158. Fundamental Solution of Partial Differential Operators of Schrödinger's Type. II

The Space-Time Approach

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§ 1. Introduction. In the previous note [2] we constructed the fundamental solution of $i\nu \frac{\partial}{\partial t} + 1/2\Delta$, where Δ is the Laplace operator

associated with a Riemannian metric $ds^2 = \sum_{ij} g_{ij}(x) dx_i dx_j$ in R^n satisfying some conditions. There we made use of discussions of classical orbits in the phase space. In this note discussing in the spacetime, we shall construct the fundamental solution of $\nu i \frac{\partial}{\partial t} + \Delta$, $\nu > 0$. This will

be closer to the original Feynman's idea [1]. Assumptions will be found in § 2 and results will be found in § 4. In § 3 we shall construct parametrix. The outline of proof will be given in § 5. The main Lemma proof of which is too long to be presented in this short note will be proved in the subsequent paper [3].

- § 2. Assumptions. Let |x-y| be the Euclidean distance from y to x and r(x, y) be the geodesic distance from y to x. Our assumptions are the following ones:
- (A-I) for any two points x, y in R^n , there exists unique geodesic joining x to y.
- (A-II) the metric ds^2 coincides with the Euclidean metric outside compact set K.
- (A-III) there exists a constant C>0 such that

(1)
$$|\operatorname{grad}_{x}(r^{2}(x,y)-r^{2}(x,z))| \geq C|y-z|.$$

(A–IV) for any multi-indices α with $|\alpha| \ge 2$, there exists a constant C > 0 such that

$$\left|\left(\frac{\partial}{\partial x}\right)^{\alpha}(r^{2}(x,y)-r^{2}(x,z))\right| \leq C|y-z|.$$

§ 3. Parametrix. We make use of the parametrix of the form

(3)
$$E_N(t, x, y) = (\nu/4\pi t i)^{1/2n} \exp(i\nu r^2(x, y)/4t)e(t, x, y),$$

(4)
$$e(t, x, y) = \sum_{j=0}^{N} (it/\nu)^{j} e_{j}(x, y).$$

If we use geodesic polar coordinates with center at y, the function

 $e_t(x, y)$ is determined in the following manner;

(5)
$$r\frac{d}{dr}e_{j+1} + \left(\frac{1}{2}r\frac{d}{dr}\log\sqrt{g} + j + 1\right)e_{j+1} = \Delta e_j,$$

$$e_{-1} = 0, \qquad e_0(y, y) = 1.$$

The solution of these equations are

(6)
$$e_0(x,y) = (g(x)/(g(y))^{1/4},$$

(7)
$$e_j(x,y) = e_0(x,y)r(x,y)^{-j} \int_0^{r(x,y)} \frac{r(z,y)^{j-1}}{e_0(z,y)} \Delta_z e_{j-1}(z,y) dr(z,y).$$

Integral is taken along the geodesic joining x to y. From this construction we have

(8)
$$\left(\nu i \frac{\partial}{\partial t} + \Delta\right) E_N(t, x, y)$$

=
$$-(\nu/4\pi it)^{1/2n}(it/\nu)^N \exp(i\nu r^2(x,y)/4t)\Delta e_N(x,y)$$
.

Since $e_0(x, y) = g(y)^{-1/4}$ if $x \notin K$ and $= g(x)^{1/4}$ if $y \notin K$, we have, for any multi-indices α , β ,

$$\left| \left(\frac{\partial}{\partial x} \right)^{\alpha} \left(\frac{\partial}{\partial y} \right)^{\beta} e_{j}(x, y) \right| \leq C$$

with j=0. Making use of (7) we see easily that (9) holds for any j=0, $1, \dots, N$.

§ 4. Results. Let us define an integral transformation $E_N(t)$ by

(10)
$$E_N(t)f(x) = \int_{\mathbb{R}^n} E_N(t, x, y) f(y) \sqrt{g(y)} dy.$$

Then our results are the following theorems.

Theorem I. $E_N(t)$ is a bounded linear transformation in $L^2(\mathbb{R}^n,\sqrt{g}dx)$.

Theorem II (cf. Feyman [1]).

(11)
$$\lim_{k \to \infty} ||E_N(t/k)E_N(t/k) - E_N(t/k) - \exp(i\nu^{-1}t\Delta)|| = 0,$$

where $\| \|$ is the operator norm in $L^2(\mathbb{R}^n, \sqrt{g}dx)$ and $\exp(i\nu^{-1}t\Delta)$ is the one parameter group of unitary operators whose generator is $i\nu^{-1}\Delta$. (Cf. Stone [4].)

§ 5. Outline of the proof. We introduce another linear integral transformation F(t) as the following;

(12) F(t) f(x)

$$= (
u/4\pi it)^{1/2n} (t/
ui)^N \int_{\mathbb{R}^n} \!\!\!\! de_N(x,y) \, \exp{(i
u r^2(x,y)/4t)} f(y) \sqrt{g(y)} dy.$$

Our fundamental lemma is

Lemma. Let a(x, y) be a function in $C^{\infty}(\mathbb{R}^n \times \mathbb{R}^n)$ which satisfies the same estimate as (9). Set

(13)
$$Af(x) = \int_{\mathbb{R}^n} a(x, y) \exp(i\lambda r^2(x, y)) f(y) dy, \qquad \lambda > 0.$$

Then there exists a constant C>0 independent of λ and f such that we have

$$||Af|| \leq C\lambda^{-1/2n} ||f||$$

for any f in $C_0^{\infty}(\mathbb{R}^n)$. Here $\| \|$ is the norm in $L^2(\mathbb{R}^n, \sqrt{g}dx)$.

Theorem I is an immediate consequence of Lemma. We again apply this lemma and obtain estimates of the norm of the operator $F_N(t)$, that is,

(15)
$$||F_N(t)|| \leq C |t/\nu|^N.$$

We denote $U(t) = \exp(i\nu^{-1}t\Delta)$. Then the difference $R(t) = E_N(t) - U(t)$ can be written as

(16)
$$R(t) = \int_{0}^{t} U(t-s) F_{N}(s) ds.$$

The norm of it is majorized as

$$||R(t)|| \le C |t/\nu|^N |t|.$$

The k-products of $E_N(t/k)$ turns out to be

(18)
$$E_N(t/k)E_N(t/k)\cdots E_N(t/k) = (U(t/k)-R(t/k))\cdots (U(t/k)-R(t/k)).$$

Since U(t/k) is unitary, we obtain

(19)
$$||E_N(t/k)E_N(t/k)\cdots E_N(t/k) - U(t)|| \leq \sum_{j=1}^k {k \choose j} ||R(t/k)||^j$$

$$= (1 + ||R(t/k)||)^k - 1.$$

This tends to 0 as k goes to ∞ if $N \ge 1$. Our theorems have been proved up to the proof of our lemma which will be given in the subsequent note [3].

References

- [1] R. Feynman: Space-time approach to non-relativistic quantum mechanics. Review of Modern Physics, 20, 367-384 (1948).
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- [3] —: On the boundedness of integral transformations with highly oscillatory kernels (to appear).
- [4] M. H. Stone: Linear Transformations in Hilbert Space and Their Applications to Analysis. Amer. Math. Soc., New York (1932).