Smoothing effect in Gevrey classes for Schrödinger equations

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Introduction

We shall investigate Gevrey smoothing effects of the solutions to the Cauchy problem for Schrödinger type equations. Roughly speaking,we shall prove that if the initial data decay as $e^{-c < x>^{\kappa}}$ ($0 < \kappa \le 1, c > 0$), then the solutions belong to Gevrey class $\gamma^{1/\kappa}$ with respect to the space variables. Let T > 0. We consider the following Cauchy problem,

(1)
$$\frac{\partial}{\partial t}u(t,x) - i\Delta u(t,x) - b(t,x,D)u(t,x) = 0, t \in [-T,T], x \in \mathbb{R}^n,$$

(2)
$$u(0,x) = u_0(x), x \in \mathbb{R}^n$$

where

(3)
$$b(t,x,D)u = \sum_{j=1}^{n} b_{j}(t,x)D_{j}u + b_{0}(t,x)u,,$$

and $D_j = -i \frac{\partial}{\partial x_j}$. We assume that the coefficients $b_j(t,x)$ satisfy

(4)
$$|D_x^{\alpha} b_j(t,x)| \le C_b(\rho_b < x >)^{-|\alpha|} |\alpha|!^s,$$

for $(t, x) \in [-T, T] \times \mathbb{R}^n$, $\alpha \in \mathbb{N}^n$, where $\langle x \rangle = (1 + |x|^2)^{1/2}$. Moreover we assume that there is $\kappa \in (0, 1]$ such that

(5)
$$\lim_{|x| \to \infty} Reb_j(t, x) < x >^{1-\kappa} = 0, \text{ uniformly in } t \in [-T, T].$$

For $\rho \geq 0$ let define a exponential operator $e^{\rho < D > \kappa}$ as follows,

$$e^{
ho < D > \kappa} u(x) = \int_{R^n} e^{ix\xi + \rho < \xi > \kappa} \hat{u}(\xi) d\xi$$

where $\hat{u}(\xi)$ stands for a Fourier transform of u and $\bar{d}\xi = (2\pi)^{-n}d\xi$. For $\varepsilon \in R$ denote $\phi_{\varepsilon} = x\xi - i\varepsilon x\xi < x >^{\sigma-1} < \xi >^{\delta-1}$, where $\sigma + \delta = \kappa$ and we define

$$I_{\phi_{m{\epsilon}}}(x,D)u(x) = \int_{m{R}^n} e^{i\phi_{m{\epsilon}}(x,\xi)} \hat{u}(\xi)d\xi.$$

Then our main theorem follows.

Theorem. Assume (4)-(5) are valid and there is $\varepsilon > 0$ such that $I_{\phi_{\varepsilon}}u_0 \in L^2(\mathbb{R}^n)$. Then if $d\kappa \leq 1$, there exists a solution of (1)-(2) satisfying that there are C > 0, $\rho > 0$ and $\delta > 0$ such that

(6)
$$|\partial_x^{\alpha} u(t,x)| \le C(\rho|t|)^{-|\alpha|} |\alpha|!^s e^{\delta < x >^{\kappa}},$$

for $(t, x) \in [-T, T] \setminus 0 \times \mathbb{R}^n$, $\alpha \in \mathbb{N}^n$.

1 Weighted Sobolev spaces

We introduce some Sobolev spaces with weights. Let ρ, δ be real numbers and $\kappa \in (0, 1]$. Define

$$\hat{H}^\kappa_\delta = \{u \in L^2_{loc}(R^n); e^{\delta < x >^\kappa} u(x) \in L^2(R^n)\}.$$

For $\rho \geq 0$ let define

$$H_{\rho}^{\kappa} = \{ u \in L^{2}(\mathbb{R}^{n}); Fu(\xi) \in \hat{H}_{\rho}(\mathbb{R}^{n}_{\xi}) \},$$

where Fu stands for the Fourier transform of u. For $\rho < 0$ we define H^{κ}_{ρ} as the dual space of $H^{\kappa}_{-\rho}$. Then the Fourier transform F becomes bijective from H^{κ}_{ρ} to $\hat{H}_{\rho^{\kappa}}$. We define the operator $e^{\rho < D > \kappa}$ mapping continuously from $H^{\kappa}_{\rho_1}$ to $H^{\kappa}_{\rho_1-\rho}$ as follows;

$$e^{\rho < D >^{\kappa}} u(x) = F^{-1} (e^{\rho < \xi >^{\kappa}} Fu(\xi))(x),$$

for $u \in H_{\rho_1}^{\kappa}$ and $e^{\delta < x >^{\kappa}}$ maps continuously from $\hat{H}_{\delta_1}^{\kappa}$ to $\hat{H}_{\delta_1 - \delta}^{\kappa}$. We define for $\delta \geq 0$ and $\rho \in R$

(1.1)
$$H_{\rho,\delta}^{\kappa} = \{ u \in H_{\rho}; e^{\rho < D > \kappa} u \in \hat{H}_{\delta}^{\kappa} \}.$$

For $\delta < 0$ we define $H_{\rho,\delta}^{\kappa}$ as the dual space of $H_{-\rho,-\delta}^{\kappa}$. We note that $H_{\rho,0}^{\kappa} = H_{\rho}^{\kappa}, H_{0,\delta}^{\kappa} = \hat{H}_{\delta}^{\kappa}$ and $H_{0,0}^{\kappa} = L^{2}(\mathbb{R}^{n})$. Furthermore we define for $\rho \geq 0$ and $\delta \in \mathbb{R}$

(1.2)
$$\tilde{H}_{\rho,\delta}^{\kappa} = \{ u \in \hat{H}_{\delta}^{\kappa}; e^{\delta < x > \kappa} u \in H_{\rho}^{\kappa} \}$$

and for $\rho < 0$ define $\tilde{H}^{\kappa}_{\rho,\delta}$ as the dual space of $\tilde{H}^{\kappa}_{-\rho,-\delta}$. Denote by H' the dual space of a topological space H. Then $H^{\kappa'}_{\rho,\delta} = H^{\kappa}_{-\rho,-\delta}$ and $\tilde{H}^{\kappa'}_{\rho,\delta} = \tilde{H}^{\kappa}_{-\rho,-\delta}$ hold for any ρ and $\delta \in R$. We shall prove $H^{\kappa}_{\rho,\delta} = \tilde{H}^{\kappa}_{\rho,\delta}$ later on (see Proposition 3.8).

Lemma 1.1. Let $\rho, \delta \in R$. Then

(i)
$$H_{\rho,\delta}^{\kappa} = e^{-\rho < D > \kappa} e^{-\delta < x > \kappa} L^2 = e^{-\rho < D > \kappa} \hat{H}_{\delta}^{\kappa}.$$

$$ilde{H}^{\kappa}_{
ho,\delta}=e^{-\delta < x>^{\kappa}}e^{-
ho < D>^{\kappa}}L^{2}=e^{-\delta < x>^{\kappa}}H^{\kappa}_{
ho}.$$

Lemma 1.2 Let $1 > \rho > 0, \delta \in R$ and $u \in \tilde{H}^{\kappa}_{\rho,\delta}$. Then

$$|D_x^{\alpha} u(x)| \le C_n (1 - \epsilon)^{-n/2} ||u||_{\tilde{H}_{\rho,\delta}^{\kappa}} (\epsilon \rho)^{-|\alpha|} |\alpha|! e^{\delta < x > \kappa}$$

for $x \in \mathbb{R}^n$, $\alpha \in \mathbb{N}^n$ and $0 < \epsilon < 1$.

We can prove these lemmas analogously to the case of $\kappa = 1$ which is proved in [10].

2 Almost analytic extension of symbols

Following Hörmander's notation we define the symbol classes of pseudo-differential operators. Let $m(x,\xi), \varphi(x,\xi), \psi(x,\xi)$ a weight and $g=\varphi^{-2}dx^2+\psi^{-2}d\xi^2$ a Riemann metric. We denote by S(m,g) the set of symbols $a(x,\xi)$ satisfying

$$|a_{(eta)}^{(lpha)}(x,\xi)| \le C_{lphaeta} m(x,\xi) \psi^{-lpha|} heta^{-|eta|},$$

for $(x,\xi) \in R^{2n}$, $\alpha,\beta \in N^n$, where $a_{(\beta)}^{(\alpha)} = \partial_{\xi}^{\alpha} D_x^{\beta} a$. Let $d \geq 1$. Moreover we call that a function $a(x,\xi) \in S(m,g)$ belongs to $\gamma^d S(m,g)$, if $a(x,\xi)$ satisfies that there are $C_a > 0$, $\rho_a > 0$ such that

$$|a_{(\beta)}^{(\alpha)}(x,\xi)| \le C_a \rho_a^{-|\alpha+\beta|} |\alpha+\beta|!^d \psi^{-|\beta|} \varphi^{-|\alpha|}$$

for $(x,\xi) \in R^{2n}$, $\alpha, \beta \in N^n$. We denote $g_0 = dx^2 + d\xi^2$ and $g_1 = \langle x \rangle^{-2} dx^2 + \langle \xi \rangle^{-2} d\xi^2$. We remark that the symbol class $\gamma^1 S(m,g_i) (i=0,1)$ is introduced in [10] when d=1. Here we consider the case of d>1.

Let d > 1 and $\chi(t) \in C_0^{\infty}((0, \infty))$ satisfying that $\chi(t) = 0, t \le 1/2, \chi(t) = 1, t \le 1$, and

$$|D_t^k \chi(t)| \le C_0 \rho_0^{-k} k!^d$$

for $t \in R, k \in N$. Then for a weight $w(x, \xi) \in \gamma^d S(m, g_1)$ and a parameter b > 0 we can see easily that $\chi(bw(x, \xi)) \in \gamma^d S(1, g_1)$ satisfying

$$|D_x^{\beta} D_{\xi}^{\alpha} \chi(bw(x,\xi)))| \le C_1 \rho_1^{-|\alpha+\beta|} |\alpha+\beta|!^{d} < x >^{-|\beta|} < \xi >^{-|\alpha|},$$

for $(x, \xi) \in \mathbb{R}^{2n}$, $\alpha, \beta \in \mathbb{N}^n$, $b \ge 1$.

Lemma 2.1. Let $d \ge 1$ and $\{p_k(x,\xi)\}_{k=1}^{\infty}$ be a series of symbols satisfying

$$|p_{k(\beta)}^{(\alpha)}(x,\xi)| \le m(x,\xi)(\langle x \rangle \langle \xi \rangle)^k \rho_p^{-|\alpha+\beta|-k} |\alpha+\beta|!^d k!^d \langle x \rangle^{-|\beta|} \langle \xi \rangle^{-|\alpha|},$$

for $(x,\xi) \in \mathbb{R}^{2n}$, $\alpha,\beta \in \mathbb{N}^n$ and $k \geq 0$. Then there is $p(x,\xi) \in \gamma^{(d)}S(m,g_1)$ such that

(2.5)
$$p(x,\xi) - \sum_{k=0}^{N-1} p_k(x,\xi) \in \gamma^{(d)} S(m(\langle x \rangle \langle \xi \rangle \rho_p)^{-N} N!^d, g_1),$$

for any integer $N \geq 0$.

Proof This lemma is essentially a result of [2]. The case of d=1 is explained in [10]. Here we prove the lemma in the case of d>1. Let $b_k=\rho_n^{-1}k!^{\frac{d}{k}}M$ and $M\geq 2$. Define

$$(2.6) p(x,\xi) = \sum_{k=0}^{\infty} p_k(x,\xi) \chi(b_k(\langle x \rangle \langle \xi \rangle)^{-1}),$$

Then we have

$$\begin{split} |p_{(\beta)}^{(\alpha)}(x,\xi)| &= |\sum_{k} \sum_{\alpha',\beta'} \binom{\alpha}{\alpha'} \binom{\beta}{\beta-\beta'} p_{k(\beta')}^{(\alpha')} (\chi(b_k(\langle x \rangle \langle \xi \rangle)^{-1}))_{(\beta-\beta')}^{(\alpha=\alpha')}| \\ &\leq \sum_{k} \sum_{\alpha',\beta'} \binom{\alpha}{\alpha'} \binom{\beta}{\beta-\beta'} m(x,\xi) \rho_k^{-|\alpha'+\beta'|} |\alpha'+\beta'|!^d \langle x \rangle^{-|\beta|} \langle \xi \rangle^{-|\alpha|} \\ &\times M^{-k} C_0 \rho_0^{-|\alpha-\alpha'+\beta-\beta'|} |\alpha-\alpha'+\beta=\beta'|!^d \end{split}$$

$$\leq 2\frac{\rho_0}{\rho_0-\rho_p}m(x,\xi)\rho^{-|\alpha+\beta|}|\alpha+\beta|!^d\langle x\rangle^{-|\beta|}\langle\xi\rangle^{-|\alpha|},$$

for $(x,\xi) \in \mathbb{R}^{2n}$, $\alpha,\beta \in \mathbb{N}^n$. Here we used the following inequality

(2.7)
$$\sum_{\alpha' < \alpha} {\alpha \choose \alpha'} \rho_p^{-|\alpha'|} |\alpha'|!^d \rho_0^{-|\alpha-\alpha'|} |\alpha - \alpha'|!^d \le \frac{\rho_0}{\rho_0 - \rho_p} |\alpha|!^d,$$

for $\rho_0 > \rho_p$. Moreover we can write

$$\begin{aligned} p(x,\xi) &- \sum_{k=0}^{N-1} p_k(x,\xi) \\ &= \sum_{k=N}^{\infty} p_k(x,\xi) \chi(b_k(\langle x \rangle \langle \xi \rangle)^{-1}) + \sum_{k=0}^{N-1} p_k(x,\xi) (1 - \chi(b_k(\langle x \rangle \langle \xi \rangle)^{-1}) \\ &=: I + II. \end{aligned}$$

Noting that $\rho_p^{-k}k!^d(M\langle x\rangle\langle\xi\rangle)^{-N}\leq 1$ on $supp\chi(b_k(\langle x\rangle\langle\xi\rangle)^{-1})$ for $k\geq N$ and $\rho_p^{-k}k!^d(M\langle x\rangle\langle\xi\rangle)^{-N}\geq 1/2$ on $supp(1-\chi(b_k(\langle x\rangle\langle\xi\rangle)^{-1}))$ for $k\leq N-1$ respectively, we can see that I and II belong to $\gamma^dS(m(\langle x\rangle\langle\xi\rangle\rho_p)^{-N}N!^d,g)$. Q.E.D.

Let $a(x,\xi) \in \gamma^d(m,g_1)$, that is, $a(x,\xi)$ satisfies (2.1). Denote $b_{\alpha}(x) = B\rho_a^{-1}4^n\langle x\rangle^{-1}|\alpha|!^{\frac{d-1}{|\alpha|}}$ for $x \in R^n$. We define an almost analytic extension of $a(x,\xi)$ as follows,

$$(2.8) a(x+iy,\xi+i\eta) = \sum_{\alpha,\beta} a_{(\beta)}^{(\alpha)}(x,\xi)(-y)^{\beta}(i\eta)^{\alpha} \chi(b_{\beta}(x)|y|) \chi(b_{\alpha}(\xi)|\eta|) (\alpha!\beta!)^{-1},$$

for $x, y, \xi, \eta \in \mathbb{R}^n$, where $a_{(\beta)}^{(\alpha)}(x, \xi) = \partial_{\xi}^{\alpha}(-i\partial_x)^{\beta}a(x, \xi)$. Then we can prove easily

Proposition 2.2 Let $a(x,\xi) \in \gamma^d S(m,g_1)$. Then the function $a(x+iy,\xi+i\eta)$ defined by (2.8) satisfies the following properties.

$$(i) |D_x^\beta \partial_\xi^\alpha D_y^\gamma \partial_\eta^\delta a(x+iy,\xi+i\eta)| \leq Cm(x,\xi) (C\rho_a)^{-|\alpha+\beta+\gamma+\delta|} \langle x \rangle^{-|\beta|} \langle \xi \rangle^{-\alpha|} \langle y \rangle^{-|\gamma|} \langle \eta \rangle^{-|\delta|} |\alpha+\beta+\gamma+\delta|!^d.$$

$$\begin{aligned} &|(\partial_{x_{j}}+i\partial_{y_{j}})D_{x}^{\beta}\partial_{\xi}^{\alpha}D_{y}^{\gamma}\partial_{\eta}^{\delta}a(x+iy,\xi+i\eta)|\\ &\leq Cm(x,\xi)(C\rho_{a})^{-|\alpha+\beta+\gamma+\delta|}e^{-c_{0}(\frac{\langle x\rangle}{|y|})^{\frac{1}{d-1}}}\langle x\rangle^{-|\beta|}\langle \xi\rangle^{-\alpha|}\langle y\rangle^{-|\gamma|}<\eta>^{-|\delta|}|\alpha+\beta+\gamma+\delta|!^{d}.\\ \\ &|(\partial_{\xi_{j}}+i\partial_{\eta_{j}})D_{x}^{\beta}\partial_{\xi}^{\alpha}D_{y}^{\gamma}\partial_{\eta}^{\delta}a(x+iy,\xi+i\eta)|\end{aligned}$$

$$\begin{aligned} |(\partial_{\xi_{j}} + i\partial_{\eta_{j}})D_{x}^{\rho}\partial_{\xi}^{\alpha}D_{y}^{\gamma}\partial_{\eta}^{\alpha}a(x + iy, \xi + i\eta)| \\ &\leq Cm(x, \xi)(C\rho_{a})^{-|\alpha + \beta + \gamma + \delta|}e^{-c_{0}(\frac{\langle \xi \rangle}{|\eta|})^{\frac{1}{d-1}}}\langle x \rangle^{-|\beta|}\langle \xi \rangle^{-\alpha|} < y >^{-|\gamma|}\langle \eta \rangle^{-|\delta|}|\alpha + \beta + \gamma + \delta|!^{d}. \end{aligned}$$

For simplicity denote $\gamma^{1/\kappa}S(e^{\delta\langle x\rangle^{\kappa}+\rho\langle\xi\rangle^{\kappa}},g_0)$ by $A_{\rho,\delta}^{\kappa}$, where $g_0=dx^2+d\xi^2$. For $a_i\in A_{\rho_i,\delta_i}^{\kappa}(i=1,2)$ we define a product of a_1 and a_2 as follows,

(2.9)
$$(a_1 \circ a_2)(x,\xi) = os - \int \int_{R^{2n}} e^{-iy\eta} a_1(x,\xi+\eta) a_2(x+y,\xi) dy \bar{d}\eta,$$

$$= \lim_{\epsilon \to 0} \int \int_{R^{2n}} e^{-iy\eta - \epsilon(|y|^2 + |\eta|^2)} a_1(x,\xi+\eta) a_2(x+y,\xi) dy \bar{d}\eta,$$

where $d\eta = (2\pi)^{-n}d\eta$. Then we can show the proposition below.

Proposition 2.3. (i) Let $\kappa \leq 1$ and $a_i \in A_{\rho_i,\delta_i}^{\kappa}$, i = 1, 2. Then there is $\epsilon_0 > 0$ such that if $|\rho_1|, |\delta_2| \leq \epsilon_0$, the product $a_1 \circ a_2$ belongs to $A_{\rho_1+\rho_2,\delta_1+\delta_2}^{\kappa}$.

(ii) Let $a_i \in A_{\rho_i,\delta_i}^{\kappa}$, i = 1, 2, 3. Then if $|\rho_i|(i = 1, 2), |\delta_i|(i = 2, 3) \leq \epsilon_0/2$, we have $(a_1 \circ a_2) \circ a_3 = a_1 \circ (a_2 \circ a_3)$.

Proposition 2.4 Let $d \ge 1$ and $a_i \in \gamma^d S(\langle x \rangle^{m_i} \langle \xi \rangle^{\ell_i}, g_1), i = 1, 2$. Then $a_1 \circ a_2$ belongs to $S(\langle x \rangle^{m_1 + m_2} \langle \xi \rangle^{\ell_1 + \ell_2}, g_1)$ and moreover we can decompose

$$(2.10) a_1 \circ a_2(x,\xi) = p(x,\xi) + r(x,\xi),$$

where $p(x,\xi) \in \gamma^d S(\langle x \rangle^{m_1+m_2} \langle \xi \rangle^{\ell_1+\ell_2}, g_1)$ satisfies that there are C > 0 and $\varepsilon_0 > such$ that

$$(2.11) p(x,\xi) - \sum_{|\gamma| < N} \gamma!^{-1} a_1^{(\gamma)}(x,\xi) a_{2(\gamma)}(x,\xi) \in \gamma^d S(C^{1+N} N! \langle x \rangle^{m_1 + m_2 - N} \langle \xi \rangle^{\ell_1 + \ell_2 - N}, g),$$

for any non negative integer N, and $r(x,\xi)$ belongs to $A^{1/d}_{-\epsilon_0,-\epsilon_0}$.

3 Pseudo-differential operators

Let $<\kappa \le 1$. Now we want to define a pseudo differential operator a(x,D) for a symbol $a(x,\xi) \in A^{\kappa}_{\rho,\delta}$, which operates from $H^{\kappa}_{\rho',\delta'}$ to $H^{\kappa}_{\rho'-\rho,\delta'-\delta}$. When ρ and δ are non positive, since $A^{\kappa}_{\rho,\delta}$ is contained in the usual symbol class $S^0_{0,0}$ (denote by $S^m_{\rho,\delta}$ the Hörmander's class), we can define

(3.1)
$$a(x,D)u(x) = \int e^{ix\xi}a(x,\xi)\hat{u}(\xi)\bar{d}\xi,$$

for $u \in L^2(\mathbb{R}^n)$ and for $a \in A_{\rho,\delta}^{\kappa}$. Moreover for $a_i \in A_{\rho_i,\delta_i}^{\kappa}$, i = 1, 2 (ρ_i and δ_i non positive) the symbol $\sigma(a_1(x,D)a_2(x,D))(x,\xi)$ of the product of $a_1(x,D)$ and $a_2(x,D)$ can be written as follows,

(3.2)
$$\sigma(a_1(x,D)a_2(x,D))(x,\xi) = (a_1 \circ a_2)(x,\xi)$$

and we have

$$(3.3) a_1(x,D)(a_2(x,D)u)(x) = (a_1 \circ a_2)(x,D)u(x)$$

for $u \in L^2(\mathbb{R}^n)$, where $a_1 \circ a_2$ is defined by (2.9). Next we shall show that (3.2) and (3.3) are valid for any ρ_i, δ_i . To do so, we need some preparations. Let $a \in A_{\rho,\delta}^{\kappa}$ and $u \in H_{\rho}^{\kappa}$. Then we can define a(x,D)u(x) which belongs to $\hat{H}_{\delta}^{\kappa}$. In fact, put $\tilde{a}(z,\eta) = e^{-\delta\langle x \rangle^{\kappa} + \rho\langle \xi \rangle^{\kappa}} a(x,\xi)$. Then $\tilde{a}(z,\xi) \in A_{0,0}^{\kappa}$. Noting that $e^{\rho\langle \xi \rangle^{\kappa}} \hat{u}(\xi)$ we can define

$$(3.4) \hspace{3.1em} e^{-\delta \langle x \rangle^{\kappa}} a(x,D) u(x) = \int e^{ix\xi} \tilde{a}(x,\xi) e^{\rho \langle \xi \rangle^{\kappa}} \hat{u}(\xi) \bar{d}\xi,$$

which is in L^2 , that is, $a(x,D)u\in \hat{H}^{\kappa}_{\delta}$. For $\epsilon>0$ we denote $\chi_{\epsilon}(x)=e^{-\epsilon\langle x\rangle^2}$ and $\chi_{\epsilon}(D)=e^{-\epsilon\langle D\rangle^2}$.

Lemma 3.1. (i) Let $a \in A_{\rho,\delta}^{\kappa}(\rho, \delta \in R), u \in L^2$ and $\epsilon_0 > 0$ chosen in Proposition 2.3. Then for any $\epsilon > 0$

$$(3.5) a(x,D)(\chi_{\epsilon}(D)\chi_{\epsilon}(x)u)(x) = (a(x,\xi)\chi_{\epsilon}(\xi)) \circ \chi_{\epsilon}(x))(x,D)u(x)$$

and

$$(3.6) (a\chi_{\epsilon}(\xi)) \circ \chi_{\epsilon}(x) \in A^{\kappa}_{\rho - \epsilon_{0}, \delta - \epsilon_{0}}.$$

(ii) Let $u \in L^2$ and $\epsilon_0 > 0$ chosen in Proposition 2.3. Then there is $\epsilon_1 > 0$ such that for any $\epsilon > 0$

$$(3.7) e^{-\rho < D>^{\kappa}} (e^{-\delta < x>^{\kappa}} \chi_{\epsilon}(x) \chi_{\epsilon}(D) u)(x) = a_{\epsilon}(x, D) u(x),$$

where

$$(3.8) a_{\epsilon}(x,\xi) = e^{-\rho < \xi > \kappa} \circ (e^{-\delta < x > \kappa} \chi_{\epsilon}(x) \chi_{\epsilon}(\xi)) \in A_{-\rho - \epsilon_0, -\delta - \epsilon_0}^{\kappa},$$

for $|\rho| \le \epsilon_0$ and $\rho < \epsilon_1$. We can prove the following lemma by use of Lemma 3.1.

Lemma 3.2. Let $u \in H^{\kappa}_{\rho,\delta}$ and $|\rho|, |\delta| \leq \epsilon_0/2$ (ϵ_0 is given in Proposition 2.3). Then for any $\epsilon > 0$ there is $u_{\epsilon} \in H^{\kappa}_{\epsilon_0/2,\epsilon_0/2}$ such that

Lemma 3.3. Let $a \in A_{\rho,\delta}^{\kappa}$, $0 < \epsilon'_0$, $\tilde{\epsilon}_0 \le \epsilon_0(\epsilon_0$ is given in Proposition 2.3) and $u \in H_{\epsilon'_0,\tilde{\epsilon}_0}^{\kappa}$. Then there is $\epsilon_2 > 0$ independent of a, ρ and δ such that a(x,D)u(x) belongs to $H_{\epsilon'_0-\rho,\tilde{\epsilon}_0-\delta}^{\kappa}$ if $0 < \epsilon'_0-\rho \le \min\{\epsilon_0,\epsilon_2 \text{ rho}_a\}$ and $0 < \tilde{\epsilon}_0 - \delta \le \epsilon_0$.

Lemma 3.4. Let $a_i \in A^{\kappa}_{\rho_i,\delta_i}(i=1,2)$ and $u \in H^{\kappa}_{\epsilon'_0,\tilde{\epsilon}_0}(\epsilon'_0,\tilde{\epsilon}_0>0)$. Then if $|\rho_1| \leq \epsilon_0, |\delta_2| \leq \epsilon_0, 0 < \epsilon'_0 - \rho_2 \leq \epsilon_0 \min\{1,\rho_{a_2}\}, 0 < \tilde{\epsilon}_0 - \delta_2 \leq \epsilon_0, 0 < \epsilon'_0 - \rho_2 - \rho_1 \leq \epsilon_0 \min\{1,\rho_{a_1}\}$ and $0 < \tilde{\epsilon}_0 - \delta_2 - \delta_1 \leq \epsilon_0$ are valid (ϵ_0 is given in Proposition 2.3), we have

$$(3.10) a_1(x,D)(a_2(x,D)u)(x) = (a_1 \circ a_2)(x,D)u(x),$$

which is in $H^{\kappa}_{\epsilon'_0-\rho_1-\rho_2,\tilde{\epsilon}_0-\delta_1-\delta_2}$.

Let $a \in A^{\kappa}_{\rho,\delta}(|\rho|,|\delta| \leq \epsilon_0/4), u \in H^{\kappa}_{\epsilon_0/2,\epsilon_0/2}$ and $|\rho_1|,|\delta_1| < \epsilon_0/4$. Put $w = e^{\delta_1 < x >^{\kappa}} e^{\rho_1 < D >^{\kappa}} u$, which is in $H^{\kappa}_{\epsilon_0/2-\rho_1,\epsilon_0/2-\delta_1}$. Since we can write $u = e^{-\rho_1 < D >^{\kappa}} (e^{-\delta_1 < x >^{\kappa}} w)$, we get by use of Lemma 3.4 with $\epsilon'_0 = \epsilon_0/2 - \rho_1, \tilde{\epsilon}_0 = \epsilon_0/2 - \delta_1, a_1 = a(x,\xi)e^{-\rho_1 < \xi >^{\kappa}}$ and $a_2 = e^{-\delta_1 < x >^{\kappa} \le k}, \epsilon_{a_2} = 1$,

$$a(x,D)u(x) = a(x,D)(e^{-\rho_1 < D >^{\kappa}}(e^{-\delta_1 < x >^{\kappa}}w) = ((a(x,\xi)e^{-\rho_1 < \xi >^{\kappa}}) \circ e^{-\delta_1 < x >^{\kappa}})(x,D)w(x).$$

Noting that $a_1(x,\xi):=(e^{(\delta_1-\delta)< x>\leq k}e^{(\rho_1-\rho)<\xi>^{\kappa}})\circ (a(x,\xi)e^{-\rho_1<\xi>^{\kappa}})\circ e^{-\delta_1< x>^{\kappa}}\in A_{0,0}^{\kappa}$, we obtain

(3.11)
$$||au||_{H^{\kappa}_{\varrho_1-\varrho_2,\delta_1-\delta}} = ||a_1(x,D)w||_{L^2} \le C||w||_{L^2} = C||u||_{H^{\kappa}_{\varrho_1,\delta_1}}$$

for any $u \in H^{\kappa}_{\epsilon_0/2,\epsilon_0/2}$. Since $H^{\kappa}_{\epsilon_0/2,\epsilon_0/2}$ is dense in $H^{\kappa}_{\rho_1,\delta_1}$ from Lemma 3.2, we get the following theorem.

Theorem 3.5 Let $a \in A_{\rho,\delta}^{\kappa}(|\rho|, |\delta| \le \epsilon_0/4), |\rho_1|, |\delta_1| < \epsilon_0/4$, where ϵ_0 are given in Proposition 2.3. Then a(x, D) maps from $H_{\rho_1, \delta_1}^{\kappa}$ to $H_{\rho_1 - \rho, \delta_1 - \delta}^{\kappa}$ and satisfies the following inequality

(3.12)
$$||au||_{H^{\kappa}_{\rho_1-\rho,\delta_1-\delta}} \le C||u||_{H^{\kappa}_{\rho_1,\delta_1}}$$

for any $u \in H^{\kappa}_{\rho_1,\delta_1}$. For $a \in A^{\kappa}_{\rho,\delta}$, we difine

(3.13)
$$a^{t}(x,\xi) = os - \int \int e^{iy\eta} a(x+y,\xi+\eta) dy \bar{d}\eta,$$

and $a^*(x,\xi) = a^t(x,\xi)$. Then we can prove the following lemma, by the same way as that of the proof (i) of Proposition 2.3.

Lemma 3.6. Let $a \in A_{\rho,\delta}^{\kappa}$ and $|\rho|, |\delta| \leq \epsilon_0$. Then $a^t(x,\xi)$ defined in (2.29) belongs to $A_{\rho,\delta}^{\kappa}$. Moreover it holds

(3.14),
$$(a^{t}(x,D)u,\varphi)_{L^{2}} = (u,a(x,D)\varphi)_{L^{2}},$$

$$(a^{*}(x,D)u,\varphi)_{L^{2}} = (u,a(x,D)\varphi)_{L^{2}},$$

for any $u, \varphi \in H_{\epsilon_0}^{\kappa}$.

The relation (3.14) and the inequality (3.12) yield

$$|(a^t u, \varphi)| \le ||u||_{H^{\kappa}_{\rho - \rho_1, \delta - \delta_1}} ||\bar{a}\varphi||_{H^{\kappa}_{\rho_1 - \rho, \delta_1 - \delta}} \le C ||u||_{H^{\kappa}_{\rho - \rho_1, \delta - \delta_1}} ||\varphi||_{H^{\kappa}_{\rho_1, \delta_1}},$$

if $|\rho|, |\delta| \le \epsilon_0/4$ and $|\rho_1|, |\delta_1| < \epsilon_0/4$. Therefore taking account that $H_{\epsilon_0/2, \epsilon_0/2}^{\kappa}$ is dense in $H_{\rho_1, \delta_1}^{\kappa}$, we get from (3.14)

(3.15)
$$||a^t u||_{H^{\kappa}_{-\rho_1,-\delta_1}} \le C ||u||_{H^{\kappa}_{\rho-\rho_1,\delta-\delta_1}},$$

for any $u \in H^{\kappa}_{\rho_1,\delta_1}$. Thus we get the following proposition.

Propostion 3.7. Let $a \in A_{\rho,\delta}^{\kappa}$ and $|\rho|, |\delta| \le \epsilon_0/4$ and $|\rho_1|, |\delta_1| < \epsilon_0/4$. Then the pseudodifferential operators $a^t(x, D)$ and $a^*(x, D)$ satisfy (3.15).

Noting that $(e^{\delta < x >^{\kappa}} e^{\rho < D >^{\kappa}})^t = e^{\rho < D >^{\kappa}} e^{\delta < x >^{\kappa}}$, we have for $u \in H_{0,\delta}^{\kappa}$

$$\begin{split} e^{\rho < D>^{\kappa}} e^{\delta < x>^{\kappa}} u(x) &= (e^{\delta < x>^{\kappa}} e^{\rho < D>^{\kappa}})^t (e^{-\rho < D>^{\kappa}} e^{-\delta < x>^{\kappa}} e^{\delta < x>^{\kappa}} e^{\rho < D>^{\kappa}} u)(x) \\ &= (e^{\delta < x>^{\kappa}} e^{\rho < D>^{\kappa}})^t \circ (e^{-\delta < x>^{\kappa}} e^{-\rho < D>^{\kappa}})^t e^{\delta < x>^{\kappa}} e^{\rho < D>^{\kappa}} u(x). \end{split}$$

Moreover we can see from Proposition 2.3 and Lemma 2.9 that $(e^{\delta < x >^{\kappa}} e^{\rho < \xi >^{\kappa}})^t \circ (e^{-\delta < x >^{\kappa}} e^{-\rho < \xi >^{\kappa}})^t$ is in $A_{0,0}^{\kappa}$. Hence we obtain the fact below.

Proposition 3.8. Let $|\rho|, |\delta| \leq \epsilon_0/4$. Then u belongs to $H_{\rho,\delta}^{\kappa}$ if and only if $u \in \tilde{H}_{\rho,\delta}^{\kappa}$.

The following result on the multiple symbols of pseudodifferential operators is a special case of Lemma 2.2 of Chapter 7 in Kumanogo's book [12].

Lemma 3.9. Let $r_j(x,\zeta) \in A_{0,0}^{\kappa}(j=1,2,...,v)$ and put

$$q_v(x,D) = r_1(x,D)r_2(x,D)\cdots r_v(x,D).$$

Then the symbol $q_{v}(x,\zeta)$ belongs to $A_{0,0}^{\kappa}$ and satisfies

$$|q_{v(\beta)}^{(\alpha)}(x,\zeta)| \leq C^{v} \prod_{j=1}^{v} C_{r_{j}} \bar{\varepsilon}_{v}^{-|\alpha+\beta|} |\alpha+\beta|!,$$

for $(x,\zeta) \in \mathbb{R}^{2n}$, $\alpha,\beta \in \mathbb{N}^n$, where C is independent of v and $\bar{\varepsilon}_v = \min\{\varepsilon_{r_i}/4\}$.

We can prove easily the following lemma as a corollary of Lemma 3.9, by using the Neumann series method.

Lemma 3.10. Let $r(x,\xi)$ be in $A_{0,0}^{\kappa}$. If $C_r > 0$ is sufficiently small, then there is the inverse $(I + r(x,D))^{-1}$ which is a pseudodifferential operator with its symbol contained in $A_{0,0}^{\kappa}$.

Lemma 3.11. Let $j(x,\xi) \in \gamma^d S(\varepsilon_1,g_1)$. Then if $\varepsilon_1 > 0$ is small enough, there are $k_1(x,\xi) \in \gamma^d S(\varepsilon_1 < x >^{-1} < \xi >^{-1}, g_1), \varepsilon_0 > 0$ independent of ε_1 and $r_{\infty}(x,\xi) \in A^{1/d}_{-\varepsilon_0,-\varepsilon_0}$ such that $(I+j(x,D))^{-1} = k(x,D) + k_1(x,D) + r_{\infty}(x,D)$, where $k(x,\xi) = (1+j(x,\xi))^{-1}$.

4 Fourier Integral Operators

For $\vartheta \in AS(\rho_{\vartheta} < \xi > + \delta_{\vartheta} < x >, g)(\rho_{\vartheta}, \delta_{\vartheta} \ge 0)$, where $d\kappa \le 1$, we denote

$$\phi(x,\xi) = x\xi - i\vartheta(x,\xi).$$

For $a \in A_{0,0}^{\kappa}$ we define a Fourier integral operator with a phase function $\phi(x,\xi)$ as follows,

$$(4.1) a_{\phi}(x,D)u(x) = \int_{\mathbb{R}^n} e^{i\phi(x,\xi)}a(x,\xi)\hat{u}(\xi)\bar{d}\xi,$$

for $u \in H_{\epsilon_0,\epsilon_0}$. Putting $p(x,\xi) = a(x,\xi)e^{\vartheta(x,\xi)}$, we can see $p(x,\xi) \in A^{\kappa}_{\rho_{\vartheta},\delta_{\vartheta}}$. Therefore we can regard $a_{\phi}(x,D)$ as a pseudo differential operator with its symbol $p=ae^{\vartheta}$ defined in §2 and consequently it follows from Theorem 3.5 that $a_{\phi}(x,D)$ acts continuously from $H^{\kappa}_{\rho,\delta}$ to $H^{\kappa}_{\rho-\rho_{\vartheta},\delta-\delta_{\vartheta}}$. However in order to construct the inverse operator of p(x,D) it is better to regard p(x,D) as a Fourier integral operator. In paticular for a=1 we denote

$$I_{\phi}(x,D)u(x) = \int e^{i\phi(x,\xi)}\hat{u}(\xi)\bar{d}\xi,$$

$$I_{\phi}^{R}(x,D)v(x)=\int e^{ix\xi}\bar{d}\xi\int e^{i\phi(y,\xi)}v(y)dy.$$

Theorem 4.1. Let $a \in \gamma^d S(\langle x \rangle^m \langle \xi \rangle^\ell, g_1), \vartheta \in \gamma^d S(\rho_{\vartheta} \langle \xi \rangle^{\kappa} + \delta_{\vartheta} \langle x \rangle^{\kappa}, g_1)$ and $\phi = x\xi - i\vartheta(x, \xi)$. Assume $d\kappa \leq 1$. Then if $\rho_{\vartheta}, \delta_{\vartheta}$ are sufficiently small, $\tilde{a}(x, D) = I_{\phi}(x, D)a(x, D)I_{\phi}^{-1}$ and $\tilde{a}'(x, D) = I_{\phi}(x, D)^{-1}a(x, D)I_{\phi}(x, D)$ are pseudodifferential operators of which symbols are given by

$$\tilde{a}(x,\xi) = p(x,\xi) + r(x,\xi),$$

(4.5)
$$a'(x,\xi) = p'(x,\xi) + r'(x,\xi),$$

where

$$(4.6) p(x,\xi) - a(x - i\nabla_{\xi}\vartheta(x,\Phi), \xi + i\nabla_{x}\vartheta(x,\Phi)) \in \gamma^{d}S(\langle x \rangle^{m-1} \langle \xi \rangle^{\ell-1}, g_{1}),$$

where $\Phi = \Phi(x, x, \xi)$ and $\Phi' = \Phi'(x, \xi, \xi)$ are given by (4.6) and (4.19) respectively and r, r' belong to $A_{-\varepsilon_0, -\varepsilon_0}^{\kappa}$ for an $\varepsilon_0 > 0$ independent of ρ_{ϑ} .

This theorem is proved in [10] in the case of $d = \kappa = 1$. We can prove it similar way as that of [10].

Next we consider a phase function $\vartheta \in \gamma^d S(\langle x \rangle^{\sigma} \langle \xi \rangle^{\delta}, g_1)$. When $\sigma + \delta = \kappa = 1/d < 1$ or $\sigma + \delta = 1$ and $d = min(\delta^{-1,\sigma^{-1}})$, Theorem 4.1 holds also, that is, we can prove Theorem 4.6 below. So far we consider

only $d, \sigma, \delta, \kappa$ above. We note that d > 1.

Lemma 4.2. Let $a(x,\xi) \in \gamma^d S(\langle x \rangle^m \langle \xi \rangle^\ell, g_1)$ and $\vartheta \in \gamma^d S(\rho_\vartheta \langle \xi \rangle^\delta \langle x \rangle^\sigma, g_1)(\rho_\vartheta \geq 0)$. Put $\phi = x\xi - i\vartheta(x,\xi)$ and $\tilde{a}(x,D) = a_\phi(x,D)I_{-\phi}^R(x,D)$. If ρ_ϑ is sufficiently small, then $\tilde{a}(x,\xi)$ belongs to $S(\langle x \rangle^m \langle \xi \rangle^\ell, g)$ and moreover satisfies

$$\tilde{a}(x,\xi) = \tilde{p}(x,\xi) + r(x,\xi),$$

for $x, \xi \in \mathbb{R}^n$, and

$$\tilde{p}(x,\xi) - \sum_{|\gamma| < N} \gamma!^{-1} D_y^{\gamma} \partial_{\eta}^{\gamma} \{ a(x,\Phi(x,y,\eta)) J(x,y,\eta) \}_{y=x,\eta=\xi}$$

for any N, where $\Phi(x, y, \xi)$ is a solution of the following equation,

(4.10)
$$\Phi(x, y, \xi) - i\tilde{\nabla}_x \vartheta(x, y, \Phi(x, y, \xi)) = \xi,$$

$$\tilde{\nabla}_x \vartheta(x,y,\xi) = \int_0^1 \nabla \vartheta(y + t(x-y),\xi) dt,$$

 $J(x,y,\xi)=rac{D\Phi(x,y,\xi)}{D\xi}$ is the Jacobian of $\Phi, r(x,\xi)\in A^{1/d}_{-arepsilon_0,-arepsilon_0}$, and $C>0,arepsilon_0>0$ are independent of $ho_{artheta}$.

Lemma 4.3. Let $a(x,\xi)$ and ϑ be satisfied with the same condition as one of Lemma 4.2. For $\phi = x\xi - i\vartheta(x,\xi)$ put $a'(x,\xi) = I_{-\phi}^R(x,D)a_{\phi}(x,D)$. Then if ρ_{ϑ} and δ_{ϑ} are sufficiently small, $a'(x,\xi)$ belongs to $S(\langle x \rangle^m \langle \xi \rangle^\ell, g)$ and moreover satisfies

$$(4.12) a'(x,\xi) = p'(x,\xi) + r'(x,\xi),$$

(4.13)
$$p'(x,\xi) - \sum_{|\gamma| < N} \gamma^{-1} D_y^{\gamma} \partial_{\eta}^{\gamma} \{ a(\Phi'(y,\xi,\eta),\xi) J'(y,\xi,\eta) \}_{y=x,\eta=\xi}$$

$$\in \gamma^d S(C^{1+N}N!^d < x >^{m-N} < \xi >^{\ell-N}, g_1),$$

for any non negative integer N, where $\Phi'(y,\xi,\eta)$ is a solution of the equation

(4.14)
$$\Phi'(y,\xi,\eta) - i\tilde{\nabla}_{\xi}\vartheta(\Phi'(y,\xi,\eta),\xi,\eta) = y,$$

$$\tilde{\nabla}_{\xi}\vartheta(y,\xi,\eta) = \int_{0}^{1} \nabla_{\xi}\vartheta(y,\eta+t(\xi-\eta))dt,$$

Lemma 4.4. Let $\vartheta(x,\xi) \in \gamma^d S(\rho_{\vartheta}\langle x \rangle^{\sigma} \langle \xi \rangle^{\delta}, g_1)$. If ρ_{ϑ} and δ_{ϑ} are sufficently small, there is the inverse of $I_{\phi}(x,D)$, which maps continuously from H_{ρ_1,δ_1} to $H_{\rho_1-\rho_{\vartheta},\delta_1-\delta_{\vartheta}}$ for $|\rho_1|, |\delta_1|$ small enough and satisfies

$$I_{\phi}(x,D)^{-1} = I_{-\phi}^{R}(x,D)(I+j(x,D))^{-1} = (I+j'(x,D))^{-1}I_{-\phi}^{R}(x,D)$$

$$= I_{-\phi}^{R}(x,D)(k(x,D)+k_{1}(x,D)+r(x,D)) = (k'(x,\xi)+k'_{1}(x,D)+r'(x,D))I_{-\phi}^{R}(x,D),$$

where $j(x,\xi) = J(x,0,\xi) - 1 + r_1(x,\xi)$, $j'(x,\xi) = J'(x,\xi,0) - 1 + r_2(x,\xi)$, $k(x,\xi) = J(x,0,\xi)^{-1}$, $k'(x,\xi) = J'(x,\xi,0)^{-1}$ and $k_1, k'_1 \in \gamma^d S(\langle x \rangle^{-1} \langle \xi \rangle^{-1}, g_1)$ and $r, r' \in A^{1/d}_{-\varepsilon_0,-\varepsilon_0}$.

Lemma 4.5. Let $a(x,\xi)$ and ϑ be satisfied with the same condition as one of Lemma 3,3. Let $\phi = x\xi - i\vartheta$. Then we have

$$\sigma(I_{\phi}(x,D)a(x,D))(x,\xi) = I_{\phi} \circ a(x,\xi) = e^{\vartheta(x,\xi)}(q(x,\xi) + r(x,\xi)),$$

(4.18)
$$\sigma(a(x,D)I_{\phi}(x,D)(x,\xi) = a \circ I_{\phi}(x,\xi) = e^{\vartheta(x,\xi)}(q'(x,\xi) + r'(x,\xi)),$$

where r, r' is in $A_{-\epsilon_0, -\epsilon_0}^{1/d}$, if ρ_{ϑ} is sufficiently small, and q, q' satisfies

$$(4.19) q(x,\xi) - \sum_{|\gamma| < N} \gamma!^{-1} D_y^{\delta} \partial_{\eta}^{\gamma} \{a(x+y-i\tilde{\nabla}_{\xi}\vartheta(x,\xi,\eta),\xi)\}_{y=\eta=0}$$

$$\in \gamma^{1/d} S(C^{1+N}N!^d < x >^{m-N} < \xi >^{\ell-N}, g_1),$$

$$(4.20) q'(x,\xi) - \sum_{|\gamma| < N} \gamma^{-1} D_y^{\gamma} \partial_{\eta}^{\gamma} \{ a(x,\xi + \eta - i\tilde{\nabla}_x \vartheta(x,y,\xi)) \}_{y=\eta=0}$$

$$\in \gamma^d S(C^{1+N}N!^d < x >^{m-N} < \xi >^{\ell-N}, g_1),$$

for any positive integer N, and C > 0 and $\varepsilon_0 > 0$ are independent of ρ_{ϑ} , where $\tilde{\nabla}_{\xi}\vartheta(x,\xi,\eta) = \int_{0}^{1} \nabla_{\xi}\vartheta(x,\xi+t\eta)dt$ and $\tilde{\nabla}_{x}\vartheta(x,y,\xi) = \int_{0}^{1} \nabla_{x}\vartheta(x+ty,\xi)dt$.

Summing up Lemma 4.2-Lemma 4,5, we obtain the following theorem.

Theorem 4.6. Let $a \in \gamma^d S(\langle x \rangle^m \langle \xi \rangle^\ell, g_1), \vartheta \in \gamma^d S(\rho_{\vartheta} \langle \xi \rangle^\delta \langle x \rangle^\sigma, g_1)$ and $\phi = x\xi - i\vartheta(x, \xi)$. Assume that $\sigma + \delta = \kappa = 1/d < 1$ or $\sigma + \delta = \kappa = 1, d = \min(\delta^{-1}, \sigma^{-1})$. Then if $\rho_{\vartheta}, \delta_{\vartheta}$ are sufficiently small, $\tilde{a}(x, D) = I_{\phi}(x, D)a(x, D)I_{\phi}^{-1}$ and $\tilde{a}'(x, D) = I_{\phi}(x, D)I_{\phi}(x, D)$ are pseudodifferential operators of which symbols are given by

$$\tilde{a}(x,\xi) = p(x,\xi) + r(x,\xi),$$

$$(4.22) a'(x,\xi) = p'(x,\xi) + r'(x,\xi),$$

where

$$(4.23) p(x,\xi) - a(x - i\nabla_{\xi}\vartheta(x,\Phi), \xi + i\nabla_{x}\vartheta(x,\Phi)) \in \gamma^{d}S(\langle x \rangle^{m-1} \langle \xi \rangle^{\ell-1}, g_{1}),$$

(4.24)
$$\tilde{p}'(x,\xi) - a(x + i\nabla_{\xi}\vartheta(\Phi',\xi), \xi - i\nabla_{x}\vartheta(\Phi',\xi)) \in \gamma^{d}S(\langle x \rangle^{m-1} \langle \xi \rangle^{\ell-1}, g_{1}),$$

where $\Phi = \Phi(x, x, \xi)$ and $\Phi' = \Phi'(x, \xi, \xi)$ are given by (4.6) and (4.10) respectively and r, r' belong to $A^{1/d}_{-\varepsilon_0, -\varepsilon_0}$ for an $\varepsilon_0 > 0$ independent of ρ_{ϑ} .

5 Criterion to L^2 -well posed Cauchy problem

For T > 0 let consider the following Cauchy problem,

(5.1)
$$\partial_t u(t,x) - i\Delta u(t,x) - b(t,x,D)u(t,x) = 0,$$

$$(5.2) u(0,x) = u_0(x),$$

for $(t,x) \in (0,T) \times \mathbb{R}^n$. We assume that $b(t,x,\xi)$ is in $C^0([0,T];S^1_{1,0})$. Moreover we suppose that there are $C \in \mathbb{R}, K > 0$ such that

$$(5.3) Reb(t, x, \xi) \le C,$$

for $x, \xi \in \mathbb{R}^n$ with $|x|, |\xi| \ge K$ and $t \in [0, T]$. Then we can prove the following theorem by use of the same method as that of [3] and [7].

Theorem 5.1. Assume that the above conditions (4.3)-(4.5) are valid. For any $u_0 \in L^2$ and $f \in C^0([0,T];L^2)$ there exists a unique solution $u \in C^0([0,T];L^2) \cap C^1([0,T];H^{-2})$ of the Cauchy problem (5.1)-(5.2).

6 Proof of Theorem

Assume that u(t,x) satisfies (1)-(2) in the introduction. Put $v(t,x) = e^{\rho t \langle D \rangle \kappa} u(t,x)$. Then v satisfies the following Cauchy problem,

(6.1)
$$\frac{\partial}{\partial t}v(t,x)=(i\Delta+c(t,x,D))v(t,x),$$

$$(6.2) v(0,x) = u_0(x),$$

where

$$c(t, x, D) = \rho \langle D \rangle^{\kappa} + e^{\rho \langle D \rangle^{\kappa}} b(t, xD) e^{-\rho \langle D \rangle^{\kappa}}$$

(6.3)
$$= \rho \langle D \rangle^{\kappa} + b(t, x, D) + b_1(t, x, D) + r_2(t, x, D),$$

where $b_1(x,\xi) \in \gamma^d S(<\xi>< x>^{-1},g_1), r_1(t,z,\zeta) \in A^{\kappa}_{-\varepsilon_0+c\rho_0 T,-\varepsilon_0}$ from Theorem 4.1. Oncemore we change the unknown function v to w as follows,

(6.4)
$$w(t,x) = I_{\phi}(x,D)v(t,x),$$

where $\phi = x\xi - i\epsilon\vartheta(t, x, \xi)$ and ϑ is given by

$$egin{aligned} artheta(t,x,\xi) &= artheta_0(x,\xi)\phi_0(rac{\langle x
angle}{M\langle \xi
angle}) + t\langle \xi
angle^{\sigma+\delta}(1-\phi_0(rac{\langle x
angle}{M\langle \xi
angle}), \ & \ artheta_0(x,\xi) &= rac{x\cdot \xi}{\langle x
angle^{1-\sigma}\langle \xi
angle^{1-\delta}arepsilon_1})\phi_0(rac{x\cdot \xi}{\langle x
angle\langle \xi
anglearepsilon_2}) + \langle \xi
angle^{\delta-\sigma}f(|x\cdot \xi|)[\phi_+(rac{x\cdot \xi}{\langle x
angle\langle \xi
anglearepsilon_2}) - \phi_-(rac{x\cdot \xi}{\langle x
angle\langle \xi
anglearepsilon_2})], \ & \ f(t) &= \int_0^t (1+s^2)^{rac{\sigma-1}{2}}ds, \end{aligned}$$

and $\phi_{\pm}(t) = \chi(\pm t)$, $\phi_0(t) = 1 - \phi_+(t) - \phi_-(t)$ and $\chi(t) \in \gamma^d(R)$ such that $\chi(t) = 1$ for $t \ge 1$, $\chi(t) = 0$ for $t \le 1/2$, $\chi'(t) \ge 0$ and $0 \le \chi(t) \le 1$. Then we can see that $\vartheta(t, x, \xi)$ belongs to $\gamma^d S(\langle x \rangle^{\sigma} \langle \xi \rangle^{\delta}, g_1)$ and that there are $\varepsilon_1 > 0$, M > 0, K > 0, $c_0 > 0$ such that ϑ satisfies

$$(6.5) (\partial_t + \xi \cdot \nabla_x) \vartheta(t, x, \xi) \ge c_0(\langle \xi \rangle^{2\delta} \langle x \rangle^{2\sigma - 2} + \langle \xi \rangle^{\sigma + \delta} + \langle \xi \rangle \langle x \rangle^{\sigma + \delta - 1}) - c_1,$$

for $x, \xi \in \mathbb{R}^n$ with $|x|, |\xi| \ge K, |t| \le T$.

It follows from Lemma 4.4 that if $|\epsilon|$ is sufficiently small, we have the inverse $I_{\phi}(x,D)^{-1}$. Therefore we get the following Cauchy problem of w from (6.1)-(6.2),

(6.6)
$$\frac{\partial}{\partial t}w(t,x) = (\partial_t I_\phi)I_\phi(x,D)^{-1}w(t,x) + I_\phi(i\Delta + c(t,x,D))I_\phi(x,D)^{-1}w(t,x),$$

$$(6.7) w(0,x) = I_{\phi}(x,D)u_0(x).$$

Since $\vartheta(t, x, \xi) \in \gamma^d S(\langle x \rangle^{\sigma} \langle \xi \rangle^{\delta}, g_1)$, it follows from (4.10) that $\nabla_{\xi} \vartheta(x, \Phi(x, \xi)) \in \gamma^d S(\langle x \rangle^{\sigma} \langle \xi \rangle^{\delta}, g_1)$, $\varphi(x, \Phi(x, \xi)) \in \gamma^d S(\langle x \rangle^{\sigma-1} \langle \xi \rangle^{\delta}, g_1)$, and $\varphi(x, \xi) - \xi \in \gamma^d S(\langle x \rangle^{\sigma-1} \langle \xi \rangle^{\delta}, g_1)$. Hence we have from (4.16) in Theorem 4.6 and Proposition 2.3

(6.8)
$$\sigma(I_{\phi}\Delta I_{\phi}^{-1})(x,\xi) = -|\xi + i\epsilon \nabla_{x}\vartheta(x,\Phi)|^{2} + a_{1}(x,D) + r_{2}(x,\xi),$$
$$= -(|\xi|^{2} + |\nabla x\vartheta(t,x,\xi)|^{2} + 2i\epsilon\xi \cdot \nabla_{x}\vartheta(t,x,\xi)) + a'_{1}(x,\xi) + r_{2}(x,D)$$

where $a_1 \in S(<\xi>< x>^{-1},g), a_1' \in S(< x>^{2\sigma-2}<\xi>^{2\delta}+\langle\xi\rangle\langle x\rangle^{-1},g_1)$ and $r_2 \in A^{1/d}_{-\varepsilon_0+|c|\varepsilon|,-\varepsilon_0+c|\varepsilon|}$ for some c>0 (independent of ε). Here we choose ε such that r_2 belongs to S(1,g). Thus we obtain the equation of w from (6.6)-(6.7),

$$(5.10) \frac{\partial w}{\partial t} = (i\Delta + \rho \langle D \rangle^{\sigma + \delta} + b(t, x, D) + \epsilon(\partial_t + \xi \cdot \nabla_x) \vartheta)(t, x, D)) + r_3(t, x, D))w(t, x),$$

$$(5.11) w(0) = I_{\phi(0)}(x, D)u_0(x),$$

where $r_4 \in S(<\xi>^{2\delta} < x>^{2\sigma-2} + <\xi> < x>^{-1}, g_1)$. Moreover taking account of the assumptions (5) in the introduction and (6.5) we can choose conviniently K>0, ϵ and ρ such that we have

$$\rho p(x,\xi) + Reb(t,x,\xi) - \epsilon H_a \theta(x,\xi) + Rer_4(t,x,\xi) \le 0,$$

for $x, \xi \in \mathbb{R}^n$ with $|x|, |\xi| \geq K$, where K > 0 is sufficiently large. Therefore we can solve the Cauchy problem (6.6)-(6.7) by use of Theorem 5.1, since $w(0) = I_{\phi(0)}u_0$ belongs to L^2 , and cosequently we get the solution $u = e^{-\rho t \langle D \rangle^{\kappa}} I_{\phi}(x,D)^{-1} w(t,x) = e(t,x,D)^{-1} I_{\phi(t)}(x,D)^{-1} I_{\phi}(x,D)^{-1} w$, which satisfies (6) from Lemma 1.2. This completes the proof of Theorem.

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