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S. MIYATAKE

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ECOLE POLYTECHNIQUE

F-91128 PALAISEAU Cedex (FRANCE)

Tél. (1) 69 33 40 91

Fax (1) 69 33 30 19 ; Téléx 601.596 F

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## EQUATIONS AUX DERIVEES PARTIELLES

### **NEUMANN OPERATOR FOR WAVE EQUATION IN A HALF SPACE AND MICROLOCAL ORDERS OF SINGULARITIES ALONG THE BOUNDARY**

**S. MIYATAKE**

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## 1 Introduction

As for fixed initial boundary value problems for hyperbolic equation of second order, Dirichlet and Neumann problems are celebrated. However strict best estimates are not so easy to obtain, and between both problems there is a certain difference of order by  $1/2$  as for norms of boundary data. Now we try to study these foundations further and clarify that this difference is inevitable. For simplicity we consider wave equation  $Pu = 0$  in a half space  $R^+ \times R^{n-1} \times R \ni (x, y, t)$ ,  $P$  being  $D_x^2 + \sum_j D_{y_j}^2 - D_t^2$ . Namely we are concerned at first with Neumann problem :

$$(N.P) \quad Pu(x, y, t) = 0 \text{ in } R^+ \times R^{n-1} \times R, \quad D_x u|_{x=0} = g(y, t).$$

We consider also Dirichlet problem

$$(D.P) \quad Pu(x, y, t) = 0 \text{ in } R^+ \times R^{n-1} \times R, \quad u|_{x=0} = h(y, t),$$

since the solution  $u$  of (N.P) also satisfies (D.P) if we define  $h(y, t)$  by  $u|_{x=0}$ . The existence and uniqueness theorems for both problems give the Neumann operator in our case, which we denote by  $Q$ .

$$(1.1) \quad Qg = h.$$

Namely Neumann operator is defined using the solution of (N.P). More precisely we use the forward progressing solution satisfying the following condition :

$$(1.2) \quad \inf_t \text{Proj} \text{ supp } u = \inf_t \text{Proj} \text{ supp } g = t_0, \text{ if } t_0 > -\infty$$

Then  $u$  is also the forward solution of (D.P) in the sense that  $h(y, t)$  satisfies (1.2) replaced  $g$  by  $h$ . We can refer [6] and [3] concerning the existence and uniqueness theorems for these problems. These theorems can be considered in the spaces with norms of negative order in parallel and weak solution can be constructed by Laplace-Fourier inversion formula. We can then obtain a concrete expression of the solution to (D.P) and  $g$  is found by taking the normal derivative at the boundary. Since Laplace-Fourier inversion formula gives one to one onto correspondance we have the expression of Neumann operator as follows :

$$(1.3) \quad h(y, t) = \left(\frac{1}{2\pi}\right)^n \int \int \int \int e^{i\phi(\tau^2 - |\eta|^2)^{-1/2}} g(y', t') dy' dt' d\eta d\tau,$$

where  $\tau = \sigma - i\gamma$ ,  $\gamma > 0$  and  $\phi = (y - y')\eta + (t - t')\tau$ .  $h(y, t)$  is shown to be independent of  $\gamma > 0$ . Now denote  $Q(Qg) = v(y, t)$ . Then  $v$  satisfies

$$\square v = (D_t^2 - \sum_{j=1}^{n-1} D_{y_j}^2)v = g(y, t),$$

and has the forward progressing property (1.2) replaced  $u$  by  $v$ . Therefore we can write the Neumann operator.

$$(1.4) \quad Qg = \square^{-1/2}g.$$

Here  $(\tau^2 - |\eta|^2)^{1/2}$  stand for a square root of  $\tau^2 - |\eta|^2$ , which is single valued and analytic in  $C - [-|\eta|, |\eta|]$  and satisfies

$$(1.5) \quad (\tau^2 - |\eta|^2)^{1/2} < 0 \text{ for real } \tau > |\eta|.$$

In this way our main purpose is to reseach the properties of  $-1/2$  power of d'Alembertian.

At first applying a contour integral to the expression (1.3) we can reduce the integral in  $\tau$  to two times integral in  $\sigma = \text{Re}\tau$  from  $-|\eta|$  to  $|\eta|$ . Then we use a special partition of unity in  $(\eta, \sigma)$ - plane in order to get the following decomposition ;

$$(1.6) \quad Q = Q_0 + Q_+ + Q_-,$$

where  $Q_0$  is a pseudodifferential operator with symbol

$$(1.7) \quad \sigma(Q_0) = p_0(y, t, \eta, \sigma) \in S_{1/3,0}^{-2/3}.$$

Therefore, if we define respectively

$$h_* = Q_*g$$

$h_0$  is a  $C^\infty$  function in  $\{(y, t); t > t_1\}$ . Here we have assumed

$$(1.8) \quad g \in \mathcal{E}' \text{ and } \text{Proj}_t \text{ supp } g = [t_0, t_1],$$

Hence the main part of  $h = Qg$  is  $h_+ = Q_+g$  and  $h_- = Q_-g$ , which we can write down as follows.

$$(1.9) \quad h_\pm(y, t) = Q_\pm g = \int_{t_0}^{t_1} P_{\phi_\pm}(t - t')g(\cdot, t')dt'$$

where  $P_{\phi_\pm}(t - t')$  is a family of Fourier integral operators smoothly depending on a parameter  $t - t'$ , and  $t_1$  in (1.9) is replaced by  $t$  if  $t_1 > t$ . Here the phase functions are of the forms

$$(1.10) \quad \phi_\pm = y\eta \pm (t - t')|\eta|,$$

and their amplitude functions satisfy

$$(1.11) \quad P_\pm = P_\pm(y, \eta; t - t') \in S_{2/3,0}^{-1/2}$$

if  $t$  is larger than  $t'$ . Moreover we can obtain concrete expression of  $p_{\pm}$  and properties of  $h_{\pm}$ , which we see later. Here we remark only that we use Frenel integral and second mean value theorem concerning the integral of product functions. Finally notice that theorem  $C$  in [5] and (1.9) - (1.11) give the informations on the propagations of microlocal orders of singularities of the solution along the boundary, since  $h$  means the trace of  $u$  to the boundary.

Specially in the case where  $g$  is a shock pulse like

$$(1.12) \quad g(y', t') = \delta(t' - t')g_1(y') .$$

Then (1.9) becomes

$$(1.9) \quad h_{\pm}(y, t) = P_{\phi_{\pm}}(t - t'_1) g_1 .$$

Now applying Theorem 3.1 in [4] or Theorem  $C$  in [5] we can verify

$$(1.13) \quad OS(h_{\pm}(\cdot, t); y, \eta) = OS(g_1; y'_{\pm}, \eta) - 1/2, \text{ where } y - y' = \mp(t - t'_1) \frac{\eta}{|\eta|} ,$$

for so small  $t - t'_1 > 0$  that condition I in [5] is fulfilled. Even if  $t - t'_1$  is larger, we can show (1.13) deviding  $P_{\phi}(t - t'_1)$  as follows,  $\pm$  being omitted,

$$(1.14) \quad P_{\phi}(t - t'_1) = (P_{\phi}(t - t'_1)P_{\phi}^{-1}(t'_k - t'_1)) \cdots (P_{\phi}(t'_3 - t'_2)P_{\phi}^{-1}(t'_2 - t'_1))P_{\phi}(t'_2 - t'_1).$$

Then each factor of (1.4) has an elliptic amplitude function and becomes a Fourier integral operator with phase function satisfying condition I. Thus we have (1.13) also in this case.

## 2 Neumann operator and -1/2 power of d'Alembertian

At first we give the expressions for solutions to (D.P) and (N.P) as follows respectively

$$(2.1) \quad u(x, y, t) = \left(\frac{1}{2\pi}\right)^n \int \int \int \int e^{ix(\tau^2 - |\eta|^2)^{1/2}} e^{i\phi} h(y', t') dy' dt' d\eta d\tau ,$$

$$(2.2) \quad u(x, y, t) = \left(\frac{1}{2\pi}\right)^n \int \int \int \int e^{ix(\tau^2 - |\eta|^2)^{1/2}} e^{i\phi} \frac{g(y' t')}{(\tau^2 - |\eta|^2)^{1/2}} dy' dt' d\eta d\tau ,$$

where the notation (1.5) is used. Therefore we can verify (1.3) and suitable estimates for  $u$  in (2.1) and (2.2) and for  $h$  in (1.3). Moreover if we take care that  $u$  and  $h$  are independent of  $\gamma > 0$ , we can show estimates which are very proper to forward progressing properties.

In order to calculate, concerning  $h$  in (1.3) we can use Fubini theorem if we suppose  $g \in \mathcal{D}$ . For  $g \in \varepsilon'$ , we define  $Qg$  by  $(Qg, \phi) = (g, Q^* \phi)$ ,  $Q^* \phi$  having backward properties. Even in this case our arguments are rather similar, we concentrate ourselves to the calculus of  $h = Qg$  in (1.3).

Let start to consider

$$(2.3) \quad F = \int_{-\infty}^{\infty} \frac{e^{i(t-t')\tau}}{(\tau^2 - |\eta|^2)^{1/2}} d\sigma, \quad \text{for } \gamma > 0, |\eta| \neq 0 .$$

In order to make  $\gamma$  tend to zero, we prepare the following lemma :

**Lemma 1.**— For real  $p \neq 0$ ,

$$F_\gamma(p) = \int_{-\text{Im}z > 0} \frac{e^{izp}}{(z^2 - 1)^{1/2}} dz$$

is independent of  $\gamma > 0$ .  $F_\gamma(p) = F(p)$  satisfies  $F_\gamma(p) = 0$  if  $p < 0$  and  $F(p) = -2i \int_{-1}^1 e^{ipx} (1 - x^2)^{-1/2} dx$ , if  $p > 0$ .

Using this lemma we can verify that (1.3) is equal to

$$(2.4) \quad h(y, t) = \left(\frac{1}{2\pi}\right)^n \frac{2}{i} \int_{R^n} \int_{-\infty}^t \int_{R^n} \int_{-|\eta|}^{|\eta|} \frac{e^{i\phi} g(y, t)}{(|\eta|^2 - \tau^2)^{1/2}} dy' dt' d\eta d\sigma.$$

Now decompose above  $h$  together with  $h$  in (1.3), Take a  $C^\infty$  function  $\beta$  satisfying,

$$(2.5) \quad \beta(t) = 1 \quad \text{if } |t| \leq 1/4 \quad \text{and} \quad \beta(t) = 0 \quad \text{if } |t| > 1/2.$$

Then put

$$(2.6) \quad 1 = \beta(|\eta|) + (1 - \beta(|\eta|)) = \beta_0(\eta) + \beta_1(\eta),$$

$$(2.7) \quad \beta_1 = \alpha_+(\eta, \sigma) + \alpha_-(\eta, \sigma) + \alpha_0(\eta, \sigma), \text{ where}$$

$$\alpha_+(\eta, \sigma) = \beta_1 \beta(|\eta|^{-1/3} (|\eta| - \sigma)), \quad \alpha_-(\eta, \sigma) = \alpha_+(\eta, -\sigma),$$

and

$$\alpha_0(\eta, \sigma) = \beta_1(\eta) - \alpha_+(\eta, \sigma) - \alpha_-(\eta, \sigma).$$

Substituting (2.6) in the integrand of (1.3) we have

$$(2.6)' \quad h(y, t) = h_0(y, t) + h_1(y, t) ,$$

where  $h_0$  is considered for fixed  $\gamma > 0$ . As for  $h_1$  we use Lemma 1 to obtain the same representation as (2.4). More precisely  $h_1(y, t)$  has the form  $h(y, t)$  in (2.4) with integrand multiplied by  $\beta_1(\eta, \sigma)$ . Then corresponding to (2.7) it holds

$$(2.7)' \quad h_1(y, t) = h_+(y, t) + h_-(y, t) + h_{10}(y, t) .$$

$h_0$  and  $h_{10}$  are the images of  $g$  by pseudodifferential operators with amplitude functions satisfying respectively

$$(2.8) \quad P_0 \in S_{10}^{-1} \text{ and } P_{10} \in S_{1/3,0}^{-2/3} .$$

As for  $h_{\pm}$  we show that (1.9) holds satisfying (1.10), (1.11) and the following asymptotic form of amplitude function  $P_{\pm}$ .

$$(2.9) \quad P_{\pm} = \mp i \left(\frac{\pi}{2}\right)^{1/2} e^{\pm \pi i/4} ((t-t')|\eta|)^{-1/2} \{1 + O((t-t')|\eta|)^{-1/2}\} .$$

Since  $h_-$  is similar to  $h_+$  we concentrate ourselves to  $h_+$ . Main part of calculus concerns with

$$(2.10) \quad J = \int_{-|\eta|}^{|\eta|} \frac{e^{i(t-t')\sigma}}{(|\eta|^2 - \sigma^2)^{1/2}} \beta_1 \alpha_+(\eta, \sigma) d\sigma, \text{ for } t-t' > 0 .$$

Now we change variable  $\sigma$  to  $s$  :

$$(2.11) \quad s = ((t-t')|\eta|)^{1/2} \zeta = ((t-t')|\eta|)^{1/2} \left(1 - \frac{\sigma}{|\eta|}\right)^{1/2} .$$

Then we have

$$(2.10)' \quad J = 2e^{i\mu} \mu^{-1/2} \int_0^{\nu} e^{-is^2} \frac{1}{(1-\mu s^2)^{1/2}} \beta\left(\frac{s^2}{4\nu^2}\right) ds,$$

where  $(\cdot - \cdot)^{1/2} \geq 0$  in (2.10) and we have used notations

$$(2.11)' \quad \mu = (t-t')|\eta| \text{ and } \nu = \frac{1}{2}(t-t')^{1/2}|\eta|^{1/6} .$$

Here we arrive at the following integrals

$$(2.12) \quad I_1 = \int_0^{\nu} e^{is^2} \beta\left(\left(\frac{s}{2\nu}\right)^2\right) ds$$

which we can estimate using the second mean value theorem. We consider also

$$(2.13) \quad I_2 = \int_0^{\nu} e^{is^2} \left\{2 - \frac{1}{(1-\mu s^2)^{1/2}}\right\} \beta\left(\left(\frac{s}{2\nu}\right)^2\right) ds.$$



Then it suffices to prove

$$(2.14) \quad I_1 \text{ and } I_2 \text{ belongs to } S_{2/3,0}^0,$$

since the part of integral in (2.9)' is equal to  $I_2 - I_1$ . Moreover in the process of the proof of (2.12) we can obtain (2.9) if we use the following facts essentially depend on second mean value theore and integration by parts.

$$(2.15) \quad F(\infty) = \left(\frac{\pi}{4}\right)^{1/2} e^{\pi i/4}, F(\infty) - F(\nu) \in S_{1,0}^{-1/6} \text{ for } F(r) = \int_0^r e^{is^2} ds$$

$$(2.16) \quad \int_0^\nu e^{is^2} s^k ds \leq M\nu^k,$$

$$(2.17) \quad \frac{\partial}{\partial \eta_j} \beta\left(\left(\frac{s}{2\nu}\right)^2\right) = \frac{\partial}{\partial s} \beta\left(\left(\frac{s}{2\nu}\right)^2\right) \cdot (-s) \frac{\eta_j}{|\eta|^2} \quad j = 1, 2, \dots, n.$$

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Nara Women's University  
Kita-Uoya Nishimachi, Nara 630, Japa