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ON THE UNIQUENESS OF THE SOLUTION OF THE CAUCHY PROBLEM AND THE UNIQUE CONTINUATION THEOREM FOR ELLIPTIC EQUATION

By

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§ 0. Introduction. We shall consider differential operators with complex valued coefficients in a neighborhood of the origin in the $(\nu+1)$ -dimensional Euclidean space whose points are denoted by $(t, x) = (t, x_1, \dots, x_\nu)$ or $(r, \theta) = (r, \theta_1, \dots, \theta_\nu)$ or simply $(x) = (x_1, \dots, x_{\nu+1})$.

The object of this note is to prove the following two theorems by a unified method.

The one is the theorem on the uniqueness of the solution of the Cauchy problem for the differential equation of the form

$$(0.1) \quad Lu \equiv \sum_{i+|\mu| \leq m} a_{i,\mu}(t, x) \frac{\partial^{i+|\mu|}}{\partial t^i \partial x^\mu} u(t, x) = f(t, x)$$

$(\mu = (\mu_1, \dots, \mu_\nu), |\mu| = \mu_1 + \dots + \mu_\nu; x = (x_1, \dots, x_\nu), \partial x^\mu = \partial x_1^{\mu_1} \dots \partial x_\nu^{\mu_\nu})$ under the following conditions: Set $L_m \equiv \sum_{i+|\mu|=m} a_{i,\mu}(t, x) \frac{\partial^m}{\partial t^i \partial x^\mu}$. We assume that the associated characteristic polynomial $L_m(t, x, \lambda, \xi) = \sum_{i+|\mu|=m} a_{i,\mu}(t, x) \lambda^i \xi^\mu$ ($\xi = (\xi_1, \dots, \xi_\nu), \xi^\mu = \xi_1^{\mu_1} \dots \xi_\nu^{\mu_\nu}$) can be written as

$$(0.2) \quad L_m(t, x, \lambda, \xi') = \prod_{i=1}^k (\lambda - \lambda_i^{(1)}(t, x, \xi')) \prod_{j=1}^{m-k} (\lambda - \lambda_j^{(2)}(t, x, \xi'))$$

($0 \leq k \leq m$)

for ξ' in some neighborhood of any ξ'_0 on the unit sphere $S = \{\xi'; |\xi'| = 1\}$ ($|\xi'| = (\sum_{i=1}^\nu \xi_i'^2)^{1/2}$) and for (t, x) in some neighborhood of the origin where $\lambda_i^{(1)} = -q_i^{(1)} + ip_i^{(1)}$ ($i=1, \dots, k$) and $\lambda_j^{(2)} = -q_j^{(2)} + ip_j^{(2)}$ ($j=1, \dots, m-k$) are distinct respectively and infinitely differentiable with respect to (t, x, ξ') ($\lambda_i^{(1)}$ and $\lambda_j^{(2)}$ may coincide at some point for some i and j). Furthermore we assume that $\lambda_i^{(1)}(t, x, \xi) = \lambda_i^{(1)}(t, x, \xi |\xi|^{-1}) |\xi|$ ($i=1, \dots, k$) satisfy the condition of M. Matsumura [8], that is

$$(0.3) \quad \frac{\partial}{\partial t} p_i^{(1)} + \sum_{j=1}^{\nu} \left\{ \frac{\partial}{\partial x_j} p_i^{(1)} \frac{\partial}{\partial \xi_j} q_i^{(1)} - \frac{\partial}{\partial x_j} q_i^{(1)} \frac{\partial}{\partial \xi_j} p_i^{(1)} \right\} = \gamma_i p_i^{(1)} \quad (i = 1, \dots, k)$$

for some $\gamma_i = \gamma_i(t, x, \xi) \in C_{(t, x, \xi)}^{\infty}$ ($\xi \neq 0$), and that none of $p_j^{(2)}$ ($j = 1, \dots, m-k$) vanishes.

The other is the unique continuation theorem for the elliptic differential equation of the form

$$(0.4) \quad Lu = \sum_{|\mu| \leq m} r^{-(m-|\mu|)} a_{\mu}(x) \frac{\partial^{|\mu|}}{\partial x^{\mu}} u(x) = 0$$

($x = (x_1, \dots, x_{\nu+1})$, $r = (\sum_{i=1}^{\nu+1} x_i^2)^{1/2}$; $\mu = (\mu_1, \dots, \mu_{\nu+1})$, $|\mu| = \mu_1 + \dots + \mu_{\nu+1}$) under an exponential vanishing condition, that is

$$(0.5) \quad \lim_{r \rightarrow 0} \exp \{ \alpha r^{-l} \} \frac{\partial^{|\mu|}}{\partial x^{\mu}} u(x) = 0 \quad (0 \leq |\mu| \leq m)$$

for a fixed l depending only on L and for every α .

Here we make the following assumption for the characteristic polynomial $L_m(x, \eta) = \sum_{|\mu|=m} a_{\mu}(x) \eta^{\mu}$. After transforming $L_m(x, \eta)$ dy (2.14), it can be expressed as

$$(0.6) \quad L_m(x, \eta) = a^*(x) \prod_{i=1}^k (\lambda - r^{-1} \lambda_i^{(1)}(r, \theta, \xi')) \prod_{j=1}^{m-k} (\lambda - r^{-1} \lambda_j^{(2)}(r, \theta, \xi'))$$

$$(0 \leq k < m)$$

for ξ' in some neighborhood of any ξ'_0 on S and for (r, θ) in some neighborhood of the origin where $\lambda_i^{(1)}$ ($i = 1, \dots, k$) and λ_j ($j = 1, \dots, m-k$) are distinct respectively and infinitely differentiable.

Strictly speaking it is sufficient to assume that the smoothness of $\lambda_i^{(1)}$ and $\lambda_j^{(2)}$ with respect to (t, x) in (0.2) or to (r, θ) in (0.6) is sufficiently high depending only on m and ν . Furthermore the constant k may depend on ξ'_0 on S , but it is sufficient to treat only the case when the representation (0.2) or (0.6) holds in the whole of the product set of S and some neighborhood of the origin with a fixed constant k , which will be proved in Theorem 4 of §4. Appendix using the idea of S. Mizohata [11]. In this note for the convenience sake we assume $\lambda_i^{(1)}$ and $\lambda_j^{(2)}$ are infinitely differentiable in ξ' on S and in (t, x) or (r, θ) in a neighborhood of the origin.

We can easily see from the proof of Theorem 4 that we need not impose restriction on the dimension of the space, and also we see that the condition (0.3) corresponds to a sufficient condition obtained by L. Hörmander [7] for the existence of the solution of first order differential equation.

The results of A. P. Calderón [3], S. Mizohata [9] and L. Hörmander [6] are contained in ours for the case of $k=m$, of $m=4$, $k=2$ and of $P_i^{(1)} \neq 0$ ($i=1, \dots, k$) in (0.2) respectively if we assume the sufficient differentiability for the leading coefficients $a_{i,\mu}(t, x)$ ($i+|\mu|=m$) of L .

The result of the second theorem contains that of M. H. Protter [12], and partly I. S. Bernstein [1] that corresponds to the case of $k=0$ in (0.6).

As a consequence of the first theorem we can also prove the local existence theorem for a certain differential equation $Lu=f$ of the form (3.6).

The idea of the proofs is based on the methods of S. Mizohata [9] and M. Yamaguti [13].

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§1. Preliminary lemmas. In this chapter we shall consider singular integral operators in the sense of M. Yamaguti [13] in the ν -dimensional Euclidean space.

The singular integral operator of A. P. Calderón and A. Zygmund [2] is an operator in the sense of M. Yamaguti if it is of type C_β^∞ ($\beta=\infty$).

DEFINITION 0. We call $H = \sum_{r=0}^{\infty} a_r h_r$ a singular integral operator with the symbol $\sigma(H) = \sum_{r=0}^{\infty} a_r(x) \tilde{h}_r(\xi)$ ($\tilde{h}_0(\xi)=1$) in the sense of M. Yamaguti if the following conditions are satisfied: $a_r(x) \in C_{(x)}^\infty$, $\tilde{h}_r(\xi) \in C_{(\xi \neq 0)}^\infty$ ($r=0, 1, \dots$), and for every k and l there exists a constant $A_{k,l}$ such that $\left| \frac{\partial^{|\mu|}}{\partial x^\mu} a_0(x) \right| \leq A_{k,l}$, $\left| \frac{\partial^{|\mu|}}{\partial x^\mu} a_r(x) \right| \leq A_{k,l} r^{-l}$ for $r \geq 1$ ($|\mu| \leq k$), and for every k there exists constants B_k and l'_k such that $\left| \frac{\partial^{|\mu|}}{\partial \xi^\mu} \tilde{h}_r(\xi) \right| \leq B_k r^{l'_k} |\xi|^{-|\mu|}$ ($|\mu| \leq k$, $r=1, 2, \dots$).

We define for $u \in L^2$ the Fourier transform \mathfrak{F} by $\mathfrak{F}[u] = \tilde{u}(\xi) = \frac{1}{\sqrt{2\pi}^\nu} \int e^{-ix \cdot \xi} u(x) dx$, and convolution operators h_r by $\widetilde{h_r u} = \tilde{h}_r(\xi) \tilde{u}(\xi)$.

Then, Hu is defined by

$$Hu = \sum_{r=0}^{\infty} a_r(x) (h_r u)(x) \quad \text{or} \quad Hu = \frac{1}{\sqrt{2\pi}^\nu} \int e^{ix \cdot \xi} \sigma(H) \tilde{u}(\xi) d\xi.$$

DEFINITION 1. A function $u = u(t, x) \in C_{(t,x)}^m$ defined in a neighborhood of the origin is said to be of class $\mathfrak{F}_h^{(m)} = \mathfrak{F}_{h,K}^{(m)}$ if $\text{car. } u = \text{closure of } \{x; u(x) \neq 0\}$ is contained in $\left\{ (t, x); 0 \leq t < h < \frac{1}{2}, |x| < K \right\}$ ($|x| = \sum_{i=1}^{\nu} x_i^2$)^{1/2} and $\frac{\partial^{j-1}}{\partial t^{j-1}} u(0, x) = 0$ ($j=1, \dots, m$).

DEFINITION 2. A function $u = u(r, \theta) \in C_{(r, \theta)}^m$ defined in a neighborhood of the origin is said to be of class $\mathfrak{G}_{r_0, l}^{(m)} = \mathfrak{G}_{r_0, K, l}^{(m)}$ if $\text{cas. } u$ is contained in

$$\{(r, \theta); 0 \leq r < r_0 < 1, |\theta| < K\} \quad (|\theta| = (\sum_{i=1}^v \theta_i^2)^{1/2}) \text{ and}$$

$$\lim_{r \rightarrow 0} \exp \{\alpha r^{-l}\} \frac{\partial^{i+|\mu|}}{\partial r^i \partial \theta^\mu} u(r, \theta) = 0 \quad (0 \leq i + |\mu| \leq m) \text{ for every } \alpha.$$

DEFINITION 3. A function $u = u(x) \in C_0^m(\mathfrak{D})$, $\mathfrak{D} = \{x; |x| < r_0 < 1\}$ is said to be of class $\mathfrak{G}_{r_0, l}^{(m)}$ if $\lim_{r \rightarrow 0} \exp \{\alpha r^{-l}\} \frac{\partial^{|\mu|}}{\partial x^\mu} u(x) = 0$ ($0 \leq |\mu| \leq m$) for every α ($x = (x_1, \dots, x_{v+1})$, $r = |x| = (\sum_{i=1}^{v+1} x_i^2)^{1/2}$).

In this note we shall use the next lemma without proof.

Lemma 1. i) Let P and Q be singular integral operators of type $C_\beta^\infty (\beta > 1)$ in the sense of [2] with real valued symbols, then the following operator norms

$$(1.1) \quad \begin{aligned} & \| (Q\Lambda - \Lambda Q^*) \|, \quad \| (P\Lambda - \Lambda P^*) \|, \\ & \| (P^*Q - Q^*P)\Lambda \|, \quad \| \Lambda(P^*Q - Q^*P) \| \end{aligned}$$

where Λ is defined by $\widetilde{\Lambda u}(\xi) = |\xi| \tilde{u}(\xi)$ and P^* means the adjoint operator of P , are all bounded; see [2].

ii) Let H, H_1 and H_2 be singular integral operators, then we have for any positive integers p and q the next representations

$$(1.2) \quad \begin{aligned} H\Lambda^p - \Lambda^p H &= H_{p,q} \Lambda^{p-1} + H'_{p,q} \\ (H_1 H_2 - H_1 \circ H_2) \Lambda &= H_q + H'_q, \end{aligned}$$

where $H_{p,q}$ and H_q are singular integral operators, and $H'_{p,q}$ and H'_q are bounded operators together with $\Lambda^i H'_{p,q} \Lambda^j$ and $\Lambda^i H'_q \Lambda^j$ ($0 \leq i+j \leq q$) respectively. $H_1 \circ H_2$ shows a singular integral operator with the symbol $\sigma(H_1) \sigma(H_2)$; see [13].

iii) Let H be a singular integral operator such as $|\sigma(H)| \geq \delta > 0$, then there exists a positive constant C such that

$$(1.3) \quad \|H\Lambda u\|^2 \geq \frac{\delta^2}{8} \|\Lambda u\|^2 - C \|u\|^2; \quad \text{see S. Mizohata [10].}$$

REMARK. The sign $\| \|$ always shows L^2 norm.

Lemma 2. Let P and Q be singular integral operators with real valued symbols.

Then we have the following representation

$$(1.4) \quad -i(P\Lambda Q - \Lambda Q^*P)\Lambda = (K_1 - K_2)\Lambda + K_0P\Lambda + K',$$

where K_1 and K_2 are singular integral operators with

$$(1.5) \quad \sigma(K_1) = \sum_{j=1}^v \frac{\partial}{\partial x_j} \sigma(P) \frac{\partial}{\partial \xi_j} (\sigma(Q)|\xi|), \quad \sigma(K_2) = \sum_{j=1}^v \frac{\partial}{\partial x_j} \sigma(Q) \frac{\partial}{\partial \xi_j} (\sigma(P)|\xi|)$$

respectively, and K_0 and K' are bounded operators.

Proof. Here we shall prove it roughly, details are easily derived from M. Yamaguti [13]. See also the proof of Lemma 6 in § 4 of this note.

As a simple case we consider $P=ah$ and $Q=bk$ with $\sigma(P)=a(x)\tilde{h}(\xi)$ and $\sigma(Q)=b(x)\tilde{k}(\xi)$ respectively.

Take $\alpha(\xi) \in C_{0(\xi)}^\infty$ ($\alpha(\xi)=1$ on $|\xi| \leq 1$), we write $P=ah_1+ah_2$ ($\sigma(h_1)=\alpha(\xi)\tilde{h}(\xi)$, $\sigma(h_2)=(1-\alpha(\xi))\tilde{h}(\xi)$), and so $Q=bk_1+bk_2$.

Then, we can write $(P\Lambda Q - \Lambda Q^*P)\Lambda = a(h_2\Lambda)b(k_2\Lambda) - (\Lambda k_2)ba(h_2\Lambda) + a$ bounded operator, and $a(h_2\Lambda)b(k_2\Lambda) - (\Lambda k_2)ba(h_2\Lambda) = \{a((h_2\Lambda)b - b(h_2\Lambda))(k_2\Lambda) + abh_2k_2\Lambda^2\} - \{((\Lambda k_2)b - b(\Lambda k_2))ah_2\Lambda + b((\Lambda k_2)a - a(\Lambda k_2))h_2\Lambda + abh_2k_2\Lambda^2\}$. Now, for sufficiently large l we use the following representation for $u \in C_{0(x)}^\infty$

$$\begin{aligned} & ((h_2\Lambda)b - b(h_2\Lambda))u(x) \\ &= \int ((h_2\Lambda)(x-y)b(y) - b(x)(h_2\Lambda)(h_2\Lambda)(x-y))u(y)dy \\ & \quad \text{(in the distribution's sense)} \\ &= -\sum_{j=1}^v \int \frac{\partial}{\partial x_j} b(x)(x_j - y_j)(h_2\Lambda)(x-y)u(y)dy \\ & \quad + \sum_{2 \leq |\mu| \leq l} (-1)^{|\mu|} \int \frac{\partial^{|\mu|}}{\partial x^\mu} b(x) \frac{(x-y)^\mu}{\mu!} (h_2\Lambda)(x-y)u(y)dy \\ & \quad + \sum_{|\mu|=l+1} \int (x-y)^\mu (h_2\Lambda)(x-y)b_\mu(x, y)u(y)dy, \end{aligned}$$

then, the operator for the first term is equal to a singular integral operator with the symbol $-i \sum_{j=1}^v \frac{\partial}{\partial x_j} b(x) \frac{\partial}{\partial \xi_j} (\tilde{h}_2|\xi|)$, and we can see the operators for remaining term are equal to a bounded operator K together with $K\Lambda$.

Using the above representation, if we set K_2 a singular integral operator with $\sigma(K_2) = \sum_{j=1}^v \frac{\partial}{\partial x_j} \sigma(Q) \frac{\partial}{\partial \xi_j} (\sigma(P)|\xi|)$, then, we can obtain $-ia((h_2\Lambda)b - b(h_2\Lambda))(k_2\Lambda) = -K_2\Lambda + K'_2$ where K'_2 is a bounded operator.

Similarly, if we set K_1 a singular integral operator with $\sigma(K_1) = \sum_{j=1}^v \frac{\partial}{\partial x_j} \sigma(P) \frac{\partial}{\partial \xi_j} (\sigma(Q)|\xi|)$, we obtain $+ib((\Lambda k_2)a - a(\Lambda k_2))h_2\Lambda = K_1\Lambda + K'_1$ with a bounded operator K'_1 . By (1.1), $(\Lambda k_2)b - b(\Lambda k_2) = \Lambda Q^* - Q\Lambda$ is bounded.

Consequently, we get (1.4) for $P=ah$ and $Q=bk$. For general case, we write $\sigma(P)=\sum_{\mu} a_{\mu}(x)\tilde{h}_{\mu}(\xi)$ and $\sigma(Q)=\sum_{\mu'} b_{\mu'}(x)\tilde{k}_{\mu'}(\xi)$ and we can prove (1.4) by the same manner as the above simple case. Q.E.D.

Now we shall prove the next fundamental lemmas 3 and 3'.

Lemma 3. *Let $P(t)$ and $Q(t)$ be singular integral operators with real valued symbols defined in (x) -space with t as a parameter and satisfy the condition of M. Matsumura [8], that is*

$$(1.6) \quad \frac{\partial}{\partial t}\sigma(P) + \sum_{j=1}^n \left\{ \frac{\partial}{\partial x_j}\sigma(P) \frac{\partial}{\partial \xi_j}(\sigma(Q)|\xi|) - \frac{\partial}{\partial x_j}\sigma(Q) \frac{\partial}{\partial \xi_j}(\sigma(P)|\xi|) \right\} = \gamma\sigma(P)$$

in a neighborhood of the origin $(t, x) = (0, 0)$ for some $\gamma = \gamma(t, x, \xi) \in C_{(t, x, \xi)}^{\infty}$ ($\xi \neq 0$).

Then, if we set $J = \frac{\partial}{\partial t} + (P + iQ)\Lambda$, there exists a positive constant h_0 depending only on P and Q such that for $0 < h \leq h_0$, $r = t + h$ and sufficiently large n

$$(1.7) \quad \int_0^h r^{-2n} \|Ju\|^2 dt \geq \frac{h^{-2}n}{8} \int_0^h r^{-2n} \|u\|^2 dt + \frac{1}{8n} \int_0^h r^{-2n} \|P\Lambda u\|^2 dt$$

for all $u \in \mathfrak{F}_h^{(1)}$.

Epecially, if $|\sigma(P)| \geq \delta > 0$, then we have for a positive constant C'

$$(1.8) \quad \int_0^h r^{-2n} \|Ju\|^2 dt \geq \frac{h^{-2}n}{9} \int_0^h r^{-2n} \|u\|^2 dt + \frac{C'}{n} \left\{ \int_0^h r^{-2n} \left\| \frac{\partial u}{\partial t} \right\|^2 dt + \int_0^h r^{-2n} \|\Lambda u\|^2 dt \right\} \quad u \in \mathfrak{F}_h^{(1)}.$$

REMARK: If $\sigma(P) \equiv 0$ or $|\sigma(P)| \geq \delta > 0$, (1.6) is satisfied.

Proof. Set $u = r^n v$, then $r^{-n}Ju = \left(\frac{dv}{dt} + iQ\Lambda v \right) + (P\Lambda v + nr^{-1}v)$, so that

$$(1.9) \quad \begin{aligned} \int_0^h r^{-2n} \|Ju\|^2 dt &= \int_0^h \left\| \frac{dv}{dt} + iQ\Lambda v \right\|^2 dt + \int_0^h \|P\Lambda v + nr^{-1}v\|^2 dt \\ &+ \int_0^h \left\{ \left(\frac{dv}{dt}, P\Lambda v \right) + \left(P\Lambda v, \frac{dv}{dt} \right) \right\} dt + n \int_0^h r^{-1} \frac{d}{dt} \|v\|^2 dt \\ &+ i \int_0^h \{ (Q\Lambda v, P\Lambda v) - (P\Lambda v, Q\Lambda v) \} dt + in \int_0^h r^{-1} \{ (Q\Lambda v, v) - (v, Q\Lambda v) \} dt \\ &\equiv \sum_{i=1}^6 I_i. \end{aligned}$$

Integrating by part, $I_4 = n \int_0^h r^{-2} \|v\|^2 dt$ and applying Schwarz's inequality we have

$$(1.10) \quad I_2 + I_4 \geq \int_0^h \{ \|P\Delta v\|^2 - 2nr^{-1} \|P\Delta v\| \|v\| + n(n+1)r^{-2} \|v\|^2 \} dt \\ \geq \frac{2}{3} n \int_0^h r^{-2} \|v\|^2 dt + \frac{1}{4n} \int_0^h \|P\Delta v\|^2 dt.$$

By (1.1) we have for a positive constant C_1

$$(1.11) \quad I_6 = in \int_0^h r^{-1} ((Q\Lambda - \Lambda Q^*)v, v) dt \geq -C_1 h n \int_0^h r^{-2} \|v\|^2 dt.$$

For I_3 , we use the method of S. Mizohata [9], and consider it together with I_5 , then integrating by parts and using (1.1) we get for a constant $C_2(>0)$

$$I_3 = - \int_0^h (v, P'\Lambda v) dt + \int_0^h \left((P\Lambda - \Lambda P^*)v, \frac{dv}{dt} + iQ\Lambda v \right) dt \\ - \int_0^h (v, i(\Lambda P^* - P\Lambda)Q\Lambda v) dt \geq - \int_0^h (v, (P' + i(\Lambda P^* - P\Lambda)Q)\Lambda v) dt \\ - I_1 - C_2 h^2 \int_0^h r^{-2} \|v\|^2 dt, \text{ and } I_5 = - \int_0^h (v, i\Lambda(Q^*P - P^*Q)\Lambda v) dt.$$

Consequently we get

$$I_3 + I_5 \geq - \int_0^h (v, (P' - i(P\Lambda Q - \Lambda Q^*P))\Lambda v) dt - I_1 - C_2 h^2 \int_0^h r^{-2} \|v\|^2 dt,$$

and by Lemma 2, we have

$$-i(P\Lambda Q - \Lambda Q^*P)\Lambda = (K_1 - K_2)\Lambda + K_0 P\Lambda + K',$$

where K_1 and K_2 are singular integral operators with

$$\sigma(K_1 - K_2) = \sum_{j=1}^n \left\{ \frac{\partial}{\partial x_j} \sigma(P) \frac{\partial}{\partial \xi_j} (\sigma(Q)|\xi|) - \frac{\partial}{\partial x_j} \sigma(P) \frac{\partial}{\partial \xi_j} (\sigma(Q)|\xi|) \right\},$$

and K_0 and K' are bounded operators, on the other hand P' is a singular integral operator with $\sigma(P') = \frac{\partial}{\partial t} \sigma(P)$. Hence, by the condition (1.6) we get $\sigma(P' + (K_1 - K_2)) = \gamma \sigma(P)$, then using (1.2) and Schwarz's inequality, we have for a constant $C_3(>0)$

$$(1.12) \quad I_1 + I_3 + I_5 \geq - \frac{1}{8n} \int_0^h \|P\Delta v\|^2 dt - C_3 h^2 n \int_0^h r^{-2} \|v\|^2 dt.$$

From (1.9)-(1.12), we have

$$(1.13) \quad \int_0^h r^{-2n} \|Ju\|^2 dt \geq \left(\frac{2}{3} n - C_1 h^2 n \right) \int_0^h r^{-2} \|v\|^2 dt + \frac{1}{8n} \int_0^h \|P\Delta v\|^2 dt.$$

Remarking $v = r^{-n}u$, we get (1.7) for a sufficiently small h because of $r^{-2} \geq \frac{1}{4}h^{-2}$ for $0 \leq t \leq h$.

In order to prove (1.8) we use (1.3) by $|\sigma(P)| \geq \delta > 0$, and remarking $\left\| \frac{\partial u}{\partial t} \right\|^2 \leq 2\|Ju\|^2 + C_4\|\Lambda u\|^2$ ($C_4 > 0$), we have (1.8). Q.E.D.

Lemma 3'. Let $P(r)$ and $Q(r)$ be singular integral operators defined in a neighborhood of the origin in (θ) -space with r as a parameter and have real valued symbols.

Suppose $|\sigma(P)| \geq \delta > 0$, then for the operator $J = \frac{\partial}{\partial r} + r^{-1}(P + iQ)\Lambda$, there exist positive constants l_0 and C depending only on P and Q such that for every l ($\geq l_0$) and sufficiently large α

$$(1.14) \quad \int_0^{r_0} r^{2\beta} \exp \{2\alpha r^{-l}\} \|Ju\|^2 dr \\ \geq C \left\{ \alpha l^2 \int_0^{r_0} r^{2\beta-l-2} \exp \{2\alpha r^{-l}\} \|u\|^2 dr \right. \\ \left. + \frac{1}{\alpha} \int_0^{r_0} r^{2\beta+l} \exp \{2\alpha r^{-l}\} \left(\left\| \frac{\partial u}{\partial r} \right\|^2 + r^{-2} \|\Lambda u\|^2 \right) dr \right\} \quad u \in \mathfrak{G}_{r_0, l}^{(1)}.$$

Proof. Set $u = \exp \{-\alpha r^{-l}\} v$, then, $\exp \{\alpha r^{-l}\} Ju = \left(\frac{dv}{dr} + ir^{-1}Q\Lambda v \right) + (r^{-1}P\Lambda v + \alpha l r^{-l-1}v)$. Hence,

$$(1.15) \quad \int_0^{r_0} \exp \{2\alpha r^{-l}\} \|Ju\|^2 dr = \int_0^{r_0} \left\| \frac{dv}{dr} + ir^{-1}Q\Lambda v \right\|^2 dr \\ + \int_0^{r_0} \|r^{-1}P\Lambda v + \alpha l r^{-l-1}v\|^2 dr + \int_0^{r_0} \left\{ \left(\frac{dv}{dr}, r^{-1}P\Lambda v \right) + \left(r^{-1}P\Lambda v, \frac{dv}{dr} \right) \right\} dr \\ + \alpha l \int_0^{r_0} r^{-l-1} \frac{d}{dr} \|v\|^2 dr + i \int_0^{r_0} \{ (r^{-1}Q\Lambda v, r^{-1}P\Lambda v) - (r^{-1}P\Lambda v, r^{-1}Q\Lambda v) \} dr \\ + i\alpha l \int_0^{r_0} r^{-l-2} \{ (Q\Lambda v, v) - (v, Q\Lambda v) \} dr \\ \equiv \sum_{i=1}^6 I'_i.$$

We shall estimate each term parallel to the proof of Lemma 3.

Integrating by part, we have $I'_4 = \alpha l(l+1) \int_0^{r_0} r^{-l-2} \|v\|^2 dr$, hence, using Schwarz's inequality

$$I'_2 + I'_4 \geq \int_0^{r_0} r^{-2} \{ \|P\Lambda v\|^2 - 2\alpha l r^{-l} \|P\Lambda v\| \|v\| + \alpha l^2 (\alpha r^{-l} + 1) r^{-l} \|v\|^2 \} dr \\ \geq \frac{1}{2} \alpha l^2 \int_0^{r_0} r^{-l-2} \|v\|^2 dr + \frac{1}{4\alpha} \int_0^{r_0} r^{l-2} \|P\Lambda v\|^2 dr.$$

By the assumption of the lemma we can apply (1.3) to the above inequality and we get for a positive constant C_1 and sufficiently large α

$$(1.16) \quad I'_2 + I'_4 \geq \frac{1}{3} \alpha l^2 \int_0^{r_0} r^{-l-2} \|v\|^2 dr + \frac{C_1}{\alpha} \int_0^{r_0} r^{l-2} \|\Delta v\|^2 dr.$$

Integrating by parts and using (1.1) we get

$$(1.17) \quad I'_3 \geq -\frac{C_1}{4\alpha} \int_0^{r_0} r^{l-2} \|\Delta v\|^2 dr - C_2 \alpha \int_0^{r_0} r^{-l-2} \|v\|^2 dr - I'_1 \quad (C_2 > 0)$$

and

$$(1.18) \quad I'_5 + I'_6 \geq -\frac{C_1}{4\alpha} \int_0^{r_0} r^{l-2} \|\Delta v\|^2 dr - C_3 \alpha \int_0^{r_0} r^{-l-2} \|v\|^2 dr \quad (C_3 > 0).$$

From (1.15)–(1.18), there exists a positive constant l_0 such that

$$(1.19) \quad \int_0^{r_0} \exp \{2\alpha r^{-l}\} \|Ju\|^2 dr \geq \frac{1}{4} \alpha l^2 \int_0^{r_0} r^{-l-2} \|u\|^2 dr + \frac{C_1}{2\alpha} \int_0^{r_0} r^{l-2} \|\Delta v\|^2 dr$$

for every $l (\geq l_0)$ and sufficiently large α .

Remarking $v = \exp \{\alpha r^{-l}\} u$ and $\left\| \frac{du}{dr} \right\|^2 \leq 2 \|Ju\|^2 + C_4 r^{-2} \|\Delta u\|^2$ ($C_4 > 0$) we obtain (1.14) for $\beta = 0$, and replacing u by $r^\beta u$ we get (1.14) for sufficiently large α . Q.E.D.

Lemma 4. Let $H_i(t) (i=1, \dots, k \text{ for } k \geq 2)$ be singular integral operators defined in (x) -space with t as a parameter such that $|\sigma(H_i - H_j)| \geq \delta > 0$ ($i \neq j$).

We set $J_i = \frac{\partial}{\partial t} + H_i \Delta (i=1, \dots, k)$, and $J_{i_1} \cdot J_{i_2} \cdot \dots \cdot J_{i_{k-1}} (i_\nu \neq i_\mu \text{ for } \nu \neq \mu)$ are the product operators for the permutations from J_1, J_2, \dots , and J_k .

Then, we have for positive constants C and C' ,

$$(1.20) \quad \sum_{i_1, i_2, \dots, i_{k-1}} \|J_{i_1} \cdot J_{i_2} \cdot \dots \cdot J_{i_{k-1}} u\|^2 \geq C \sum_{i+j=k-1} \left\| \frac{\partial^i}{\partial t^i} \Delta^j u \right\|^2 - C' \sum_{0 \leq i+j \leq k-2} \left\| \frac{\partial^i}{\partial t^i} \Delta^j u \right\|^2.$$

Proof. For the case $k=2$, $J_1 - J_2 = (H_1 - H_2) \Delta$. From the assumption $|\sigma(H_1 - H_2)| \geq \delta > 0$, if we apply (1.3) of Lemma 1, we get

$$\frac{\delta^2}{8} \|\Delta u\|^2 - C_1 \|u\|^2 \leq \|(H_1 - H_2) \Delta u\|^2 \leq 2(\|J_1 u\|^2 + \|J_2 u\|^2) \quad (C_1 > 0),$$

and $\left\| \frac{\partial u}{\partial t} \right\|^2 \leq 2(\|J_1 u\|^2 + \|H_1 \Delta u\|^2)$, hence we get (1.20) for $k=2$.

For the general case $k \geq 3$, using (1.3) we have for $2 \leq i_\nu \leq k$ and $i_\nu \neq i_\mu$ for $\nu \neq \mu$,

$$(1.21) \quad \|(J_1 - J_{i_1})J_{i_2} \cdots J_{i_{k-1}}u\|^2 = \|(H_1 - H_{i_1})\Lambda J_{i_2} \cdots J_{i_{k-1}}u\|^2 \\ \geq \frac{\delta^2}{8} \|\Lambda J_{i_2} \cdots J_{i_{k-1}}u\|^2 - C_2 \sum_{0 \leq i+j \leq k-2} \left\| \frac{\partial^i}{\partial t^i} \Lambda^j u \right\|^2 \quad (C^2 > 0)$$

and because of $\frac{\partial}{\partial t} = J_1 - H_1 \Lambda$

$$(1.22) \quad \left\| \frac{\partial}{\partial t} J_{i_2} \cdots J_{i_{k-1}}u \right\|^2 \\ \leq 2(\|J_1 \cdot J_{i_2} \cdots J_{i_{k-1}}u\|^2 + \|H_1 \Lambda J_{i_2} \cdots J_{i_{k-1}}u\|^2).$$

On the other hand, using (1.2) we have for constant $C_3 (> 0)$,

$$(1.23) \quad A \equiv \|J_{i_2} \cdots J_{i_{k-1}} \Lambda u\|^2 + \left\| J_{i_2} \cdots J_{i_{k-1}} \frac{\partial u}{\partial t} \right\|^2 \\ \leq C_3 \left\{ \|\Lambda J_{i_2} \cdots J_{i_{k-1}}u\|^2 + \left\| \frac{\partial}{\partial t} J_{i_2} \cdots J_{i_{k-1}}u \right\|^2 + \sum_{0 \leq i+j \leq k-2} \left\| \frac{\partial^i}{\partial t^i} \Lambda^j u \right\|^2 \right\}.$$

Since $J_{i_2} \cdots J_{i_{k-1}}$ are the permutation from J_2, \dots, J_k , we can apply the assumption of the induction to A and get for positive constant C_4 and C_5

$$(1.24) \quad A \geq C_4 \sum_{i+j=k-1} \left\| \frac{\partial^i}{\partial t^i} \Lambda^j u \right\|^2 - C_5 \sum_{0 \leq i+j \leq k-2} \left\| \frac{\partial^i}{\partial t^i} \Lambda^j u \right\|^2.$$

Combining (1.21)–(1.24) we can prove (1.20) for the general case. Q.E.D.

Lemma 4'. *Let $H(r)$ ($i=1, \dots, k$ for $k \geq 2$) be singular integral operators defined in (θ) -space with r as a parameter and satisfy the assumption of Lemma 4.*

We set $J_i = \frac{\partial}{\partial r} + r^{-1}H_i \Lambda$ ($i=1, \dots, k$) and $J_{i_1} \cdot J_{i_2} \cdots J_{i_{k-1}}$ ($i_\nu \neq i_\mu$ for $\nu \neq \mu$) are the product operators for the permutations from J_1, J_2, \dots , and J_k . Then, we have for positive constants C and C'

$$(1.25) \quad \sum_{i_1, i_2, \dots, i_{k-1}} \|J_{i_1} \cdot J_{i_2} \cdots J_{i_{k-1}}u\|^2 \\ \geq C \sum_{i+j=k-1} r^{-2(k-1-i)} \left\| \frac{\partial^i}{\partial r^i} \Lambda^j u \right\|^2 - C' \sum_{0 \leq i+j \leq k-2} r^{-2(k-1-i)} \left\| \frac{\partial^i}{\partial r^i} \Lambda^j u \right\|^2.$$

Proof. We can prove it by the method parallel to that of Lemma 4, but we must remark the fact that $\frac{\partial}{\partial r} r^{-1}H \Lambda u - r^{-1}H \Lambda \frac{\partial}{\partial r} u = \left(\frac{\partial}{\partial r} (r^{-1}H) \right) \Lambda u$ and $(\Lambda r^{-1}H \Lambda - r^{-1}H \Lambda^2)u = r^{-1}(\Lambda H - H \Lambda) \Lambda u$, then using (1.2) we get (1.25). Q.E.D.

Lemma 5. Let $H_i(t) = P_i(t) + iQ_i(t)$ ($i=1, \dots, k$) be singular integral operators defined in (x) -space with t as a parameter, and assume each of P_i and Q_i ($i=1, \dots, k$) satisfies the condition (1.6) of M. Matsumura [8].

Set $J_i = \frac{\partial}{\partial t} + H_i \Lambda$ ($i=1, \dots, k$), then we have for the operator $A = J_1 \cdot \dots \cdot J_k$, and a positive constant C

$$(1.26) \quad \int_0^h r^{-2} \|Au\|^2 dt \geq C \sum_{0 \leq i+j \leq k-1} (h^{-2}n)^{k-\tau} \int_0^h r^{-2n} \left\| \frac{\partial^i}{\partial t^i} \Lambda^j u \right\|^2 dt$$

$$u \in \mathfrak{F}_h^{(k)},$$

where $r=t+h$ and h is a sufficiently small constant depending only on P_i and Q_i .

Epecially, if $|\sigma(P_i)| \geq \delta > 0$, then we have for a positive constant C' ,

$$(1.27) \quad \int_0^h r^{-2n} \|Au\|^2 dt \geq C' \frac{1}{n} \sum_{0 \leq i+j \leq k} (h^{-2}n)^{k-\tau} \int_0^h r^{-2n} \left\| \frac{\partial^i}{\partial t^i} \Lambda^j u \right\|^2 dt$$

$$u \in \mathfrak{F}_h^{(k)}.$$

Proof. (a) The proof of (1.26). For the case $k=1$, the proof is trivial from (1.7) of Lemma 3.

For the general case $k \geq 2$, we use for example the equality $J_1 J_2 - J_2 J_1 = \left(\frac{\partial}{\partial t} (H_1 - H_2) \right) \Lambda + (H_1 \Lambda H_2 \Lambda - H_2 \Lambda H_1 \Lambda) = \left(\frac{\partial}{\partial t} (H_1 - H_2) \right) \Lambda - \{H_1 (\Lambda H_2 - H_2 \Lambda) + (H_1 H_2 - H_1 \circ H_2) \Lambda - (H_2 \circ H_1 - H_2 H_1) \Lambda - H_2 (H_1 \Lambda - \Lambda H_1)\} \Lambda$. Then, applying (1.2) to the above equality we can write with a singular integral operator H' and a operator H'' which for every q has a singular integral operator H_q such as $\Lambda^i (H'' - H_q) \Lambda^j$ ($0 \leq i+j \leq q$) bounded,

$$(1.28) \quad J_1 \cdot J_2 - J_2 J_1 = H' \Lambda + H''.$$

If we use (1.28) for any $J_i J_j - J_j J_i$, we get for a constant $C_1 (> 0)$

$$(1.29) \quad \|(J_1 \cdot \dots \cdot J_k - J_{i_1} \cdot \dots \cdot J_{i_k})u\|^2 \leq C_1 \sum_{0 \leq i+j \leq k-1} \left\| \frac{\partial^i}{\partial t^i} \Lambda^j u \right\|^2$$

$$(i_\nu \neq i_\mu \text{ for } \nu \neq \mu),$$

hence for constants C_2 and $C_3 (> 0)$, we get

$$(1.30) \quad \|Au\|^2 \geq C_2 \sum_{i_1, \dots, i_k} \|J_{i_1} \cdot \dots \cdot J_{i_k} u\|^2 - C_3 \sum_{0 \leq i+j \leq k-1} \left\| \frac{\partial^i}{\partial t^i} \Lambda^j u \right\|^2.$$

Now, we apply (1.7) to the operators $J_{i_1} \cdot \dots \cdot J_{i_k}$ and use (1.30), then we get for constants C_4 and $C_5 (> 0)$

$$(1.31) \quad \int_0^h r^{-2n} \|Au\|^2 dt \geq C^4 h^{-2} n \sum_{i_2, \dots, i_k} \int_0^h r^{-2n} \|J_{i_2} \cdots J_{i_k} u\|^2 dt - C_5 \sum_{0 \leq i+j \leq k-1} \int_0^h r^{-2n} \left\| \frac{\partial^i}{\partial t^i} \Lambda^j u \right\|^2 dt.$$

By the assumption of the induction,

$$(1.32) \quad \varepsilon h^{-2} n \int_0^h r^{-2n} \|J_1 \cdots J_{k-1} u\|^2 dt \geq \varepsilon C \sum_{0 \leq i+j \leq k-2} (h^{-2} n)^{k-\tau} \int_0^h r^{-2n} \left\| \frac{\partial^i}{\partial t^i} \Lambda^j u \right\|^2 dt \quad (\varepsilon > 0).$$

Then, if we apply Lemma 4 to the first term of the right hand side of (1.31), and use (1.32) for sufficiently small ε , we get (1.26) for sufficiently large n .

(b) The proof of (1.27). By the assumption we can apply (1.8) of Lemma 3 to $J_{i_1} \cdots J_{i_k}$ ($i_\nu \neq i_\mu$ for $\nu \neq \mu$), and using (1.30) we obtain for constants C_6 and C_7 (> 0),

$$\begin{aligned} \int_0^h r^{-2n} \|Au\|^2 dt &\geq C_6 \frac{1}{n} \sum_{i_2, \dots, i_k} \int_0^h r^{-2n} \left(\left\| \frac{\partial}{\partial t} J_{i_2} \cdots J_{i_k} u \right\|^2 + \left\| \Lambda J_{i_2} \cdots J_{i_k} u \right\|^2 \right) dt \\ &\quad + \frac{1}{2} \int_0^h r^{-2n} \|Au\|^2 dt - C_7 \sum_{0 \leq i+j \leq k-1} \int_0^h r^{-2n} \left\| \frac{\partial^i}{\partial t^i} \Lambda^j u \right\|^2 dt. \end{aligned}$$

In the first term of the right hand side in the above inequality we estimate the commutators $\left(\frac{\partial}{\partial t} J_{i_2} \cdots J_{i_k} - J_{i_2} \cdots J_{i_k} \frac{\partial}{\partial t} \right) u$ and $(\Lambda J_{i_2} \cdots$

$J_{i_k} - J_{i_2} \cdots J_{i_k} \Lambda) u$ by (1.2) and apply Lemma 4, and we apply (1.26) to the second term, then we have for constants C_8 and C_9 (> 0)

$$\begin{aligned} \int_0^h r^{-2n} \|Au\|^2 dt &\geq C_8 \frac{1}{n} \sum_{i+j=k} \int_0^h r^{-2n} \left\| \frac{\partial^i}{\partial t^i} \Lambda^j u \right\|^2 dt - C_9 \sum_{0 \leq i+j \leq k-1} \int_0^h r^{-2n} \left\| \frac{\partial^i}{\partial t^i} \Lambda^j u \right\|^2 dt \\ &\quad + C \sum_{0 \leq i+j \leq k-1} (h^{-2} n)^{k-\tau} \int_0^h r^{-2n} \left\| \frac{\partial^i}{\partial t^i} \Lambda^j u \right\|^2 dt. \end{aligned}$$

Then, for sufficiently large n we get (1.27). Q.E.D.

Lemma 5'. Let $H_i(r) = P_i(r) + iQ_i(r)$ ($i=1, \dots, k$) be singular integral operators defined in (θ) -space with r as a parameter, and assume $|\sigma(P_i)| \geq \delta > 0$ ($i=1, \dots, k$).

Set $J_i = \frac{\partial}{\partial r} + r^{-1}(P_i + iQ_i)\Lambda$ ($i=1, \dots, k$), then we have for the operator

$A = J_1 \cdots J_k$ and a positive constant C

$$\begin{aligned}
 (1.33) \quad & \int_0^{r_0} r^{2\beta} \exp \{2\alpha r^{-l}\} \|Au\|^2 dr \\
 & \geq C\alpha \sum_{0 \leq i+j=\tau \leq k-1} l^{2(k-\tau)} \int_0^{r_0} r^{2\beta-l-2(k-i)} \exp \{2\alpha r^{-l}\} \left\| \frac{\partial^i}{\partial r^i} \Lambda^j u \right\|^2 dr \\
 & \quad u \in \mathfrak{G}_{r_0, l}^{(k)},
 \end{aligned}$$

and for another positive constant C'

$$\begin{aligned}
 (1.34) \quad & \int_0^{r_0} r^{2\beta} \exp \{2\alpha r^{-l}\} \|Au\|^2 dr \\
 & \geq C' \frac{1}{\alpha} \sum_{0 \leq i+j=\tau \leq k} l^{2(k-\tau)} \int_0^{r_0} r^{2\beta+l-2(k-i)} \exp \{2\alpha r^{-l}\} \left\| \frac{\partial^i}{\partial r^i} \Lambda^j u \right\|^2 dr \\
 & \quad u \in \mathfrak{G}_{r_0, l}^{(k)}.
 \end{aligned}$$

Proof. The proofs are played by the same process with that of Lemma 5.

Corresponding to (1.30) we have

$$\|Au\|^2 \geq C_1 \sum_{i_1, \dots, i_k} \|J_{i_1} \cdots J_{i_k} u\|^2 - C_2 \sum_{0 \leq i+j \leq k-1} r^{-2(k-i)} \left\| \frac{\partial^i}{\partial r^i} \Lambda^j u \right\|^2,$$

and

$$\begin{aligned}
 & \left\| \frac{\partial}{\partial r} J_{i_1} \cdots J_{i_{k-1}} u \right\|^2 + r^{-2} \|\Lambda J_{i_1} \cdots J_{i_{k-1}} u\|^2 \\
 & \geq C_3 \left\{ \left\| J_{i_1} \cdots J_{i_{k-1}} \frac{\partial u}{\partial r} \right\|^2 + r^{-2} \|J_{i_1} \cdots J_{i_{k-1}} \Lambda u\|^2 \right\} \\
 & \quad - C_4 \sum_{0 \leq i+j \leq k-1} r^{-2(k-i)} \left\| \frac{\partial^i}{\partial r^i} \Lambda^j u \right\|^2
 \end{aligned}$$

where C_1, C_2, C_3 and C_4 are positive constants. Remarking the above inequality, if we apply (1.14) of Lemma 3' according to the proofs of (1.26) and (1.27), we get for positive constants C_5 and C_6

$$\begin{aligned}
 (1.35) \quad & \int_0^{r_0} r^{2\beta} \exp \{2\alpha r^{-l}\} \|Au\|^2 dr \\
 & \geq C_5 \sum_{0 \leq i+j=\tau \leq k-1} (\alpha l^2)^{k-\tau} \int_0^{r_0} r^{2\beta-l(k-\tau)-2(k-i)} \exp \{2\alpha r^{-l}\} \left\| \frac{\partial^i}{\partial r^i} \Lambda^j u \right\|^2 dr
 \end{aligned}$$

and

$$\begin{aligned}
 (1.36) \quad & \int_0^{r_0} r^{2\beta} \exp \{2\alpha r^{-l}\} \|Au\|^2 dr \\
 & \geq C_6 \frac{1}{\alpha} \sum_{0 \leq i+j=\tau \leq k} (\alpha l^2)^{k-\tau} \int_0^{r_0} r^{2\beta-l(k-1-\tau)-2(k-i)} \exp \{2\alpha r^{-l}\} \left\| \frac{\partial^i}{\partial r^i} \Lambda^j u \right\|^2 dr
 \end{aligned}$$

respectively.

Hence, if we note $r^{-l(k-\tau)} \geq r^{-l}$ for $\tau \leq k-1$ and $r^{-l(k-1-\tau)} \geq r^l$ for $\tau \leq k$

because of $0 \leq r \leq r_0 < 1$, and $(\alpha l^2)^{k-\tau} \geq \alpha l^{2(k-\tau)}$ for $\tau \leq k-1$ and $(\alpha l^2)^{k-\tau} \geq l^{2(k-\tau)}$ for $\tau \leq k$, then from (1.35) and (1.36) we can easily obtain (1.33) and (1.34) respectively. Q.E.D.

§ 2. Main theorems. First we shall prove a theorem which will be used for the uniqueness of the Cauchy problem.

Let $L_m(t, x, \lambda, \xi) = \sum_{j=0}^m H_j(t, x, \xi) \lambda^{m-j}$ be a homogeneous differential polynomial where $H_j(t, x, \xi) = \sum_{|\mu|=j} a_\mu(t, x) \xi^\mu$ ($H_0=1$) are differential polynomials with respect to ξ with complex valued infinitely differentiable coefficients $a_\mu(t, x)$ defined in a neighborhood of the origin.

Now we resolve L_m into the form

$$(2.1) \quad L_m(t, x, \lambda, \xi) = \prod_{i=1}^k (\lambda - \lambda_i^{(1)}(t, x, \xi)) \prod_{j=1}^{m-k} (\lambda - \lambda_j^{(2)}(t, x, \xi)) \quad (0 \leq k \leq m),$$

and we write

$$(2.2) \quad \begin{aligned} \lambda_i^{(1)}(t, x, \xi) &= -q_i^{(1)}(t, x, \xi) + i p_i^{(1)}(t, x, \xi) \quad (i = 1, \dots, k), \\ \lambda_j^{(2)}(t, x, \xi) &= -q_j^{(2)}(t, x, \xi) + i p_j^{(2)}(t, x, \xi) \quad (j = 1, \dots, m-k). \end{aligned}$$

Theorem 1. Let $L = L(t, x, \lambda, \xi) = L_m(t, x, \lambda, \xi) + \sum_{0 \leq i+|\mu| \leq m-1} b_{i,\mu}(t, x) \lambda^i \xi^\mu$ be a differential polynomial of order m with bounded measurable coefficients $b_{i,\mu}(t, x)$.

Suppose $\lambda_i^{(1)} (i=1, \dots, k)$ and $\lambda_j^{(2)} (j=1, \dots, m-k)$ in (2.1) are distinct for $\xi \neq 0$ respectively and infinitely differentiable, and $p_i^{(1)}$ and $q_i^{(1)}$ ($i=1, \dots, k$) in (2.2) satisfy the condition of M. Matsumura [8], that is

$$(2.3) \quad \frac{\partial}{\partial t} p_i^{(1)} + \sum_{j=1}^k \left\{ \frac{\partial}{\partial x_j} p_i^{(1)} \frac{\partial}{\partial \xi_j} q_i^{(1)} - \frac{\partial}{\partial x_j} q_i^{(1)} \frac{\partial}{\partial \xi_j} p_i^{(1)} \right\} = \nu_i p_i^{(1)} \quad (i = 1, \dots, k)$$

in a neighborhood of the origin for some $\nu_i = \nu_i(t, x, \xi) \in C_{(t,x,\xi)}^\infty$ ($\xi \neq 0$), and $p_j^{(2)}$ ($j=1, \dots, m-k$) in (2.2) do not vanish for $\xi \neq 0$.

Then, there exist positive constants C and h such that

$$(2.4) \quad \int_0^h r^{-2n} \|Lu\|^2 dt \geq C \sum_{0 \leq i+|\mu|=\tau \leq m-1} h^{-2(m-\tau)} \int_0^h r^{-2n} \left\| \frac{\partial \tau}{\partial t^i \partial x^\mu} u \right\|^2 dt$$

($r = t+h$, $u \in \mathfrak{F}_h^{(m)}$)

for sufficiently large n .

Proof. By Theorem 4 we may consider that (2.1) and (2.3) hold for every (t, x) . Let $P_i^{(1)} + iQ_i^{(1)}$ ($i=1, \dots, k$) and $P_j^{(2)} + iQ_j^{(2)}$ ($j=1, \dots, m-k$) be singular integral operators with $\sigma(P_i^{(1)} + iQ_i^{(1)}) = -i\lambda_i^{(1)} |\xi|^{-1}$ and $\sigma(P_j^{(2)} + iQ_j^{(2)}) =$

$-i\lambda_j^{(2)}|\xi|^{-1}$ respectively, then they are of type C_β^∞ ($\beta=\infty$) in the sense of [2].

Set $A_1 = \prod_{i=1}^k \left(\frac{\partial}{\partial t} + (P_i^{(1)} + Q_i^{(1)})\Lambda \right)$ and $A_2 = \prod_{j=1}^{m-k} \left(\frac{\partial}{\partial t} + (P_j^{(2)} + iQ_j^{(2)})\Lambda \right)$. Then, using (1.2) of Lemma 1, we have for a positive constant C_1 ,

$$(2.5) \quad \|(A_1 \cdot A_2 - L)u\|^2 \leq C_1 \sum_{0 \leq i+j \leq m-1} \left\| \frac{\partial^i}{\partial t^i} \Lambda^j u \right\|^2.$$

By the assumptions of the theorem, we can apply (1.26) and (1.27) of Lemma 5 to A_1 and A_2 respectively. Hence, first using (1.26)

$$(2.6) \quad \int_0^h r^{-2n} \|A_1 A_2 u\|^2 dt \geq C \sum_{0 \leq i+j=\tau \leq k-1} (h^{-2}n)^{k-\tau} \int_0^h r^{-2n} \left\| \frac{\partial^i}{\partial t^i} \Lambda^j A_2 u \right\|^2 dt$$

and using (1.2) we get for positive constants C_2 and C_3

$$(2.7) \quad \sum_{0 \leq i+j=\tau \leq k-1} \left\| \frac{\partial^i}{\partial t^i} \Lambda^j A_2 u \right\|^2 \geq C_2 \sum_{0 \leq i+j=\tau \leq k-1} \left\| A_2 \frac{\partial^i}{\partial t^i} \Lambda^j u \right\|^2 - C_3 \sum_{0 \leq i'+j'=\tau' \leq \tau+(m-k)-1} \left\| \frac{\partial^{i'}}{\partial t^{i'}} \Lambda^{j'} u \right\|^2.$$

Now, by (1.27) for a positive constants C_4

$$(2.8) \quad \sum_{0 \leq i+j=\tau \leq k-1} (h^{-2}n)^{k-\tau} \int_0^h r^{-2n} \left\| A_2 \frac{\partial^i}{\partial t^i} \Lambda^j u \right\|^2 dt \geq C_4 \frac{1}{n} \sum_{0 \leq i+j=\tau \leq m-1} (h^{-2}n)^{m-\tau} \int_0^h r^{-2n} \left\| \frac{\partial^i}{\partial t^i} \Lambda^j u \right\|^2 dt.$$

From the second term of the right hand side of (2.7) we get $k-\tau \leq m-1-\tau'$, hence combining (2.6)-(2.8) we have for positive constants C_5 and C_6

$$\int_0^h r^{-2n} \|A_1 A_2 u\|^2 dt \geq C_5 \frac{1}{n} \sum_{0 \leq i+j=\tau \leq m-1} (h^{-2}n)^{m-\tau} \int_0^h r^{-2n} \left\| \frac{\partial^i}{\partial t^i} \Lambda^j u \right\|^2 dt - C_6 \sum_{0 \leq i'+j'=\tau' \leq m-2} (h^{-2}n)^{m-1-\tau'} \int_0^h r^{-2n} \left\| \frac{\partial^{i'}}{\partial t^{i'}} \Lambda^{j'} u \right\|^2 dt.$$

Then, if we use (2.5) and $\left\| \frac{\partial^{i+|\mu|}}{\partial t^i \partial x^\mu} u \right\| \leq \left\| \frac{\partial^i}{\partial t^i} \Lambda^{|\mu|} u \right\|$, and note $m-1-\tau \geq 0$ for $\tau \leq m-1$, we can get (2.4) for sufficiently small h . Q.E.D.

Corollary 1. Let L_i ($i=1, \dots, s$) be differential polynomials of order m_i , and assume each of them satisfies the conditions of Theorem 1.

Then, there exist positive constants C' and h such that

$$(2.9) \quad \int_0^h r^{-2n} \|L_1 \cdot \dots \cdot L_s u\|^2 dt \geq C' \sum_{0 \leq i+|\mu|=\tau \leq M-s} h^{-2(M-\tau)} \int_0^h r^{-2n} \left\| \frac{\partial \tau}{\partial t^i \partial x^\mu} u \right\|^2 dt$$

$$(M = \sum_{i=1}^s m_i, \quad u \in \mathfrak{F}_h^{(M)})$$

for sufficiently large n .

Proof. If we consider $L_1 \cdot \dots \cdot L_s u$ as $L_1 \cdot \dots \cdot L_{s-1}(L_s u)$, and apply the assumption of the induction, then by using the inequality for $M_s = M - m_s$ and sufficiently small h

$$\begin{aligned} & \sum_{0 \leq i+|\mu|=\tau \leq M_s-(s-1)} h^{-2(M_s-\tau)} \left\| \frac{\partial \tau}{\partial t^i \partial x^\mu} L_s u \right\|^2 \\ & \geq C_1 \sum_{0 \leq i+|\mu|=\tau \leq M_s-(s-1)} h^{-2(M_s-\tau)} \left\| L_s \frac{\partial \tau}{\partial t^i \partial x^\mu} u \right\|^2 \\ & \quad - C_2 h^2 \sum_{0 \leq i+|\mu|=\tau \leq M-s} h^{-2(M-\tau)} \left\| \frac{\partial \tau}{\partial t^i \partial x^\mu} u \right\|^2 \quad (C_1, C_2 > 0) \end{aligned}$$

we can easily prove (2.9).

Q.E.D.

Next we shall prove the theorem concerning the unique continuation for elliptic differential operator.

Let $L = L(x, \eta) = \sum_{|\mu| \leq m} a_\mu(x) \eta^\mu$ be an elliptic differential polynomial with complex valued bounded coefficients defined in a neighborhood of the origin in the $(\nu+1)$ -dimensional Euclidean space, and assume for constants δ_1 and δ_2 (> 0)

$$(2.10) \quad \delta_1 \geq \left| \sum_{|\mu|=m} a_\mu(x) \eta^\mu \right| \geq \delta_2 > 0 \quad (|\eta| = 1).$$

Now we transform the coordinates (x) to polar coordinates (r, θ) , for example

$$(2.11) \quad \begin{aligned} x &= (x_1, \dots, x_\nu, x_{\nu+1}) = r\phi(\theta) = r(\theta_1, \dots, \theta_\nu, \sqrt{1-|\theta|^2}) \\ & \quad (|\theta| = \{\sum_{i=1}^\nu \theta_i^2\}^{1/2} < 1), \\ r &= \sqrt{\sum_{i=1}^{\nu+1} x_i^2}, \quad \theta_i = \frac{x_i}{\sqrt{\sum_{i=1}^{\nu+1} x_i^2}} \quad (i = 1, \dots, \nu) \quad (x_{\nu+1} > 0). \end{aligned}$$

Then,

$$(2.12) \quad \begin{aligned} \frac{\partial}{\partial x_i} &= \theta_i \frac{\partial}{\partial r} + r^{-1} \sum_{j=1}^\nu (\delta_{ij} - \theta_i \theta_j) \frac{\partial}{\partial \theta_j} \quad (i = 1, \dots, \nu), \\ \frac{\partial}{\partial x_{\nu+1}} &= \sqrt{1-|\theta|^2} \left(\frac{\partial}{\partial r} - r^{-1} \sum_{j=1}^\nu \theta_j \frac{\partial}{\partial \theta_j} \right). \end{aligned}$$

Hence, if we define a matrix D by

$$(2.13) \quad D = D(\theta) = \begin{pmatrix} 1 - \theta_1^2, & -\theta_1\theta_2, & \dots, & -\theta_1\theta_v, & \theta_1 \\ \vdots & & & & \\ -\theta_v\theta_1, & -\theta_v\theta_2, & \dots, & 1 - \theta_v^2, & \theta_v \\ -\theta_1\sqrt{1 - |\theta|^2}, & \dots, & -\theta_v\sqrt{1 - |\theta|^2}, & \sqrt{1 - |\theta|^2} \end{pmatrix}$$

then, the principal part $L_m = L_m(r, \theta, \lambda, \xi)$ of the above differential polynomial L as the operator with respect to (r, θ) , is obtained in $\sum_{|\mu|=m} a_\mu(x) \eta^\mu$ by replacing $a_\mu(x)$ by $a_\mu(r\phi(\theta))$ and transforming η by

$$(2.14) \quad \begin{pmatrix} \eta_1 \\ \vdots \\ \eta_v \\ \eta_{v+1} \end{pmatrix} = D \begin{pmatrix} r^{-1}\xi_1 \\ \vdots \\ r^{-1}\xi_v \\ \lambda \end{pmatrix}$$

respectively.

We write L_m

$$(2.15) \quad L_m \equiv a^*(x) \{ \lambda^m + \sum_{i=1}^m r^{-i} H_i(r, \theta, \xi) \lambda^{m-i} \},$$

where $H_i(r, \theta, \xi) = \sum_{|\mu|=i} b_\mu(r, \theta) \xi^\mu$, $a^*(x) = \sum_{|\mu|=m} a_\mu(x) \left(\frac{x}{r}\right)^\mu$ and by (2.10) and $\left|\frac{x}{r}\right| = 1$ we have

$$(2.16) \quad \delta_1 \geq |a^*(x)| \geq \delta_2 > 0.$$

REMARK 1. Since the elements of the matrix D is analytic, $b_\mu(r, \theta)$ are infinitely differentiable with respect to (r, θ) if $a_\mu(x)$ ($|\mu| = m$) are infinitely differentiable with respect to (x) .

2. Since $D(0) = \text{unit matrix}$, for the associated differential polynomial

$$(2.17) \quad L_m^*(r, \theta, \lambda, \xi) \equiv \lambda^m + \sum_{i=1}^m r^{-i} H_i(r, \theta, \xi) \lambda^{m-i} = \prod_{i=1}^m (\lambda - r^{-1} \lambda_i(r, \theta, \xi)),$$

$\lambda_i(r, \theta, \xi)$ ($i = 1, \dots, m$) are distinct if the equation $\sum_{|\mu|=m} a_\mu(x) \eta^\mu = 0$ has distinct roots as the polynomial with respect to η_{v+1} .

Theorem 1'. Let $L(x, \eta) = \sum_{|\mu| \leq m} a_\mu(x) \eta^\mu$ be an elliptic differential polynomial of order m defined in a neighborhood of the origin which satisfies (2.10), and leading coefficients are infinitely differentiable and remaining coefficients bounded measurable.

Suppose for any representation of polar coordinates we can write L_m^* of (2.17) such as

$$(2.18) \quad L_m^*(r, \theta, \lambda, \xi) = \prod_{i=1}^k (\lambda - r^{-1} \lambda_i^{(1)}(r, \theta, \xi)) \prod_{j=1}^{m-k} (\lambda - r^{-1} \lambda_j^{(2)}(r, \theta, \xi))$$

$$(0 \leq k < m),$$

where $\lambda_i^{(1)} (i=1, \dots, k)$ and $\lambda_j^{(2)} (j=1, \dots, m-k)$ are distinct respectively, and infinitely differentiable for $\xi \neq 0$.

Then, there exist positive constants C and l_0 depending only on L such that

$$(2.19) \quad \int_{|x| < r_0} r^{2\beta} \exp \{2\alpha r^{-l}\} |Lu|^2 dx$$

$$\geq C \sum_{0 \leq |\mu| \leq m-1} l^{2(m-|\mu|)} \int_{|x| < r_0} r^{2\beta-2(m-|\mu|)} \exp \{2\alpha r^{-l}\} \left| \frac{\partial^{|\mu|}}{\partial x^\mu} u \right|^2 dx$$

$$u \in \mathfrak{S}_{r_0, l}^{(m)}$$

for every $l (\geq l_0)$ and sufficiently large α .

Proof. For L_m^* of (2.18), we define $A_1 = \prod_{i=1}^k \left(\frac{\partial}{\partial r} + r^{-1} (P_i^{(1)} + iQ_i^{(1)}) \Lambda \right)$ and $A_2 = \prod_{j=1}^{m-k} \left(\frac{\partial}{\partial r} + r^{-1} (P_j^{(2)} + iQ_j^{(2)}) \Lambda \right)$ where $P_i^{(1)} + iQ_i^{(1)} (i=1, \dots, k)$ and $P_j^{(2)} + iQ_j^{(2)} (j=1, \dots, m-k)$ are singular integral operators with symbols $-i\lambda_i^{(1)} |\xi|^{-1}$ and $-i\lambda_j^{(2)} |\xi|^{-1}$ respectively.

Then, the assumptions of the theorem it is easy A_1 and A_2 satisfy the conditions of Lemma 5'.

We remark here by estimating commutators using (1.2)

$$(2.20) \quad \left\| \left(L_m^* \left(r, \theta, \frac{\partial}{\partial r}, \frac{\partial}{\partial \theta} \right) - A_1 A_2 \right) u \right\|^2 \leq C_1 \sum_{0 \leq i+j \leq m-1} r^{-2(m-i)} \left\| \frac{\partial^i}{\partial r^i} \Lambda^j u \right\|^2$$

and considering L as a operators with respect to (r, θ)

$$(2.21) \quad \|(L - a^* L_m^*) u\|^2 \leq C_2 \sum_{0 \leq i+j \leq m-1} r^{-2(m-i)} \left\| \frac{\partial^i}{\partial r^i} \Lambda^j u \right\|^2$$

for $u \in C_{(r_0, \theta)}^{(m)}$ and positive constants C_1 and C_2 .

Now, if we apply (1.34) to A_1 , we get

$$(2.22) \quad \int_0^{r_0} r^{2\beta} \exp \{2\alpha r^{-l}\} \|A_1 A_2 u\|^2 dr$$

$$\geq C' \frac{1}{\alpha} \sum_{0 \leq i+j=\tau \leq k} l^{2(k-\tau)} \int_0^{r_0} r^{2\beta+l-2(k-i)} \exp \{2\alpha r^{-l}\} \left\| \frac{\partial^i}{\partial r^i} \Lambda^j A_2 u \right\|^2 dr$$

$$u \in \mathfrak{S}_{r_0, l}^{(m)},$$

and if we estimate the commutators by (1.2) we get

$$\begin{aligned}
(2.23) \quad & \sum_{0 \leq i+j=\tau \leq k} l^{2(k-\tau)} r^{-2(k-i)} \left\| \frac{\partial^i}{\partial r^i} \Lambda^j A_2 u \right\|^2 \\
& \geq C_3 \sum_{0 \leq i+j=\tau \leq k} l^{2(k-\tau)} r^{-2(k-i)} \left\| A_2 \frac{\partial^i}{\partial r^i} \Lambda^j u \right\|^2 \\
& \quad - C_4 \sum_{0 \leq i'+j'=\tau' \leq \tau+(m-k)-1} l^{2(k-\tau)} r^{-2(m-i')} \left\| \frac{\partial^{i'}}{\partial r^{i'}} \Lambda^{j'} u \right\|^2 \quad (C_3, C_4 > 0).
\end{aligned}$$

Noting $k-\tau \leq m-1-\tau'$ and $\tau' \leq m-1$, and replacing i', j' and τ' by i, j and τ respectively, we can see that the second term of the right hand side in (2.23) is not larger than $C_5 l^{-2} \sum_{0 \leq i+j=\tau \leq m-1} l^{2(m-\tau)} r^{-2(m-i)} \left\| \frac{\partial^i}{\partial r^i} \Lambda^j u \right\|^2$ ($C_5 > 0$). Hence, if we replace the right hand side of (2.22) by that of (2.23) and apply (1.33) to the terms $\int_0^{r_0} r^{2\beta+l-2(k-i)} \exp \{2\alpha r^{-l}\} \left\| A_2 \frac{\partial^i}{\partial r^i} \Lambda^j u \right\|^2 dr$ then we get

$$\begin{aligned}
(2.24) \quad & \int_0^{r_0} r^{2\beta} \exp \{2\alpha r^{-l}\} \|A_1 A_2 u\|^2 dr \\
& \geq C_6 \sum_{0 \leq i+j=\tau \leq m-1} l^{2(m-\tau)} \int_0^{r_0} r^{2\beta-2(m-i)} \exp \{2\alpha r^{-l}\} \left\| \frac{\partial^i}{\partial r^i} \Lambda^j u \right\|^2 dr \\
& \quad - C_7 \frac{l^{-2}}{\alpha} \sum_{0 \leq i+j=\tau \leq m-1} r_0^l l^{2(m-\tau)} \int_0^{r_0} r^{2\beta-2(m-i)} \exp \{2\alpha r^{-l}\} \left\| \frac{\partial^i}{\partial r^i} \Lambda^j u \right\|^2 dr \\
& \quad (C_6, C_7 > 0).
\end{aligned}$$

By (2.20), (2.21) and (2.24), if we consider L as

$$L = (L - a^* L_m^*) + a^* (L_m^* - A_1 A_2) + a^* A_1 A_2,$$

then, by (2.16) we have the following important inequality for positive constants l_0 and C_8

$$\begin{aligned}
(2.25) \quad & \int_0^{r_0} r^{2\beta} \exp \{2\alpha r^{-l}\} \|Lu\|^2 dr \\
& \geq C_8 \sum_{0 \leq i+j=\tau \leq m-1} l^{2(m-\tau)} \int_0^{r_0} r^{2\beta-2(m-i)} \exp \{2\alpha r^{-l}\} \left\| \frac{\partial^i}{\partial r^i} \Lambda^j u \right\|^2 dr \\
& \quad u \in \mathfrak{G}_{r_0, l}^{(m)}
\end{aligned}$$

for every l ($\geq l_0$) and sufficiently large α .

Now we use the partition of the unity such that

$$(2.26) \quad \Theta_i \left(\frac{x}{|x|} \right) \in C_{(|x|>0)}^\infty \quad (i = 1, \dots, s), \quad \sum_{i=1}^s \Theta_i^2 = 1,$$

for any $u(x) \in \mathfrak{G}_{r_0, l}^{(m)}$ $u_i = (\Theta_i u)(r\phi(\theta))$ belong to $\mathfrak{G}_{r_0, l}^{(m)}$ and we can apply the

inequality (2.25) to each u_i . It is easy that such partition of the unity exists from the assumption of Theorem 1'.

We have for such u_i the following inequality

$$(2.27) \quad \left| \frac{\partial^{|\mu|}}{\partial x^\mu} u \right|^2 \leq C_9 \sum_{i=1}^s \left| \frac{\partial^{|\mu|}}{\partial x^\mu} u_i \right|^2,$$

$$\sum_{i=1}^s |Lu_i|^2 \leq 2|Lu|^2 + C_9 \sum_{0 \leq |\mu| \leq m-1} r^{-2(m-|\mu|)} \left| \frac{\partial^{|\mu|}}{\partial x^\mu} u \right|^2 \quad (C_9 > 0).$$

On the other hand by (2.12) and (2.14), if we set $r^\nu dr d\theta = \psi(x) dx$, then $\frac{1}{2} \leq \psi(x) \leq 2$ for sufficiently small θ . Hence, we have for any $v(x) = v(r, \theta) \in \mathfrak{G}_{r_0, l}^{(0)}$

$$(2.28) \quad 2 \int_{|x| < r_0} r^{2\beta-\nu} \exp \{2\alpha r^{-l}\} |v|^2 dx \geq \int_0^{r_0} r^{2\beta} \exp \{2\alpha r^{-l}\} \|v\|^2 dr \geq \frac{1}{2} \int_{|x| < r_0} r^{2\beta-\nu} \exp \{2\alpha r^{-l}\} |v|^2 dx,$$

and for any $v \in \mathfrak{G}_{r_0, l}^{(\lfloor \mu \rfloor)}$ we have

$$(2.29) \quad r^{-2(m-|\mu|)} \int \left| \frac{\partial^{|\mu|}}{\partial x^\mu} v \right|^2 d\theta \leq C_{10} \sum_{0 \leq i+j \leq |\mu|} r^{-2(m-i)} \left\| \frac{\partial^i}{\partial r^i} \Lambda^j v \right\|^2 \quad (C_{10} > 0).$$

From (2.25), (2.28) and (2.29), we get

$$(2.30) \quad \int_{|x| < r_0} r^{2\beta-\nu} \exp \{2\alpha r^{-l}\} |Lu_i|^2 dx \geq C_{11} \sum_{0 \leq |\mu| \leq m-1} l^{2(m-|\mu|)} \int_{|x| < r_0} r^{2\beta-\nu-2(m-|\mu|)} \exp \{2\alpha r^{-l}\} \left| \frac{\partial^{|\mu|}}{\partial x^\mu} u_i \right|^2 dx \quad (C_{11} > 0).$$

In the above inequality we replace $2\beta-\nu$ by 2β and using (2.27) we get (2.19) for sufficiently large l . Q.E.D.

Corollary 1'. *Let L_i ($i=1, \dots, s$) be elliptic differential polynomials of order m_i , and assume each of them satisfies the conditions of Theorem 1'.*

Then, there exist positive constants C' and l' such that

$$(2.31) \quad \int_{|x| < r_0} r^{2\beta} \exp \{2\alpha r^{-l}\} |L_1 \cdots L_s u|^2 dx$$

$$\geq C' \sum_{0 \leq |\mu| \leq M-s} l^{2(M-|\mu|)} \int_{|x| < r_0} r^{2\beta-2(M-|\mu|)} \exp \{2\alpha r^{-l}\} \left| \frac{\partial^{|\mu|}}{\partial x^\mu} u \right|^2 dx$$

$$(M = \sum_{i=1}^s m_i, u \in \mathfrak{G}_{r_0, l}^{(M)})$$

for every $l (\geq l_0)$ and sufficiently large α .

Proof. We can easily prove it by the method of the induction. Q.E.D.

§ 3. Uniqueness and unique continuation.

First we shall state the uniqueness of the Cauchy problem. Let $L(y, \eta) = \sum_{|\mu| \leq m} a_\mu(y) \eta^\mu$ be a differential polynomial defined in a neighborhood of the origin in the $(\nu+1)$ -dimensional Euclidean space.

We take Holmgren's transformation to $y = (y_1, \dots, y_{\nu+1})$

$$(3.1) \quad t = y_1 + \sum_{j=1}^{\nu} y_{j+1}^2, \quad x_i = y_{i+1} \quad (i = 1, \dots, \nu),$$

and we consider only the operator L such that after that transformation the principal polynomial of L is of the form $a^* L_m$ ($|a^*| \geq \delta > 0$), where

$$(3.2) \quad L_m = L_m(t, x, \lambda, \xi) = \prod_{i=1}^k (\lambda - \lambda_i^{(1)}(t, x, \xi)) \prod_{j=1}^{m-k} (\lambda - \lambda_j^{(2)}(t, x, \xi)).$$

$$(0 \leq k \leq m)$$

Theorem 2. Let $L = L(y, \eta) = \sum_{|\mu| \leq m} a_\mu(y) \eta^\mu$ be a differential polynomial of order m defined in a neighborhood of the origin of which leading coefficients are infinitely differentiable and remaining coefficients bounded measurable, and let $u = u(y) \in C_{(y)}^m$ defined in a neighborhood of the origin satisfy the differential equation $L\left(y, \frac{\partial}{\partial y}\right)u(y) = 0$ and the initial conditions

$$(3.3) \quad \frac{\partial^{j-1}}{\partial y_1^{j-1}} u(0, y_2, \dots, y_{\nu+1}) = 0 \quad (j = 1, \dots, m).$$

Suppose after the transformation (3.1) the roots $\lambda_i^{(1)} = -q_i^{(1)} + ip_i^{(1)}$ ($i = 1, \dots, k$) and $\lambda_j^{(2)} = -q_j^{(2)} + ip_j^{(2)}$ ($j = 1, \dots, m-k$) of the associated polynomial L_m in (3.2) are distinct respectively and infinitely differentiable, and $p_i^{(1)}$ and $q_i^{(1)}$ ($i = 1, \dots, k$) satisfy the condition (2.3) of M. Matsumura [8], and $p_j^{(2)}$ ($j = 1, \dots, m-k$) do not vanish for $\xi \neq 0$.

Then, $u(y) = u(t, x)$ vanishes identically in a neighborhood of the origin.

Proof. From the assumption of Theorem 2 $a^{*-1}L$ as the operator with respect to (t, x) satisfies the assumptions of Theorem 1.

Now we take a function $\varphi(t) \in C_{(t)}^\infty$ such that

$$(3.4) \quad \varphi(t) = 1 \text{ on } \left[0, \frac{h}{2}\right], \quad \varphi(t) = 0 \text{ for } t \geq \frac{2}{3}h,$$

then by (3.1) and (3.3) $w(t, x) = \varphi(t)u(t, x)$ belongs to $\mathfrak{F}_h^{(m)}$.

Applying (2.4) of Theorem 1 to $a^{*-1}L$ and w and remarking $|a^*| \geq \delta > 0$ we get

$$(3.5) \quad \int_0^h r^{-2n} \|Lw\|^2 dt \geq C_1 \sum_{0 \leq i+|\mu|=\tau \leq m-1} h^{-2(m-\tau)} \int_0^h r^{-2n} \left\| \frac{\partial \tau}{\partial t^i \partial x^\mu} w \right\|^2 dt$$

($r = t+h$)

for sufficiently large n and $C_1 = \delta^{-2}C$.

By (3.4) $Lw = Lu = 0$ for $t \in \left[0, \frac{h}{2}\right]$ and because of $h \leq r \leq 2h < 1$ for $0 \leq t \leq h$ we get

$$\int_{h/2}^h r^{-2n} \|Lw\|^2 dt \geq C_1 \int_0^{h/2} r^{-2n} \|u\|^2 dt.$$

Hence, noting $0 < r^{-1} \leq \left(\frac{h}{2} + h\right)^{-1} = \frac{2}{3}h^{-1}$ for $\frac{h}{2} \leq r \leq h$ and $r^{-1} \geq \left(h + \frac{h}{3}\right)^{-1} = \frac{3}{4}h^{-1}$ for $0 \leq r \leq \frac{h}{3}$, we have

$$C_1^{-1} \left(\frac{8}{9}\right)^{2n} \int_{h/2}^h \|Lw\|^2 dt \geq \int_0^{h/3} \|u\|^2 dt$$

and letting $n \rightarrow \infty$ we get u vanishes identically in $0 \leq t \leq \frac{h}{3}$.

This completes the proof. Q.E.D.

EXAMPLE 1. $L_m(t, x, \lambda, \xi) = \lambda^8 + 2\left(\sum_{i=1}^v \xi_i^2\right)^2 \lambda^4 + \left(\sum_{i=1}^v \xi_i^2\right)^4 - a(t, x)^2 \sum_{i=1}^v \xi_i^8$, where $a(t, x) \in C^\infty(t, x)$ in a neighborhood of the origin and $a(0, 0) = 0$ but $a(t, x) \not\equiv 0$ in any neighborhood of the origin. We can write this operator

$$\begin{aligned} L_m &= \{\lambda^4 + ((\sum_i \xi_i^2)^2 + a(t, x)(\sum_i \xi_i^8)^{1/2})\} \{\lambda^4 + ((\sum_i \xi_i^2)^2 - a(t, x)(\sum_i \xi_i^8)^{1/2})\} \\ &= \prod_{i=1}^4 (\lambda - \lambda_i^{(1)}) \prod_{j=1}^4 (\lambda - \lambda_j^{(2)}) \equiv A_1 A_2 \end{aligned}$$

where $\lambda_i^{(1)} = e^{\pi/4(2i-1)\sqrt{-1}} b_1$ ($i=1, \dots, 4$) and $\lambda_j^{(2)} = e^{\pi/4(2j-1)\sqrt{-1}} b_2$ ($j=1, \dots, 4$) with $b_1 = ((\sum_i \xi_i^2)^2 + a(t, x)(\sum_i \xi_i^8)^{1/2})^{1/4}$ and $b_2 = ((\sum_i \xi_i^2)^2 - a(t, x)(\sum_i \xi_i^8)^{1/2})^{1/4}$ respectively. Then, A_1 and A_2 have distinct roots respectively and infinitely differentiable, but at the origin $\lambda_i^{(1)} = \lambda_i^{(2)}$ ($i=1, \dots, 4$).

Hence, for the operator $L = L_m + \sum_{0 \leq i+|\mu| \leq m-1} b_{i,\mu}(t, x) \lambda^i \xi^\mu$ the uniqueness of the Cauchy problem holds. We must note that we can not write L_m as the product of two differential operators; see L. Hörmander [6].

Corollary 2. Let $L_i (i=1, \dots, s)$ be differential polynomials of order m_i and each of them satisfy the conditions of Theorem 2.

Then, if $u = u(y)$ satisfies the differential equation $L_1 \cdots L_s u = \sum_{|\mu| \leq M-s} a_\mu(y) \frac{\partial^{|\mu|}}{\partial y^\mu} u$ ($M = \sum_{i=1}^s m_i$) in a neighborhood of the origin, and satisfies the initial conditions

$$\frac{\partial^{j-1}}{\partial y_1^{j-1}} u(0, y_2, \dots, y_{v+1}) = 0 \quad (j=1, \dots, M),$$

then $u(y)$ vanishes identically in a neighborhood of the origin.

Next we shall prove the unique continuation theorem.

Theorem 2'. Let $L=L(x, \eta) = \sum_{|\mu| \leq m} a_\mu(x) \eta^\mu$ be an elliptic differential polynomial of order m which satisfies the conditions of Theorem 1'.

Suppose $u=u(x) \in C_{(x)}^m$ satisfies the differential equation $Lu=0$ in a neighborhood of the origin, and

$$\lim_{r \rightarrow 0} \exp \{ \alpha r^{-l} \} \frac{\partial^{|\mu|}}{\partial x^\mu} u(x) = 0 \quad \text{for every } \alpha \ (|\mu| \leq m, r = \{ \sum_{i=1}^{v+1} x_i^2 \}^{1/2})$$

for sufficiently large l for which we can apply Theorem 1'.

Then, $u=u(x)$ vanishes identically in a neighborhood of the origin.

Proof. We take a function $\varphi(x) \in C_{0 < |x| < r_0}^\infty$ such that $\varphi(x)=1$ on $\{x; |x| < \frac{r_0}{2}\}$, then $w(x) = (\varphi u)(x)$ belongs to $\mathfrak{S}_{r_0, l}^{(m)}$.

Hence by the same process with the proof of Theorem 2 we can derive an inequality

$$\int_{r_0/2 \leq |x| < r_0} \exp \{ 2\alpha r^{-l} \} |Lw|^2 dx \geq C_1 \int_{|x| \leq r_0/3} \exp \{ 2\alpha r^{-l} \} |u|^2 dx \quad (C_1 > 0)$$

and letting $\alpha \rightarrow \infty$ we have u vanishes identically in $\{x; |x| \leq \frac{r_0}{3}\}$. Q.E.D.

EXAMPLE 2. a) $A(x, \eta) = \prod_{i=1}^s (\eta_1^2 + a_i(x) \eta_2^2)$ ($a_i(x) > 0$; $i=1, \dots, s$) where $a_i(x) \in C_{(x)}^\infty$ and $a_i(x) \neq a_j(x)$ for $i \neq j$ in a neighborhood of the origin in $(x) = (x_1, x_2)$ -space. Then, the associated operator A_m^* in (2.17) for A has distinct roots in any representation of polar coordinates, hence for the operator $L = A^2 + \sum_{|\mu| \leq 4s-1} b_\mu(x) \eta^\mu$ the unique cotinuation theorem holds.

$$\begin{aligned} \text{b) } L &\equiv \Delta_1^2 + \varepsilon^2(\Delta_2^2 + \Delta_3^2) - 2\varepsilon(\Delta_1\Delta_2 + \Delta_2\Delta_3 + \Delta_3\Delta_1) \\ &= \{\Delta_1 - \varepsilon(\sqrt{\Delta_2} + \sqrt{\Delta_3})^2\} \{\Delta_1 - \varepsilon(\sqrt{\Delta_2} - \sqrt{\Delta_3})^2\} \equiv A_1 A_2 \\ &(\Delta_j = \eta_1^2 + j\eta_2^2; j = 1, 2, 3 \quad \text{and} \quad \varepsilon = \varepsilon(x_1, x_2) \in C_{(x)}^\infty). \end{aligned}$$

By the remark of a), after any orthogonal transformation $\frac{\partial}{\partial \eta_1} \sqrt{\Delta_j}$ $= \frac{1}{2\sqrt{\Delta_j}} \frac{\partial}{\partial \eta_1} \Delta_j$ ($j = 2, 3$) are bounded in a neighborhood of $(\eta_1, \eta_2) = (\pm i, \pm 1)$, so that for sufficiently small ε the roots of $A_j=0$ ($j=1, 2$) are distinc and belong to $C_{(x)}^\infty$ because of $\frac{\partial}{\partial \eta_1} A_j \neq 0$ at $A_j=0$ respectively.

Hence, for L Theorem 2' holds, but we can not represent L as the product of two second order elliptic polynomials.

Corollary 2'. *Let L_i ($i=1, \dots, s$) be elliptic differential polynomials of order m_i which satisfy the conditions of Theorem 1'.*

Suppose $u=u(x)$ satisfies a differential equation $L_1 \cdots L_s u = \sum_{|\mu| \leq M-s} b_\mu(x) \frac{\partial^{|\mu|}}{\partial x^\mu} u$ ($M = \sum_{i=1}^s m_i$) in a neighborhood of the origin, and satisfies $\lim_{r \rightarrow 0} \exp \{ \alpha r^{-l} \} \frac{\partial^{|\mu|}}{\partial x^\mu} u(x) = 0$ ($|\mu| \leq M$) for every α and sufficiently large l for which we can apply Theorem 1' for each L_i ($i=1, \dots, s$).

Then, $u=u(x)$ vanishes identically in a neighborhood of the origin.

EXAMPLE 3. Let L_i ($i=1, \dots, s$) be elliptic differential polynomials of order 2 with real valued leading coefficients and sufficiently smooth remaining ones.

In this case the principal parts of L_i have distinct roots for every direction respectively.

Then, by the remark 1 in the chapter 2, each pair $L_{2j-1} L_{2j}$ ($1 \leq j \leq \left[\frac{s}{2} \right]$) satisfies the conditions of Theorem 1', consequently for the operator $L = L_1 \cdots L_s + \sum_{|\mu| \leq \left[\frac{3}{2}s \right]} b_\mu(x) \eta^\mu$ the unique continuation theorem holds; see [9] and [12].

Finary we shall state the local existence theorem for the operator concerning Theorem 1.

Theorem 3. *Let $L^{(1)} = L^{(1)}(t, x, \lambda, \xi)$ be an elliptic differential polynomial of order m and $L_i^{(2)} = L_i^{(2)}(t, x, \lambda, \xi)$ ($i=1, \dots, s$) be differential polynomials of order m_i which satisfy the conditions of Theorem 1.*

Set $L^{(2)} = L_1^{(2)} \cdots L_s^{(2)} + \sum_{i+|\mu| \leq M-s} b_{i,\mu}(t, x) \lambda^i \xi^\mu$ ($M = \sum_{i=1}^s m_i$) and $L = L^{(1)} L^{(2)} + \sum_{i+|\mu| \leq M+m-s} a_{i,\mu}(t, x) \lambda^i \xi^\mu$, and suppose the coefficients are sufficiently smooth.

Then, the equation $L\left(t, x, \frac{\partial}{\partial t}, \frac{\partial}{\partial x}\right)u = f$ has, for any $f \in L^2(\Omega)$ (Ω is a sufficiently small neighborhood of the origin) at least one maximal solution u in the sense of L. Hörmander [5], that is $u \in L^2[\Omega]$ and

$$(3.6) \quad (f, v) = (u, L^* v) \quad \text{for any } v \in C_0^\infty(\Omega).$$

Proof. The conditions of Theorem 1 are determined by the principal parts of $L_i^{(2)}$ ($i=1, \dots, s$), so that the formal adjoint polynomials $L_i^{(2)*}$ of $L_i^{(2)}$ satisfy the conditions of Theorem 1 respectively. Hence we can apply Corollary 1 to $(L_1^{(2)} \cdots L_s^{(2)})^* = L_s^{(2)*} \cdots L_1^{(2)*}$.

Remarking the condition $u \in \mathfrak{F}_h^{(M)}$ is required so that the boundary value may vanish together with its derivatives in integrating by parts, we get for sufficiently small domain $\Omega_h (\subset \{(t, x); t^2 + |x|^2 < h^2/4\})$,

$$\int_{\Omega_h} r^{-2n} |(L_1^{(2)} \dots L_s^{(2)})^* L^{(1)*} v|^2 dt dx \geq C_1 \sum_{i+|\mu|=\tau \leq M-s} h^{-2(M-\tau)} \\ \int_{\Omega_h} r^{-2n} \left| \frac{\partial \tau}{\partial t^i \partial x^\mu} L^{(1)*} v \right|^2 dt dx \quad (C_1 > 0, v \in C_0^\infty(\Omega_h)).$$

Remarking $|(L^{(2)*} - (L_1^{(2)} \dots L_s^{(2)})^*) L^{(1)*} v|^2 \leq C_2 \sum_{i+|\mu|=\tau \leq M-s} \left| \frac{\partial \tau}{\partial t^i \partial x^\mu} L^{(1)*} v \right|^2$,

if we take domain $\Omega_{h,n}$ such as $\left(\frac{h+t_1}{h+t_2}\right)^{2n} \geq \frac{1}{2}$ for $(t_i, x) \in \Omega_{h,n}$ ($i=1, 2$), then

$$(3.7) \quad \int_{\Omega_{h,n}} |L^{(2)*} L^{(1)*} v|^2 dt dx \geq \frac{1}{3} C_1 \sum_{i+|\mu|=\tau \leq M-s} h^{-2(M-\tau)} \int_{\Omega_{h,n}} \left| \frac{\partial \tau}{\partial t^i \partial x^\mu} L^{(1)*} v \right|^2 dt dx \\ \geq C_3 \sum_{i+|\mu|=\tau \leq M-s} h^{-2(M-\tau)} \int_{\Omega_{h,n}} \left| L^{(1)*} \frac{\partial \tau}{\partial t^i \partial x^\mu} v \right|^2 dt dx \\ - C_4 \sum_{i'+|\mu'|=\tau' \leq m+\tau-1} h^{-2(M-\tau)} \int_{\Omega_{h,n}} \left| \frac{\partial \tau'}{\partial t^{i'} \partial x^{\mu'}} v \right|^2 dt dx \\ \equiv I_1 - I_2 \quad (C_3, C_4 > 0).$$

By Gårding's inequality [4] and (1.3) of L. Hörmander [7] we get

$$(3.8) \quad I_1 \geq C_5 \sum_{i+|\mu|=\tau \leq M-s} h^{-2(M-\tau)} \sum_{i'+|\mu'|=\tau' \leq m} h^{-2(m-\tau')} \int_{\Omega_{h,n}} \left| \frac{\partial \tau + \tau'}{\partial t^{i+i'} \partial x^{\mu+\mu'}} v \right|^2 dt dx \\ \geq C_6 \sum_{i+|\mu|=\tau \leq M+m-s} h^{-2(M+m-\tau)} \int_{\Omega_{h,n}} \left| \frac{\partial \tau}{\partial t^i \partial x^\mu} v \right|^2 dt dx \quad (C_5, C_6 > 0),$$

and for I_2 , remarking $M-\tau \leq M+m-\tau'-1$ we get

$$(3.9) \quad I_2 \leq C_7 h^2 \sum_{i'+|\mu'|=\tau' \leq M+m-s} h^{-2(M+m-\tau')} \int_{\Omega_{h,n}} \left| \frac{\partial \tau'}{\partial t^{i'} \partial x^{\mu'}} v \right|^2 dt dx.$$

Hence, from (3.7)-(3.9) and $|L^* - L^{(2)*} L^{(1)*} v|^2 \leq C_8 \sum_{i+|\mu| \leq M+m-s} \left| \frac{\partial^{i+|\mu|}}{\partial t^i \partial x^\mu} v \right|^2$ we get for sufficiently small $h (> 0)$

$$\int_{\Omega_{h,n}} |L^* v|^2 dt dx \geq C_9 \sum_{i+|\mu|=\tau \leq M+m-s} h^{-2(M+m-\tau)} \int_{\Omega_{h,n}} \left| \frac{\partial \tau}{\partial t^i \partial x^\mu} v \right|^2 dt dx \\ \geq C_9 h^{-2(M+m)} \int_{\Omega_{h,n}} |v|^2 dt dx \quad (C_9 > 0, v \in C_0^\infty(\Omega_{h,n})).$$

This shows L^{*-1} is bounded, and by Lemma 1.7 of L. Hörmander [5]

proves the existence theorem of maximal solutions for $Lu=f$ in $\Omega_{h,n}$ (h, n ; fixed). Q.E.D.

§ 4. Appendix. Let $H = \sum_{r=0}^{\infty} a_r h_r$ be a singular integral operator in the sense of M. Yamaguti such that for every μ ($0 \leq |\mu| \leq k$)

$$(4.1) \quad \left| \frac{\partial^{|\mu|}}{\partial x^\mu} a_0(x) \right| \leq A_{k,1}, \quad \left| \frac{\partial^{|\mu|}}{\partial x^\mu} a_r(x) \right| \leq A_{k,r} r^{-1} \quad (r=1, 2, \dots);$$

$$\tilde{h}_0(\xi) = 1, \quad \left| \frac{\partial^{|\mu|}}{\partial \xi^\mu} \tilde{h}_r(\xi) \right| \leq B_k r^{1-k} |\xi|^{-|\mu|} \quad (r=1, 2, \dots)$$

whose meaning is stated in Definition 0 of § 1.

We consider a convolution operator α defined by $\widetilde{\alpha u} = \tilde{\alpha}(\xi) \tilde{u}(\xi)$ ($u \in L^2$) where $\tilde{\alpha}(\xi)$ is an infinitely differentiable function such that

$$(4.2) \quad \tilde{\alpha}(\xi) = 0 \quad \text{on} \quad \{\xi; |\xi| \leq 1\},$$

and for every k there exists a constant B'_k such that

$$(4.3) \quad \left| \frac{\partial^{|\mu|}}{\partial \xi^\mu} \tilde{\alpha}(\xi) \right| \leq B'_k |\xi|^{-|\mu|} \quad (0 \leq |\mu| \leq k).$$

Then, setting $\Xi_\delta = \{x; |x| < \delta\}$ ($\delta > 0$) we have the next

Lemma 6. *Let H be a singular integral operator in the sense of M. Yamaguti and α is a convolution operator which satisfies (4.2) and (4.3).*

Suppose $\sigma(H) = \sum_{r=0}^{\infty} a_r(x) \tilde{h}_r(\xi) = 0$ for $x \in \Xi_{2\delta}$ and $\xi \in \text{car. } \tilde{\alpha}(\xi)$. Then, for every non-negative integer p there exists a constant C depending only on H, α, p, ν and δ such that

$$(4.4) \quad \|H\Lambda^p \alpha u\|_{L^2} \leq C \|u\|_{L^2} \quad \text{for } u \in C_0^p(\Xi_\delta).$$

Proof. Take a function $\varphi(x) \in C_0^\infty(\Xi_{2\delta})$ such that $\varphi(x) = 1$ for $x \in \Xi_\delta$. Then, for $u \in C_0^\infty(\Xi_\delta)$ we have

$$\begin{aligned} H\Lambda^p \alpha u &= \sum_{r=0}^{\infty} a_r((h_r \Lambda^p \alpha) \varphi - \varphi(h_r \Lambda^p \alpha)) u + \sum_{r=0}^{\infty} a_r \varphi(h_r \Lambda^p \alpha) u \\ &= \sum_{r=0}^{\infty} a_r(x) \int (h_r \Lambda^p \alpha)(x-y) (\varphi(y) - \varphi(x)) u(y) dy + \varphi H \alpha \Lambda^p u \\ &\quad \text{(in the distribution's sense)} \\ &= \sum_{r=0}^{\infty} a_r(x) \left\{ \sum_{1 \leq |\mu| \leq k-1} (-1)^{|\mu|} \frac{\partial^{|\mu|}}{\partial x^\mu} \varphi(x) \int \frac{(x-y)^\mu}{\mu!} (h_r \alpha \Lambda^p)(x-y) u(y) dy \right. \\ &\quad \left. + \sum_{|\mu|=k} \int (x-y)^\mu (h_r \Lambda^p \alpha)(x-y) \varphi_\mu(x, y) u(y) dy \right\} + \varphi H \alpha \Lambda^p u \end{aligned}$$

$$= \sum_{0 \leq |\mu| \leq k-1} C_\mu \int e^{ix \cdot \xi} \frac{\partial^{|\mu|}}{\partial \xi^\mu} \left(\frac{\partial^{|\mu|}}{\partial x^\mu} \varphi(x) \sigma(H) \bar{\alpha}(\xi) |\xi|^p \right) \bar{u}(\xi) d\xi \\ + \sum_{r=0}^{\infty} a_r(x) \sum_{|\mu|=k} \int (x-y)^\mu (h_r \alpha \Lambda^p)(x-y) \varphi_\mu(x, y) u(y) dy.$$

From the assumption of $\sigma(H)$ and $\varphi \in C_0^\infty(\Xi_{2\delta})$ we have

$$\frac{\partial^{|\mu|}}{\partial x^\mu} \varphi(x) \sigma(H) \bar{\alpha}(\xi) = 0,$$

hence the first term vanishes, and by an well known theorem for the convolution operator, i.e. $\|v * u\|_{L^p} \leq \|v\|_{L^1} \|u\|_{L^p}$ for $v \in L^1$ and $u \in L^p$ ($p \geq 1$), we have

$$(4.5) \quad \|H \Lambda^p \alpha u\|_{L^2} \leq \sum_{r=0}^{\infty} \max_x |a_r(x)| \sum_{|\mu|=k} \max_{x,y} |\varphi_\mu(x, y)| \|x^\mu (h_r \alpha \Lambda^p)(x)\|_{L^1} \|u\|_{L^2}.$$

Now we consider $x^\mu (h_r \alpha \Lambda^p)(x)$ ($|\mu| = k$).

$$\text{Since } \mathfrak{F}[x^\mu (h_r \alpha \Lambda^p)(x)](\xi) = i^k \frac{\partial^k}{\partial \xi^\mu} (\tilde{h}_r(\xi) \bar{\alpha}(\xi) |\xi|^p),$$

we have by (4.1)-(4.3)

$$\mathfrak{F}[x^\mu (h_r \alpha \Lambda^p)(x)](\xi) = 0 \quad \text{on } \{\xi; |\xi| \leq 1\}$$

$$\text{and} \quad |\mathfrak{F}[x^\mu (h_r \alpha \Lambda^p)(x)](\xi)| \leq C_{p,k} r^{l'_k} B_k B'_k |\xi|^{p-k}.$$

We take $k = p + \nu + 1$, then for every x

$$|x^\mu (h_r \alpha \Lambda^p)(x)| \leq \frac{1}{\sqrt{2\pi}^\nu} \left| \int_{|\xi| \geq 1} e^{ix \cdot \xi} \mathfrak{F}[x^\mu (h_r \alpha \Lambda^p)(x)](\xi) d\xi \right| \leq C_{p,k,\nu,\omega} r^{l'_k} B_k,$$

and for x ($|x| \geq 1$)

$$|x^\mu (h_r \alpha \Lambda^p)(x)| = |x|^{-2(\lceil \nu/2 \rceil + 1)} |x|^{2(\lceil \nu/2 \rceil + 1)} (h_r \alpha \Lambda^p)(x) \\ \leq |x|^{-2(\lceil \nu/2 \rceil + 1)} \frac{1}{\sqrt{2\pi}^\nu} \int_{|\xi| \geq 1} |\Delta_\xi^{\lceil \nu/2 \rceil + 1} \frac{\partial^k}{\partial \xi^\mu} (\tilde{h}_r(\xi) \bar{\alpha}(\xi) |\xi|^p)| d\xi \\ \leq C_{p,k',\nu,\omega} r^{l'_{k'}} B_{k'} |x|^{-2(\lceil \nu/2 \rceil + 1)} \quad \left(|\mu| = k, k' = k + 2\left(\left\lceil \frac{\nu}{2} \right\rceil + 1\right) \right),$$

so that we have

$$(4.6) \quad \|x^\mu (h_r \alpha \Lambda^p)(x)\|_{L^1} \leq C_{p,k',\nu,\omega} r^{l'_{k'}} B_{k'}.$$

In (4.1) we take $l = l'_{k'} + 2$ then by (4.5) and (4.6)

$$\|H \Lambda^p \alpha u\|_{L^2} \leq C_{p,k',\nu,\omega} A_{0,k'} B_{k'} (1 + \sum_{r=1}^{\infty} r^{-2}) \|u\|_{L^2} \leq C \|u\|_{L^2}. \quad \text{Q.E.D.}$$

Set $\Omega_{r_0} = \{(t, x); t^2 + |x|^2 < r_0^2\}$ and $S_{(\delta)} = S_{(\delta)}^{(\delta)} = \{\xi'; |\xi' - \xi'_{(s)}| < \delta\}$. Then,

by the compactness of $S = \{\xi' ; |\xi'| = 1\}$ there exist positive constants r_0 and δ such that we have the representation (0.2) in each $S_{(s)} = S_{(s)}^{(\delta)}$ ($s=1, \dots, p$) and in Ω_{3r_0} , and $S \subset \sum_{s=1}^p S_{(s)}$.

Now we take $\psi(t, x) \in C_0^\infty(\Omega_{3r_0})$ such that

$$(4.7) \quad 1 \geq \psi(t, x) \geq 0, \quad \psi(t, x) = 1 \quad \text{for } (t, x) \in \Omega_{2r_0},$$

and for $a_\mu^*(t, x) = \psi(t, x)a_{i, \mu}(t, x) + (1 - \psi(t, x))a_{i, \mu}(0, 0)$ ($i + |\mu| = m$) consider the associated polynomial $L_m^*(t, x, \lambda, \xi) = \sum_{i+|\mu|=m} a_\mu^*(t, x)\xi^\mu \lambda^i$.

Then, we have

$$(4.8) \quad L_m\left(t, x, \frac{\partial}{\partial t}, \frac{\partial}{\partial x}\right)u = L_m^*\left(t, x, \frac{\partial}{\partial t}, \frac{\partial}{\partial x}\right)u \quad \text{for } u \in C_0^m(\Omega_{2r_0}),$$

and we can represent L_m^* as the form

$$(4.9) \quad L_m^* = \sum_{j=0}^m H_j^* \Lambda^j \frac{\partial^{m-j}}{\partial t^{m-j}}$$

where H_j^* are singular integral operators of type C_β^∞ ($\beta = \infty$) with $\sigma(H_j^*) = i^j \sum_{|\mu|=j} a_\mu^*(t, x)\xi^\mu |\xi|^{-j}$ in the sense of [2].

According to $S_{(s)}$ ($s=1, \dots, p$) we take the following real valued functions $\alpha'_s(\xi')$ ($s=1, \dots, p$) and $\beta(\xi')$ such that

$$(4.10) \quad \begin{aligned} & \alpha'_s(\xi') \in C_0^\infty(S_{(s)}) \quad (s=1, \dots, p), \quad \sum_{s=1}^p \alpha'^2_{(s)}(\xi') = 1; \\ & \beta(\xi) \in C_{(\xi)}^\infty, \quad \begin{cases} \beta(\xi) = 0 & \text{for } \xi \quad (|\xi| \leq 1) \\ 0 < \beta(\xi) < 1 & \text{for } \xi \quad (1 < |\xi| < 2) \\ \beta(\xi) = 1 & \text{for } \xi \quad (|\xi| \geq 2). \end{cases} \end{aligned}$$

Setting

$$(4.11) \quad \begin{aligned} & \tilde{\alpha}_0(\xi) = (1 - \beta(\xi)^2)^{1/2}, \\ & \tilde{\alpha}_s(\xi) = \beta(\xi)\alpha'_s(\xi|\xi|^{-1}) \quad (s=1, \dots, p) \end{aligned}$$

we consider the convolution operators α_s defined by

$$(4.12) \quad \alpha_s; \widetilde{\alpha_s u} = \tilde{\alpha}_s(\xi)\tilde{u}(\xi) \quad (s=0, \dots, p) \quad \text{for } u \in L^2,$$

then α_s ($s=1, \dots, p$) satisfy the conditions (4.2) and (4.3), and

$$(4.13) \quad \|u\|^2 = \sum_{s=0}^p \|\alpha_s u\|^2 \quad \text{for } u \in L^2.$$

For each α'_s ($s=1, \dots, p$) we take $\gamma'_s(\xi') \in C_0^\infty(S_{(s)})$ such that $\gamma'_s(\xi') = 1$ on

car. $\alpha'_s(\xi')$, and set $\gamma_s(\xi) = \gamma'_s(\xi|\xi|^{-1})$. Now we write $L_m(t, x, \lambda, \xi)$ simply $L_m = \prod_{j=1}^m (\lambda - \lambda_j(t, x, \xi))$. We define

$$\begin{aligned}\lambda_j^*(t, x, \xi) &= \psi(t, x) \lambda_j(t, x, \xi) + (1 - \psi(t, x)) \lambda_j^*(0, 0, \xi), \\ \lambda_{j,s}^*(t, x, \xi) &= \gamma_s(\xi) \lambda_j^*(t, x, \xi) + (1 - \gamma_s(\xi)) \lambda_j^*(t, x, \xi'_{(s)} |\xi|) \\ &\quad (s=1, \dots, p),\end{aligned}$$

then $\lambda_{j,s}^* \in C_{(t, x, \xi)}^\infty$ for $\xi \neq 0$ and are homogeneous of order 1 with respect to ξ .

Set $L_s^*(t, x, \lambda, \xi) = \prod_{j=1}^m (\lambda - \lambda_{j,s}^*) = \sum_{j=0}^m h_{j,s}^*(t, x, \xi) |\xi|^j \lambda^{m-j}$ and define the associated operator $L_{m,s}^*$ by

$$(4.14) \quad L_{m,s}^* = \sum_{j=0}^m H_{j,s}^* \Delta^j \frac{\partial^{m-j}}{\partial t^{m-j}} \quad (s=1, \dots, p)$$

where $H_{j,s}^*$ are singular integral operators with $\sigma(H_{j,s}^*) = i^j h_{j,s}^*$ which are of type C_β^∞ ($\beta = \infty$) in the sense of A. P. Calderón and A. Zygmund [2].

Then, by the definition it follows that

$$(4.15) \quad \begin{aligned} H_{0,s}^* &= H_0^* = 1, \\ \sigma(H_{j,s}^*) &= \sigma(H_j^*) \quad \text{for } (t, x) \in \Omega_{2r_0}, \xi \in \text{car. } \tilde{\alpha}_s(\xi) \quad (j=1, \dots, p). \end{aligned}$$

Taking the number p sufficiently large we may assume $L_s^*(t, x, \lambda, \xi)$ have the form (0.2) on the whole unit sphere and for every (t, x) , and the condition (0.3) of M. Matsumura is satisfied for $(t, x) \in \Omega_{2r_0}$ and $\xi \in \text{car. } \tilde{\alpha}_s(\xi)$.

Theorem 4. *Let differential operators in (0.1) and (0.4) satisfy the condition stated in §0. Introduction respectively. Then, the inequalities (2.4) of Theorem 1 and (2.9) of Theorem 1' hold respectively.*

Proof. We shall prove the theorem only for the operator in (0.1), the proof for the operator in (0.4) is played quite similarly.

Let a function $u = u(t, x)$ be of class $\mathfrak{F}_{h,K}^{(m)} (h^2 + K^2 < r_0^2)$. We consider $\alpha_s u$ ($s=1, \dots, p$) defined by (4.12) and for each $\alpha_s u$ we operate $L_{m,s}^*$ defined by (4.14).

Considering the process of the construction of $L_{m,s}^*$ we can write the associated polynomials $L_{m,s}^*(t, x, \lambda, \xi)$ as

$$L_{m,s}^*(t, x, \lambda, \xi) = \prod_{i=1}^k (\lambda - \lambda_{i,s}^{(1)}(t, x, \xi)) \prod_{j=1}^{m-k} (\lambda - \lambda_{j,s}^{(2)}(t, x, \xi))$$

so that $\lambda_{i,s}^{(1)}$ and $\lambda_{j,s}^{(2)}$ may satisfy the conditions of Theorem 1 for every

(t, x, ξ) ($\xi \neq 0$), but the condition (0.3) or (2.3) of M. Matsumura is satisfied only for $(t, x) \in \Omega_{2r_0}$ and $\xi \in \text{car. } \tilde{\alpha}_s(\xi)$.

Now, we consider the operators $J_{i,s}^{(1)} = \frac{\partial}{\partial t} + (P_{i,s}^{(1)} + iQ_{i,s}^{(1)})\Lambda$ ($i=1, \dots, k$) and $J_{j,s}^{(2)} = \frac{\partial}{\partial t} + (P_{j,s}^{(2)} + iQ_{j,s}^{(2)})\Lambda$ ($j=1, \dots, m-k$) where $P_{i,s}^{(1)} + iQ_{i,s}^{(1)}$ and $P_{j,s}^{(2)} + iQ_{j,s}^{(2)}$ are singular integral operators with the symbols $-i\lambda_{i,s}^{(1)}|\xi|^{-1}$ and $-i\lambda_{j,s}^{(2)}|\xi|^{-1}$ respectively.

Then, by Lemma 3 and Lemma 6 we get for $u \in \mathfrak{F}_{h,K}^{(1)}$,

$$\int_0^h r^{-2n} \|J_{j,s}^{(2)} \alpha_s u\|^2 dt \geq \frac{1}{8} h^{-2n} \int_0^h r^{-2n} \{ \|\alpha_s u\|^2 - C_1 h^2 \|u\|^2 \} dt$$

$$(s=1, \dots, p; i=1, \dots, k_s)$$

and for a positive constant C_2

$$\int_0^h r^{-2n} \|J_{j,s}^{(2)} \alpha_s u\|^2 dt \geq C_2 \{ h^{-2n} \int_0^h r^{-2n} \|\alpha_s u\|^2 dt + \frac{1}{n} \int_0^h r^{-2n} \left\{ \left\| \frac{\partial}{\partial t} \alpha_s u \right\|^2 + \|\Lambda \alpha_s u\|^2 \right\} dt \}$$

$$(s=1, \dots, p; j=1, \dots, m-k_s).$$

Using the above inequalities we proceed the same step with the proofs of Lemma 5 and Theorem 1, then we get

$$\int_0^h r^{-2n} \|L_{m,s}^* \alpha_s u\|^2 dt \geq C_3 \sum_{i+|\mu|=\tau \leq m-1} h^{-2(m-\tau)}$$

$$\int_0^h r^{-2n} \left\{ \left\| \frac{\partial \tau}{\partial t^i \partial x^\mu} \alpha_s u \right\|^2 - C_4 h^2 \left\| \frac{\partial \tau}{\partial t^i \partial x^\mu} u \right\|^2 \right\} dt$$

$$(s=1, \dots, p; C_3, C_4 > 0; u \in \mathfrak{F}_{h,K}^{(m)}).$$

We write $\alpha_s L_m u$ ($s=1, \dots, p$) as

$$\alpha_s L_m u = \alpha_s L_m^* u = (\alpha_s L_m^* - L_m^* \alpha_s) u + (L_m^* - L_{m,s}^*) \alpha_s u + L_{m,s}^* \alpha_s u,$$

then estimating $(\alpha_s L_m^* u - L_m^* \alpha_s) u$ by (1.2) and $(L_m^* - L_{m,s}^*) \alpha_s u$ by Lemma 6 we get important inequalities

$$(4.16) \quad \int_0^h r^{-2n} \|\alpha_s L_m u\|^2 dt \geq C_5 \sum_{i+|\mu|=\tau \leq m-1} h^{-2(m-\tau)}$$

$$\int_0^h r^{-2n} \left\{ \left\| \frac{\partial \tau}{\partial t^i \partial x^\mu} \alpha_s u \right\|^2 - C_6 h^2 \left\| \frac{\partial \tau}{\partial t^i \partial x^\mu} u \right\|^2 \right\} dt$$

$$(s=1, \dots, p; C_5, C_6 > 0; u \in \mathfrak{F}_{h,K}^{(m)}).$$

On the other hand we have for $\alpha_0 L_m$ and $u \in \mathfrak{F}_{h,K}^{(m)}$

$$\alpha_0 L_m u = \alpha_0 L_m^* u = \alpha_0 \frac{\partial^m}{\partial t^m} u + \alpha_0 \sum_{j=1}^m H_j^* \Lambda^j \frac{\partial^{m-j}}{\partial t^{m-j}} u$$

and

$$\alpha_0 \sum_{j=1}^m H_j^* \Lambda^j \frac{\partial^{m-j}}{\partial t^{m-j}} u = \sum_{j=1}^m \alpha_0 (H_j^* \Lambda - \Lambda H_j^*) \Lambda^{j-1} \frac{\partial^{m-j}}{\partial t^{m-j}} u + \alpha_0 \Lambda \sum_{j=1}^m \Lambda^{j-1} \frac{\partial^{m-j}}{\partial t^{m-j}} u.$$

Since $\alpha_0(H_j^* \Lambda - \Lambda H_j^*)$ and $\alpha_0 \Lambda$ are bounded operators we have for a constant C_7

$$\left\| \alpha_0 \sum_{j=1}^m H_j^* \Lambda^j \frac{\partial^{m-j}}{\partial t^{m-j}} u \right\|^2 \leq C_7 \sum_{i+|\mu|=m-1} \left\| \frac{\partial^{m-1}}{\partial t^i \partial x^\mu} u \right\|^2.$$

As a special case of Lemma 3 ($P=Q=0$) we get

$$\begin{aligned} \int_0^h r^{-2n} \left\| \alpha_0 \frac{\partial^m}{\partial t^m} u \right\|^2 dt &= \int_0^h r^{-2n} \left\| \frac{\partial}{\partial t} \left(\frac{\partial^{m-1}}{\partial t^{m-1}} \alpha_0 u \right) \right\|^2 dt \geq C_8 n h^{-2} \\ \int_0^h r^{-2n} \left\| \frac{\partial^{m-1}}{\partial t^{m-1}} \alpha_0 u \right\|^2 dt &\quad (C_8 > 0) \end{aligned}$$

and so on we get

$$\begin{aligned} (4.17) \quad \int_0^h r^{-2n} |\alpha_0 L_m u|^2 dt &\geq C_9 \sum_{i=0}^{m-1} h^{-2(m-i)} \int_0^h r^{-2n} \left\| \frac{\partial^i}{\partial t^i} \alpha_0 u \right\|^2 dt \\ &- C_{10} \sum_{i+|\mu|=m-1} \int_0^h r^{-2n} \left\| \frac{\partial^{m-1}}{\partial t^i \partial x^\mu} u \right\|^2 dt \quad (C_9, C_{10} > 0). \end{aligned}$$

By (4.13) we get $\|L_m u\|^2 = \sum_{s=0}^n \|\alpha_s L_m u\|^2$, and

$$\text{since } \left\| \frac{\partial^{i+|\mu|}}{\partial t^i \partial x^\mu} \alpha_0 u \right\|^2 = \left\| \tilde{\alpha}_0(\xi) \xi^\mu \frac{\partial^i}{\partial t^i} \tilde{u}(t, \xi) \right\|^2 \leq C_\mu \left\| \frac{\partial^i}{\partial t^i} u \right\|^2$$

we get for i and μ ($i+|\mu|=\tau$)

$$\begin{aligned} \left\| \frac{\partial \tau}{\partial t^i \partial x^\mu} u \right\|^2 &= \sum_{s=0}^p \left\| \alpha_s \frac{\partial \tau}{\partial t^i \partial x^\mu} u \right\|^2 \\ &= \sum_{s=0}^n \left\| \frac{\partial \tau}{\partial t^i \partial x^\mu} \alpha_s u \right\|^2 \leq \sum_{s=1}^n \left\| \frac{\partial \tau}{\partial t^i \partial x^\mu} \alpha_s u \right\|^2 + \left\| \frac{\partial \tau}{\partial t^\tau} \alpha_0 u \right\|^2 + C_\tau \sum_{0 \leq j < \tau} \left\| \frac{\partial^j}{\partial t^j} u \right\|^2. \end{aligned}$$

Hence, combining (4.16) and (4.17), and remarking $\|(L - L_m)u\|^2 \leq C_{12} \sum_{i+|\mu| \leq m-1} \left\| \frac{\partial^{i+|\mu|}}{\partial t^i \partial x^\mu} u \right\|^2$ we get

$$\begin{aligned} (4.18) \quad \int_0^h r^{-2n} \|Lu\|^2 dt &\geq C_{13} \sum_{0 \leq i+|\mu|=\tau \leq m-1} h^{-2(m-\tau)} \int_0^h r^{-2n} (1 - C_{14} h^2) \left\| \frac{\partial \tau}{\partial t^i \partial x^\mu} u \right\|^2 dt \\ &\quad (r = t + h; C_{13}, C_{14} > 0; u \in \mathfrak{F}_{h,K}^{(m)}), \end{aligned}$$

so that we get (2.4) of Theorem 1 for sufficiently small fixed h . Q.E.D.

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