<table>
<thead>
<tr>
<th><strong>Title</strong></th>
<th>The Cauchy problem for Schrödinger type equations with variable coefficients</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Author(s)</strong></td>
<td>Ichinose, Wataru</td>
</tr>
<tr>
<td><strong>Citation</strong></td>
<td>Osaka Journal of Mathematics. 1987, 24(4), p. 853–886</td>
</tr>
<tr>
<td><strong>Version Type</strong></td>
<td>VoR</td>
</tr>
<tr>
<td><strong>URL</strong></td>
<td><a href="https://doi.org/10.18910/12251">https://doi.org/10.18910/12251</a></td>
</tr>
</tbody>
</table>
THE CAUCHY PROBLEM FOR SCHRÖDINGER TYPE EQUATIONS WITH VARIABLE COEFFICIENTS

WATARU ICHINOSE*

(Received May 31, 1986)
(Revised January 17, 1987)

0. Introduction. In this paper we study the Cauchy problem for Schrödinger type equations with variable coefficients

\[
Lu(t, x) = \frac{1}{i} \partial_t u(t, x) - \frac{1}{2} \sum_{j, k=1}^{n} \partial_{x_j}(g^{jk}(x) \partial_{x_k} u) + \sum_{j=1}^{n} b^j(x) \partial_{x_j} u + c(x) u = f(t, x) \quad (x \in \mathbb{R}^n),
\]

(0.1)

where \(g^{jk}(x), b^j(x)\) and \(c(x)\) are in \(\mathcal{S}(\mathbb{R}^n)\). We suppose that

(0.2) \(g^{jk}(x) (j, k = 1, 2, \cdots, n)\) are real valued and satisfy \(g^{jk}(x) = g^{kj}(x)\) and that the uniform ellipticity with a positive constant \(\delta\). First of all, remark that it is impossible to consider the well posedness of (0.1) in \(C^\infty(\mathbb{R}^n)\) space, because (0.1) has an infinite propagation speed (see [10]). Therefore, in the present paper we shall consider the well posedness of (0.1) in the sense of \(L^2\). We denote the set of all \(L^2\) valued continuous functions in \(t \in [0, T]\) by \(\mathcal{E}^0_t([0, T]; L^2)\). We adopt the following definition.

**Definition 0.1.** We say that the Cauchy problem (0.1) is \(L^2\) well posed on \([0, T]\) \((T > 0)\) (resp. \([T_0, 0]\) \((T_0 < 0)\)), if the following is valid for each \(T \in (0, T_0]\) (resp. \([T_0, 0])\). For any \(u_0(x) \in L^2\) and any \(f(t, x) \in \mathcal{C}^0([0, T]; L^2)\) (resp. \(\mathcal{C}^0([T, 0]; L^2)\)) there exists one and only one solution \(u(t, x)\) of (0.1) in \(\mathcal{E}^0_t([0, T]; L^2)\) (resp. \(\mathcal{E}^0([T, 0]; L^2)\)).

* The author was partially supported by Grant-in-Aid for Scientific Research, Ministry of Education.
In order to make clear the character of the Cauchy problem (0.1) we compare the following three types of the equations on $\mathbb{R}^1$:

\[(0.4), \quad \partial_t u(t, x) - \frac{1}{2} \varepsilon \partial_x^2 u + i b(x) \partial_x u + ic(x) u = f(t, x) \]

that is, parabolic equations ($\varepsilon = 1$), kowalewskian type equations ($\varepsilon = 0$) and Schrödinger type equations ($\varepsilon = i$), where $b(x) \in \mathcal{B}^n(\mathbb{R})$ and $c(x) \in \mathcal{B}^n(\mathbb{R})$. For the parabolic equations ($\varepsilon = 1$) it is well known that for any $b(x)$ and $c(x)$ the Cauchy problem is $L^2$ well posed for positive direction in $t$, but never $L^2$ well posed for negative direction. As to kowalewskian type equations ($\varepsilon = 0$) it is well posed for positive and also negative directions in $t$, if and only if $\text{Re} b(\theta)$ is identically zero. For Schrödinger type equations ($\varepsilon = i$) the characterization of the $L^2$ well posedness for positive (or negative) direction in $t$ is that $\left| \int_0^\rho \text{Re} b(\theta) d\theta \right|$ remains bounded for all $\rho \in \mathbb{R}^1$ ([11], [15], [16]). Thus, we would like to remark that, in contrast to the parabolic and kowalewskian types, the characterization of the well posedness of the Cauchy problem for Schrödinger type equations can not be given in a local property, but in a global property of the coefficients.

The results on the above special Schrödinger type equations can be extended to the equations whose $g^{jk}(x)$ are all constants ([4], [5], [11], [16], [17]). In the present paper we study the general equations with variable coefficients $g^{jk}(x)$. In order to state our theorem we introduce the classical orbit of (0.1). Set

\[(0.5) \quad H(x, p) = \frac{1}{2} \sum_{j,k=1}^n g^{jk}(x) p_j p_k \]

and let $(X(t, x, p), P(t, x, p))$ be the solutions of

\[(0.6) \quad \frac{d}{dt} X_j = \frac{\partial H}{\partial P_j} (X, P), \quad \frac{d}{dt} P_k = - \frac{\partial H}{\partial x_k} (X, P) \quad (j, k = 1, 2, \ldots, n). \]

$H(x, p)$ and $(X(t, x, p), P(t, x, p))$ are called the Hamiltonian function of (0.1) and the classical orbit of (0.1) respectively. Our theorem is as follows:

**Theorem.** It is necessary for (0.1) to be $L^2$ well posed on $[0, T_0]$ or $[T_0, 0]$ for a $T_0 > 0$ that the inequality

\[(0.7) \quad \sup_{(x, p) \in \mathbb{R}^n, \rho \in \mathbb{R}} \left| \sum_{j=1}^n \int_0^\rho \text{Re} b^j(X(\theta, x, p)) P_j(\theta, x, p) d\theta \right| < \infty \]

holds.
1 REMARK 0.1. If all \( g^{ij}(x) \) are constant, Theorem accords with results which had been obtained before.

Now, the inequality (0.7) has a geometrical interpretation as follows. We shall introduce in \( \mathbb{R}^n \) a Riemannian metric \( g, \langle Y, Z \rangle = \sum_{i,j=1}^n g_{ij}(x) Y^i Z^j \) \((Y=\sum Y^i \partial_{x^i} , \quad Z=\sum Z^j \partial_{x^j} \in T_x \mathbb{R}^n)\), where \((g_{ij}(x); \; ; j=1, 2, \ldots, n)\) is the inverse matrix of \((g^{ij}(x); \; ; j=1, 2, \ldots, n)\). We denote this Riemannian manifold by \( M \). Let \( \omega \) be a one form on \( M \) defined by

\[
\omega(Y) = g, \sum_{j=1}^n \text{Re} \ b^j(x) \partial_{x^j} \quad (Y \in T_x M),
\]

that is,

\[
\omega = \sum_{j,k=1}^n \text{Re} \ b^j(x) g^{jk}(x) \, dx_k.
\]

If we use the above notations, Theorem may be rewritten as follows:

**Theorem'.** It is necessary for (0.1) to be \( L^2 \) well posed on \([0, T_0]\) or \([T_0, 0]\) for a \( T_0>0 \) that the inequality

\[
\text{sup}_{\gamma \in \Pi} \int_\gamma |\omega| < \infty
\]

holds, where \( \Pi \) is the family of all geodesics on \( M \).

**Remark 0.2.** In [6] we shall study the Cauchy problem for Schrödinger type equations on a Riemannian manifold without boundary.

**Remark 0.3.** In section 4 we shall consider the Cauchy problem (0.1) whose \( g^{ij}(x) \) do not satisfy the uniform ellipticity (0.3) (Theorem 4.3).

Now, we explain the ideas of the proof of Theorem. We shall prove it by contradiction. We make a change of a variable from \( t \) to \( \tau = \lambda t \) with a large parameter \( \lambda \geq 1 \). Then, using (0.5), (0.1) is written in the form

\[
\begin{cases}
\lambda^2 \mathcal{L}_\lambda (u(\tau/\lambda, x)) \\
\equiv \lambda^2 [(i\lambda)^{-1} \partial_\tau + H(x, (i\lambda)^{-1} \partial_x) + (i\lambda)^{-1} \mathbb{L}^{(1)}(x, (i\lambda)^{-1} \partial_x)] \\
u(\tau/\lambda, x) = f(\tau/\lambda, x), \\
u(\tau/\lambda, x)|_{\tau=0} = u_0(x).
\end{cases}
\]

If the Cauchy problem (0.1) is \( L^2 \) well posed on \([0, T_0]\), the Cauchy problem for the equation

\[
\mathcal{L}_\lambda v_\lambda(\tau, x) = f_\lambda(\tau, x)
\]
is also $L^2$ well posed on $[0, \lambda T_0]$. So, we obtain a priori estimate of the Cauchy problem for (0.9). Next, if we assume that (0.7) is not valid, we can take a $t_0 > 0$ and a point $(x^0, p^0) \in \mathbb{R}^{2n}$ such that

$$
\sum_{j=1}^n \int_0^{t_0} \text{Re } b^j(X(\theta, x^0, p^0)) P_j(\theta, x^0, p^0) \, d\theta \geq \log \frac{3}{2} C(T_0).
$$

Here, $C(T_0) \geq 1$ is a constant determined from the $L^2$ well posedness of (0.1) on $[0, T_0]$ (see Lemma 3.1). Then, we can construct asymptotic solutions $v_\lambda(t, x)$ of (0.9) on the interval $[0, t_0]$ having $L^2$-estimates which contradict the a priori estimate of the Cauchy problem for (0.9) derived from the $L^2$ well posedness on $[0, T_0]$.

We note that the above $t_0$ may be very large. So, we must construct on the global interval $[0, t_0]$ asymptotic solutions of (0.9). We would like to remark that such a construction is in contrast with the one for the study of hyperbolic equations (c.f. [9]). As it will be shown in the appendix, the fact we would like to emphasize is that if at least one of $g^{ik}(x)$ ($j, k=1, 2, \ldots, n$) is not constant, in almost cases the Hamilton-Jacobi equation

$$
\partial_t \Phi + H(x, \partial \Phi) = 0
$$

has no smooth solution on the global interval $[0, t_0]$. It seems to us that this fact has obstructed the progress of the study for (0.1) with variable coefficients $g^{ik}(x)$. Of course, if all $g^{ik}(x)$ are constant, we can construct asymptotic solutions of (0.9) on $[0, t_0]$ via the form $e^{i\lambda \Phi(x)} \{\psi_\lambda(x) + (i\lambda)^{-1} \psi_\lambda(x) + \cdots\}$ by using the solution $\Phi(t, x)$ of the Hamilton-Jacobi equation.

To avoid the above obstruction, we shall use the Maslov method originally due to [8]. For the proof of our theorem it is necessary to estimate asymptotic solutions $v_\lambda(t, x)$ of (0.9) by the $L^2$-norm on $R^*_\tau$ for each $\tau \in [0, t_0]$ and also to estimate on $[0, t_0]$ the remainder terms by the $L^2$-norm on $R^*_\tau$. In [8] the remainder terms are estimated only on the compact sets in $R^*_\tau$. Hence, in the present paper the modifications of [8] are necessary mainly in the following two aspects. First, we shall consider not a Lagrangian manifold in $R^*_\tau \times E$ ($E$ denotes the dual variable of $\tau$), but a family of Lagrangian manifolds in $R^*_\tau \times \mathbb{P}$ with a parameter $\tau \in [0, t_0]$. Secondly, we shall estimate the remainder terms not on the compact set in $R^*_\tau \times \mathbb{P}$, but on $[0, t_0] \times R^*_\tau$ by the $L^2$-norm.

The plan of the present paper is as follows. Theorem and Theorem’ will be proved in section 3. The main results on the Maslov method will be stated in section 3 (Proposition 3.4) and will be proved in section 4. Sections 1 and 2 are devoted to the preliminaries for sections 3 and 4.

The author wishes to express his sincere gratitude for their advices and encouragements to Professor M. Ikawa, Professor S. Mizohata, Professor K. Shinkai and Professor D. Fujiwara.
1. Pseudo-differential operators with a large parameter \( \lambda \). Let \((x_1, \ldots, x_n)\) and \(p=(p_1, \ldots, p_n)\) denote the points of \( \mathbb{R}^n \) and let \( \alpha=(\alpha_1, \ldots, \alpha_n) \) be a multi-index whose components \( \alpha_j \) are non-negative integers. Then, we use the usual notations:

\[
|\alpha| = \alpha_1 + \cdots + \alpha_n, \quad x^\alpha = x_1^{\alpha_1} \cdots x_n^{\alpha_n}, \quad \alpha! = \alpha_1! \cdots \alpha_n!,
\]

\[
\partial^\alpha_x = \partial_1^{\alpha_1} \cdots \partial_n^{\alpha_n}, \quad D^\alpha_x = D_1^{\alpha_1} \cdots D_n^{\alpha_n}, \quad \partial_{x_j} = \frac{\partial}{\partial x_j},
\]

\[
D_{x_j} = \frac{1}{i} \frac{\partial}{\partial x_j}.
\]

Let \( K = \{k_1, \ldots, k_l \} \) (\( 1 \leq k_1 < k_2 < \cdots < k_l \leq n \)) be a subset of the set \( \{1, 2, \ldots, n\} \). We permit that \( K \) is empty. For the sake of simplicity we denote the complementary set of \( K \) by \( K' \) in the present paper. Then, as in [8] we denote

\[
|K| = l, \quad x_K = (x_{k_1}, \ldots, x_{k_l}), \quad x_K \cdot p_K = \sum_{j=1}^l x_{k_j} p_{k_j},
\]

\[
x_K \cdot dp_K = \sum_{j=1}^l x_{k_j} dp_{k_j}, \quad \langle x_K \rangle = (1 + |x_K|^2)^{l/2}.
\]

Also, let \( K \) be another subset of \( \{1, 2, \ldots, n\} \) and let \( \varphi(x) \) and \( f_j(x) \) (\( j=1, 2, \ldots, m \)) be \( C^\infty \) functions on \( \mathbb{R}^n \). Then, we denote for \( f(x) = (f_1(x), \ldots, f_m(x)) \)

\[
\frac{\partial \varphi}{\partial x_K} = \left( \frac{\partial \varphi}{\partial x_{k_1}}, \ldots, \frac{\partial \varphi}{\partial x_{k_l}} \right), \quad \frac{\partial f}{\partial x_K} = \left( \frac{\partial f_j}{\partial x_{k_j}}, j \rightarrow 1, 2, \ldots, m \right),
\]

\[
\frac{\partial^2 \varphi}{\partial x_{K_1} \partial x_K} = \frac{\partial}{\partial x_{k_1}} \left( \frac{\partial \varphi}{\partial x_K} \right), \quad \frac{\partial^2 f}{\partial x_{K_1} \partial x_K} = \frac{\partial}{\partial x_{k_1}} \left( \frac{\partial f}{\partial x_K} \right),
\]

If \( |K| = m \frac{D(f)}{D(x_K)} \) denotes the Jacobian determinant.

Let \( \mathcal{S} = \mathcal{S}(\mathbb{R}^n) \) be the Schwartz space of rapidly decreasing functions on \( \mathbb{R}^n \). Following [8], we define the \( \lambda \)-Fourier transformation \( (\mathcal{F}_{\lambda, x_K, p_K} u)(x_K', p_K) \) over a part of variables for \( u(x) \in \mathcal{S} \) by

\[
(\lambda/2\pi)^{l/2} \int e^{i x_K \cdot p_K} u(x) \, dx_K
\]

and then, the inverse \( \lambda \)-Fourier transformation \( (\mathcal{F}_{\lambda, x_K, p_K}^{-1} v)(x_K, p_K) \) for \( v(p) \in \mathcal{S} \) is defined by

\[
(\lambda/2\pi)^{l/2} \int e^{i x_K \cdot p_K} v(p) \, dp_K.
\]

If \( \lambda = 1 \), \( \mathcal{F}_{\lambda, x_K, p_K} \) and \( \mathcal{F}_{\lambda, x_K, p_K}^{-1} \) denote the usual partial Fourier and the inverse Fourier transformations respectively.
REMARK 1.1. We remark that the definitions (1.1) and (1.2) of the \( \lambda \)-Fourier and the inverse \( \lambda \)-Fourier transformations in the present paper are slightly different from those in [8]. If we multiply (1.1) and (1.2) by constants \( e^{-iK|x|^4} \) and \( e^{iK|x'|^4} \) respectively, we obtain corresponding transformations in [8]. But, we shall use the same symbols as those in [8].

The following lemma is easily shown from the Plancherel theorem for the usual Fourier transformation.

**Lemma 1.1.** Let \( K \) be a subset of \( \{1, 2, \ldots, n\} \). Then, we get

\[
\int \left( \mathcal{F}_{\lambda_{x} \rightarrow p_{x}} u_{j} \right) (x_{k}', p_{k}) \left( \mathcal{F}_{\lambda_{x} \rightarrow p_{x}} u_{j} \right) (x_{k}', p_{k}) \text{d}x_{k} \text{d}p_{k}
\]

for \( u_{j}(x) \in \mathcal{G} \) \((j = 1, 2)\).

We introduce for a real \( m \) the symbol class \( T^{m}(\mathbb{R}^{n}) \) of pseudo-differential operators from [8].

**Definition 1.1.** \( T^{m}(\mathbb{R}^{n}) \) denotes the class of all \( C^{\infty} \) functions \( h(x, p) \) on \( T^{*}\mathbb{R}^{n} = \mathbb{R}^{2n} \) satisfying

\[
|h^{(\alpha)}(x, p)| \leq C_{\alpha, \beta} \langle x \rangle^{m} \langle p \rangle^{m}
\]

for all multi-indices \( \alpha \) and \( \beta \) with constants \( C_{\alpha, \beta} \), where \( h^{(\alpha)}(x, p) = \partial_{x}^{\alpha} D_{p}^{\beta} h(x, p) \).

We define semi-norms \( |h|^{(l)}(l = 0, 1, 2, \ldots) \) of \( h(x, p) \in T^{m}(\mathbb{R}^{n}) \) by

\[
|\langle x \rangle^{m} \langle p \rangle^{m} \sum_{|s + \beta| \leq l} |h^{(\alpha)}(x, p)||
\]

The \( \lambda \)-pseudo-differential operator \( h(x, \lambda^{-1} D_{x}) \) with a symbol \( h(x, p) \in T^{m}(\mathbb{R}^{n}) \) is defined by

\[
(1.3) \quad h(x, \lambda^{-1} D_{x}) u(x)
\]

for \( u(x) \in \mathcal{G} \), where \( dp = (2\pi)^{-n} dp \). Next, as in section 2 of chapter 2 in [7], we shall introduce the class of double symbols.

**Definition 1.2.** We denote by \( T^{m,m'}(\mathbb{R}^{n}) \) the class of all \( C^{\infty} \) functions \( h(x, p, x', p') \) on \( T^{*}\mathbb{R}^{n} = \mathbb{R}^{2n} \) satisfying

\[
|h^{(\alpha, \alpha', \beta, \beta')}(x, p, x', p')| \leq C_{\alpha, \alpha', \beta, \beta'} \langle x \rangle^{m} \langle p \rangle^{m} \langle x' \rangle^{m'} \langle p' \rangle^{m'}
\]

for all multi-indices \( \alpha, \alpha', \beta \) and \( \beta' \) with constant \( C_{\alpha, \alpha', \beta, \beta'} \), where \( h^{(\alpha, \alpha', \beta, \beta')}(x, p, x', p') = \partial_{x}^{\alpha} \partial_{x'}^{\alpha'} D_{p}^{\beta} D_{p'}^{\beta'} h(x, p, x', p') \).
We define semi-norms $|h|^{m,m'} (l=0,1,2,\cdots)$ of $h(x,p,x',p') \in \tilde{T}^{m,m'}(R^n)$ by
\[
\sup_{x,p,x',p'} (\langle x \rangle \langle p \rangle)^{-m} (\langle x' \rangle \langle p' \rangle)^{-m'} \sum_{|\alpha+\beta| \leq l} |h_{\alpha,\beta}(x,p,x',p')| .
\]

The $\lambda$-pseudo-differential operator $h(x,\lambda^{-1}D_x, x',\lambda^{-1}D_{x'})$ with a double symbol $h(x,p,x',p') \in \tilde{T}^{m,m'}(R^n)$ is defined by
\[(1.4) \quad h(x,\lambda^{-1}D_x, x',\lambda^{-1}D_{x'}) u(x) = \iint e^{i\langle x-x' \rangle \cdot \xi + i\langle x'-x' \rangle \cdot \xi'} h(x,\lambda^{-1}p, x',\lambda^{-1}p') u(x') dx' dp' \]
for $u(x) \in \mathcal{S}$.

Let $h(x,p) \in T^{m}(R^n)$ and $K$ be a subset of $\{1,2,\cdots,n\}$. For the sake of simplicity we shall write $h(x,p)$ as $h(x_K, p_K, x_K, p_K)$. Then, a $\lambda$-pseudo-differential operator $h(x_K, -\lambda^{-1} D_{p_K}, \lambda^{-1} D_{x_K}, p_K)$, which acts on the functions on $R^n_{x_K, p_K}$, with a double symbol can be defined. We can easily see that its double symbol $h(x_K, -\lambda^{-1} D_{p_K}, \lambda^{-1} D_{x_K}, p_K) \in C^m(R^n_{x, p, x', p'}) = C^{m'}(T^* R^n_{x', p, x', p'})$ belongs to the class $\tilde{T}^{m',m'}(R^n_{x_K, p_K})$.

The following lemmas 1.2–1.5 can be proved by the same arguments as those in chapter 2 of [7].

**Lemma 1.2.** Let $h(x,p) \in T^{m}(R^n)$ and $K$ be a subset of $\{1,2,\cdots,n\}$. Then, it follows for $u(x) \in \mathcal{S}$ that
\[
h(x,\lambda^{-1}D_x) u(x) = \mathcal{F}^{-1} \lambda^{x \cdot p_K+s_K} \{h(x_K, -\lambda^{-1}D_{p_K}, \lambda^{-1}D_{x_K}, p_K) \mathcal{F} \lambda^{x \cdot p_K} u(x) \} .
\]

**Lemma 1.3.** Let $h(x,p,x',p') \in \tilde{T}^{m,m'}(R^n)$ and $N$ be a non-negative integer. Then, we have for $u(x) \in \mathcal{S}$
\[
h(x,\lambda^{-1}D_x, x',\lambda^{-1}D_{x'}) u(x)
\therefore \sum_{|\alpha| \leq N} \frac{1}{\alpha!} \lambda^{-|\alpha|} h_{\alpha,0}^{(m,0)}(x,\lambda^{-1}D_x,x,\lambda^{-1}D_x) u(x)
\]where $h_{(m,0)}^{(m',0)}(x,\lambda^{-1}D_x,x,\lambda^{-1}D_x)$ denotes the $\lambda$-pseudo-differential operator with symbol $h_{(m,0)}^{(m',0)}(x,p,x,p) \in T^{m,m'}(R^n)$ and $r_{N,\lambda}(x,p)$ belongs to $T^{m+m'}(R^n)$. Setting $s=[(n+|m|+|m'|)/2+1]$, we get the estimates for $l=0,1,2,\cdots$
\[
|r_{N,\lambda}| l^{m+m'} \leq C_{N,l} |h|_{2(n+2s+l)}^{(m,m')}
\]
with constants $C_{N,1}$ independent of $h(x, p, x', p')$ and $\lambda \geq 1$. For a real $m$ $[m]$ denotes the largest integer not greater than $m$.

**Lemma 1.4.** Let $h(x, p) \in T^m(R^n)$ and set $s = [(n + |m|)/2 + 1]$. Then, if we denote the $L^3$-norm of $u(x) \in \mathcal{S}$ by $\|u(\cdot)\|$, it follows for $u(x) \in \mathcal{S}$ that

$$\|h(x, \lambda^{-1} D_x) u(\cdot)\| \leq C |h| (\sum_{|\alpha| \leq s} (\lambda^{-N} D_x^N u(\cdot)),$$

where $C$ is a constant independent of $h(x, p)$, $u(x)$ and $\lambda \geq 1$.

**Lemma 1.5.** Assume that $h(x, p)$ belongs to $T^m(R^n)$ and that $S(x) \in \mathcal{B}^m(R^n)$ is a real valued function. Let $\varphi(x) \in \mathcal{S}$. Then, $e^{-\lambda S(x)} h(x, \lambda^{-1} D_x) (e^{i \lambda S(x)} \varphi(x))$ has the asymptotic expression

$$(1.5) \sum_{j=0}^{N-1} (i\lambda)^{-j} D_j(x, D_x) \varphi(x) + (i\lambda)^{-N} R_N \varphi(x)$$

for $N=1, 2, \ldots$, where the remainder term $R_N \varphi(x)$ satisfies

$$(1.6) |R_N \varphi(x)| \leq C_{N,N'} \langle x \rangle^{-N'}$$

for $N' = 0, 1, \ldots$ with constant $C_{N,N'}$ independent of $x$ and $\lambda \geq 1$. $D_j(x, D_x)$ ($0 \leq j \leq N-1$) are linear differential operators of order at most $j$ with $C^m$ coefficients and are defined independently of $\varphi(x)$ and $\lambda \geq 1$. In particular, $D_0(x, D_x)$ and $D_1(x, D_x)$ have the forms

$$(1.7)$$

where $\text{Tr} A$ for a square matrix $A$ denotes the trace of $A$.

**2. The family of Lagrangian manifolds.** An immersed submanifold $\Lambda$ in $T^*R^n = R^n_x \times R^n_p$ is called a Lagrangian manifold, if the two form $\sum_{j=1}^n dp_j \wedge dx_j$ is identically zero on $\Lambda$ (see Definition 4.1 in [8]). We shall state the fundamental lemma in the Maslov theory without proof. See Proposition 4.6 in [8] for the proof.

**Lemma 2.1.** Assume that $\Lambda$ is an $n$-dimensional Lagrangian manifold. Then, for any point $(x^e, p^e) \in \Lambda$ there exist an open neighborhood $\mathcal{O}$ of $(x^e, p^e)$ on $\Lambda$ and a subset $K$ of $\{1, 2, \ldots, n\}$ such that $(x^*_K, p_K)$ is a local coordinate system on $\mathcal{O}$. $K'$ is the complementary set of $K$. 


Since we assume that the uniform ellipticity (0.3) holds, we can easily see that for each \((x, p) \in T^*R^*_s\) there exist the solutions \((X(\tau, x, p), P(\tau, x, p))\) of (0.6) for all \(\tau \in \mathbb{R}\). So, for each \(\tau \in \mathbb{R}\) we can define a mapping \(h^\tau\) from \(R_{t_1}^{2s}\) to \(R_{t_2}^{2s}\) by

\[
h^\tau(x, p) = (X(\tau, x, p), P(\tau, x, p)).
\]

It is easy to see that a family of mappings \(\{h^\tau\}_{\tau \in \mathbb{R}}\) forms a one-parameter group of diffeomorphism from \(R_{t_1}^{2s}\) onto \(R_{t_2}^{2s}\). Let \(\Lambda_{t_1}^n\) be an \(n\)-dimensional immersed submanifold in \(T^*R_{t_1}^s\). Then, we set for each \(\tau \in \mathbb{R}\)

\[
\Lambda_{t_1}^n = \{r' = h^\tau(x, p); (x, p) \in \Lambda_{t_1}^n\}
\]

and set

\[
\Lambda_{t_1}^{n+1}(T) = \{r = (\tau, h^\tau(x, p)); 0 \leq \tau \leq T, (x, p) \in \Lambda_{t_1}^n\}.
\]

Then, we know well

**Lemma 2.2.** If \(\Lambda_{t_1}^n\) is a \(C^\infty\) \(n\)-dimensional Lagrangian manifold, \(\Lambda_{t_1}^n\) defined by (2.2) is also a \(C^\infty\) \(n\)-dimensional Lagrangian manifold for each \(\tau \in \mathbb{R}\).

Let \(\Lambda_{t_1}^n\) be a \(C^\infty\) \(n\)-dimensional Lagrangian manifold and define the family of Lagrangian manifolds \(\Lambda_{t_1}^{n+1}(T)\) by (2.3) for any \(T > 0\). Then, we get the following lemma needed in section 3. We remark that only Lemma 2.2 is necessary in [8].

**Lemma 2.3.** Let \(\Lambda_{t_1}^n\) be a \(C^\infty\) \(n\)-dimensional Lagrangian manifold. Then, the two form \(\sum_{j=1}^n dp_j \wedge dx_j - dH \wedge d\tau\) is identically zero on \(\Lambda_{t_1}^{n+1}(T)\).

**Proof.** Let \(\xi^0 = (x^0, p^0) \in \Lambda_{t_1}^n\) and \(O_0\) be an open neighborhood of \(\xi^0\) on \(\Lambda_{t_1}^n\) with local coordinates \(y = (y_1, \ldots, y_n)\). We write

\[
O_0 = \{(x^0(y), p^0(y)); y \in U\}
\]

by using \(C^\infty\) functions \(x^0(y) = (x_1^0(y), \ldots, x_n^0(y))\) and \(p^0(y) = (p_1^0(y), \ldots, p_n^0(y))\) on \(U\). If we set for each \(\tau \in \mathbb{R}\)

\[
O_\tau = \{h^\tau \xi; \xi \in O_0\},
\]

\(y\) are also local coordinates on \(O_\tau\). Now, since \(\Lambda_{t_1}^n\) is a Lagrangian manifold from Lemma 2.2, we get for any point \(\xi = (x^0(y), p^0(y)) \in O_0\) and any \(\tau \in \mathbb{R}\)

\[
\left(\sum_{j=1}^n dp_j \wedge dx_j - dH \wedge d\tau\right)_{(x^0, p^0)}(\partial_{x_k}, \partial_{x_l}) = 0 \quad (k, l = 1, 2, \ldots, n).
\]

So, we have only to prove for the completeness of the proof that
are valid for any $\xi=(x^i(y), p^i(y)) \in \mathcal{C}_0$ and any $\tau \in R$. For the sake of simplicity, we write $(X(\tau, x^i(y), p^i(y)), P(\tau, x^i(y), p^i(y)))$ as $(X(\tau, y), P(\tau, y))$. Then, it follows from (0.6) that

$$\left(\sum_{j=1}^n dp_j \land dx_j - dH \land d\tau\right)(\tau, x^i(y), p^i(y)) = 0 \quad (k = 1, 2, \ldots, n)$$

which completes the proof. Q.E.D.

Let $S_0(x)$ be a real valued $C^\infty$ function on $R^n$ and set

$$\Lambda_0 = \left\{ \left( x, \frac{\partial S_0(x)}{\partial x} \right) ; x \in R^n \right\}.$$  

Then, we know well that $\Lambda_0$ is an $n$-dimensional Lagrangian manifold. Let $\Xi'$ be the diffeomorphic mapping from $R^n$ onto $\Lambda_0$ defined by

$$\Xi': R^n \ni x \rightarrow \left( x, \frac{\partial S_0(x)}{\partial x} \right) \in \Lambda_0.$$  

Then, if we use the notation $(\Xi'^{-1})^*S_0(\xi)=S_0(\Xi'^{-1}(\xi))$ ($\xi \in \Lambda_0$), we get

Lemma 2.4. It follows that

$$\sum_{j=1}^n p_j \, dx_j = d(\Xi'^{-1})^*S_0 \quad \text{on} \quad \Lambda_0.$$  

Proof. We have at each point $\xi=(x, \frac{\partial S_0(x)}{\partial x})$ on $\Lambda_0$

$$\sum_{j=1}^n p_j \, dx_j = \sum_{j=1}^n \frac{\partial S_0(x)}{\partial x_j} \, dx_j$$

$$= d(\Xi'^{-1})^*S_0.$$  

Q.E.D.

Let $\Lambda_0$ be an $n$-dimensional Lagrangian manifold defined by (2.4). We de-
fine $\Lambda^*_n$ and $\Lambda^{*+1}(T)$ by (2.2) and (2.3) for this $\Lambda^*_n$, respectively. Then, since we can determine the diffeomorphic mapping $h^* \Xi'$ from $R^*_n$ onto $\Lambda^*_n$, we can introduce a volume form $dV^*_n$ on $\Lambda^*_n$ by

$$dV^*_n = (((h^* \Xi')^{-1})^* dx_1 \wedge \cdots \wedge dx_n),$$

where $dx_1 \wedge \cdots \wedge dx_n$ is an $n$-form on $R^*_n$ and $((h^* \Xi')^{-1})^* dx_1 \wedge \cdots \wedge dx_n$ denotes the pull back by the mapping $(h^* \Xi')^{-1}$ of the $n$-form $dx_1 \wedge \cdots \wedge dx_n$. Let $\Omega$ be a sufficiently small open set on $\Lambda^{*+1}(T)$. Then, there exists a subset $K$ of $\{1, 2, \ldots, n\}$ from Lemma 2.1 so that $(\tau, l_{K}) \equiv (\tau, x_{K'}, \rho_{K})$ become local coordinates on $\Omega$. So, there exists a $C^\infty$ positive function $J_{K}(r) \equiv J_{K}(r; \Omega)$ on $\Omega$ which satisfies

$$dV^*_n = J_{K}(r)^{-1} dx_{K'} \wedge dp_{K} \quad \text{or} \quad -J_{K}(r)^{-1} dx_{K'} \wedge dp_{K}$$

at $r' \in \Lambda^*_n$ such that $r = (\tau, r') \in \Omega$. Here, $dx_{K'}$ and $dp_{K}$ denote a $|K'|$-form $dx_{K'} \wedge \cdots \wedge dx_{K'}(K' = \{k_1', \ldots, k_{|K'|}'\}(k'_1 < \cdots < k_{|K'|}'))$ and a $|K|$-form $dp_{K} \wedge \cdots \wedge dp_{K_{n-1}}(K = \{k_1, \ldots, k_{n-1}\}(k_1 < \cdots < k_{n-1}))$, respectively. Since $dV^*_n$ does not vanish at any point of $\Lambda^*_n$, $J_{K}(r)$ is well defined. Any point $r' \in \Lambda^*_n$ is written in the form

$$r' = h^*(y, \frac{\partial S_0}{\partial x}(y)) = (X(\tau, y, \frac{\partial S_0}{\partial x}(y)), P(\tau, y, \frac{\partial S_0}{\partial x}(y)))$$

for a $y \in R^n$. So, we can take $y = (y_1, \ldots, y_n)$ as local coordinates on $\Lambda^*_n$. Then, (2.7)

$$dV^*_n = dy_1 \wedge \cdots \wedge dy_n$$

is valid from (2.7). So, if we take $(\tau, y)$ as local coordinates on $\Omega$, we have from (2.8)

$$J_{K}(r; \Omega) = |\det \frac{\partial}{\partial y}(X_{K'}(\tau, y, \frac{\partial S_0}{\partial x}(y)), P_{K}(\tau, y, \frac{\partial S_0}{\partial x}(y)))|$$

for $r = (\tau, h^*(y, \frac{\partial S_0}{\partial x}(y))) \in \Omega$.

3. **Proofs of Theorem and Theorem'**. As was mentioned in the introduction, we shall prove Theorem by contradiction. That is, we assume

(As.1) the Cauchy problem (0.1) is $L^2$ well posed on $[0, T_0]$ ($T_0 > 0$) or $[T_0, 0]$ ($T_0 < 0$) for a $T_0 \neq 0$ and
(As.2) the inequality (0.7) is not valid.

In place of (As.1) we may assume without the loss of generality

(As.1)' the Cauchy problem (0.1) is $L^2$ well posed on $[0, T_0]$ ($T_0 > 0$).

Let $L_\lambda$ be the differential operator defined in (0.1)'. Then, we obtain

**Lemma 3.1.** Assume (As.1)'. Then, there exists a constant $C(T_0) \geq 1$ such that if $v_\lambda(\tau, x) \in C^0([0, T]; L^p)$ and $L_\lambda v_\lambda(\tau, x) \in C^0([0, T]; L^p)$, the inequality

$$\max_{0 \leq \tau \leq T} ||v_\lambda(\tau, \cdot)|| \leq C(T_0) \left(||v_\lambda(0, \cdot)|| + \lambda^2 \max_{0 \leq \tau \leq T} ||L_\lambda v_\lambda(\tau, \cdot)||\right)$$

is valid for each $\lambda \geq 1$ and each $T \in (0, \lambda T_0]$.

**Theorem 3.2.** Assume (As.1)' and (As.2). Then, there exist $\lambda_0 \in \mathbb{R}^n$, $t_0 > 0$ and $v(x) \in C^0(R^n)$ such that we can construct an asymptotic solution $v_\lambda(\tau, x) \in C^0([0, T_0]; L^p)$ of (0.9) with an initial data $\psi(0) = v(x)$ at $t = 0$ satisfying

$$\max_{0 \leq \tau \leq T_0} ||L_\lambda v_\lambda(\tau, \cdot)|| = O(\lambda^{-3})$$

and

$$||v_\lambda(t_0, \cdot)|| \geq \frac{9}{8} C(T_0)||\psi(\cdot)|| + O(\lambda^{-1})$$

for large $\lambda$. Here, $C(T_0)$ is the constant in Lemma 3.1.

Theorem is deduced from Lemma 3.1 and Theorem 3.2. Indeed, substitute (3.1) into Lemma 3.1. Then, we have

$$||v_\lambda(t_0, \cdot)|| \leq C(T_0)||\psi(\cdot)|| + O(\lambda^{-1})$$

where $\lambda$ is large so that $\lambda T_0 \geq t_0$. On the other hand, (3.2) is valid. So, we have

$$\frac{9}{8} C(T_0)||\psi(\cdot)|| \leq C(T_0)||\psi(\cdot)|| + O(\lambda^{-1})$$

for large $\lambda$ so that $\lambda T_0 \geq t_0$. This inequality shows a contradiction for large $\lambda$. Thus, Theorem is proved.

Now, we return to the proofs of Lemma 3.1 and Theorem 3.2. The proof of Theorem 3.2 is the essential part in the present paper.

I. The proof of Lemma 3.1. We shall consider the Cauchy problem (0.1) on the interval $[0, T]$ for a $T \in (0, T_0]$. Recall the definition of the $L^2$ well
posedness of the Cauchy problem (0.1) on \([0, T_0]\). Then, if we assume (As.1)', for any \(u_0(x) \in L^2\) and any \(f(t, x) \in E^2_t([0, T]; L^2)\) we have one and only one solution \(u(t, x)\) of (0.1) in \(E^2_t([0, T]; L^2)\). We first get

**Lemma 3.1'.** Assume (As.1)'. Then, there exists a constant \(C(T_0) \geq 1\) such that if \(u(t, x) \in E^2_t([0, T]; L^2)\) is the solution of (0.1) for \(f(t, x) \in E^2_t([0, T]; L^2)\) and \(u_0(x) \in L^2\),

\[
\max_{0 \leq t \leq T} ||u(t, \cdot)|| \leq C(T_0) (||u_0(\cdot)|| + \max_{0 \leq t \leq T} ||f(t, \cdot)||)
\]

is valid for each \(T \in (0, T_0]\).

**Proof.** We first note that \(E^2_t([0, T]; L^2)\) is a Banach space with a norm \(\max_{0 \leq t \leq T} ||g(t, \cdot)||\) and so, \(L^2 \times E^2_t([0, T]; L^2)\) is also a Banach space. Now, since the Cauchy problem (0.1) is \(L^2\) well posed on \([0, T_0]\), the mapping: \(L^2 \times E^2_t([0, T]; L^2) \ni (u_0(x), f(t, x)) \mapsto u(t, x) \in E^2_t([0, T_0]; L^2)\) is closed, where \(u(t, x)\) is the solution of \(Lu(t, x) = f(t, x)\) with \(u(0, x) = u_0(x)\). Hence, if we apply the Banach closed graph theorem, the above mapping is continuous. So, there exists a constant \(C(T_0) \geq 1\) such that

\[
(3.3) \quad \max_{0 \leq t \leq T_0} ||u(t, \cdot)|| \leq C(T_0) (||u_0(\cdot)|| + \max_{0 \leq t \leq T_0} ||f(t, \cdot)||)
\]

is valid.

Take a \(T \in (0, T_0]\) and let \(\tilde{u}(t, x) \in E^2_t([0, T]; L^2)\) be the solution of \(L\tilde{u}(t, x) = \tilde{f}(t, x) \in E^2_t([0, T]; L^2)\) with \(\tilde{u}(0, x) = u_0(x) \in L^2\). We extend \(\tilde{f}(t, x)\) to \(f(t, x) \in E^2_t([0, T_0]; L^2)\) by

\[
f(t, x) = \begin{cases} 
\tilde{f}(t, x) & (0 \leq t \leq T) \\
\tilde{f}(T, x) & (T \leq t \leq T_0)
\end{cases}
\]

and let \(u(t, x) \in E^2_t([0, T_0]; L^2)\) be the solution of (0.1) for this \(f(t, x)\) and \(u_0(x)\). Then, the uniqueness of the solution on the interval \([0, T]\) shows

\[
u(t, x) = \tilde{u}(t, x) \quad (0 \leq t \leq T).
\]

So, if we note the choice of the extension from \(\tilde{f}(t, x)\) to \(f(t, x)\), we get from (3.3)

\[
\max_{0 \leq t \leq T} ||\tilde{u}(t, \cdot)|| \\
\leq \max_{0 \leq t \leq T_0} ||u(t, \cdot)|| \\
\leq C(T_0) (||u_0(\cdot)|| + \max_{0 \leq t \leq T_0} ||f(t, \cdot)||) \\
= C(T_0) (||u_0(\cdot)|| + \max_{0 \leq t \leq T} ||\tilde{f}(t, \cdot)||),
\]

which completes the proof.

Q.E.D.
Let \( v_\lambda(\tau, x) \in \mathcal{E}_0^2([0, T]; L^2) \) be the solution of (0.9) for \( f_\lambda(\tau, x) \in \mathcal{E}_0^2([0, T]; L^2) \) with \( v_\lambda(0, x) = v^{(0)}(x) \in L^2 \). Then, setting \( u(t, x) = v_\lambda(\lambda t, x) \), we can see from (0.1)' that \( u(t, x) \in \mathcal{E}_0^2([0, T/\lambda]; L^2) \) is the solution of

\[
Lu(t, x) = \lambda^2 f_\lambda(\lambda t, x)
\]

with \( u(0, x) = v^{(0)}(x) \). Hence, noting \( T/\lambda \leq T_0 \), we get Lemma 3.1 from Lemma 3.1'.

II. The proof of Theorem 3.2. Assume (As.2). Then, there exist a \( t_0 \in R \) and a \((x^0, p^0) \in R^{2n}\) such that

\[
| \sum_j \int_0^t \Re b'(X(\theta, x^0, p^0)) P_j(\theta, x^0, p^0) \, d\theta | \geq \log \frac{3}{2} C(T_0)
\]

is valid for the constant \( C(T_0) \) in Lemma 3.1. Here, we can assume that \( t_0 \) is positive and (0.10) is valid. In fact, a family of mappings \( \{h^r\}_{r \in R} \) defined by (2.1) forms a one-parameter group and

\[
(X(-t, x, p), -P(-t, x, p)) = (X(t, x, -p), P(t, x, -p))
\]

is valid from (0.5) and (0.6). So, we get

\[
\sum_j \int_0^t b'(X(\theta, x, -p)) P_j(\theta, x, -p) \, d\theta
\]

and setting \((x', p') \equiv (X(t, x, p), P(t, x, p))\), we also have

\[
-\sum_j \int_0^t b'(X(\theta, x', -p')) P_j(\theta, x', -p') \, d\theta
\]

Hence, we can take a \( t_0 > 0 \) and a \((x^0, p^0) \equiv R^{2n}\) so that (0.10) holds. We fix these \( t_0, x^0 \) and \( p^0 \) hereafter.

Let \( v(x) \) be a \( C^\infty \) function with a compact support and set

\[
S_\theta(x) = x \cdot p^\theta.
\]

Then, we shall consider the following equation
SCHRÖDINGER TYPE EQUATIONS WITH VARIABLE COEFFICIENTS

(3.5)
\[
\begin{aligned}
&\left\{ \begin{array}{l}
L_\lambda v_\lambda(\tau, x) = 0 \\
v_\lambda(0, x) = e^{i\lambda x_0(x)}v(x)
\end{array} \right. \\
&\text{on } [0, t_0] \times R^s,
\end{aligned}
\]

We write $L_\lambda$ in the form

(3.6)
\[
L_\lambda v_\lambda(\tau, x) = [\lambda^{-1}D_x + H(x, \lambda^{-1}D_x) + \sum_{j=1}^2 (i\lambda)^{-j} H_j(x, \lambda^{-1}D_x)] v_\lambda(\tau, x),
\]

where $H(x, p)$ is the function defined by (0.5) and

(3.7)
\[
\begin{aligned}
H_1(x, p) &= - \sum_{j=1}^s b^j(x) p_j + \frac{1}{2} \sum_{j=1}^s \sum_{k=1}^s \frac{\partial g_{jk}}{\partial x_j} (x) p_k, \\
H_2(x, p) &= - \lambda(x).
\end{aligned}
\]

Let $U_0$ be an open neighborhood of $x^0$ and set

(3.8)
\[
\begin{aligned}
\Lambda^s_0 &= \{ (x, \frac{\partial S_0}{\partial x}(x)) = (x, p^0); x \in R^s \}, \\
\Lambda^s_0 &= \{ (x, \frac{\partial S_0}{\partial x}(x)) = (x, p^0); x \in U_0 \},
\end{aligned}
\]

which are $n$-dimensional Lagrangian manifolds. We define $\Lambda^+_s$ and $\Lambda^{s+1}(T)$ for this $\Lambda^s_0$ by (2.2) and (2.3) respectively, that is,

(3.9)
\[
\begin{aligned}
\Lambda^+_s &= \{ h^+(x, p^0); (x, p^0) \in \Lambda^s_0 \}, \\
\Lambda^{s+1}(T) &= \{ (\tau, h^+(x, p^0)); 0 \leq \tau \leq T, (x, p^0) \in \Lambda^s_0 \},
\end{aligned}
\]

where $h^+(x, p^0) = (X(\tau, x, p^0), P(\tau, x, p^0))$ are the solutions of (0.6). In the same way we define

(3.9')
\[
\begin{aligned}
\tilde{\Lambda}^+_s &= \{ h^+(x, p^0); (x, p^0) \in \Lambda^s_0 \}, \\
\tilde{\Lambda}^{s+1}(T) &= \{ (\tau, h^+(x, p^0)); 0 \leq \tau \leq T, (x, p^0) \in \Lambda^s_0 \}.
\end{aligned}
\]

Notice Lemma 2.1 and take a sufficiently small $U_0$ so that we can choose a family of connected open sets $\{ \Omega_j \}_{j=0}^s$ on $\Lambda^{s+1}(t_0)$ satisfying three properties below, where $s$ is a non-negative integer. We fix such an open neighborhood $U_0$ of $x^0$. First, for each $j$ there exists a subset $K_j$ of $\{ 1, 2, \ldots, n \}$ such that $(\tau, I_k)$ is a local coordinate on $\Omega_j$. Secondly, we have

(3.10)
\[
\tilde{\Lambda}^{s+1}(t_0) \subset \bigcup_{j=0}^s \Omega_j
\]

and thirdly,

(3.11)
\[
\begin{aligned}
\Omega_j \cap (0, \tilde{\Lambda}^s_0) &= \phi \quad (1 \leq j \leq s), \\
\Omega_k \cap (t_0, \tilde{\Lambda}^s_0) &= \phi \quad (0 \leq k \leq s-1), \\
\Omega_j \cap \Omega_k &= \phi \quad (2 \leq |j-k|, j, k = 0, 1, 2, \ldots s)
\end{aligned}
\]
hold. We also fix the above \( \{ \Omega_j \}_{j=0} \) and local coordinates \((\tau, I_{K_j}) (j=0, 1, \ldots, s)\). The local coordinate system \((\tau, I_{K_j})=(r, x_{K_j}, p_{K_j})\) defines the diffeomorphism from \( \Omega_j \) into \( \mathbb{R}^{s+1}_{t=0} \). We denote its inverse diffeomorphism by \( r=r_{K_j}(\tau, I_{K_j}) \).

Now, hereafter to avoid confusion, we denote the identity mapping from \( \Lambda_{n+1}^{s+1}(t_0) \) into \( \mathbb{R}^{s+1} \) as \( \Lambda_{n+1}(i) \). Let \( \Xi' \) be the diffeomorphism from \( \mathbb{R}^{s+1} \) onto \( \Lambda_{n+1}^{s+1}(t_0) \) by (2.5) with \( S_0(x)=x \cdot p^0 \) and \( dV_{\nu}^0 \) the volume form on \( \Lambda_{n+1}^{s+1}(t_0) \) defined by (2.7). Then, we define a \( \mathcal{C}^\infty \) positive function \( H(x,p) \) by (0.5) and \( r_0=(0, L^0) \). Here, the integral in (3.13) is taken along a path form \( r_0 \) to \( r \) on \( \Lambda_{n+1}^{s+1}(t_0) \). Then, we see from Lemma 2.3 that \( S(r) \) is independent of the choice of paths. So, we get

\[
\Xi: \mathbb{R}^s \ni x \mapsto (0, x, p^0) \in (0, \Lambda_{n+1}^{s+1})
\]

We shall define a real valued \( \mathcal{C}^\infty \) function \( S(r) \) on \( \Lambda_{n+1}^{s+1}(t_0) \) by

\[
S(r) = \int_{r_0}^r \mathcal{B} \cdot d\mathcal{X} - H d\mathcal{X} + (\Xi^{-1})^* S_0(r^0),
\]

where \( H(x,p) \) is defined by (0.5) and \( r^0=(0, x^0, p^0) \). Here, the integral in (3.13) is taken along a path form \( r^0 \) to \( r \) on \( \Lambda_{n+1}^{s+1}(t_0) \). Then, we see from Lemma 2.3 that \( S(r) \) is independent of the choice of paths. So, we get

\[
dS = \mathcal{B} \cdot d\mathcal{X} - H d\mathcal{X} \quad \text{on} \quad \Lambda_{n+1}^{s+1}(t_0).
\]

Also, it follows from Lemma 2.4 that

\[
S(r) = (\Xi^{-1})^* S_0(r) \quad \text{for} \quad r \in (0, \Lambda_{n+1}^{s+1}),
\]

that is,

\[
S(0, x, p^0) = S_0(x) = x \cdot p^0 \quad \text{for} \quad x \in \mathbb{R}^n.
\]

Next, let define a real valued \( \mathcal{C}^\infty \) function \( S_{K_j}(r; \Omega_j) \) on \( \Omega_j \) for each \( j \) by

\[
S_{K_j}(r; \Omega_j) = S(r) - \mathcal{B}_{K_j}(r) \cdot \mathcal{B}_{K_j}(r).
\]

Then, it follows from (3.14) that

\[
dS_{K_j} = \mathcal{B}_{K_j} \cdot d\mathcal{X}_{K_j} - \mathcal{B}_{K_j} \cdot d\mathcal{X}_{K_j} - H d\mathcal{X} \quad \text{on} \quad \Omega_j.
\]

Now, we shall define a pre-canonical operator \( \mathcal{K}(\Omega_j, I_{K_j}) \) acting from \( C^\infty(\Omega_j) \) to \( C^\infty(\mathbb{R}^{s+1}_t) \) for each \( j \), which corresponds to (6.3) in [8], by

\[
\mathcal{K}(\Omega_j, I_{K_j}) \varphi(\tau, x) = \mathcal{T}_{K_j}^{-1} \left[ \frac{e^{i \mathcal{X}_{K_j}(r)}}{\int_{\Omega_j(r)} \varphi(r) \mid_{r=K_j(\tau, x, K_j, p_{K_j})} } \right]
\]
Lemma 3.3. We have
\[ \|K(\Omega, I_{k_j}) \phi(\tau, \cdot)\|^2 = \int_{\Delta^*} |\phi(\tau, r')|^2 dV^*_{\tau} \]
for any \(\phi(r) \in C^\infty_0(\Omega_j)\).

Proof. It follows from Lemma 1.1 and (2.8) that
\[ \|K(\Omega, I_{k_j}) \phi(\tau, \cdot)\|^2 = \int_{\mathbb{R}^n} \left( |\phi(r)|^2 / J_{k_j}(r) \right) dV_{\tau} \]
\[ = \int_{\Delta^*} |\phi(\tau, r')|^2 dV^*_{\tau} \]
Q.E.D.

Taking account of (3.10), there exist \(\beta_j(r)\) satisfying
\[ \sum_{j=0}^s \beta_j(r) = 1 \text{ on } \Lambda^{s+1}(t_0). \]
We fix these functions \(\beta_j(r)\) \((j=0, 1, \cdots, s)\). Set
\[ F(x, p) = \frac{1}{2} \Tr \frac{\partial H}{\partial x \partial p}(x, p) - H_0(x, p). \]
We have from (3.7)
\[ (3.20)' \quad F(x, p) = \sum_{j=1}^s \beta'(x) p_j. \]
Then, we shall define \(W^{(1)}\) acting from \(C^\omega(\Lambda^{s+1}(t_0))\) to \(C^\omega(\Lambda^{s+1}(t_0))\) by
\[ W^{(1)} \phi(r) = \left\{ \frac{d}{d\tau} - F(h^*(x, p^0)) \right\} \phi(\tau, h^*(x, p^0)) \]
at \(r=(\tau, h^*(x, p^0))\). Then, we obtain the following correspondingly to Theorem 9.3 in [8].

Proposition 3.4. By choosing a real constant \(\sigma(\Omega_j)\) \((1 \leq j \leq s)\) in a suitable way, we can define an operator \(K\) acting from \(C^\omega(\Lambda^{s+1}(t_0))\) to \(C^\omega(\Lambda^{s+1}(t_0))\) by
\[ K\phi(\tau, x) = \sum_{j=0}^s e^{i\sigma(\Omega_j)} K(\Omega, I_{k_j}) (e_j \phi)(\tau, x) \]
\((\sigma(\Omega_0)=0)\) so that \(K\phi(\tau, x)\) for \(\phi(r) \in C^\infty_0(\Lambda^{s+1}(t_0))\) satisfies (i), (ii) and (iii) below.

(i) \(K\phi(0, x) = e^{ix \cdot p^0} \phi(0, x, p^0)\).
(ii) \(\|K\phi(t_0, \cdot)\|^2 = \int_{\Lambda^*_0} |\phi(t_0, r')|^2 dV^*_{t_0}.\)
(iii) \( L_\lambda K\varphi(\tau, x) \) has the asymptotic expression

\[
L_\lambda K\varphi(\tau, x) = \sum_{i=1}^{N-1} (i\lambda)^{-i'} K(W^{(i)} \varphi)(\tau, x) + R_N \varphi(\tau, x)
\]

for \( N=1, 2, \ldots, \) where we have for the remainder terms \( R_N \varphi(\tau, x) \)

\[
\max_{0 \leq \tau \leq \tau_0} ||R_N \varphi(\tau, \cdot)|| = O(\lambda^{-N}).
\]

\( W^{(l)} (2 \leq l \leq N-1) \) are linear differential operators in \( \Lambda^{*+1}(t_0) \) of order at most \( 2l \) independent of \( \lambda \).

**Remark 3.1.** We do not study the index of a curve on \( \Lambda^{*+1}(t_0) \) (c.f. [8]). So, we shall determine \( \sigma(\Omega_j) \) \( (1 \leq j \leq s) \) directly in the proof of Proposition 3.4.

If we admit Proposition 3.4, we can give the proof of Theorem 3.2 as follows. Let \( v(x) \in C^\infty_0(U_0) \). We shall construct an asymptotic solution \( v(\lambda, \tau, x) \) of (3.5) satisfying

\[
\max_{0 \leq \tau \leq \tau_0} ||L_\lambda v_\lambda(\tau, \cdot)|| = O(\lambda^{-3}),
\]

\[
v_\lambda(0, x) = e^{i\lambda x} v(x)
\]
in the form

\[
v_\lambda(\tau, x) = K \left[ \sum_{i=0}^{N-1} (i\lambda)^{-i} \varphi \right] (\tau, x).
\]

If \( \varphi_j(r) \) \( (j=0, 1) \) belong to \( C^\infty_0(\Lambda^{*+1}(t_0)) \) and satisfy the following equations

\[
\begin{align*}
\left\{ \frac{d}{dr} - F(h^r(y, p^r)) \right\} \varphi_0(r, h^r(y, p^r)) &= 0, \\
\varphi_0(0, y, p^0) &= v(y)
\end{align*}
\]

and

\[
\begin{align*}
\left\{ \frac{d}{dr} - F(h^r(y, p^r)) \right\} \varphi_1(r, h^r(y, p^r)) + W^{(1)} \varphi_0(r, h^r(y, p^r)) &= 0, \\
\varphi_1(0, y, p^0) &= 0,
\end{align*}
\]

we see that \( v(\lambda, \tau, x) \) satisfies (3.25) from (i) and (iii) of Proposition 3.4. Obviously, \( \varphi_0(r) \) and \( \varphi_1(r) \) are written as

\[
\begin{align*}
\varphi_0(r, h^r(y, p^r)) &= \left\{ \exp \int_0^r F(h^\theta(y, p^\theta)) d\theta \right\} v(y), \\
\varphi_1(r, h^r(y, p^r)) &= -\int_0^r \left\{ \exp \int_0^r F(h^\theta(y, p^\theta)) d\theta \right\} W^{(3)} \varphi_0(r', h^{r'}(y, p^r)) dr'.
\end{align*}
\]
So, \( \varphi_0(r) \) belongs to \( C^0_0(\Lambda^{*+1}(t_0)) \). Also, since \( W^{(\gamma)} \) is a linear differential operator in \( \Lambda^{*+1}(t_0) \), we can see that \( \varphi_\gamma(r) \) belongs to \( C^0_0(\Lambda^{*+1}(t_0)) \). Thus, \( \varphi_\gamma(r) \in C^0_0(\Lambda^{*+1}(t_0)) \) \((j=0, 1)\) are determined.

If we take \( v(x) \) such that \( \text{supp} \, v(\cdot) \) is sufficiently small around \( x=x^0 \), we get from (ii) of Proposition 3.4 and (2.7)'

\[
(3.28) \quad ||v_\gamma(t_0, \cdot)|| = ||K\varphi_\gamma(t_0, \cdot)|| + O(\lambda^{-1})
\]
\[
= (\int_{\Delta_{t_0}} |\exp \text{ Re} \int_0^t F(h^t(y, p^t)) \, d\theta| \, v(y) |^2 \, dV^t) \, / \, + O(\lambda^{-1})
\]
\[
\geq \frac{3}{4} \{ \exp \text{ Re} \int_0^t f(\delta^t(x', p^t)) \, d\theta \} \left( \int_{\mathbb{R}^n} |v(y)|^2 \, dy \right)^{1/2} + O(\lambda^{-1}) .
\]

Hence, we obtain by (0.10) and (3.20)'

\[
||v_\gamma(t_0, \cdot)|| \geq \frac{9}{8} \, C(T_0)||v(\cdot)|| + O(\lambda^{-1})
\]

Q.E.D.

Proof of Theorem'. Using the Legendre transformation, for the Hamiltonian function \( H(x, p) \) defined by (0.5) we define the Lagrangian function \( L(x, \eta) \) on the tangent bundle \( TR^* = R^{2n}_x \) by

\[
(3.29) \quad L(x, \eta) = p \cdot \eta - H(x, p) ,
\]

where \( p \) is expressed in terms of \( \eta \) by the formula

\[
(3.30) \quad \eta = \frac{\partial H}{\partial p}(x, p) = p(g^{ij}(x); i \downarrow, 1, 2, \ldots, n) .
\]

Then, it is easy to see that \( L(x, \eta) \) is written in the form

\[
(3.29) \quad L(x, \eta) = \frac{1}{2} \sum_{i, j=1}^n g_{ij}(x) \eta_i \eta_j .
\]

The following two facts are well known in the theory of analytical dynamics (for example, see section 15 in [1]). If \((X(t, x, p), P(t, x, p))\) are the solutions of (0.6), we have

\[
(3.31) \quad \frac{dX}{dt}(t, x, p) = \frac{\partial H}{\partial p}(X(t, x, p), P(t, x, p))
\]

and

\[
(3.32) \quad \frac{d}{dt} \frac{\partial L}{\partial \eta_j} \left( X, \frac{dX}{dt} \right) - \frac{\partial L}{\partial x_j} \left( X, \frac{dX}{dt} \right) = 0 \quad (1 \leq j \leq n) .
\]
The equation (3.32) is called Lagrange's equations of motion. Conversely, let $X(t, x, p)$ be the solutions of (3.32) with initial data $X(0, x, p)=x$ and $\frac{dX}{dt}(0, x, p) = \frac{\partial H}{\partial p}(x, p)$ and set

$$P(t, x, p) = \frac{\partial L}{\partial (\dot{X})} \left( X, \frac{dX}{dt} \right).$$

Then, $(X(t, x, p), P(t, x, p))$ are the solutions of (0.6).

Now, we can see that the equations (3.32) are also the equations of geodesics on $M$

$$(3.32)' \quad \left( \frac{d}{dt} \right)^2 x_j(t) + \sum_{i, k=1}^n \Gamma_{ik}^{j} \left( \frac{d}{dt} x_i(t) \right) \left( \frac{d}{dt} x_k(t) \right) = 0 \quad (1 \leq j \leq n),$$

where $\Gamma_{ik}^{j}$ are the Christoffel symbols $\frac{1}{2} \sum_{i=1}^n g^{jl} (\partial_{x_i} g_{kl} + \partial_{x_k} g_{il} - \partial_{x_l} g_{ik})$ (for example, see p 167 in [14]). Hence, it follows from (0.8)' and (3.31) that

$$\sum_{j=1}^n \int_0^t \text{Re} \ b'(X(\theta, x, p)) P_j(\theta, x, p) \ d\theta = \int_0^t \text{Re} \ b'(X(\theta, x, p)) g_{jk}(X(\theta, x, p)) \ dX_k(\theta, x, p)$$

where $\gamma$ denotes a geodesic $\{X(\theta, x, p); 0 \leq \theta \leq t\}$. Consequently, we can easily complete the proof from Theorem. Q.E.D.

4. Proof of Proposition 3.4. We shall first prove (i) and (ii) of Proposition 3.4.

Since $\Omega_0 \subseteq {0, \bar{x}_0} = \{(0, x, p^0); x \in U_0^0\}$ from (3.11), $K_0$ is the empty set. Let $\varphi(\tau) = \varphi(\tau, r')$ belong to $C^{0}(\bar{A}^{x+1}(t_0))$. Then, it follows from (3.11) and (3.19) that

$$e_{0}(0, r') = 1 \quad \text{on} \quad \text{supp} \ \varphi(0, \cdot).$$

So, we get together with (3.15)'

$$K \varphi(0, x) = \mathcal{K}(\Omega_0, I_{K_0})(e_0 \varphi)(0, x) = (e^{\lambda \cdot I_0} J_{K_0}(0, x, p^0)^{1/2}) \varphi(0, x, p^0).$$

Since $K_0$ is the empty set, $J_{K_0}(0, x, p^0)=1$ for $x \in U_0^0$ is valid from (2.9) as $S_0(x)=$
\(x \cdot p^0\). Hence, we obtain (i).

In the same way to the proof of (i) we have

\[
K\varphi(t_0, x) = e^{i\sigma(\Omega)} K(\Omega_j, \lambda_\epsilon) \varphi(t_0, x).
\]

This shows (ii) by Lemma 3.3 independently of the choice of real constants \(\sigma(\Omega_j)\).

We shall prove (iii) of Proposition 3.4. Let \(K(\Omega, \lambda)\) be the pre-canonical operator defined by (3.18). We shall first consider \(L_\lambda \{K(\Omega, \lambda) \varphi(\tau, x)\}\) for \(\varphi(\tau) \in C^0(\Omega_j)\). Here, we omit the suffix \(j\). Then, we get from (3.17)

\[
\begin{align*}
\frac{\partial}{\partial x_{\lambda}} S_\lambda(r_\lambda(\tau, x_{\lambda}, p_\lambda)) &= \bar{E}_{\lambda}'(r_\lambda(\tau, x_{\lambda}, p_\lambda)), \\
\frac{\partial}{\partial p_\lambda} S_\lambda(r_\lambda(\tau, x_{\lambda}, p_\lambda)) &= -\bar{E}_{\lambda}(r_\lambda(\tau, x_{\lambda}, p_\lambda)), \\
\frac{\partial}{\partial \tau} S_\lambda(r_\lambda(\tau, x_{\lambda}, p_\lambda)) + H(x_{\lambda'}, -\frac{\partial}{\partial p_\lambda} S_\lambda(r_\lambda), \frac{\partial}{\partial x_{\lambda'}} S_\lambda(r_\lambda, p_\lambda) &= 0.
\end{align*}
\]

We also have from (2.9) as \(S_\lambda(x) = x \cdot p^0\)

\[
J_\lambda(\tau, h^\nu(y, p^0)) = |\text{det} \frac{\partial}{\partial y} (X_{\lambda}(\tau, y, p^0), P_\lambda(\tau, y, p^0))|
\]

at \((\tau, h^\nu(y, p)) \in \Omega\). Hence, if we apply Lemmas 1.1–1.5 to \(L_\lambda \{K(\Omega, \lambda) \varphi(\tau, x)\}\), we obtain in the similar way to the proof of Theorem 8.4 in [8].

**Proposition 4.1.** Let \(\varphi(\tau) \in C^0(\Omega_j)\). Then, \(L_\lambda \{K(\Omega, \lambda) \varphi(\tau, x)\}\) has the following asymptotic expression

\[
K(\Omega_j, \lambda_\epsilon) \left[(i\lambda)^{-1} W^{(1)} \varphi(\tau) + \sum_{l=2}^{N-1} (i\lambda)^{-l} D^{(l)}(\Omega_j, \lambda_\epsilon) \varphi(\tau) \right](\tau, x)
+ R_{1,N}(\Omega_j, \lambda_\epsilon) \varphi(\tau, x)
\]

for \(N = 1, 2, \ldots\), where \(W^{(1)}\) is an operator defined by (3.21) and \(D^{(l)}(\Omega_j, \lambda_\epsilon) (2 \leq l \leq N-1)\) are linear differential operators independent of \(\lambda\) and \(N\) in \(r' \in \Lambda_+^*\) of order at most \(l\). We also have for the remainder terms

\[
\max_{0 < \tau' \leq t_0} \|R_{1,N}(\Omega_j, \lambda_\epsilon) \varphi(\tau', \cdot)\| = O(\lambda^{-N}).
\]

Next, let \(\Omega_i\) and \(\Omega_j\) be connected open sets in \(\{\Omega_j\}^c\) such that \(\Omega_i \cap \Omega_j\) is not empty. Then, we shall study the transformation formula from \(K(\Omega_i, \lambda_\epsilon)\) to \(K(\Omega_j, \lambda_\epsilon)\).
We set up the decomposition into disjoint sets as in the proof of Lemma 6.3 in [8]

\[ \{1, 2, \ldots, n\} = a \cup b \cup c \cup d \]

with the property

\[ K_i = a \cup b, \quad K'_i = c \cup d, \quad K_j = a \cup c, \quad K'_j = b \cup d. \]

Then, we have for \( \varphi(r) \in C_0(\Omega_i \cap \Omega_j) \)

\[ \mathcal{S}_{\lambda, s, K_i \vee K'_i} \left\{ \mathcal{K}(\Omega_i, I_{K_i}) \varphi \right\} (\tau, x_{K'_j}, p_{K_j}) \]

\[ = \mathcal{S}_{\lambda, s} \circ \mathcal{S}_{\lambda, s, K_i \vee K'_i} \left\{ (\exp i \lambda S_{K_i}(r)) \varphi(r) J_{K_i}(r)^{-1/2} \right\} |_{r=r_{K_i}(\tau, s, K'_i, p_{K_i})} \]

\[ = (\lambda/2\pi)^{(1+|c|)/2} \iint (\exp i \lambda \Phi(x, p; \tau, x_{K'_j}, p_{K_j})) \]

\[ \varphi(r) J_{K_i}(r)^{-1/2} |_{r=r_{K_i}(\tau, s, K'_i, p_{K_i})} \, dp \, dx, \]

where

\[ \Phi = \Phi(x, p) = \Phi(x, p; \tau, x_{K'_j}, p_{K_j}) \]

\[ = -x_s + x_s \cdot p + S_{K_i}(r_{K_i}(\tau, x_{K'_j}, p_{K_j})). \]

It follows from (4.1) and (4.5) that

\[ \frac{\partial \Phi}{\partial x_s}(x, p) = -p + \tilde{p}_s(r_{K_i}(\tau, x_{K'_j}, p_{K_j})), \]

\[ \frac{\partial \Phi}{\partial p_s}(x, p) = x_s - \tilde{x}_s(r_{K_i}(\tau, x_{K'_j}, p_{K_j})). \]

Take an open connected set \( \Omega_{ij} \) so that

\[ \text{supp } \varphi(\cdot) \subset \Omega_{ij} \subset \overline{\Omega}_{ij} \subset \Omega_i \cap \Omega_j. \]

Then, we may consider \( \Phi(x, p; \tau, x_{K'_j}, p_{K_j}) \) in (4.6) as a function on the set

\[ \{(x, p; \tau, x_{K'_j}, p_{K_j}); r_{K_i}(\tau, x_{K'_j}, p_{K_j}) \in \Omega_{ij}, x_s \in \mathbb{R}^{1|1}, p_s \in \mathbb{R}^{1|1}\}. \]

We shall study the proof of Lemma 6.3 in [8] in more detail mainly in order to obtain the estimate (4.15) below. We see from (4.8) that a stationary point \((x, p)\) of \( \Phi(x, p; \tau, x_{K'_j}, p_{K_j}) \) on the set (4.10) is determined by

\[ x_s = \tilde{x}_s(r_{K_i}(\tau, x_{K'_j}, p_{K_j})), \]

\[ p_s = \tilde{p}_s(r_{K_i}(\tau, x_{K'_j}, p_{K_j})). \]

On the other hand, the equalities
(4.12) \[ x_d = \mathfrak{X}_d(r_K(\tau, x_{K_i}, p_{K_i})), p_d = \mathfrak{P}_d(r_K(\tau, x_{K_i}, p_{K_i})) \]

always hold from (4.5). So, (4.11) is equivalent to

(4.11)' \[ x_{K_j} = \mathfrak{X}_{K_j}'(r_K(\tau, x_{K_i}, p_{K_i})), p_{K_j} = \mathfrak{P}_{K_j}(r_K(\tau, x_{K_i}, p_{K_i})) \].

Since \((\tau, x_{K_i}, p_{K_i})\) and \((\tau, x_{K_j}, p_{K_j})\) are local coordinates on \(\Omega_i \cap \Omega_j\) respectively, (4.11)' is also equivalent to

(4.11)'' \[ x_{K_i} = \mathfrak{X}_{K_i}'(r_K(\tau, x_{K_j}, p_{K_j})), p_{K_i} = \mathfrak{P}_{K_i}(r_K(\tau, x_{K_j}, p_{K_j})) \].

Hence, we can see from (4.11)' that if and only if \(\Phi(x_\tau, p_\tau; \tau, x_{K_j}, p_{K_j})\) on (4.10) has a stationary point, \((\tau, x_{K_j}, p_{K_j})\) belongs to the set

(4.13) \[ \{(\tau, x_{K_j}, p_{K_j}) = (\mathfrak{X}_{K_j}'(r), \mathfrak{P}_{K_j}(r)); r \in \Omega_{ij}\} \].

Also, we see from (4.5) and (4.11)'' that the stationary point of \(\Phi(x_\tau, p_\tau; \tau, x_{K_j}, p_{K_j})\), \(\mathfrak{X}_{K_j}'(r), \mathfrak{P}_{K_j}(r)\) \((r \in \Omega_{ij})\) is determined by

(4.14) \[ (x_\tau, p_\tau) = (\mathfrak{X}(r), \mathfrak{P}_0(r)) \].

Moreover, we obtain the fact below from (4.11)' together with (4.8). There exists a constant \(C_0 > 0\) such that if \((\tau, x_{K_j}, p_{K_j})\) does not belong to the set (4.13), for any point in the set (4.10) satisfying

\[ r_{K_j}(\tau, x_{K_j}, p_{K_j}) \in \text{supp } \Phi(\cdot) \]

we have

(4.15) \[ \left| \frac{\partial \Phi}{\partial x_\tau} (x_\tau, p_\tau; \tau, x_{K_j}, p_{K_j}) \right| + \left| \frac{\partial \Phi}{\partial p_\tau} \right| \geq C_0(1 + |x_{K_j}|^2 + |p_{K_j}|^2)^{1/2}. \]

Let \((\tau, x_{K_j}, p_{K_j})\) be not contained in the set (4.13). Set \(T = \frac{1}{i} \left( \left| \frac{\partial \Phi}{\partial x_\tau} \right|^2 + \left| \frac{\partial \Phi}{\partial p_\tau} \right|^2 \right)^{-1} \left( \frac{\partial \Phi}{\partial x_\tau} \cdot \frac{\partial \Phi}{\partial x_\tau} + \frac{\partial \Phi}{\partial p_\tau} \cdot \frac{\partial \Phi}{\partial p_\tau} \right) \) and let 'T be the transposed operator of T. Then, since the supports of \(\Phi(r_{K_j}(\tau, x_{K_j}, p_{K_j})) = \Phi(r_{K_j}(\tau, x_\tau, x_{K_j}, p_{K_j}, p_{K_j}))\) with respect to variables \((x_\tau, p_\tau)\) are compact, we get from (4.6) and (4.15) for \(N' = 1, 2, \ldots\)

(4.16) \[ \left| \mathcal{F}_{x_{K_j}'}^{x_\tau} \mathcal{K}(\Omega_i, I_{K_j}) \right| \]

\[ = \left( \lambda/2\pi \right)^{(|H|+|\xi|)/2} \chi^{-N'} \left| \int e^{i \lambda \langle T \rangle} \{ \Phi(r) \} \right| \]

\[ \leq C_{N'} \chi^{(|H|+|\xi|)/2-N'} \left\{ (1 + |x_{K_j}|^2 + |p_{K_j}|^2)^{1/2} \chi < p_{K_j} > \right\}^N \]

\[ \leq C_{N'} \chi^{(|H|+|\xi|)/2-N'} (1 + |x_{K_j}|^2 + |p_{K_j}|^2)^{-N'/2}, \]
where \( C_{N'} \) and \( C'_{N'} \) are constants independent of \( (\tau, x_{K'}, \rho_{K'}) \in \{(\tau'(r), \bar{x}_{K'}(r), \bar{p}_{K'}(r)); r \in \Omega_{ij}\} \) and \( \lambda \geq 1. \)

Next, let \( r \in \Omega_{ij}. \) Then, we can easily obtain the following two results in the similar way to the proof of Lemma 6.3 in [8]. First, we have from (4.7) and the definitions (3.16) of \( S_{K}(r; \Omega_{l}) \) \((l=i,j)\)

\[
\Phi(\bar{x}_{e}(r), \bar{p}_{b}(r); \bar{\tau}(r), \bar{x}_{K'}(r), \bar{p}_{K'}(r)) = S_{K}(r; \Omega_{j}).
\]

Secondly, setting

\[
A_{ji}(r) = \begin{pmatrix}
\frac{\partial^2 \Phi}{\partial x^2} & \frac{\partial^2 \Phi}{\partial p_b \partial x_e} \\
\frac{\partial \Phi}{\partial x_e} & \frac{\partial \Phi}{\partial p_b^2}
\end{pmatrix}
\]

we have from (4.8) and the definitions (2.8) of \( J_{K}(r; \Omega_{l}) \) \((l=i,j)\)

\[
|\det A_{ji}(r)| = J_{K}(r; \Omega_{i})/J_{K}(r; \Omega_{j}).
\]

Now, we see from (4.19) that we can apply the stationary phase method to (4.6) with \( (\tau, x_{K'}, \rho_{K'}) = (\bar{\tau}(r), \bar{x}_{K'}(r), \bar{p}_{K'}(r)). \) See Theorem 1.4 in [8], Theorem 2.4 in [2] or Theorem 7.7.6 in [3] for the stationary phase method. Then, it follows from (4.14), (4.17) and (4.19) for \( N=1, 2, \cdots \) that

\[
\{1 + \sum_{i=1}^{N-1} V'(I_{K', I_{K'}}) \varphi(r) + R_{\ast,N}^2(I_{K', I_{K'}}) \varphi(r) \}
\]

and

\[
\max_{r \in \Omega_{ij}} |R_{\ast,N}^2(I_{K', I_{K'}}) \varphi(r)| = O(\lambda^{-N}),
\]

where \( \mathrm{sgn} \, A_{ji}(r) \) denotes the signature of \( A_{ji}(r), \) \( \mathcal{L}_m(m=1, 2, \cdots, N-1) \) are linear differential operators independent of \( \lambda \) in \( x_{e} \in \mathbb{R}_{[m]} \) and \( p_{b} \in \mathbb{R}^{N_i} \) of order at most \( 2m \) and \( V'(I_{K', I_{K'}}) \) \((l=1, 2, \cdots, N-1) \) are linear differential operators inde-
pendent of $\lambda$ and $N$ in $r' \in \Lambda^*$ of order at most $2l$.

If we note that $\varphi(r) \in C^\infty_0(\Omega_i \cap \Omega_j)$, we can combine (4.16) and (4.20) with (4.21). We obtain

\begin{equation}
(4.22) \quad \ker \left\{ \mathcal{K}(\Omega_i, I_{K_i}) \varphi \right\} (\tau, x_{K_i}, p_{K_i}) = \{ \exp \frac{\pi}{4} i \text{sgn} A_{ji}(r) \} (\exp i\lambda S_{K_j}(r)) J_{K_j}(\tau)^{-1/2} \{ 1 + \sum_{i=1}^{N-1} (i\lambda)^{-1} V^{(0)}(I_{K_j}, I_{K_i}) \} \varphi(r) \big|_{r = r_{K_j}(\pi, x_{K_j}, p_{K_j})}
+ R_{K_j}^{(i)}(I_{K_j}, I_{K_i}) \varphi(\tau, x_{K_i}, p_{K_i}) \}
\end{equation}

and

\begin{equation}
(4.23) \quad \max_{0 \leq t \leq \tau_0} \| R_{K_j}^{(i)}(I_{K_j}, I_{K_i}) \varphi(\tau, \cdot, \cdot) \| = O(\lambda^{-N}).
\end{equation}

Here, $\text{sgn} A_{ji}(r)$ is constant on $\overline{\Omega}_{ij}$, because $A_{ji}(r) \equiv 0$ on $\overline{\Omega}_{ij}$ and $\overline{\Omega}_{ij}$ is connected. So, we set

\begin{equation}
(4.24) \quad \sigma(\Omega_i, \Omega_j) = \frac{\pi}{4} \text{sgn} A_{ji}(r) \quad (r \in \overline{\Omega}_{ij}).
\end{equation}

Operate $\ker \left\{ \mathcal{K}(\lambda, x_{K_j}, p_{K_j}) \right\}$ on both sides of (4.22) and apply Lemma 1.1 to the remainder term. Then, we have

**Proposition 4.2.** $\mathcal{K}(\Omega_i, I_{K_i}) \varphi(\tau, x)$ for $\varphi(r) \in C^\infty_0(\Omega_i \cap \Omega_j)$ has the another expression for $N=1, 2, \ldots$

\begin{equation}
(4.25) \quad e^{i\sigma(\Omega_j, I_{K_i})} \mathcal{K}(\Omega_j, I_{K_j}) \{ \varphi(r) + \sum_{i=1}^{N-1} (i\lambda)^{-1} V^{(0)}(I_{K_j}, I_{K_i}) \varphi(r) \} (\tau, x)
+ R_{2,N}(I_{K_j}, I_{K_i}) \varphi(\tau, x),
\end{equation}

where the remainder term $R_{2,N}(I_{K_j}, I_{K_i}) \varphi(\tau, x)$ satisfies

\begin{equation}
(4.26) \quad \max_{0 \leq t \leq \tau_0} \| R_{2,N}(I_{K_j}, I_{K_i}) \varphi(\tau, \cdot) \| = O(\lambda^{-N}).
\end{equation}

If we use Propositions 4.1 and 4.2, we can complete the proof of Proposition 3.4 as follows.

First, we see from (4.25) that

\begin{equation}
\mathcal{K}(\Omega_i, I_{K_i}) \varphi(\tau, x) = e^{i\sigma(\Omega_j, I_{K_i})} \mathcal{K}(\Omega_j, I_{K_j}) \varphi + R_{2,1}(I_{K_j}, I_{K_i}) \varphi
\end{equation}

and

\begin{equation}
\mathcal{K}(\Omega_j, I_{K_j}) \varphi(\tau, x) = e^{i\sigma(\Omega_i, I_{K_j})} \mathcal{K}(\Omega_i, I_{K_i}) \varphi + R_{2,1}(I_{K_i}, I_{K_j}) \varphi
\end{equation}

for any $\varphi(r) \in C^\infty_0(\Omega_i \cap \Omega_j)$. So, we get from (4.26) and Lemma 1.1
\[ O(\lambda^{-2}) = \| (1 - e^{i\sigma(\Omega_j, \Omega_j)} + e^{i\sigma(\Omega_j, \Omega_j)}) K(\Omega_j, I_{K_j}) \varphi(\tau, \cdot) \|^2 \]

\[ = \iint (1 - e^{i\sigma(\Omega_j, \Omega_j)} + e^{i\sigma(\Omega_j, \Omega_j)}) \{ \varphi(r) \] 

\[ f_{K_j}(r, e_{\Omega_j} + e_{\Omega_j}) \}^2 dx_{K_j} \, dp_{K_j} \]

for any \( \varphi(r) \in C_0^\infty(\Omega_j \cap \Omega_j) \). Hence,

(4.27) \[ \sigma(\Omega_j, \Omega_j) = -\sigma(\Omega_j, \Omega_j) \]

is valid.

We shall determine real constants \( \sigma(\Omega_j) \) (1 \( \leq j \leq s \)) by

(4.28) \[ \sigma(\Omega_j) = \sum_{j=1}^s \sigma(\Omega_j, \Omega_{j-1}) \]

We chose \( \{\Omega_j\}_{j=0} \) in section 3 so that if and only if \( \Omega_j \cap \Omega_m \) is not empty, \( m \)

is equal to \( j - 1, j \) or \( j + 1 \). So, if \( \Omega_j \cap \Omega_m \) is not empty, we have from (4.27)

(4.29) \[ \sigma(\Omega_j) = \sigma(\Omega_m, \Omega_j) \]

Using these \( \sigma(\Omega_j) \), let define \( K \) by (3.22).

We shall use Proposition 4.1. For the sake of simplicity we set

(4.30) \[ \mathcal{D}_N(\Omega_j, I_{K_j}) = (i\lambda)^{-1} W^{(1)} + \sum_{j=0}^{N-1} (i\lambda)^{-j} \mathcal{D}^{(j)}(\Omega_j, I_{K_j}) \]

which acts from \( C_0^\infty(\Omega_j) \) to \( C_0^\infty(\Omega_j) \). Then, we have for \( \varphi(r) \in C_0^\infty(\Lambda^{s+1}(t_0)) \)

(4.31) \[ L_\lambda(K\varphi)(\tau, x) = \sum_{j=0}^s e^{i\sigma(\Omega_j)} I_\lambda [K(\Omega_j, I_{K_j}) e_j \varphi](\tau, x) \]

\[ = \sum_{j=0}^s e^{i\sigma(\Omega_j)} K(\Omega_j, I_{K_j}) \mathcal{D}_N(\Omega_j, I_{K_j}) e_j \varphi \]

Next, we also set for \( V^{(j)}(I_{K_j}, I_{K_j}) \) in Proposition 4.2

(4.32) \[ \mathcal{D}_N(\Omega_j, I_{K_j}) = I + \sum_{j=0}^{N-1} (i\lambda)^{-j} V^{(j)}(I_{K_j}, I_{K_j}) \]

which acts from \( C_0^\infty(\Omega_j \cap \Omega_j) \) to \( C_0^\infty(\Omega_j \cap \Omega_j) \). Then, since we have from (3.19)

for \( \varphi(r) \in C_0^\infty(\Omega_j \cap \Lambda^{s+1}(t_0)) \)

\[ \sum_{m=0}^s V_N(I_{K_j}, I_{K_m}) (e_m \varphi)(r) \]

\[ = [I + \sum_{m=0}^s \sum_{j=1}^{N-1} (i\lambda)^{-j} V^{(j)}(I_{K_j}, I_{K_m}) e_m \varphi(r) \]

there exists for each \( j \)
(4.33) \[ \tilde{V}_N(\Omega_j, I_{K_j}) \equiv I + \sum_{i=1}^{N-1} (i\lambda)^{-1} \tilde{V}^{(i)}(\Omega_j, I_{K_j}) \]

such that we have for any \( \phi(r) \in C_0^\infty(\Omega_j \cap \Lambda^{\ast+1}(t_0)) \)

(4.34) \[ \left\{ \sum_{m=0}^{N-1} V_N(I_{K_j}, I_{K_m}) e_m \right\} \tilde{V}_N(\Omega_j, I_{K_j}) \phi(r) = \left[ I + \sum_{i=1}^{N-1} (i\lambda)^{-1} \tilde{V}^{(i)}(\Omega_j, I_{K_j}) \right] \phi(r) , \]

where \( \tilde{V}^{(i)}(\Omega_j, I_{K_j}) \) and \( \tilde{V}_N(\Omega_j, I_{K_j}) \) are linear differential operators in \( r' \in \Lambda^*_\ast \) of order at most \( 2l \) and \( 2l' \) respectively.

Now, let \( \phi(r) \in C_0^\infty(\Lambda^{\ast+1}(t_0)) \). Then, if we note the function spaces on which operators \( \mathcal{K}(\Omega_j, I_{K_j}), \tilde{V}_N(I_{K_j}, I_{K_m}) \) and the like act, we can apply proposition 4.2 and (4.34) to (4.31) as follows. We obtain

(4.35) \[ L_\lambda(K\phi)(\tau, x) = \sum_{j=0}^{N} e^{i\sigma(\Omega_j)} \mathcal{K}(\Omega_j, I_{K_j}) \left\{ \sum_{m=0}^{N-1} V_N(I_{K_j}, I_{K_m}) e_m \right\} \tilde{V}_N(\Omega_j, I_{K_j}) \]

\[ \mathcal{D}_N(\Omega_j, I_{K_j}) e_j \phi - \sum_{j=0}^{N} \sum_{i=1}^{N-1} (i\lambda)^{-1} e^{i\sigma(\Omega_j)} \mathcal{K}(\Omega_j, I_{K_j}) \]

\[ \tilde{V}^{(i)}(\Omega_j, I_{K_j}) \mathcal{D}_N(\Omega_j, I_{K_j}) e_j \phi + \sum_{j=0}^{N} R_{1,N}(\Omega_j, I_{K_j}) e_j \phi \]

\[ = \sum_{j=0}^{N} e^{i\sigma(\Omega_j)} \mathcal{K}(\Omega_j, I_{K_j}) \mathcal{D}_N(\Omega_j, I_{K_j}) e_j \phi(\tau, x) + R_N \phi(\tau, x) , \]

There, it follows from Lemma 3.3, Propositions 4.1 and 4.2 that

(4.36) \[ \max_{0 \leq t \leq T} ||R_N \phi(\tau, \cdot)|| = O(\lambda^{-N}) . \]

If we use (3.19), (4.29), (4.30) and (4.33), we get from (4.35)

(4.37) \[ L_\lambda(K\phi)(\tau, x) = \sum_{j=0}^{N} e^{i\sigma(\Omega_j)} \mathcal{K}(\Omega_j, I_{K_j}) e_m \sum_{j=0}^{N} \tilde{V}_N(\Omega_j, I_{K_j}) \mathcal{D}_N(\Omega_j, I_{K_j}) e_j \phi(\tau, x) \]

\[ + R_N \phi(\tau, x) \]

\[ = K \left( \sum_{i=1}^{N} (i\lambda)^{-1} W^{(i)} \right)(\tau, x) + R_N \phi(\tau, x) , \]

which shows (3.23) and (3.24). Thus, we can complete the proof of Proposition 3.4.

As was mentioned in Remark 0.3, Theorem in the present paper is generalized as follows. We consider the Cauchy problem

\[ \left\{ \begin{array}{l}
L^{(i)} u(t, x) = \frac{1}{i} \partial_t u(t, x) - \sum_{j=1}^{n} \frac{1}{2} \partial_{x_j} \left( g^{ij}(t, x) \right) \partial_{x_j} u \\
+ \sum_{j=1}^{n} b^j(t, x) \partial_{x_j} u - c(t, x) u = f(t, x) , \end{array} \right. \]

(4.37) \[ u(0, x) = u_0(x) , \]
where \( g^{jk}(t, x) \), \( b'(t, x) \) and \( c(t, x) \) are complex valued \( C^\infty \) functions on \( R^{n+1}_+ \). We assume that

\[
\text{(4.38) all } g^{jk}(t, x) (j, k = 1, 2, \ldots, n) \text{ are real valued and satisfy } g^{jk}(t, x) = g^{kj}(t, x).
\]

Here, we do not suppose even the ellipticity.

As in the proof of Theorem, let make a change of a variable from \( t \) to \( \tau = \lambda t \) with a large parameter \( \lambda \geq 1 \). Then, if we use the Taylor expansion, (4.37) is written in the form for \( v_\lambda(\tau, x) = u(\tau/\lambda, x) \)

\[
\begin{cases}
\lambda^2 L_\lambda^{(1)} v_\lambda(\tau, x) \\
\equiv \lambda^2 [\chi^{-1} D_x + H_\lambda^{(1)}(\tau, x, \chi^{-1} D_x)] + \sum_{j=1}^n (i\lambda)^{-1} H_\lambda^{(1)}(\tau, x, \chi^{-1} D_x) \\
+ (i\lambda)^{-1} H_\lambda^{(1)}(\tau, x, \chi^{-1} D_x; \lambda) \text{ with } v_\lambda(\tau, x) = f(\tau/\lambda, x),
\end{cases}
\]

(4.37)

where

\[
\begin{align}
H_\lambda^{(1)}(\tau, x, p) &= \frac{1}{2} \sum_{j=1}^n g^{jk}(0, x) p_j p_k , \\
H_\lambda^{(1)}(\tau, x, p) &= -\sum_{j=1}^n b'(0, x) p_j + \frac{1}{2} \sum_{j=1}^n \frac{\partial g^{jk}}{\partial x_j}(0, x) p_k \\
&+ \frac{i}{2} \tau \sum_{j=1}^n \frac{\partial g^{jk}}{\partial t}(0, x) p_j p_k ,
\end{align}
\]

\( H_\lambda^{(1)}(\tau, x, p) \) belongs to \( T_2^\infty(R^n) \) and we have

\[
\text{(4.40) } \sup_{0 \leq \tau \leq T, x \in \mathbb{A}} ||H_\tau^{(1)}(\tau, x, \chi^{-1} D_x; \lambda) \varphi(\cdot)|| < \infty
\]

for any \( \varphi(x) \in \mathcal{S} \) and any \( T > 0 \).

Let \( (X(\tau, x, p), P(\tau, x, p)) \) be the solutions of (0.6) as \( H(x, p) = H_\lambda^{(1)}(x, p) \) and set \( \Theta(x, p) > 0 \) by

\[
\Theta(x, p) = \sup \{ \tau; |X(\theta, x, p)| + |P(\theta, x, p)| < \infty, 0 < \theta < \tau \}.
\]

Then, we obtain

**Theorem 4.3.** It is necessary for the Cauchy problem (4.37) to be \( L^2 \) well posed on \([0, T_0]\) or \([T_0, 0]\) for a \( T_0 > 0 \) that the inequality

\[
\sup_{(x, p) \in \mathbb{R}^n} \left| \int_0^\rho \Re b'(0, X(\theta, x, p)) P_j(\theta, x, p) d\theta \right| < \infty
\]

holds.
Proof. We can prove Theorem 4.3 in the same way to the proof of Theorem. There, we note that $F(x, p)$ defined by (3.20) is replaced by

$$\frac{1}{2} \text{Tr} \frac{\partial^2 H_0^{(1)}}{\partial x \partial p}(x, p) - H^{(1)}(\tau, x, p)$$

$$= \sum_{j=1}^{n} b_j(0, x) \frac{\partial}{\partial t} \frac{\sum_{j,k=1}^{n} \partial g_{jk}}{\partial t}(0, x) p_j p_k.$$ 

Take a $(x^0, p^0) \in \mathbb{R}^{2n}$ and a $t_0(0 < t_0 < \Theta(x^0, p^0))$. Then, if $v(x)$ is a $C^\infty$ function with sufficiently small compact support around $x=x^0$, we can construct the asymptotic solution $v_\lambda(\tau, x)$ satisfying

$$\max_{0 \leq \tau \leq t_0} \| [\lambda^{-1} D_\tau + H_0^{(1)}(x, \lambda^{-1} D_x)] v_\lambda(\tau, \cdot) \| = O(\lambda^{-3}),$$

$$v_\lambda(0, x) = e^{i\lambda x^0} v(x)$$
in the corresponding form to (3.26). We can easily see for this $v_\lambda(\tau, x)$ from (4.40) that

$$\max_{0 \leq \tau \leq t_0} \| L^{(1)}_\lambda v_\lambda(\tau, \cdot) \| = O(\lambda^{-3})$$
is valid. Using such $v_\lambda(\tau, x)$, since $g^{jk}(t, x)$ are real valued functions, we can complete the proof of Theorem 4.3 in the same way to the proof of Theorem.

Q.E.D.

Appendix. Here, we shall show that if at least one of $g^{jk}(x)$ ($j, k=1, 2, \ldots, n$) is not constant, in almost cases the Hamilton-Jacobi equation $\partial_\tau \Phi + H(x, \partial \Phi) = 0$ has no smooth solution on the global interval $[0, t_0]$. Let $(X(t, x, p), P(t, x, p))$ be the solutions of (0.6). Then, to show it, we have only to prove that the family of rays $\{X(t, x, p)\}_{t=0}^{t_0}$ for any fixed $p$ very often has a focal point on $[0, t_0]$, if we use the terminology in optics. Here, a point $(t, X(t, x, p))^R_{n+1}$ is called a focal point, if $\det \frac{\partial X(t, x, p)}{\partial x} = 0$. Though we consider only the simple examples, the result for them indicates the above.

We consider the Hamiltonian function

$$(A.1) \quad H(x, p) = \frac{1}{2} \sum_{j,k=1}^{n} g^{jk}(x) p_j p_k,$$

where we assume that

all $g^{jk}(x)$ are real valued and satisfy $g^{jk}(x) = g^{kj}(x)$. We suppose the assumption (*):
We have for any \((x, p) \in \mathbb{R}^n\)

\[
|\sum_{j, k=1}^n g_{jk}(x) p_j p_k| \leq \delta |p|^2
\]

with a positive constant \(\delta\) independent of \((x, p) \in \mathbb{R}^n\).

(ii) There exists a family of real valued \(C^1\) functions \(\{y_j(x)\}_{j=1}^n\) such that

\[
\frac{\partial y}{\partial x}(x) (g^{ij}(x); i \downarrow j \rightarrow 1, 2, \ldots, n) \frac{\partial y}{\partial x}(x) = I \quad \text{or} \quad -I
\]

holds at each point \(x \in \mathbb{R}^n\), where \(y(x) = (y_1(x), \ldots, y_n(x))\), \(\frac{\partial y}{\partial x}(x)\) denotes the transposed matrix of \(\frac{\partial y}{\partial x}(x)\) and \(I\) the identity matrix.

**Remark A.1.** Let \(n = 1\), and let \(g^{ii}(x)\) be a real valued \(C^1\) function and be bounded function which does not vanish on \(\mathbb{R}^1\). Set \(y(x) = \int_0^x \frac{1}{|g^{ii}(\theta)|^{1/2}} d\theta\). Then, the assumption (\(\ast\)) is automatically satisfied.

Let \((X(t, x, p), P(t, x, p))\) be the solutions of the canonical equations (0.6) for \(H(x, p)\) defined by (A.1). Then, we get

**Theorem A.1.** Assume (\(\ast\)). Then, the following (i) and (ii) are equivalent.

(i) There exists a \(t \neq 0\) such that \(\det \frac{\partial X}{\partial x}(t, x^0, p)\) does not vanish for any \(p \in \mathbb{R}^n\).

(ii) \(\frac{\partial g^{ij}}{\partial x_k}(x^0) = 0\) holds for all \(i, j\) and \(k\).

We first introduce the result on the global homeomorphism from [13] without proof.

**Theorem A.2** (Theorem 1.22 in [13]). Let \(f\) be a \(C^1\) mapping: \(\mathbb{R}^n \ni x \mapsto f(x) = (f_1(x), \ldots, f_n(x)) \in \mathbb{R}^n\). If there exists the inverse matrix \(\frac{\partial f}{\partial x}(x)^{-1}\) of \(\frac{\partial f}{\partial x}(x)\) for each \(x \in \mathbb{R}^n\) and we have

\[
\sup_{x \in \mathbb{R}^n} ||\frac{\partial f}{\partial x}(x)^{-1}|| < \infty,
\]

then, \(f\) is a homeomorphism of \(\mathbb{R}^n\) onto \(\mathbb{R}^n\). Here, \(||Q||\) for a matrix \(Q\) denotes the operator norm of \(Q\) as the mapping from \(\mathbb{R}^n\) to \(\mathbb{R}^n\).

Proof of Theorem A.1. Since we may replace \(t\) by \(-t\), in place of (A.3) we can assume

\[
\frac{\partial y}{\partial x}(x) (g^{ij}(x); i \downarrow j \rightarrow 1, 2, \ldots, n) \frac{\partial y}{\partial x}(x) = I
\]

in (A.1) and (A.2). Then, the assumption (\(\ast\)) is automatically satisfied.
It is easily seen from the assumptions (A.2) and (A.3)' that we can apply Theorem A.2 to the mapping: $R^n \ni x \mapsto y(x) \in R^n$. That is, the above mapping is a diffeomorphism of $R^n$ onto $R^n$. There, we denote the inverse mapping by the mapping: $R^n \ni y \mapsto x(y) = (x_1(y), \ldots, x_n(y)) \in R^n$. Then, since we have

$$\partial_{x_j} = \sum_{i=1}^n \frac{\partial x_i}{\partial y_j}(y) \partial_{y_i},$$

one can define the canonical transformation $\Phi$ from $R_2^{2n}$ onto $R_2^{2n}$ by

(A.4) \quad $\Phi: R_2^{2n} \ni (x, p) \mapsto (y(x), p \frac{\partial x}{\partial y}(y(x))) \in R_2^{2n}$.

Then, the inverse canonical transformation $\Phi^{-1}$ is given by

(A.4)' \quad $\Phi^{-1}: R_2^{2n} \ni (y, q) \mapsto (x(y), q \frac{\partial y}{\partial x}(x(y))) \in R_2^{2n}$.

See section 4 in [8] or chapter 9 in [1] for the theory of the canonical transformations. Using this canonical transformation $\Phi$, $H(x, p)$ defined by (A.1) is given from the assumption (A.3)' by the formula

(A.5) \quad $H(x, p) = \frac{1}{2} \sum_{i, j=1}^n g_{ik}(x) p_i p_k = \frac{1}{2} |q|^2$.

It is well known in the theory of the analytical dynamics that canonical transformations map the solutions of the canonical equations into the other ones. Consequently, noting (A.5), we get

(A.6) \quad $(X(t, x^0, p^0), P(t, x^0, p^0)) = (y(x^0 + t q^0), q^0 \frac{\partial y}{\partial x}(x(x^0 + t q^0)))$,

where $(y^0, q^0) = \Phi(x^0, p^0)$. So, we have

(A.6)' \quad $X(t, x^0, p^0) = x(y(x^0) + t p^0 \frac{\partial x}{\partial y}(y(x^0)))$.

Then, it is easy to see that $\det \frac{\partial X}{\partial x}(t, x^0, p^0) \neq 0$ is equivalent to

$$0 \neq \det [I + t \left\{ \frac{\partial}{\partial x^0} p^0 \frac{\partial x}{\partial y}(y(x^0)) \right\} \frac{\partial x}{\partial y}(y(x^0))]$$

$$\equiv \det [I + t M(x^0, p^0)].$$

The $(i, j)$ component of $M(x^0, p^0)$ is given by

(A.7) \quad $\sum_{s, i, m} p_i^k \left\{ \frac{\partial}{\partial x_k}(y(x^0)) \frac{\partial x_i}{\partial y_m}(y(x^0)) \right\}$

$$= \sum_{s, i, m} p_i^k \frac{\partial^2 x_k}{\partial y_m \partial y_i}(y(x^0)) \frac{\partial y_m(x^0)}{\partial x_i} \frac{\partial x_i}{\partial y_j}(y(x^0))$$
So, $M(x^0, p^0)$ is a real symmetric matrix and satisfies $M(x^0, \mu p^0) = \mu M(x^0, p^0)$ for $\mu \in \mathbb{R}$. Consequently, (i) in Theorem A.1 is equivalent to $M(x^0, p^0) = 0$ for any $p^0 \in \mathbb{R}^n$, which is also equivalent to

\[ (A.8) \quad \frac{\partial x_k}{\partial y_i} (y(x^0)) = 0 \quad (i, j, k = 1, 2, \ldots, n) \]

from (A.7).

We have only to prove that (A.8) is equivalent to (ii) in Theorem A.1. Assume (A.8). Then, since we have from (A.3)'

\[ (s^i(x); j \rightarrow 1, 2, \ldots, n) = \frac{\partial x}{\partial y} (y(x)) \frac{\partial y}{\partial y} (y(x)), \]

it follows that (ii) in Theorem A.1 is valid. Conversely, assume (ii) in Theorem A.1. Then, we have from (A.3)'

\[ (A.9) \quad \frac{\partial}{\partial y_k} \left\{ \frac{\partial x}{\partial y} (y) \frac{\partial x}{\partial y} (y) \right\} \big|_{y(x^0)} = 0 \quad (k = 1, 2, \ldots, n). \]

We may assume $y(x^0) = 0$. Set

\[ (A.10) \quad z(y) = x(y) \frac{\partial x}{\partial y} (0)^{-1}. \]

Then, since we have

\[ \frac{\partial z}{\partial y} (y) = \frac{\partial x}{\partial y} (0)^{-1} \frac{\partial x}{\partial y} (y), \]

we get from (A.9)

\[ 0 = \frac{\partial}{\partial y_k} \left\{ \frac{\partial z}{\partial y} (y) \frac{\partial z}{\partial y} (y) \right\} \big|_{y=0} \]

\[ = \frac{\partial}{\partial y_k} \frac{\partial z}{\partial y} (y) \big|_{y=0} + \frac{\partial}{\partial y_k} \frac{\partial z}{\partial y} (y) \big|_{y=0} \]

\[ = (\alpha^i_k; j \rightarrow 1, 2, \ldots, n) + (\alpha^i_k; j \rightarrow 1, 2, \ldots, n) \quad (k = 1, 2, \ldots, n), \]

where $\alpha^i_k = \frac{\partial}{\partial y_k} z_i (y) \big|_{y=0}$. So,

\[ (A.9)' \quad \alpha^i_k + \alpha^i_k = 0 \]
for all $i$, $j$ and $k$ are valid. Consequently, for any fixed $i$, $j$ and $k$ we have

$$\alpha_{ik}^l + \alpha_{jk}^l = 0, \alpha_{ik}^l + \alpha_{jk}^l = 0, \alpha_{ik}^l + \alpha_{jk}^l = 0.$$ 

There, if we add the first equality to the third one, we obtain $\alpha_{ik}^l = 0$ by the second one and $\alpha_{ik}^l = \alpha_{jk}^l$. Hence, we can see together with (A.10) that (A.8) is valid.

References

Department of Applied Mathematics
Ehime University
Matsuyama 790
Japan