55. Parametrix for a Degenerate Parabolic Equation

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§ 1. Introduction. The purpose of this note is to construct a parametrix of a Cauchy problem 1) for a parabolic equation with a degenerate principal symbol:

1)
$$\begin{cases} \left(\dfrac{\partial}{\partial t} + p(x, D) \right) u(x, t) = f(x, t) & \text{on } R^n \times [0, T], \\ u(x, 0) = g(x) & \text{on } R^n, \end{cases}$$

$p(x, D)$ being a pseudo-differential operator whose symbol $p(x, \xi)$, independent of t, is in $S_{1,0}^m = L_{1/2}^m$ and has an asymptotic behavior 2);

2) $p(x, \xi) \sim p_m(x, \xi) + p_{m-1}(x, \xi) + \cdots$ as $|\xi| \to \infty$,

$p_\nu(x, \xi)$ being positively homogeneous in ξ of order ν for $|\xi| \geq 1$ and the principal symbol p_m being real non-negative $(m > 1)$.

Melin's result [4] proves the existence of fundamental solution E for 1) under some condition for subprincipal symbols using functional methods. Our method is direct. Under the same condition a complex phase function is given at first in a simple function of a principal symbol and a subprincipal symbol, and amplitudes follow inductively. Consequently a parametrix represented by pseudo-differential operators in $S_{1/2,1/2}^0 = L_0^0$ is gotten. The parametrix implies the existence of fundamental solution and also Melin's result as a corollary.

§ 2. Notations. Here we employ the Weyl symbol for pseudo-differential operators, that is, a symbol $a(x, \xi)$ defines an operator $a(x, D)$ by 3):

3) $a(x, D)u(x) = (2\pi)^{-n} \displaystyle\iint e^{i(x-y)\xi} a\left(\dfrac{x+y}{2}, \xi \right) u(y) dy d\xi$ for $u \in C_0^\infty$.

Hence p_{m-1} is the subprincipal symbol in usual sence. $\nabla^k a$ stands for a section of $T^{*k}(T^* R^n)$, k-th symmetric tensor of $T^*(T^* R^n)$, defined by 4) with respect to the canonical coordinate of $T^* R^n$:

4) $\displaystyle\sum_{|\alpha+\beta|=k} c_{\alpha\beta}^k a_{(\beta)}^{(\alpha)} (d\xi)^\alpha (dx)^\beta$;

$c_{\alpha\beta}^k = k! / \alpha! \, \beta!$ and $a_{(\beta)}^{(\alpha)} = \langle \xi \rangle^{(|\alpha|-|\beta|)/2} \partial_\xi^\alpha \partial_x^\beta a(x, \xi)$.

σ^1 is the canonical two form $d\xi \wedge dx$ on $T^* R^n$. σ^k is its extension onto $T^k(T^* R^n) \times T^k(T^* R^n)$. J_k is the identification map of $T^{*k}(T^* R^n)$ to $T^k(T^* R^n)$ defined by $\sigma^k(u, J_k f) = \langle u, f \rangle$. A bilinear form $\langle J_k f, g \rangle$ on $T^{*k}(T^* R^n)$ is denoted by $\sigma_k(f, g)$. A linear map defined by $\nabla^k a$ from

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