

47. On the Cauchy-Kowalevskaya Theorem for Systems^{†)}

By Waichiro MATSUMOTO^{*)} and Hideo YAMAHARA^{**)}

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§1. Introduction and result. In this note, we shall study the Cauchy-Kowalevskaya theorem for systems of partial differential equations which are nondegenerate on ∂_t . (We say that a system is “nondegenerate on ∂_t ” when it satisfies the major premise in Theorem 3.1 in M. Miyake [5].) Let Ω be an open set in $C_t^1 \times C_x^l$. If we require the Cauchy problem is uniquely solvable in $C[[t, x]]$, by virtue of Theorem 3.1 in M. Miyake [5], it is enough to consider the following Cauchy problem:

$$(1.1) \quad \begin{cases} \partial_t u_i(t, x) - \sum_{j=1}^N a_{ij}(t, x, \partial_x) u_j(t, x) = f_i(t, x), \\ u_i(t_0, x) = \varphi_i(x), \quad (1 \leq i \leq N), \end{cases}$$

where all coefficients are holomorphic in Ω , f_i ($1 \leq i \leq N$) are given holomorphic functions, φ_i ($1 \leq i \leq N$) are holomorphic initial data and u_i ($1 \leq i \leq N$) are unknown functions.

We also denote (1.1) by

$$(1.1') \quad \begin{cases} P(t, x, D_t, D_x)u \equiv D_t u(t, x) - A(t, x, D_x)u(t, x) = f(t, x), \\ u(t_0, x) = \varphi(x), \end{cases}$$

where D_t and D_x are $(\sqrt{-1})^{-1}\partial_t$ and $(\sqrt{-1})^{-1}\partial_x$ respectively, $A(t, x, D_x)$ is an $N \times N$ matrix and u, f and φ are N -vectors.

We say that the Cauchy-Kowalevskaya theorem holds for $P(t, x, D_t, D_x)$ when, for any (t_0, x_0) in Ω , any neighborhood ω of (t_0, x_0) , any $f(t, x)$ in $\mathcal{H}(\omega)$ and any $\varphi(x)$ in $\mathcal{H}(\omega \cap \{t = t_0\})$, there exists a unique holomorphic solution $u(t, x)$ of (1.1') in a neighborhood of (t_0, x_0) . Here, $f(t, x) \in \mathcal{H}(\omega)$ means that $f(t, x)$ is holomorphic in ω , and so on.

When the order of $A(t, x, D_x)$ is at most one, the Cauchy-Kowalevskaya theorem holds. So, we are interested in the case that the order ν of $A(t, x, D_x)$ is greater than one.

In the case of constant coefficients, the necessary and sufficient condition for the Cauchy-Kowalevskaya theorem is that the characteristic polynomial $\det(\tau I - A(t, x, \zeta))$ is a Kowalevskian polynomial, that is, its degree on τ and ζ is at most N . (See S. Mizohata [6].) As was clarified in [6], the above condition is neither necessary nor sufficient in the case of variable coefficients. In [6], S. Mizohata proposed a necessary condition. Following it, M. Miyake obtained the necessary and sufficient condition in case

^{†)} Dedicated to Professor Shigetake MATSUURA on his sixtieth birthday.

^{*)} Department of Applied Mathematics and Informatics, Faculty of Science and Technologies, Ryukoku University.

^{**)} Faculty of Engineering, Osaka Electro-Communication University.