数理解析研究所講究録 1211 巻 2001 年 105-111

On the Singular Solutions of Nonlinear Singular Partial Differential Equations

上智大理工 田原 秀敏 (Hidetoshi TAHARA)
Department of Mathematics, Sophia University, Tokyo

Abstract

Let us consider the following nonlinear singular partial differential equation: $(t\partial_t)^m u = F(t,x,\{(t\partial_t)^j\partial_x^\alpha u\}_{j+|\alpha|\leq m, j<m})$ in the complex domain. Denote by $\mathcal{S}_+$ [*resp.* $\mathcal{S}_{log}$] the set of all the solutions $u(t,x)$ with asymptotics $u(t,x)=O(|t|^a)$ [*resp.* $u(t,x)=O(1/|\log t|^a)$] (as $t\longrightarrow 0$ uniformly in x) for some $a>0$. Clearly $\mathcal{S}_{log}\supset\mathcal{S}_+$. The paper gives a sufficient condition for $\mathcal{S}_{log}=\mathcal{S}_+$ to be valid.

The paper deals with nonlinear singular partial differential equations of the form

$$\text{(E)} \qquad (t\partial/\partial t)^m u = F\left(t,x,\{(t\partial/\partial t)^j(\partial/\partial x)^\alpha u\}_{j+|\alpha|\leq m, j<m}\right)$$

in the complex domain. In Gérard-Tahara [1] the author has determined all the singular solutions $u(t,x)$ of (E) under the condition that $u(t,x)=O(|t|^a)$ (as $t\longrightarrow 0$ uniformly in x) for some $a>0$.

The present paper investigates singular solutions $u(t,x)$ of (E) under a weaker condition that $u(t,x)=O(1/|\log t|^a)$ (as $t\longrightarrow 0$ uniformly in x) for some $a>0$.

§1. Equations.

Notations: $t\in\boldsymbol{C}$, $x=(x_1,\ldots,x_n)\in\boldsymbol{C}^n$, $\boldsymbol{N}=\{0,1,2,\ldots\}$, and $\boldsymbol{N}^*=\{1,2,\ldots\}$. For $\alpha=(\alpha_1,\ldots,\alpha_n)\in\boldsymbol{N}^n$ we write $|\alpha|=\alpha_1+\cdots+\alpha_n$ and

$$\left(\frac{\partial}{\partial x}\right)^\alpha=\left(\frac{\partial}{\partial x_1}\right)^{\alpha_1}\cdots\left(\frac{\partial}{\partial x_n}\right)^{\alpha_n}.$$

Let $m\in\boldsymbol{N}^*$, $N=\#\{(j,\alpha)\in\boldsymbol{N}\times\boldsymbol{N}^n\,;\,j+|\alpha|\leq m, j<m\}$, and write the variable Z as

$$Z=\{Z_{j,\alpha}\}_{\substack{j+|\alpha|\leq m\\ j<m}}\in\boldsymbol{C}^N.$$

Let $F(t,x,Z)$ be a function in the variables (t,x,Z) defined in a neighborhood of the origin $(0,0,0) \in \boldsymbol{C}_t \times \boldsymbol{C}_x^n \times \boldsymbol{C}_Z^N$, and assume the following:

(A$_1$) $F(t,x,Z)$ is holomorphic near $(0,0,0)$;

(A$_2$) $F(0,x,0) \equiv 0$ near $x=0$;

(A$_3$) $\dfrac{\partial F}{\partial Z_{j,\alpha}}(0,x,0) \equiv 0$ near $x=0$, if $|\alpha|>0$.

In this paper we always assume the conditions (A$_1$), (A$_2$), (A$_3$), and we will consider the following nonlinear partial differential equation

$$\text{(E)} \qquad \left(t\frac{\partial}{\partial t}\right)^m u = F\left(t,x,\left\{\left(t\frac{\partial}{\partial t}\right)^j\left(\frac{\partial}{\partial x}\right)^\alpha u\right\}_{\substack{j+|\alpha|\le m \\ j<m}}\right)$$

with $u=u(t,x)$ as an unknown function.

For (E) we set

$$C(\lambda,x) = \lambda^m - \sum_{j<m} \frac{\partial F}{\partial Z_{j,0}}(0,x,0)\lambda^j$$

and denote by $\lambda_1(x),\dots,\lambda_m(x)$ the roots of the equation $C(\lambda,x)=0$ in λ. These $\lambda_1(x),\dots,\lambda_m(x)$ are called the *characteristic exponents* of (E).

The following is our basic problem:

Problem. Determine all kinds of local singularities which appear in the solutions of (E).

§2. Gérard-Tahara (1993)

Let us recall the result in Gérard-Tahara [1]. Denote:

- $\mathcal{R}(\boldsymbol{C}\setminus\{0\})$ denotes the universal covering space of $\boldsymbol{C}\setminus\{0\}$;
- $S_\theta = \{t \in \mathcal{R}(\boldsymbol{C}\setminus\{0\})\,;\, |\arg t| < \theta\}$;
- $S(\varepsilon(s)) = \{t \in \mathcal{R}(\boldsymbol{C}\setminus\{0\})\,;\, 0<|t|<\varepsilon(\arg t)\}$, where $\varepsilon(s)$ is a positive-valued continuous function on $\boldsymbol{R}_s$;
- $D_r = \{x \in \boldsymbol{C}^n\,;\, |x| \le r\}$;
- $\boldsymbol{C}\{x\}$ denotes the ring of convergent power series in x, or equivalently the ring of germs of holomorphic functions at the origin of $\boldsymbol{C}^n$.

Definition 1. We denote by $\tilde{\mathcal{O}}_+$ the set of all $u(t,x)$ satisfying the following conditions i) and ii):

i) $u(t,x)$ is a holomorphic function on $S(\varepsilon(s)) \times D_r$ for some positive-valued continuous function $\varepsilon(s)$ and some $r > 0$;

ii) there is an $a > 0$ such that for any $\theta > 0$ we have

$$\max_{|x|\le r} \Big| u(t,x) \Big| = O\Big(|t|^a\Big) \quad (\text{as } t \longrightarrow 0 \text{ in } S_\theta).$$

For the characteristic exponents $\lambda_1(x), \ldots, \lambda_m(x)$, we set

$$\mu = \#\{\, i\, ; \mathrm{Re}\lambda_i(0) > 0\}.$$

When $\mu = 0$, this is equivalent to the fact that $\mathrm{Re}\lambda_i(0) \le 0$ for all $i = 1, \ldots, m$. When $\mu \ge 1$, by a renumeration we may assume

$$\text{(1.1)} \qquad \begin{cases} \mathrm{Re}\lambda_i(0) > 0 & \text{for } 1 \le i \le \mu, \\ \mathrm{Re}\lambda_i(0) \le 0 & \text{for } \mu+1 \le i \le m. \end{cases}$$

Then we already have:

Theorem 1 (Gérard-Tahara [1]). *Denote by $\mathcal{S}_+$ the set of all $\tilde{\mathcal{O}}_+$-solutions of* (E). *Then we have:*

(I) *When $\mu = 0$, we have $\mathcal{S}_+ = \{u_0\}$ where $u_0 = u_0(t,x)$ is the unique holomorphic solution of* (E) *satisfying $u_0(0,x) \equiv 0$.*

(II) *When $\mu \ge 1$, under* (1.1) *and the following additional conditions*

1) $\lambda_i(0) \ne \lambda_j(0)$ *for* $1 \le i \ne j \le \mu$,
2) $C(1,0) \ne 0$,
3) $C(i + j_1\lambda_1(0) + \cdots + j_\mu\lambda_\mu(0), 0) \ne 0$ *for any* $(i,j) \in \boldsymbol{N} \times \boldsymbol{N}^\mu$ *satisfying* $i + |j| \ge 2$ *(where* $j = (j_1, \ldots, j_\mu)$*),*

we have

$$\mathcal{S}_+ = \Big\{ U(\phi_1, \ldots, \phi_\mu)\, ; \, (\phi_1, \ldots, \phi_\mu) \in (\boldsymbol{C}\{x\})^\mu \Big\},$$

where $U(\phi_1, \ldots, \phi_\mu)$ is an $\tilde{\mathcal{O}}_+$-solution of (E) determined by $(\phi_1, \ldots, \phi_\mu) \in (\boldsymbol{C}\{x\})^\mu$ and having the expansion of the following form:

$$\begin{aligned} U(\phi_1, \ldots, \phi_\mu) \;&=\; \sum_{i \ge 1} u_i(x)\, t^i \\ &\quad + \phi_1(x)\, t^{\lambda_1(x)} + \cdots + \phi_\mu(x)\, t^{\lambda_\mu(x)} \\ &\quad + \sum_{\substack{i+2m|j| \ge k+2m \\ |j| \ge 1 \\ (i,|j|) \ne (0,1)}} \varphi_{i,j,k}(x)\, t^{i + j_1\lambda_1(x) + \cdots + j_\mu\lambda_\mu(x)} (\log t)^k. \end{aligned}$$

§3. Problems.

In Theorem 1 we have restricted ourselves to the study of singular solutions in $\tilde{\mathcal{O}}_+$. But, there seems to be a possibility that (E) has singular solutions which do not belong in the class $\tilde{\mathcal{O}}_+$, as is seen in the following example.

Example 1. The equation

$$t\frac{\partial u}{\partial t} = u\left(\frac{\partial u}{\partial x}\right)^k$$

(where $(t,x) \in \boldsymbol{C}^2$ and $k \in \boldsymbol{N}^*$) has a family of singular solutions

$$u(t,x) = \left(\frac{1}{k}\right)^{1/k}\frac{x+\alpha}{(c-\log t)^{1/k}}, \qquad \alpha, c \in \boldsymbol{C},$$

which do not belong in the class $\tilde{\mathcal{O}}_+$.

In order to include this kind of singular solutions in our framework, we introduce the following new class of singular solutions:

Definition 2. We denote by $\tilde{\mathcal{O}}_{log}$ the set of all $u(t,x)$ satisfying the following conditions i) and ii):

i) $u(t,x)$ is a holomorphic function on $S(\varepsilon(s)) \times D_r$ for some positive-valued continuous function $\varepsilon(s)$ and some $r > 0$;

ii) there is an $a > 0$ such that for any $\theta > 0$ we have

$$\max_{|x|\le r}\left|u(t,x)\right| = O\left(\frac{1}{|\log t|^a}\right) \quad (\text{as } t \longrightarrow 0 \text{ in } S_\theta).$$

Clearly we have $\tilde{\mathcal{O}}_{log} \supset \tilde{\mathcal{O}}_+$. Therefore, if we denote by $\mathcal{S}_{log}$ the set of all $\tilde{\mathcal{O}}_{log}$-solutions of (E), we have $\mathcal{S}_{log} \supset \mathcal{S}_+$.

We will say that $u(t,x)$ is a solution with temperate singularities if $u(t,x) \in \mathcal{S}_+$, and that $u(t,x)$ is a solution with logarithmic singularities if $u(t,x) \in \mathcal{S}_{log} \setminus \mathcal{S}_+$.

Our next problems can be set up as follows:

Problem 1. When does $\mathcal{S}_{log} = \mathcal{S}_+$ hold ?
Problem 2. When does $\mathcal{S}_{log} \neq \mathcal{S}_+$ hold ?

Note that the problem 1 asserts that new singular solutions do not appear and that the problem 2 asserts that new singular solutions really appear in the solutions of (E).

In this paper we will give a partial answer and a conjecture on the problem 1. The problem 2 will be discussed in the forthcoming paper.

§4. A result and a conjecture.

In this section we will give a result on the problem 1 in a general form.

A function $\mu(t)$ on $(0,T)$ is called *a weight function* if it satisfies the following conditions $\mu_1) \sim \mu_3)$:

$$\begin{aligned}
&\mu_1) \quad \mu(t) \in C^0((0,T)),\\
&\mu_2) \quad \mu(t) > 0 \text{ on } (0,T) \text{ and } \mu(t) \text{ is increasing in } t,\\
&\mu_3) \quad \int_0^T \frac{\mu(s)}{s} ds < \infty.
\end{aligned}$$

By $\mu_2)$ and $\mu_3)$ the condition $\mu(t) \longrightarrow 0$ (as $t \longrightarrow +0$) is clear. In this paper we impose the additional condition on $\mu(t)$:

$$\mu(t) \in C^1((0,T)) \quad \text{and} \quad \Big(t\frac{d\mu}{dt}\Big)(t) = o(\mu(t)) \quad (\text{as } t \longrightarrow +0). \tag{4.1}$$

The following functions are typical examples:

$$\mu(t) = \frac{1}{(-\log t)^b}, \quad \frac{1}{(-\log t)(\log(-\log t))^c}$$

with $b > 1$, $c > 1$. Note that the function $\mu(t) = t^d$ with $d > 0$ does not satisfy the condition (4.1).

Definition 3. Let $\mu(t)$ be a weight function.

(1) For $a > 0$ we denote by $\tilde{\mathcal{O}}_a(\mu(t))$ the set of all $u(t,x)$ satisfying the following conditions i) and ii):

i) $u(t,x)$ is a holomorphic function on $S(\varepsilon(s)) \times D_r$ for some positive-valued continuous function $\varepsilon(s)$ and some $r > 0$;

ii) for any $\theta > 0$ we have

$$\max_{|x|\le r} \big|u(t,x)\big| = O\big(\mu(|t|)^a\big) \quad (\text{as } t \longrightarrow 0 \text{ in } S_\theta).$$

(2) We define $\tilde{\mathcal{O}}_+(\mu(t))$ by

$$\tilde{\mathcal{O}}_+(\mu(t)) = \bigcup_{a>0} \tilde{\mathcal{O}}_a(\mu(t)).$$

Lemma 1. (1) *$\tilde{\mathcal{O}}_{log} = \tilde{\mathcal{O}}_+(\mu(t))$ if $\mu(t) = 1/(-\log t)^b$ with $b > 1$.*

(2) *If $\mu(t)$ satisfies* (4.1) *we have $\tilde{\mathcal{O}}_+ \subset \tilde{\mathcal{O}}_1(\mu(t))$ $(\subset \tilde{\mathcal{O}}_+(\mu(t)))$.*

Proof. (1) is clear. (2) is verified as follows. By (4.1), for any $\varepsilon > 0$ there is a $\delta > 0$ such that $t\mu_t'(t) \le \varepsilon\mu(t)$ holds on $(0,\delta]$ and therefore we have

$$\frac{d}{dt}(t^{-\varepsilon}\mu(t)) \le 0 \quad \text{for} \quad 0 < t \le \delta.$$

Integrating this from t to δ we have

$$\delta^{-\varepsilon}\mu(\delta) \le t^{-\varepsilon}\mu(t) \quad \text{for} \quad 0 < t \le \delta$$

and so

$$\left(\frac{\mu(\delta)}{\delta^{\varepsilon}}\right) t^{\varepsilon} \le \mu(t) \quad \text{for} \quad 0 < t \le \delta. \tag{4.2}$$

Since $\varepsilon > 0$ is arbitrary, (4.2) leads us to the conclusion of (2). □

Denote by $\mathcal{S}_+(\mu(t))$ (resp. $\mathcal{S}_a(\mu(t))$) the set of all $\widetilde{\mathcal{O}}_+(\mu(t))$-solutions of (E) (resp. $\widetilde{\mathcal{O}}_a(\mu(t))$-solutions of (E)). By (2) of Lemma 1 we have

$$\mathcal{S}_+ \subset \mathcal{S}_1(\mu(t)) \subset \mathcal{S}_+(\mu(t)).$$

The following theorem gives a sufficient condition for $\mathcal{S}_+(\mu(t)) = \mathcal{S}_+$ to be valid.

Theorem 2. *Let $\mu(t)$ be a weight function satisfying* (4.1). *Then, $\mathcal{S}_+(\mu(t)) = \mathcal{S}_+$ is valid if*

$$\operatorname{Re}\lambda_i(0) < 0 \quad \textit{for all} \quad i = 1, \dots, m \tag{4.3}$$

or if

$$\operatorname{Re}\lambda_i(0) > 0 \quad \textit{for all} \quad i = 1, \dots, m. \tag{4.4}$$

In the case (4.3), by Theorem 1 we have $\mathcal{S}_+ = \{u_0\}$ and therefore the condition $\mathcal{S}_+(\mu(t)) = \mathcal{S}_+$ is equivalent to the fact that the local uniqueness of the solution is valid in $\mathcal{S}_+(\mu(t))$ which is already proved in Tahara [4],[5].

In the case (4.4) the proof of Theorem 2 consists of the following two parts:

C$_1$) if $u \in \mathcal{S}_+(\mu(t))$ we have $u \in \mathcal{S}_m(\mu(t))$;

C$_2$) if $u \in \mathcal{S}_m(\mu(t))$ we have $u \in \mathcal{S}_+$.

The proofs of thses C$_1$) and C$_2$) will be published in Tahara [6].

Corollary. *If* (4.3) *or* (4.4) *holds, we have $\mathcal{S}_{log} = \mathcal{S}_+$.*

Remark. The author believes that the following conjecture is true, though at present he has no idea to prove this conjecture:

Conjecture. *$\mathcal{S}_{log} = \mathcal{S}_+$ is valid if*

$$\operatorname{Re}\lambda_i(0) \neq 0 \quad \textit{for all} \quad i = 1, \dots, m. \tag{4.5}$$

References

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Hidetoshi TAHARA

Department of Mathematics
Sophia University
Kioicho, Chiyoda-ku
Tokyo 102-8554, JAPAN
E-mail : tahara@mm.sophia.ac.jp