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On the algebraic properties of the $H_{\frac{n}{2}, \frac{1}{2}}$ spaces

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Abstract

We investigate the multiplicative properties of the spaces $H_{\frac{n}{2}, \frac{1}{2}}$. As in the case of the classical Sobolev spaces $H^{\frac{n}{2}}$ this space does not form an algebra. We investigate instead the space $H^{\frac{n}{2}} \cap L^\infty$, more precisely a subspace of it formed by products of solutions of the homogeneous wave equation with data in $H^{\frac{n}{2}}$.

It is a well known fact that the classical Sobolev spaces $H_s(\mathbb{R}^n)$, $s > \frac{n}{2}$, form an algebra relative to the standard multiplication of functions. This property fails however for the critical exponent $s = \frac{n}{2}$, unless we consider the smaller space $H^{\frac{n}{2}} \cap L^\infty(\mathbb{R})$ for which it is still true. If n is an even integer this fact can be easily proved with the help of the Gagliardo-Nirenberg inequality. If n is odd a simple proof of this fact can be obtained with the help of the following characterization of $H_s(\mathbb{R}^n)$ spaces for $0 < s < 1$: A function $f \in H_s$ if and only if $f \in L^2$ and,

$$\int \int \frac{|f(x+y) - f(x)|^2}{|y|^{n+2s}} dx dy < \infty$$

Another proof¹ (see [C]) can be obtained with the help of Littlewood-Paley decompositions.

In recent years the spaces $H_{s,\delta}(\mathbb{R}^{n+1})$ have surfaced as reasonable hyperbolic analogues of the classical H_s spaces. See [B]. In [K-M2] it was proved that, if $\delta > \frac{n}{2}$, $\delta > \frac{1}{2}$ and $n \geq 2$, these spaces form an algebra. This fact played a fundamental role in the

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¹We shall present yet another proof of this fact below

proof of local well posedness of the Wave Maps equations in H^s , for any $s > \frac{n}{2}$. By analogy with the case of classical Sobolev spaces one may expect that, in the case of the critical exponents $s = \frac{n}{2}$, $\delta = \frac{1}{2}$ the space $H_{\frac{n}{2}, \frac{1}{2}} \cap L^\infty(\mathbb{R}^{n+1})$ forms also an algebra. Such a fact may play an important role to prove the well posedness of the Wave-Maps equations for the critical exponent $s = \frac{n}{2}$. There are reasons to believe that such a result is however false. In this note we shall establish a weaker version of this fact concerning products $u_1 u_2 \dots u_N$ of solutions of the wave equation $\square u_i = 0$ with $H_{\frac{n}{2}}$ data. It is known, see [K-M1], [K-M2] and [K-S], that for $N = 2$ the product $u_1 u_2 \in H_{\frac{n}{2}, \frac{1}{2}}$. This result does probably fail for $N = 3$, we believe that the following conjecture is true.

Conjecture: *If $\square u = 0$, $u = f$, $\partial_t u = 0$ at $t = 0$, there exists f_k with $\|f_k\|_{H_{\frac{n}{2}}} = 1$ such that for the corresponding solutions u_k ,*

$$\|u_k^3\|_{H_{\frac{n}{2}, \frac{1}{2}}} \rightarrow \infty$$

Our main results are contained in the following theorems:

Theorem 1 *Let $n \geq 3$. Let u_i , $i = 1 \dots N$ verifying $\square u_i = 0$ with data² $u_i = f_i \in H_{\frac{n}{2}}$, $\partial_t u_i = g_i \in H_{\frac{n}{2}-1}$ at $t = 0$. If in addition $u_i \in L^\infty$ then $u_1 u_2 \dots u_N \in H_{\frac{n}{2}, \frac{1}{2}}$.*

Theorem 2 *Let $n \geq 3$. Let F be an analytic function of one real variable whose Fourier transform is a compactly supported measure³. Let u be an arbitrary solution of $\square u = 0$ with $H_{\frac{n}{2}}$ data. Then $F(u) \in H_{\frac{n}{2}, \frac{1}{2}}$.*

Remark: We expect these results to be correct also for $n=2$. In fact there is only one place in the proof, the estimate for $\|E_3\|_{L^2}$ that requires $n > 2$. This term could probably be handled by a direct but long calculation.

As a warm up for the proof of theorem 1 we shall start by presenting an elementary proof of the algebra property of $H_{\frac{n}{2}} \cap L^\infty$. Let $u, v \in H_{\frac{n}{2}} \cap L^\infty$; to estimate $D^{\frac{n}{2}}(uv)$ it suffices to estimate the commutator $E = D^{\frac{n}{2}}(uv) - uD^{\frac{n}{2}}v - vD^{\frac{n}{2}}u$. In fact we can show that

$$\|E\|_{L^2} \leq c \|D^{\frac{n}{2}}u\|_{L^2} \|D^{\frac{n}{2}}v\|_{L^2} \quad (1)$$

from which we derive,

$$\|E\|_{L^2} \leq c \left(\|D^{\frac{n}{2}}u\|_{L^2} \|D^{\frac{n}{2}}v\|_{L^2} + \|D^{\frac{n}{2}}u\|_{L^2} \|v\|_{L^\infty} + \|D^{\frac{n}{2}}v\|_{L^2} \|u\|_{L^\infty} \right) \quad (2)$$

To prove 1 we write the Fourier transform E^\wedge in the form,

$$E^\wedge(\xi) = \int \sigma(\xi - \eta, \eta) u^\wedge(\xi - \eta) v^\wedge(\eta) d\eta$$

²In what follows we shall simply say that the u_i have $H_{\frac{n}{2}}$ data

³The exact requirement is that $\int e^{c\lambda^2} |\tilde{F}| d\lambda$ be finite.

where $\sigma(\xi - \eta, \eta) = |\xi|^{\frac{n}{2}} - |\xi - \eta|^{\frac{n}{2}} - |\eta|^{\frac{n}{2}}$. Now observe that,

$$|\sigma(\xi - \eta, \eta)| \leq c \min(|\xi - \eta|, |\eta|) \max^{\frac{n}{2}-1}(|\xi - \eta|, |\eta|).$$

Thus, writing $|\xi|^{\frac{n}{2}}|u^\wedge(\xi)| = f(\xi)$, $|\xi|^{\frac{n}{2}}|v^\wedge(\xi)| = g(\xi)$ with $f, g \in L^2$,

$$|E^\wedge(\xi)| \leq c \int \left(\frac{1}{|\xi - \eta|^{\frac{n}{2}-1}|\eta|} + \frac{1}{|\eta|^{\frac{n}{2}-1}|\xi - \eta|} \right) f(\xi - \eta)g(\eta)d\eta$$

from which 1 is immediate.

We shall next prove Theorem 1 in the particular case of $N = 3$. Define the operator $\mathcal{D} = W_+^{\frac{n}{2}}W_-^{\frac{1}{2}}$ by $W_\pm^a F(t, x) = \int \int e^{i\tau t} e^{ix \cdot \xi} \left| |\tau| \pm |\xi| \right|^a u^\sim(\tau, \xi) d\tau d\xi$ where \sim denotes the space-time Fourier transform of F . We have to prove that $\mathcal{D}(u_1 u_2 u_3) \in L^2$ for all solutions $\square u_i = 0$, $i = 1, 2, 3$ with $H^{\frac{n}{2}}$ data and $u_i \in L^\infty$.

The main idea of our proof is to consider the following commutator,

$$E = \mathcal{D}(u_1 u_2 u_3) - u_1 \mathcal{D}(u_2 u_3) - u_2 \mathcal{D}(u_3 u_1) - u_3 \mathcal{D}(u_1 u_2), \quad (3)$$

for which we prove the estimate,

$$\|E\|_{L^2(\mathbb{R}^{n+1})} \leq C$$

with a constant C which depends only on the size of the $H^{\frac{n}{2}}$ norm of the data for u_1, u_2, u_3 . Clearly, it suffices to prove this estimate for

$$u_i^\sim(\tau, \xi) = \delta(\tau - \epsilon_i |\xi|) \frac{f_i(\xi)}{|\xi|^{\frac{n}{2}}} \quad (4)$$

where $\epsilon_i = \pm 1$ and $f_i \in L^2$. More precisely we shall prove the estimate,

$$\|E\|_{L^2(\mathbb{R}^{n+1})} \leq C \|f_1\|_{L^2(\mathbb{R}^n)} \|f_2\|_{L^2(\mathbb{R}^n)} \|f_3\|_{L^2(\mathbb{R}^n)}. \quad (5)$$

The proof of the Theorem is then an immediate consequence of (5) and the result for $N = 2$. To prove (5) we write the space-time Fourier transform of E in the form,

$$E^\sim(\tau, \xi) = \int \int \int_{\lambda_1 + \lambda_2 + \lambda_3 = \tau, \xi_1 + \xi_2 + \xi_3 = \xi} m(\xi_1, \xi_2, \xi_3) u_1^\sim(\lambda_1, \xi_1) u_2^\sim(\lambda_2, \xi_2) u_3^\sim(\lambda_3, \xi_3) d\tau d\xi \quad (6)$$

where, u_i^\sim are given by (4) and

$$\begin{aligned} m(\xi_1, \xi_2, \xi_3) &= d(\epsilon_1 |\xi_1| + \epsilon_2 |\xi_2| + \epsilon_3 |\xi_3|, \xi_1 + \xi_2 + \xi_3) - d(\epsilon_2 |\xi_2| + \epsilon_3 |\xi_3|, \xi_2 + \xi_3) \\ &\quad - d(\epsilon_1 |\xi_1| + \epsilon_3 |\xi_3|, \xi_1 + \xi_3) - d(\epsilon_1 |\xi_1| + \epsilon_2 |\xi_2|, \xi_1 + \xi_2) \end{aligned} \quad (7)$$

and,

$$d(\tau, \xi) = (|\tau| + |\xi|)^{\frac{n}{2}} \left| |\tau| - |\xi| \right|^{\frac{1}{2}}$$

is the symbol of the operator \mathcal{D} . The commutator E was define with the intent that $m(\xi_1, \xi_2, \xi_3) \equiv 0$ if any of the vectors ξ_1, ξ_2, ξ_3 vanish⁴. In fact we can prove the following:

$$|m(\xi_1, \xi_2, \xi_3)| \leq C \min^{\frac{1}{2}}(|\xi_1|, |\xi_2|, |\xi_3|) \max^{\frac{n}{2}}(|\xi_1|, |\xi_2|, |\xi_3|) \quad (8)$$

⁴Observe that that $d(\epsilon|\xi|, \xi) = 0$.

Without loss of generality we may assume that in (6) we integrate only on the region $|\xi_1| \leq |\xi_2| \leq |\xi_3|$. Then, $|m(\xi_1, \xi_2, \xi_3)| \leq C(|\xi_1| \cdot |\xi_2|)^{\frac{1}{4}} |\xi_3|^{\frac{n}{2}}$ and,

$$|E^{\sim}(\tau, \xi)| \leq C \int \int \int_{\lambda_1 + \lambda_2 + \lambda_3 = \tau, \xi_1 + \xi_2 + \xi_3 = \xi} (|\xi_1| \cdot |\xi_2|)^{\frac{1}{4}} |\xi_3|^{\frac{n}{2}} |u_1^{\sim}(\lambda_1, \xi_1) u_2^{\sim}(\lambda_2, \xi_2) u_3^{\sim}(\lambda_3, \xi_3)|.$$

Henceforth,

$$\begin{aligned} |E^{\sim}(\tau, \xi)| &\leq v_1^{\sim} * v_2^{\sim} * v_3^{\sim}(\tau, \xi), \quad \text{where} \\ v_i^{\sim}(\tau, \xi) &= \delta(\tau - \epsilon_i |\xi_i|) g_i(\xi) \end{aligned}$$

with $g_1^{\sim}(\xi) = \frac{1}{|\xi|^{\frac{2n-1}{4}}} |f_1(\xi)|$, $g_2^{\sim}(\xi) = \frac{1}{|\xi|^{\frac{2n-1}{4}}} |f_2(\xi)|$, and $g_3^{\sim}(\xi) = |f_3(\xi)|$. Thus v_1, v_2 and v_3 are solutions of $\square v_i = 0$ with data in $H^{\frac{2n-1}{4}}$ and respectively L^2 . By Plancherel formula and Holder inequality,

$$\|E\|_{L^2} \leq C \|v_1 v_2 v_3\|_{L^2} \leq C \|v_3\|_{L_t^\infty L_x^2} \|v_1\|_{L_t^4 L_x^\infty} \|v_2\|_{L_t^4 L_x^\infty}$$

and the proof follows from the following version of the Strichartz-Pecher inequalities. See [E-V]. It is this step than does not work for $n=2$.

Proposition 0.1 *Let $v^{\sim}(\tau, \xi) = \delta(\tau - |\xi|) g^{\sim}(\xi)$. If $n \geq 3$ and $2 < q < \infty$, we have, with a constant $C = C_{q,n}$ depending only on q and the dimension n ,*

$$\|v\|_{L_t^q L_x^\infty} \leq C_{q,n} \|g\|_{\dot{H}^{\frac{n}{2} - \frac{1}{q}}}$$

Moreover, for large q ,

$$C_{q,n} \leq C_n \sqrt{q}$$

where C_n is a constant depending only on n and not on q . For $n = 2$ we have to take $4 < q < \infty$.

We next proceed to prove the theorem in full generality. Given $u_1 \dots u_N$, as defined in (4), we form the commutator,

$$E = \mathcal{D}(u_1 \dots u_N) + \sum_{k=1}^{N-2} (-1)^k \sum_{\sigma \in A_k} u_{\sigma(1)} \dots u_{\sigma(k)} \mathcal{D}(u_{\sigma(k+1)} \dots u_{\sigma(N)}) \quad (9)$$

where A_k denotes all permutations of $\{1, \dots, N\}$ with $\sigma(1) < \sigma(2) \dots < \sigma(k)$ and $\sigma(k+1) < \sigma(k+2) \dots < \sigma(N)$. Thus A_k has $C_N^k = \frac{N!}{k!(N-k)!}$ distinct elements. We shall prove that,

$$\|E\|_{L^2(\mathbb{R}^{n+1})} \leq C_N \|f_1\|_{L^2(\mathbb{R}^n)} \cdots \|f_N\|_{L^2(\mathbb{R}^n)}$$

More precisely we will prove the following,

Theorem 3 *Consider $u_i^{\sim} = \delta(\tau - \epsilon_i |\xi|) \frac{f_i(\xi)}{|\xi|^{\frac{n}{2}}}$ with $f_i \in L^2$ and the commutator E defined by (9) Then,*

$$\|E\|_{L^2(\mathbb{R}^{n+1})} \leq (C\sqrt{N})^N \|f_1\|_{L^2(\mathbb{R}^n)} \cdots \|f_N\|_{L^2(\mathbb{R}^n)}$$

Proof of Theorem 3: The Fourier transform of E can be written in the form,

$$E^{\sim}(\tau, \xi) = \int \cdots \int_{\sum_i \lambda_i = \tau, \sum_i \xi_i = \xi} m(\xi_1, \dots, \xi_N) u_1^{\sim}(\lambda_1, \xi_1) \cdots u_N^{\sim}(\lambda_N, \xi_N) d\lambda d\xi \quad (10)$$

where

$$m(\xi_1, \dots, \xi_N) = \sum_{k=0}^{N-2} (-1)^k \sum_{\sigma \in A_k} d\left(\sum_{i=k+1}^N \epsilon_{\sigma(i)} |\xi_{\sigma(i)}|, \sum_{i=k+1}^N \xi_{\sigma(i)}\right) \quad (11)$$

Observe that $m \equiv 0$ whenever any one of the vectors ξ_1, \dots, ξ_N vanishes. In fact we shall prove the following inequality,

$$m(\xi_1, \dots, \xi_N) \leq C 2^N \min^{\frac{1}{2}}(|\xi_1|, \dots, |\xi_N|) \max^{\frac{n}{2}}(|\xi_1|, \dots, |\xi_N|) \quad (12)$$

Assuming the above inequality the theorem can be proved as follows: From (10), if we assume, without loss of generality, that $|\xi_1| \leq |\xi_2| \leq \dots \leq |\xi_N|$ then,

$$|m| \leq C |\xi_1|^{\frac{1}{2}} |\xi|^{\frac{n}{2}} \leq C (|\xi_1| \cdots |\xi_{N-1}|)^{\frac{1}{2(N-1)}} |\xi_N|^{\frac{n}{2}}$$

Therefore,

$$|E^{\sim}| \leq C 2^N (v_1 \cdot v_2 \cdots v_N)^{\sim}$$

where $v_1 \dots v_N$ verify $\square v_i = 0$ with data $g_i^{\wedge}(\xi) = \frac{1}{|\xi|^{\frac{n}{2} - \frac{1}{2(N-1)}}} |f_i^{\wedge}(\xi)|$ for $i = 1, \dots, N-1$ and $g_N^{\wedge}(\xi) = |f_N^{\wedge}(\xi)|$. Now, in view of Proposition 0.1, for all $i = 1, 2, \dots, N-1$

$$\|v_i\|_{L_t^{2(N-1)} L_x^{\infty}} \leq C N^{\frac{1}{2}} \|D^{\frac{n}{2} - \frac{1}{2(N-1)}} g_i\|_{L^2} = C N^{\frac{1}{2}} \|f_i\|_{L^2}.$$

Therefore,

$$\begin{aligned} \|E\|_{L^2} &\leq C 2^N \|v_1\|_{L_t^{2(N-1)} L_x^{\infty}} \cdots \|v_{N-1}\|_{L_t^{2(N-1)} L_x^{\infty}} \|v_N\|_{L_t^{\infty} L_x^2} \\ &\leq C^N N^{\frac{N}{2}} \|f_1\|_{L^2} \cdots \|f_N\|_{L^2} \end{aligned}$$

and thus prove the desired inequality.

To finish the proof of Theorem 3 it remains to prove (12) and Prop. 0.1. To prove (12) first rewrite (11) in the form

$$m(\xi_1, \dots, \xi_N) = \sum_{k=0}^{N-2} (-1)^k \sum_{\sigma \in A_k} d_{N-k}(\xi_{\sigma(k+1)}, \xi_{\sigma(k+2)}, \dots, \xi_{\sigma(N)})$$

where

$$d_l(\xi_1, \xi_2, \dots, \xi_l) = \left| \sum_{i=1}^k \xi_i \right|^{\frac{n}{2}} \left| \sum_{i=1}^k \epsilon_i |\xi_i| \right| - \left| \sum_{i=1}^k \xi_i \right|^{\frac{1}{2}}$$

Assume, without loss of generality, that $|\xi_1| \leq \dots \leq |\xi_N|$. Clearly $m(\xi_1, \dots, \xi_N)$ can be written in the form as a sum of C_{N-1}^k terms of the type $d_{k+1}(\xi_1, \xi_{i_1}, \dots, \xi_{i_k}) -$

$d_k(\xi_{i_1}, \dots, \xi_{i_k})$ where $1 < i_1 < i_2 \dots i_k$, for $2 \leq k \leq N - 1$, as well terms of the type $d_2(\xi_1, \xi_i)$. Thus the inequality (11) follows from the following,

$$d_2(\xi_1, \xi_i) \leq c|\xi_1|^{\frac{1}{2}}|\xi_N|^{\frac{n}{2}} \quad (13)$$

$$|d_{k+1}(\xi_1, \xi_{i_1}, \dots, \xi_{i_k}) - d_k(\xi_{i_1}, \dots, \xi_{i_k})| \leq c|\xi_1|^{\frac{1}{2}}|\xi_N|^{\frac{n}{2}} \quad (14)$$

The inequality (13) follows easily from,

$$\left| \left| |\xi| \pm |\eta| \right| - |\xi + \eta| \right| \leq 2 \min(|\xi|, |\eta|).$$

To prove (14) we can write the left hand side L in the form

$$\begin{aligned} L &= \left| \xi_1 + A \right|^{\frac{n}{2}} \left| |\epsilon_1|\xi_1| + B| - |\xi_1 + A| \right|^{\frac{1}{2}} - \left| A \right|^{\frac{n}{2}} \left| |B| - |A| \right|^{\frac{1}{2}} \\ &= \left(\left| \xi_1 + A \right|^{\frac{n}{2}} - \left| A \right|^{\frac{n}{2}} \right) \left| |\epsilon_1|\xi_1| + B| - |\xi_1 + A| \right|^{\frac{1}{2}} \\ &\quad + \left| A \right|^{\frac{n}{2}} \left(\left| |\epsilon_1|\xi_1| + B| - |\xi_1 + A| \right|^{\frac{1}{2}} - \left| |B| - |A| \right|^{\frac{1}{2}} \right) \end{aligned}$$

where $A = \xi_{i_1} + \dots + \xi_{i_k}$, $B = \epsilon_{i_1}|\xi_{i_1}| + \dots + \epsilon_{i_k}|\xi_{i_k}|$. Now, the result follows easily from $\left| \left| \xi_1 + A \right|^{\frac{n}{2}} - \left| A \right|^{\frac{n}{2}} \right| \leq c|\xi_1||\xi_N|^{\frac{n}{2}-\frac{1}{2}}$ and, since $\left| |u|^{\frac{1}{2}} - |v|^{\frac{1}{2}} \right| \leq |u - v|^{\frac{1}{2}}$,

$$\begin{aligned} \left| \left| |\epsilon_1|\xi_1| + B| - |\xi_1 + A| \right|^{\frac{1}{2}} - \left| |B| - |A| \right|^{\frac{1}{2}} \right| &\leq \left| |\epsilon_1|\xi_1| + B| - |\xi_1 + A| - |B| + |A| \right|^{\frac{1}{2}} \\ &\leq \left| |\epsilon_1|\xi_1| + B| - |B| \right|^{\frac{1}{2}} + \left| |\xi_1 + A| - |A| \right|^{\frac{1}{2}} \\ &\leq 2|\xi_1|^{\frac{1}{2}} \end{aligned}$$

Proof of Prop. 0.1: Let T be the operator defined from $L^2(\mathbb{R}^n)$ to functions of $(t, x) \in \mathbb{R}^{n+1}$ defined by

$$Tf(t, x) = \int e^{it|\xi|+ix\cdot\xi} \frac{1}{|\xi|^{\frac{n-1}{2}-\frac{1}{q}}} f^\wedge(\xi) d\xi$$

By the usual TT^* argument to show that $\|Tf\|_{L_t^q L_x^\infty} \leq c\sqrt{q}\|f\|_{L^2}$ it suffices to check that $\|TT^*F\|_{L_t^q L_x^\infty} \leq Cq\|F\|_{L_t^{q'} L_x^1}$. Now observe that TT^* can be written in the form,

$$TT^*F(t, x) = \int \int k(t-s, x-y) F(s, y) ds dy \quad (15)$$

where ,

$$k(t, x) = \int e^{it|\xi|+ix\cdot\xi} \frac{1}{|\xi|^{n-\frac{2}{q}}} d\xi.$$

We shall show that, for large q ,

$$|k(t, x)| \leq Cq \frac{1}{|t|^{\frac{2}{q}}} \quad (16)$$

Thus , from (15),

$$\|TT^*F(t, \cdot)\|_{L_x^\infty} \leq Cq \int \frac{1}{|t-s|^{\frac{2}{q}}} \|F(s, \cdot)\|_{L_x^1}.$$

By applying the Hardy-Littlewood inequality⁵ we infer that,

$$\|TT^*F\|_{L_t^q L_x^\infty} \leq Cq \|F\|_{L_t^{q'} L_x^\infty}$$

as desired. It remains to prove (16). We shall prove it for $n = 3$, the proof for $n \geq 3$ is only slightly more involved. In that case, $k(t, x) = \int_0^\infty e^{it\lambda} \frac{\sin\lambda|x|}{\lambda|x|} \frac{1}{\lambda^{1-\frac{2}{q}}} d\lambda$. Let $k = k_1 + k_2$ with

$$\begin{aligned} k_1 &= \int_0^{\frac{1}{|t|}} e^{it\lambda} \frac{\sin\lambda|x|}{\lambda|x|} \frac{1}{\lambda^{1-\frac{2}{q}}} d\lambda \\ k_2 &= \int_{\frac{1}{|t|}}^\infty e^{it\lambda} \frac{\sin\lambda|x|}{\lambda|x|} \frac{1}{\lambda^{1-\frac{2}{q}}} d\lambda \end{aligned}$$

Clearly

$$|k_1| \leq \int_0^{\frac{1}{|t|}} \lambda^{-1+\frac{2}{q}} d\lambda = \frac{q}{2} |t|^{-\frac{2}{q}}.$$

On the other hand , if $\frac{|t|}{2} \leq |x|$,

$$\begin{aligned} |k_2| &\leq \frac{1}{|x|} \int_{\frac{1}{|t|}}^\infty \frac{1}{\lambda^{-2+\frac{2}{q}}} d\lambda \leq \frac{1}{1-\frac{2}{q}} \frac{1}{|x|} |t|^{1-\frac{2}{q}} \\ &\leq C|t|^{-\frac{2}{q}}. \end{aligned}$$

Finally, for $|x| \leq \frac{|t|}{2}$, we make a change of variables and then integrate by parts as follows,

$$\begin{aligned} k_2(x) &= |x|^{-\frac{2}{q}} \int_{\frac{|x|}{|t|}}^\infty e^{i\frac{|t|}{|x|}\lambda} \frac{\sin \lambda}{\lambda} \lambda^{-1+\frac{2}{q}} d\lambda \\ &= |x|^{-\frac{2}{q}} \int_{\frac{|x|}{|t|}}^\infty \frac{|x|}{|t|} \frac{d}{d\lambda} (e^{i\frac{|t|}{|x|}\lambda}) \frac{\sin \lambda}{\lambda} \lambda^{-1+\frac{2}{q}} d\lambda \\ &= k_{21} + k_{22} + k_{23}. \end{aligned}$$

The absolute value of the boundary term K_{21} is clearly bounded by $|x|^{-\frac{2}{q}} \frac{|x|}{|t|} \left(\frac{|x|}{|t|}\right)^{-1+\frac{2}{q}} = |t|^{-\frac{2}{q}}$. Also,

⁵Which is valid for all $q > 2$, with a uniform constant.

$$\begin{aligned}
|k_{22}| &= |x|^{-\frac{2}{q}} \frac{|x|}{|t|} \left| \int_{\frac{|x|}{|t|}}^{\infty} e^{i\frac{|t|}{|x|}\lambda} \frac{\sin \lambda}{\lambda} \frac{d}{d\lambda} \lambda^{-1+\frac{2}{q}} \right| \\
&\leq |x|^{-\frac{2}{q}} \frac{|x|}{|t|} \left(1 - \frac{2}{q}\right) \int_{\frac{|x|}{|t|}}^{\infty} \lambda^{-2+\frac{2}{q}} d\lambda \\
&\leq |t|^{-\frac{2}{q}} \\
|k_{23}| &= |x|^{-\frac{2}{q}} \frac{|x|}{|t|} \left| \int_{\frac{|x|}{|t|}}^{\infty} e^{i\frac{|t|}{|x|}\lambda} \frac{d}{d\lambda} \left(\frac{\sin \lambda}{\lambda}\right) \lambda^{-1+\frac{2}{q}} d\lambda \right| \\
&\leq C |x|^{-\frac{2}{q}} \frac{|x|}{|t|} \int_{\frac{|x|}{|t|}}^{\infty} \lambda^{-2+\frac{2}{q}} d\lambda \\
&\leq C |t|^{-\frac{2}{q}}.
\end{aligned}$$

Hence $|k_2| \leq C|t|^{-\frac{2}{q}}$ as desired.

This ends the proof of Theorem 3. Theorem 1 is an obvious consequence of formula (9) and Theorem 3.

Proof of Theorem 2: Without loss of generality we may assume that u is a solution of $\square u = 0$ with data $u = f \in H_{\frac{n}{2}}$, $\partial_t u = 0$ at $t = 0$. In view of Theorem 3 we have the formula,

$$\mathcal{D}(u^N) = C_N^1 u \mathcal{D}(u^{N-1}) - C_N^2 u^2 \mathcal{D}(u^{N-2}) + \dots (-1)^{N-2} u^{N-2} \mathcal{D}(u^2) + E_N \quad (17)$$

where E_N verifies the estimate,

$$\|E_N\|_{L^2(\mathbb{R}^{n+1})} \leq C^N N^{\frac{N}{2}} \quad (18)$$

Next, we remark ⁶

$$\mathcal{D}(e^{i\lambda u})e^{-i\lambda u} = \sum_{k=0}^{\infty} \frac{i\lambda E_k}{k!} \quad (19)$$

Hence,

$$\|\mathcal{D}e^{i\lambda u}\|_{L^2} \leq C e^{C\lambda^2} \|f\|_{H^{n/2}} \quad (20)$$

Therefore, if we write

$$F(u) = \int e^{i\lambda u} \tilde{F}(\lambda) d\lambda \quad (21)$$

we conclude

$$\|\mathcal{D}F(u)\|_{L^2} \leq C \|f\|_{H^{n/2}} \int e^{C\lambda^2} |\tilde{F}(\lambda)| d\lambda \quad (22)$$

⁶Our formula is not true for general functions u , but is true for bounded ones. Out of convenience, let's assume u has Schwartz data, thus is bounded, and we prove an a priori estimate with constants independent of the L^∞ norm of u .

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