

114. Microlocal Analysis of Partial Differential Operators with Irregular Singularities

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We denote the variables in $M = \mathbf{R}^{n+1}$ by $x = (x_0, x')$, where $x_0 \in \mathbf{R}$ and $x' \in \mathbf{R}^n$. We investigate partial differential operators of the form

$$P(x, \partial/\partial x) = \sum_{|\alpha| \leq m} a_\alpha(x) x_0^{\kappa(|\alpha|)} (\partial/\partial x)^\alpha$$

microlocally at $\hat{x}^* = (0; \sqrt{-1}, 0, \dots, 0) \in \sqrt{-1}T^*\mathbf{R}^{n+1}$. Here $a_\alpha(x)$, $|\alpha| \leq m$, are real analytic in a neighborhood of $x = 0$, $a_{(m,0,\dots,0)} = 1$, and $\kappa(j)$, $0 \leq j \leq m$, are some integers ≥ 0 .

Definition 1. After Aoki [3], we define the *irregularity* σ of $P(x, \partial/\partial x)$ by

$$\sigma = \max \left\{ \max_{0 \leq j \leq m-1} \left(\frac{\kappa(m) - \kappa(j)}{m - j} \right), 1 \right\}.$$

If $\sigma = 1$, Kashiwara and Oshima [5] called the above operator $P(x, \partial/\partial x)$ a partial differential operator with regular singularities along the hypersurface $N = \{x_0 = 0\}$. They proved, in this case, that the above operator $P(x, \partial/\partial x)$ is equivalent to the very simple operator

$$\begin{array}{ccc} x_0^{\kappa(m)} : C_M & \longrightarrow & C_M, \\ \Psi & & \Psi \\ u & \longmapsto & x_0^{\kappa(m)} u \end{array}$$

microlocally at \hat{x}^* .

Our purpose is to generalize this result to the case $\sigma > 1$. If $\sigma > 1$, we say that the above operator has irregular singularities along the hypersurface N .

Definition 2. Let $\sigma > 1$. We denote by $\lambda_1, \dots, \lambda_{\kappa(m)}$ the roots of the algebraic equation

$$\lambda^{\kappa(m)} + \sum_{\pi(P)} a_{(j,0,\dots,0)}(0) \lambda^{\kappa(j)} = 0,$$

where

$$\pi(P) = \left\{ 0 \leq j \leq m-1; \frac{\kappa(m) - \kappa(j)}{m - j} = \sigma \right\}.$$

We call these constants the *characteristic exponents* of P .

We investigate such a type of operators by means of holomorphic microlocal operators, due to Sato, Kawai and Kashiwara [7] and Aoki [2]. Now we have the following

Theorem 1. Assume that $\sigma > 1$ and that

$$\lambda_i \neq \lambda_j \quad \text{if } i \neq j.$$

Then there exist holomorphic microlocal operators $Q_1(x, D), \dots, Q_{\kappa(m)}(x, D)$ such that the sequence

$$0 \longrightarrow \bigoplus_{\kappa(m)} \delta(x_0) \otimes \mathcal{A}_N \xrightarrow{(Q_1, \dots, Q_{\kappa(m)})} C_M \xrightarrow{P} C_M \longrightarrow 0$$

is exact on a neighborhood of \hat{x}^* , in the sense of sheaf theory.

Here we denoted by \mathcal{A}_N (resp. C_M) the sheaf of real analytic functions on N (resp. microfunctions on M). The above theorem asserts that $P(x, \partial/\partial x)$ is equivalent to the operator $x_0^{\kappa(m)}$ at \hat{x}^* . (Compare the above exact sequence with the following one:

$$0 \longrightarrow \bigoplus_{j=0}^{\kappa(m)-1} \delta^{(j)}(x_0) \otimes \mathcal{A}_N \xrightarrow{x_0^{\kappa(m)}} C_M \longrightarrow 0.$$

Remark. Such a result has been known only for the case of ordinary differential operators. (See Aoki [1] and Kashiwara [4].)

This type of partial differential operators was investigated also by Nourrigat [6], in the category of distribution theory. He proved that under certain conditions such a type of operators is C^∞ -hypoelliptic, i.e., if $u \in \mathcal{D}'$ and $Pu \in C^\infty$, then $u \in C^\infty$. However we stress the fact that such operators behave completely differently in hyperfunction theory. In fact, Theorem 1 asserts that there exists a microfunction $u \neq 0$ such that $Pu = 0$ as a microfunction. Such a microfunction can not be represented as a class of a distribution. More precisely, we can prove that if $s < \sigma/(\sigma - 1)$, then u can be represented by an ultra-distribution of class $\{s\}$, but if $s \geq \sigma/(\sigma - 1)$, it cannot be in general.

To prove the above theorem, we need to consider a $\kappa(m) \times \kappa(m)$ matrix $x_0 I_{\kappa(m)} + A(x', D)$ of microdifferential operators of fractional order satisfying the following conditions: There are two integers p and q relatively prime, and $1 \leq p < q$. The symbol $\sigma(A)(x', \xi)$ of $A(x', D)$ admits an asymptotic expansion

$$\sigma(A)(x', \xi) \sim \sum_{-p/q \geq j \in (1/q)\mathbf{Z}} A_j(x', \xi)$$

in the sense of Aoki [2]. Here each (μ, ν) element $A_{j,(\mu,\nu)}(x', \xi)$ of $A_j(x', \xi)$ is a holomorphic function satisfying

$$|A_{j,(\mu,\nu)}(x', \xi)| < aR^j |\xi_0|^j [-j]! \quad -\frac{p}{q} \geq j \in \frac{1}{q}\mathbf{Z}, \quad 1 \leq \mu, \nu \leq \kappa(m)$$

with some constants $a, R > 0$ on

$$\Gamma_\varepsilon = \{(x', \xi) = (x', \xi_0, \xi') \in \mathbf{C}^n \times \mathbf{C} \times \mathbf{C}^n; |x'| < \varepsilon, |\xi'| < \varepsilon |\xi_0|, \varepsilon |\xi_0| > 1 \text{ and } |\operatorname{Re} \xi_0| < \varepsilon \operatorname{Im} \xi_0\}.$$

Here $\varepsilon > 0$ is some constant. (We refer the reader to Aoki [2] for the notion of microdifferential operators of fractional order.) Theorem 1 is a consequence of the following

Theorem 2. Assume that all the eigenvalues of $A_{-p/q}(x', \xi)$ are distinct. Then there exist $\kappa(m) \times \kappa(m)$ matrices $E(x', D)$ and $F(x', D)$ of holomorphic microlocal operators defined at \hat{x}^* such that

$$E(x', D)F(x', D) = F(x', D)E(x', D) = I_{\varepsilon(m)}$$

and

$$E(x', D)\{x_0 I_{\varepsilon(m)} + A(x', D)\}F(x', D) = x_0 I_{\varepsilon(m)}.$$

If $n=0$, Theorem 2 was proved also by Aoki [1] and Kashiwara [4]. Our proof is different from theirs. We followed the method developed by Turrittin [8], and this makes clear the asymptotic behavior of $\sigma(E)(x', \xi)$ and $\sigma(F)(x', \xi)$ as $|\xi| \rightarrow \infty$.

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