

Some Remarks on the Cauchy Problem for p -Parabolic Equations

Mitsuyuki ITANO

(Received September 17, 1973)

In his paper [11] S. Mizohata gave a semi-group theoretic treatment of the Cauchy problem for a regularly p -parabolic equation. This was successfully done with the aid of an operator matrix $H_q(t) = H_q(x, t, D_x)$ introduced therein. Recently D. Ellis [2] developed a Hilbert space approach to the Cauchy problem for a uniformly p -parabolic equation, following in rough outline the method explored by S. Kaplan [9] in his treatment of the Cauchy problem for a parabolic operator $\frac{\partial}{\partial t} - L(t)$, where $L(t)$ is uniformly strongly elliptic. Generally, in such an approach, special attention has been paid to find out energy estimates appropriate to the problem. As for the Cauchy problem for a specified parabolic system (§ 6 in [7]), the present author, in collaboration with K. Yoshida, has tried a generalization of Kaplan's treatment indicated above by introducing a certain type of energy estimates.

The main purpose of this paper is to investigate the uniqueness and existence theorems of a solution to the Cauchy problem for a regularly p -parabolic equation from a Hilbert space approach as done by D. Ellis [2], relying upon another type of energy estimates which will be established with the aid of a prescribed operator matrix $H_q(t)$, and following the same arguments as in our treatment (§ 6 in [7]) of a parabolic system.

By the Cauchy problem we shall always mean a fine Cauchy problem as described in paper [7]. With this in mind, in Section 1, some notations and functional spaces are introduced with a precise formulation of such a Cauchy problem for a regularly p -parabolic equation, where the notions of the \mathcal{D}'_{L^2} -boundary value and the \mathcal{D}'_{L^2} -canonical extension of a distribution are discussed in some detail. In Section 2 the energy inequalities (cf. Theorems 1 and 2 below) for a regularly p -parabolic operator and for its dual operator are derived by making use of the operator matrix $H_q(t)$, which was introduced by S. Mizohata [11]. The former estimate will be of a type very similar to the one obtained in [7, Theorem 8]. These estimates enable us to apply a Hilbert space approach to our problem. Finally in Section 3 the uniqueness and existence theorems for our problem are discussed along this line of thought. We improve some of the results obtained by D. Ellis [2]. Combining Corollary 4 with Proposition 5 below, we have a

refinement of Theorem 9 in his paper [2]. This, in a sense, is a generalization of a result of S. Mizohata [11, Proposition 5]. We add here that the improvement itself has been announced in his paper [2] without proof.

1. Preliminaries

We denote by $R_{n+1} = R_n \times R$ an $(n+1)$ -dimensional Euclidean space with a generic point $(x, t) = (x_1, \dots, x_n, t)$ and write $D_x = (D_1, \dots, D_n)$, $D_j = \frac{1}{i} \frac{\partial}{\partial x_j}$, $D_t = \frac{1}{i} \frac{\partial}{\partial t}$ and $D_x^\alpha = D_1^{\alpha_1} \dots D_n^{\alpha_n}$ with $\alpha = (\alpha_1, \dots, \alpha_n)$. For a point $\xi = (\xi_1, \dots, \xi_n)$ of the dual Euclidean space Ξ_n we write $|\xi| = (\xi_1^2 + \dots + \xi_n^2)^{1/2}$ and $\xi^\alpha = \xi_1^{\alpha_1} \dots \xi_n^{\alpha_n}$.

Let p be a positive integer and let $a_{\alpha,j} \in \mathcal{B}(H)$ for α, j with $|\alpha| \leq jp, j = 1, 2, \dots, m$, where by $\mathcal{B}(H)$ we mean the space of C^∞ functions a on $H = R_n \times [0, T]$ such that a is bounded with its derivatives of every order. In the present paper we shall consider the differential operator

$$P = D_t^m + \sum_{j=1}^m \sum_{|\alpha| \leq jp} a_{\alpha,j}(x, t) D_x^\alpha D_t^{m-j}, \quad (m \geq 1)$$

satisfying the following condition: for every root $\tau = \tau(x, t, \xi)$, $\xi \in \Xi_n$, of the polynomial

$$P_0(x, t, \xi, \tau) = \tau^m + \sum_{j=1}^m \sum_{|\alpha| = jp} a_{\alpha,j}(x, t) \xi^\alpha \tau^{m-j}$$

in τ there exists a positive constant δ , independent of x, t and ξ but depending on T , such that $\text{Im } \tau \geq \delta$ for $(x, t) \in H$ and $\xi \in \Xi_n$ with $|\xi| = 1$. Then P is called a regularly p -parabolic in $0 \leq t \leq T$ [11, p. 269]. Let $P = D_t^m + \sum_{j=1}^m \sum_{|\alpha| \leq jp} a_{\alpha,j}(x, t) D_x^\alpha D_t^{m-j}$, where $a_{\alpha,j} \in C^\infty(\bar{R}_{n+1}^+)$, $R_{n+1}^+ = R_n \times (0, \infty)$, and their restrictions $a_{\alpha,j}|_{H_T} = R_n \times [0, T]$, belong to the space $\mathcal{B}(H_T)$ for any $T > 0$. If for any $T > 0$ there exists a positive constant δ_T such that $\text{Im } \tau \geq \delta_T$ for $(x, t) \in H_T$ and $\xi \in \Xi_n$ with $|\xi| = 1$, then P is called a regularly p -parabolic operator in $0 \leq T < \infty$. It is known that p must be a positive even integer. In what follows, we write $p = 2p'$.

By $\mathcal{D}'_i((\mathcal{D}'_{L^2})_x)$ we mean the ε -product $\mathcal{D}'_i \varepsilon(\mathcal{D}'_{L^2})_x$ and by $\mathcal{D}'_i((\mathcal{D}'_{L^2})_x)(H)$ the space of distributions $\in \mathcal{D}'(\dot{H})$ which can be extended to distributions $\in \mathcal{D}'_i((\mathcal{D}'_{L^2})_x)$. The quotient topology is introduced in $\mathcal{D}'_i((\mathcal{D}'_{L^2})_x)(H)$. Similarly the space $\mathcal{D}'_i((\mathcal{D}'_{L^2})_x)(R_n \times (-\infty, T])$ will be defined.

Let $u \in \mathcal{D}'_i((\mathcal{D}'_{L^2})_x)(H)$ and suppose $u(x, \varepsilon t)$ converges in $\mathcal{D}'_i((\mathcal{D}'_{L^2})_x)(H)$ to a distribution v as $\varepsilon \downarrow 0$. Then we see that v is independent of t and it can be written in the form $\alpha_0 \otimes Y_t$, where $\alpha_0 \in (\mathcal{D}'_{L^2})_x$ and Y_t is a Heaviside function [6, p. 375]. α_0 is called the \mathcal{D}'_{L^2} -boundary value of u and denoted by $\mathcal{D}'_{L^2}\text{-}\lim_{t \downarrow 0} u$ [6, p. 375].

Let $\phi \in \mathcal{D}(R_+^t)$ be such that $\phi \geq 0$ and $\int_0^\infty \phi dt = 1$, and put $\rho = Y * \phi$. Consider a $u \in \mathcal{D}'_t((\mathcal{D}'_{L^2})_x)(H)$. Then $\rho(t/\varepsilon)u$ may be regarded as an element of $\mathcal{D}'_t((\mathcal{D}'_{L^2})_x)(R_n \times (-\infty, T])$ for any $\varepsilon > 0$. If $\rho(t/\varepsilon)u$ converges in $\mathcal{D}'_t((\mathcal{D}'_{L^2})_x)(R_n \times (-\infty, T])$ to v_ϕ as $\varepsilon \downarrow 0$, then v_ϕ does not depend on the choice of ϕ . The limit element is called the \mathcal{D}'_{L^2} -canonical extension of u over $t=0$. The \mathcal{D}'_{L^2} -canonical extension u_\sim exists whenever $\mathcal{D}'_{L^2-\lim_{t \downarrow 0} u}$ exists.

In the present paper we shall consider the fine Cauchy problem

$$(1) \quad \begin{cases} Pu = f & \text{in } \mathring{H} \\ u_0 \equiv \mathcal{D}'_{L^2-\lim_{t \downarrow 0} (u, D_t u, \dots, D_t^{m-1} u) = \alpha \end{cases}$$

for preassigned $f \in \mathcal{D}'_t((\mathcal{D}'_{L^2})_x)(H)$ and $\alpha = (\alpha_0, \dots, \alpha_{m-1})$, $\alpha_j \in (\mathcal{D}'_{L^2})_x$. Suppose there exists a solution $u \in \mathcal{D}'_t((\mathcal{D}'_{L^2})_x)(H)$ of (1). Then f and u must have the \mathcal{D}'_{L^2} -canonical extensions f_\sim and u_\sim over $t=0$ [5, p. 82; 7, p. 404].

If we put $F = (0, \dots, 0, f)'$ and $U = (u_1, \dots, u_m)'$ with $u_j = D_t^{j-1} u$, where V' means the transposed vector of V , we can rewrite (1) in vector form

$$(2) \quad \begin{cases} LU \equiv D_t U - A(t)U = F & \text{in } \mathring{H}, \\ \mathcal{D}'_{L^2-\lim_{t \downarrow 0} U = \alpha \end{cases}$$

with

$$A(x, t, D_x) = \begin{pmatrix} 0 & 1 & & & & \\ & \cdot & \cdot & & & \\ & & \cdot & \cdot & & \\ & & & \cdot & \cdot & \\ & & & & 0 & 1 \\ -a_m & \cdot & \cdot & \cdot & \cdot & -a_1 \end{pmatrix}, \quad a_j = \sum_{|\alpha| \leq j p} a_{\alpha, j}(x, t) D_x^\alpha.$$

We shall write by $M(x, t, \xi)$ the matrix $A(x, t, \xi)$ with $a_j(x, t, \xi)$ replaced by $a_j^0(x, t, \xi) = \sum_{|\alpha| = j p} a_{\alpha, j}(x, t) \xi^\alpha$.

We shall next introduce some spaces. Let σ, s be any real numbers. By $\mathcal{H}_s = \mathcal{H}_s(R_n)$ [8, p. 45] we mean the set of all distributions $u \in \mathcal{S}'(R_n)$ such that \hat{u} is a function and

$$\|u\|_s^2 = \frac{1}{(2\pi)^n} \int |\hat{u}(\xi)|^2 (1 + |\xi|^2)^s d\xi < \infty,$$

and by $\mathcal{H}_{\sigma, s} = \mathcal{H}_{\sigma, s}(R_{n+1})$ [9, p. 172] the space of all distributions $u \in \mathcal{S}'(R_{n+1})$ such that \hat{u} is a function and

$$\|u\|_{\sigma, s}^2 = \frac{1}{(2\pi)^{n+1}} \iint |\hat{u}(\xi, \tau)|^2 (\tau^2 + (1 + |\xi|^2)^p)^{\sigma/p} (1 + |\xi|^2)^s d\xi d\tau < \infty.$$

In what follows, we shall use the notations

$$D_s(R_n) = \mathcal{H}_s(R_n) \times \mathcal{H}_{s-p}(R_n) \times \cdots \times \mathcal{H}_{s-(m-1)p}(R_n),$$

$$D_{\sigma,s}(R_{n+1}) = \mathcal{H}_{\sigma,s}(R_{n+1}) \times \mathcal{H}_{\sigma,s-p}(R_{n+1}) \times \cdots \times \mathcal{H}_{\sigma,s-(m-1)p}(R_{n+1}),$$

where the norms $\|\cdot\|_{D_s}$ and $\|\cdot\|_{D_{\sigma,s}}$ are defined by $\{\|\cdot\|_s^2 + \cdots + \|\cdot\|_{s-(m-1)p}^2\}^{1/2}$ and $\{\|\cdot\|_{\sigma,s}^2 + \cdots + \|\cdot\|_{\sigma,s-(m-1)p}^2\}^{1/2}$ respectively. We shall denote by $D_s^{\#}(R_n)$ and $D_{\sigma,s}^{\#}(R_{n+1})$ the dual spaces of $D_s(R_n)$ and $D_{\sigma,s}(R_{n+1})$ respectively. By $\mathcal{H}_{\sigma,s}(H)$ we mean the set of all $u \in \mathcal{D}'(\dot{H})$ such that there exists a distribution $v \in \mathcal{H}_{\sigma,s}(R_{n+1})$ with $u = v$ in \dot{H} . The norm of u is defined by $\|u\|_{\sigma,s} = \inf \|v\|_{\sigma,s}$, the infimum being taken over all such v . Especially, the space $\mathcal{H}_{k,p,s}(H)$, k being a non-negative integer, has the equivalent norm

$$\left(\sum_{j=0}^k \int_0^T \|D_t^j u(\cdot, t)\|_{s+(k-j)p}^2 dt \right)^{1/2},$$

which will also be denoted by the symbol $\|u\|_{k,p,s}$. We shall consider the space $\mathcal{H}_{\sigma,s}^{\dot{}}(H)$, the space of all $u \in \mathcal{H}_{\sigma,s}^{\dot{}}(R_{n+1})$ with $\text{supp } u \subset H$. Then $\mathcal{H}_{\sigma,s}(H)$ and $\mathcal{H}_{-\sigma,-s}^{\dot{}}(H)$ are anti-dual Hilbert spaces with respect to an extension of the sesquilinear form $\int_{R_n} \int_0^T u \bar{v} dx dt$, $u \in C_0^\infty(H)$, $v \in C_0^\infty(\dot{H})$ [7, p. 51]. The spaces $D_{\sigma,s}(H)$, $\dot{D}_{\sigma,s}(H)$ and the like are similarly defined.

Consider the space $\mathcal{H}_{\sigma,s}(H)$. The \mathcal{D}'_{L^2} -boundary value $\mathcal{D}'_{L^2}\text{-lim}_{t \downarrow 0} u$ exists for every $u \in \mathcal{H}_{\sigma,s}(H)$ if and only if $\sigma > p'$. If this is the case, $\mathcal{D}'_{L^2}\text{-lim}_{t \downarrow 0} u$ must belong to the space $\mathcal{H}_{\sigma+s-p'}(R_n)$. The \mathcal{D}'_{L^2} -canonical extension u_{\sim} exists for every $u \in \mathcal{H}_{\sigma,s}(H)$ if and only if $\sigma > -p'$. It is also noticed that $\mathcal{H}_{\sigma,s}(H)$ and $\mathcal{H}_{\sigma,s}^{\dot{}}(H)$ may be identified for $|\sigma| < p'$ [4, p. 416]. Let k be a positive integer such that $|\sigma - k| < p'$. Then $u_{\sim} \in \mathcal{H}_{\sigma,s}(R_n \times (-\infty, T])$ for every $u \in \mathcal{H}_{\sigma,s}(H)$ if and only if $\mathcal{D}'_{L^2}\text{-lim}_{t \downarrow 0} u = \mathcal{D}'_{L^2}\text{-lim}_{t \downarrow 0} D_t u = \cdots = \mathcal{D}'_{L^2}\text{-lim}_{t \downarrow 0} D_t^{k-1} u = 0$ [4, p. 419], where the \mathcal{D}'_{L^2} -boundary value coincides with the distributional boundary value [3, p. 12].

2. Energy inequalities

Let P be a regularly p -parabolic operator in $0 \leq t \leq T$. We shall derive energy inequalities for P and for its dual operator P^* by making use of the operator matrix $H_q(t)$, which was constructed by S. Mizohata [11]. He starts for the construction of $H_q(t)$ with the following consideration.

Let $P_0(\tau) = \tau^m + \sum_{j=1}^m a_j^0(x, t, \xi) \tau^{m-j}$ and consider the symmetric polynomial in τ and τ' :

$$K(P_0; \tau, \tau') = \frac{P_0(\tau)P_0^*(\tau') - P_0(\tau')P_0^*(\tau)}{\tau - \tau'} = \sum_{h,k=1}^m A_{hk} \tau^{h-1} \tau'^{k-1},$$

where $P_0^*(\tau)$ stands for $\overline{P_0(\bar{\tau})}$. Then $-iA_{hk}$ is real and coincides with $-iA_{kh}$. Since all roots of the polynomial $P_0(\tau)$ lie in the half-plane $\text{Im } \tau \geq \delta_T > 0$ for $(x, t) \in H = R_n \times [0, T]$ and $\xi \in \mathcal{E}_n$ with $|\xi| = 1$, the Hermitian form

$$H(P_0; u_1, \dots, u_m) = -i \sum_{h,k=1}^m A_{hk} u_h \bar{u}_k$$

is positive definite [1, p. 64]. Let B be the real symmetric matrix (b_{hk}) with $b_{hk} = -iA_{hk}$. Then it follows that $-i(BM - (BM)^*) \geq 0$ for $M = M(x, t, \xi)$ stated in Section 1, where $(x, t) \in H$ and $\xi \in \mathcal{E}_n$ with $|\xi| = 1$. On the basis of these facts and applying the method of J. Leray [10, pp. 121-127] in connection with hyperbolic operators to the parabolic case, S. Mizohata has obtained the proposition below.

Let us denote by $E_s = E_s(D_x)$ the operator matrix (e_{hk}) , $e_{hh} = S^{2s-2(h-1)p}$, $h = 1, \dots, m$ and $e_{hk} = 0$ otherwise, where S is a pseudo-differential operator with symbol $\lambda(\xi) = (1 + |\xi|^2)^{1/2}$. For two Hermitian matrices $C_1(x, t, D_x)$ and $C_2(x, t, D_x)$ whose components are differential operators with coefficients $\in \mathcal{B}(H)$, the inequality $C_1(x, t, D_x) \leq C_2(x, t, D_x)$ means that $(C_1(x, t, D_x)\phi, \phi) \leq (C_2(x, t, D_x)\phi, \phi)$ for any $\phi \in (\mathcal{D}'_x)_x$ and $t \in [0, T]$, where (\cdot, \cdot) means the inner product in L^2_x . For the system of operators $L = D_t - A(t)$ stated in Section 1 we have

PROPOSITION 1 (S. Mizohata). *Let q be any integer. Then there exists an Hermitian matrix $H_q(t) = H_q(x, t, D_x)$ such that*

$$\begin{aligned} \alpha E_q &\leq H_q(t) \leq \alpha_q E_q, \\ -i(H_q(t)A(t) - (H_q(t)A(t))^*) &\geq \frac{\varepsilon}{2} E_{q+p} - \gamma_q E_q \end{aligned}$$

with positive constants $\varepsilon, \alpha, \alpha_q$ and γ_q , which are independent of $(x, t) \in H$, and $H_q(t)$ is an $\mathcal{L}(D_s, D_{s-2q})$ -valued C^∞ function of $t \in [0, T]$ for any real s .

We shall give an energy inequality for L . We need the following lemma (cf. Lemma 3 in [7, p. 405]).

LEMMA 1. *Let $r(t)$ and $\rho(t)$ be two real-valued functions defined in the interval $0 \leq t \leq T$ and assume that r is continuous and ρ is non-decreasing. Then the inequality*

$$r(t) \leq C(\rho(t) + \int_0^t r(t') dt') \quad (C > 0 \text{ is a constant})$$

implies $r(t) \leq Ce^{Ct}\rho(t)$.

THEOREM 1. *Let s be any real number. Then there exists a constant C_T , independent of U and t_0, t_1 but depending on s , such that*

$$(E_s) \|U(t_1)\|_{\mathcal{D}_{s+p}}^2 + \int_{t_0}^{t_1} \|U(t)\|_{\mathcal{D}_{s+p}}^2 dt \leq C_T (\|U(t_0)\|_{\mathcal{D}_{s+p}}^2 + \int_{t_0}^{t_1} \|LU(t)\|_{\mathcal{D}_s}^2 dt)$$

for any t_0, t_1 with $0 \leq t_0 < t_1 \leq T$ and any $U = (u_1, \dots, u_m)'$, $u_j \in C_0^\infty(\mathbb{R}_{n+1})$.

PROOF. Let $U = (u_1, \dots, u_m)'$ with $u_j \in C_0^\infty(\mathbb{R}_{n+1})$ and put $F = LU$ and $h^2(t) = (H_0(t)U(t), U(t))$. Then we have

$$\begin{aligned} \frac{d}{dt} h^2(t) &= i(H_0(t)D_t U(t), U(t)) - i(H_0(t)U(t), D_t U(t)) + \left(\frac{d}{dt} H_0(t) \cdot U(t), U(t) \right) \\ &= i(H_0(t)A(t)U(t), U(t)) - i(H_0(t)U(t), A(t)U(t)) + \\ &\quad + i(H_0(t)F(t), U(t)) - i(H_0(t)U(t), F(t)) + \left(\frac{d}{dt} H_0(t) \cdot U(t), U(t) \right) \\ &\leq -\frac{\varepsilon}{2} (E_p U(t), U(t)) + \gamma_0 (E_0 U(t), U(t)) + \\ &\quad + 2|\operatorname{Im}(H_0(t)F(t), U(t))| + \left| \left(\frac{d}{dt} H_0(t) \cdot U(t), U(t) \right) \right| \end{aligned}$$

and therefore

$$\begin{aligned} h^2(t_1) - h^2(t_0) &\leq -\frac{\varepsilon}{2} \int_{t_0}^{t_1} \|U(t)\|_{\mathcal{D}_p}^2 dt + (\gamma_0 + \gamma'_0) \int_{t_0}^{t_1} \|U(t)\|_{\mathcal{D}_0}^2 dt + \\ &\quad + 2 \int_{t_0}^{t_1} |(H_0(t)F(t), U(t))| dt \end{aligned}$$

with a constant γ'_0 such that $\frac{d}{dt} H_0(t) \leq \gamma'_0 E_0$, $0 \leq t \leq T$. Put $V = S^{-s-p'} U$. Then each component v_j of V is a $(\mathcal{D}_{L^2})_x$ -valued C^∞ function of $t \in [0, T]$ and

$$\begin{aligned} \alpha \|V(t_1)\|_{\mathcal{D}_{s+p}}^2 - \alpha_0 \|V(t_0)\|_{\mathcal{D}_{s+p}}^2 &\leq -\frac{\varepsilon}{2} \int_{t_0}^{t_1} \|V(t)\|_{\mathcal{D}_{s+p}}^2 dt + \\ &\quad + (\gamma_0 + \gamma'_0) \int_{t_0}^{t_1} \|V(t)\|_{\mathcal{D}_{s+p}}^2 dt + 2 \int_{t_0}^{t_1} |(H_0 L S^{s+p'} V(t), S^{s+p'} V(t))| dt, \\ &\quad |(H_0 L S^{s+p'} V(t), S^{s+p'} V(t))| \\ &\leq |(H_0 S^{s+p'} L V, S^{s+p'} V)| + |H_0 (A S^{s+p'} - S^{s+p'} A) V, S^{s+p'} V|. \end{aligned}$$

Since $H_0(t)$ is a continuous operator from D_s into D_s^* for each $t \in [0, T]$ and

D_{-p}^\sharp is the dual space of D_p , we have the following estimates:

$$\begin{aligned} |(H_0 S^{s+p'} LV, S^{s+p'} V)| &= |(H_0 S^{s+p'} LV, S^{s+p'} V)_{D_{-p}^\sharp, D_p}| \\ &\leq \|H_0 S^{s+p'} LV\|_{D_{-p}^\sharp} \|S^{s+p'} V\|_{D_p} \\ &\leq C_1 \|S^{s+p'} LV\|_{D_{-p}} \|V\|_{D_{s+p}} \\ &= C_1 \|LV\|_{D_s} \|V\|_{D_{s+p}}, \\ |(H_0(AS^{s+p'} - S^{s+p'} A)V, S^{s+p'} V)| \\ &= |(H_0(AS^{s+p'} - S^{s+p'} A)V, S^{s+p'} V)_{D_{-p}^\sharp, D_p}| \\ &\leq \|H_0(AS^{s+p'} - S^{s+p'} A)V\|_{D_{-p}^\sharp} \|V\|_{D_{s+p}} \\ &\leq C_2 \|(AS^{s+p'} - S^{s+p'} A)V\|_{D_{-p}} \|V\|_{D_{s+p}} \end{aligned}$$

with constants C_1 and C_2 . Here the operator matrix $AS^{s+p'} - S^{s+p'} A$ has the form $(\alpha_{hk}(t))$ with $\alpha_{hk}(t) = 0$ for $h \neq m$. In virtue of Proposition 15 in [6, p. 387] we see that $\alpha_{mk}(t)$ is the operator of order $\leq (m-k+1)p+s+p'-1$. Thus there exists a constant C_3 such that

$$\|(AS^{s+p'} - S^{s+p'} A)V\|_{D_{-p}} \leq C_3 \|V\|_{D_{s+p-1}}$$

and therefore we have

$$\begin{aligned} |(H_0 LS^{s+p'} V(t), S^{s+p'} V(t))| \\ \leq C_1 \|LV(t)\|_{D_s} \|V(t)\|_{D_{s+p}} + C_2 C_3 \|V(t)\|_{D_{s+p-1}} \|V(t)\|_{D_{s+p}}. \end{aligned}$$

Let ε' be any positive number. Then there exists a constant $C_4(\varepsilon')$ such that

$$\|V\|_{D_{s+p-1}} \leq \varepsilon' \|V\|_{D_{s+p}} + C_4(\varepsilon') \|V\|_{D_s}$$

and we have the inequalities

$$\begin{aligned} \|V\|_{D_{s+p-1}} \|V\|_{D_{s+p}} &\leq (\varepsilon' \|V\|_{D_{s+p}} + C_4(\varepsilon') \|V\|_{D_s}) \|V\|_{D_{s+p}} \\ &\leq 2\varepsilon' \|V\|_{D_{s+p}}^2 + C_5(\varepsilon') \|V\|_{D_s}^2 \end{aligned}$$

with a constant $C_5(\varepsilon')$ and consequently

$$\begin{aligned} \int_{t_0}^{t_1} |(H_0 LS^{s+p'} V(t), S^{s+p'} V(t))| dt &\leq \varepsilon' (1 + 2C_2 C_3) \int_{t_0}^{t_1} \|V(t)\|_{D_{s+p}}^2 dt + \\ &+ C_6(\varepsilon') \int_{t_0}^{t_1} \|LV(t)\|_{D_s}^2 dt + C_7(\varepsilon') \int_{t_0}^{t_1} \|V(t)\|_{D_s}^2 dt \end{aligned}$$

Lemma 1 we obtain (E_s) for V . Thus the proof is complete.

For the regularly p -parabolic operator P we have the following energy inequality.

COROLLARY 1. *Let s be any real number. Then there exists a constant C_T , independent of u and t_0, t_1 but depending on s , such that*

$$\begin{aligned} & \sum_{j=0}^{m-1} \|D_t^j u(\cdot, t_1)\|_{s+p'-jp}^2 + \sum_{j=0}^{m-1} \int_{t_0}^{t_1} \|D_t^j u(\cdot, t)\|_{s-(j-1)p}^2 dt \\ & \leq C_T \left(\sum_{j=0}^{m-1} \|D_t^j u(\cdot, t_0)\|_{s+p'-jp}^2 + \int_{t_0}^{t_1} \|Pu(\cdot, t)\|_{s-(m-1)p}^2 dt \right) \end{aligned}$$

for any t_0, t_1 with $0 \leq t_0 < t_1 \leq T$ and any $u \in C_0^\infty(R_{n+1})$.

Let us consider the formal adjoint operator of P :

$$P^* = D_t^m + \sum_{j=1}^m D_t^{m-j} a_j^*(x, t, D_x) = D_t^m + \sum_{j=1}^m c_j(x, t, D_x) D_t^{m-j},$$

where

$$a_j^*(x, t, D_x) = \sum_{|\alpha| \leq jp} D_x^\alpha \bar{a}_{\alpha, j}, \quad c_j(x, t, D_x) = \sum_{|\alpha| = jp} \bar{a}_{\alpha, j} D_x^\alpha + \sum_{|\alpha| < jp} c_{\alpha, j} D_x^\alpha.$$

Let $v \in C_0^\infty(R_{n+1})$ and put $g = P^*v$. If we write $V = (v_1, \dots, v_m)'$ with $v_j = D_t^{j-1}v$, $j = 1, 2, \dots, m$ and $G = (0, \dots, 0, g)'$, then $P^*v = g$ can be rewritten in the vector form

$$\tilde{L}V \equiv D_t V - C(t)V = G,$$

where $C(t) = C(x, t, D_x)$ is the operator matrix $A(x, t, D_x)$ with $a_j(x, t, D_x)$ replaced by $c_j(x, t, D_x)$. Following the method of construction of $H_q(t) = H_q(x, t, D_x)$ obtained by S. Mizohata with the matrix $M(x, t, \xi)$ replaced by $\tilde{M}(x, t, \xi)$, we can find an operator matrix $\tilde{H}_q(t)$, q being any integer, such that

$$\begin{aligned} & \beta E_q \leq \tilde{H}_q(t) \leq \beta_q E_q, \\ & -i(\tilde{H}_q(t)C(t) - (\tilde{H}_q(t)C(t))^*) \leq -\varepsilon E_{q+p'} + \gamma_q E_q \end{aligned}$$

with positive constants $\varepsilon, \beta, \beta_q$ and γ_q , which are independent of $(x, t) \in H$. $\tilde{H}_q(t)$ is an $\mathcal{L}(D_s, D_{s-2q}^*)$ -valued C^∞ function of $t \in [0, T]$ for any real s .

We shall derive the following energy inequality for \tilde{L} by making use of $\tilde{H}_q(t)$.

THEOREM 2. *Let q be any integer. Then there exists a constant C_T , independent of u and t_0, t_2 but depending on q , such that*

$$\|V(t_0)\|_{D_q} \leq C_T (\|V(t_1)\|_{D_q} + \int_{t_0}^{t_1} \|\tilde{L}V(t)\|_{D_q} dt)$$

for any t_0, t_1 with $0 \leq t_0 < t_1 \leq T$ and any $V = (v_1, \dots, v_m)'$, $v_j \in C_0^\infty(R_{n+1})$.

PROOF. Let $V = (v_1, \dots, v_m)'$ with any $v_j \in C_0^\infty(R_{n+1})$ and put $G = \tilde{L}V$ and $h^2(t) = (\tilde{H}_q(t)V(t), V(t))$. There exists a positive constant β'_q , independent of $(x, t) \in H$, such that $\frac{d}{dt}\tilde{H}_q(t) \leq \beta'_q E_q$, $0 \leq t \leq T$. In the same way as in the proof of Theorem 1 we have

$$\begin{aligned} \frac{d}{dt}h^2(t) &\geq \varepsilon(E_{q+p}V, V) - (\gamma_q + \beta'_q)(E_qV, V) - 2\|G\|_{D_q}\|\tilde{H}_qV\|_{D_q^*} \\ &\geq -2C_1h^2(t) - 2C_2\|G\|_{D_q}h(t) \end{aligned}$$

with $C_1 = (\gamma_q + \beta'_q)/(2\beta)$ and a positive constant C_2 , which implies

$$\frac{d}{dt}(e^{C_1t}h(t)) \geq -C_2e^{C_1t}\|G(t)\|_{D_q}.$$

Thus we obtain

$$h(t_0) \leq e^{C_1(t_1-t_0)}h(t_1) + C_2 \int_{t_0}^{t_1} e^{C_1(t-t_0)}\|G(t)\|_{D_q}dt.$$

Since we have the inequalities $\beta\|V(t)\|_{D_q}^2 \leq h^2(t) \leq \beta_q\|V(t)\|_{D_q}^2$, our proof is complete.

For the formal adjoint operator P^* we have the following

COROLLARY 2. Let q be any integer. Then there exists a constant C_T , independent of v and t_0, t_1 but depending on q , such that

$$\sum_{j=0}^{m-1} \|D_t^j v(\cdot, t_0)\|_{q-jp} \leq C_T \left(\sum_{j=0}^{m-1} \|D_t^j v(\cdot, t_1)\|_{q-jp} + \int_{t_0}^{t_1} \|P^*v(\cdot, t)\|_{q-(m-1)p} dt \right)$$

for any t_0, t_1 with $0 \leq t_0 < t_1 \leq T$ and any $v \in C_0^\infty(R_{n+1})$.

3. Cauchy problem

Let us consider the fine Cauchy problem (1):

$$\begin{cases} Pu \equiv D_t^m u + \sum_{j=1}^m a_j(x, t, D_x) D_t^{m-j} u = f & \text{in } \dot{H}, \\ u_0 \equiv \mathcal{D}'_{L^2}\text{-}\lim_{t \downarrow 0} (u, D_t u, \dots, D_t^{m-1} u) = \alpha \end{cases}$$

for preassigned $f \in \mathcal{D}'_i((\mathcal{D}'_{L^2})_x)(H)$ and $\alpha = (\alpha_0, \dots, \alpha_{m-1})$, $a_j \in (\mathcal{D}'_{L^2})_x$, where $a_j(x, t, D_x) = \sum_{|\alpha| \leq jp} a_{\alpha,j} D_x^\alpha$ with $a_{\alpha,j} \in \mathcal{B}(H)$. As noted in [5, p. 78], $a_{\alpha,j}$ can be extended to a function $\in \mathcal{B}(R_{n+1})$. We assume that $a_{\alpha,j} \in \mathcal{B}(R_{n+1})$.

Suppose there exists a solution $u \in \mathcal{D}'_i((\mathcal{D}'_{L^2})_x)(H)$ of (1). Then f, u have

the \mathcal{D}'_{L^2} -canonical extensions u_{\sim}, f_{\sim} as noted in Section 1. In addition, u_{\sim} and f_{\sim} satisfy the equation

$$P(u_{\sim}) = f_{\sim} + \sum_{k=0}^{m-1} D_t^k \delta \otimes \gamma_k(0) \quad \text{in } R_n \times (-\infty, T],$$

where

$$\gamma_k(t) = -i \sum_{j=k+1}^m \sum_{l=1}^{j-k} (-1)^{j-l-k} \binom{j-l}{k} D_t^{j-l-k} a_{m-j}(x, t, D_x) \alpha_{l-1}.$$

For example, $\gamma_{m-1} = -i\alpha_0$, $\gamma_{m-2} = -ia_1\alpha_0 - ia_1$, $\gamma_{m-3} = -i(a_2 - (m-2)D_t a_1)\alpha_0 - ia_1\alpha_1 - ia_2, \dots$ [5, p. 82]. In what follows, we shall use the notation $\Gamma_t(\alpha) = (\gamma_0(t), \dots, \gamma_{m-1}(t))$. Then Γ_t is an isomorphism of D_s onto $D_{s-(m-1)p}^*$ for any real s .

Conversely, if $v \in \mathcal{D}'_t((\mathcal{D}'_{L^2})_x)(R_n \times (-\infty, T])$ with support in $R_n \times [0, T]$ is a solution of the equation

$$Pv = f_{\sim} + \sum_{k=0}^{m-1} D_t^k \delta \otimes \gamma_k(0),$$

that is,

$$(3) \quad ((v, P^*w)) = ((f_{\sim}, w)) + (\Gamma_0(\alpha), w_0), \quad w \in C_0^\infty(R_n \times (-\infty, T]),$$

where by $((,))$ we mean the scalar product between $\mathcal{D}'_t((\mathcal{D}'_{L^2})_x)(R_n \times (-\infty, T])$ and $\mathcal{D}((-\infty, T]) \widehat{\otimes}_t (\mathcal{D}_{L^2})_x$, then the restriction $u = v|_{\dot{H}}$ is a solution of the Cauchy problem (1) and $v = u_{\sim}$. The equation (3) implies Green's formula:

$$(((Pu)_{\sim}, w)) - ((u_{\sim}, P^*w)) = -(\Gamma_0(u_0), w_0).$$

Similarly we have the equation

$$(((Pu)_{\sim}, w)) - ((u_{\sim}, P^*w)) = (\Gamma_T(u_T), w_T) - (\Gamma_0(u_0), w_0),$$

where $w_T = \mathcal{D}'_{L^2}\text{-}\lim_{t \uparrow T} (w, D_t w, \dots, D_t^{m-1} w)$, u_{\sim} is the \mathcal{D}'_{L^2} -canonical extension of u over $t = T$ and $((,))$ means the scalar product between $\mathcal{D}'_t((\mathcal{D}'_{L^2})_x)$ and $\mathcal{D}_t \widehat{\otimes}_t (\mathcal{D}_{L^2})_x$.

Let s be any real number and let L, \tilde{L} be the differential operator systems that correspond to the operators P, P^* respectively, which are defined in Section 1. Then we have

PROPOSITION 2. *If $U \in D_{0, s+p}(H)$, $LU = F \in D_{0, s}(H)$ and $\mathcal{D}'_{L^2}\text{-}\lim_{t \downarrow 0} U = \alpha \in D_{s+p}(R_n)$, then $U \in D_{p, s}(H)$ and U satisfies the inequality*

$$\|U(t)\|_{D_{s+p}}^2 + \int_0^t \|U(t)\|_{D_{s+p}}^2 dt \leq C_T (\|\alpha\|_{D_{s+p}}^2 + \int_0^t \|F(t)\|_{D_s}^2 dt), \quad 0 \leq t \leq T.$$

In particular, if $F=0$ and $\alpha=0$, then $U=0$.

PROOF. From the relation $D_t U = F + A(t)U \in D_{0,s}(H)$ we see that $U \in D_{p,s}(H)$. There exists a sequence $\{\Phi_k\}$, $\Phi_k \in C_0^\infty(R_{n+1}) \times \dots \times C_0^\infty(R_{n+1})$, such that $\{\Phi_k\}$ converges in $D_{p,s}(H)$ to U . The sequences $\{\Phi_k(\cdot, 0)\}$ and $\{L\Phi_k\}$ converge in $D_{s+p'}$ and $D_{0,s}(H)$ to α and F respectively. Owing to the energy inequality (E_s), we see that $\{\Phi_k\}$ is a Cauchy sequence in $D_{0,s+p}(H)$. Let V be the limit of $\{\Phi_k\}$. Clearly V coincides with U as a distribution and U satisfies the above inequality.

THEOREM 3. If $U \in \mathcal{D}'_t((\mathcal{D}'_{L^2})_x)(H) \times \dots \times \mathcal{D}'_t((\mathcal{D}'_{L^2})_x)(H)$, $LU=0$ in \dot{H} and $\mathcal{D}'_{L^2}\text{-lim}_{t \uparrow 0} U=0$, then $U=0$ in \dot{H} .

PROOF. There exist two integers k, l such that $U \in D_{k,l}(H)$. Suppose $k < p$. From the relation $D_t U = A(t)U \in D_{k,l-p}(H)$ it follows that $U \in D_{k+p,l-p}(H)$. Repeating the procedure, we see that $U \in D_{p,k+l-p}(H)$. Thus Proposition 2 implies $U=0$.

Let us denote by $\mathcal{E}_t^0(\mathcal{H}_s)$ (resp. $\mathcal{E}_t^0(D_s)$), $0 \leq t < T$, the space of $\mathcal{H}_s(R_n)$ -valued (resp. $D_s(R_n)$ -valued) continuous functions of $t \in [0, T]$. Along the same line as in the proof of the preceding theorem, we have

PROPOSITION 3. If $V \in \mathcal{D}'_t((\mathcal{D}'_{L^2})_x)(H) \times \dots \times \mathcal{D}'_t((\mathcal{D}'_{L^2})_x)(H)$, $\tilde{L}V=0$ in \dot{H} and $\mathcal{D}'_{L^2}\text{-lim}_{t \uparrow T} V=0$, then $V=0$ in \dot{H} .

PROOF. We can find a real s such that $V \in D_{p,s}(H)$. There exists a sequence $\{\Phi_k\}$, $\Phi_k \in C_0^\infty(R_{n+1}) \times \dots \times C_0^\infty(R_{n+1})$, such that $\{\Phi_k\}$ converges in $D_{p,s}(H)$ to V . The sequence $\{\Phi_k(\cdot, T)\}$ converges in $D_{s+p'}$ to 0 and therefore it converges in D_s to 0. On the other hand the sequence $\{\tilde{L}\Phi_k\}$ converges in $D_{0,s}(H)$ to 0. In virtue of Theorem 2 we have

$$\|\Phi_k(\cdot, t)\|_{D_s} \leq C_T(\|\Phi_k(\cdot, T)\|_{D_s} + \int_t^T \|\tilde{L}\Phi_k(t)\|_{D_s} dt)$$

and therefore $\{\Phi_k\}$ converges in $\mathcal{E}_t^0(D_s)$, $0 \leq t < T$, to 0. Thus V vanishes in \dot{H} .

COROLLARY 3. If $v \in \mathcal{D}'_t((\mathcal{D}'_{L^2})_x)(H)$, $P^*v=0$ in \dot{H} and $\mathcal{D}'_{L^2}\text{-lim}_{t \uparrow T} (v, D_t v, \dots, D_t^{m-1} v)=0$, then $v=0$ in \dot{H} .

THEOREM 4. For any $f \in \mathcal{X}_{0,s}(H)$ and $\alpha \in D_{s+(m-1)p+p'}$ there exists a unique solution $u \in \mathcal{X}_{mp,s}(H)$ of the Cauchy problem (1) and u satisfies the inequality

$$(4) \quad \sum_{j=0}^{m-1} \|D_t^j u(\cdot, t)\|_{s+(m-j-1)p+p'}^2 + \sum_{j=0}^{m-1} \int_0^t \|D_t^j u(\cdot, t)\|_{s+(m-j)p}^2 dt$$

$$\leq C_T(\|\alpha\|_{D_{s+(m-1)p+p'}}^2 + \int_0^t \|f(\cdot, t)\|_s^2 dt)$$

with a constant C_T .

PROOF. We shall first show that $A = \{(P\phi, \Gamma_0(\phi_0)) : \phi \in C_0^\infty(R_{n+1})\}$ is dense in $\mathcal{X}_{0,s}(H) \times D_{s+p}^*(R_n)$. Let $w \in \mathcal{X}_{0,-s}(H)$ and $\beta \in D_{-s-p'}(R_n)$ such that

$$\int_0^T (P\phi(\cdot, t), w(\cdot, t)) dt + (\Gamma_0(\phi_0), \beta) = 0$$

for any $\phi \in C_0^\infty(R_{n+1})$. If we take $\phi \in C_0^\infty(\dot{H})$, then the relation is reduced to

$$\int_0^T (P\phi(\cdot, t), w(\cdot, t)) dt = 0,$$

which means $P^*w = 0$ in \dot{H} . If we take $\phi \in C_0^\infty(H)$ such that $\phi = 0$ near $t = 0$, then

$$0 = \int_0^T (P\phi(\cdot, t), w(\cdot, t)) dt = (\Gamma_T(\phi_T), w_T),$$

where $\phi_T = (\phi(\cdot, T), D_t\phi(\cdot, T), \dots, D_t^{m-1}\phi(\cdot, T))$. Since $\Gamma_T(\phi_T)$ may be arbitrarily taken, it follows that $w_T = 0$. By Corollary 3 w must vanish in \dot{H} and therefore $(\Gamma_0(\phi_0), \beta) = 0$ for any $\phi \in C_0^\infty(H)$, which implies $\beta = 0$.

For any given $f \in \mathcal{X}_{0,s}(H)$ and $\alpha \in D_{s+(m-1)p+p'}$ there exists a sequence $\{\phi_k\}$, $\phi_k \in C_0^\infty(H)$, such that $(\phi_k(\cdot, 0), \dots, D_t^{m-1}\phi_k(\cdot, 0))$ converges in $D_{s+(m-1)p+p'}$ to α and $\{P\phi_k\}$ converges in $\mathcal{X}_{0,s}(H)$ to f . In virtue of the energy inequality

$$\begin{aligned} & \sum_{j=0}^{m-1} \|D_t^j \phi_k(\cdot, t)\|_{s+(m-j-1)p+p'}^2 + \sum_{j=0}^{m-1} \int_0^t \|D_t^j \phi_k(\cdot, t)\|_{s+(m-j)p}^2 dt \\ & \leq C_T \left(\sum_{j=0}^{m-1} \|D_t^j \phi_k(\cdot, 0)\|_{s+(m-j-1)p+p'}^2 + \int_0^t \|P\phi_k(\cdot, t)\|_s^2 dt \right), \end{aligned}$$

we see that $(\phi_k, \dots, D_t^{m-1}\phi_k)$ is a Cauchy sequence in $D_{0,s+mp}(H)$. Let (v_1, \dots, v_m) be the limit. From the fact that $D_t^j \phi_k$ converges in $\mathcal{X}_{-jp,s+mp}(H)$ to $D_t^j v_1$ and the space $\mathcal{X}_{0,s+(m-j)p}$ belongs to the space $\mathcal{X}_{-jp,s+mp}(H)$ it follows that $v_{j+1} = D_t^j v_1, j = 1, \dots, m-1$, and $Pv_1 = f$ in \dot{H} with $(v_1)_0 = \alpha$. Since $(v_1, D_t v_1, \dots, D_t^{m-1} v_1) \in D_{0,s+mp}(H)$ and $D_t^m v_1 = f - \sum_{j=1}^m a_j(x, t, D_x) D_t^{m-j} v_1 \in \mathcal{X}_{0,s}(H)$ we see that $(v_1, D_t v_1, \dots, D_t^{m-1} v_1) \in D_{p,s+(m-1)p}(\dot{H})$ and therefore $v_1 \in \mathcal{X}_{mp,s}(H)$, which is a unique solution of the Cauchy problem (1) (Theorem 3) and satisfies the above inequality (4).

REMARK. Theorem 4 is in a sense a generalization of a result of S. Mizohata [11, Proposition 5].

PROPOSITION 4. Let k be any non-negative integer. For any $f \in \mathcal{X}_{kp,s}(H)$

and $\alpha \in D_{s+(m+k)p-p'}$, there exists a unique solution $u \in \mathcal{X}_{(m+k)p,s}(H)$ of the Cauchy problem (1) and u satisfies the inequality

$$(5) \quad \sum_{j=0}^{m+k-1} \|D_t^j u(\cdot, t)\|_{s+(m+k-j)p-p'}^2 + \sum_{j=0}^{m+k-1} \int_0^t \|D_t^j u(\cdot, t)\|_{s+(m+k-j)p}^2 dt \\ \leq C_T (\|\alpha\|_{\tilde{B}_{s+(m+k)p-p'}}^2 + \sum_{j=0}^{k-1} \|D_t^j f(\cdot, 0)\|_{s+(k-j)p-p'}^2 + \\ + \sum_{j=0}^k \int_0^t \|D_t^j f(\cdot, t)\|_{s+(k-j)p}^2 dt), \quad 0 \leq t \leq T,$$

with a constant C_T .

PROOF. In the case where $k=0$, the statement coincides with Theorem 4. Let us consider the case $k \geq 1$. Since $f \in \mathcal{X}_{kp,s}(H) \subset \mathcal{X}_{0,s+kp}(H)$ it follows from Theorem 4 that there exists a unique solution $u \in \mathcal{X}_{mp,s+kp}(H)$ of (1). $u \in \mathcal{X}_{mp,s+kp}(H)$ means $U = (u, D_t u, \dots, D_t^{m-1} u)' \in D_{p,s+(m+k-1)p}(H)$. Then $D_t U = A(t)U + F \in D_{p,s+(m+k-2)p}(H)$ with $F = (0, \dots, 0, f)'$ and therefore $U \in D_{2p,s+(m+k-2)p}(H)$. Repeating this procedure, we see that $U \in D_{(k+1)p,s+(m-1)p}(H)$, that is, $u \in \mathcal{X}_{(m+k)p,s}(H)$.

Let $k=1$. For any $f \in \mathcal{X}_{p,s}(H)$ and $\alpha \in D_{s+mp+p'}$, the unique solution $u \in \mathcal{X}_{(m+1)p,s}(H)$ satisfies

$$(6) \quad \|U(t)\|_{\tilde{B}_{s+mp+p'}}^2 + \int_0^t \|U(t)\|_{\tilde{B}_{s+(m+1)p}}^2 dt \leq C_T (\|\alpha\|_{\tilde{B}_{s+mp+p'}}^2 + \int_0^t \|f(t)\|_{s+p}^2 dt)$$

with a constant C_T . Put $V = D_t U$. Then $V \in D_{0,s+mp}(H)$, $D_t V - A(t)V = D_t F + D_t A(t) \cdot U \in D_{0,s+(m-1)p}(H)$, $\mathcal{D}'_{L^2, \lim_{t \downarrow 0}} V \in D_{s+(m-1)p+p'}$ and therefore V satisfies

$$(7) \quad \|V(t)\|_{\tilde{B}_{s+(m-1)p+p'}}^2 + \int_0^t \|V(t)\|_{\tilde{B}_{s+mp}}^2 dt \\ \leq C'_T (\|V(0)\|_{\tilde{B}_{s+(m-1)p+p'}}^2 + \int_0^t \|D_t f(t)\|_s^2 dt + \int_0^t \|U(t)\|_{\tilde{B}_{s+mp}}^2 dt)$$

with constant C'_T , where

$$\|V(0)\|_{\tilde{B}_{s+(m-1)p+p'}}^2 \leq C_1 \|\alpha\|_{\tilde{B}_{s+mp+p'}}^2 + C_2 \|f(\cdot, 0)\|_{s+p}^2,$$

with constants C_1 and C_2 . Summing (6) and (7) and applying Lemma 1 to the result, we have

$$\sum_{j=0}^m \|D_t^j u(\cdot, t)\|_{s+(m-j)p+p'}^2 + \sum_{j=0}^m \int_0^t \|D_t^j u(\cdot, t)\|_{s+(m-j+1)p}^2 dt \\ \leq C''_T (\|\alpha\|_{\tilde{B}_{s+mp+p'}}^2 + \|f(\cdot, 0)\|_{s+p}^2 + \sum_{j=0}^1 \int_0^t \|D_t^j f(\cdot, t)\|_{s+(1-j)p}^2 dt)$$

with a constant C_T' . Repeating this procedure we obtain (5).

Let k be a positive integer and put $\eta_0 = \mathcal{K}_{0,s}(H)$, $\eta_1 = \mathcal{K}_{kp,s}(H)$. Then η_1 is dense in η_0 and $\|u\|_{0,s} \leq \|u\|_{kp,s}$ for any $u \in \eta_1$ and therefore there exists an unbounded self-adjoint operator J in η_0 with domain η_1 , which generates a Hilbert scale $\{\eta_\lambda\}_{-\infty < \lambda < \infty}$. In the same way as in the proof of Corollary 4 in [5, p. 97] we see that $\eta_\lambda = \mathcal{K}_{\lambda kp,s}(H)$ within the equivalent norms. From the preceding proposition the map $(f, \alpha) \rightarrow u$ which assigns a unique solution u to the data (f, α) is continuous from $\mathcal{K}_{0,s}(H) \times D_{s+mp-p'}$ into $\mathcal{K}_{mp,s}(H)$ and from $\mathcal{K}_{kp,s}(H) \times D_{s+(m+k)p-p'}$ into $\mathcal{K}_{(m+k)p,s}(H)$. By the interpolation theorem we obtain

COROLLARY 4. *Let σ be any non-negative number. For any $f \in \mathcal{K}_{\sigma,s}(H)$ and $\alpha \in D_{\sigma+s+mp-p'}$ there exists a unique solution $u \in \mathcal{K}_{\sigma+mp,s}(H)$ of the Cauchy problem (1) and $(f, \alpha) \rightarrow u$ is a continuous map from $\mathcal{K}_{\sigma,s}(H) \times D_{\sigma+s+mp-p'}$ into $\mathcal{K}_{\sigma+mp,s}(H)$.*

We shall denote by $\mathcal{K}_{\sigma,s}^\circ(H_-)$ the space which is a restriction of the space $\mathcal{K}_{\sigma,s}^\circ(\bar{R}_{n+1}^+)$ to $R_n \times (-\infty, T)$ and similarly $\mathring{D}_{\sigma,s}(H_-)$ is defined.

PROPOSITION 5. *Let σ be a real number with $-p' < \sigma < 0$. For any $f \in \mathcal{K}_{\sigma,s}(H)$ and $\alpha \in D_{\sigma+s+mp-p'}$ there exists a unique solution $u \in \mathcal{K}_{\sigma+mp,s}(H)$ of the Cauchy problem (1) and $(f, \alpha) \rightarrow u$ is a continuous map from $\mathcal{K}_{\sigma,s}(H) \times D_{\sigma+s+mp-p'}$ into $\mathcal{K}_{\sigma+mp,s}(H)$.*

PROOF. Let $f \in \mathcal{K}_{\sigma,s}(H)$ and $\alpha \in D_{\sigma+s+mp-p'}$. Since $-p' < \sigma < 0$ the \mathcal{D}'_{L^2} -canonical extension f_\sim belongs to the space $\mathcal{K}_{\sigma,s}^\circ(H_-)$. Let $g \in \mathring{\mathcal{K}}_{\sigma+mp,s}(H_-)$ be such that $(D_t - i\lambda^p(D_x))^m g = f_\sim$, where $\lambda(D_x)$ is the operator with symbol $\lambda(\xi) = (1 + |\xi|^2)^{1/2}$. Then it follows from Corollary 3 in [6, p. 393] that $\mathcal{D}'_{L^2}\text{-}\lim_{t \downarrow 0} (g, D_t g, \dots, D_t^{m-1} g) = 0$. The Cauchy problem (1) is reduced to

$$(8) \quad \begin{cases} P(D)(u-g) = \sum_{j=1}^m ((-i)^j \binom{m}{j} \lambda^{jp}(D_x) - a_j(x, t, D_x)) D_t^{m-j} g & \text{in } \mathring{H} \\ \mathcal{D}'_{L^2}\text{-}\lim_{t \downarrow 0} ((u-g), D_t(u-g), \dots, D_t^{m-1}(u-g)) = \alpha, \end{cases}$$

where $\sum_{j=1}^m ((-i)^j \lambda^{jp}(D_x) - a_j(x, t, D_x)) D_t^{m-j} g \in \mathcal{K}_{\sigma+p,s-p}(H_-)$ with $\sigma+p > p'$. It follows from Corollary 4 that there exists a unique solution $v \in \mathcal{K}_{\sigma+(m+1)p,s-p}(H)$ of the Cauchy problem (8). Thus $u = v + g \in \mathcal{K}_{\sigma+mp,s}(H)$ is a unique solution of the Cauchy problem (1). In view of the closed graph theorem it follows that $(f, \alpha) \rightarrow u$ is a continuous map from $\mathcal{K}_{\sigma,s}(H) \times D_{\sigma+s+mp-p'}$ into $\mathcal{K}_{\sigma+mp,s}(H)$.

Let σ, s be any real numbers and write $\sigma = kp + \sigma'$ with integer k and $-p' < \sigma' \leq p'$. Then we have the following

THEOREM 5. For any $\alpha \in D_{\sigma+s+mp-p'}$ and $f \in \mathcal{X}_{\sigma,s}(H)$ with $f_{\sim} \in \mathring{\mathcal{X}}_{\sigma,s}(H_-)$ there exists a unique solution $u \in \mathcal{X}_{\sigma+mp,s}(H)$ of the Cauchy problem (1). In particular, if $\alpha=0$ then $u_{\sim} \in \mathring{\mathcal{X}}_{\sigma+mp,s}(H_-)$.

PROOF. Consider the case where $k \geq 0$. By Proposition 5 and Corollary 4 it suffices to show that $u_{\sim} \in \mathring{\mathcal{X}}_{\sigma+mp,s}(H_-)$ for $\alpha=0$. Suppose $\alpha=0$, that is, $\mathcal{D}'_{L^2\text{-lim}}(u, \dots, D_t^{m-1}u) = 0$. If $k > 0$ then $f_{\sim} \in \mathring{\mathcal{X}}_{k p + \sigma', s}(H_-)$ implies $\mathcal{D}'_{L^2\text{-lim}}(f, \dots, D_t^{k-1}f) = 0$. From the equation $P(D)u = f$ we obtain $\mathcal{D}'_{L^2\text{-lim}}(u, \dots, D_t^{m+k-1}u) = 0$ for $k \geq 0$. If $\sigma' < p'$ then $u_{\sim} \in \mathring{\mathcal{X}}_{\sigma+mp,s}(H_-)$. If $\sigma' = p'$ then $u_{\sim} \in \mathring{\mathcal{X}}_{\sigma+(m-1)p, s+p}(H_-)$. Since $\mathcal{D}'_{L^2\text{-lim}}(u, \dots, D_t^{m-1}u) = 0$, if we put $V = (u_{\sim}, D_t(u_{\sim}), \dots, D_t^{m-1}(u_{\sim}))'$, $F = (0, \dots, 0, f_{\sim})'$, then $V \in \mathring{D}_{\sigma, s+mp}(H_-)$ and $D_t V = A(t)V + F \in \mathring{D}_{\sigma, s+(m-1)p}(H_-)$ and therefore $V \in \mathring{D}_{\sigma+p, s+(m-1)p}(H_-)$, that is, $u_{\sim} \in \mathring{\mathcal{X}}_{\sigma+mp,s}(H_-)$.

Consider the case where $k < 0$. Assume that the results hold true of any $k+1$. Let $f_{\sim} \in \mathring{\mathcal{X}}_{\sigma,s}(H_-)$, $\sigma = kp + \sigma'$ and $\alpha \in D_{\sigma+s+mp-p'}$. Let $g \in \mathring{\mathcal{X}}_{\sigma+mp,s}(H_-)$ be such that $(D_t - i\lambda^p(D_x))^m g = f_{\sim}$. Then $\mathcal{D}'_{L^2\text{-lim}}(g, \dots, D_t^{m-1}g) = 0$ and the Cauchy problem (1) is reduced to (8), where $\sum_{j=1}^m ((-i)^j \binom{m}{j} \lambda^{jp}(D_x) - a_j(x, t, D_x)) \cdot D_t^{m-j} g \in \mathring{\mathcal{X}}_{\sigma+p, s-p}(H_-)$ and $\sigma + p = (k+1)p + \sigma'$. Thus there exists a unique solution $v \in \mathcal{X}_{\sigma+(m+1)p, s-p}(H)$. Consequently, $u = v + g \in \mathcal{X}_{\sigma+mp,s}(H)$. Since $v_{\sim} \in \mathring{\mathcal{X}}_{\sigma+(m+1)p, s-p}(H_-)$ for $\alpha=0$ we can conclude that $u_{\sim} = v_{\sim} + g \in \mathring{\mathcal{X}}_{\sigma+mp,s}(H_-)$.

PROPOSITION 6. For any $h \in \mathring{\mathcal{X}}_{\sigma,s}(H_-)$ there exists a unique solution $v \in \mathring{\mathcal{X}}_{\sigma+mp,s}(H_-)$ of $Pv = h$.

PROOF. In the case where $\sigma > -p'$, the problem to find a solution v of $Pv = h$ is equivalent to the problem to find a solution u of the Cauchy problem $Pu = h | \mathring{H} \in \mathcal{X}_{\sigma,s}(H)$ with $\mathcal{D}'_{L^2\text{-lim}}(u, \dots, D_t^{m-1}u) = 0$. Thus there exists a unique solution $u \in \mathcal{X}_{\sigma+mp,s}(H)$ and $u_{\sim} \in \mathring{\mathcal{X}}_{\sigma+mp,s}(H_-)$.

In the case where $\sigma \leq -p'$, our assertion will follow in the same way as in the proof of Theorem 5.

Let P be a regularly p -parabolic operator in $0 \leq T < \infty$ and consider the Cauchy problem

$$(9) \quad \begin{cases} Pu = f & \text{in } R_{n+1}^+, \\ \mathcal{D}'_{L^2\text{-lim}}(u, D_t u, \dots, D_t^{m-1}u) = \alpha \end{cases}$$

for given $\alpha \in (\mathcal{D}'_{L^2})_x \times \dots \times (\mathcal{D}'_{L^2})_x$ and $f \in \mathcal{D}'(R_t^+)((\mathcal{D}'_{L^2})_x) = \mathcal{D}'(R_t^+) \varepsilon(\mathcal{D}'_{L^2})_x$ which has the \mathcal{D}'_{L^2} -canonical extension f_{\sim} . From the fact that Theorem 3 holds true of any $H_T = R_n \times [0, T]$, the Cauchy problem (9) is unique in $\mathcal{D}'_i((\mathcal{D}'_{L^2})_x)(\bar{R}_{n+1}^+)$.

The spaces $\mathcal{X}_{\sigma,s}(\bar{R}_{n+1}^+)$ and $\mathcal{X}_{\sigma,s}^{\circ}(\bar{R}_{n+1}^+)$ are defined in the same way as $\mathcal{X}_{\sigma,s}(H)$ and $\mathcal{X}_{\sigma,s}^{\circ}(H)$. By $\mathcal{X}_{\sigma,s}^{\sim}(\bar{R}_{n+1}^+)$ we mean the space of $u \in \mathcal{D}'(R_{n+1}^+)$ such that $\phi u \in \mathcal{X}_{\sigma,s}(\bar{R}_{n+1}^+)$ for any $\phi \in \mathcal{D}(R_t)$ and the topology is defined by the semi-norms $u \rightarrow \|\phi u\|_{\sigma,s}$. Along the same way as in the proof of Theorem 5 and Proposition 6 we have the following

THEOREM 5'. For any $\alpha \in D_{\sigma+s+mp-p'}$ and $f \in \mathcal{X}_{\sigma,s}^{\sim}(\bar{R}_{n+1}^+)$ with $f_{\sim} \in \mathcal{X}_{\sigma,s}^{\circ}(\bar{R}_{n+1}^+)$ there exists a unique solution $u \in \mathcal{X}_{\sigma+mp,s}^{\sim}(\bar{R}_{n+1}^+)$ of the Cauchy problem (9). In particular, if $\alpha=0$ then $u_{\sim} \in \mathcal{X}_{\sigma+mp,s}^{\circ}(\bar{R}_{n+1}^+)$.

PROPOSITION 6'. For any $h \in \mathcal{X}_{\sigma,s}^{\sim}(\bar{R}_{n+1}^+)$ there exists a unique solution $v \in \mathcal{X}_{\sigma+mp,s}^{\sim}(\bar{R}_{n+1}^+)$ of $Pv=h$.

Let us denote by \mathcal{D}'_+ the subspace of \mathcal{D}'_t which consists of all one-dimension-al distributions with support contained in $[0, \infty)$ and by $(\mathcal{D}'_t)_+(\mathcal{D}'_{L^2}_x)$ the ε -product $\mathcal{D}'_t \varepsilon(\mathcal{D}'_{L^2}_x)$, which is a reflexive, ultrabornological Souslin space [6, p. 372]. In the same way as in the proof of Theorem 5 [7, p. 415] we have

THEOREM 6. For any $h \in (\mathcal{D}'_t)_+(\mathcal{D}'_{L^2}_x)$ there exists a unique solution $v \in (\mathcal{D}'_t)_+(\mathcal{D}'_{L^2}_x)$ of $Pv=h$ and $h \rightarrow v$ is a continuous map from $(\mathcal{D}'_t)_+(\mathcal{D}'_{L^2}_x)$ onto itself.

PROOF. Take a sequence $\{t_j\}$ of real numbers such that $t_0 < 0 < t_1 < t_2 < \dots$, $\lim_{j \rightarrow \infty} t_j = \infty$ and put $U_j = (t_j, t_{j+2})$. Let $\{\phi_j\}$ be a partition of unity subordinate to the covering $\{U_j\}_{j=0,1,\dots}$ of (t_0, ∞) and consider the equations $Pv_j = \phi_j f$, $j=0, 1, \dots$, where $\phi_j f \in \mathcal{X}_{\sigma_j, s_j}^{\sim}(\bar{R}_{n+1}^+)$. In virtue of Proposition 6' there exists a unique solution $v_j \in \mathcal{X}_{\sigma_j+mp, s_j}^{\sim}(R_{n+1}^+) \subset (\mathcal{D}'_t)_+(\mathcal{D}'_{L^2}_x)$. By our energy inequality (E_s) we see that $v_j=0$ for $t < t_j$. Thus $v = \sum v_j$ is well defined in $(\mathcal{D}'_t)_+(\mathcal{D}'_{L^2}_x)$ and v is unique in $(\mathcal{D}'_t)_+(\mathcal{D}'_{L^2}_x)$.

Consider the map

$$l: (\mathcal{D}'_t)_+(\mathcal{D}'_{L^2}_x) \ni v \rightarrow Pv \in (\mathcal{D}'_t)_+(\mathcal{D}'_{L^2}_x),$$

which is linear, continuous and onto. Since the space $(\mathcal{D}'_t)_+(\mathcal{D}'_{L^2}_x)$ is ultrabornological and Souslin it follows from the open mapping theorem that l is an epimorphism. Thus the proof is complete.

As a consequence of Theorem 6 we can state the following

THEOREM 7. For any $\alpha \in (\mathcal{D}'_{L^2}_x) \times \dots \times (\mathcal{D}'_{L^2}_x)$ and $f \in \mathcal{D}'(R_t^+)((\mathcal{D}'_{L^2}_x)$ with $f_{\sim} \in (\mathcal{D}'_t)_+(\mathcal{D}'_{L^2}_x)$, the fine Cauchy problem (9) has a unique solution $u \in \mathcal{D}'(R_t^+)((\mathcal{D}'_{L^2}_x)$ and $(f_{\sim}, \alpha) \rightarrow u_{\sim}$ is a continuous map under the topology of $(\mathcal{D}'_t)_+(\mathcal{D}'_{L^2}_x) \times (\mathcal{D}'_{L^2}_x) \times \dots \times (\mathcal{D}'_{L^2}_x)$ and the topology of $(\mathcal{D}'_t)_+(\mathcal{D}'_{L^2}_x)$.

We shall close this paper with some remarks on the Cauchy problem (2):

$$\begin{cases} LU \equiv D_t U - A(t)U = F & \text{in } \dot{H}, \\ \mathcal{D}'_{L^2}\text{-lim}_{t \downarrow 0} U = \alpha \end{cases}$$

for preassigned $F \in \mathcal{D}'_i((\mathcal{D}'_{L^2})_x)(H) \times \dots \times \mathcal{D}'_i((\mathcal{D}'_{L^2})_x)(H)$ with \mathcal{D}'_{L^2} -canonical extension F_{\sim} and $\alpha \in (\mathcal{D}'_{L^2})_x \times \dots \times (\mathcal{D}'_{L^2})_x$. As shown in Theorem 1 the energy inequality (E_s) holds true for any $U = (u_1, \dots, u_m)'$, $u_j \in C_0^\infty(R_{n+1})$.

Let s be any real number. If for any $F \in D_{0,s}(H)$ and $\alpha \in D_{s+p'}(R_n)$ there exists a solution $U \in D_{0,s+p}(H)$ of the Cauchy problem (2) we shall say that $(CP)_s$ holds for L . As shown in Theorem 3, U is uniquely defined if it exists. In the same way as in the proof of Proposition 7' in [7, p. 434] we have

PROPOSITION 7. $(CP)_s$ holds for L if and only if the conditions that $W \in D_{0,-s}^*(H)$, $L^*W = 0$ in \dot{H} and $\mathcal{D}'_{L^2}\text{-lim}_{t \uparrow T} W = 0$ imply $W = 0$ in \dot{H} .

LEMMA 2. Suppose $(CP)_s$ holds for some s . Then, for any $F \in C_0^\infty(H) \times \dots \times C_0^\infty(H)$ and $\alpha \in C_0^\infty(R_n) \times \dots \times C_0^\infty(R_n)$ a unique solution U of the Cauchy problem (2) belongs to the space $D_{0,s'}(H)$ for any s' .

PROOF. From our assumption it follows that $U \in D_{0,s+p}(H)$. If we put $V_1 = \lambda(D_x)U$, then

$$\begin{cases} D_t V_1 + A(t)V_1 = \lambda(D_x)F + (A(t)\lambda(D_x) - \lambda(D_x)A(t))U & \text{in } \dot{H}, \\ \mathcal{D}'_{L^2}\text{-lim}_{t \downarrow 0} V_1 = \lambda(D_x)\alpha, \end{cases}$$

where $\lambda(D_x)F \in \mathcal{S}(H)$, $\lambda(D_x)\alpha \in \mathcal{S}(R_n)$ and $(A(t)\lambda(D_x) - \lambda(D_x)A(t))U \in D_{0,s}(H)$ [6, p. 387]. From our assumption it follows that $V_1 = \lambda(D_x)U \in D_{0,s+p}(H)$ and therefore $U \in D_{0,s+p+1}(H)$.

If we put $V_2 = \lambda^2(D_x)U$, then

$$\begin{cases} D_t V_2 + A(t)V_2 = \lambda^2(D_x)F + (A(t)\lambda^2(D_x) - \lambda^2(D_x)A(t))U \in D_{0,s}(H), \\ \mathcal{D}'_{L^2}\text{-lim}_{t \downarrow 0} V_2 = \lambda^2(D_x)\alpha \in \mathcal{S}(R_n). \end{cases}$$

Thus $V_2 = \lambda^2(D_x)U \in D_{0,s+p}(H)$ and therefore $U \in D_{0,s+p+2}(H)$. Repeating this procedure, we see that $U \in \bigcap_s D_{0,s}(H)$.

PROPOSITION 8. If $(CP)_s$ holds for some s , then it does also for any s' .

PROOF. For any given $F \in D_{0,s'}(H)$ and $\alpha \in D_{s'+p'}(R_n)$ there exist two sequences $\{F_j\}$, $F_j \in C_0^\infty(H) \times \dots \times C_0^\infty(H)$ and $\{\alpha_j\}$, $\alpha_j \in C_0^\infty(R_n) \times \dots \times C_0^\infty(R_n)$ such that $\{F_j\}$ and $\{\alpha_j\}$ converge in $D_{0,s'}(H)$ and $D_{s'+p'}(R_n)$ respectively. Let U_j be a unique solution of the Cauchy problem (2) for L associated with F_j and α_j .

Then U_j belongs to the space $\bigcap_s D_{0,s}(H)$ and it satisfies the energy inequality

$$\|U_j(t)\|_{D_{s'+p'}}^2 + \int_0^t \|U_j(t)\|_{D_{s'+p}}^2 dt \leq C_T (\|\alpha_j\|_{D_{s'+p'}}^2 + \int_0^t \|F_j(t)\|_{D_s}^2 dt), \quad 0 \leq t \leq T,$$

with a constant C_T , which implies that $\{U_j\}$ is a Cauchy sequence in $D_{0,s'+p}(H)$. By the relation $D_t U_j = F_j - A(t)U_j \in D_{0,s'}(H)$ we see that $\{U_j\}$ is also a Cauchy sequence in $D_{p,s'}(H)$. Let U be the limit of U_j in $D_{p,s'}(H)$. Then $U \in D_{p,s'}(H)$ satisfies $LU = F$ in \dot{H} and $\mathcal{D}'_{L^2\text{-lim}} U = \alpha$, which means that $(CP)_s$ holds true.

From the energy inequality (E_s) and Proposition 8 we can prove the following proposition in the same arguments as used in [7, Proposition 6].

PROPOSITION 9. *If for any $F \in D_{0,s}(H)$ and $\alpha \in D_{s+p'}(R_n)$ the Cauchy problem (2) has a solution $U \in \mathcal{D}'_t((\mathcal{D}'_{L^2})_x)(H) \times \cdots \times \mathcal{D}'_t((\mathcal{D}'_{L^2})_x)(H)$, then $U \in D_{p,s}(H)$.*

If we suppose $(CP)_0$ for L , then our discussions on the Cauchy problem for a specified parabolic system given in Section 6 of [7] can be applied also to the Cauchy problem for L .

References

- [1] J. Dieudonné, *Calcul infinitésimal*, Hermann, 1968.
- [2] D. Ellis, *An energy inequality for higher order linear parabolic operators and its applications*, Trans. Amer. Math. Soc. **165** (1972), 167–206.
- [3] M. Itano, *On the fine Cauchy problem for the system of linear partial differential equations*, J. Sci. Hiroshima Univ. Ser. A–I **33** (1969), 11–27.
- [4] M. Itano, *Note on the canonical extensions and the boundary values for distributions in the space H^n* , Hiroshima Math. J. **1** (1971), 405–425.
- [5] M. Itano and K. Yoshida, *Energy inequalities and Cauchy problem for a system of linear partial differential equations*, Hiroshima Math. J. **1** (1971), 75–108.
- [6] M. Itano and K. Yoshida, *A study of \mathcal{D}'_{L^2} -valued distributions on a semi-axis in connection with the Cauchy problem for a pseudo-differential system*, Hiroshima Math. J. **2** (1972), 369–396.
- [7] M. Itano and K. Yoshida, *Energy inequalities and the Cauchy problem for a pseudo-differential system*, Hiroshima Math. J. **2** (1972), 397–444.
- [8] L. Hörmander, *Linear partial differential operators*, Springer, 1969.
- [9] S. Kaplan, *An analogue of Gårding's inequality for parabolic operators and its applications*, J. Math. Mech. **19** (1969), 171–187.
- [10] J. Leray, *Hyperbolic differential equations*, The Institute for Advanced Study, Princeton, N. J., 1953. Reprinted November, 1955.
- [11] S. Mizohata, *Le problème de Cauchy pour les équations paraboliques*, J. Math. Soc. Japan **8** (1956), 269–299.

*Department of Mathematics,
Faculty of General Education,
Hiroshima University*