78. On the Uniqueness of Solutions of the Cauchy Problem for Hypoelliptic Partial Differential Operators

By Hitoshi KUMANO-GO

Department of Mathematics, Osaka University (Comm. by Kinjirô KUNUGI, M.J.A., June 12, 1963)

1. Introduction. L. Härmander in the note [2] proved the following: For a differential operator L with constant coefficients the uniqueness of solutions for the Cauchy problem does not hold in the class C^{∞} , if the initial plane is characteristic for L.

The object of this note is to prove the uniqueness of solutions for the Cauchy problem, whose initial plane may be characteristic, under the restriction of the class of possible solutions which belong to $\{u; \exp(-(1+|x|^2)^{1/2}) \cdot u \in C_{[0,T]}^m(\tilde{\mathfrak{G}}_{2m})\}$ defined in the section 2. Let $R^{1+\nu}$ be the $(1+\nu)$ -dimensional Euclidean space with coordinates (t,x) $=(t, x_1, \dots, x_{\nu})$, and $(m, \mathfrak{m})=(m, m_1, \dots, m_{\nu})$ $(m_j \leq 2m; j=1, \dots, \nu)$ be an appropriate real vector whose elements are positive integers. We shall consider differential operators L of the form

(1.1)
$$L = \sum_{i/m+|\alpha:\mathfrak{m}|=1} a_{i,\alpha}(t,x) \frac{\partial^{i+|\alpha|}}{\partial t^{i} \partial x^{\alpha}} \quad (a_{m,0}(t,x)=1)$$
$$(\alpha = (\alpha_{1}, \cdots, \alpha_{\nu}), \ x^{\alpha} = x_{1}^{\alpha_{1}} \cdots x_{\nu}^{\alpha_{\nu}},$$
$$|\alpha| = \alpha_{1} + \cdots + \alpha_{\nu}, \ |\alpha:\mathfrak{m}| = \alpha_{1}/m_{1} + \cdots + \alpha_{\nu}/m_{\nu})$$

where $a_{i,\alpha}(t, x)$ belong to $\mathcal{B}_{(t,x)}$ in $[0, T] \times R^{\nu}$. Here we remark this class is an extension of the result of S. Mizohata [6] and contains the operators of the form

(1.2)
$$L = (-1)^{[s/2]} \frac{\partial^s}{\partial t^s} + (-1)^m \sum_{|\alpha|=2m} A_{\alpha}(t, x) \frac{\partial^{2m}}{\partial x^{\alpha}}$$

where $s \ge m$ and $\sum_{|\alpha|=2m} A_{\alpha}(t, x) \xi^{\alpha} \ge \delta > 0$ for $|\xi|=1$; see [5].

2. Definitions and lemmas. We set the associated polynomials $L(t, x, \lambda, \xi)$ of (1.1) for real vectors $(\lambda, \xi) = (\lambda, \xi_1, \dots, \xi_\nu)$ (2.1) $L(t, x, \lambda, \xi) = \sum_{i/m+|\alpha|:m|=1} a_{i,\alpha}(t, x)\lambda^i\xi^{\alpha} \ (a_{m,0}(t, x)=1).$

Let us define $r=r(\xi)$ as a positive root of the equation $\sum_{j=1}^{\nu} \xi_{j}^{2} r^{-2/m_{j}} = 1$ $(\xi \neq 0)$, and set $K(\xi) = \{\sum_{j=1}^{\nu} \xi_{j}^{2m_{j}}\}^{1/4m}$. Then, we have $(2.2) \quad \nu^{1/4m} K(\xi) \leq r^{1/2m} \leq \nu^{1/2} K(\xi), \ |\partial|^{|\alpha|} / \partial \xi^{\alpha} r(\xi)^{1/2m} |\leq C_{\alpha}^{2} K(\xi)^{1-2m|\alpha:\mathfrak{m}|}.$

The proof is given in [4], but in this case we must replace m by 2m. We denote by \mathfrak{H}_{v} a function space

$$\mathfrak{H}_{p} = \Big\{ u \in L^{2}(R^{\nu}); \ ||u||_{p}^{2} = \int (1 + K(\xi))^{2p} |\hat{u}(\xi)|^{2} d\xi < \infty \Big\},$$

¹⁾ For these operators, $a_i(t)$ in (3.1) of this note are constants.

²⁾ In what follows constants C are always positive.

where $\hat{u}(\xi) = \frac{1}{\sqrt{2\pi^{\nu}}} \int e^{-\sqrt{-1}x\cdot\xi} u(x) dx$ (Fourier transform of u), $u(t) = u(t, x) \in C_{[0,T]}^{k}(\mathfrak{H}_{p})$ means that u(t) belongs to \mathfrak{H}_{p} and k-times continuously differentiable in the topology of \mathfrak{H}_{p} .

If we write for real vectors $\eta = (\eta_1, \dots, \eta_\nu) \neq 0$, $L(t, x, \lambda, \sqrt{-1}\eta |\eta|^{-1}) = \prod_{i=1}^m (\lambda + \lambda_{0,i}(t, x, \eta))$ and define a matrix R by

$$R = \begin{pmatrix} r^{1/m_1} & 0 \\ \cdot & \cdot \\ 0 & r^{1/m_\nu} \end{pmatrix}.$$

Then, we can write

(2.3)
$$L(t, x, \lambda, \sqrt{-1} \xi) = \prod_{i=1}^{m} (\lambda + \lambda_{0,i}(t, x, \xi R^{-1}) r^{1/m});$$
 see [4].

Definition 1. We call H a singular integral operator of class $C_{\mathfrak{u}}^{2m}$ with the symbol $\sigma(H)(x,\xi) = \sum_{r=1}^{\infty} a_r(x)\hat{h}_r(\xi) \ (a_r(x)\in \mathcal{B}_{(x)}, \ \hat{h}_r(\xi)\in C_{(\xi\neq 0)}^{\infty};$ $r=1,2,\cdots)$ if we have for every l, α and β

 $|\partial^{|\alpha|+|\beta|}/\partial x^{\alpha}\partial\xi^{\beta} a_{r}(x)\hat{h}_{r}(\xi)| \leq C_{\iota,\alpha,\beta}r^{-\iota}K(\xi)^{-2m|\beta:\mathfrak{m}|} \quad (r=1,2,\cdots).$ Then, for $u \in L^{2} = \mathfrak{H}_{0}$ Hu is defined by

$$Hu = \frac{1}{\sqrt{2\pi^{\nu}}} \int e^{\sqrt{-1}x \cdot \xi} \sigma(H)(x,\xi) \,\widehat{u}(\xi) \,d\xi.$$

Definition 2. An operator Λ is defined by $\widehat{Au}(\xi) = \widehat{\Lambda}(\xi)\widehat{u}(\xi)$ for $u \in \mathfrak{H}_1$, where $\widehat{A}(\xi) \in C^{\infty}_{(\xi \neq 0)}$ and for every α satisfies the condition $|\partial^{|\alpha|}/\partial \xi^{\alpha} \Lambda(\xi)| \leq C_{\alpha} K(\xi)^{1-2m|\alpha:\mathfrak{m}|}.$

If $\lambda_0(x,\eta)$ ($\in C^{\infty}_{(x,\eta)} \cap \mathcal{B}_{(x)}$ for $\eta \neq 0$) is homogeneous of order zero in η , then by [1] we can expand it as $\lambda_0(x,\eta) = \sum_{r=1}^{\infty} a_r(x) \hat{h}_{0,r}(\eta)$. Hence, if we set $\hat{h}_r(\xi) = \hat{h}_{0,r}(\xi R^{-1})(r=1,2,\cdots)$, we can write $\lambda_0(x,\xi R^{-1}) = \sum_{r=1}^{\infty} a_r(x) \hat{h}_r(\xi)$ which becomes the symbol of an operator of class C^{2m}_{uu} ; see [4]. Furthermore, if we set $\hat{A}(\xi) = r(\xi)^{1/2m}$, then by (2.2) we can define an operator Λ .

For the operators defined in the above definitions the following lemma is easily verified by essentially same methods with [7] and [8] if we remark $2m |\alpha:m| \ge |\alpha|$ by assumption $m_j \le 2m$ $(j=1,\dots,\nu)$.

Lemma 1. i) Let P be an operator of class $C_{\mathfrak{n}}^{2m}$ with the real valued symbol. Then $P\Lambda - \Lambda P^{*3}$ is bounded in \mathfrak{H}_0 .

ii) For H, H_1 and H_2 ($\in C_m^{2m}$), we have for any positive integer p and q the following representations:

(2.4) $H\Lambda^p - \Lambda^p H = H_{p,q}\Lambda^{p-1} + H'_{p,q}$, $(H_1H_2 - H_1 \circ H_2)^{4^{\flat}} \Lambda = H_q + H'_q$, where $H_{p,q}$, $H_q \in C^{2m}_{\mathfrak{u}\mathfrak{u}}$ and $\Lambda^i H'_{p,q}\Lambda^j$, $\Lambda^i H'_q\Lambda^j$ $(0 \le i + j \le q)$ are bounded in \mathfrak{H}_p .

No. 6]

³⁾ P^* is the adjoint operator of P.

⁴⁾ $H_1 \circ H_2$ means an operator of class C_m^{2m} with $\sigma(H_1 \circ H_2) = \sigma(H_1)\sigma(H_2)$.

H. KUMANO-GO

iii) For the operator $H (\in C_m^{2m})$ such as $|\sigma(H)| \ge \delta > 0$, we have

(2.5)
$$||H\Lambda^{p}u||^{2} \ge \frac{1}{2} \delta^{2} ||H\Lambda^{p}u||^{2} - C||u||^{2}.$$

Lemma 2. Let $H^0 = H^0(t)$ be a bounded operator defined in \mathfrak{H}_2 and strongly continuous together with its derivative in [0, T], and for $u, v \in \mathfrak{H}_2$ satisfy the conditions:

- i) $||H^{0}u||^{2} \ge \delta ||\Lambda^{2}u||^{2} C||u||^{2} \quad (\delta > 0),$
- (2.6) ii) $|H^{0'}u, u\rangle^{(5)}| \leq \varepsilon ||\Lambda^2 u||^2 + C\varepsilon^{-1} ||u||^2 \quad (0 < \varepsilon \leq 1),$ iii) $(H^0 u, v) = (u, H^0 v) \quad (self-adjoint).$

Then, for the operator $J^0 = d/dt + (1 + \sqrt{-1} a(t)) H^0(t)$ $(a(t) \in C^1_{[0,T]}$; real valued) and $u = u(t) \in C^1_{[0,T]}(\mathfrak{H}_2)$ such as u(0) = u(h) = 0 $(0 < h \leq T)$, we have with $\varphi = 1 + h^{-1}t$

$$(2.7) \quad \int_{0}^{h} \varphi^{-2n} ||J^{0}u||^{2} dt \geq C_{0} \left\{ h^{-1} \int_{0}^{h} \varphi^{-2n} ||\Lambda u||^{2} dt + h^{-2} \int_{0}^{h} \varphi^{-2n} ||u||^{2} dt \right\}$$

for a constant C_0 , sufficiently small h and every $n(\geq 1)$.

Proof. We set
$$u = \varphi^n v$$
, then $v \in C^1_{[0,T]}(\mathfrak{H}_2)$ and $v(0) = v(h) = 0$.

$$\int_0^h \varphi^{-2n} ||J^0 u||^2 dt = \int_0^h ||(v' + \sqrt{-1} a H^0 v) + (H^0 v + nh^{-1} \varphi^{-1} v)||^2 dt$$

$$\geq 2Re \int_0^h (v' + \sqrt{-1} a H^0 v, H^0 v + nh^{-1} \varphi^{-1} v) dt + \int_0^h ||H^0 v + nh^{-1} \varphi^{-1} v||^2 dt$$

and using ii) and iii) of (2.6) and v(0) = v(h) = 0 we can continue

$$\geq \int_{0}^{h} \frac{d}{dt} (H^{0}v, v) dt - \int_{0}^{h} (H^{0'}v, v) dt + \left\{ \int_{0}^{h} nh^{-1}\varphi^{-1} ||v||^{2} dt + \int_{0}^{h} (||H^{0}v||^{2} - 2nh^{-1}\varphi^{-1}||H^{0}v|| ||v|| + n^{2}h^{-2}\varphi^{-2}||v||^{2} dt \right\}$$

$$\geq -\int_{0}^{h} (\varepsilon ||A^{2}v||^{2} + C\varepsilon^{-1}||v||^{2}) dt + \frac{1}{4} \int_{0}^{h} \left(\frac{1}{n} ||H^{0}v||^{2} + nh^{-2}\varphi^{-2}||v||^{2} \right) dt.$$

Now, if we set $\varepsilon = \delta/8n$ and apply i) of (2.6) to $H^0 v$, then remarking $\varphi^{-2} \ge 1/4$ $(0 \le t \le h)$ we have for sufficiently small h

$$\int_{0}^{h} \varphi^{-2n} ||J^{0}u||^{2} dt \ge \frac{\delta}{8n} \int_{0}^{h} ||\Lambda^{2}v||^{2} dt + \frac{1}{20} nh^{-2} \int_{0}^{h} ||v||^{2} dt.$$
As $h^{-1} ||\Lambda v||^{2} \le n^{-1} ||\Lambda^{2}v||^{2} + nh^{-2} ||v||^{2}$ and $v = \varphi^{-n}u$, we get (2.7).
Q.E.D.

Lemma 3. Let $H_i(t)$ $(i=1,\dots,k)$ be of class $C_{\mathfrak{m}}^{2m}$ with t as a parameter and (k-1)-times continuously differentiable in [0, T], and $|\sigma(H_i-H_j)| \geq \delta > 0$ $(i \neq j)$.

Then, setting $J_i = d/dt + H_i(t)\Lambda^2$ we have for constants C and C' and $u \in C_{[0,T]}^{k-1}(\mathfrak{H}_{2(k-1)})$

344

^{5) (,)} means the inner product in $L^2(R^{\nu})$.

Uniqueness of Solutions of Cauchy Problem

$$\sum_{u \in \mathcal{J}} ||J_{i_1} \bullet \cdots \bullet J_{i_{k-1}} u||^2$$

(2.8)
$$\geq C_{\substack{i+j/2=k-1\\i+j/2=k-1}} \left\| \frac{d^i}{dt^i} \Lambda^j u \right\|^2 - C' \sum_{\substack{i+j/2\leq k-3/2\\i+j/2\leq k-3/2}} \left\| \frac{d^i}{dt^i} \Lambda^j u \right\|^2,$$

where $J_{i_1}, \dots, J_{i_{k-1}}$ run all permutations from J_1, \dots, J_k .

Proof is essentially the same with that of Lemma 4 in [3].

Lemma 4. Let $H_i(t)$ $(i=1,\dots,k)$ be the operators of Lemma 3. Suppose for each $H_i(t)$ there exists an operator $H_i^0(t)$ which satisfies the assumptions of Lemma 2 and

$$\begin{aligned} &(2.9) \quad ||(H_{i}(t)\Lambda^{2} - (1 + \sqrt{-1} a_{i}(t))H_{i}^{0}(t))u||^{2} \leq C(||\Lambda u||^{2} + ||u||^{2}) \quad (u \in \mathfrak{F}_{2}) \\ &\text{for some real valued function } a_{i}(t) \in C_{[0,T]}^{1}. \quad Then, \text{ for the operator} \\ &A = J_{1} \bullet \cdots \bullet J_{k} \ (J_{i} = d/dt + H_{i}\Lambda^{2}; \ i = 1, \cdots, k) \text{ and } u \in C_{[0,T]}^{k}(\mathfrak{F}_{2k}) \text{ such as} \\ &d^{j-1}/dt^{j-1}u(0) = d^{j-1}/dt^{j-1}u(h) = 0 \ (j = 1, \cdots, k), \text{ we get} \\ &(2.10) \quad \int_{0}^{h} \varphi^{-2n} ||Au||^{2} dt \geq C_{0} \sum_{i+j/2=\tau \leq k-1/2} h^{-2(k-\tau)} \int_{0}^{h} \varphi^{-2n} \left\| \frac{d^{i}}{dt^{i}} \Lambda^{j}u \right\|^{2} dt \end{aligned}$$

for a constant C_0 , sufficiently small h and every $n \ge 1$.

Proof. If we write $J_i = (d/dt + (1 + \sqrt{-1}a_i)H_i^0) + (H_i\Lambda^2 - (1 + \sqrt{-1}a_i)H_i^0)$, then, by the assumption of H_i^0 we can easily verify the inequality (2.7) holds even for J_i . This means (2.10) holds for k=1. Next estimating $(J_1 \cdot \cdots \cdot J_k - J_{i_1} \cdot \cdots \cdot J_{i_k})u$ by (2.4) we get $||J_1 \cdot \cdots \cdot J_k u||^2$

$$\geq C_{1} \sum_{i_{1}, \cdots, i_{k}} ||J_{i_{1}} \bullet \cdots \bullet J_{i_{k}} u||^{2} - C_{2} \sum_{i+j/2 \leq k-1/2} \left|\left|\frac{d^{i}}{dt^{i}} A^{j} u\right|\right|^{2}.$$

If we apply (2.7) to each $J_{i_1}(J_{i_2} \cdot \cdots \cdot J_{i_k} u)$, we have

$$\int_{0}^{h} \varphi^{-2n} || J_{1} \bullet \cdots \bullet J_{k} u ||^{2} dt \ge C_{3} \sum_{i_{1}, \cdots, i_{k}} h^{-1} \int_{0}^{h} \varphi^{-2n} || \Lambda J_{i_{2}} \bullet \cdots \bullet J_{i_{k}} u ||^{2} dt + C_{3} h^{-2} \int_{0}^{h} \varphi^{-2n} || J_{2} \bullet \cdots \bullet J_{k} u ||^{2} dt - C_{4} \sum_{i+j/2 \le k-1/2} \int_{0}^{h} \varphi^{-2n} || \frac{d^{i}}{dt^{i}} \Lambda^{j} u ||^{2} dt.$$

Estimating $(AJ_{i_2} \cdot \cdots \cdot J_{i_k} - J_{i_2} \cdot \cdots \cdot J_{i_k}A)u$ by (2.4) we apply Lemma 3 to the first term, and for the second term we use (2.10) replacing k by (k-1) as the assumption of the induction. Then, we get (2.10) for sufficiently small h. Q.E.D.

3. Main theorems. Theorem 1. Let L be an operator defined in (1.1). Suppose the associated polynomial $L(t, x, \lambda, \xi)$ can be written as

(3.1)
$$L(t, x, \lambda, \sqrt{-1} \eta | \eta |^{-1}) = \prod_{i=1}^{m} (\lambda + (1 + \sqrt{-1} a_i(t))\lambda_{0,i}(t, x, \eta)) \quad (\eta \neq 0)$$

where $a_i(t)$ ($\in C^m_{[0,T]}$) and $\lambda_{0,i}(t, x, \eta)$ ($\in C^\infty_{(t,x,\eta)} \cap \mathcal{B}_{(t,x)}$ for $\eta \neq 0$) are all real valued functions, and $|\lambda_{0,i}(t, x, \eta)| \geq \delta > 0$ and

 $|(1+\sqrt{-1} a_i(t))\lambda_{0,i}(t,x,\eta)-(1+\sqrt{-1} a_j(t))\lambda_{0,j}(t,x,\eta)| \ge \delta > 0 \ (i \ne j) \ for \ \eta \ne 0.$ Then, we have for a constant C

(3.2)
$$\int_{0}^{h} \varphi^{-2n} ||Lu||^{2} dt \geq C \sum_{i/m+|\alpha:\mathfrak{m}|=\mathfrak{r} \leq 1/2m} h^{-2m(1-\mathfrak{r})} \int_{0}^{h} \varphi^{-2n} \left\| \frac{\partial^{i+|\alpha|}}{\partial t^{i} \partial x^{\alpha}} u \right\|^{2} dt$$

No. 6]

H. KUMANO-GO

for sufficiently small h and every $n \ge 1$, where $\varphi = 1 + h^{-1}t$ and $u \in C^m_{[0,T]}(\mathfrak{H}_{2m})$ such as $\partial^{j-1}/\partial t^{j-1}u(0) = \partial^{j-1}/\partial t^{j-1}u(h) = 0$ $(j=1,\cdots,m)$.

Proof. By the discussion of the previous section we can write $L(t, x, \lambda, \sqrt{-1} \xi) = \prod_{i=1}^{m} (\lambda + (1 + \sqrt{-1} \alpha_i(t))\lambda_{0,i}(t, x, \xi R^{-1})r^{1/m}).$ Now, we consider operators H_i and P_i of class $C_{\mathfrak{m}}^{2m}$ with $\sigma(H_i)$

Now, we consider operators H_i and P_i of class $C_{\mathfrak{m}}^{2m}$ with $\sigma(H_i) = (1+\sqrt{-1} a_i(t))(\lambda_{0,i}(t, x, \xi R^{-1}) \text{ and } \sqrt{\lambda_{0,i}(t, x, \xi R^{-1})}$ respectively, and consider an operator Λ defined by $\widehat{\Lambda}(\xi) = r(\xi)^{1/2m}$. Then, if we set $H_i^0 = \Lambda P_i^* P_i \Lambda$, using Lemma 1 fully we can verify each pair H_i and H_i^0 satisfies the conditions of Lemma 4. Hence, setting $J_i = d/dt + H_i \Lambda^2$ $(i=1,\cdots,m)$ we get (2.10) as k=m.

Consequently, estimating commutators we have

$$(3.3) \quad \int_{0}^{h} \varphi^{-2n} ||Lu||^{2} dt \ge C_{1} \sum_{i+j/2=\tau \le m-1/2} h^{-2(m-\tau)} \int_{0}^{h} \varphi^{-2n} \left\| \frac{d^{i}}{dt^{i}} \Lambda^{j} u \right\|^{2} dt.$$
As $h^{a} r^{a/m} \le h^{j} r^{j/m} + 1$ $(0 \le a \le j)$ we have $h^{a} ||\Lambda^{a} u ||^{2} \le h^{j} ||\Lambda^{j} u ||^{2} + ||u||^{2}$, and
$$\left\| \frac{\partial^{|\alpha|}}{\partial x^{\alpha}} u \right\|^{2} = \int |\xi^{\alpha}|^{2} |\widehat{u}(\xi)|^{2} d\xi \le \int (K(\xi)^{2m|\alpha:m|})^{2} |\widehat{u}(\xi)|^{2} d\xi$$

$$\le C_{2} \int (r^{2m|\alpha:m|/2m})^{2} |\widehat{u}(\xi)|^{2} d\xi = C_{2} ||\Lambda^{2m|\alpha:m|} u ||^{2}.$$

Hence, by (3.3) we have for sufficiently small h

$$\int_{0}^{h} \varphi^{-2n} || Lu ||^{2} dt \ge C_{3} \sum_{i+m|\alpha:|\alpha|=\tau \le m-1/2} h^{-2(m-\tau)} \int_{0}^{h} \varphi^{-2n} \left\| \frac{\partial^{i+|\alpha|}}{\partial t^{i} \partial x^{\alpha}} u \right\|^{2} dt$$

Replacing τ by $m\tau$ we get (3.2).

Theorem 2. Let L be an operator which satisfies the conditions of Theorem 1.

Suppose u = u(t, x) belongs to $L^2(\mathbb{R}^{\nu})$ with t as a parameter and $\exp\left(-r_0(x)\right)u(t, x) \in C^m_{[0, T]}(\mathfrak{H}_{2m}) \left(r_0(x) = \left\{1 + \sum_{j=1}^{\nu} x_j^2\right\}^{1/2}\right).$

Then, if u satisfies a differential inequality

(3.4)
$$|Lu|^2 \leq C \sum_{i/m+|\alpha:\mathfrak{m}| \leq 1-1/2m} \left| \frac{\partial^{i+|\alpha|}}{\partial t^i \partial x^{\alpha}} u \right|^2$$

and initial conditions

(3.5)
$$\frac{\partial^{j-1}}{\partial t^{j-1}}u(t,x)\Big|_{t=0}=0; \qquad j=1,\cdots,m,$$

u vanishes identically in [0, T].

Proof. It is clear that $|\partial^{|\alpha|}/\partial x^{\alpha}r_0(x)|(|\alpha:m|\leq 1)$ are uniformly bounded, hence if we set $v = \exp((-r_0(x))u, v)$ also satisfies the condition (3.4) and (3.5).

Take $\psi(t) \in C^m_{[0,T]}$ such that $\psi(t)=1$ for $0 \leq t \leq h/2$ and zero for $3/4h \leq t \leq h$, and set $w = \psi v$. Then, we can apply the inequality (3.2) to w and get

$$\int_{0}^{h} \varphi^{-2n} ||Lw||^{2} dt \ge C_{1} \sum_{i/m+|\alpha:|\alpha|=\tau \le 1-1/2m} h^{-2m(1-\tau)} \int_{0}^{h} \varphi^{-2n} \left\| \frac{\partial^{i+|\alpha|}}{\partial t^{i} \partial x^{\alpha}} u \right\|^{2} dt.$$

As Lw = Lv in [0, h/2], we use (3.4) for v and get

$$C\sum_{i/m+|\alpha:\mathfrak{m}|\leq 1-1/2m}\int_{0}^{h}\varphi^{-2n}\left\|\frac{\partial^{i+|\alpha|}}{\partial t^{i}\partial x^{\alpha}}u\right\|^{2}dt+\int_{h/2}^{h}\varphi^{-2n}\left\|Lw\right\|^{2}dt$$
$$\geq C_{1}\sum_{i/m+|\alpha:\mathfrak{m}|=\tau\leq 1-1/2m}h^{-2m(1-\tau)}\int_{0}^{h/2}\varphi^{-2n}\left\|\frac{\partial^{i+|\alpha|}}{\partial t^{i}\partial x^{\alpha}}u\right\|^{2}dt.$$

Hence, for sufficiently small fixed h we get

$$\int_{h/2}^{h} \varphi^{-2n} ||Lw||^2 dt \ge \frac{C_1}{2} h^{-2m} \int_{0}^{h/3} \varphi^{-2n} ||v||^2 dt.$$

As $\varphi^{-2n} \leq (2/3)^{2n}$ for $h/2 \leq t \leq h$ and $\varphi^{-2n} \geq (3/4)^{2n}$ for $0 \leq t \leq h/3$, we get $\left(\frac{8}{9}\right)^{2n} \int_{h/2}^{h} ||Lw||^2 dt \geq \frac{C_1}{2} h^{-2m} \int_{0}^{h/3} ||v||^2 dt$. Letting $n \to \infty$ we get v = u = 0 on [0, h/3]. Repeating this process we get $u(t) \equiv 0$ in [0, T]. Q.E.D.

References

- A. P. Calderón and A. Zygmund: Singular integral operators and differential equations, Amer. J. Math., 80, 901-921 (1957).
- [2] L. Härmander: On the theory of general partial differential operators, Acta Math., 94, 162-248 (1955).
- [3] H. Kumano-go: On the uniqueness of the solution of the Cauchy problem and the unique continuation theorem for elliptic equation, Osaka Math., J., 14, 181-212 (1962).
- [4] H. Kumano-go: On the uniqueness for the solution of the Cauchy problem, Osaka Math. J. (to appear).
- [5] V. P. Mihailov: On a boundary problem, Doklady Acad. Nauk, SSSR, 147, 548-551 (1962).
- [6] S. Mizohata: Le problème de Cauchy pour le passé pour quelques équations paraboliques, Proc. Japan Acad., 34, 693-696 (1958).
- [7] S. Mizohata: Systèmes hyperboliques, J. Math. Soc. Japan, 11, 205-333 (1959).
- [8] M. Yamaguti: Le problème de Cauchy et les opérateurs d'intégral singulière, Mem. Coll. Sci., Kyoto, Ser. A, 32, 121-151 (1959).