

154. Estimates from $W_{p,\alpha}$ to $W_{q,\beta}$ for the Solutions of the Petrovskii Well Posed Cauchy Problems

By Hitoshi ISHII

Department of Applied Physics, Waseda University, Tokyo

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1. Introduction and results.

In this note, we shall consider the Cauchy problem

$$(1) \quad \begin{cases} \frac{\partial u(t, x)}{\partial t} = P(D)u(t, x) & (t, x) \in (0, \infty) \times \mathbb{R}^n, \\ u(0, x) = u_0(x) & x \in \mathbb{R}^n. \end{cases}$$

Here $P(D)$ is the pseudo-differential operator of order d , that is,

$$(2) \quad P(D)u = F^{-1}(S\hat{u}), \quad u \in \mathcal{S}'^N,$$

where $S = (s_{ij})_{1 \leq i, j \leq N}$ is the $N \times N$ matrix of functions s_{ij} in $C^\infty(\mathbb{R}^n)$ which satisfy, for all multi-indices $\sigma = (\sigma_1, \dots, \sigma_n)$,

$$(3) \quad |D^\sigma s_{ij}(y)| \leq C_\sigma (1 + |y|)^{d - |\sigma|}$$

where C_σ are constants depending on σ , $D^\sigma = (\partial/\partial y_1)^{\sigma_1} \dots (\partial/\partial y_n)^{\sigma_n}$ and $|\sigma| = \sigma_1 + \dots + \sigma_n$. The matrix S will be called the symbol of P . In the above, \mathcal{S}'^N , F^{-1} and \hat{u} denote the space of all N -tuples of distributions in the dual space \mathcal{S}' of the Schwartz space \mathcal{S} , the inverse Fourier transformation and the Fourier transform of u , respectively. We assume that the order d of P is positive.

Let $\lambda_j(y)$ denote the eigenvalues of $S(y)$ for $j = 1, 2, \dots, N$. We say that the Cauchy problem (1) is Petrovskii well posed if

$$(4) \quad \operatorname{Re} \lambda_j(y) \leq A, \quad 1 \leq j \leq N, \quad y \in \mathbb{R}^n,$$

are valid for some constant A . When the Cauchy problem (1) is Petrovskii well posed, we can solve the problem in \mathcal{S}'^N and the solution can be written as

$$(5) \quad u(t) = E(t)u_0 = F^{-1}(\exp(tS)\hat{u}_0) \quad \text{for } u_0 \in \mathcal{S}'^N.$$

We call the operator $E(t): u_0 \rightarrow u(t)$ the solution operator.

Let $1 \leq p \leq \infty$. For $u \in L_p^N$ (the space of all N -tuples of functions in $L_p(\mathbb{R}^n)$), we set

$$\|u\|_p = \begin{cases} \left(\int_{\mathbb{R}^n} |u(x)|^p dx \right)^{1/p} & \text{if } p < \infty \\ \operatorname{ess\,sup} \{|u(x)|; x \in \mathbb{R}^n\} & \text{otherwise.} \end{cases}$$

For $\alpha \geq 0$, let $v_\alpha(y) = (1 + |y|^2)^{\alpha/2}$ and

$$\|u\|_{p,\alpha} = \|F^{-1}(v_\alpha \hat{u})\|_p \quad \text{for } u \in L_p^N.$$

We define $W_{p,\alpha}^N = \{u \in L_p^N; \|u\|_{p,\alpha} < \infty\}$.

Henceforth, for given p and q , we set $\gamma(p, q) = \max(1/2 - 1/p, 1/q - 1/2, 0)$. Our results are the following.