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CAUCHY PROBLEMS RELATED TO DIFFERENTIAL OPERATORS WITH COEFFICIENTS OF GENERALIZED HERMITE OPERATORS

By

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1. Introduction

As an example, let us consider the Schrödinger equation:

$$\{D_t + D_x^2 + V(x)\}u(t,x) = 0,$$

where $D_t = (1/i)(\partial/\partial t)$, $D_x = (1/i)(\partial/\partial x)$. In the harmonic oscillator case, where the potential energy function $V(x)$ is equal to x^2, X. Feng ([1]) considered it as follows.

As is well known, the Hermite function

$$\Phi_\alpha(x) = (\alpha!2^\alpha)^{-1/2}(-1)^\alpha \pi^{-1/4} e^{x^2/2}\left(\frac{\partial}{\partial x}\right)^\alpha e^{-x^2}$$

is an eigenfunction of the Hermite operator $H = D_x^2 + x^2$, corresponding to an eigenvalue $2\alpha + 1$, that is,

$$H\Phi_\alpha(x) = (2\alpha + 1)\Phi_\alpha(x)$$

for any $\alpha \in I_+ = \{0, 1, \ldots\}$. Moreover, $\{\Phi_\alpha \mid \alpha \in I_+\}$ is a complete orthonormal system of $L^2(R)$, and $\Phi_\alpha(x)$ belongs to $S(R)$, where $S(R)$ is the L. Schwartz space of rapidly decreasing functions in R ([2]).

Suppose $u(t,x) \in S'(R_x)$ for fixed t, where $S'(R)$ is the conjugate space of $S(R)$, and set

$$u_\alpha(t) = \langle u(t,x), \Phi_\alpha(x)\rangle.$$

Then the Cauchy problem

$$(A)\begin{cases} (D_t + H)u(t,x) = 0 & (0 \le t \le T,\ x \in R), \\ u(0,x) = \delta(x) & (x \in R) \end{cases}$$

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is reduced to the Cauchy problems of ordinary differential equations

$$(a)_\alpha \begin{cases} \{D_t + (2\alpha + 1)\}u_\alpha(t) = 0 & (0 \le t \le T), \\ u_\alpha(0) = \Phi_\alpha(0). \end{cases}$$

Therefore, the solution $u(t, x)$ of the problem (A) can be formally represented by making use of solutions $\{u_\alpha(t)\}$ of the problems $(a)_\alpha$. More precisely,

$$u(t, x) = \sum_{\alpha \in I_+} u_\alpha(t)\Phi_\alpha(x) = \sum_{\alpha \in I_+} \Phi_\alpha(0)e^{-i(2\alpha+1)t}\Phi_\alpha(x).$$

X. Feng proved that $u(t, x) \in S'(R_x)$, owing to the Hermite expression theory in $S'(R)$ (B. Simon [3]).

How about anharmonic oscillator cases? Suppose that $\{\phi_\alpha(x)\}$ is a complete orthonormal system in $L^2(R)$, where $\phi_\alpha(x)$ is an eigenfunction of the generalized Hermite operator $L = D_x^2 + x^2 + x^4 + 1$, corresponding to an eigenvalue λ_α. Then the solution of the Cauchy problem of the Schrödinger equation

$$\begin{cases} (D_t + L)u(t, x) = 0 & (0 \le t \le T,\ x \in R), \\ u(0, x) = \delta(x) & (x \in R) \end{cases}$$

can be given by

$$u(t, x) = \sum_{\alpha \in I_+} \phi_\alpha(0)e^{-i\lambda_\alpha t}\phi_\alpha(x).$$

Our aim in this paper is to prove $u(t, x) \in S'(R_x)$. In the following, this problem will be considered in a more general situation.

2. Preparations

Let us define a generalized Hermite operator L by

$$L = (L_1, \ldots, L_n),$$

$$L_j = D_{x_j}^2 + V_j(x_j) \quad (j = 1, 2, \ldots, n),$$

where $V_j(s)$ is a $C^\infty(R)$-function satisfying the following conditions: there exist $\delta_j > 0$, $c_0 > 0$, and $C_k > 0$ $(k \in I_+)$ such that

$$\begin{cases} V_j(s) \ge c_0(1 + |s|)^{2\delta_j} & (\forall s \in R), \\ |D_s^k V_j(s)| \le C_k(1 + |s|)^{2\delta_j} & (\forall s \in R). \end{cases}$$

LEMMA 1. *There exist $\{\phi_{jk}(s)\}_{k \in I_+}$ satisfying the following conditions, where $\phi_{jk}(s)$ is an eigenfuction of L_j, corresponding to an eigenvalue λ_{jk}.*

1) $0 < \lambda_{j0} \leq \lambda_{j1} \leq \cdots \leq \lambda_{jk} \leq \cdots$, *and there exists* $p_0 > 0$ *such that*

$$\sum_{k=0}^{\infty} \lambda_{jk}^{-p_0} < +\infty.$$

2) $\phi_{jk}(s)$ *is real valued, and* $\{\phi_{jk}(s)\}_{k \in I_+}$ *is a complete orthonomal system of* $L^2(R)$.

3) $\phi_{jk}(s) \in S(R)$, *and there exist* $C(l) > 0$ *and* $p(l) > 0$ *for any* $l \in I_+$ *such that*

$$\|\phi_{jk}\|_l := \sum_{\alpha+\beta \leq l} \sup_{x \in R} |s^\alpha D_s^\beta \phi_{jk}(s)| \leq C(l) \lambda_{jk}^{p(l)} \quad (\forall k \in I_+)$$

holds.

Lemma 1 is proved in [4] under assumptions slightly different to ours, but it is proved similarly.

Now, for any $\alpha = (\alpha_1, \ldots, \alpha_n)$, $\beta = (\beta_1, \ldots, \beta_n) \in I_+^n$, we put

$$\phi_\alpha(x) = \Pi_{j=1}^n \phi_{j,\alpha_j}(x_j), \quad \lambda_\alpha = (\lambda_{1,\alpha_1}, \ldots, \lambda_{n,\alpha_n}),$$

$$L^\beta = \Pi_{j=1}^n L_j^{\beta_j} \quad \lambda_\alpha^\beta = \Pi_{j=1}^n \lambda_{j,\alpha_j}^{\beta_j}$$

and denote

$$\Lambda = \{\lambda_\alpha \mid \alpha \in I_+^n\}$$
$$= \{(\lambda_{10}, \lambda_{20}, \ldots, \lambda_{n0}), (\lambda_{11}, \lambda_{20}, \ldots, \lambda_{n0}), (\lambda_{10}, \lambda_{21}, \ldots, \lambda_{n0}), \ldots\}.$$

Using Lemma 1, it is easy to prove

LEMMA 2. $\phi_\alpha(x)$ *is an eigenfunction of* L^β *corresponding to an eigenvalue* λ_α^β, *and they satisfy*

1) *there exists* $p_0 > 0$ *such that*

$$\sum_{\alpha \in I_+^n} |\lambda_\alpha|^{-p_0} < +\infty,$$

2) $\{\phi_\alpha(x)\}_{\alpha \in I_+^n}$ *is a complete orthonomal system of* $L^2(R^n)$,

3) $\phi_\alpha(x) \in S(R^n)$, *and there exist* $C(l) > 0$ *and* $p(l) > 0$ *for any* $l \in I_+$ *such that*

$$\|\phi_\alpha\|_l \leq C(l) |\lambda_\alpha|^{p(l)} \quad (\forall \alpha \in I_+^n).$$

Here we call $\{\phi_\alpha(x)\}_{\alpha \in I_+^n}$ a family of generalized Hermite functions.

Let s be a space, whose element

$$a = (a_\alpha)_{\alpha \in I_+^n} = (a_{0,\dots,0}, a_{1,0,\dots,0}, a_{0,1,0,\dots,0}, \dots) \quad (a_\alpha \in C)$$

satisfies

$$|a|_h := \sup_{\alpha \in I_+^n} |a_\alpha| \, |\lambda_\alpha|^{h/2} < +\infty \quad (\forall h \in I_+).$$

s is a Fréchet space with a countable set of seminorms $\{|a|_h\}_{h \in I_+}$. Let s' be the conjugate space of s. Namely, s' is a set of all linear continuous mappings from s to C. More precisely, let $b \in s'$, that is, $b : s \ni a \to \langle b, a \rangle \in C$. Then there exist $h > 0$ and $C > 0$ such that it holds

$$|\langle b, a \rangle| \le C|a|_h \quad (\forall a \in s).$$

LEMMA 3. 1) *Let* $f(x) \in S(R^n)$ *and set*

$$a(f) = \{a_\alpha(f)\}_{\alpha \in I_+^n}, \quad a_\alpha(f) = \langle f, \phi_\alpha \rangle.$$

Then

$$S(R^n) \ni f(x) \to a(f) \in s$$

is linear continuous. More precisely, there exists $C_h > 0$ *for any* h *such that*

$$|a(f)|_h \le C_h \|f\|_{2n+(\delta+1)h} \quad \left(\delta = \max_j \delta_j\right).$$

2) *Conversely, let* $a \in s$ *and set*

$$f(x) = \sum_\alpha a_\alpha \phi_\alpha(x).$$

Then

$$s \ni a \to f \in S(R^n)$$

is linear and continuous. More precisely, there exists $C_l > 0$ *for any* l *such that*

$$\|f\|_l \le C_l |a|_{2p(l)+2p_0}.$$

Moreover, $a(f) = a$ *holds.*

PROOF. 1) For any $h \in I_+$, it holds

$$\begin{aligned} |a(f)|_{2h} &= \sup_{\alpha \in I_+^n} |a_\alpha(f)| |\lambda_\alpha|^h \\ &\le C_h \sup_{\alpha \in I_+^n} (\lambda_{1,\alpha_1}^h + \cdots + \lambda_{n,\partial_n}^h) |\langle f, \phi_\alpha \rangle| \end{aligned}$$

and

$$\lambda_{j,\alpha_j}^h |\langle f, \phi_\alpha \rangle| = |\langle f, L_j^h \phi_\alpha \rangle| = |\langle L_j^h f, \phi_\alpha \rangle| \leq \|L_j^h f\|_{L^2}.$$

Hence

$$|a(f)|_{2h} \leq C_h \sum_{j=1}^{n} \|L_j^h f\|_{L^2}.$$

On the other hand, since

$$|D_{x_j}^k V_j(x_j)| \leq C_k (1 + |x_j|)^{2\delta_j},$$

we have

$$\|L_j^h f\|_{L^2} = \|(D_{x_j}^2 + V(x_j))^h f\|_{L^2} \leq C_h \sum_{\substack{r \leq 2\delta h \\ \beta \leq 2h}} \|x_j^r D_{x_j}^\beta f\|_{L^2} \leq C_h' \|f\|_{2n+2(\delta+1)h}.$$

Therefore, we have

$$|a(f)|_{2h} \leq C_h \|f\|_{2n+2(\delta+1)h}.$$

2) Conversely, let $a = \{a_\alpha\}_{\alpha \in I_+^n}$, then we have from 1) and 3) of Lemma 2,

$$\begin{aligned}
\sum_{\alpha \in I_+^n} \|a_\alpha \phi_\alpha\|_l &= \sum_{\alpha \in I_+^n} |a_\alpha| \, \|\phi_\alpha\|_l \\
&\leq \sum_{\alpha \in I_+^n} |a_\alpha| C(l) |\lambda_\alpha|^{p(l)} \\
&\leq C(l) \sup_\alpha |a_\alpha| \, |\lambda_\alpha|^{p(l)+p_0} \sum_{\alpha \in I_+^n} |\lambda_\alpha|^{-p_0} \\
&= C'(l) |a|_{2p(l)+2p_0}
\end{aligned}$$

for any l. Therefore, $\sum_{\alpha \in I_+^n} a_\alpha \phi_\alpha(x)$ is a convegent sequence in $S(R)$. Hence, set

$$f(x) = \sum_{\alpha \in I_+^n} a_\alpha \phi_\alpha(x).$$

Then it holds that

$$\|f\|_l \leq C'(l) |a|_{2p(l)+2p_0},$$

and

$$a_\beta(f) = \langle f, \phi_\beta \rangle = \sum_{\alpha \in I_+^n} a_\alpha \langle \phi_\alpha, \phi_\beta \rangle = a_\beta.$$

Thus $a(f) = a$ holds. □

LEMMA 4. 1) *Let* $T \in S'(R^n)$, *and put*

$$b = \{b_\alpha\}_{\alpha \in I_+^n}, \quad b_\alpha = \langle T, \phi_\alpha \rangle.$$

Then

i) *there exists* $h > 0$ *such that* $|b|_{-h} := \sup_\alpha |b_\alpha| \, |\lambda_\alpha|^{-h/2} < \infty$,

ii) $b : s \ni \forall a \to \sum_\alpha a_\alpha b_\alpha \in C$ *belongs to* s',

iii) *for any* $f \in S(R^n)$, *it holds*

$$\langle T, f \rangle = \sum_\alpha b_\alpha a_\alpha(f), \quad a_\alpha(f) = \langle f, \phi_\alpha \rangle.$$

2) *Conversely, let* $b \in s'$. *Then* $T : S(R^n) \ni f \to \langle b, a(f) \rangle$ *belongs to* $S'(R^n)$.

PROOF. 1) i) Since $T : S(R^n) \ni \phi \to \langle T, \phi \rangle \in C$ is continuous, there exist $C > 0$ and $l > 0$ such that

$$|b_\alpha| = |\langle T, \phi_\alpha \rangle| \leq C \|\phi_\alpha\|_l \leq CC(l) |\lambda_\alpha|^{p(l)},$$

using 3) of Lemma 2. Hence we have $|b|_{-2p(l)} < +\infty$.

ii) Let h be the number in i). Then we have

$$|b_\alpha| \, |\lambda_\alpha|^{-h/2} \leq C \quad (\forall \alpha \in I_+^n).$$

Therefore, we have

$$\begin{aligned} \sum_\alpha |a_\alpha| \, |b_\alpha| &\leq C \sum_\alpha |a_\alpha| |\lambda_\alpha|^{h/2} \\ &\leq C \sum_\alpha |\lambda_\alpha|^{-p_0} \sup_\alpha |a_\alpha| \, |\lambda_\alpha|^{h/2+p_0} \\ &= C' |a|_{h+2p_0}, \end{aligned}$$

for any $a = \{a_\alpha\}_{\alpha \in I_+^n} \in s$, where we used 1) of Lemma 2. Hence

$$b : s \ni a \to \langle b, a \rangle = \sum_\alpha a_\alpha b_\alpha \in C$$

is a linear continuous mapping, that is, b belong to s'.

iii) Let $f(x) \in S(R^n)$. Then we have

$$f(x) = \sum_{\alpha} a_\alpha(f)\phi_\alpha(x) \quad \text{in } S(R^n),$$

where $a_\alpha(f) = \langle f, \phi_\alpha \rangle$ $(\alpha \in I_+^n)$ from 2) of Lemma 3. Hence we have

$$\langle T, f \rangle = \left\langle T, \sum_{\alpha} a_\alpha(f)\phi_\alpha \right\rangle = \sum_{\alpha} a_\alpha(f)\langle T, \phi_\alpha \rangle = \sum_{\alpha} a_\alpha(f)b_\alpha.$$

2) Conversely, for any $f(x) \in S(R^n)$, we have $a(f) = \{a_\alpha(f)\} \in s$, and there exists $C_h > 0$ for any $h \in I_+$ such that

$$|a(f)|_h \leq C_h \|f\|_{2n+(\delta+1)h},$$

from 1) of Lemma 3. Let $b \in s'$. Then there exist $C > 0$ and $h > 0$ such that

$$|\langle b, a(f) \rangle| \leq C|a(f)|_h.$$

Therefore, we have

$$|\langle b, a(f) \rangle| \leq C\|f\|_{2n+(\delta+1)h}.$$

Hence

$$T : S(R^n) \ni f \to \langle b, a(f) \rangle \in C$$

is a linear continuous mapping, namely $T \in S'(R^n)$. □

We say that $u(t, x) \in B^h([0, T], S'(R^n))$, iff

$$u : [0, T] \ni t \to u(t, x) \in S'(R^n)$$

is continuously differentiable up to order h in the sense of simple topology of $S'(R^n)$.

LEMMA 5. 1) *Suppose* $u(t, x) \in B^h([0, T], S'(R_x^n))$, *and set*

$$u_\alpha(t) = \langle u(t, x), \phi_\alpha(x) \rangle.$$

Then there exist $C > 0$ *and* $p > 0$ *such that*

$$|D_t^j u_\alpha(t)| \leq C|\lambda_\alpha|^p \quad (\alpha \in I_+^n,\ 0 \leq j \leq h).$$

2) *Conversely, suppose*

$$|D_t^j u_\alpha(t)| \leq C|\lambda_\alpha|^p \quad (\alpha \in I_+^n,\ 0 \leq j \leq h),$$

and set

$$u(t,x)=\sum_{\alpha}u_{\alpha}(t)\phi_{\alpha}(x),$$

that is,

$$u:S(R^n)\ni f\to\langle u(t,x),f\rangle=\sum_{\alpha}u_{\alpha}(t)\langle\phi_{\alpha}(x),f(x)\rangle=\sum_{\alpha}u_{\alpha}(t)a_{\alpha}(f)\in C$$

for $t\in[0,T]$. *Then* $u(t,x)\in B^h([0,T],S'(R^n_x))$.

PROOF. 1) Suppose $u(t,x)\in B^h([0,T],S'(R^n))$, then $H=\{u(t,x)\mid t\in[0,T]\}$ is a bounded set in $S'(R^n)$ in the sense of simple topology. By using the fundamental lemma of Fréchet space ([5]), there exist $C>0$ and $l_0>0$ such that

$$|\langle u(t,x),\phi(x)\rangle|\le C\|\phi\|_{l_0}\quad(\forall t\in[0,T],\ \forall\phi\in S(R^n)).$$

Therefore, it holds

$$|u_{\alpha}(t)|=|\langle u(t,x),\phi_{\alpha}(x)\rangle|\le C\|\phi_{\alpha}\|_{l_0}\quad(\alpha\in I^n_+).$$

Besides, since

$$\|\phi_{\alpha}\|_{l_0}\le C(l_0)|\lambda_{\alpha}|^{p(l_0)}$$

from 3) of Lemma 2, we have

$$|u_{\alpha}(t)|\le CC(l_0)|\lambda_{\alpha}|^{p(l_0)}.$$

In the same way, we have

$$|D^j_t u_{\alpha}(t)|\le C|\lambda_{\alpha}|^p\quad(\alpha\in I^n_+,\ j=0,1,2,\dots,h).$$

2) Conversely, suppose

$$|D^j_t u_{\alpha}(t)|\le C|\lambda_{\alpha}|^p.\quad(\alpha\in I^n_+,\ j=0,1,2,\dots,h),$$

and set

$$u:S(R^n)\ni f\to\langle u(t,x),f(x)\rangle=\sum_{\alpha\in I^n_+}u_{\alpha}(t)a_{\alpha}(f)\in C,\quad a_{\alpha}(f)=\langle f,\phi_{\alpha}\rangle.$$

Then $u(t,x)$ belongs to $S'(R^n)$, from 2) of Lemma 4. Since

$$\sum_{\alpha \in I_+^n} D_t^j u_\alpha(t) a_\alpha(f) \quad (j = 0, 1, \ldots, h)$$

are uniformly convergent sequences in $[0, T]$,

$$D_t^j \langle u(t,x), f(x) \rangle = D_t^j \sum_\alpha u_\alpha(t) a_\alpha(f)$$

$$= \sum_\alpha D_t^j u_\alpha(t) a_\alpha(f).$$

Therefore, we have

$$|D_t^j \langle u(t,x), f(x) \rangle| \leq \sum_\alpha |a_\alpha(f)| |D_t^j u_\alpha(t)|$$

$$\leq C \sum_\alpha |a_\alpha(f)| |\lambda_\alpha|^p.$$

By using 1) of Lemma 2, we have

$$\sum_\alpha |a_\alpha(f)| |\lambda_\alpha|^p = \sup_{\alpha \in I_+^n} |a_\alpha(f)| \, |\lambda_\alpha|^{p+p_0} \sum_{\alpha \in I_+^n} |\lambda_\alpha|^{-p_0}$$

$$\leq |a(f)|_{2p+2p_0} \sum_{\alpha \in I_+^n} |\lambda_\alpha|^{-p_0}$$

$$= C |a(f)|_{2p+2p_0}.$$

On the other hand, by using 1) of Lemma 3, we have

$$|a(f)|_{2p+2p_0} \leq C \|f\|_{2n+2(\delta+1)(p+p_0)}.$$

Hence

$$|D_t^j \langle u(t,x), f(x) \rangle| \leq C \|f\|_{2n+2(\delta+1)(p+p_0)} < +\infty \quad (t \in [0,T],\ j = 0, 1, \ldots, h),$$

that is, $u(t,x) \in B^h([0,T], S'(R_x^n))$. □

3. Cauchy problems

Let us consider Cauchy problems related to differential operators with coefficients of generalized Hermite operators

$$P(D_t, L) = P_m(L)D_t^m + \cdots + P_0(L),$$

$$P_j(L) = \sum_{|\beta| \le m_j} a_{j,\beta} L^\beta = \sum_{\beta_1 + \cdots + \beta_n \le m_j} a_{j,\beta_1,\ldots,\beta_n} L_1^{\beta_1} \cdots L_n^{\beta_n},$$

where $a_{j,\alpha}$ are constants and m_j are non-negatve integers. $P(D_t, L)$ is called an evolution differential operator with coefficients of generalized Hermite operators, iff

(I) there exist $C_1 > 0$ and $p_1 > 0$ such that

$$|P_m(\lambda)| \ge C_1 |\lambda|^{-p_1} \quad (\forall \lambda \in \Lambda),$$

(II) there exists $k > 0$ such that

$$I_m \tau_j(\lambda) \ge -k. \quad (\forall \lambda \in \Lambda,\ 1 \le j \le m),$$

where

$$P(\tau, \lambda) = P_m(\lambda)(\tau - \tau_1(\lambda)) \cdots (\tau - \tau_m(\lambda)).$$

THEOREM 1. *Suppose $P(D_t, L)$ is an evolution differential operator with coefficients of generalized Hermite operators. Let*

$$f(t,x) \in B^h([0,T], S'(R_x^n)), \quad g_j(x) \in S'(R_x^n) \quad (0 \le j \le m-1).$$

Then there exists unique solution $u(t,x)$, belonging to $B^{h+m}([0,T], S'(R^n))$, of the Cauchy problem:

$$(A)\begin{cases} P(D_t, L)u(t,x) = f(t,x) & (0 \le t \le T,\ x \in R^n), \\ D_t^j u(t,x)|_{t=0} = g_j(x) & (x \in R^n,\ 0 \le j \le m-1). \end{cases}$$

PROOF. Let

$$u_\alpha(t) = \langle u(t,x), \phi_\alpha(x) \rangle,$$

$$f_\alpha(t) = \langle f(t,x), \phi_\alpha(x) \rangle, \quad g_{j,\alpha} = \langle g_j(x), \phi_\alpha(x) \rangle.$$

Then the problem (A) is reduced to the Cauchy problems of ordinary differential equations:

$$(a)_\alpha \begin{cases} \{P_m(\lambda_\alpha)D_t^m + \cdots + P_0(\lambda_\alpha)\}u_\alpha(t) = f_\alpha(t) & (0 \le t \le T), \\ D_t^j u_\alpha(t)|_{t=0} = g_{j,\alpha} & (j = 0, 1, 2, \ldots, m-1). \end{cases}$$

The solutions of $(a)_\alpha$ can be represented as

$$u_\alpha(t) = \sum_{j=1}^{m} b_{j-1,\alpha} D_t^{m-j} W(t, \lambda_\alpha) + iP_m(\lambda_\alpha)^{-1} \int_0^t f_\alpha(s) W(t-s, \lambda_\alpha)\, ds,$$

where

$$W(t, \lambda_\alpha) = \frac{P_m(\lambda_\alpha)}{2\pi i} \oint_\gamma \frac{e^{itz}}{P(z, \lambda_\alpha)} dz,$$

$$b_{0,\alpha} = g_{0,\alpha}, \quad b_{j,\alpha} = g_{j,\alpha} - \sum_{i=1}^{j} b_{i-1,\alpha} D_t^{m+j-i} W(0, \lambda_\alpha) \quad (1 \le j \le m-1),$$

and γ is a closed curve inside of which all zeros of $P(z, \lambda_\alpha)$ with respect to z are containd. By evaluating the above representation, there exist $C > 0$ and $p > 0$ such that

$$|D_t^k u_\alpha(t)| \le C|\lambda_\alpha|^p \left\{ \sum_{j=0}^{m-1} |g_{j,\alpha}| + \sum_{j=0}^{\max(k-m,0)} \sup_{0 \le s \le t} |D_s^j f_\alpha(s)| \right\}$$

$$(0 \le t \le T,\ 0 \le k \le m+h).$$

Since $g_j(x) \in S'(R^n)$ $(0 \le j \le m-1)$, there exists $q_1 > 0$ such that

$$\sup_{\alpha \in I_+^n} |g_{j,\alpha}|\, |\lambda_\alpha|^{-q_1} < +\infty$$

from 1) of Lemma 4, and since $f(t, x) \in B^h([0, T], S'(R^n))$, there exists $q_2 > 0$ such that

$$\sup_{\alpha \in I_+^n} \sup_{0 \le t \le T} |D_t^j f_\alpha(t)|\, |\lambda_\alpha|^{-q_2} < +\infty,$$

from 1) of Lemma 5. Therefore, we have

$$|D_t^k u_\alpha(t)| \le C'|\lambda_\alpha|^{p+q} \quad (t \in [0, T]),\ \alpha \in I_+^n,\ 0 \le k \le m+h),$$

where $q = \max(q_1, q_2)$. Finally, set

$$u(t, x) = \sum_\alpha u_\alpha(t) \phi_\alpha(x).$$

Then $u(t, x)$ belongs to $B^{h+m}([0, T], S'(R_x^n))$, from 2) of Lemma 5, and becomes a solution of the problem (A). The uniqueness of the problem (A) follows from the uniqueness of the problems $(a)_\alpha$.

REMARK 1. Let

$$P(D_t, L) = D_t - \sum_{|\beta| \leq N} a_\beta L^\beta.$$

Then P is an evolution operator, iff there exists $k > 0$ such that

$$I_m \sum_{|\beta| \leq N} a_\beta \lambda_\alpha^\beta \geq -k \quad (\forall \lambda_\alpha \in \Lambda).$$

REMARK 2. Let

$$P(D_t, L) = D_t^2 - \sum_{|\beta| \leq N} a_\beta L^\beta.$$

Then P is an evolution operator, iff there exists $k > 0$ such that

$$\left(\sum_{|\beta| \leq N} R_e a_\beta \lambda_\alpha^\beta, \sum_{|\beta| \leq N} I_m a_\beta \lambda_\alpha^\beta \right) \in \Omega_k \quad (\forall \lambda_\alpha \in \Lambda),$$

where

$$\Omega_k = \{(X, Y) \mid Y^2 \leq kX \text{ or } X^2 + Y^2 \leq k\}.$$

For example,

$$D_t^2 - \{L_1^2 + \cdots + L_n^2 + i(L_1 - L_2)\},$$

$$D_t^2 - \{L_1^3 + \cdots + L_n^3 + i(L_1 - L_2)\},$$

$$D_t^2 - \{L_1^2 L_2^2 + i(L_1 - L_2)\}$$

are evolution operators.

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