

## On a class of pseudo-differential operators and hypoellipticity

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(Received January 9, 1979; Revised April 11, 1979)

### 0. Introduction

In this paper we shall consider a class of pseudo-differential operators  $P$  whose characteristic set  $\Sigma$  is the union of closed conic submanifolds  $\Sigma_1, \Sigma_2, \dots, \Sigma_n$ . Under some transversarity conditions and involutiveness, we shall give the necessary and sufficient condition for hypoellipticity of  $P$ .

When  $n=1$ , our class coincides with  $L^{m, M/k}(X, \Sigma)$  introduced by Helffer [5] and moreover if  $k=2$ , it coincides with  $L^{m, M/c}(X, \Sigma)$  introduced by Sjöstrand [8] (see also [4]). In the case where  $n=1$ ,  $M=2$ ,  $k=2$  and  $\Sigma$  is involutive, Boutet de Monvel [1] gives a necessary and sufficient condition for the existence of a parametrix of  $P$  in  $OPS^{-m, -M}$  (more general class than ours  $OPL$ ), which is also equivalent to the hypoellipticity of  $P$  with loss of 1-derivative. For general  $M$  and  $k$ , [5] constructs a left parametrix and then proves hypoellipticity with loss of  $M/k$ -derivatives, which is a generalization of [1].

In § 1, using the technique developed by [5], we introduce an invariance of  $P$  (Theorem 1.3) and state a necessary and sufficient condition for the hypoellipticity of  $P$  (Theorem 1.5). In § 2 and § 3, we give their proofs. § 4 is devoted to the study of hypoellipticity for another class of pseudo-differential operators on  $\mathbf{R}^N$ .

### 1. Notations, Definitions and Statements of the results

Let  $X$  be a paracompact  $C^\infty$  manifold of dimension  $N$  and let  $T^*(X) - \{0\}$  be the cotangent bundle minus the zero section.

DEFINITION 1.1. Let  $\Sigma_1, \Sigma_2, \dots, \Sigma_n$  be closed conic submanifolds of codimension  $p_1, p_2, \dots, p_n$  respectively in  $T^*(X) - \{0\}$  and let  $m \in \mathbf{R}$ ,  $M_1, M_2, \dots, M_n \in \mathbf{Z}^+$ ,  $k_1, k_2, \dots, k_n \in \mathbf{Z}^+$  and  $k_j \geq 2$ ,  $j=1, 2, \dots, n$ . Then we define  $OPL^{m, M_1, M_2, \dots, M_n}_{k_1, k_2, \dots, k_n}(X; \Sigma_1, \Sigma_2, \dots, \Sigma_n)$  to be the space of pseudo-differential operators  $P$  which, in every local coordinate system  $U \subset X$ , has a symbol of the form

(1.1)  $p(x, \xi) \sim \sum_{j=0}^{\infty} p_{m-j}(x, \xi)$ , where  $p_{m-j}(x, \xi)$  are elements of  $C^{\infty}(\mathbf{R}^N \times (\mathbf{R}^N - \{0\}))$  and positively-homogeneous of degree  $m-j$  and satisfy:

(1.2) For every  $K \subseteq U$ , there exists a constant  $C_K > 0$  such that

$$\frac{|p_{m-j}(x, \xi)|}{|\xi|^{m-j}} \leq C_K \prod_{l=1}^n d_l(x, \xi)^{(M_l - k_l j)_+}, \quad (x, \xi) \in K \times (\mathbf{R}^N - \{0\})$$

and  $|\xi| \geq 1$ .

(1.3) For every  $K \subseteq U$ , there exists  $C'_K > 0$  such that

$$\frac{|p_m(x, \xi)|}{|\xi|^m} \geq C'_K \prod_{l=1}^n d_l(x, \xi)^{M_l}, \quad (x, \xi) \in K \times (\mathbf{R}^N - \{0\})$$

and  $|\xi| \geq 1$ . Here

$$d_l(x, \xi) = \inf_{(y, \eta) \in \Sigma_l} \left( |x - y| + \left| \eta - \frac{\xi}{|\xi|} \right| \right)$$

and  $(s)_+ = \sup(0, s)$  for  $s \in \mathbf{R}$ .

For example, let  $P(x, D) = D_1^{M_1} D_2^{M_2} \dots D_n^{M_n} + \lambda(x, D)$  in  $\mathbf{R}^N$  ( $n \leq N$ ) where  $\lambda(x, D)$  is a pseudo-differential operator of order  $M_1 + M_2 + \dots + M_n - 1$ . In this case taking  $\Sigma_i = \{\xi_i = 0\}$ ,  $M_i = k_i$ ,  $i = 1, 2, \dots, n$ , we find that  $p$  belongs to  $OPL^{m, M_1, M_2, \dots, M_n}_{k_1, k_2, \dots, k_n}(X; \Sigma_1, \Sigma_2, \dots, \Sigma_n)$ .

REMARK 1.2. If  $M_i = 0$  for some  $i$ , we have

$$\begin{aligned} & OPL^{m, M_1, M_2, \dots, M_n}_{k_1, k_2, \dots, k_n}(X; \Sigma_1, \Sigma_2, \dots, \Sigma_n) \\ &= OPL^{m, M_1, \dots, M_{i-1}, M_{i+1}, \dots, M_n}_{k_1, \dots, k_{i-1}, k_{i+1}, \dots, k_n}(X; \Sigma_1, \dots, \Sigma_{i-1}, \Sigma_{i+1}, \dots, \Sigma_n) \end{aligned}$$

and  $OPL^{m, M_2}_{k_2}(X; \Sigma_1)$  coincides with  $L^{m, M_2}(X; \Sigma_1)$  in [5], [8]. (We shall write  $OPL^{m, M_1, \dots, M_n}_{k_1, \dots, k_n}$  in stead of  $OPL^{m, M_1, \dots, M_n}_{k_1, \dots, k_n}(X; \Sigma_1, \dots, \Sigma_n)$  if this does not lead to confusions.) Moreover note that the characteristic set  $\Sigma$  of  $P$  which belongs to  $OPL^{m, M_1, \dots, M_n}_{k_1, \dots, k_n}$  is the union of  $\Sigma_1, \dots, \Sigma_n$ .

For every  $\rho \in \Sigma$ , we write  $I_\rho = \{i; \rho \in \Sigma_i\}$ .

Next we assume the transversality condition and involutiveness in the following sense:

(H.1) For every  $\rho \in \Sigma$ , if we put  $I_\rho = (i_1, i_2, \dots, i_s)$  there exist  $p_{i_1} + p_{i_2} + \dots + p_{i_s}$   $C^{\infty}$  real homogeneous functions  $u_{i_j}^k$ ,  $1 \leq k \leq p_{i_j}$ ,  $1 \leq j \leq s$ , defined in a conic neighbourhood of  $\rho$  such that

$$\Sigma_{i_j} = \{u_{i_j}^1 = u_{i_j}^2 = \dots = u_{i_j}^{p_{i_j}} = 0\}$$

and the  $du_{i_j}^k$  ( $1 \leq k \leq p_{i_j}$ ,  $1 \leq j \leq s$ ) being linearly independent at  $\rho$ .

(H. 2)  $\Sigma_i$  and  $\Sigma_i \cap \Sigma_j$  are involutive, i. e. if  $u_i^1, u_i^2, \dots, u_i^{p_i}, u_j^1, u_j^2, u_j^{p_j}$  are as above, then

$$\begin{aligned} \{u_i^k, u_i^l\} &= 0 \text{ at } \Sigma_i \\ \{u_i^k, u_j^l\} &= 0 \text{ at } \Sigma_i \cap \Sigma_j \quad (i \neq j) \end{aligned}$$

(H. 3) The radial vector  $\sum_{l=1}^N \xi_j \frac{\partial}{\partial \xi_j}$  is linearly independent of  $H_{u_{i_j}^k}$ ,  $1 \leq k \leq p_{i_j}$ ,  $1 \leq j \leq s$ , at every point near  $\rho$ , where Hamilton-Jacobi field  $H_f$  and Poisson bracket  $\{f, g\}$  are defined by the following formulas respectively :

$$\begin{aligned} H_f &= \sum_{j=1}^N \left( \frac{\partial f}{\partial \xi_j} \frac{\partial}{\partial x_j} - \frac{\partial f}{\partial x_j} \frac{\partial}{\partial \xi_j} \right), \\ \{f, g\} &= \sum_{j=1}^N \left( \frac{\partial f}{\partial \xi_j} \frac{\partial g}{\partial x_j} - \frac{\partial f}{\partial x_j} \frac{\partial g}{\partial \xi_j} \right). \end{aligned}$$

If  $q_1, q_2$  are elements in  $L^{m, M_1, \dots, M_n}_{k_1, \dots, k_n}$ , we define the following equivalence relation:  $q_1 \equiv q_2$  in a conic neighbourhood  $U$  in  $T^*(X) - \{0\}$  if and only if  $q_1 - q_2 \in L^{m, M_1 + (k_1 - 1), \dots, M_n + (k_n - 1)}_{k_1, \dots, k_n}$  in  $U$

We suppose that there exist integers  $l_j \geq 0$  such that  $M_j = k_j l_j$ ,  $j = 1, 2, \dots, n$ .

**THEOREM 1.3.** *Let  $p$  be a symbol satisfying (1.1) and (1.2) and let  $\rho \in \Sigma$ ,  $I_\rho = (i_1, i_2, \dots, i_s)$ . Then there exists a conic neighbourhood  $U$  of  $\rho$  such that in  $U$*

$$q \in L^{m, M_{i_1}, \dots, M_{i_s}}_{k_{i_1}^{i_1}, \dots, k_{i_s}^{i_s}} / L^{m, M_{i_1} + (k_{i_1}^{i_1} - 1), \dots, M_{i_s} + (k_{i_s}^{i_s} - 1)}_{k_{i_1}^{i_1}, \dots, k_{i_s}^{i_s}}$$

defined by:

$$(1.4) \quad q \equiv \exp \left( - \frac{1}{2i} \sum_{l=1}^N \left( \frac{\partial}{\partial x_l} \frac{\partial}{\partial \xi_l} \right) \right) p = \sum_{t=0}^{\infty} \frac{(-1)^t}{t!} \left( \frac{1}{2i} \sum_{l=1}^N \frac{\partial}{\partial x_l} \frac{\partial}{\partial \xi_l} \right)^t p$$

is invariant under a locally homogeneous canonical transformation:  $\tau; T^*(X) - \{0\} \rightarrow T^*(\mathbf{R}^N) - \{0\}$  such that  $\Sigma_{i_j}$  is mapped to  $\Sigma'_{i_j}$ . This means that if  $F$  is an elliptic Fourier integral operator associated with  $\tau$  and  $p'$  is a symbol of  $P' = FPF^{-1}$  and  $q'$  is the symbol associated with  $P'$  by the formula (1.4), then we have  $q'(\tau(\rho')) = q(\rho')$  for every  $\rho'$  in a conic neighbourhood of  $\rho$ .

$$\text{Let } q \left( \sim \sum_{j=0}^{\infty} q_{m-j} \right) \in L^{m, M_{i_1}, \dots, M_{i_s}}_{k_{i_1}^{i_1}, \dots, k_{i_s}^{i_s}} / L^{m, M_{i_1} + (k_{i_1}^{i_1} - 1), \dots, M_{i_s} + (k_{i_s}^{i_s} - 1)}_{k_{i_1}^{i_1}, \dots, k_{i_s}^{i_s}}$$

be a symbol associated with  $p$  in a conic neighbourhood of  $\rho \in \Sigma$ , where

$I_\rho = (i_1, \dots, i_s)$ . Then we define  $\sum_{l=1}^s (M_{i_l} - k_{i_l} \cdot j)$  linear form, denoted by  $\tilde{q}_{m-j}$ , on

$$\left( T_\rho \left( T^*(X) - \{0\} \right) \right)_{l=1}^{\sum (M_{i_l} - k_{i_l} \cdot j)}$$

by: For any

$$\begin{aligned} & X_{i_1}^1, X_{i_1}^2, \dots, X_{i_1}^{M_{i_1} - k_{i_1} \cdot j}, \dots, X_{i_s}^1, \dots, X_{i_s}^{M_{i_s} - k_{i_s} \cdot j} \in T_\rho \left( T^*(X) - \{0\} \right), \\ & \tilde{q}_{m-j}(\rho) (X_{i_1}^1, \dots, X_{i_s}^{M_{i_s} - k_{i_s} \cdot j}) = \\ & = \prod_{l=1}^s \frac{1}{(M_{i_l} - k_{i_l} \cdot j)!} (\tilde{X}_{i_1}^1 \dots \tilde{X}_{i_s}^{M_{i_s} - k_{i_s} \cdot j} q_{m-j})(\rho) \end{aligned}$$

where  $\tilde{X}$  designs an extension of  $X$  to a neighbourhood of  $\rho$ .

REMARK 1.4. (1) The above definition of  $\tilde{q}_{m-j}$  is independent of the choice of a class of  $q$  and  $\tilde{q}_{m-j}$  is symmetric.

(2) If  $n=1$  and  $M_1 = k_1$ ,  $q_m(x, \xi) = p_m(x, \xi)$  and  $q_{m-1}(x, \xi) = p_{m-1}(x, \xi) - \frac{1}{2i} \sum_{l=1}^N \frac{\partial}{\partial x_l} \frac{\partial}{\partial \xi_l} p_m(x, \xi)$ . In this case  $\tilde{q}(\rho, X)$  (which is defined below) is the sum of the transversal hessian of  $p_m$  and subprincipal symbol of  $P$  at  $\rho$ .

Next for every  $\rho \in \Sigma$ , we define

$$\tilde{q}(\rho, X) = \sum_{j=0}^{J_{I_\rho}} \tilde{q}_{m-j}(\rho) (X, \dots, X), \quad \text{for all } X \in T_\rho \left( T^*(X) - \{0\} \right)$$

where

$$J_{I_\rho} = \max_{1 \leq l \leq s} \left( \frac{M_{i_l}}{k_{i_l}} \right) \quad \text{if } I_\rho = (i_1, \dots, i_s),$$

and also define

$$\Gamma_\rho = \left\{ \tilde{q}(\rho, X); X \in T_\rho \left( T^*(X) - \{0\} \right) \right\}.$$

Then we obtain the following:

THEOREM 1.5. Assume that (H.1), (H.2) and (H.3) are satisfied. Let  $P \in OPL^{m, M_1, M_2, \dots, M_n}_{k_1, k_2, \dots, k_n}(X; \Sigma_1, \Sigma_2, \dots, \Sigma_n)$ . Then  $P$  is hypoelliptic at  $\rho \in \Sigma$  with loss of  $M_{I_\rho}$ -derivatives if and only if  $\Gamma_\rho$  does not meet the origin for  $\rho \in \Sigma$ . Here  $M_{I_\rho} = \frac{M_{i_1} + \dots + M_{i_s}}{k_{i_1} + \dots + k_{i_s}}$  if  $I_\rho = (i_1, \dots, i_s)$  and we say that  $P$  is hypoelliptic at  $\rho$  with loss of  $M_{I_\rho}$ -derivatives if  $u \in \mathcal{D}'(X)$  and  $Pu \in H^s$  at  $\rho$  implies  $u \in H^{s+m-M_{I_\rho}}$  at  $\rho$ .

Therefore we obtain a sufficient condition for the usual hypoellipticity:

COROLLARY 1.5'. Assume that the hypotheses in the above theorem are

satisfied. If  $\Gamma_\rho$  does not meet the origin for every  $\rho \in \Sigma$ , then  $P$  is hypoelliptic with loss of  $M$ -derivatives where  $M = \max \{M_{I_\rho} : \rho \in \Sigma\}$ . (Here we say that  $P$  is hypoelliptic with loss of  $M$ -derivatives if for all open set  $O$  in  $X$ ,  $u \in \mathcal{D}'(X)$  and  $Pu \in H_{\text{loc}}^s(O)$  implies  $u \in H_{\text{loc}}^{s+m-M}(O)$ .)

REMARK 1.6. (1) In the proof, we shall construct a left parametrix of  $P$  in  $L_{\rho, \delta}^{M-m}$  with  $\rho = 1 - \frac{1}{k}$ ,  $\delta = 0$  where  $k = \min \{k_j; 1 \leq j \leq n\}$ . For the definition of  $L_{\rho, \delta}^{M-m}$ , we refer to [6].

(2) If  $M_{I_\rho}$  are constant for  $\rho \in \Sigma$ , the condition in Corollary 1.5' is also necessary.

(3) In the case when  $n=1$ , this theorem is proved by Helffer [5] and moreover for the case when  $M=2$  and  $k=2$ , we refer to [1].

## 2. Proof of Theorem 1.3

Let  $\rho = (x, \xi) \in \Sigma$ ,  $I_\rho = (i_1, i_2, \dots, i_s)$  and choose  $C^\infty$  real homogeneous functions  $u_{i_l}^k$  ( $1 \leq l \leq s$ ,  $1 \leq k \leq p_{i_l}$ ) such that  $\Sigma_{i_l}$ 's are defined locally by  $u_{i_l}^1 = u_{i_l}^2 = \dots = u_{i_l}^{p_{i_l}} = 0$ . We may assume that  $u_{i_l}^k$  are positively-homogeneous of degree  $\frac{1}{k_{i_1} + k_{i_2} + \dots + k_{i_s}}$ . Let  $U_{i_l}^k$  ( $1 \leq l \leq s$ ,  $1 \leq k \leq p_{i_l}$ ) be classical pseudo-differential operators with principal symbol  $u_{i_l}^k$ . Then if  $P \in L_{\frac{k_{i_1}}{k_{i_1} + k_{i_2} + \dots + k_{i_s}}, \frac{k_{i_2}}{k_{i_1} + k_{i_2} + \dots + k_{i_s}}, \dots, \frac{k_{i_s}}{k_{i_1} + k_{i_2} + \dots + k_{i_s}}}$ , by using Taylor's formula,  $P$  can be written as follows:

$$(2.1) \quad P = \sum_{j=0}^{J_{I_\rho}} \sum_{\substack{(\alpha)_l \in [1, 2, \dots, p_{i_l}] \\ 1 \leq l \leq s}} \sum_{M_{i_l} - k_{i_l} \cdot j} A_{\alpha_1, \dots, \alpha_s, j} (U)_{i_1}^{(\alpha)_1} \dots (U)_{i_s}^{(\alpha)_s}$$

where

$$J_{I_\rho} = \max \left\{ \frac{M_{i_l}}{k_{i_l}}; 1 \leq l \leq s \right\}, \quad (\alpha)_l = (\alpha_l^1, \dots, \alpha_l^{M_{i_l} - k_{i_l} \cdot j}), \quad \alpha_l^k \in \{1, \dots, p_{i_l}\}$$

and

$$(U)_{i_l}^{(\alpha)_l} = U_{i_l}^{\alpha_l^1} \dots U_{i_l}^{\alpha_l^{M_{i_l} - k_{i_l} \cdot j}}.$$

Thus  $A_{\alpha_1, \dots, \alpha_s, j}$  are classical pseudo-differential operators of order

$$m - \frac{M_{i_1} + M_{i_2} + \dots + M_{i_s}}{k_{i_1} + k_{i_2} + \dots + k_{i_s}}$$

and separately symmetric in the following sense:

$$\begin{aligned}
 A_{\alpha_1, \dots, \alpha_l, \dots, \alpha_s, j} &= A_{\alpha_1, \dots, \alpha_l', \dots, \alpha_s, j} \quad \text{if} \\
 (\alpha)_l &= (\alpha_l^1, \dots, \alpha_l^i, \dots, \alpha_l^j, \dots, \alpha_l^{M_{i_l} - k_{i_l} \cdot j}) \quad \text{and} \\
 (\alpha)_l' &= (\alpha_l^1, \dots, \alpha_l^j, \dots, \alpha_l^i, \dots, \alpha_l^{M_{i_l} - k_{i_l} \cdot j}).
 \end{aligned}$$

Then we define

$$q_{m-j} = \sigma_{m-j} \left( \sum_{\substack{(\alpha)_l \in [1, 2, \dots, p_{i_l}]^{M_{i_l} - k_{i_l} \cdot j} \\ 1 \leq l \leq s}} A_{\alpha_1, \dots, \alpha_s, j} (U)_{i_1}^{(\alpha)_1} \dots (U)_{i_s}^{(\alpha)_s} \right)$$

for  $j=0, 1, \dots, J_{I_p}$ .

REMARK 2.1. The other terms do not affect to the equivalence class of  $q$ . Moreover we see that  $q$  does not depend on the choice of local coordinate systems  $(x, \xi)$ , but needless to say, it depends on the choice of  $u_{i_l}^k$ ,  $U_{i_l}^k$  and  $A_{\alpha_1, \dots, \alpha_s, j}$ .

In order to prove Theorem 1.3, we need the following

LEMMA 2.2. *Let (for fixed  $j$ )*

$$\begin{aligned}
 (2.2) \quad Q &= \sum_{\substack{(\alpha)_l \in [1, 2, \dots, p_{i_l}]^{M_{i_l} - k_{i_l} \cdot j} \\ 1 \leq l \leq s}} A_{\alpha_1, \dots, \alpha_s, j} (U)_{i_1}^{(\alpha)_1} \dots (U)_{i_s}^{(\alpha)_s} \\
 &\in L^{m, M_{i_1}, \dots, M_{i_s}}_{k_{i_1}^{i_1}, \dots, k_{i_s}^{i_s}}(X; \Sigma_{i_1}, \dots, \Sigma_{i_s})
 \end{aligned}$$

where

$$A_{\alpha_1, \dots, \alpha_s, j} \in L^{m - \frac{M_{i_1} + \dots + M_{i_s}}{k_{i_1}^{i_1} + \dots + k_{i_s}^{i_s}}}$$

is separately symmetric in the above sense. Then the complete symbol  $q$  of  $Q$  in

$$L^{m, M_{i_1}, \dots, M_{i_s}}_{k_{i_1}^{i_1}, \dots, k_{i_s}^{i_s}} / L^{m, M_{i_1} + (k_{i_1}^{i_1} - 1), \dots, M_{i_s} + (k_{i_s}^{i_s} - 1)}_{k_{i_1}^{i_1}, \dots, k_{i_s}^{i_s}}$$

is given by the formula :

$$q \equiv \exp \left( \frac{1}{2i} \sum_{l=1}^N \frac{\partial}{\partial x_l} \frac{\partial}{\partial \xi_l} \right) \sigma_{m-j}(Q).$$

For the proof we only give an outline here. (cf. [5]). First by multiplication of  $p$  by an elliptic symbol and separately symmetricity of  $A_{\alpha_1, \dots, \alpha_s, j}$ , it is sufficient to consider the following type :

$$Q = V_{i_1}^{M_{i_1}} \dots V_{i_s}^{M_{i_s}}$$

where

$$V_{i_j}^{M_{i_j}} \in L^{\frac{1}{k_{i_1}^{i_1} + \dots + k_{i_s}^{i_s}}, 1}(X; \Sigma_{i_j}).$$

We note the inclusion

$$(2.3) \quad L^{m, M_{i_1}, \dots, M_{i_s}}_{k_{i_1}, \dots, k_{i_s}} \subset L^{m+1, M_{i_1}+k_{i_1}, \dots, M_{i_s}+k_{i_s}}_{k_{i_1}, \dots, k_{i_s}}.$$

Then we prove by induction on  $M_{i_1} + \dots + M_{i_s}$ ; it is evident for  $M_{i_1} + \dots + M_{i_s} = 1$  by (2.3). Suppose that the lemma is true for  $M_{i_1} + \dots + M_{i_s} = M$ , and we prove it for  $M_{i_1} + \dots + M_{i_s} = M+1$ . For example

$$\begin{aligned} V_{i_1}^{M_{i_1}+1} V_{i_2}^{M_{i_2}} \dots V_{i_s}^{M_{i_s}} &\equiv V_{i_1}^{M_{i_1}} V_{i_2}^{M_{i_2}} \dots V_{i_s}^{M_{i_s}} V_{i_1} \\ &\text{mod } L^{\frac{M+1}{k_{i_1} + \dots + k_{i_s}}, M_{i_1} + (k_{i_1} - 1), \dots, M_{i_s} + (k_{i_s} - 1)}_{k_{i_1}, \dots, k_{i_s}}. \end{aligned}$$

If we denote the complete symbol of  $V_{i_1}^{M_{i_1}} \dots V_{i_s}^{M_{i_s}}$  by  $q_{M_{i_1}, \dots, M_{i_s}}$ , thus we see

$$\begin{aligned} q_{M_{i_1}+1, M_{i_2}, \dots, M_{i_s}} &\equiv q_{M_{i_1}, \dots, M_{i_s}} \bullet v_{i_1} + \\ &+ \frac{1}{2i} \sum_{l=1}^N \left( \frac{\partial}{\partial \xi_l} q_{M_{i_1}, \dots, M_{i_s}} \frac{\partial}{\partial x_l} v_{i_1} + \frac{\partial}{\partial x_l} q_{M_{i_1}, \dots, M_{i_s}} \frac{\partial}{\partial \xi_l} v_{i_1} \right). \end{aligned}$$

On the other hand we have

$$\begin{aligned} &\exp \left( \frac{1}{2i} \sum_{l=1}^N \frac{\partial}{\partial x_l} \frac{\partial}{\partial \xi_l} \right) v_{i_1}^{M_{i_1}+1} \dots v_{i_s}^{M_{i_s}} \\ &\equiv v_{i_1} \exp \left( \frac{1}{2i} \sum_{l=1}^N \frac{\partial}{\partial x_l} \frac{\partial}{\partial \xi_l} \right) v_{i_1}^{M_{i_1}} \dots v_{i_s}^{M_{i_s}} + \\ &+ \frac{1}{2i} \left( \sum_{l=1}^N \frac{\partial v_{i_1}}{\partial \xi_l} \frac{\partial}{\partial x_l} + \frac{\partial v_{i_1}}{\partial x_l} \frac{\partial}{\partial \xi_l} \right) q_{M_{i_1}, \dots, M_{i_s}} \end{aligned}$$

by the hypothesis of induction and (2.3). Thus we obtain the conclusion.

Now using the above lemma, the complete symbol  $p$  of  $P$  can be written by :

$$\begin{aligned} &\exp \left( \frac{1}{2i} \sum_{l=1}^N \frac{\partial}{\partial x_l} \frac{\partial}{\partial \xi_l} \right) q \\ &\text{in } L^{m, M_{i_1}, \dots, M_{i_s}}_{k_{i_1}, \dots, k_{i_s}} / L^{m, M_{i_1} + (k_{i_1} - 1), \dots, M_{i_s} + (k_{i_s} - 1)}_{k_{i_1}, \dots, k_{i_s}}. \end{aligned}$$

Since  $\exp \left( \frac{1}{2i} \sum_{l=1}^N \frac{\partial}{\partial x_l} \frac{\partial}{\partial \xi_l} \right)$  is bijective on

$$L^{m, M_{i_1}, \dots, M_{i_s}}_{k_{i_1}, \dots, k_{i_s}} / L^{m, M_{i_1} + (k_{i_1} - 1), \dots, M_{i_s} + (k_{i_s} - 1)}_{k_{i_1}, \dots, k_{i_s}}$$

and its inverse is  $\exp \left( -\frac{1}{2i} \sum_{l=1}^N \frac{\partial}{\partial x_l} \frac{\partial}{\partial \xi_l} \right)$ , this completes the proof of Theorem 1.3.

**3. Proof of Theorem 1.5.** (1) *Sufficiency.*

Let  $P \in OPL^{m, M_1, M_2, \dots, M_n}_{k_1, k_2, \dots, k_n}(X; \Sigma_1, \Sigma_2, \dots, \Sigma_n)$  and let  $\rho \in \Sigma$  where  $I_\rho = (i_1, i_2, \dots, i_s)$ . By the Hamilton-Jacobi theory, we see that, under the hypotheses (H. 1), (H. 2) and (H. 3), there exists locally a homogeneous canonical transformation  $\tau: T^*(X) - \{0\} \rightarrow T^*(\mathbf{R}^N) - \{0\}$  which maps  $\Sigma_{i_l}$  into

$$\Sigma'_{i_l} = \left\{ (x, \xi) \in T^*(\mathbf{R}^N) - \{0\}; \xi_{p_1+\dots+p_{i_{l-1}+1}} = \dots = \xi_{p_1+\dots+p_{i_l}} = 0 \right\}$$

( $l=1, 2, \dots, s$ ). (cf. Grigis and Lascar [3]) Since the hypotheses and the conclusion of theorem 1.5 is invariant under the canonical transformation  $\tau$ , denoting  $\Gamma'_{\tau(\rho)}$  by the set associated to  $P' = FPF^{-1}$ , we have  $\Gamma'_{\tau(\rho)} = \Gamma_\rho$ . Thus we are reduced to the case where  $X = \mathbf{R}^N$  and

$$\Sigma_{i_l} = \left\{ (x, \xi) \in T^*(\mathbf{R}^N) - \{0\}; \xi_{p_1+\dots+p_{i_{l-1}+1}} = \dots = \xi_{p_1+\dots+p_{i_l}} = 0 \right\}.$$

For brevity, we denote  $(\xi_{p_1+\dots+p_{i_{l-1}+1}}, \dots, \xi_{p_1+\dots+p_{i_l}})$  by  $(\xi)_{i_l}$  similar to the notation for  $(U)_{i_l}$ . In this case,  $P$  can be written by :

$$(3.1) \quad P = \sum_{j=0}^{J_{I_\rho}} \sum_{\substack{(\alpha)_l \in [1, 2, \dots, p_{i_l}] \\ 1 \leq l \leq s}} A_{\alpha_1, \dots, \alpha_s, j} (D_x)_{i_1}^{(\alpha)_1} \dots (D_x)_{i_s}^{(\alpha)_s} M_{i_l}^{-k_{i_l} \cdot j}$$

where  $A_{\alpha_1, \dots, \alpha_s, j}$  are classical pseudo-differential operators of order

$$m - \sum_{l=1}^s M_{i_l} + j \left( \sum_{l=1}^s k_{i_l} - 1 \right)$$

defined in a conic neighbourhood of  $\rho \in \Sigma$ , where  $I_\rho = (i_1, \dots, i_s)$ . Then the conclusion of theorem 1.3 gives

$$(3.2) \quad p' = \sum_{j=0}^{J_{I_\rho}} p_{m-j}$$

does not vanish in some conic neighbourhood of  $\rho$ .

Next we shall modify the class of pseudo-differential operators in [1] so as to agree with our situation and list up the fact which we shall need.

$$\text{Let } \Sigma_i = \left\{ (x, \xi) \in T^*(X) - \{0\}; \xi_i^1 = \dots = \xi_i^{p_i} = 0 \right\} \quad (i = 1, \dots, n)$$

and let  $U$  be an open conic set in  $T^*(X) - \{0\}$ . If  $\xi \in \mathbf{R}^N$  and  $\alpha$  is a multi-index, we set

$$\xi = \left( (\xi)_1, \dots, (\xi)_n, \xi'' \right) \quad \text{where } (\xi)_i = (\xi_i^1, \dots, \xi_i^{p_i})$$



$$\alpha = \left( (\alpha)_1, \dots, (\alpha)_n, \alpha'' \right) \quad \text{where} \quad (\alpha)_i = (\alpha_i^1, \dots, \alpha_i^{p_i}), \quad \alpha_i^j \in \mathbf{Z}^+$$

$$|(\alpha)_i| = \sum_{j=1}^{p_i} \alpha_i^j, \quad \left( \frac{\partial}{\partial(\xi)_i} \right)^{\alpha_i} = \left( \frac{\partial}{\partial \xi_i^1} \right)^{\alpha_i^1} \cdots \left( \frac{\partial}{\partial \xi_i^{p_i}} \right)^{\alpha_i^{p_i}}$$

and we set

$$\rho_i(\xi) = \left\{ \left( \frac{|(\xi)_i|}{|\xi|} \right)^2 + |\xi|^{-\frac{2}{k_1 + \dots + k_n}} \right\}^{1/2}.$$

Then the space  $S^{m, M_1, \dots, M_n}_{k_1, \dots, k_n}(X; \Sigma_1, \dots, \Sigma_n)$  where  $m$  and  $M_i$  are real numbers is the set of all  $C^\infty$  functions  $a(x, \xi)$  on  $T^*(X) - \{0\}$  such that for any compact set  $K \subset X$  and for any multi-indices  $\alpha, \beta$ , there exists a constant  $C_K > 0$  such that

$$(3.3) \quad \left| \left( \frac{\partial}{\partial x} \right)^\beta \left( \frac{\partial}{\partial(\xi)_1} \right)^{(\alpha)_1} \cdots \left( \frac{\partial}{\partial(\xi)_n} \right)^{(\alpha)_n} \left( \frac{\partial}{\partial \xi''} \right)^{\alpha''} a \right| \leq$$

$$\leq C_K |\xi|^{m - \sum_{i=1}^n |(\alpha)_i| - |\alpha''|} \prod_{i=1}^n \rho_i(\xi)^{M_i - |(\alpha)_i|}$$

for all  $(x, \xi) \in K \times (\mathbf{R}^N - \{0\})$  and  $|\xi| \geq 1$ . Then we have

$$(3.4) \quad S^{m, M_1, \dots, M_n}_{k_1, \dots, k_n} \subset S^{m, \frac{(M_1)_- + \dots + (M_n)_-}{k_1 + \dots + k_n}}_{\rho, \delta}$$

with  $\rho = 1 - \frac{1}{k_1 + \dots + k_n}$ ,  $\delta = 0$  where  $(s)_- = \inf(0, s)$  for  $s \in \mathbf{R}$ . (Here  $S_{\rho, \delta}^m$  is the symbol class of Hörmander [6], [7])

In fact, since  $|\xi|^{-\frac{1}{k_1 + \dots + k_n}} \leq \rho_i(\xi) \leq \text{const.}$ , the right hand side in (3.3) is estimated by

$$\text{const.} \quad |\xi|^{m - \frac{(M_1)_- + \dots + (M_n)_-}{k_1 + \dots + k_n} - \left(1 - \frac{1}{k_1 + \dots + k_n}\right) \left(\sum_{i=1}^n |(\alpha)_i| + |\alpha''|\right)}.$$

$$(3.5) \quad \text{If } a \in S^{m, M_1, \dots, M_n}_{k_1, \dots, k_n}$$

and for any compact set  $K \subset X$ , there exists a constant  $C > 0$  such that

$$|a(x, \xi)| \geq C |\xi|^m \prod_{i=1}^n \rho_i^{M_i} \quad \text{for } (x, \xi) \in K \times (\mathbf{R}^N - \{0\})$$

and  $|\xi| \geq 1$ , then  $a^{-1} \in S^{-m, -M_1, \dots, -M_n}_{k_1, \dots, k_n}$ .

*End of the proof of sufficiency in Theorem 1.5.*

Since  $d_i(x, \xi) \leq \rho_i(\xi)$ ,  $p'$  in (3.2) belongs to  $S^{m, M_{i_1}, \dots, M_{i_s}}_{k_{i_1}, \dots, k_{i_s}}$  in a conic neighbourhood of  $\rho$  where  $I_\rho = (i_1, \dots, i_s)$ . (In fact we have only to repeat above argument by replacing  $(1, 2, \dots, n)$  with  $(i_1, \dots, i_s)$ .) Moreover since  $p'/|\xi|^m$  has the same semi-homogeneous behavior as  $\prod_{l=1}^s \rho_{i_l}^{M_{i_l}}$  and (3.2) is satisfied,

$$q' = p'^{-1} \in S^{-m, -M_{k_{i_1}^{i_1}, \dots, k_{i_s}^{i_s}}} \quad \text{by (3.5)}$$

Now let  $Q' = q'(x, D) \in OPS^{-m, -M_{k_{i_1}^{i_1}, \dots, k_{i_s}^{i_s}}}$  (the class of pseudo-differential operators with symbols satisfying (3.3)). Then we have  $Q'P = I - R$ , where

$$R \in OPS^{-\frac{1}{k_{i_1} + \dots + k_{i_s}}, 0, \dots, 0}_{k_{i_1}, \dots, k_{i_s}}.$$

This proves that  $P$  has a left parametrix  $Q \in OPS^{-m, -M_{k_{i_1}^{i_1}, \dots, k_{i_s}^{i_s}}}$ . By (3.4), we see that  $P$  is hypoelliptic at  $\rho$  with loss of  $M_{I_\rho}$ -derivatives where

$$M_{I_\rho} = \frac{M_{i_1} + \dots + M_{i_s}}{k_{i_1} + \dots + k_{i_s}},$$

$I_\rho = (i_1, \dots, i_s)$  and  $\rho \in \Sigma$ . This completes the proof of sufficiency in Theorem 1.5 and Corollary 1.5'.

(2) *Necessity.* We suppose that  $\Gamma_\rho$  contains zero at a point  $\rho = (x^0, \xi^0) \in \Sigma$  and let  $I_\rho = (i_1, \dots, i_s)$ . Then, in a conic neighbourhood of  $\rho$ ,  $P$  has the form :

$$P = \sum_{j=0}^{J_{I_\rho}} \sum_{\substack{(\alpha)_l \in [1, 2, \dots, p_{i_l}] \\ 1 \leq l \leq s}} A_{\alpha_1, \dots, \alpha_s, j} (Dx)_{i_1}^{(\alpha)_1} \dots (Dx)_{i_s}^{(\alpha)_s}$$

where  $A_{\alpha_1, \dots, \alpha_s, j}$  is of degree  $m - \sum_{l=1}^s M_{i_l} + j \left( \sum_{l=1}^s k_{i_l} - 1 \right)$ . (In the following argument we put  $M = \sum_{l=1}^s M_{i_l}$ ,  $K = \sum_{l=1}^s k_{i_l}$ ) Then it is sufficient to prove that there exists a distribution  $u$  such that the wave front set  $WF(u) \subset \{(x^0, \lambda \xi^0); \lambda > 0\}$ ,  $Pu \in H^s$  at  $\rho$ , but  $u \notin H^{s+m-M_{I_\rho}}$  at  $\rho$ .

For brevity, we write  $x = ((x)_{i_1}, \dots, (x)_{i_s}, t)$ , the dual variable  $\xi = ((\xi)_{i_1}, \dots, (\xi)_{i_s}, \tau)$  and we may assume  $x^0 = 0$ ,  $\xi^0 = ((0)_{i_1}, \dots, (0)_{i_s}, 0, \dots, 0, 1)$  ( $\tau_N = 1$ ). Then our hypothesis on  $q(\rho, X)$  means :

$$q(\rho, X) = \sum_{j=0}^{J_{I_\rho}} \sum_{(\alpha)_l} a_{\alpha_1, \dots, \alpha_s, j} (0, \dots, 0, \tau_N) (\xi)_{i_1}^{(\alpha)_1} \dots (\xi)_{i_s}^{(\alpha)_s} = 0$$

for some  $((\xi)_{i_1}, \dots, (\xi)_{i_s})$ . Here  $a_{\alpha_1, \dots, \alpha_s, j}$  is the homogeneous term of degree  $m - M + j(K - 1)$  of  $A_{\alpha_1, \dots, \alpha_s, j}$ . Therefore if we assign to  $((\xi)_{i_1}, \dots, (\xi)_{i_s})$  the weight 1 and to  $\tau$  the weight  $K/(K - 1)$  respectively, we find that  $q(\rho, X)$  is quasi-homogeneous of degree  $(Km - M)/(K - 1)$  of type  $(1, K/(K - 1))$ . For the terms "quasi-homogeneous symbols", see Lascar [9]. Then we have

PROPOSITION 3.1. *Under the above assumptions, we can construct a distribution  $u$  such that the wave front set  $WF(u) \subset \{(x^0, \lambda \xi^0); \lambda > 0\}$ ,  $Pu \in H^s$  at  $\rho$ , but  $u \notin H^{s+m-M_{I_\rho}}$  at  $\rho$ .*

For the proof, if we regard  $q(\rho, X)$  as quasi-homogeneous symbol of degree  $(Km - M)/(K - 1)$  of type  $(1, K/(K - 1))$ , we can apply [9: Lemma 7.1] to  $P$ .

This completes the proof of Theorem 1.5 and Corollary 1.5'.

EXAMPLE 3.2. (1)  $P(x, D) = D_1^{M_1} D_2^{M_2} \cdots D_n^{M_n} + \lambda(x, D)$  in  $\mathbf{R}^N$  ( $n \leq N$ ) where  $\lambda(x, D)$  is a pseudo-differential operator of order  $\sum_{i=1}^n M_i - 1$  ( $M_i \geq 2$ ). In this case, taking  $k_i = M_i$ ,  $i = 1, \dots, n$ , we find that  $P$  is hypoelliptic with loss of 1-derivative if and only if  $\xi_1^{M_1} \xi_2^{M_2} \cdots \xi_n^{M_n} + \lambda^0(x, \xi) \neq 0$  for all  $(\xi_1, \xi_2, \dots, \xi_n) \in \mathbf{R}^n$ . Here  $\lambda^0(x, \xi)$  is the principal symbol of  $\lambda(x, D)$ .

(2)  $P(x, D) = D_1^6(D_2^2 + D_3^2) + iD_1^3(D_1^4 + D_2^4 + D_3^4) + D_1^6 + D_2^6 + D_3^6$  in  $\mathbf{R}^3$ . In this case, taking  $M_1 = 6$ ,  $k_1 = 3$ ,  $M_2 = k_2 = 2$ , we find  $P$  is hypoelliptic with loss of 2-derivatives.

#### 4. Other results

In this section we consider pseudo-differential operators on an open set  $\Omega$  in  $\mathbf{R}^N$ . For  $(x, \xi) \in T^*(\Omega) = \Omega \times \mathbf{R}^N$ , we set up the following notations:

$$x = (x', x'', x'''), \quad \text{dual variable } \xi = (\xi', \xi'', \xi''')$$

$$\text{where } x' = (x'_1, \dots, x'_{\mu'}), \quad \xi' = (\xi'_1, \dots, \xi'_{\mu'})$$

$$x'' = (x''_1, \dots, x''_{\mu''}), \quad \xi'' = (\xi''_1, \dots, \xi''_{\mu''})$$

$$\Sigma'_1 = \{\xi'_1 = \dots = \xi'_{i_1} = 0\}, \dots, \Sigma'_{n'} = \{\xi'_{i_1 + \dots + i_{n'-1} + 1} = \dots = \xi'_{i_1 + \dots + i_{n'}} = 0\}$$

$$\text{where } i_1 + \dots + i_{n'} = \mu'$$

$$\Sigma''_1 = \{x''_1 = \dots = x''_{j_1} = 0\}, \dots, \Sigma''_{n''} = \{x''_{j_1 + \dots + j_{n''-1} + 1} = \dots = x''_{j_1 + \dots + j_{n''}} = 0\}$$

$$\text{where } j_1 + \dots + j_{n''} = \mu''.$$

For brevity we use the notations  $(x'')_l$ ,  $(\xi'')_l$  similar to those in section 3 and define

$$|(\xi'')_l| = (\xi''_{i_1 + \dots + i_{l-1} + 1} + \dots + \xi''_{i_1 + \dots + i_l})^{1/2}$$

$$|(x'')_l| = (x''_{j_1 + \dots + j_{l-1} + 1} + \dots + x''_{j_1 + \dots + j_l})^{1/2}.$$

Then  $OPL_{k'_1, \dots, k'_{n'}, k''_1, \dots, k''_{n''}}^{m, M'_1, \dots, M'_{n'}, M''_1, \dots, M''_{n''}}(\Omega; \Sigma'_1, \dots, \Sigma'_{n'}; \Sigma''_1, \dots, \Sigma''_{n''})$

is the space of pseudo-differential operators such that:

$$(4.1) \quad p(x, \xi) \sim \sum_{j=0}^{\infty} p_{m-j}(x, \xi) \text{ where } p_{m-j} \text{'s are positively-homogeneous of degree } m-j \text{ and satisfy:}$$

$$(4.2) \quad \text{For every } K \Subset \Omega, \text{ there exists a constant } C_K > 0 \text{ such that}$$

$$\frac{|p_{m-j}(x, \xi)|}{|\xi|^{m-j}} \leq C_K \prod_{l=1}^{n''} |(x'')_l|^{M_{i_l}'' - k_{i_l}'' \cdot j} \prod_{l=1}^{n'} |(\xi')_l|^{M_{i_l}' - k_{i_l}' \cdot j}$$

$$(x, \xi) \in K \times (\mathbf{R}^N - \{0\}), \quad |\xi| \geq 1$$

(4.3) For every  $K \subseteq \Omega$ , there exists a constant  $C'_K > 0$  such that

$$\frac{|p_m(x, \xi)|}{|\xi|^m} \geq C'_K \prod_{l=1}^{n''} |(x'')_l|^{M_{i_l}''} \prod_{l=1}^{n'} |(\xi')_l|^{M_{i_l}'},$$

$$(x, \xi) \in K \times (\mathbf{R}^N - \{0\}), \quad |\xi| \geq 1.$$

Then we note that the characteristic set  $\Sigma$  of  $P$  is the union of  $\Sigma'_1, \dots, \Sigma'_{n'}$ ,  $\Sigma''_1, \dots, \Sigma''_{n''}$ . As before we denote  $I_\rho$  by the set of indices which  $\rho \in \Sigma'_i$  or  $\rho \in \Sigma''_i$  and we suppose that there exist integers  $l'_j, l''_j$  such that  $M'_j = k'_j l'_j$  and  $M''_j = k''_j l''_j$ . Then for every  $\rho \in \Sigma$  (where  $I_\rho = (i'_1, \dots, i'_{s'}; i''_1, \dots, i''_{s''})$ ) there exists a conic neighbourhood  $U$  of  $\rho$  such that in  $U$

$$P \equiv \sum_{j=0}^{J_{I_\rho}} \sum_{\substack{(\alpha)_l \in [1, \dots, i''_l]^{M_{i_l}'' - k_{i_l}'' \cdot j} \\ (\beta)_l \in [1, \dots, i'_l]^{M_{i_l}' - k_{i_l}' \cdot j}}} A_{\alpha_{i_1}'', \dots, \alpha_{i_{s''}}''; \beta_{i_1}', \dots, \beta_{i_{s'}}'}(x'')_{i_1}^{(\alpha)_1} \dots (x'')_{i_{s''}}^{(\alpha)_{s''}} (D_x)_{i_1}^{(\beta)_1} \dots (D_x)_{i_{s'}}^{(\beta)_{s'}} \\ \text{mod } L^{m, M_{i_1}' + (k_{i_1}' - 1), \dots, M_{i_{s'}}' + (k_{i_{s'}}' - 1); M_{i_1}'' + (k_{i_1}'' - 1), \dots, M_{i_{s''}}'' + (k_{i_{s''}}'' - 1)} \\ k_{i_1}', \dots, k_{i_{s'}}' : k_{i_1}'', \dots, k_{i_{s''}}''$$

where  $J_{I_\rho} = \max_{\substack{1 \leq l \leq s' \\ 1 \leq m \leq s''}} \{l'_{i_l}, l''_{i_m}\}$ .

Then we obtain

**THEOREM 4.1.** *Let  $P$  be a pseudo-differential operator satisfying (4.1), (4.2) and (4.3). Assume that for every  $\rho \in \Sigma$  (where  $I_\rho = (i'_1, \dots, i'_{s'}; i''_1, \dots, i''_{s''})$ ),*

$$\sum_{j=0}^{J_{I_\rho}} \sum_{\substack{(\alpha)_l \\ (\beta)_l}} \sigma_{m - \sum_{i=1}^{s''} (M_{i_i}'' - k_{i_i}'' \cdot j) + j} (A_{\alpha_{i_1}'', \dots, \alpha_{i_{s''}}''; \beta_{i_1}', \dots, \beta_{i_{s'}}'}) \times \\ \times (x'')_{i_1}^{(\alpha)_1} \dots (x'')_{i_{s''}}^{(\alpha)_{s''}} (\xi')_{i_1}^{(\beta)_1} \dots (\xi')_{i_{s'}}^{(\beta)_{s'}} \neq 0$$

for all  $x'' \in \mathbf{R}^{n''}$ ,  $\xi' \in \mathbf{R}^{n'}$ . Then  $P$  is hypoelliptic with loss of  $M$  derivatives where

$$M = \max \left\{ \frac{M_{i_1}' + \dots + M_{i_{s'}}' + M_{i_1}'' + \dots + M_{i_{s''}}''}{k_{i_1}' + \dots + k_{i_{s'}}' + k_{i_1}'' + \dots + k_{i_{s''}}''}; \right. \\ \left. (i'_1, \dots, i'_{s'}) \subset (1, \dots, \mu') \ (i''_1, \dots, i''_{s''}) \subset (1, \dots, \mu'') \right\}.$$

In fact we can construct a left parametrix in  $S_{\rho, \delta}^{M-m}$  with  $\rho = 1 - 1/k$ ,  $\delta = 1/k$

where  $k = \min_{\substack{1 \leq j' \leq n' \\ 1 \leq j'' \leq n''}} \{k'_{j'}, k''_{j''}\}$ .

The proof is similar to that of section 3.

EXAMPLE 4.2. (1)  $P(x, D) = x_2^2 D_{x_1}^2 + \lambda(x, D)$  where  $\lambda$  is a pseudo-differential operator of order 1. In this case, taking  $M'_1 = k'_1 = 2$ ,  $M''_1 = k''_1 = 2$ , we find that  $P$  is hypoelliptic with loss of 1-derivative if  $x_2^2 \xi_2^2 + \lambda^0(x, \xi) \neq 0$  for all  $x_2, \xi_1 \in \mathbf{R}$  where  $\lambda^0(x, \xi)$  is the principal symbol of  $\lambda(x, D)$ .

(2)  $P(x, t, D_x, D_t) = t^{2k} |D_x|^4 + |D_x|^2 + D_t^2$  ( $k \geq 2$ , integer) where  $(x, t) \in \mathbf{R}^n \times \mathbf{R}$ . In this case, taking  $M'_1 = 2k$ ,  $k'_1 = k$ ,  $M''_1 = k''_1 = 4$ , we find that  $P$  is hypoelliptic with loss of 2-derivatives.

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