NONLINEAR CAUCHY PROBLEMS WITH SMALL ANALYTIC DATA

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Abstract. We study the lifespan of solutions to fully nonlinear Cauchy problems with small real- or complex-analytic data. Our proofs are based on the method of majorants and the fixed point theorem for a contraction mapping.

1. Introduction

The Cauchy problem for nonlinear wave equations with small data has been studied by many authors in the $C^\infty$-category. They usually consider initial data with compact support and estimate the lifespan of a solution from below by using Fourier analysis. In particular, much attention has been paid to semilinear wave equations. Some monographs (\cite{2}, \cite{4} and \cite{5}) are available on this subject and detailed lists of references are found in them.

On the other hand, some results have been obtained about the Kirchhoff equation in the real-analytic category (\cite{1} and \cite{3}).

In the present paper, we consider fully nonlinear problems in the real- or complex-analytic category without hyperbolicity assumption. Our main tool is a combination of the fixed point technique and the method of majorants. We basically follow \cite{6} and \cite{3} with somewhat different notation.

Now we state our result.

Let $\Omega$ be an open set of $\mathbb{R}^n_x$, $x = (x_1, \ldots, x_n)$. A $C^\infty$-function $\varphi(x)$ on $\Omega$ is said to be uniformly analytic on $\Omega$ if it has the uniform bound below:

$$\exists C > 0, \forall \alpha \in \mathbb{N}^n, \sup_{x \in \Omega} |\partial^\alpha \varphi(x)| \leq C^{(|\alpha|+1)!}.$$ 

Note that the right-hand side is equivalent to the Cauchy-type bound $C^{(|\alpha|+1)!}$ up to the choice of $C$.

We define the function space $A(\Omega)$ to be the totality of uniformly analytic functions on $\Omega$. It is trivial that $A(\Omega)$ is closed under differentiation.

Let $t$ be a point of $\mathbb{R}$. For $T > 0$, the open interval $]-T, T[\,$ is denoted by $I_T$. We set $\Omega_T = I_T \times \Omega$.

For $k \in \mathbb{N}$, a continuous function $u(t, x)$ on $\Omega_T = I_T \times \Omega$ is said to belong to $C^k(T; A(\Omega))$ if

(i) $\forall j \in \{0, \ldots, k\}, \forall \alpha \in \mathbb{N}^n, \partial^j_t \partial^\alpha u \in C(\Omega_T),$

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(ii) \( \forall T' \in [0, T], \exists C = C_{T'} > 0, \forall j \in \{0, \ldots, k\}, \forall \alpha \in \mathbb{N}^n, \)

\[
\sup_{|t| \leq T', x \in \Omega} |\partial_t^j \partial_x^\alpha u(t, x)| \leq C^{[\alpha]+1}|\alpha|!.
\]

Let \( P = P(\partial) = \sum_{k=1}^n \sum_{j=1}^k p_{jk} \partial_j \partial_k \) be a second-order linear partial differential operator with constant coefficients, where \( \partial_j = \partial/\partial x_j \) and \( p_{jk} \in \mathbb{C} \). We consider the following Cauchy problem for a fully nonlinear equation:

\[
(\text{CP}) \quad \begin{cases}
(\partial_t^2 - P(\partial)) u(t, x) = f(\nabla u(t, x), \nabla^2 u(t, x)), \\
u(0, x) = \varphi(x), \partial_t u(0, x) = \psi(x),
\end{cases}
\]

where \( \nabla u(t, x) = (\partial_j u)_{1 \leq j \leq n} \) and \( \nabla^2 u(t, x) = (\partial_j \partial_k u)_{1 \leq j \leq k \leq n} \). Here \( \varphi(x) \) and \( \psi(x) \) are uniformly analytic in an open subset \( \Omega \) of \( \mathbb{R}_x^n \). We assume that \( f(X) \) is real-analytic near \( X = 0 \in \mathbb{R}^N, N = (n^2 + 3n)/2 \), and vanishes of second order at \( X = 0 \). The right-hand side in (CP) does not depend on the variables \( t, x \), or on the unknown function \( u \) and its time derivative \( \partial_t u \). This condition makes it small in the sense described below (See Proposition 2.3 and the proof of Theorem 1.1 in § 4).

We shall study the lifespan of a solution when the data are small in some sense.

**Theorem 1.1.** There exist \( \mu > 0 \) and \( \varepsilon_0 > 0 \) such that the following holds for all \( \varepsilon \) with \( 0 < \varepsilon \leq \varepsilon_0 \):

If \( \sup_{x \in \Omega} |\partial^\alpha \varphi| \leq \varepsilon^{[\alpha]+1}|\alpha|! \) and \( \sup_{x \in \Omega} |\partial^\alpha \psi| \leq \varepsilon^{[\alpha]+1}|\alpha|! \) for all \( \alpha \in \mathbb{N}^n \), then (CP) has a solution \( u(t, x) \in C^2(T; A(\Omega)) \) for \( T = \mu/\varepsilon \).

Roughly speaking, the bound on \( \varphi \) and \( \psi \) is equivalent to saying that they can be analytically continued to a large open set in \( \mathbb{C}^n \) and have small modulus there.

Note that [7] shows that a hyperbolicity condition is necessary for a nonlinear Cauchy problem to be well posed.

Next, we shall state a complex-analytic version, in which \( t \) and \( x \) are both complex variables.

Let \( U \) be an open set of \( \mathbb{C}_x^n \) (not \( \mathbb{R}^n \)). We consider (CP) again, but now \( \varphi(x) \) and \( \psi(x) \) are both assumed to be complex-analytic functions on \( U \). Naturally we try to find a solution which is complex-analytic in \( (t, x) \).

For \( T > 0 \), set \( B_T = \{ t \in \mathbb{C}; |t| < T \} \).

**Theorem 1.2.** There exist \( \mu > 0 \) and \( \varepsilon_0 > 0 \) such that the following holds for all \( \varepsilon \) with \( 0 < \varepsilon \leq \varepsilon_0 \):

If \( \sup_{x \in U} |\partial^\alpha \varphi| \leq \varepsilon^{[\alpha]+1}|\alpha|! \) and \( \sup_{x \in U} |\partial^\alpha \psi| \leq \varepsilon^{[\alpha]+1}|\alpha|! \) for all \( \alpha \in \mathbb{N}^n \), then (CP) has a unique solution \( u(t, x) \) which is complex-analytic on \( B_T \times U \) for \( T = \mu/\varepsilon \) and satisfies the following estimate: for all \( T' > 0 < T' < T = \mu/\varepsilon \), there exists \( C = C_{T'} > 0 \) such that

\[
\sup_{|t| \leq T', x \in U} |\partial^\alpha u(t, x)| \leq C^{[\alpha]+1}|\alpha|!
\]

for \( \alpha \in \mathbb{N}^n \). (An estimate on \( \partial_t^j \partial_x^\alpha u(t, x) \) can be obtained by using Cauchy’s inequality.)
2. The Banach algebra $G_{T,\zeta}(\Omega)$

Some material in this and the next sections has already appeared in [3] or [4], possibly in a different formulation. We present proofs here for the reader’s convenience.  

Let $f(X) = \sum_{k=0}^{\infty} a_k X^k$ and $g(X) = \sum_{k=0}^{\infty} b_k X^k$ be two formal series with $a_k \in \mathbb{R}, b_k \in \mathbb{R}_+$. Here $\mathbb{R}_+$ is the totality of nonnegative real numbers. We write $f(X) \ll g(X)$ if $|a_k| \leq b_k$ for all $k \geq 0$.

If $0 < f(X) \ll g(X)$ and $p \geq 0$ is smaller than the radius of convergence of $g$, then we have $0 \ll f(X+p) \ll g(X+p)$. In fact the assumption $0 \leq |a_k| \leq b_k$ implies $0 \leq |\sum a_k p^k| \leq \sum b_k p^k$, $0 \leq |\sum k a_k p^{k-1}| \leq \sum k b_k p^{k-1}$, $0 \leq |\sum (k-1) a_k p^{k-2}| \leq \sum k(k-1) b_k p^{k-2}$, ....

For a formal power series $f(X) = \sum_{k=0}^{\infty} a_k X^k$, set

$$Df(X) = \sum_{k=1}^{\infty} k a_k X^{k-1} = \sum_{k=0}^{\infty} (k+1) a_{k+1} X^k,$$
$$D^{-1}f(X) = \sum_{k=0}^{\infty} \frac{a_k}{k+1} X^{k+1} = \sum_{k=1}^{\infty} \frac{a_k}{k} X^k.$$

We have $DD^{-1}f(X) = f(X)$, but $D^{-1}Df(X) = \sum_{k=1}^{\infty} a_k X^k \neq f(X)$.

Set $\varphi(X) = \frac{1}{K} \sum_{k=0}^{\infty} X^k/((k+1)^3)$, $K = 4\pi^4/3$. It is a series due to Lax. It can be proved that $\varphi^2(X) \ll \varphi(X)$. Hence we have $0 \ll \varphi^2(X+p) \ll \varphi(X+p)$ if $p \geq 0$.

Assume that $k \leq 0, a \geq 0, b \geq 0, k+a \leq 0$. Then $D^k D^{a+b} \varphi(X)$ is obtained by cutting off the terms of degree $<-k$ from $D^b D^{k+a} \varphi(X)$. We have

$$D^k D^{a+b} \varphi(X) \ll D^b D^{k+a} \varphi(X).$$

Since $k+a \leq 0$, Lemma 2.5 of [3] implies that $D^{k+a} \varphi(X) \ll c^{k+a} \varphi(X)$ with $c = 2/9$ (our $c$ is the reciprocal of Wagschal’s). Hence

$$D^b D^{k+a} \varphi(X) \ll c^{k+a} D^b \varphi(X).$$

A combination of (1) and (2) shows that

$$D^b D^{a+b} \varphi(X) \ll c^{k+a} D^b \varphi(X).$$

Passing from an indeterminate $X$ to a definite value $X_0$, we get

**Proposition 2.1.** Assume $a \geq 0, b \geq 0, k+a \leq 0$ and $0 \leq X_0 < 1$; we have

$$D^k D^{a+b} \varphi(X_0) \leq c^{k+a} D^b \varphi(X_0).$$

If $\zeta > 0$, then a continuous function $u(t, x)$ on $\Omega_T$ is said to be an element of $G_{T,\zeta}(\Omega)$ if it is infinitely differentiable in $x$ and there exists a constant $C > 0$ such that

$$\forall \alpha \in \mathbb{N}^n, \forall t \in I_T, \quad \sup_{x \in \Omega} |\partial^\alpha u(t, x)| \leq C\zeta^{|\alpha|} D^{\alpha} \varphi(|t|/T),$$

where $\partial^\alpha = \partial^{\alpha_1+\ldots+\alpha_n}/\partial x_1^{\alpha_1} \ldots \partial x_n^{\alpha_n}$.

We set

$$\varphi_{T,\zeta}(t, x) = \varphi\left(\frac{|t|}{T} + \zeta \sum_{j=1}^{n} x_j\right).$$
Then we have \( \partial^\alpha \varphi_{T,\zeta}(t, 0) = \zeta^{[\alpha]} D^{[\alpha]} \varphi(t)/T \), which is a factor of the right-hand side of (4). We denote (4) by
\[
u(t, x) \leq C \varphi_{T,\zeta}(t, x).
\]
We define the norm \( \|u\| \) to be the infimum of such \( C \)'s.

**Proposition 2.2.** \( G_{T,\zeta}(\Omega) \) becomes a Banach space.

**Proof.** Let \( C^{0, \infty}(\Omega_T) \) be the space of continuous functions on \( \Omega_T \) which are infinitely differentiable in \( x \). For a compact subset \( K \) of \( \Omega_T \) and \( \alpha \in \mathbb{N}^n \), set \( p_{\alpha, K}(u(t, x)) = \sup_K |\partial^\alpha u(t, x)| \). Then \( C^{0, \infty}(\Omega_T) \) becomes a Fréchet space with these norms.

Obviously we have \( G_{T,\zeta}(\Omega) \subset C^{0, \infty}(\Omega_T) \), and the canonical injection is continuous, because
\[
\sup_{|t| \leq T', x \in \Omega} |\partial^\alpha u(t, x)| \leq \|u\| |\zeta^{[\alpha]} D^{[\alpha]} \varphi(|t|)/T|, 0 < T' < T.
\]
If \( (u_k) \) is a Cauchy sequence in \( G_{T,\zeta}(\Omega) \), it converges to a limit \( u \) in the Fréchet space \( C^{0, \infty}(\Omega_T) \). We have only to prove that \( u \in G_{T,\zeta}(\Omega) \) and that \( (u_k) \) converges to \( u \) in \( G_{T,\zeta}(\Omega) \).

For all \( \varepsilon > 0 \), there exists \( k \in \mathbb{N} \) such that \( \|u_p - u_q\| \leq \varepsilon \) if \( p, q \geq k \). In other words, for all \( \alpha \in \mathbb{N}^n \) we have
\[
\sup_{x \in \Omega} |\partial^\alpha u_p - \partial^\alpha u_q| \leq \varepsilon |\zeta^{[\alpha]} D^{[\alpha]} \varphi(|t|)/T|.
\]
Since \( \partial^\alpha u_p(t, x) \to \partial^\alpha u(t, x) \) for all \( (t, x) \in \Omega_T \), we get
\[
\sup_{x \in \Omega} |\partial^\alpha u_p - \partial^\alpha u| \leq \varepsilon |\zeta^{[\alpha]} D^{[\alpha]} \varphi(|t|)/T|.
\]
This means that \( u \in G_{T,\zeta}(\Omega) \) and that \( (u_k) \) converges to \( u \) in \( G_{T,\zeta}(\Omega) \). \( \square \)

Note that our \( \varphi_{T,\zeta}(t, x) \) and \( G_{T,\zeta}(\Omega) \) are different from \( \Phi_{T,\zeta}(t, x) \) and \( G_{T,\zeta}(\Omega_T) \) of \( \mathbb{R} \). It affects the formulation of Proposition 2.2. In the present paper we employ the unfamiliar symbol \( \ll \) in dealing with estimates global in \( x \), in contrast to \( \ll \) which only gives local information.

**Proposition 2.3.** \( G_{T,\zeta}(\Omega) \) is a Banach algebra.

**Proof.** Since \( 0 \ll \varphi^2(X + p) \ll \varphi(X + p) \) for \( p \in [0, 1] \), we have for \( t \in I_T \),
\[
\partial^\alpha (\varphi^2_{T,\zeta})(t, 0) = \partial^\alpha \varphi_{T,\zeta}(t, 0).
\]
If \( u(t, x) \ll C_1 \varphi_{T,\zeta}(t, x), v(t, x) \ll C_2 \varphi_{T,\zeta}(t, x) \), then
\[
\begin{align*}
\sup_{x \in \Omega} |\partial^\alpha u(t, x)| & \leq C_1 \partial^\alpha \varphi_{T,\zeta}(t, 0), \\
\sup_{x \in \Omega} |\partial^\alpha v(t, x)| & \leq C_2 \partial^\alpha \varphi_{T,\zeta}(t, 0).
\end{align*}
\]
Therefore
\[
\sup_{x \in \Omega} |\partial^\alpha (uv)(t, x)| \leq \sum_{\beta \leq \alpha} \sup_{x \in \Omega} \left| \frac{\alpha}{\beta} \right| (\partial^{\alpha-\beta} u \cdot \partial^\beta v)(t, x)
\]
\[
\leq C_1 C_2 \sum_{\beta \leq \alpha} \left( \frac{\alpha}{\beta} \right) \partial^{\alpha-\beta} \varphi_{T,\zeta}(t, 0) \cdot \partial^\beta \varphi_{T,\zeta}(t, 0) = C_1 C_2 \partial^\alpha (\varphi^2_{T,\zeta})(t, 0)
\]
\[
\leq C_1 C_2 \partial^\alpha \varphi_{T,\zeta}(t, 0).
\]
Hence \( uv \ll C_1 C_2 \varphi_{T,\zeta} \). This implies that \( \|uv\| \leq \|u\| \|v\| \). \( \square \)
We equip the direct sum \( \bigoplus_{\kappa \in \mathbb{N}} \mathcal{G}_{T, \zeta}(\Omega) \) with the norm \( \| \cdot \|_N \) defined by
\[
\| \tau(t, x) \|_N = \max_{j=1, \ldots, N} |\tau_j(t, x)|,
\]
\[
\tau(t, x) = (\tau_1(t, x), \ldots, \tau_N(t, x)) \in \bigoplus_{\kappa \in \mathbb{N}} \mathcal{G}_{T, \zeta}(\Omega).
\]

**Proposition 2.4.** Let \( f(X) = f(X_1, \ldots, X_N) = \sum_{|\alpha| \geq 2} a_{\alpha} X^\alpha \) be a convergent power series which vanishes of second order at \( X = 0 \). If \( \tilde{\tau}(t, x), \tilde{\sigma}(t, x) \in \bigoplus_{\kappa \in \mathbb{N}} \mathcal{G}_{T, \zeta}(\Omega) \) have sufficiently small norms, then \( f(\tilde{\tau}(t, x)) \) and \( f(\tilde{\sigma}(t, x)) \) are well defined as elements of \( \mathcal{G}_{T, \zeta}(\Omega) \). Moreover, there exist positive constants \( C_f \) and \( C'_{\tilde{\tau}} \) depending only on \( f \) and independent of \( \tilde{\tau}, \tilde{\sigma}, T, \zeta \) and \( \Omega \) such that
\[
\| f(\tilde{\tau}(t, x)) \| \leq C_f \| \tilde{\tau} \|_N^2,
\]
\[
\| f(\tilde{\tau}(t, x)) - f(\tilde{\sigma}(t, x)) \| \leq C'_{\tilde{\tau}} \| \tilde{\tau} - \tilde{\sigma} \|_N (\| \tilde{\tau} \|_N + \| \tilde{\sigma} \|_N).
\]

**Proof.** By Proposition 2.3 we have
\[
f(\tilde{\tau}) = \sum_{|\alpha| \geq 2} a_{\alpha} \tilde{\tau}^\alpha \leq \sum_{|\alpha| \geq 2} |a_{\alpha}| |\tau_1|^{\alpha_1} \cdots |\tau_N|^{\alpha_N} \varphi_{T, \zeta}.
\]
We find that \( \| f(\tilde{\tau}(t, x)) \| \leq C_f \| \tilde{\tau} \|_N^2 \) for some \( C_f \) if \( \| \tilde{\tau} \|_N \) is sufficiently small.

We have \( f(Y) - f(X) = (Y - X) \cdot g(X, Y) \) for a vector-valued real-analytic function \( g(X, Y) = \int_0^1 \nabla f((1 - t)X + tY) dt \). Since \( g(0, 0) = 0 \), the inequality \( \| f(\tilde{\tau}(t, x)) - f(\tilde{\sigma}(t, x)) \| \leq C'_{\tilde{\tau}} \| \tilde{\tau} - \tilde{\sigma} \|_N (\| \tilde{\tau} \|_N + \| \tilde{\sigma} \|_N) \) follows. \( \square \)

Set \( \partial_t^{-1} u(t, x) = \int_0^t u(s, x) ds \).

**Proposition 2.5.** For all \( (k, \alpha) \in (-\mathbb{N}) \times \mathbb{N}^n \) with \( k + |\alpha| \leq 0 \), there exists a constant \( C_{k, |\alpha|} > 0 \) such that \( \partial_t^k \partial^\alpha \) is an endomorphism of the Banach space \( \mathcal{G}_{T, \zeta}(\Omega) \) and its norm is not larger than \( C_{k, |\alpha|} T^{-k} \zeta^{|\alpha|} \).

**Proof.** We fix \( \alpha \). If \( u \in \mathcal{G}_{T, \zeta}(\Omega) \), we have for all \( \beta \in \mathbb{N}^n \),
\[
\sup_{x \in \Omega} |\partial^\alpha \partial^\beta u(t, x)| \leq \| u \| \zeta^{|\alpha| + |\beta|} \| D^{|\alpha| + |\beta|} \varphi(|t|/T).
\]
Then by Proposition 2.4 we obtain the following estimate, in which we choose \( \pm \partial_t \) if \( \pm t \geq 0 \):
\[
\sup_{x \in \Omega} |\partial_t^k \partial^\alpha \partial^\beta u(t, x)| \leq \| u \| \zeta^{|\alpha| + |\beta|} (\pm \partial_t)^k \{ D^{|\alpha| + |\beta|} \varphi(|t|/T) \}
\]
\[
\leq \| u \| T^{-k} \zeta^{|\alpha| + |\beta|} D^{|\alpha| + |\beta|} \varphi(|t|/T)
\]
\[
\leq \| u \| c^{k + |\alpha|} T^{-k} \zeta^{|\alpha|} \cdot \zeta^{|\beta|} D^{|\beta|} \varphi(|t|/T).
\]
We have shown that
\[
\partial_t^k \partial^\alpha u(t, x) \leq |u| c^{k + |\alpha|} T^{-k} \zeta^{|\alpha|} \varphi_{T, \zeta}(t, x),
\]
because \( \partial_t \) and \( \partial^\beta \) commute. \( \square \)
3. Uniformly Analytic Functions

The spaces $A(\Omega)$ and $C^k(T; A(\Omega))$ have been defined in the first section. Recall condition (ii) in the definition of the latter, which is only locally uniform in $t$. This condition has been chosen so that the following proposition may hold. Note that $D^k \varphi(t)$ diverges if $k \geq 1$.

Proposition 3.1. \( \forall T > 0, \forall \zeta > 0, \mathcal{G}_{T, \zeta}(\Omega) \subset C(T; A(\Omega)) \).

To formulate an almost converse inclusion, we introduce the following notation.

Proposition 3.3. Assume that \( \varphi(x) \in A(\Omega) \) satisfies \( \sup_{x \in \Omega} |\partial^\alpha \varphi(x)| \leq e^{\alpha^2} |\alpha|! \). (We can take \( p(\varphi) = q(\varphi) = \varepsilon \)) Then we can take \( p(\varphi) = q(\varphi) = \varepsilon \).

Remark 3.2. If \( \Omega \) is star-shaped and \( \varphi(x) \in A(\Omega) \), we set \( \varphi_\varepsilon(x) = \varepsilon \varphi(\varepsilon x) \). Then we can take \( p(\varphi_\varepsilon) = q(\varphi_\varepsilon) = \varepsilon \).

Proposition 3.4. If \( \psi(x) \in A(\Omega) \), then for all \( T > 0 \) and for all \( \zeta \geq e^2 q(\psi) \), we have \( \psi \in \mathcal{G}_{T, \zeta}(\Omega) \) and \( |\psi| \leq Kp(\psi) \).

Proof. For all \( \alpha \in \mathbb{N}^n \), we have

\[
(|\alpha| + 1)^2 D^{|\alpha|} \varphi(t) / T \geq (|\alpha| + 1)^2 D^{|\alpha|} \varphi(0) = K^{-1} |\alpha|!
\]

and \((|\alpha| + 1)^2 \leq e^{2|\alpha|}\). Hence we obtain

\[
|\alpha|! \leq K e^{2|\alpha|} D^{|\alpha|} \varphi(t) / T.
\]

On the other hand, \( \psi(x) \in A(\Omega) \) satisfies

\[
\sup_{x \in \Omega} |\partial^\alpha \psi(x)| \leq p(\psi) q(\psi)^{|\alpha|} |\alpha|!.
\]

By (5) and (6), we find that

\[
\sup_{x \in \Omega} |\partial^\alpha \psi(x)| \leq \{Kp(\psi)\} \{e^2 q(\psi)^{|\alpha|} D^{|\alpha|} \varphi(t) / T\}.
\]

This completes the proof.
4. Proofs of the theorems

Proof of Theorem 1.1. Set \( v(t, x) = u(t, x) - \varphi(x) - t\psi(x) \). Then \( v(0, x) = \partial_tv(0, x) = 0 \) and

\[
\partial_t^2v = P(v + \varphi + t\psi) + f(\nabla^{1,2}(v + \varphi + t\psi)),
\]
where we set \( \nabla^{1,2}u = (\nabla u, \nabla^2 u) \) for simplicity.

Next we set \( w = \partial_t^2v \). Then \( w = \partial_t^{-2}w \) and (CP) is reduced to \( w = L(w) \), where we define the mapping \( L \) by

\[
L(w) = P(\partial_t^{-2}w + \varphi + t\psi) + f(\nabla^{1,2}(\partial_t^{-2}w + \varphi + t\psi)).
\]

We shall find a fixed point \( w \) of \( L \) in a suitable complete metric space by showing that \( L \) is a contraction.

We assume that \( w \in G_{T, \zeta}(\Omega) \), where \( T \) and \( \zeta \) are to be specified later.

By Propositions 2.5 we have

\[
|P\partial_t^{-2}w| \leq A|w|, \quad A := C_p C_{-2, 2} T^2 \zeta^2,
\]
where \( C_P = \sum |p_{jk}| \). By Propositions 3.3 and 3.4 if \( \zeta \geq 2e^2\epsilon \), we have

\[
|P(\varphi + t\psi)| \leq B, \quad B := 3C_p K (1 + T) \epsilon^3.
\]

The nonlinear term is estimated by using Propositions 2.3, 3.3 and 3.4. If \( \zeta \geq 2e^2\epsilon \) we have

\[
|f(\nabla^{1,2}(\partial_t^{-2}w + \varphi + t\psi))| \\
\leq C_f (|\nabla^{1,2}\partial_t^{-2}w|_N + |\nabla^{1,2}(\varphi + t\psi)|_N)^2 \\
\leq C_f \left( \max(C_{-2, 1} T^2 \zeta, C_{-2, 2} T^2 \zeta^2)|w| + K (1 + T) \epsilon^2 \right)^2 \\
= (A'|w| + B')^2,
\]
where \( A' := \sqrt{C_f} \max(C_{-2, 1} T^2 \zeta, C_{-2, 2} T^2 \zeta^2) \), \( B' := \sqrt{C_f K (1 + T) \epsilon^2} \). The terms caused by \( \nabla^2(\varphi + t\psi) \) can be estimated by \( 3K (1 + T) \epsilon^3 \), which is much smaller than \( K (1 + T) \epsilon^3 \) if \( \epsilon \) is sufficiently small. These cubic terms have been neglected in the above estimate.

To sum up, we have \( |Lw| \leq A|w| + B + (A'|w| + B')^2 \).

We fix \( (\zeta, T) \) and introduce a number \( r \) as in the following (\( \zeta \) satisfying the condition indicated above), where \( \mu > 0 \) is a small parameter:

\[
\zeta = 2e^2\epsilon, \quad T = \frac{\mu}{\epsilon}, \quad r = \frac{2B}{1 - 2A'}.
\]

We have \( 0 < A < 1/3 \) and \( r > 6B > 0 \) if \( \mu \) is sufficiently small. If \( 0 < \epsilon < 1 \), there exist positive constants \( C_A, C_B, C_r, C_{A'} \) and \( C_{B'} \) such that

\[
A = C_A \mu^2, \quad B = C_B (\epsilon^3 + \mu \epsilon^2), \\
A r + B = r/2, \quad 0 < r \leq C_r (\epsilon^3 + \mu \epsilon^2), \\
A' \leq C_{A'} \mu^2 \epsilon^{-1}, \quad B' = C_{B'} (\epsilon^2 + \mu \epsilon).
\]

Note that \( T^2 \zeta^2 \) is much smaller than \( T^2 \zeta \). It means that the terms related to \( \nabla^2 \) are much smaller than those related to \( \nabla \).

There exists a positive constant \( C_1 \) such that

\[
(A'r + B')^2 \leq C_1 \epsilon^2 (\epsilon + \mu)^2.
\]
On the other hand, $r$ can be estimated from below, and there exists a positive constant $C_2$ such that

$$C_2 \varepsilon^2 (\varepsilon + \mu) \leq r.$$ 

Therefore if $\varepsilon + \mu$ is sufficiently small, we have

$$\text{Ar} + B + (A' \text{r} + B')^2 = \frac{T}{2} + (A' \text{r} + B')^2 \leq r.$$ 

When $\zeta$, $T$ and $r$ are as in $(\ast)$, let $B(r; T, \zeta) \subset G_{T, \zeta}(\Omega)$ be the closed ball of radius $r$ centered at 0. The above calculation shows that $\mathcal{L}$ is a mapping from $B(r; T, \zeta)$ to itself if $\varepsilon + \mu$ is sufficiently small.

Next we shall show that $\mathcal{L}$ is a contraction mapping. Take $w_1, w_2 \in B(r; T, \zeta)$ with $r, T, \zeta$ as in $(\ast)$. We have

$$\mathcal{L}(w_1) - \mathcal{L}(w_2) = P\partial_t^{-2}(w_1 - w_2) + f(\tau_1) - f(\tau_2),$$

where $\tau_j = \nabla^{1,2}(\partial_t^{-2} w_j + \phi + t\psi)$.

Then by Propositions 2.3 and 2.4, we have

$$\|\mathcal{L}(w_1) - \mathcal{L}(w_2)\| \leq A\|w_1 - w_2\| + C'\|\tau_1 - \tau_2\|_N (\|\tau_1\|_N + \|\tau_2\|_N).$$

Since $T^2 \zeta^2$ is much smaller than $T^2 \zeta$ and $T^2 \zeta \leq C_2 \mu^2 \varepsilon^{-1}$ for some $C_2$, we have

$$\|\tau_1 - \tau_2\|_N \leq \max(C_{-2,1} T^2 \zeta, C_{-2,2} T^2 \zeta^2) \|w_1 - w_2\| = C_2 \mu^2 \varepsilon^{-1} \|w_1 - w_2\|.$$ 

On the other hand, since $\|w_j\| \leq r \leq C_r (\varepsilon^3 + \mu \varepsilon^2)$, there exists $C_3 > 0$ such that

$$\|\tau_j\| \leq C_{-2,1} T^2 \zeta \|w_j\| + K(1 + T) \varepsilon^2 \leq C_3 (\varepsilon^2 + \mu \varepsilon).$$

Hence for some $C_4 > 0$,

$$\frac{\|\mathcal{L}(w_1) - \mathcal{L}(w_2)\|}{\|w_1 - w_2\|} \leq C_4 \mu^2 + 2C_4 \mu^2 (\varepsilon + \mu).$$

We find that $\mathcal{L}$ is a contraction mapping if $\mu + \varepsilon$ is sufficiently small. Its fixed point

$$w \in G_{T, \zeta}(\Omega) \subset C(T; A(\Omega))$$

gives us a solution $u(t, x) = \partial_t^{-2} w(t, x) + \varphi(x) + t\psi(x) \in C^2(T; A(\Omega)).$ \hfill \Box

**Proof of Theorem 1.2** Local uniqueness follows from the Cauchy-Kovalevskaya theorem, and we can extend it by analytic continuation.

Now we sketch the proof of existence. A complex-analytic function on $B_T \times U$ is said to be an element of $G_{T, \zeta}^C(U)$ if there exists a constant $C > 0$ such that

$$\forall \alpha \in \mathbb{N}^n, \forall t \in B_T, \sup_{z \in U} |\partial^\alpha u(t, x)| \leq C \zeta^{[\alpha]} D[\alpha] \varphi(||t||/T).$$

It can be proved that $G_{T, \zeta}^C(U)$ is a Banach algebra. The theorem can be proved in the same way as in the real case. \hfill \Box
References


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