

need to change the order of integration at all.

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 \Rightarrow

Proof of 2. Since T is linear,

$$\begin{aligned} T(\psi_\epsilon) &= T_y \left(\int \psi(x) \chi_\epsilon(x-y) dx \right) \\ &= \int \psi(x) T_y(\chi_\epsilon(x-y)) dx \\ &= \int \psi(x) T_\epsilon(x) dx = T_\epsilon(\psi). \end{aligned}$$

$$\begin{aligned} \text{If } T(\psi_\epsilon) &= T_y(\psi_\epsilon(y)) = T_y \left(\int \psi(x) \chi_\epsilon(y-x) dx \right) \\ &= T_y \left(\int \psi(x) \chi_\epsilon(x-y) dx \right) \text{ since } \chi(x) = \chi(\|x\|). \\ &= \int \psi(x) T_y(\chi_\epsilon(x-y)) dx, \text{ by the linearity of } T. \\ &= \int \psi(x) T_\epsilon(x) dx = T_\epsilon(\psi) \end{aligned}$$

\Downarrow

Proof of 3. We may suppose that $D = \partial/\partial x_i$. If $T = T_\psi$ for $\psi \in C^\infty(\mathbb{R}^n)$ and $\phi \in C_c^\infty(\mathbb{R}^n)$,

$$\begin{aligned} DT_\epsilon(\phi) &= T_\epsilon(-D\phi) \\ &= \iint -\frac{\partial \phi}{\partial x_i}(x) \chi_\epsilon(x-y) \phi(y) dx dy \\ &= \int \chi_\epsilon(u) \left(\int -\frac{\partial \phi}{\partial x_i}(x) \phi(x-u) dx \right) du \\ &= \int \chi_\epsilon(u) \left(\int \phi(x) \frac{\partial \phi}{\partial x_i}(x-u) dx \right) du \\ &= \iint \frac{\partial \phi}{\partial y_i}(y) \phi(x) \chi_\epsilon(x-y) dx dy \\ &= (DT)_\epsilon(\phi). \end{aligned}$$