61. On Micro-Analyticity of the Elementary Solutions of Hyperbolic Differential Equations with Real Analytic Coefficients

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In this note we state a theorem on (micro-) analyticity of the elementary solutions of hyperbolic differential equations with (not necessarily constant) multiple characteristics. Our result is a generalization of those of Kawai [1], Hörmander [2] and Andersson [3] which deal with operators with simple characteristics. (See Atiyah-Bott-Gårding [4] for operators with constant coefficients.)

If an m-th order differential operator $P(t, x, D_t, D_x)$ is hyperbolic with respect to the direction $(1, \dots, 0)$, there exists a unique elementary solution of the Cauchy problem, that is, m-tuple of hyperfunctions $E_i(t, x)$ $(j=1, \dots, m)$ such that

$$P(t, x, D_t, D_x)E_j(t, x) = 0,$$

 $D_t^{i-1}E_j(0, x) = \delta_{i,j}\delta(x)$ $(i, j=1, \dots, m).$

(See Kawai [5] and Bony-Schapira [6].) Our problem is to decide the singular spectrum of $E_{J}(t, x)$.

Recently Kashiwara-Kawai [7] defined micro-hyperbolicity and constructed good elementary solutions for micro-hyperbolic operators. The essential key to our theorem is their deep analysis in micro-local sense. Remark that our lemma is valid for pseudo-differential operators.

Here we treat only the simplest case. More complete results and proofs will be published elsewhere.

First we set up a class of operators which can be easily handled. Let $P(x, D_x)$ be a pseudo-differential operator defined in a neighborhood of $x_0^* = (x_0, \xi_0) \in P^*X$. Let $\sigma(P)(x, \xi) = p_1^{s_1}(x, \xi) \cdots p_r^{s_r}(x, \xi)$ be an irreducible decomposition at x_0^* . We call $P(x, D_x)$ reductive if each $p_j(x, \xi)$ is simple characteristic, that is, $d_{(x,\xi)}p_j(x,\xi)$ is not parallel to $\sum_i \xi_i dx_i$. In this case we can define r-bicharacteristic strips through x_0^* . A hyperbolic differential operator is called reductive if it is reductive at each point on its real characteristic variety.

Examples.

$$D_t^2 - t^2(D_x^2 + D_y^2) \\ (D_t^2 - a(t, x, y)D_x^2 - b(t, x, y)D_y^2)(D_t^2 - c(t, x, y)D_x^2 - d(t, x, y)D_y^2) \\ \text{where } a, b, c \text{ and } d \text{ is positive for real } (t, x, y).$$

Now let us define characteristic conoid of a reductive hyperbolic differential operator. Let $P(t,x,D_t,D_x)$ be a reductive hyperbolic differential operator with respect to the direction $(1,\cdots,0)$ defined in a neighborhood of the origin. Let $V_R=\{(t,x,\tau,\xi)\in\sqrt{-1}S^*M/\sigma(P)(t,x,\tau,\xi)=0\}$ and $D=\{(t,x,\tau,\xi)\in V_R/\text{the number of bicharacteristic strips through }(t,x,\tau,\xi)\geq 2\}$. We assume the following: at each point $(t_0,x_0,\tau_0,\xi_0)\in D$, the number of bicharacteristic strips is two and if $\sigma(P)(t,x,\tau,\xi)=p_1^{s_1}(t,x,\tau,\xi)p_2^{s_2}(t,x,\tau,\xi)$ is an irreducible decomposition, $\{p_1,p_2\}(t_0,x_0,\tau_0,\xi_0)\neq 0$ where $\{\ ,\ \}$ denotes Poisson bracket. Let us pursue a bicharacteristic strip through $(0,0,\tau,\xi)\in\pi^{-1}(0)\cap V_R$ where $\pi:\sqrt{-1}S^*M\to M$. It will fall across D. Then two bicharacteristic strips come forth from there and they may again fall across D and so on. We call the union of these bicharacteristic strips the characteristic conoid.

Theorem. The elementary solution $E_j(t,x)$ is micro-analytic except the characteristic conoid.

The essential part of the proof of this theorem is the following lemma.

Lemma. Let $P(t, x, D_t, D_x)$ be a pseudo-differential operator defined in a neighborhood of $(0, \dots, 0, \sqrt{-1}(0, \dots, 1)\infty)$ such that $\sigma(P) = t^{s_1} \tau^{s_2}$. If a microfunction u satisfies

- a) $P(t, x, D_t, D_x)u = 0$,
- b) u=0 on $\{(t,0,\cdots,0,\sqrt{-1}(0,\cdots,1))/t<0\}\cup\{(0,\cdots,0,\sqrt{-1}(t,0,\cdots,1)\infty/t<0\})$ or $(t,0,\cdots,0,\sqrt{-1}(0,\cdots,1)\infty/t<0)\cup\{(0,\cdots,0,\sqrt{-1}(t,0,\cdots,1)\infty/t<0\})\cup\{(0,\cdots,0,\sqrt{-1}(t,0,\cdots,1)\infty)/t>0\}$, then u=0 at $(0,\cdots,0,\sqrt{-1}(0,\cdots,1)\infty)$.

This is an easy corollary of the existence of a good elementary solution of Kashiwara-Kawai.

References

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