



Title	An approximate positive part of a self-adjoint pseudo-differential operator. I
Author(s)	Fujiwara, Daisuke
Citation	Osaka Journal of Mathematics. 1974, 11(2), p. 265-281
Version Type	VoR
URL	<a href="https://doi.org/10.18910/5915">https://doi.org/10.18910/5915</a>
rights	
Note	

*The University of Osaka Institutional Knowledge Archive : OUKA*

<https://ir.library.osaka-u.ac.jp/>

The University of Osaka

## AN APPROXIMATE POSITIVE PART OF A SELF-ADJOINT PSEUDO-DIFFERENTIAL OPERATOR I

DAISUKE FUJIWARA

(Received September 26, 1973)

### 1. Introduction

Among many problems concerning pseudo-differential operators, one of the most interesting problem is "to what extent does the symbol function  $p(x, \xi)$  describe the spectral properties of an operator  $p(x, D)$ ?" Motivation of this paper comes from this problem.

Actually what we do in this note is the following: Assume that  $P=p(x, D)$  is a self-adjoint pseudo-differential operator of class  $L_{1,0}^0$  of Hörmander [4]. Then starting from its principal symbol, we explicitly construct self-adjoint operators  $P^+$ ,  $P^-$ ,  $R$ ,  $F^+$  and  $F^-$  with the following properties;

- (i)  $F^+ + F^- = Id$ .
- (ii)  $P = P^+ - P^- + R$ .
- (iii)  $P^+$ ,  $P^-$  and  $F^+$ ,  $F^-$  are non-negative self-adjoint operators.
- (iv) We have the following estimates;

$$|(P^+ F^- u, F^\pm v)| \leq C \|u\|_{-1/3} \|v\|_{-1/3},$$

$$|(P^- F^+ u, F^\pm v)| \leq C \|u\|_{-1/3} \|v\|_{-1/3},$$

$$|(Ru, v)| \leq C \|u\|_{-1/3} \|v\|_{-1/3},$$

for any  $u, v \in C_0^\infty(\mathbf{R}^n)$ .

Theorem I gives more precise statement. Proof is found in §5 and §6.

If the principal symbol does not change sign, the problem has been settled. In fact strong Gårding inequality [3], [6] means that we can take  $P^- = 0$ ,  $F^- = 0$  and that  $R$  satisfies stronger inequality

$$|(Ru, v)| \leq C \|u\|_{-1/2} \|v\|_{-1/2}.$$

However our result seems new if the principal symbol changes sign. Difficulty arises at the point of characteristics of the operator  $p(x, D)$ . The operator  $F^+$  and  $F^-$  are closely related to location of characteristics of  $p(x, D)$ . This is discussed in §7.

---

1) As to general theory of pseudo-differential operators. See [1], [2], [5] and [7].

Our method is based on localization of Hörmander in [4]. His terminology will frequently be used.

## 2. Localization

We treat a pseudo-differential operator  $p(x, D)$  defined by

$$(2.1) \quad p(x, D)u(x) = (2\pi)^{-n} \iint_{\mathbf{R}^n \times \mathbf{R}^n} p(x, \xi) e^{i(x-y) \cdot \xi} u(y) dy d\xi.$$

We assume that the symbol  $p(x, \xi)$  is of the form

$$p(x, \xi) = p_0(x, \xi) + p_1(x, \xi),$$

where  $p_0(x, \xi)$  is homogeneous of degree 0 with respect to  $\xi$  for large  $|\xi|$  and  $p_1(x, \xi)$  is a function in  $S_{1,0}^{-1}(\mathbf{R}^n)$  in the sense of Hörmander [4]. We further assume that the principal part  $p_0(x, \xi)$  vanishes unless  $x$  lies in a bounded domain  $\Omega \subset \mathbf{R}^n$ . (See [4]). We use Hörmander's localization in [4]. Let  $g_0=0$ ,  $g_1, g_2, \dots$ , be the unit lattice points in  $\mathbf{R}^n$ . Then  $\mathbf{R}^n$  is covered by open cubes of side 2 with center at these points. Let  $\Theta(x)$  be a non-negative  $C_0^\infty$  function which equals 1 in  $|x_j| \leq 1$  and zero outside  $|x_j| \leq \frac{3}{2}$ ,  $1 \leq j \leq n$ . We use

$$(2.2) \quad \varphi_k(x) = \Theta(x - g_k) / \left( \sum_{k=0}^{\infty} \Theta(x - g_k)^2 \right)^{1/2} \quad \text{and} \\ \dot{\varphi}_k(x) = \varphi_k \left( \frac{x - g_k}{2} \right).$$

The following properties hold:

$$(2.3) \quad \sum_k \varphi_k(x)^2 \equiv 1 \quad \text{and}$$

$$(2.4) \quad \sum_k D^\alpha \varphi_k(x) \leq C_\alpha,$$

where  $\alpha$  is an arbitrary multi-index  $\alpha = (\alpha_1, \alpha_2, \dots, \alpha_n)$ .  $D^\alpha$  is the usual notation, i.e.,  $D^\alpha = \left( -i \frac{\partial}{\partial x_1} \right)^{\alpha_1} \dots \left( -i \frac{\partial}{\partial x_n} \right)^{\alpha_n}$ .

$$(2.5) \quad |x - y| \leq 2\sqrt{n} \quad \text{if } x, y \in \text{supp } \varphi_k.$$

Let

$$(2.6) \quad \psi_k(\xi) = \varphi_k \left( \frac{\xi}{|\xi|^{2/3}} \right), \quad \dot{\psi}_k(\xi) = \dot{\varphi}_k \left( \frac{\xi}{|\xi|^{2/3}} \right).$$

Then

$$(2.7) \quad \sum_k \psi_k(\xi)^2 = 1,$$

$$(2.8) \quad |\xi|^{3/4|\alpha|} \sum_k |D^\alpha \psi_k(\xi)|^2 \leq C_\alpha \quad \text{for } \forall \alpha.$$

$$(2.9) \quad |\xi - \eta| \leq C |\xi|^{2/3} \quad \text{if } \xi, \eta \in \text{supp } \psi_k.$$

$$(2.10) \quad \sum_k |\psi_k(\xi) - \psi_k(\eta)|^2 \leq \frac{C |\xi - \eta|^2}{(1 + |\xi|^{2/3})(1 + |\eta|^{2/3})} \quad \text{for } \forall \xi, \eta \in \mathbf{R}^n.$$

Functions  $\dot{\varphi}_k$  and  $\dot{\psi}_k$  are identically one in some neighbourhood of  $\text{supp } \varphi_k$  and  $\text{supp } \psi_k$  respectively. They also have properties (2.4)~(2.10) except (2.7). Note that  $\delta_j^2 g_j$  belongs to  $\text{supp } \psi_j$  if  $\delta_j = |g_j|$ . We define operator  $\psi_j(D)$  by

$$(2.11) \quad \psi_j(D)u(x) = (2\pi)^{-n} \iint_{\mathbf{R}^n \times \mathbf{R}^n} e^{i(x-y) \cdot \xi} \psi_j(\xi) u(y) dy d\xi.$$

Obviously we have

$$(2.12) \quad \sum_j \varphi_j(D)^2 = Id,$$

and

$$(2.13) \quad C \|u\|_s^2 \leq \sum_{j=0}^\infty \delta_j^{6s} \|\varphi_j(D)u\|_0^2 \leq C^{-1} \|u\|_s^2,$$

where  $\|u\|_s$  is Sobolev norm of  $u$  of order  $s$  in  $\mathbf{R}^n$ .

We set  $\varphi_{jk}(x) = \varphi_j(\delta_k x)$  and  $\phi_{jk}(x, \xi) = \varphi_{jk}(x) \psi_k(\xi)$ . Note that for any multi-indices  $\alpha, \beta$ , we have

$$(2.14) \quad |D_\alpha^\alpha D_\xi^\beta \phi_{jk}(x, \xi)| \leq C_{\alpha\beta} \delta_k^{|\alpha|} |\xi|^{-2/3|\beta|} \leq C_{\alpha\beta} |\xi|^{1/3|\alpha| - 2/3|\beta|}.$$

This means that  $\phi_{jk}$  belongs to class  $S_{2/3, 1/3}^0$  of Hörmander. It follows from (2.3) and (2.13) that

$$(2.15) \quad C \|u\|_s^2 \leq \sum_{jk} \delta_k^{6s} \|\phi_{jk}(x, D)u\|_0^2 \leq C^{-1} \|u\|_s^2,$$

and

$$(2.16) \quad \sum_{jk} \phi_{jk}(x, D)^* \phi_{jk}(x, D) = Id.$$

For any pair  $(j, k)$  of integers we set

$$(2.17) \quad P_{jk}(x, D) = p_0(x^{jk}, \xi^k) + \sum_{\nu=1}^n p_{0(\nu)}(x^{jk}, \xi^k)(x - x^{jk})_\nu \\ + \sum_{\nu=1}^n p_{0^\nu}^\nu(x^{jk}, \xi^k)(D - \xi^k)_\nu,$$

where  $\xi^k$  is a point in  $\text{supp } \psi_k$  and  $x^{jk}$  is a point in  $\text{supp } \varphi_{jk}$ . The following proposition is due to Hörmander.

**Proposition 2.1.** *For any  $\forall u, v \in D(\mathbf{R}^n)$ , we have*

$$(2.18) \quad |(p(x, D)u, v) - \sum_{jk} (p_{jk}(x, D)\phi_{jk}(x, D)u, \phi_{jk}(x, D)v)| \\ \leq C \|u\|_{-1/3} \|v\|_{-1/3}.$$

Proof is found in [4].

### 3. Spectral decomposition of localized operators

We shall call  $P_{jk}(x, D)$  localized operator.  $P_{jk}(x, D)$  is an operator of order 1. The spectral decomposition of  $P_{jk}(x, D)$  is well known. In fact, after multiplication of  $e^{ix \cdot \xi^k}$  and suitable change of coordinates,  $P_{jk}(x, D)$  is unitarily transformed to an operator of the form

$$L = \alpha D_1 + b \cdot x,$$

where  $\alpha$  is a real constant and  $b \cdot x$  is Euclidean scalar product of two vectors

$$b = (b_1, b_2, \dots, b_n) \quad \text{and} \quad x = (x_1, x_2, \dots, x_n).$$

Let

$$L = \int_{-\infty}^{\infty} \lambda dE(\lambda)$$

be spectral decomposition of  $L$ . Then the projection operator  $E(\lambda)$  is the multiplication of function  $Y(\lambda - b \cdot x)$  if  $\alpha = 0$ . Here  $Y(t)$ ,  $t \in \mathbf{R}$ , stands for Heaviside function, that is,

$$Y(t) = \begin{cases} 1 & t \geq 0 \\ 0 & t < 0. \end{cases}$$

If  $\alpha \neq 0$ , we set

$$L' = e^{-i \frac{b_1 x_1^2}{2\alpha_1}} L e^{i \frac{b_1 x_1^2}{2\alpha_1}}.$$

$L'$  is an operator of the form

$$L' = \alpha D_1 + b' \cdot x',$$

where  $b' = (b_2, \dots, b_n)$  and  $x' = (x_2, \dots, x_n)$ .

Taking partial Fourier transform with respect to  $x_1$ , we have reduced to the case that  $\alpha = 0$ .

We shall use the following notations:

$$(3.1) \quad P_{jk}(x, D) = \int_{-\infty}^{\infty} \lambda dE_{jk}(\lambda).$$

Here  $E_{jk}(\lambda)$  is the spectral measure of  $P_{jk}$ .

$$\begin{aligned} \text{We put} \quad E_{jk}^- &= E_{jk}(0) & E_{jk}^+ &= I - E_{jk}^- \\ P_{jk}^+ &= P_{jk} E_{jk}^+ & P_{jk}^- &= -P_{jk} E_{jk}^-. \end{aligned}$$

### 4. Statement of Theorem I

We put

$$(4.1) \quad P^+ = \sum_{jk} \phi_{jk}(x, D)^* P_{jk}^+ \phi_{jk}(x, D),$$

$$(4.2) \quad P^- = \sum_{jk} \phi_{jk}(x, D)^* P_{jk}^- \phi_{jk}(x, D),$$

$$(4.3) \quad F^+ = \sum_{jk} \phi_{jk}(x, D)^* E_{jk}^+ \phi_{jk}(x, D),$$

$$(4.4) \quad F^- = \sum_{jk} \phi_{jk}(x, D)^* E_{jk}^- \phi_{jk}(x, D).$$

Then we have

**Theorem I.** *Operators  $P^+$ ,  $P^-$ ,  $F^+$  and  $F^-$  are self-adjoint and satisfy the following properties:*

$$(4.5) \quad (i) \quad I = F^+ + F^-.$$

$$(4.6) \quad (ii) \quad (P^\pm u, u) \geq 0.$$

$$(4.7) \quad (iii) \quad |(F^- P^+ F^+ u, v)| \leq C \|u\|_{-1/3} \|v\|_{-1/3}.$$

$$(4.8) \quad |(F^- P^+ F^- u, v)| \leq C \|u\|_{-1/3} \|v\|_{-1/3}.$$

$$(4.9) \quad |(F^- P^- F^+ u, v)| \leq C \|u\|_{-1/3} \|v\|_{-1/3}.$$

$$(4.10) \quad |(F^+ P^- F^+ u, v)| \leq C \|u\|_{-1/3} \|v\|_{-1/3}.$$

$$(4.11) \quad (iv) \quad |([P, F^\pm] u, v)| \leq C \|u\|_{-1/3} \|v\|_{-1/3}.$$

$$(4.12) \quad |([P^\pm, F^\pm] u, v)| \leq C \|u\|_{-1/3} \|v\|_{-1/3}.$$

$$(v) \quad \text{If we set } R = P - (P^+ - P^-) \text{ then}$$

$$(4.13) \quad |(Ru, v)| \leq C \|u\|_{-1/3} \|v\|_{-1/3}.$$

**Corollary 4.2.** *We have*

$$(4.14) \quad |(PF^+ u, v) - (F^+ P^+ F^+ u, v)| \leq C \|u\|_{-1/3} \|v\|_{-1/3}$$

$$(4.15) \quad |(PF^- u, v) + (F^- P^- F^- u, v)| \leq C \|u\|_{-1/3} \|v\|_{-1/3}.$$

$$(4.16) \quad |(P^+ F^- u, v)| \leq C \|u\|_{-1/3} \|v\|_{-1/3},$$

$$(4.17) \quad |(P^- F^+ u, v)| \leq C \|u\|_{-1/3} \|v\|_{-1/3},$$

$$(4.18) \quad P = P^+ - P^- + R.$$

We shall prove Theorem I in §6.

## 5. Some lemmas about self-adjoint operators

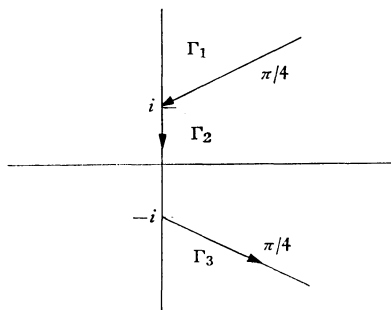
In this section  $X$  stands for an abstract Hilbert space.

**Lemma 5.1.** *Let  $A$  be a self-adjoint operator in  $X$  and  $A^+$  be its positive part. Then*

$$A^+u = \frac{1}{2\pi i} \int_{\Gamma} \left( \lambda(\lambda - A)^{-1} - 1 - \frac{A}{\lambda + 1} \right) u d\lambda$$

provided  $u \in D(A^2) = \text{domain of } A^2$ .  $\Gamma$  is the complex contour as is shown in fig 1.

fig 1.



Proof. Note that

$$\lambda(\lambda - \sigma)^{-1} - 1 - \frac{\sigma}{\lambda + 1} = \frac{\sigma(\sigma + 1)}{(\lambda - \sigma)(\lambda + 1)}.$$

Integrate this with respect to  $\lambda$  on  $\Gamma$  then we have  $\sigma$  if  $\sigma > 0$  and 0 if  $\sigma < 0$ . Therefore if we use spectral decomposition of  $A$ , then we can prove our Lemma.

**Lemma 5.2.** *Let  $A$  be a self-adjoint operator in  $X$  and let  $B$  be a bounded linear operator. We assume that operators  $AB$  and  $A^2B$  are densely defined. We further assume that the commutator  $[A, B]$ ,  $[A, [A, B]]$  are bounded.*

*Then we have*

$$(5.2) \quad \|[A^\pm, B]\| \leq C(\|B\| + \|[A, B]\| + \|[A, [A, B]]\|).$$

Proof. Let  $u \in D(A^2) \cap D(A^2B) \cap D(AB)$ ,

$$2\pi i [A^+, B]u = \int_{\Gamma} \left[ \left( \lambda(\lambda - A)^{-1} - 1 - \frac{A}{\lambda + 1} \right), B \right] u d\lambda.$$

We split  $\Gamma$  into three parts  $\Gamma_1 + \Gamma_2 + \Gamma_3$ . (see fig. 1). Corresponding integrals are denoted by  $A_1$ ,  $A_2$  and  $A_3$ . Obviously  $[A^+, B] = [A_1, B] + [A_2, B] + [A_3, B]$ .

Since 
$$\int_{\Gamma_2} \frac{1}{\lambda + 1} d\lambda = \log(1 - i) - \log(1 + i),$$

we have

$$(5.3) \quad \|[A_2, B]\| \leq 4(\|B\| + \|[A, B]\|).$$

Let us treat

$$\begin{aligned}
2\pi i[A_2 + A_3, B] &= \int_{\Gamma_1 + \Gamma_2} \left[ \left[ \lambda(\lambda - A)^{-1} - 1 - \frac{A}{\lambda + 1} \right], B \right] d\lambda \\
&= -[A, B] \int_{\Gamma_1 + \Gamma_3} \frac{d\lambda}{\lambda + 1} + \int_{\Gamma_1 + \Gamma_3} \lambda(\lambda - A)^{-1} [A, B] (\lambda - A)^{-1} d\lambda.
\end{aligned}$$

We know

$$\left| \int_{\Gamma_1 + \Gamma_3} \frac{d\lambda}{\lambda + 1} \right| \leq \text{const.}$$

On the other hand we have

$$\begin{aligned}
&\int_{\Gamma_1 + \Gamma_3} \lambda(\lambda - A)^{-1} [A, B] (\lambda - A)^{-1} d\lambda \\
&= \int_{\Gamma_1 + \Gamma_3} \lambda(\lambda - A)^{-2} [A, B] d\lambda + \int_{\Gamma_1 + \Gamma_3} \lambda(\lambda - A)^{-2} [A, [A, B]] (\lambda - A)^{-1} d\lambda.
\end{aligned}$$

The last term is majorized by  $C\|[A, [A, B]]\|$ .

The first is

$$\begin{aligned}
\int_{\Gamma_1 + \Gamma_3} \lambda(\lambda - A)^{-2} d\lambda &= \int_{\Gamma_1 + \Gamma_3} d\lambda \int_{-\infty}^{\infty} \lambda(\lambda - \sigma)^{-2} dE(\sigma) \\
&= \int_{\Gamma_1 + \Gamma_3} d\lambda \int_{-\infty}^{\infty} \left( \frac{1}{\lambda - \sigma} + \frac{\sigma}{(\lambda - \sigma)^2} \right) dE(\sigma).
\end{aligned}$$

Since  $\left| \int_{\Gamma_1 + \Gamma_3} \frac{d\lambda}{\lambda - \sigma} \right| \leq \text{Const.}$  and  $\left| \int \frac{\sigma}{(\lambda - \sigma)^2} d\lambda \right| \leq 2 \left| \frac{\sigma}{i + \sigma} \right| \leq 2,$

we have

$$\left\| \int_{\Gamma_1 + \Gamma_3} \lambda(\lambda - A)^{-2} [A, B] d\lambda \right\| \leq C\|[A, B]\|.$$

We have thus proved our lemma.

**Lemma 5.3.** *Let  $A$  and  $B$  be two self-adjoint operators in  $X$ . If the commutator  $[A, B]$  is bounded, then for any*

$$x \in D(A^2) \cap D(B^2)$$

we have

$$\|(A^+ - B^+)x\| \leq C(\|[A, B]\| \|x\| + \sum_{i=1}^2 \|(A - B)^i x\| + \|x\| + \|[A, B]\| \|(A - B)x\|).$$

**Proof.** We have to majorize

$$(2\pi i)(A^+x - B^+x) = \int_{\Gamma} \left( \lambda(\lambda - A)^{-1} - \lambda(\lambda - B)^{-1} - \frac{A}{\lambda + 1} + \frac{B}{\lambda + 1} \right) x d\lambda.$$



We decompose  $\Gamma$  as we did in the proof of Lemma 5.2. The integral over  $\Gamma_2$  is majorized by  $C(\|x\| + \|(A-B)x\|)$ .

Note that

$$\begin{aligned}
 & \lambda(\lambda-A)^{-1} - \lambda(\lambda-B)^{-1}x \\
 &= -\lambda(\lambda-B)^{-1}(A-B)(\lambda-A)^{-1}x \\
 &= -\lambda(\lambda-B)^{-1}(\lambda-A)^{-1}(A-B)x \\
 &\quad -\lambda(\lambda-B)^{-1}(\lambda-A)^{-1}[A, B](\lambda-A)^{-1}x \\
 &= -\lambda(\lambda-B)^{-2}\{1+(A-B)(\lambda-A)^{-1}\}(A-B)x \\
 &\quad +\lambda(\lambda-B)^{-1}(\lambda-A)^{-1}[A, B](\lambda-A)^{-1}x \\
 &= -\lambda(\lambda-B)^{-2}\{1+(\lambda-A)^{-1}(A-B) \\
 &\quad +(\lambda-A)^{-1}[A, B](\lambda-A)^{-1}\}(A-B)x \\
 &\quad +\lambda(\lambda-B)^{-1}(\lambda-A)^{-1}[A, B](\lambda-A)^{-1}x.
 \end{aligned}$$

From this we can majorize the integral over  $\Gamma_1 + \Gamma_3$  by

$$C(\|(A-B)x\| + \|(A-B)^2x\| + \|[A, B]\| \|x\| + \|[A, B]\| \|(A-B)x\|).$$

We have thus proved our lemma.

## 6. Proof of Theorem

We start with the propositions which simplify discussions later.

**Proposition 6.1.** *Let  $u \in C_0^\infty(\mathbf{R}^n)$  be arbitrary and  $(j, k)$  be a pair of indices. Then there is a point  $\bar{x}$  satisfying*

$$(6.1) \quad |\bar{x} - x^{jk}| \leq \alpha \delta_k,$$

$$(6.2) \quad \int (x_\nu - \bar{x}_\nu) |\phi_{jk}(x, D)u(x)|^2 dx = 0$$

for  $\nu=1, 2, 3, \dots, n$ . Here  $\alpha$  is a positive constant independent of  $u$  and  $(j, k)$ .

Proof is found in [3], page 171.

The point  $\bar{x}$  can be chosen in  $\text{supp } \varphi_{jk}$ .

**Proposition 6.2.** *There exists a bounded sequence  $\{\phi'_{jk}(x, \xi)\}_{jk}$  of symbols in  $S_{2/3, 1/3}^0$  such that we have*

$$(6.3) \quad (i) \quad \|(D_\nu - \xi_\nu^k) \phi_{jk}(x, D)u\|^2 \leq C \delta_k^4 \|\phi'_{jk}(x, D)u\|^2$$

and

$$(6.4) \quad (ii) \quad \text{supp } \phi'_{jk} \subset \text{supp } \phi_{jk}$$

for  $\nu=1, 2, 3, \dots, n$ .

Proof. We have

$$(6.5) \quad (D_v - \xi_v^k) \phi_{jk}(x, D)u = \delta_k^2 \phi'_{jk}(x, D)u,$$

where

$$(6.6) \quad \phi'_{jk}(x, \xi) = \delta_k^{-2} \left( -i \frac{\partial}{\partial x_v} \varphi_{jk}(x) \psi_k(\xi) + \varphi_{jk}(x) \psi_k(\xi) (\xi_v - \xi_v^k) \right).$$

The sequence  $\{\phi'_{jk}(x, \xi)\}_{j,k}$  is bounded in  $S_{2/3, 1/3}^0$  because of (2.9) and

$$-i \frac{\partial}{\partial x_v} \varphi_{jk}(x) = -i \delta_k \left( \frac{\partial}{\partial x_v} \varphi_j \right) (\delta_k x).$$

**Proposition 6.3.** *Let  $\{(\hat{x}^{jk}, \xi^{jk})\}_{j,k}$  be another sequence of points. Let  $\dot{P}_{jk}$ ,  $\dot{P}^\pm$  and  $\dot{F}^\pm$  be operators defined by (2.17), (4.1), (4.2), (4.3) and (4.4) where  $(x^{jk}, \xi^k)$  is replaced by  $(\hat{x}^{jk}, \xi^{jk})$ . If there exists a constant  $C > 0$  satisfying*

$$(6.7) \quad |x^{jk} - \hat{x}^{jk}| \leq C \delta_k^{-1} \quad \text{and} \quad |\xi^k - \xi^{jk}| \leq C \delta_k^2,$$

then we have

$$(6.8) \quad \|(\dot{P}_{jk} - P_{jk}) \phi_{jk}(x, D)u\|^2 \leq C \delta_k^{-4} \|\phi_{jk}^{(1)}(x, D)u\|^2,$$

$$(6.9) \quad \|(\dot{P}_{jk} - P_{jk})^2 \phi_{jk}(x, D)u\|^2 \leq C \delta_k^{-8} \|\phi_{jk}^{(2)}(x, D)u\|^2,$$

$$(6.10) \quad \|[\dot{P}_{jk}, \dot{P}_{jk}]\| \leq C \delta_k^{-4},$$

$$(6.11) \quad \|(\dot{P}_{jk}^\pm - P_{jk}^\pm) \phi_{jk}(x, D)u\| \leq C \delta_k^{-2} \|\phi_{jk}^{(3)}(x, D)u\|,$$

$$(6.12) \quad |(\dot{P}^\pm - P^\pm)u, u| \leq C \|u\|_{-1/3} \|v\|_{-1/3}.$$

Here,  $\{\phi_{jk}^{(l)}\}_{j,k}$ ,  $l=1, 2, 3$ , are bounded sequences of symbols in  $S_{2/3, 1/3}^0$  with the property that  $\text{supp } \phi_{jk}^{(l)} \subset \text{supp } \phi_{jk}$ .

REMARK 6.4. We require that the point  $(x^{jk}, \xi^k)$  lies in  $\text{supp } \phi_{jk}$  but we don't require that  $(\hat{x}^{jk}, \xi^{jk})$  lies in  $\text{supp } \phi_{jk}$ .

Proof. It follows from Taylor's formula that

$$(6.13) \quad \begin{aligned} P_0(\hat{x}^{jk}, \xi^{jk}) &= P_0(x^{jk}, \xi^k) + \sum_v (\hat{x}^{jk} - x^{jk}) P_{0(v)}(x^{jk}, \xi^k) \\ &\quad + \sum_v (\xi^{jk} - \xi^k)_v P_0^{(v)}(x^{jk}, \xi^k) + R_1, \end{aligned}$$

$$(6.14) \quad P_{0(v)}(\hat{x}^{jk}, \xi^{jk}) = P_{0(v)}(x^{jk}, \xi^k) + R_{2(v)} \quad \text{and}$$

$$(6.15) \quad P_0^{(v)}(\hat{x}^{jk}, \xi^{jk}) = P_0^{(v)}(x^{jk}, \xi^k) + R_3^{(v)}.$$

By (6.7) the remainder terms are majorized as

$$(6.16) \quad |R_1| \leq C \delta_k^{-2}, \quad |R_{2(v)}| \leq C \delta_k^{-1}, \quad |R_3^{(v)}| \leq C \delta_k^{-4}.$$

We have

$$(6.17) \quad \begin{aligned} & \dot{P}_{jk}(x, D) - P_{jk}(x, D) \\ &= R_1 + \sum_{\nu} (x - x^{jk})_{\nu} R_{2(\nu)} + \sum_{\nu} (D - \xi^{jk})_{\nu} R. \end{aligned}$$

This implies that

$$\begin{aligned} & \|(\dot{P}_{jk}(x, D) - P_{jk}(x, D)) \phi_{jk}(x, D) u\|^2 \\ & \leq C(\delta_k^{-4} \|\phi_{jk}(x, D) u\|^2 + \delta_k^{-2} \sum_{\nu} \|(x - x^{jk})_{\nu} \phi_{jk}(x, D) u\|^2 \\ & \quad + \delta_k^{-8} \sum_{\nu} \|(D - \xi^{jk})_{\nu} \phi_{jk}(x, D) u\|^2) \\ & \leq C\delta_k^{-4} \|\phi_{jk}^{(1)}(x, D) u\|^2. \end{aligned}$$

This is (6.8).

Similarly

$$(6.18) \quad \begin{aligned} & \|(\dot{P}_{jk}(x, D) - P_{jk}(x, D))^2 \phi_{jk}(x, D) u\|^2 \\ & \leq C\delta_k^{-8} \|\phi_{jk}^{(2)}(x, D) u\|^2. \end{aligned}$$

Now

$$(6.19) \quad \begin{aligned} [P_{jk}, \dot{P}_{jk}] &= [P_{jk}, \dot{P}_{jk} - P_{jk}] \\ &= -[i \sum_{\nu} R_{2(\nu)} P_0^{(\nu)}(x^{jk}, \xi^k) - \sum_{\nu} R_3^{(\nu)} P_{0(\nu)}(x^{jk}, \xi^k)]. \end{aligned}$$

This proves (6.10).

We apply Lemma 5.3 to operators  $A = \delta_k^2 P_{jk}$ , and  $B = \delta_k^2 \dot{P}_{jk}$ . Then we have

$$(6.20) \quad \|(A^+ - B^+) \phi_{jk}(x, D) u\| \leq C \|\phi_{jk}^{(3)}(x, D) u\|.$$

This proves that

$$(6.21) \quad \|(P_{jk}^+ - \dot{P}_{jk}^+) \phi_{jk}(x, D) u\| \leq C\delta_k^{-2} \|\phi_{jk}^{(3)}(x, D) u\|.$$

Let  $v$  be in  $C_0^\infty(\mathbf{R}^n)$ . Then

$$\begin{aligned} |((P^+ - \dot{P}^+) u, v)| &\leq \sum_{jk} |((P_{jk}^+ - \dot{P}_{jk}^+) \phi_{jk}(x, D) u, \phi_{jk}(x, D) v)| \\ &\leq C \sum_{jk} \delta_k^{-2} \|\phi_{jk}^{(3)}(x, D) u\| \|\phi_{jk}(x, D) v\|. \end{aligned}$$

Take arbitrary positive  $t > 0$ . Then

$$\begin{aligned} |((P^+ - \dot{P}^+) u, v)| &\leq C \sum_{jk} \frac{t^2}{2} \delta_k^{-2} \|\phi_{jk}^{(3)}(x, D) u\|^2 + \frac{t^{-2}}{2} \delta_k^{-2} \|\phi_{jk}(x, D) v\|^2 \\ &\leq C \left( \frac{t^2}{2} \|u\|_{-1/3}^2 + \frac{t^{-2}}{2} \|v\|_{-1/3}^2 \right). \end{aligned}$$

Taking the minimum of this with respect to  $t$ , we have

$$|((P^+ - \dot{P}^+)u, v)| \leq C \|u\|_{-1/3} \|v\|_{-1/3}.$$

Next we need bounds for commutators

$$[P_{jk}^\pm, \phi_{lm}(x, D)], \quad [E_{jk}^\pm, \phi_{lm}(x, D)] \quad \text{etc.}$$

These are needed only when  $\text{supp } \phi_{jk} \cap \text{supp } \phi_{lm} \neq \emptyset$ .

We introduce notation

$$I(j, k) = \{(l, m) | \text{supp } \phi_{jk} \cap \text{supp } \phi_{lm} \neq \emptyset\}.$$

It is obvious that there is a constant  $C > 0$  such that

$$C^{-1} \leq \frac{\delta_m}{\delta_k} \leq C \quad \text{if } (l, m) \in I(j, k).$$

The number of indices  $(l, m)$  in  $I(j, k)$  is bounded.

**Proposition 6.5.** *We have the following estimates for commutators: If  $(l, m) \in I(j, k)$ , then*

$$(6.22) \quad \|[P_{jk}, \phi_{lm}]\| \leq C \delta_k^{-2},$$

$$(6.23) \quad \|[ [P_{jk}, \phi_{lm}], P_{jk} ]\| \leq C \delta_k^{-4},$$

$$(6.24) \quad \|[ [P_{jk}, \phi_{lm}], \phi_{lm} ]\| \leq C \delta_k^{-2},$$

$$(6.25) \quad \|[ [P_{jk}, \phi_{lm}^*], \phi_{lm} ]\| \leq C \delta_k^{-2},$$

$$(6.26) \quad \|[P_{jk}^\pm, \phi_{lm}]\| \leq C \delta_k^{-2},$$

$$(6.27) \quad \|[P_{jk}, [E_{jk}^\pm, \phi_{lm}]]\| \leq C \delta_k^{-2}.$$

$$\begin{aligned} \text{Proof. } [P_{jk}, \phi_{lm}] &= [P_{jk}, \varphi_{lm}(x) \psi_m(D)] \\ &= [P_{jk}, \varphi_{lm}] \varphi_m(D) + \varphi_{lm} [P_{jk}, \psi_m(D)] \\ &= \delta_k \sum_{\nu} P_0^{(\nu)}(x^{jk}, \xi^k) D_{\nu} \varphi_{lm}(x) \psi_m(D) \\ &\quad - \varphi_{lm} \delta_k^{-2} \sum_{\nu} D_{\nu} \psi_m(D) P_{0(\nu)}(x^{jk}, \xi^k). \end{aligned}$$

This proves that

$$\|[P_{jk}, \phi_{lm}]\| \leq C \delta_k^{-2}.$$

More precisely,  $\{\delta_k^2 [P_{jk}, \phi_{lm}]\}_{jk}$  is bounded sequence of operators in  $L_{2/3, 1/3}^0$  of Hörmander. By just the same argument we can prove (6.23), (6.24) and (6.25) are consequences of the fact that

$$\{\delta_k [P_{jk}, \phi_{lm}]\}_{jk}$$

is a bounded set in  $L_{2/3, 1/3}^0$ .

We set  $A = \delta_k^2 P_{jk}$ ,  $B = \delta_k^{-2} \phi_{lm}$  and apply Lemma 5.2.

Then we have

$$||[P_{jk}^{\pm}, \phi_{lm}]|| \leq C\delta_k^{-2}.$$

Since

$$(6.29) \quad P_{jk}[E_{jk}^{\pm}, \phi_{lm}] = [P_{jk}^{\pm}, \phi_{lm}] - E_{jk}^{\pm}[P_{jk}, \phi_{lm}],$$

(6.27) is a consequence of (6.26).

Now we are ready for proving our Theorem I.

Proof of (iii). Let  $(j, k)$  and  $(j', k')$  be two pairs of indices. Then we put

$$I(jk, j'k') = \{(l, m) \mid \text{supp } \phi_{lm} \cap \text{supp } \phi_{jk} \neq \emptyset, \\ \text{supp } \phi_{lm} \cap \text{supp } \phi_{j'k'} \neq \emptyset\}.$$

By definition of  $P^+$ ,  $F^+$  and  $F^-$ , we have

$$(6.30) \quad (F^- P^- F^+ u, v) = \sum_{jk} \sum_{j'k'} (P^- \phi_{jk}^* E_{jk}^+ \phi_{jk} u, \phi_{j'k'}^* E_{j'k'}^- \phi_{j'k'} v).$$

If  $\text{supp } \phi_{lm} \cap \text{supp } \phi_{jk} = \emptyset$  and  $\text{supp } \phi_{lm} \cap \text{supp } \phi_{j'k'} \neq \emptyset$ , then

$$(6.31) \quad \|\phi_{lm}(x, D) \phi_{jk}(x, D)^* v\| \leq C\delta_k^{-N} \|v\|$$

for any  $N > 0$ . If  $\text{supp } \phi_{lm} \cap \text{supp } \phi_{j'k'} \neq \emptyset$ , then  $\phi_{lm}(x, D) \phi_{j'k'}(x, D)^* u = 0$ .

Thus we have

$$(6.32) \quad \sum_{(l, m) \in I(jk, j'k')} \|\phi_{lm}^* P_{lm}^- \phi_{lm} \phi_{jk}^* E_{jk}^+ \phi_{jk} u\| \\ \leq C |\Omega| \delta_k^n \delta_k^{-N} \|E_{jk}^+ \phi_{jk} u\| \\ \leq C |\Omega| \delta_k^{n-N} \|\phi_{jk} u\|,$$

where  $|\Omega|$  is the volume of the domain  $\Omega$ .

Similarly

$$(6.33) \quad \sum_{(l, m) \in I(j'k', jk)} \|\phi_{lm}^* P_{lm}^- \phi_{lm} \phi_{j'k'}^* E_{j'k'}^+ \phi_{j'k'} v\|^2 \leq C |\Omega| \delta_k^{n-N} \|\phi_{j'k'} v\|^2.$$

(6.32) and (6.33) imply that

$$(6.34) \quad (F^- P^- F^+ u, v) - \sum_{jk} \sum_{j'k'} \sum_{(l, m) \in I(jk, j'k')} (\phi_{lm}^* P_{lm}^- \phi_{lm} \phi_{jk}^* E_{jk}^+ \phi_{jk} u \phi_{j'k'}^* E_{j'k'}^+ \phi_{j'k'} v) \\ \leq C |\Omega| \left( \sum_{jk, j'k'} \delta_k^{n-N} \|\phi_{jk} u\| \|\phi_{j'k'} v\| \right) \\ \leq C |\Omega| \|u\|_{-1/3} \|v\|_{-1/3}.$$

We have

$$\begin{aligned}
(6.35) \quad & \sum_{(lm) \in I(jk, j'k')} \phi_{lm}^* P_{lm}^- \phi_{lm} \phi_{jk}^* E_{jk}^+ \phi_{jk} u \\
&= \sum_{(lm) \in I(jk, j'k')} \phi_{lm}^* P_{jk}^- \phi_{lm} \phi_{jk}^* E_{jk}^+ \phi_{jk} u \\
&+ \sum_{(lm) \in I(jk, j'k')} \phi_{lm}^* (P_{lm}^- - P_{jk}^-) \phi_{lm} \phi_{jk}^* E_{jk}^+ \phi_{jk} u.
\end{aligned}$$

We apply Proposition 6.3 and have

$$(6.36) \quad \left\| \sum_{lm} \phi_{lm}^* (P_{lm}^- - P_{jk}^-) \phi_{lm} \phi_{jk}^* E_{jk}^+ \phi_{jk} u \right\| \leq C \delta_k^{-2} \|\phi_{jk} u\|.$$

On the other hand,

$$\begin{aligned}
(6.37) \quad & \sum_{(lm) \in I(jk, j'k')} \phi_{lm}^* P_{jk}^- \phi_{lm} \phi_{jk}^* E_{jk}^+ \phi_{jk} u \\
&= \sum_{lm} \{ \phi_{lm}^* [P_{jk}^- \phi_{lm}] \phi_{jk}^* E_{jk}^+ \phi_{jk} u + \phi_{lm}^* \phi_{lm} [P_{jk}^-, \phi_{jk}^*] E_{jk}^+ \phi_{jk} u \}.
\end{aligned}$$

By proposition 6.5, we have

$$(6.38) \quad \|\phi_{lm}^* [P_{jk}^-, \phi_{lm}^*] \phi_{jk}^* E_{jk}^+ \phi_{jk} u\| \leq C \delta_k^{-2} \|\phi_{jk} u\|$$

and

$$(6.39) \quad \|\phi_{lm}^* \phi_{lm} [P_{jk}^-, \phi_{jk}^*] E_{jk}^+ \phi_{jk} u\| \leq C \delta_k^{-2} \|\phi_{jk} u\|.$$

(6.37), (6.38) and (6.39) imply that

$$(6.40) \quad \left\| \sum_{(lm) \in I(jk, j'k')} \phi_{lm}^* P_{jk}^- \phi_{lm} \phi_{jk}^* E_{jk}^+ \phi_{jk} u \right\| \leq C \delta_k^{-2} \|\phi_{jk} u\|.$$

As a consequence of (6.34) and (6.40), we have

$$\begin{aligned}
(6.41) \quad & |(F^- P^- F^+ u, v)| \leq \sum_{(jk) \in (j'k')} C \delta_k^{-2} \|\phi_{jk} u\| \|\phi_{j'k'} v\| \\
& \leq C \|u\|_{-1/3} \|v\|_{-1/3},
\end{aligned}$$

where the summation ranges over those  $(jk)$  and  $(j', k')$  that  $I(jk, j'k') \neq \emptyset$ . This proved (iii). Proof of remaining part of Theorem I is the same.

## 7. The role of characteristics

So far the choice of sequence  $\{(x^{jk}, \xi^k)\}$  is not specified. In the following we shall make use of special choice of it in order to simplify operators  $P_{jk}^\pm$  and  $E_{jk}^\pm$ .

The set

$$(7.1) \quad \Sigma^0(P) = \{(x, \xi) \in \mathbf{R}^{2n} \mid \xi \neq 0, P_0(x, \xi) = 0\}$$

is called the characteristics of the operator  $P$ . We also use the following notations;

$$(7.2) \quad \Sigma^+(P) = \{(x, \xi) \in \mathbf{R}^{2n} \mid \xi \neq 0, P_0(x, \xi) > 0\},$$

$$(7.3) \quad \Sigma^-(P) = \{(x, \xi) \in \mathbf{R}^{2n} \mid \xi \neq 0, P_0(x, \xi) < 0\}.$$

**Proposition 7.1.** *Assume that  $(x^{jk}, \xi^k) \in \Sigma^+(P) \cup \Sigma^0(P)$  and that  $P(x, \xi) \geq 0$  for any  $x \in \text{supp } \phi_{jk}$  and  $\xi$  with  $|\xi - \xi^k| < \alpha \delta_k^2$ , where  $\alpha$  is the constant appeared in Proposition 6.1. Then we can replace  $E_{jk}^+$  by the identity operator without altering results in Theorem I.*

Proof of Proposition 7.1.

We put  $L_k = \{j \mid (x^{jk}, \xi^k) \text{ satisfies the assumption of Proposition 7.1}\}$

$$(7.4) \quad Q_k = \sum_{j \in L_k} \phi_{jk}^*(x, D) P_{jk}^- \phi_{jk}(x, D)$$

and

$$(7.5) \quad G_k = \sum_{j \in L_k} \phi_{jk}^*(x, D) E_{jk}^- \phi_{jk}(x, D).$$

We claim that there exists a constant  $C > 0$  such that

$$(7.6) \quad \|Q_k u\| \leq C \delta_k^{-2} \|\psi_k(D)u\|.$$

We admit this for a moment. Replacing  $E_j^+$  ( $j \in L_k, k=0, 1, 2, \dots$ ) in (4.1)~(4.4) with the identity, we obtain operators  $Q^\pm$  and  $G^\pm$ .

Differences between old and new operators are

$$(7.7) \quad Q^\pm - P^\pm = \sum_k Q_k,$$

$$(7.8) \quad G^\pm - F^\pm = \sum_k G_k.$$

These relations imply that

$$(7.9) \quad \begin{aligned} (G^- Q^+ G^+ u, v) &= \sum_k (G^- Q_k G^+ u, v) - \sum_k (G_k P^+ F^+ u, v) \\ &\quad + \sum_k (F^- P^+ G_k u, v) - \sum_{k,l} (G_k P^+ G_l u, v) \\ &\quad + (F^- P^+ F^+ u, v). \end{aligned}$$

We know by Theorem I that

$$(7.10) \quad |(F^- P^+ F^+ u, v)| \leq C \|u\|_{-1/3} \|v\|_{-1/3}.$$

On the other hand we can use (7.6) and prove the following inequalities in the same way as the proof of (6.34):

$$\begin{aligned}
(7.11) \quad & \sum_k |(G_k P^+ F^+ u, v)| \leq C \|u\|_{-1/3} \|v\|_{-1/3}, \\
& \sum_k |(F^- P^+ G_k u, v)| \leq C \|u\|_{-1/3} \|v\|_{-1/3}, \\
& \sum_{k,l} |(G_k P^+ G_l u, v)| \leq C \|u\|_{-1/3} \|v\|_{-1/3}, \\
& \sum_k |(G^- Q_k G^+ u, v)| \leq C \|u\|_{-1/3} \|v\|_{-1/3}.
\end{aligned}$$

These prove

$$(7.12) \quad |(G^- Q^+ G^+ u, v)| \leq C \|u\|_{-1/3} \|v\|_{-1/3}$$

which corresponds to (4.7). Other inequalities can be proved in the same manner.

Now we must prove our claim (7.6). We choose  $\bar{x}$  as in Proposition 6.1. Let

$$\begin{aligned}
(7.13) \quad Q_{jk}(x, D) &= p_0(\bar{x}, \xi^k) + \sum_{\nu=1}^n p_{0(\zeta\nu)}(\bar{x}, \xi^k)(x - \bar{x})_\nu \\
&\quad + \sum_{\nu=1}^n p_0^{(\nu)}(\bar{x}, \xi^k)(D - \xi^k)_\nu.
\end{aligned}$$

Then

$$\begin{aligned}
(7.14) \quad & (Q_{jk}(x, D) \phi_{jk}(x, D) u, \phi_{jk}(x, D) u) \\
&= ((p_0(\bar{x}, \xi^k) + \sum_{\nu} p_0^{(\nu)}(\bar{x}, \xi^k)(D - \xi^k)_\nu) \phi_{jk}(x, D) u, \phi_{jk}(x, D) u) \\
&= p_0(\bar{x}, \xi^k) ((1 - \dot{\psi}_k(D)) \phi_{jk}(x, D) u, \phi_{jk}(x, D) u) \\
&\quad + ((p_0(\bar{x}, \xi^k) + \sum_{\nu} p_0^{(\nu)}(\bar{x}, \xi^k)(D - \xi^k)_\nu) \dot{\psi}_k(D) \phi_{jk}(x, D) u, \phi_{jk}(x, D) u) \\
&\quad + \sum_{\nu} p_0^{(\nu)}(\bar{x}, \xi^k) ((D - \xi^k)_\nu (1 - \dot{\psi}_k(D)) \phi_{jk}(x, D) u, \phi_{jk}(x, D) u)
\end{aligned}$$

because of (6.2).

Since  $\alpha$  is large, we may assume that  $p_0(\bar{x}, \xi) \geq 0$  if  $\xi \in \text{Supp } \dot{\psi}_{k_0}$ . Taylor's expansion of  $p_0(\bar{x}, \xi)$  at  $\xi = \xi^k$  imply that there exists a constant  $C > 0$  such that

$$\begin{aligned}
& ((p_0(\bar{x}, \xi^k) + \sum_{\nu} p_0^{(\nu)}(\bar{x}, \xi^k)(D - \xi^k)_\nu) \dot{\psi}_k(D) \phi_{jk}(x, D) u, \phi_{jk}(x, D) u) \\
&\geq -C \delta_k^{-2} \|\phi_{jk}(x, D) u\|^2.
\end{aligned}$$

We know that

$$(D - \xi^k)_\nu (1 - \dot{\psi}_k(D)) \phi_{jk}(x, D) u = (D - \xi^k)_\nu (1 - \dot{\psi}_k(D)) \varphi_{jk}(x) \psi_k(D) \dot{\psi}_k(D) u$$

and that the sequence of double symbols

$\{(\xi - \xi^k)(1 - \dot{\psi}_k(\xi)) \varphi_{jk}(x) \psi_k(\eta)\}_{j,k}$  is bounded in  $S^{-\infty}$ . Therefore we have estimate for any  $N > 0$ ,

$$\|(D - \xi^k)(1 - \dot{\psi}_k(D)) \phi_{jk}(x, D) u\|^2 \leq C \delta_k^{-N} \|\psi_k(D) u\|^2.$$

This implies that



$$(Q_{jk}(x, D)\phi_{jk}(x, D)u, \phi_{jk}(x, D)u) + C\delta_k^{-2}\|\phi_{jk}(x, D)u\|^2 + C\delta_k^{-N}\|\psi_k(D)u\|^2 \geq 0.$$

This and Proposition 6.3 prove that

$$(P_{jk}(x, D)\phi_{jk}(x, D)u, \phi_{jk}(x, D)u) + C(\delta_k^{-2}\|\phi'_{jk}(x, D)u\|^2 + \delta_k^{-N}\|\psi_k(D)u\|^2) \geq 0,$$

where  $\{\phi'_{jk}(x, \xi)\}$  is a bounded sequence in  $S_{2/3, 1/3}^0$  as of Proposition 6.3. Taking sum of these with respect to  $j \in L_k$ , we have

$$\sum_{j \in L_k} (P_{jk}(x, D)\phi_{jk}(x, D)u, \phi_{jk}(x, D)u) + C\delta_k^{-2}\|\psi_k(D)u\|^2 \geq 0.$$

Our claim is an immediate consequence of this inequality.

REMARK. Result similar to Proposition 7.1 holds for  $E_{jk}^-$ .

Next we discuss the case that  $P_0(x, \xi)$  changes sign in the neighbourhood of  $\text{supp } \phi_{jk}$ . In this case we compare  $P_{jk}(x, D)$  with the operator  $\bar{P}_{jk}(x, D)$  which is determined at a characteristic point.

**Proposition 7.2.** Assume that  $P_0(x, \xi)$  changes sign at some point  $(\dot{x}, \dot{\xi})$  with

$$(7.6) \quad |X^{jk} - \dot{x}| < \alpha\delta_k^{-1}, \quad |\xi^k - \dot{\xi}| < \alpha\delta_k^2.$$

Then we can replace  $P_{jk}(x, D)$  by

$$(7.7) \quad \bar{P}_{jk}(x, D) = \sum_{\nu} P_{0(\nu)}(\dot{x}, \dot{\xi})(x - \dot{x})_{\nu} \\ + \sum_{\nu} P_0^{(\nu)}(\dot{x}, \dot{\xi})(D - \dot{\xi})_{\nu}$$

without altering results in Theorem I.

Proof. This proposition is contained in Proposition 6.3.

Finally we discuss the case where the operator  $E_{jk}^{\pm}$  can be arbitrarily chosen.

**Proposition 7.3.** Assume that we have

$$P_0(\dot{x}, \dot{\xi}) = 0 \quad \text{grad}_{x, \xi} P_0(\dot{x}, \dot{\xi}) = 0$$

at some point  $(\dot{x}, \dot{\xi})$  with  $|\dot{x} - x^{jk}| < \alpha\delta_k^{-1}$ ,  $|\dot{\xi} - \xi^k| < \alpha\delta_k^2$ . Then we can replace  $P_{jk}(x, D)$  by zero operator 0 without altering Theorem I.

Proof. This is because of Proposition 6.3.

REMARK 7.4. In this case, the operator  $E_{jk}^{\pm}$  does not matter. We can put  $E_{jk}^+ = Id$  or 0 at our disposal. From Proposition 7.1, 7.2 and 7.3, we can see  $F^+$  and  $F^-$  depend only on location of sets  $\Sigma^+(P)$ ,  $\Sigma^-(P)$  and  $\Sigma^0(P)$ . An interesting consequence comes out when one compare two pseudo-differential operators whose characteristics are the same. Let  $Q$  be another self-adjoint pseudo-differential operator of class  $L_{1,0}^0$ . We assume  $Q$  has homogeneous

principal symbol  $q_0(x, \xi)$  and  $Q - q_0(x, D) \in L_{1,0}^{-1}$ . Just as we did for the operator  $P(x, D)$  we can consider operators  $Q^+$ ,  $Q^-$ ,  $F_q^+$ ,  $F_q^-$  and sets  $\Sigma^0(Q)$ ,  $\Sigma^+(Q)$ ,  $\Sigma^-(Q)$ .

**Theorem II.** If  $\Sigma^+(Q) \cup \Sigma^0(Q) \supset \Sigma^+(P) \cup \Sigma^0(P)$  and  $\Sigma^-(Q) \cup \Sigma^0(Q) \supset \Sigma^-(P) \cup \Sigma^0(P)$ , then we can take  $F^+ = F_q^+$  and  $F^- = F_q^-$ .

**Proof.** If Proposition 7.1 applies to  $(x^{jk}, \xi^k)$  and operator  $P$ , then the same applies to the operator  $Q$ . If Proposition 7.2 applies to  $(x^{jk}, \xi^k)$  and  $P$ , then we have  $(\hat{x}, \xi) \in \Sigma^0(P) \subset \Sigma^0(Q)$ . If Proposition 7.2 does not apply to  $(x^{jk}, \xi^k)$  and  $Q$ , then  $(\hat{x}, \xi)$  satisfies  $q_0(\hat{x}, \xi) = 0$ ,  $\text{grad}_{x,\xi} q_0(\hat{x}, \xi) = 0$ . Proposition 7.3 can be applied to this case and we come to the conclusion that we may take  $Q_{jk} = 0$  and the operator  $E_{jk}^\pm$  does not matter so far as  $Q$  is concerned.

**Acknowledgement:**

The original manuscript of the author fallaciously asserted that operators  $\phi'_{jk}(x, D)$ ,  $\phi_{jk}^{(l)}(x, D)$ ,  $l=1, 2, 3$ , in Propositions 6.2 and 6.3 could be replaced by  $\phi_{jk}(x, D)$  itself. This error was pointed out by the editors. The author expresses his hearty thanks to the editors.

UNIVERSITY OF TOKYO

### References

- [1] A.P. Calderón and A. Zygmund: *Singular integral operators and differential equations*, Amer. J. Math. **79** (1957), 901–921.
- [2] L. Hörmander: *Pseudo-differential operators*, Comm. Pure Appl. Math. **18** (1965), 501–517.
- [3] L. Hörmander: *Pseudo-differential operators and non-elliptic boundary problems*, Ann. of Math. **83** (1966), 129–209.
- [4] L. Hörmander: *Pseudo-differential operators and hypoelliptic equations*, Proc. Symp in Pure Math. vol. 10, A.M.S., 1967, 139–183.
- [5] J.J. Kohn and L. Nirenberg: *An algebra of pseudo-differential operators*, Comm. Pure Appl. Math. **18** (1965), 269–305.
- [6] P.D. Lax and L. Nirenberg: *On stability for difference schemes; A sharp form of Gårding's inequality*, Comm. Pure Appl. Math. **19** (1966), 473–492.
- [7] R.T. Seeley: *Refinement of the functional Calculus of Calderon and Zygmund*, Nederl. Akad. Wetensch. **68** (1965), 521–531.

