155. On the Fundamental Solution of a Degenerate Parabolic System

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Introduction. In the recent paper [2], the author has shown that the method used in C. Tsutsumi [3] to construct the pseudo-differential symbol of the fundamental solution for a degenerate parabolic pseudo-differential operator is applicable to some parabolic systems. The purpose of the present paper is to show that the above method is also applicable to a parabolic system which degenerates at t=0. As an application we construct in §2 the pseudo-differential symbol of the fundamental solution of a degenerate parabolic operator of higher order which includes the operator treated by M. Miyake [1]. In the following the notation of [2] will be freely used.

1. The fundamental solution of a degenerate system. Let us consider the Cauchy problem for a system of pseudo-differential equations

(1)
$$\partial_t u(t,x) + p(t; X, D_x) u(t,x) = 0,$$

$$\lim_{x \to 0} u(t, u) = u_0(x),$$

where $p(t; x, \xi) \in \mathcal{E}_t^0(S_{\rho,\delta}^m)$, $0 \le \delta < \rho \le 1$. We denote by $z(t, s; x, \xi)$ an $M \times M$ matrix of symbols which satisfies $\partial_t z(t, s; x, \xi) + p(t; x, \xi)z(t, s; x, \xi) = 0$, $z(s, s; x, \xi) = I$, where I denotes the identity matrix. We denote by |p| the norm of an $M \times M$ matrix p, i.e., $p = \sup\{|py|/|y|; 0 \ne y \in C^M\}$.

Definition. We say that a system of pseudo-differential operators $\partial_t + p(t; X, D_x)$ satisfies the property (F), when there exists a non-negative continuous function $\lambda(t; x, \xi)$ and following two conditions are satisfied:

i) For any α , β there exists a constant $C_{\alpha,\beta}$ such that

$$(3) \qquad \int_{s}^{t} |p_{(\beta)}^{(\alpha)}(\sigma; \, x, \xi)| \, d\sigma \leq C_{\alpha, \beta} \langle \xi \rangle^{-\rho |\alpha| + \delta |\beta|} \left\{ \int_{s}^{t} \lambda(\sigma; \, x, \xi) d\sigma + 1 \right\}$$

$$\text{for } 0 \leq s \leq t \leq T.$$

ii) There exist constants d>0 and C>0 such that

$$(4) |z(t,s;x,\xi)| \le C \exp \left[-d \int_s^t \lambda(\sigma;x,\xi) d\sigma\right] \text{for } 0 \le s \le t \le T.$$

When a system $\partial_t + p(t; X, D_x)$ is parabolic in the sense of Petrowskii, it satisfies the property (F) with $\lambda(t; x, \xi) = \langle \xi \rangle^m$ in any finite layer $[0, T] \times R_{x,\xi}^{2n}$. But in the case of degenerate $p(t; x, \xi)$, we must choose a degenerate $\lambda(t; x, \xi)$. Here we give a class of systems for which the property (F) is easily verified.