how did they do it?" *Eur. J. Phys.* **31**, 573  
207 (2010).  
208 <sup>7</sup>A. J. Yuffa and J. A. Scales, "Linear response laws and causality in electrodynamics," *Eur. J.*  
209 *Phys.* **33**, 1635 (2012).  
210 <sup>8</sup>T. Dethe, H. Gill, D. Green, A. Greensweight, L. Gutierrez, M. He, T. Tajima, and K. Yang,  
211 "Causality and dispersion relations," *Am. J. Phys.* **87**, 279–290 (2019).  
212 <sup>9</sup>K. G. Libbrecht and M. W. Libbrecht, "Interferometric measurement of the resonant absorption  
213 and refractive index in rubidium gas," *Am. J. Phys.* **74**, 1055–1060 (2006).  
214 <sup>10</sup>S. A. R. Horsley and S. Longhi, "One-way invisibility in isotropic dielectric optical media," *Am.*  
215 *J. Phys.* **85**, 439–446 (2017).  
216 <sup>11</sup>J. Gulowski and T. P. Stefański, "Generalization of Kramers-Kronig relations for evaluation of  
217 causality in power-law media," *Commun. Nonlinear Sci. Numer. Simul.* **95**, 105664 (2021).

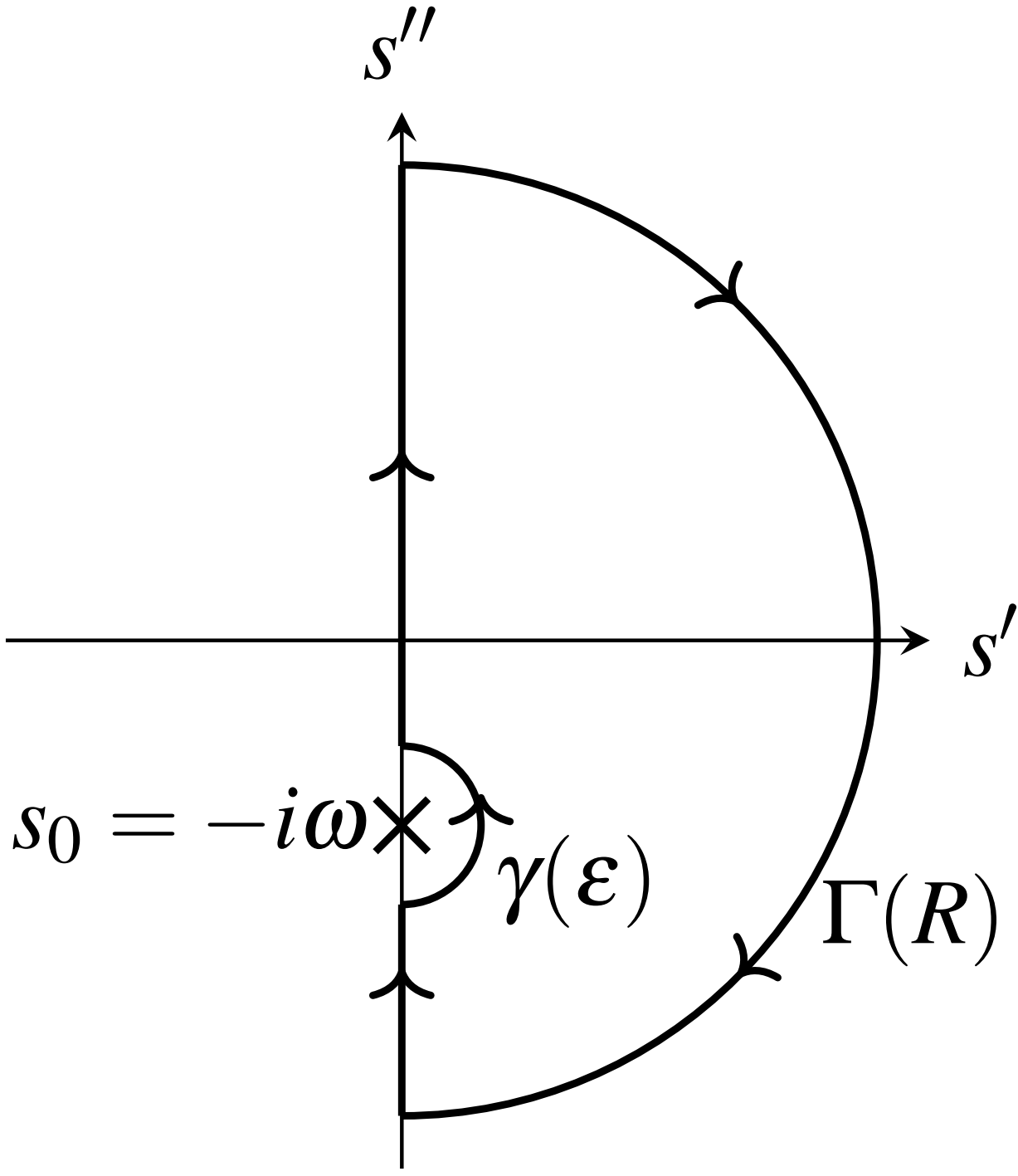
This is the author's peer reviewed, accepted manuscript. However, the online version of record will be different from this version once it has been copyedited and typeset.

PLEASE CITE THIS ARTICLE AS DOI: 10.1119/5.0217609

- 218 <sup>12</sup>T. P. Stefański, J. Gulgowski, and K. L. Tsakmakidis, “Analytical Methods for Causality Eval-  
219 uation of Photonic Materials,” *Materials* **15**, 1536 (2022).
- 220 <sup>13</sup>J. S. Toll, “Causality and the dispersion relation: Logical foundations,” *Phys. Rev.* **104**,  
221 1760–1770 (1956).
- 222 <sup>14</sup>M. Sharnoff, “Validity Conditions for the Kramers-Kronig Relations,” *Am. J. Phys.* **32**, 40–44  
223 (1964).
- 224 <sup>15</sup>J. D. Jackson, *Classical Electrodynamics*, 3rd ed. (John Wiley & Sons Inc., 1999) Chap. 7.
- 225 <sup>16</sup>J. Bechhoefer, “Kramers-Kronig, Bode, and the meaning of zero,” *Am. J. Phys.* **79**, 1053–1059  
226 (2011).
- 227 <sup>17</sup>L. D. Landau and E. M. Lifshitz, *Statistical Physics, Part I*, 3rd ed. (Pergamon Press Ltd., 1980)  
228 Chap. 12.
- 229 <sup>18</sup>J. W. Brown and R. V. Churchill, *Complex Variables and Applications*, 8th ed. (McGraw Hill,  
230 2009) Chap. 7.
- 231 <sup>19</sup>B. Y. Hu, “Kramers-Kronig in two lines,” *Am. J. Phys.* **57**, 821–821 (1989).
- 232 <sup>20</sup>W. Rudin, *Real and complex analysis*, 3rd ed. (McGraw Hill, 1986) Chap. 9.

This is the author's peer reviewed, accepted manuscript. However, the online version of record will be different from this version once it has been copyedited and typeset.

PLEASE CITE THIS ARTICLE AS DOI: 10.1119/5.0217609



This is the author's peer reviewed, accepted manuscript. However, the online version of record will be different from this version once it has been copyedited and typeset.

PLEASE CITE THIS ARTICLE AS DOI: 10.1119/5.0217609

