THE RIESZ INTEGRAL AND AN $L^p - L^q$ ESTIMATE FOR THE CAUCHY PROBLEM OF THE WAVE OPERATOR

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ABSTRACT. In 1949, M. Riesz [3] generalized the Riemann-Liouville integral of one-variable to high dimensional Euclidean spaces and obtained a powerful method now known as the Riesz integral for studying wave operators. In this paper we apply the Riesz integral to get the global space-time estimate

$$||u||_q \le C\{||w||_p + t^{(1-n)/(n+1)}(||g||_p + ||\nabla f||_p)\}$$

where 1/q=1/p-2/(n+1), 1/p+1/q=1, and u is the solution of the Cauchy problem $\square u(x,t)=w(x,t)$ in \mathbf{R}^{n+1}_+ , u(x,0)=f(x), and $\partial_t u(x,0)=g(x)$.

1. The Riesz distribution. For $x=(x_1,x_2,\ldots,x_n)\in\mathbf{R}^n$, we denote $|x|=\sqrt{x_1^2+x_2^2+\cdots+x_n^2}$. Let $\mathbf{R}^{n+1}=\{(x,t):x\in\mathbf{R}^n,t\in\mathbf{R}\}$, and define

$$\rho^{\lambda} = \begin{cases} (t^2 - |x|^2)^{\lambda/2} & \text{if } t \ge |x| \\ 0 & \text{otherwise.} \end{cases}$$

For Re $\lambda > -2$, ρ^{λ} is a locally integrable function on \mathbf{R}^{n+1} and so defines a distribution

$$\langle \rho^{\lambda}, \phi \rangle = \int_{\mathbf{R}^{n+1}} \rho^{\lambda} \phi(x, t) \, dx \, dt$$

for $\phi \in \mathcal{D}(\mathbf{R}^{n+1})$. In spherical coordinates, the above integral can be written as

$$\langle \rho^{\lambda}, \phi \rangle = \int_0^{\infty} \int_0^t (t^2 - r^2)^{\lambda/2} r^{n-1} \bar{\phi}(r, t) dr dt$$

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where $\bar{\phi}(r,t) = \int_{S^{n-1}} \phi(r\omega,t) d\sigma(\omega)$ is a C^{∞} -function in (r^2,t) with compact support. By the change of variable $r = \sqrt{st}$

(1.1)
$$\langle \rho^{\lambda}, \phi \rangle = \int_{0}^{\infty} t^{\lambda + n} \Phi_{\lambda}(t) dt$$

where

$$\Phi_{\lambda}(t) = \frac{1}{2} \int_{0}^{1} (1-s)^{\lambda/2} s^{(n-2)/2} \bar{\phi}(\sqrt{s}t, t) \, ds$$

is a holomorphic function in λ for $\operatorname{Re} \lambda > -2$ and can be extended by analytic continuation to a meromorphic function in $\lambda \in \mathbf{C}$ with poles at $\lambda = -2, -4, -6, \ldots$ For $\lambda \neq -2, -4, -6, \ldots, \Phi_{\lambda}(t)$ is a C^{∞} -function in t with compact support.

Now let n be odd, $\lambda = -n - 2k$. Then

$$\begin{split} \Phi_{-n-2k}^{(2k-1)}(0) &= \frac{1}{2} \int_0^1 (1-s)^{(-n-2k)/2} s^{(n-2)/2} \left[\frac{\partial^{2k-1}}{\partial t^{2k-1}} \bar{\phi}(\sqrt{s}t,t) \right]_{t=0} ds \\ &= \frac{1}{2} \int_0^1 (1-s)^{(-n-2k)/2} s^{(n-2)/2} \\ & \cdot \left\{ \sum_{j=0}^{2k-1} \binom{2k-1}{j} s^{j/2} \partial_1^j \bar{\phi}(0,0) \partial_2^{2k-1-j} \bar{\phi}(0,0) \right\} ds. \end{split}$$

For j even,

$$\int_0^1 (1-s)^{(-n-2k)/2} s^{(n+j-2)/2} ds = \frac{\Gamma(\frac{-n-2k+2}{2})\Gamma(\frac{n+j}{2})}{\Gamma(\frac{-2k+j+2}{2})} = 0.$$

But in another case, for j odd, $\partial_1^j \bar{\phi}(0,0) = 0$. In other words, $\Phi_{-n-2k}(t)$ has zero derivative of order 2k-1 at t=0, and hence

$$\operatorname{Res}_{\lambda = -n - 2k} \langle \rho^{\lambda}, \phi \rangle = \frac{\Phi_{-n - 2k}^{(2k - 1)}(0)}{(2k - 1)!} = 0$$

by (1.1) and $\underset{a=-j}{\operatorname{Res}} t_+^a = \left((-1)^{j-1}/(j-1)!\right) \cdot \delta^{(j-1)}$ [2, p. 68]. Therefore, ρ^{λ} is a holomorphic function in λ for $\operatorname{Re} \lambda > -2$ and can be extended by

analytic continuation to a meromorphic function in $\lambda \in \mathbf{C}$ with poles at

(1.2)
$$\begin{cases} (i) & \lambda = -2, -4, -6, \dots \\ (ii) & \lambda = -n - 1, -n - 3, -n - 5, \dots \end{cases}$$

For n even, ρ^{λ} has simple poles at these points; for n odd, it has simple poles at $\lambda = -2, -4, \ldots, -n+1$ and double poles at $\lambda = -n-1, -n-3, \ldots$

Let the wave operator be denoted by

$$\Box = \frac{\partial^2}{\partial t^2} - \sum_{j=1}^n \frac{\partial^2}{\partial x_j^2}.$$

For Re $\lambda > -2$, $\Box \rho^{\lambda+2} = (\lambda+2)(\lambda+n+1)\rho^{\lambda}$, and so by iteration for $k=1,2,3,\ldots$,

$$\Box^k \rho^{\lambda+2k} = (\lambda+2)(\lambda+4)\cdots(\lambda+2k)(\lambda+n+1)$$
$$\cdot (\lambda+n+3)\cdots(\lambda+n+2k-1)\rho^{\lambda};$$

that is,

(1.3)
$$\langle \rho^{\lambda}, \phi \rangle$$

$$= \frac{\langle \Box^{k} \rho^{\lambda+2k}, \phi \rangle}{(\lambda+2)(\lambda+4)\cdots(\lambda+2k)(\lambda+n+1)(\lambda+n+3)\cdots(\lambda+n+2k-1)}.$$

By analytic continuation (1.3) holds also for $\lambda \in \mathbf{C}$ except at the singularities of (1.2).

The distribution ρ^{λ} can be normalized. Its construction was first given by M. Riesz [3].

Definition. The *Riesz distribution* is defined by

$$Z_{\alpha} = \frac{\rho^{\alpha - n - 1}}{2^{\alpha - 1} \pi^{(n-1)/2} \Gamma(\alpha/2) \Gamma((\alpha - n + 1)/2)}.$$

The constant $H(\alpha,n)=2^{\alpha-1}\pi^{(n-1)/2}\Gamma(\alpha/2)\Gamma((\alpha-n+1)/2)$ is so determined that

$$\langle Z_{\alpha}, e^{-t} \rangle = 1.$$

We note that $\Gamma(\alpha/2)$ has simple poles at $\alpha=0,-2,-4,\ldots$, (i.e., $\alpha-n-1=-n-1,-n-3,-n-5,\ldots$) and $\Gamma((\alpha-n+1)/2)$ has simple poles at $\alpha-n+1=0,-2,-4,\ldots$, (i.e., $\alpha-n-1=-2,-4,-6,\ldots$). Hence Z_{α} is an entire function of $\alpha\in \mathbb{C}$ and satisfies

(1.5)
$$\Box Z_{\alpha} = Z_{\alpha-2}$$
$$\Box^{k} Z_{\alpha} = Z_{\alpha-2k}, \qquad k = 0, 1, 2, \dots$$

By calculating the residues of $\langle \rho^{\lambda}, \phi \rangle$, we have

(1.6)
$$Z_0 = \delta$$
$$Z_{-2k} = \Box^k \delta, \qquad k = 0, 1, 2, \dots$$

Moreover, the support of Z_{α} , for all complex $\alpha \in \mathbf{C}$, is contained in the forward cone $C = \{(x, t) \in \mathbf{R}^{n+1} : t \geq |x|\}.$

Combining (1.5) and (1.6), we obtain easily

(1.7)
$$\Box^k Z_{2k} = \delta, \qquad k = 0, 1, 2, \dots.$$

In particular, $\Box Z_2 = \delta$, so Z_2 is a fundamental solution of wave operator (cf. [2, Section 6.2]).

The convolution property of Z_{α} is given by

Theorem 1.8.

$$Z_{\alpha} * Z_{\beta} = Z_{\alpha+\beta}$$
.

Note. Since Supp (Z_{α}) and Supp (Z_{β}) are contained in the cone $C = \{(x,t) \in \mathbf{R}^{n+1} : t \geq |x|\}$, Supp $(Z_{\alpha} * Z_{\beta})$ is concentrated in the compact set $C \cap G$, where G is the reflection of C and translated by some vector on \mathbf{R}^{n+1} . That implies the convolution $Z_{\alpha} * Z_{\beta}$ exists.

Proof. It suffices to verify for $\operatorname{Re} \alpha$, $\operatorname{Re} \beta$ large enough. For $(x,t) \in \mathbf{R}^{n+1}$, let

$$T = \int_D (\tau^2 - \xi_1^2 \cdots - \xi_n^2)^{(\alpha - n - 1)/2}$$
$$\cdot ((t - \tau)^2 - (x_1 - \xi_1)^2 \cdots - (x_n - \xi_n)^2)^{(\beta - n - 1)/2} d\xi d\tau$$

where $D = \{(\xi, \tau) \in \mathbf{R}^{n+1} : \tau \ge |\xi|, t - \tau \ge |x - \xi|\}$. By a rotation of the space axes followed by a two-dimensional Lorentz transformation,

$$T = \int_{D_1} (\tau^2 - \xi_1^2 \cdots - \xi_n^2)^{(\alpha - n - 1)/2} ((s - \tau)^2 - \xi_1^2 - \cdots - \xi_n^2)^{(\beta - n - 1)/2} d\xi d\tau$$

where $s = \sqrt{t^2 - |x|^2}$, $D_1 = \{(\xi, \tau) \in \mathbf{R}^{n+1} : \tau \ge |\xi|, s - \tau \ge |\xi|\}$. Thus, we have

$$T = \Omega_n \int_{D_2} (\tau^2 - \eta^2)^{(\alpha - n - 1)/2} ((s - \tau)^2 - \eta^2)^{(\beta - n - 1)/2} \eta^{n - 1} \, d\eta \, d\tau$$

where $D_2 = \{(\eta, \tau) \in \mathbf{R}^2 : 0 \le \tau - \eta \le s, 0 \le \tau + \eta \le s\}$ and Ω_n is the hypersurface area of the unit sphere in \mathbf{R}^n . By the transformation $\tau + \eta = u$ and $\tau - \eta = v$,

$$T = \frac{\Omega_n}{2} \int_0^s \int_0^s u^{(\alpha - n - 1)/2} (s - u)^{(\beta - n - 1)/2} v^{(\alpha - n - 1)/2}$$
$$\cdot (s - v)^{(\beta - n - 1)/2} \left(\frac{u - v}{2}\right)^{n - 1} du dv$$
$$= s^{\alpha + \beta - n - 1} B_n(\alpha, \beta)$$

where

$$B_n(\alpha,\beta) = \frac{\Omega_n}{2^n} \int_0^1 \int_0^1 u^{(\alpha-n-1)/2} (1-u)^{(\beta-n-1)/2} v^{(\alpha-n-1)/2}$$
$$\cdot (1-v)^{(\beta-n-1)/2} (u-v)^{n-1} du dv$$

depends only on α, β , and n. We put $e^{-t} = e^{-(t-\tau)-\tau}$ into (1.4), then

$$H(\alpha, n)H(\beta, n) = \langle T, e^{-t} \rangle = B_n(\alpha, \beta)H(\alpha + \beta, n)$$

and so $B_n(\alpha, \beta) = H(\alpha, n)H(\beta, n)/H(\alpha + \beta, n)$. For $\phi \in \mathcal{D}(\mathbf{R}^{n+1})$, $\langle Z_\alpha * Z_\beta, \phi \rangle = \frac{1}{H(\alpha, n)H(\beta, n)} \int_{s \ge |y|} (s^2 - |y|^2)^{(\alpha - n - 1)/2} \, dy \, ds$ $\cdot \int_{t \ge |x|} (t^2 - |x|^2)^{(\beta - n - 1)/2} \phi(x + y, t + s) \, dx \, dt$ $= \frac{1}{H(\alpha, n)H(\beta, n)} \int_{s \ge |y|} (s^2 - |y|^2)^{(\alpha - n - 1)/2} \, dy \, ds$ $\cdot \int_{t - s \ge |x - y|} ((t - s)^2 - |x - y|^2)^{(\beta - n - 1)/2} \phi(x, t) \, dx \, dt$ $= \frac{1}{H(\alpha, n)H(\beta, n)} \int_{t \ge |x|} \phi(x, t) \, dx \, dt$ $\cdot \int_{(y, s) \in \mathcal{D}} (s^2 - |y|^2)^{(\alpha - n - 1)/2} \, dy \, ds$ $= \frac{1}{H(\alpha + \beta, n)} \int_{t \ge |x|} \phi(x, t) (t^2 - |x|^2)^{(\alpha + \beta - n - 1)/2} \, dx \, dt$ $= \langle Z_{\alpha + \beta}, \phi \rangle.$

2. The solution of the Cauchy problem and $L^p - L^q$ estimate. As mentioned in the previous section, a fundamental solution of the wave equation is given by

$$E(x,t) = Z_2(x,t) = \frac{\rho^{1-n}}{2\pi^{(n-1)/2}\Gamma((3-n)/2)}$$

which can be used to solve the Cauchy problem

(2.1)
$$\begin{cases} \Box u(x,t) = w(x,t) & \text{for } t \ge 0 \\ u(x,0) = f(x) \\ \partial_t u(x,0) = g(x) \end{cases}$$

where w is a function on \mathbf{R}^{n+1} that vanishes for t < 0, f and g are functions on \mathbf{R}^n , all of those are assumed to be sufficiently differentiable.

The Riesz distribution can be interpreted as an operator. For any $\alpha \in \mathbf{C}$, any $\phi \in \mathcal{D}(\mathbf{R}^{n+1})$ or $\mathcal{S}(\mathbf{R}^{n+1})$ with support contained in a translation of the upper half space $t \geq 0$, we define

$$I^{\alpha}\phi = Z_{\alpha} * \phi$$

which is known as the *Riesz integral*. Corresponding to (1.5), (1.6), (1.7), and Theorem 1.8, the Riesz integral I^{α} has the following properties:

$$\begin{array}{ll} \Box I^{\alpha} = I^{\alpha-2}, & \Box^k I^{\alpha} = I^{\alpha-2k} \\ I^0 = \text{identity}, & I^{-2k} = \Box^k \\ I^2\Box = \Box I^2 = \text{identity}, & I^{2k}\Box^k = \Box^k I^{2k} = \text{identity} \\ I^{\alpha}I^{\beta} = I^{\alpha+\beta} & \end{array}$$

for $k = 0, 1, 2, \dots$

For $(x,t) \in \mathbf{R}^{n+1}$, let $\Omega = \{(\xi,\tau) \in \mathbf{R}^{n+1} : t-\tau \ge |x-\xi|, 0 \le \tau \le t\}$, then $\partial\Omega = \{(\xi,\tau) \in \mathbf{R}^{n+1} : t-\tau = |x-\xi|, 0 \le \tau \le t\} \cup \{(\xi,0) \in \mathbf{R}^{n+1} : |x-\xi| \le t\} \equiv B_1 \cup B_2$. We use Green's formula

$$\int_{\Omega} (u \Box v - v \Box u) \, dV = \int_{\partial \Omega} \left(u \frac{\partial v}{\partial N} - v \frac{\partial u}{\partial N} \right) dS.$$

Let $v = v(\xi, \tau) = (1/H(\alpha + 2, n))((t - \tau)^2 - |x - \xi|^2)^{(\alpha - n + 1)/2}$. Then $\Box_{(\xi,\tau)} v(\xi,\tau) = (1/H(\alpha,n))((t - \tau)^2 - |x - \xi|^2)^{(\alpha - n - 1)/2}$. Now v = 0, $\partial v/\partial N = 0$ on B_1 . Hence

$$(2.2) \frac{1}{H(\alpha, n)} \int_{t-\tau \ge |x-\xi| \text{ and } \tau \ge 0} u(\xi, \tau) \left((t-\tau)^2 - |x-\xi|^2 \right)^{(\alpha-n-1)/2} d\xi d\tau - \frac{1}{H(\alpha+2, n)} \int_{t-\tau \ge |x-\xi| \text{ and } \tau \ge 0} \Box u(\xi, \tau) \left((t-\tau)^2 - |x-\xi|^2 \right)^{(\alpha-n+1)/2} d\xi d\tau = \frac{1}{H(\alpha+2, n)} \int_{|x-\xi| \le t} (t^2 - |x-\xi|^2)^{(\alpha-n+1)/2} \partial_\tau u(\xi, 0) d\xi + \frac{\alpha-n+1}{H(\alpha+2, n)} t \int_{|x-\xi| \le t} (t^2 - |x-\xi|^2)^{(\alpha-n-1)/2} u(\xi, 0) d\xi.$$

Let u be the desired solution of (2.1) that vanishes for t < 0, taking $\alpha = 0$ in (2.2), (2.3)

$$u(x,t) = I^{2}w(x,t) + \frac{1}{H(2,n)} \int_{|x-\xi| \le t} (t^{2} - |x-\xi|^{2})^{(1-n)/2} g(\xi) d\xi$$

$$+ \frac{1-n}{H(2,n)} t \int_{|x-\xi| \le t} (t^{2} - |x-\xi|^{2})^{(-1-n)/2} f(\xi) d\xi$$

$$= I^{2}w(x,t) + \frac{1}{H(2,n)} \int_{|x-\xi| \le t} (t^{2} - |x-\xi|^{2})^{(1-n)/2} g(\xi) d\xi$$

$$+ \frac{1}{H(2,n)} \frac{d}{dt} \int_{|x-\xi| \le t} (t^{2} - |x-\xi|^{2})^{(1-n)/2} f(\xi) d\xi$$

$$= (E *_{(x,t)} w)(x,t) + (E *_{(x)} g)(x,t) + \left(\frac{\partial E}{\partial t} *_{(x)} f\right)(x,t)$$

where $*_{(x,t)}$ and $*_{(x)}$ denote the convolution with respect to variable (x,t) or x only.

Moreover, if n is even, $g \in C^{(n+2)/2}(\mathbf{R}^n)$, and $f \in C^{(n+4)/2}(\mathbf{R}^n)$, we can write

$$\frac{1}{H(2,n)} \int_{|x-\xi| \le t} (t^2 - |x-\xi|^2)^{(1-n)/2} g(\xi) d\xi
= (2\pi)^{-n/2} \left(\frac{1}{t} \frac{\partial}{\partial t}\right)^{(n-2)/2} t^{n-1} \int_{|\xi| \le 1} \frac{g(x+t\xi)}{\sqrt{1-|\xi|^2}} d\xi$$

and

$$\begin{split} \frac{1}{H(2,n)} \frac{\partial}{\partial t} \int_{|x-\xi| \le t} (t^2 - |x-\xi|^2)^{(1-n)/2} f(\xi) \, d\xi \\ &= (2\pi)^{-n/2} \frac{\partial}{\partial t} \left(\frac{1}{t} \frac{\partial}{\partial t} \right)^{(n-2)/2} t^{n-1} \int_{|\xi| \le 1} \frac{f(x+t\xi)}{\sqrt{1-|\xi|^2}} \, d\xi. \end{split}$$

If n is odd and $n \geq 3$, $g \in C^{(n+1)/2}(\mathbf{R}^n)$ and $f \in C^{(n+3)/2}(\mathbf{R}^n)$, then we have

$$\frac{1}{H(2,n)} \int_{|x-\xi| \le t} (t^2 - |x-\xi|^2)^{(1-n)/2} g(\xi) d\xi
= \frac{1}{2} (2\pi)^{(1-n)/2} \left(\frac{1}{t} \frac{\partial}{\partial t}\right)^{(n-3)/2} t^{n-2} \int_{|\xi|=1} g(x+t\xi) d\sigma(\xi)$$

and

$$\begin{split} \frac{1}{H(2,n)} \frac{\partial}{\partial t} \int_{|x-\xi| \le t} (t^2 - |x-\xi|^2)^{(1-n)/2} f(\xi) \, d\xi \\ &= \frac{1}{2} (2\pi)^{(1-n)/2} \frac{\partial}{\partial t} \left(\frac{1}{t} \frac{\partial}{\partial t}\right)^{(n-3)/2} t^{n-1} \int_{|\xi| = 1} f(x+t\xi) \, d\sigma(\xi). \end{split}$$

If also w(x,t) belongs to $C^{[n/2]+1}(\mathbf{R}^{n+1})$ that vanishes for t<0, then (2.3) is the classical solution of the Cauchy problem (2.1).

For the case n = 0, the Riesz integral has the form

$$I_1^{\alpha} f(x) = \frac{1}{\Gamma(\alpha)} \int_a^x (x-t)^{\alpha-1} f(t) dt$$

which is also called *Riemann-Liouville integral*. Hardy-Littlewood [1] has proved that I_1^{α} is of type (p, q) with

$$1/q = 1/p - \alpha$$
, $0 < \alpha < 1/p$, $p > 1$.

We expect the Riesz integral with $\alpha = 2$

$$\begin{split} I^2\phi(x,t) &= Z_2 * \phi(x,t) \\ &= \frac{1}{H(2,n)} \int_{t-\tau > |x-\xi|} ((t-\tau)^2 - |x-\xi|^2)^{(1-n)/2} \phi(\xi,\tau) \, d\xi \, d\tau \end{split}$$

has similar property for 1/q = 1/p - 2/(n+1) and 1/p + 1/q = 1.

By Stein-Weiss [4, p. 171, Theorem 4.15],

$$\mathcal{F}((1-|x|^2)_+^{\lambda})(\xi) = (2\pi)^{n/2} 2^{\lambda} \Gamma(\lambda+1) |\xi|^{(-2\lambda-n)/2} J_{(2\lambda+n)/2}(|\xi|)$$

and so

$$\mathcal{F}_{x}((t^{2} - |x|^{2})_{+}^{\lambda/2})(\xi) = t^{\lambda} \mathcal{F}_{x}(\delta_{t^{-1}}(1 - |x|^{2})_{+}^{\lambda/2})(\xi)$$

$$= t^{\lambda+n} \delta_{t} \mathcal{F}_{x}((1 - |x|^{2})_{+}^{\lambda/2})(\xi)$$

$$= t^{\lambda+n} \delta_{t} \Big((2\pi)^{n/2} 2^{\lambda/2} \Gamma(\lambda/2 + 1)$$

$$\cdot |\xi|^{(-\lambda-n)/2} J_{(\lambda+n)/2}(|\xi|) \Big)$$

$$= (2\pi)^{n/2} 2^{\lambda/2} \Gamma(\lambda/2 + 1) \Big| \frac{\xi}{t} \Big|^{(-\lambda-n)/2} J_{(\lambda+n)/2}(|t\xi|)$$

where $\mathcal{F}f(\xi) = \hat{f}(\xi) = \int_{\mathbf{R}^n} e^{-ix\xi} f(x) dx$ denotes the Fourier transform, $\mathcal{F}_x \phi(\xi, t) = \tilde{\phi}(\xi, t)$ the Fourier transform with respect to x, \mathcal{F}_{ξ}^{-1} the inverse Fourier transform with respect to ξ , and $\delta_t f(x) = f(tx)$. Hence

$$\tilde{E}(\xi,t) = \frac{1}{2\pi^{(n-1)/2}\Gamma((3-n)/2)} \mathcal{F}_x((t^2 - |x|^2)_+^{(1-n)/2})(\xi) = \frac{\sin|\xi|t}{|\xi|}$$

and so by (2.3)

$$\tilde{u}(\xi,t) = \int_{-\infty}^{\infty} \tilde{E}(\xi,t-s)\tilde{w}(\xi,s) \, ds + \frac{\sin|\xi|t}{|\xi|} \hat{g}(\xi) + \cos|\xi|t \cdot \hat{f}(\xi)$$

$$= \int_{0}^{t} \frac{\sin|\xi|(t-s)}{|\xi|} \tilde{w}(\xi,s) \, ds + \frac{\sin|\xi|t}{|\xi|} \hat{g}(\xi) + \cos|\xi|t \cdot \hat{f}(\xi).$$

Strichartz [5] has proved that

$$||\mathcal{F}_{\xi}^{-1} \left(\frac{\sin |\xi|}{|\xi|} \hat{g}(\xi) \right)||_{q} \leq C_{1} ||g||_{p}$$
$$||\mathcal{F}_{\xi}^{-1} (\cos |\xi| \cdot \hat{f}(\xi))||_{q} \leq C_{2} ||\nabla f||_{p}$$

for 1/p+1/q=1 and 1/q=1/p-2/(n+1), $n\geq 2$. Hence the solution u(x,t) of problem (2.1) with w=0 satisfies that

$$||u||_{q} \leq ||\mathcal{F}_{\xi}^{-1}\left(\frac{\sin|\xi|t}{|\xi|}\hat{g}(\xi)\right)||_{q} + ||\mathcal{F}_{\xi}^{-1}\left(\cos|\xi|t \cdot \hat{f}(\xi)\right)||_{q}$$

$$= ||t^{n}\mathcal{F}_{\xi}^{-1}\left(\frac{\sin|\xi|t}{|\xi|}t^{-n}\hat{g}(\xi)\right)||_{q}$$

$$+ ||t^{n}\mathcal{F}_{\xi}^{-1}\left(\cos|\xi|t \cdot t^{-n}\hat{f}(\xi)\right)||_{q}$$

$$= ||t^{n+1}\mathcal{F}_{\xi}^{-1}\delta_{t}\left(\frac{\sin|\xi|}{|\xi|} \cdot t^{-n}\delta_{t^{-1}}\hat{g}(\xi)\right)||_{q}$$

$$+ ||t^{n}\mathcal{F}_{\xi}^{-1}\delta_{t}\left(\cos|\xi| \cdot t^{-n}\delta_{t^{-1}}\hat{f}(\xi)\right)||_{q}$$

$$+ ||t^{n}\mathcal{F}_{\xi}^{-1}\delta_{t}\left(\cos|\xi| \cdot t^{-n}\delta_{t^{-1}}\hat{f}(\xi)\right)||_{q}$$

$$= ||t\delta_{t^{-1}}\mathcal{F}_{\xi}^{-1}\left(\frac{\sin|\xi|}{|\xi|}\widehat{\delta_{t}}\hat{g}(\xi)\right)||_{q}$$

$$+ ||\delta_{t^{-1}}\mathcal{F}_{\xi}^{-1}\left(\cos|\xi| \cdot \widehat{\delta_{t}}\hat{f}(\xi)\right)||_{q}$$

$$= t^{1+(n/q)}||\mathcal{F}_{\xi}^{-1}\left(\frac{\sin|\xi|}{|\xi|}\widehat{\delta_{t}}\hat{g}(\xi)\right)||_{q}$$

$$+ t^{n/q} || \mathcal{F}_{\xi}^{-1} (\cos |\xi| \cdot \widehat{\delta_t f}(\xi)) ||_q$$

$$\leq C_1 t^{1+(n/q)} || \delta_t g ||_p + C_2 t^{n/q} || \nabla (\delta_t f) ||_p$$

$$= C_1 t^{1+(n/q)-(n/p)} || g ||_p + C_2 t^{1+(n/q)-(n/p)} || \nabla f ||_p.$$

On the other hand, let f=g=0 in problem (2.1), by Jensen's inequality and (2.4)

$$||u(\cdot,t)||_{q} = ||\mathcal{F}_{\xi}^{-1} \int_{0}^{t} \frac{\sin|\xi|(t-s)}{|\xi|} \tilde{w}(\xi,s) \, ds||_{q}$$

$$\leq \int_{0}^{t} ||\mathcal{F}_{\xi}^{-1} \left(\frac{\sin|\xi|(t-s)}{|\xi|} \tilde{w}(\xi,s) \right)||_{q} \, ds$$

$$\leq C_{3} \int_{0}^{t} (t-s)^{1+(n/q)-(n/p)} ||w(\cdot,s)||_{p} \, dx.$$

The last integral is exactly the Riemann-Liouville integral $I_1^{2/(n+1)}(||w(\cdot,t)||_p)$ when 1+n/q-n/p=1-(2n)/(n+1)=(1-n)/(n+1). Now we take L^q -norm with respect to the time variable t, then

$$(2.5) ||u||_q \le C_3 ||I_1^{2/(n+1)}(||w(\cdot,t)||_p)||_q \le C_4 ||w||_p$$

since $I_1^{2/(n+1)}$ is of type (p,q) with 1/q = 1/p - 2/(n+1).

Combining (2.4) and (2.5) we obtain the global space-time estimate for the Cauchy problem (2.1)

$$||u||_q \le C(||w||_p + t^{(1-n)/(n+1)}(||g||_p + ||\nabla f||_p))$$

where 1/q = 1/p - 2/(n+1) and 1/p + 1/q = 1.

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