24. Singularities and Cauchy Problem for Fuchsian Hyperbolic Equations

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In this paper, we shall discuss distribution solutions of the Cauchy problem for Fuchsian hyperbolic equations (in Tahara [2], Bove-Lewis-Parenti [1]), and investigate the propagation of singularities of them by using the notion of wave front sets. The result here is a generalization of results in [1].

1. Fuchsian hyperbolic equations. Let us consider the Cauchy problem:

(E)
$$\begin{cases} t^{k}\partial_{t}^{m}u + \sum_{\substack{j+\lfloor \alpha \rfloor \leq m \\ j < m}} t^{p(j,\alpha)}a_{j,\alpha}(t,x)\partial_{i}^{j}\partial_{x}^{\alpha}u = f(t,x), \\ \partial_{i}^{i}u|_{t=0} = g_{i}(x), \qquad i=0, 1, \cdots, m-k-1, \end{cases}$$

where $(t, x) = (t, x_1, \dots, x_n) \in [0, T] \times \mathbb{R}^n$ $(T>0), m \in N (=\{1, 2, \dots\}), k \in \mathbb{Z}_+$ $(=\{0, 1, 2, \dots\}), \alpha = (\alpha_1, \dots, \alpha_n) \in \mathbb{Z}_+^n, |\alpha| = \alpha_1 + \dots + \alpha_n, p(j, \alpha) \in \mathbb{Z}_+(j+|\alpha| \le m$ and j < m, $\alpha_{j,\alpha}(t, x) \in C^{\infty}([0, T] \times \mathbb{R}^n)$ $(j+|\alpha| \le m$ and j < m, $\partial_t = \partial/\partial t$, and $\partial_x^{\alpha} = (\partial/\partial x_1)^{\alpha_1} \cdots (\partial/\partial x_n)^{\alpha_n}$. In addition, we impose the following conditions $(A-1) \sim (A-3)$ on (E).

$$\begin{array}{ll} \text{(A-1)} \quad 0 \leq k \leq m. \\ \text{(A-2)} \quad p(j, \alpha) \in Z_+ \ (j+|\alpha| \leq m \text{ and } j < m) \text{ satisfy} \\ \begin{cases} p(j, \alpha) = k + \nu |\alpha|, & \text{when } j + |\alpha| = m \text{ and } j < m, \\ p(j, \alpha) \geq k - m + j + (\nu + 1) |\alpha|, & \text{when } j + |\alpha| < m \end{cases}$$
for some $\nu \in Z_+$.
(A-3) All the roots $\lambda_i(t, x, \xi)$ $(i=1, \cdots, m)$ of

$$\lambda^{m} + \sum_{\substack{j+|\alpha|=m\\j\leq m}} a_{j,\alpha}(t, x) \lambda^{j} \xi^{\alpha} = 0$$

are real, simple and bounded on $\{(t, x, \xi) \in [0, T] \times \mathbb{R}^n \times \mathbb{R}^n; |\xi|=1\}$.

Then, the equation is one of the most fundamental examples of Fuchsian hyperbolic equations. Therefore, by applying the result in Tahara [2] we can obtain the C^{∞} well posedness of (E), that is, the existence, uniqueness and finiteness of propagation speed of solutions in $C^{\infty}([0, T] \times \mathbb{R}^n)$. To prove these results, Tahara [2] used the energy inequality method.

Recently, Bove-Lewis-Parenti [1] has succeeded to construct a right and a left parametrix for the case $\nu = 0$, and obtained the existence,

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No. 3]

uniqueness and propagation results of singularities of distribution solutions.

In this note, we want to report that the method developed in [1] can be applied to the general case $\nu \geq 0$.

2. Existence and uniqueness. Let $\mathcal{D}'(\mathbb{R}^n)$ be the locally convex space of all distributions on \mathbb{R}^n with strong topology, and let $C^{\infty}([0, T], \mathcal{D}'(\mathbb{R}^n))$ be the space of all infinitely differentiable functions on [0, T] with values in $\mathcal{D}'(\mathbb{R}^n)$.

Let $\mathcal{C}(\rho, x)$ be the characteristic polynomial of (E), that is, $\mathcal{C}(\rho, x)$ is defined by

$$\mathcal{C}(\rho, x) = \rho(\rho - 1) \cdots (\rho - m + 1) + a_{m-1}(x)\rho(\rho - 1) \cdots (\rho - m + 2) + \cdots + a_{m-k}(x)\rho(\rho - 1) \cdots (\rho - m + k + 1),$$

where

$$a_{j}(x) = \begin{cases} a_{j,(0,\dots,0)}(0, x), & \text{when } p(j, (0, \dots, 0)) = k - m + j, \\ 0, & \text{when } p(j, (0, \dots, 0)) > k - m + j. \end{cases}$$

In order to solve (E) at a formal power series level, we impose the following condition.

(A-4) $C(\rho, x) \neq 0$ for any $x \in \mathbb{R}^n$ and $\rho \in \{\lambda \in \mathbb{Z}; \lambda \geq m-k\}$. (In [1], this condition is called the Fuchs condition.)

Then, by constructing a right and a left parametrix for (E) like as in Bove-Lewis-Parenti [1] we can solve (E) in $C^{\infty}([0, T], \mathcal{D}'(\mathbb{R}^n))$ modulo $C^{\infty}([0, T] \times \mathbb{R}^n)$. Hence, by combining this with the C^{∞} well posedness in Tahara [2] we can obtain the following result.

Theorem 1. Assume that $(A-1) \sim (A-4)$ hold. Then, for any $f(t, x) \in C^{\infty}([0, T], \mathcal{D}'(\mathbb{R}^n))$ and any $g_i(x) \in \mathcal{D}'(\mathbb{R}^n)$ $(i=0, 1, \dots, m-k-1)$ there exists a unique solution $u(t, x) \in C^{\infty}([0, T], \mathcal{D}'(\mathbb{R}^n))$ of (E). Moreover, the domain $D(t_0, x^0)$ defined by

 $D(t_0, x^0) = \{(t, x) \in [0, T] \times \mathbf{R}^n; |x - x^0| < \lambda_{\max} T^{\nu}(t_0 - t)\}$

(where $\lambda_{\max} = \sup \{ |\lambda_i(t, x, \xi)|; i=1, \dots, m, (t, x) \in [0, T] \times \mathbb{R}^n \text{ and } |\xi|=1 \} \}$) is a dependence domain of $(t_0, x^0) \in (0, T] \times \mathbb{R}^n$. In other words, if f(t, x)=0on $D(t_0, x^0)$ and $g_i(x)=0$ on $D(t_0, x^0) \cap \{t=0\}$ ($i=0, 1, \dots, m-k-1$) hold, then u(t, x) also satisfies u(t, x)=0 on $D(t_0, x^0)$.

3. Singularities of solutions. We say that $f(t, x) \in C^{\infty}([0, T], \mathcal{D}'(\mathbb{R}^n))$ is a regular distribution, if f(t, x) satisfies

 $WF(f|_{t>0}) \cap \{(t, x, \tau, \xi) | t>0, \xi=0\} = \phi.$

For a regular distribution f(t, x), we define the boundary wave front set $\partial WF(f) (\subset T^* \mathbb{R}^n \setminus 0)$ over $\{t=0\}$ by the following; we say that a point $(x, \xi) \in T^* \mathbb{R}^n \setminus 0$ does not belong to $\partial WF(f)$, if and only if there exists a classical pseudo-differential operator $B(x, D_x)$, elliptic near (x, ξ) , such that $(Bf)(t, x) \in C^{\infty}([0, \varepsilon] \times \mathbb{R}^n)$ for some $\varepsilon > 0$.

Let $\nu \in \mathbb{Z}_+$ be as in (A-2), let $\lambda_i(t, x, \xi)$ $(i=1, \dots, m)$ be as in (A-3), and let $(x^{(i)}(t, s, y, \eta), \xi^{(i)}(t, s, y, \eta))$ be the solution of the ordinary differential equation (in t)

A. BOVE et al.

 $\begin{aligned} \frac{dx^{(i)}}{dt} &= -t^{\nu} \nabla_{\xi} \lambda_{i}(t, x^{(i)}, \xi^{(i)}), \qquad \frac{d\xi^{(i)}}{dt} &= t^{\nu} \nabla_{x} \lambda_{i}(t, x^{(i)}, \xi^{(i)}), \\ x^{(i)}|_{t=s} &= y, \qquad \qquad \xi^{(i)}|_{t=s} &= \eta. \end{aligned}$

Then, by investigating directly the right or the left parametrix for (E) we can obtain the following result.

Theorem 2. Assume that $(A-1) \sim (A-4)$ hold. Let $u(t, x) \in C^{\infty}([0, T], \mathcal{D}'(\mathbb{R}^n))$ be the unique solution of (E) in Theorem 1, and assume that f(t, x) is a regular distribution. Then, u(t, x) is also a regular distribution and the following inclusions hold.

(1)
$$\partial WF(u) \subset \partial WF(f) \cup \bigcup_{j=0}^{m-k-1} WF(g_j).$$

$$\begin{array}{ll} \textbf{(2)} & WF(u|_{t>0}) \subset \{(t,\,x,\,\tau,\,\xi) \mid t>0, \ (t,\,x,\,\tau,\,\xi) \in WF(f)\} \cup \\ & \bigcup_{i=1}^{m} \left\{ (t,\,x,\,t^{*}\lambda_{i}(t,\,x,\,\xi),\,\xi) \mid t>0, \ \exists s, \ \frac{s}{t} \in (0,\,1), \ \exists (y,\,\eta) \in T^{*} \mathbb{R}^{n} \setminus 0, \\ & x = x^{(i)}(t,\,s,\,y,\,\eta), \ \xi = \xi^{(i)}(t,\,s,\,y,\,\eta), \\ & (s,\,y,\,s^{*}\lambda_{i}(s,\,y,\,\eta),\,\eta) \in WF(f) \right\} \cup \\ & \bigcup_{i=1}^{m} \left\{ (t,\,x,\,t^{*}\lambda_{i}(t,\,x,\,\xi),\,\xi) \mid t>0, \ \exists (y,\,\eta) \in T^{*} \mathbb{R}^{n} \setminus 0, \\ & x = x^{(i)}(t,\,0,\,y,\,\eta), \ \xi = \xi^{(i)}(t,\,0,\,y,\,\eta), \\ & (y,\,\eta) \in \partial WF(f) \cup \bigcup_{j=0}^{m-k-1} WF(g_{j}) \right\}. \end{array}$$

Details and proofs will be published elsewhere.

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