Microlocal parametrices and propagation of singularities near gliding points for hyperbolic mixed problems II

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§1. Introduction

This work is a continuation of [11] in which we have shown the existence of a parametrix and studied the propagation of singularities near a gliding, for a mixed (initial boundary value) problem for a second order hyperbolic equation. In the present paper we are concerned with first order symmetric hyperbolic systems. We do not repeat here the introductions of [10], [11], where the reader can find references and short historical surveys of this problem.

In the sequel the hypothesis (H2) of [10] will be removed and the assumption that the boundary condition is maximally dissipative will be relaxed so that (1.3) below holds. Besides, using the methods of this paper, one can simplify fairly the equation (4.14) of [11] on the boundary and, as a result, remove the hypothesis that the subprincipal symbol of P is pure imaginary. (See Remark 5.1 below).

Let $P(x,D)$ be a symmetric hyperbolic system in $\mathbb{R}^{n+1}$ ($n \geq 2$) of the form

$$P(x,D) = \sum_{k=0}^{n} A_k(x)D_k + C(x), \quad D_k = -i\partial/\partial x_k,$$

where $x = (x_0, x_1, \cdots, x_n)$, $A_k$ are hermitian $m \times m$ matrices and
1.2

$A_0$ is positive definite. Let us consider the following mixed problem in a closed half space $X = X' \times [0, \infty) = \{ x = (x', x_n); x_n \geq 0, x' = (x_0, x_1, \ldots, x_{n-1}) \in X' = \mathbb{R}^n \}$ with boundary $\partial X$:

$$
P(x,D)u = 0 \text{ in } X,
$$

$$(1.1) \quad B(x)u = f \text{ on } \partial X,$$

$$
u = 0 \text{ in } X \cap \{ x_0 << 0 \}.
$$

We assume $P$ is of constant multiplicity. Then, denoting by $P_1(x,\xi)$ the principal symbol of $P$ with $\xi = (\xi', \xi_n)$ the covariable of $x = (x', x_n)$, one can write

$$(1.2) \quad \det P_1(x,\xi) = Q_1(x,\xi)^{m_1} \cdots Q_r(x,\xi)^{m_r} \tilde{Q}(x,\xi'),$$

where $Q_1, \ldots, Q_r$ and $\tilde{Q}$ are homogeneous polynomials in $\xi$ which have no common zero in $\xi_0$, $Q_1, \ldots, Q_r$ are strictly hyperbolic with respect to $\xi_0$, and $\tilde{Q}$ is independent of $\xi_n$. (See Matsuura [14]). Setting

$$Q(x,\xi) = \prod_{j=1}^{r} Q_j(x,\xi),$$

we assume that the boundary $\partial X$ is noncharacteristic for $Q$ and that, for each $x \in \partial X$ and $\xi' \in \mathbb{R}^n \setminus 0$, the multiplicity of real roots $\xi_n$ of the equation $Q(x,\xi', \xi_n) = 0$ is at most double and there is at most one double real root. Let $d^+$ be the number of the positive eigenvalues of $A_n(x)$, which is independent of $x \in \partial X$. We also suppose that $B(x)$ is a $d^+ \times m$ matrix of maximal rank and that $A_n(x), C(x)$ and $B(x)$ are smooth (i.e. $C^\infty$), constant for $|x|$ large enough. Moreover we assume

$$(1.3) \quad \ker A_n(x) \subset \ker B(x) \text{ for } x \in \partial X.$$

(See e.g. [12] for what this condition means).
Now let \((\bar{x}', \bar{\xi}') \in T^*X'\backslash 0\) be a (fixed) gliding point, by definition, a point such that for some \(1 \leq j \leq r\), say \(j = 1\), the equation \(Q_1(\bar{x}', 0, \bar{\xi}', \bar{\xi}_n) = 0\) has a real double root \(\bar{\xi}_n\) and

\[
\{Q_1, \partial Q_1/\partial \xi_n\}(\bar{x}, \bar{\xi}) < 0,
\]

where \(\bar{x} = (\bar{x}', 0) \in \mathfrak{h}X\), \(\bar{\xi} = (\bar{\xi}', \bar{\xi}_n)\) and \(\{,\}\) denotes the Poisson bracket on \(T^*X\). Then, since \(Q_1(\bar{x}, \bar{\xi}) = (\partial Q_1/\partial \xi_n)(\bar{x}, \bar{\xi}) = 0\) and \((\partial^2 Q_1/\partial \xi_n^2)(\bar{x}, \bar{\xi}) \neq 0\), one can write

\[
Q_1(x, \xi) = Q_0(x, \xi)Q_1'(x, \xi) \quad \text{with} \quad Q_1'(x, \xi) \neq 0,
\]

\[
Q_0(x, \xi) = (\xi_n - \lambda(x, \xi'))^2 - \mu(x, \xi')
\]
in a conic neighborhood of \((\bar{x}, \bar{\xi})\). Here \(\lambda(x, \xi'), \mu(x, \xi')\) are real valued smooth functions, homogeneous in \(\xi'\) of degree 1, 2, respectively, such that \(\mu(\bar{x}, \bar{\xi}') = 0\), \(\lambda(\bar{x}, \bar{\xi}') = \bar{\xi}_n\) and \((1.4)\) is equivalent to

\[
(1.4)' \quad \{\xi_n - \lambda, \mu\}(\bar{x}, \bar{\xi}) < 0.
\]

Since \(Q_1(x, \xi)\) is strictly hyperbolic with respect to \(\xi_0\), we have \((\partial \mu/\partial \xi_0) \neq 0\). From now on we suppose, for definiteness,

\[
(1.6) \quad (\partial \mu/\partial \xi_0)(\bar{x}, \bar{\xi}') > 0.
\]

Note that, near \((\bar{x}, \bar{\xi})\), \(Q_1(x, \xi) = 0\) is equivalent to \(Q_0(x, \xi) = 0\) and if \(\xi_0 > \bar{\xi}_0\) then \(\mu(\bar{x}, \xi_0, \bar{\xi}''_0) > 0\) hence the equation \(Q_0(\bar{x}, \xi_0, \bar{\xi}''_0, \bar{\xi}_n) = 0\) with respect to \(\xi_n\) has two simple real roots. Here we have set \(\xi' = (\xi_0, \xi'')\) and \(\xi'' = (\xi_1, \ldots, \xi_{n-1})\). Besides, for
Bearing these in mind we make the following assumption on the polynomial $Q_1$.

(1.7) The two roots of the equation $Q_0(x',\xi_0',\xi_n') = 0$ with respect to $\xi_n'$, regarded as single-valued continuous functions of $\xi_0 > \xi_0'$, are continued up to $\xi_0' < \xi_0 < \infty$ as simple real roots of $Q_1(x',\xi_0',\xi_n') = 0$.

This condition will be used only to ensure (2.4) and hence the solvability of the transport equation (3.23).

We also make certain assumptions on the boundary condition. To state these let $W(x',\xi',\xi_n')$ be a smooth $m \times m_1$ matrix of maximal rank, analytic in $\xi_n'$, whose columns form a basis of $\ker P_1(x',0,\xi',\xi_n')$ when $Q_0(x',0,\xi',\xi_n) = 0$, where $m_1$ is the multiplicity of $Q_1$ in (1.2). Besides, let $W_h(x',\xi')$ or $W_e(x',\xi')$ be, respectively, a smooth basis of the root subspace of $P_1(x',0,\xi',\xi_n')$, corresponding to the simple real roots $\xi_n$ of $(Q/Q_0)(x',0,\xi',\xi_n') = 0$ such that $\partial \xi_n / \partial \xi_0 < 0$ or to the nonreal roots with positive imaginary parts. Noting that $(W, W_h, W_e)$ is an $m \times d^+$ matrix, we set

(1.8) $\hat{R}(x',\xi',\xi_n') = B(x',0)(W(x',\xi',\xi_n'), W_h(x',\xi'), W_e(x',\xi'))$, $R(x',\xi',\xi_n') = \det \hat{R}(x',\xi',\xi_n')$. 

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Moreover let $\xi_n^+(x',\xi')$ be the root of $Q_0(x',0,\xi',\xi_n) = 0$ such that $\partial \xi_n^+/\partial \xi_0 < 0$ for $\mu > 0$, $\text{Im} \xi_n^+ > 0$ for $\mu < 0$. Then

$$R(x',\xi',\xi_n^+(x',\xi'))$$

is called a Lopatinski determinant. Note that $\xi_n^+(x',\xi') = \lambda(x',0,\xi') - \mu(x',0,\xi')^{1/2}$ for $\mu \geq 0$ under (1.6). We also say that the strong Lopatinski condition is satisfied at $(\bar{x}',\bar{\xi}')$ if

$$R(\bar{x}',\bar{\xi}',\bar{\xi}_n^+) \neq 0 \quad \text{with} \quad \bar{\xi}_n^+ = \lambda(\bar{x}',0,\bar{\xi}').$$

To the contrary, suppose in what follows

$$R(\bar{x}',\bar{\xi}',\bar{\xi}_n^+) = 0.$$ 

Then we assume

$$\lambda \frac{\partial R}{\partial \xi_n^+}(\bar{x}',\bar{\xi}',\bar{\xi}_n^+) \neq 0.$$ 

Set for convenience

$$\mu_0(x',\xi') = \mu(x',0,\xi'), \quad \lambda_0(x',\xi') = \lambda(x',0,\xi'),$$

$$N_0 = \{(x',\xi') \in T^*x' \setminus 0; \mu_0(x',\xi') = 0\},$$

$$N_+ = \{(x',\xi') \in T^*x' \setminus 0; \mu_0(x',\xi') > 0\}$$

and

$$R_\lambda(x',\xi') = \left(\frac{\partial R}{\partial \xi_n^+}\right)(x',\xi',\lambda_0(x',\xi')).$$

Our main assumption on the boundary condition is concerned with the range of the normalized Lopantsinski determinant $R_\lambda$, restricted to the glancing surface $N_0$. 

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\((H_1)\) There are a positive number \(\delta_0 \leq \pi/2\) and a conic neighborhood \(\Sigma_0\) of \((\tilde{x}', \tilde{\xi}')\) such that, for \((x', \xi') \in N_0 \cap \Sigma_0\),
\[
\arg R_\lambda (x', \xi') \subseteq [\pi/2, (3/2)\pi - \delta_0] \quad \text{if } m_1 = 1,
\]
\[
\arg R_\lambda (x', \xi') \subseteq [\pi/2 + \delta_0, (3/2)\pi - \delta_0] \quad \text{if } m_1 \geq 2,
\]
where \(m_1\) is the multiplicity of \(Q_1\) in (1.2).

It is desirable for \((H_1)\) to be relaxed, e.g., as
\[(H_1)' \quad \text{Re } R_\lambda (x', \xi') \leq 0 \quad \text{for } (x', \xi') \in N_0 \cap \Sigma_0.
\]

Unfortunately, when \(m_1 \geq 2\), in the set \(N_+\) of hyperbolic points we must make an additional assumption on \(R_\lambda\) or on reflection coefficients \(c_{jk}\) with \(j, k = 1, 2, \ldots, m_1\). Here, for \((x', \xi') \in N_+\), the \(c_{jk}(x', \xi')\) is defined to be the \((j, k)\) entry of the following matrix
\[c_{jk}(x', \xi') = \begin{vmatrix} \xi_n(x', \xi') \end{vmatrix} \]
where \(\xi_n(x', \xi') = \lambda_0(x', \xi') + \mu_0(x', \xi')^{1/2}\) is another root of \(Q_0(x', 0, \xi', \xi_n) = 0\). (See [8], §6 for an interpretation of \(c_{jk}\)). Condition \((H_1)'\) implies that, near \((\tilde{x}', \tilde{\xi}')\),
\[(1.14) \quad |R(x', \xi', \xi_n^+(x', \xi'))| \geq C\mu_0(x', \xi')^{1/2}\]
for \((x', \xi') \in N_+\) with \(|\xi'| = 1\), where \(C\) is a positive constant, hence \(c_{jk}(x', \xi')\) are well defined for \((x', \xi') \in N_+\). To see this we note that
\[(1.15) \quad R(x', \xi', \xi_n^+) = (\partial R/\partial \xi_n)(x', \xi', \lambda_0) (R_\lambda - \sqrt{\mu_0} + O(\mu_0))\]
for \(|\xi'| = 1\). Thus (1.14) follows from \((H_1)'\). Moreover
\[ c_{jk}(x', \xi') \text{ are bounded in } N_+ \text{ near } (\bar{x}', \bar{\xi}'), \text{ because} \]
\[ \xi_n^- = \xi_n^+ + 2\sqrt{\mu_0} \text{ and hence} \]
\[ (1.16) \quad c_{jk} = \delta_{jk} + O(\sqrt{\mu_0/R(x', \xi', \xi_n^+)}) \text{ for } |\xi'| = 1. \]

Besides, it follows from (1.8), (1.10) and (1.11) that, for some \( 1 \leq j \leq m_1 \), the \( j \)-th column of \( \hat{R}(\bar{x}', \bar{\xi}', \xi_n^+ \) is a linear combination of the others. One can assume without loss of generality that \( j = 1 \). Bearing these in mind we finally impose the following condition.

\[ (H_2) \quad \text{Let } m_1 \geq 2. \text{ Suppose the first column of } \hat{R}(\bar{x}', \bar{\xi}', \xi_n^+ \text{ is a linear combination of the last } d^+ - 1 \text{ columns. Then there is a conic neighborhood } \Sigma_1 \text{ of } (\bar{x}', \bar{\xi}') \text{ such that, in } \]
\[ N_+ \cap \Sigma_1, \text{ either} \]
\[ R(x', \xi', \xi_n^+(x', \xi')) = O(\sqrt{\mu_0}) \text{ for } |\xi'| = 1 \]
\[ \text{or} \]
\[ (1.17) \quad c_{1k}(x', \xi') = O(\sqrt{\mu_0}) \text{ for } k = 2, \cdots, m_1 \text{ and } |\xi'| = 1. \]

Note that, according to (1.15), (1.17) is equivalent to
\[ (1.19) \quad R(\lambda)(x', \xi) = O(\mu_0) \text{ for } |\xi'| = 1 \text{ in } N_+ \cap \Sigma_1, \]

because \( \partial \mu_0/\partial \xi_0 \neq 0 \) hence \( R(\lambda) \) can be regarded as a smooth function of \((x', \xi'', \mu_0)\). For many classical boundary conditions, either (1.19) is satisfied or \( c_{1k} = O(\mu_0/R(x', \xi', \xi_n^+)) \) for \( k = 2, \cdots, m_1 \) and \( |\xi'| = 1 \), which implies (1.18).
We are now in a position to state our main results, analogous to [II], Theorems 1.1, 1.2 and 1.3. We shall keep using the notations in the preceding paper, where $P_2(x, \xi)$ is replaced by the symbol $Q_0(x, \xi)$ in (1.5), unless stated otherwise. Since the boundary $\partial X$ may be now characteristic for $P$, we also need the same function space $H^\infty_{loc}(V)$ as in [II], where $V$ is a relative open set in $X$. For a nonnegative integer $k$ and a real number $s$ we mean by $H^{k,s}(X)$ the set of extensible distribution $u \in Q^*(X)$ such that $(1 - \Delta_x)^{(k - j + s)/2} Du \in L^2(X)$ for $j = 0, 1, \ldots, k$. We then denote by $H^\infty_{loc}(V)$ the union of $H^{k,s}(V)$ for all decreasing sequence $\{s_k\}_{k=0}^\infty$ of real numbers, where $u \in H^{k,s}(V)$ means that $\phi u \in H^{k,s}(X)$ for all $\phi \in C_0^\infty(R^{n+1})$ with $(\text{supp } \phi) \cap X \subset V$. By $\Gamma(\tilde{x}', \tilde{\xi}')$ we also denote the gliding ray (i.e., null bicharacteristics of $\mu_0(x', \xi')$) through $(\tilde{x}', \tilde{\xi}')$. Suppose for simplicity of description that $\tilde{x}_0 = 0$ with $\tilde{x}' = (\tilde{x}_0, \tilde{x}_1, \ldots, \tilde{x}_{n-1})$.

**Theorem 1.1 (main theorem).** Let $f \in \hat{E}'(X')$ be a distribution with compact support such that $\text{WF}(f)$ is contained in a small conic neighborhood of $\Gamma(\tilde{x}', \tilde{\xi}') \cap \{x_0 \geq 0\}$. Assume conditions $(H_1)$ and $(H_2)$ hold in the case of (1.10). Then there exist a parametrix $E(f)$ for (1.1) and a positive number $T$ such that
Moreover $E(f)$ is smooth up to the boundary at each point $(x',\xi') \in T^*x' \setminus 0$, with $x_0 < T$, which does not belong to the set

\[(1.24) \quad \text{WF}(f) \cup M_0^+(f) \cup (\cup_{k=1}^\infty \phi^k_+(\text{WF}(f) \cap N_+)).\]

Such results have been obtained by Petkov [16], [17] in the case of (1.9) and [18] in the case of (1.19). (See also Melrose and Taylor [15], [21] when $m_1 = 1$). Note that from the above theorem one can derive an outer estimate for the wave front set of $E(f)$ in the interior of $X_T$, using results on propagation of singularities in the free space (see e.g. Taylor [20], pp.153-155).

Next we shall describe the propagation of singularities of solutions to (1.1). Noting that $A_n(x)$ is of constant rank, we set

\[\text{rank } A_n(x) = d \quad \text{for } x \in X.\]

Then, after a change of the unknown, one can assume without loss of generality that $A_0(x) = I_m$,

\[(1.25) \quad A_n(x) = \begin{bmatrix} A(x) & 0 \\ 0 & 0 \end{bmatrix},\]

where $A(x)$ is a nonsingular matrix of order $d$, and
where $A^+(x), A^-(x)$ are square matrices of order $d^+, d^-$, respectively, with $d^+ + d^- = d$, and $A^+(x), -A^-(x)$ are positive definite. Hereafter $I_k$ stands for the unit matrix of order $k$. Note that, under (1.25), condition (1.3) yields

$$B(x) = (B_1(x), 0) \text{ for } x \in \mathfrak{a}x.$$  \hfill (1.27)

where $B_1$ is a $d^+ \times d$ matrix of maximal rank. We shall assume as usual that, under (1.26), the left $d^+ \times d^+$ block of $B_1$ is nonsingular and hence

$$B_1(x) = (I_{d^+}, S(x)),$$  \hfill (1.28)

where $S$ is a $d^+ \times d^-$ matrix. This hypothesis is satisfied for a wide class of boundary conditions (see [2], §2, in particular, Lemmas 2.9 and 2.10).

**Theorem 1.2.** Assume (1.28) as well as the hypotheses of Theorem 1.1 holds and let $T$ be such a positive number as before. Let $u \in H^0_{0, \text{loc}}(X_T)$ with some $\tilde{s} \in \mathbb{R}^1$. Suppose that $u \in C^\infty(X \cap \{x_0 < 0\}), Pu \in C^\infty(X_T), Bu_{x_n=0} = f \in C^\infty(X_T^*)$ and $\text{WF}(A_n u_{x_n=0})$ is contained in a small conic neighborhood of $\Gamma(x', \xi') \cap \{x_0 \geq 0\}$. Then $u$ is smooth up to the boundary at each such point $(x', \xi') \in T^*X' \backslash 0$ as described in the preceding theorem.
Theorem 1.3. Assume \((H_1)\) and \((H_2)\) are satisfied in the case of \((1.10)\). Besides, suppose \((1.28)\) holds. Let \(u \in H_{loc}^{\infty,-\infty}(V)\), where \(V\) is a neighborhood of \(x\) in \(X\). Assume that \(Pu \in C^\infty(V)\),

\[
WF(Bu|_{x_n=0}) \cap \Gamma(\tilde{x}',\tilde{\xi}') \cap \{-\delta < x_0 \leq 0\} = \phi
\]

with some \(\delta > 0\), and that \(WF(u|_{\partial X})\) intersects no incoming null bicharacteristics of \((Q/Q_0)(x,\xi)\) which arrive at \(\mathfrak{t}^{-1}(\tilde{x}',\tilde{\xi}')\). Here \(\mathfrak{t}\) stands for the pullback of \(T^*X|_{\partial X}\) into \(T^*X'\) induced by the natural injection \(\iota\) of \(X'\) into \(X\) such that \(\iota(X') = \partial X\). Then

\[
(\tilde{x}',\tilde{\xi}') \in \bigcup_{k=0}^\infty WF(D^k_n u|_{x_n=0})
\]

implies

\[
\Gamma(\tilde{x}',\tilde{\xi}') \cap \{-\delta < x_0 \leq 0\} \subset WF(u|_{x_n=0})
\]

provided \(\delta\) is small.

Remark. When \((1.1)\) has an appropriate regularity property, Theorem 1.2 is a direct consequence of Theorem 1.1. Besides, of Theorem 1.3, a global version is also valid. Indeed, assume \((H_1)\) and \((H_2)\) as well as \((1.28)\) are satisfied at each point \((\hat{x}',\hat{\xi}') \in \Gamma(\tilde{x}',\tilde{\xi}')\) \(\cap \{x_0 \leq 0\}\). Suppose \(u \in H_{loc}^{\infty,-\infty}(X)\), \(Pu \in C^\infty(X)\) and

\[
WF(Bu|_{x_n=0}) \cap \Gamma(\tilde{x}',\tilde{\xi}') \cap \{x_0 \leq 0\} = \phi.
\]

Then

\[
(\tilde{x}',\tilde{\xi}') \in \bigcup_{k=0}^\infty WF(D^k_n u|_{x_n=0})
\]

implies

\[
\Gamma(\tilde{x}',\tilde{\xi}') \cap \{x_0 \leq 0\} \subset WF(u|_{x_n=0}).
\]
In the preceding paper [11], we have obtained the analogous results in the case where \( P \) is a scalar differential operator of the second order for which the boundary \( \partial X \) is noncharacteristic. We have also shown in [8] the existence of a parametrix near a diffractive point for such a hyperbolic system as in the present article. For the purpose of proving Theorem 1.1 we will combine the methods of [11] with those of [8], although some devices are required.

The plan of this paper is as follows. In §2 we first refine the construction in [8] of bases of \( \ker P_1(x,\xi) \) with \( Q_0(x,\xi) = 0 \), so that the hyperbolicity of the transport equation (3.23) is clear. Next we give an extension of Andersson and Melrose [1], Proposition 4.16 to the present case. Finally we show that (1.1) has a regularity property provided the boundary condition is maximally dissipative. In §3 we refine the construction in [8] of asymptotic solutions to \( Pu = 0 \). In §4 we give a summary of [11], §3 which is a collection of properties of Airy operators appearing in the boundary values of the parametrix \( E(f) \). §§5 through 7 are devoted to study the equation \( \partial E(f)|_{\partial X} = f \) on the boundary. In §5 we choose appropriately the initial data for the transport equation (3.23) and reduce \( \partial E(f)|_{\partial X} = f \) to (5.10), (5.17) or (5.22). Basic a priori estimates for solutions of the reduced equation are derived in §6, and the singularities of the solutions are examined in §7. The proof of Theorem 1.1 is completed in §8. Finally, Theorem 1.2 and 1.3 are proved in §9.
§2. Preliminaries

2.1. We first refine the basis of \( \ker P_1(x, \xi) \) with \( Q_0(x, \xi) = 0 \) which is obtained in [8]. In the case that \( \partial X \) is characteristic for \( P \), namely, \( d < m \), we write according as (1.25)

\[
P_1(x, \xi) = \begin{bmatrix} A(x) & 0 \\ 0 & 0 \end{bmatrix} \xi_n + \begin{bmatrix} A_{11}(x, \xi') & A_{12}(x, \xi') \\ A_{21}(x, \xi') & A_{22}(x, \xi') \end{bmatrix},
\]

where \( A_{11}, A_{22} \) are square matrices of order \( d, m-d \), respectively. Note that \( A_{22}(x, \xi') \) is nonsingular if and only if \( Q(x, \xi') \neq 0 \), where \( Q \) is the polynomial in (1.2). In fact, for each \( (x, \xi') \),

\[
\xi_n^{-d} \det P_1(x, \xi', \xi_n) = (\det A) \det A_{22} + O(\xi_n^{-1}) \text{ as } \xi_n \to \infty,
\]

while (1.2) yields

\[
\xi_n^{-d} \det P_1(x, \xi', \xi_n) = Q_1(x, 0, 1)^m \cdots Q_r(x, 0, 1)^m \cdot \bar{Q}(x, \xi') + O(\xi_n^{-1}) \text{ as } \xi_n \to \infty.
\]

Therefore we have, modulo a nonzero factor,

\[
(2.2) \quad \det A_{22}(x, \xi') = \bar{Q}(x, \xi').
\]

In particular, \( A_{22}(x, \xi') \) is nonsingular, because \( Q_1 \) and \( \bar{Q} \) have no common zero in \( \xi_0 \). For \( (x, \xi') \) with \( \bar{Q}(x, \xi') \neq 0 \) we set

\[
M(x, \xi') = -A^{-1}(A_{11} - A_{12}A_{22}^{-1}A_{21})
\]

and rewrite \( P_1 \) as

\[
(2.3) \quad P_1(x, \xi) = \begin{bmatrix} A(\xi_n - M) & A_{12}A_{22}^{-1} \\ 0 & I_{m-d} \end{bmatrix} \begin{bmatrix} I_d & 0 \\ 0 & A_{21} \end{bmatrix}.
\]

In the case where \( \partial X \) is noncharacteristic for \( P \), namely, \( d = m \), we set \( M(x, \xi') = -A_{11}^{-1}(\xi_n I_m - A_n(x))^{-1}P_1(x, \xi) \). Such modification will be often required throughout this paper. The following lemma refines [8], Lemma 2.3.
Lemma 2.1. There is a nonsingular smooth matrix $S(x, \xi')$ of order $d$ defined on a conic neighborhood of $(\bar{x}, \bar{\xi}')$, analytic and homogeneous of degree zero in $\xi'$, such that $MS = SM$, 

$$
\hat{M} = \begin{pmatrix}
M_0 & M^+ & 0 \\
M^- & M^+ & 0 \\
0 & M^- & M^+
\end{pmatrix},
$$

and

$$
M_j(x, \xi') = \begin{pmatrix}
\lambda(x, \xi') & 1 \\
\mu(x, \xi') & \lambda(x, \xi')
\end{pmatrix}
$$

for $|\xi'| = 1, j = 1, \ldots, m_1$.

Here $M^+_h$ or $M^-_h$ is a diagonal matrix whose eigenvalues are simple real roots $\xi_n$ of $(Q/Q_0)(x, \xi', \xi_n) = 0$ such that $\partial \xi_n / \partial \xi_0$ are negative or positive, respectively; the imaginary parts of the eigenvalues of $M^+_e$ or $M^-_e$ are positive or negative, respectively. Moreover

$$
(2.4) \quad S_2^A(\lambda - M)S_2(x, \xi') \text{ is positive definite},
$$

where $S_2(x, \xi') = (s_2, s_4, \ldots, s_{2m_1})$ with $s_j$ the $j$-th column of $S$.

The construction of the last $m - 2m_1$ columns of $S$ is as usual.

To choose the first $2m_1$ columns $s_1', \ldots, s_{2m_1}$ so that (2.4) also is satisfied, we use the following lemma. For $(x, \xi')$ with $u(x, \xi') \geq 0$ we denote by $\Pi(x, \xi')$ the eigenprojection for eigenvalues $\xi_n^+(x, \xi')$ and $\xi_n^-(x, \xi')$ of $M(x, \xi')$, where

$$
\xi_n^+(x, \xi') = \lambda(x, \xi') + u(x, \xi')^{1/2}.
$$

Then we have
Lemma 2.2. \( \Pi(\overline{x}, \overline{\xi}') \) is an orthogonal projection whose range is an invariant subspace of the hermitian matrix

\[
A(\overline{x})(\xi_n^+ (\overline{x}, \overline{\xi}') - M(\overline{x}, \overline{\xi}')).
\]

Moreover the restriction of the matrix to the range of \( \Pi(\overline{x}, \overline{\xi}') \) is of rank \( m_1 \) and all nonzero eigenvalues are positive.

**Proof.** For \( \xi_0 \) close to \( \overline{\xi}_0 \), we set

\[
\phi(\xi_0) = A(\overline{x})(\xi_n^+ - M) \Pi(\overline{x}, \xi_0, \overline{\xi}').
\]

Since (1.7) implies that \( \xi_n^+ (\overline{x}, \xi_0, \overline{\xi}') \) are continued analytically up to \( \xi_0 > \overline{\xi}_0 \), so is \( \phi(\xi_0) \). Besides, we have

\[
\lim_{\xi_0 \to \overline{\xi}_0} \frac{\xi_n^+(\overline{x}, \xi_0, \overline{\xi}')}{\xi_0} = \alpha_\pm,
\]

where \( \alpha_\pm \) are roots of the equation \( Q_1(\overline{x}, 1, 0, \xi_n) = 0 \) such that \( \alpha_+ < 0, \alpha_- > 0 \). Noting that \(-1/\alpha_\pm\) are eigenvalues of \( A(\overline{x}) \) because \( M(x, 1, 0) = -A(x)^{-1} \), one can assume without loss of generality that

\[
A(\overline{x}) = \begin{bmatrix}
-(1/\alpha_+) I_{m_1} & 0 & 0 \\
0 & -(1/\alpha_-) I_{m_1} & 0 \\
0 & 0 & \beta
\end{bmatrix}
\]

where \( \beta \) is a nonsingular matrix of order \( d-2m_1 \) whose eigenvalues are different from \(-1/\alpha_\pm\). Hence it follows from (1.2) and (2.3) that, for \( \xi_0 >> 1 \), \( A(\overline{x})(\xi_n^+ - M)(\overline{x}, \xi_0, \overline{\xi}') \) has zero eigenvalue of multiplicity \( m_1 \) and \( m_1 \) positive eigenvalues close to \((1 - \alpha_+/\alpha_-)\xi_0\), while the others are far away from those.
Now let $\hat{\mathbb{H}}(\xi_0)$ with $\xi_0 \gg 1$ be the orthogonal projection for the zero eigenvalue and those close to $(1 - \alpha_+ / \alpha_-) \xi_0$ of $\Lambda(\bar{x})(\xi_n^+ - M)(\bar{x}, \xi_0, \xi'')$. Since the matrix is hermitian and analytic for $\xi_0 > \bar{\xi}_0$, $\hat{\mathbb{H}}(\xi_0)$ can be continued analytically up to $\xi_0 > \bar{\xi}_0$. (See Kato [7], p. 120). Moreover $\Pi(\bar{x}, \xi_0, \xi'')$ coincides with $\hat{\mathbb{H}}(\xi_0)$ for $\xi_0 \gg 1$ hence for $\xi_0 > \bar{\xi}_0$ by analyticity. Thus $\Pi(\bar{x}, \xi_0, \xi'') = \hat{\mathbb{H}}(\xi_0)$ by continuity.

It is now clear that the range of $\Pi(\bar{x}, \xi'') = \hat{\mathbb{H}}(\xi_0)$ is an invariant subspace of $\Lambda(\bar{x})(\xi_n^+ - M)(\bar{x}, \xi'')$ and $\Phi(\xi_0)$ has $m_1$ positive eigenvalues. Moreover we have rank $\Phi(\xi_0) = m_1$ according to [8], Lemma 2.3. Thus we complete the proof.
Proof of Lemma 2.1. By virtue of Lemma 2.2, the restriction of \( A(\tilde{x})(\lambda - M)(\tilde{x}, \tilde{\xi}') \) to the range of \( \Pi(\tilde{x}, \tilde{\xi}') \) has \( m_1 \) positive eigenvalues, say, \( \alpha_1, \ldots, \alpha_{m_1} \). Let \( h_1, \ldots, h_{m_1} \) be an orthonormal system of eigenvectors of \( A(\tilde{x})(\lambda - M)(\tilde{x}, \tilde{\xi}') \) belonging to \( \alpha_1, \ldots, \alpha_{m_1} \), respectively, such that \( h_j = \Pi(\tilde{x}, \tilde{\xi}')h_j \). For \( j = 1, \ldots, m_1 \) and \((x, \xi')\) near \((\tilde{x}, \tilde{\xi}')\), set

\[
\begin{align*}
s_{2j}(x, \xi') &= \Pi(x, \xi')h_j, \\
s_{2j-1}(x, \xi') &= (M(x, \xi') - \lambda(x, \xi'))s_{2j}(x, \xi').
\end{align*}
\]

Then we shall show that \( 2m_1 \) vectors \( s_1, \ldots, s_{2m_1} \) have the required properties. To this end we need only to prove that (2.4) and

\[
(2.5) \quad (M(x, \xi') - \lambda(x, \xi'))s_{2j-1}(x, \xi') = \mu(x, \xi')s_{2j}(x, \xi')
\]

hold and that \( s_1, s_3, \ldots, s_{2m_1-1} \) are linearly independent.

By \([8]\), Lemma 2.3 we have

\[
(M - \lambda)^2 \Pi(x, \xi') = \mu \Pi(x, \xi'),
\]

which implies (2.5). Moreover, since

\[
A(\tilde{x})(\lambda - M)(\tilde{x}, \tilde{\xi}')h_j = \alpha_j h_j,
\]

we have

\[
S_2A(\lambda - M)S_2(\tilde{x}, \tilde{\xi}') = (h_1, \ldots, h_{m_1})*(\alpha_1 h_1, \ldots, \alpha_{m_1} h_{m_1})
\]

which yields (2.4). It is now clear that \( s_1, s_3, \ldots, s_{2m_1-1} \) are linearly independent, because \( A(\tilde{x})s_{2j-1}(\tilde{x}, \tilde{\xi}') = -\alpha_j h_j \).

The proof is complete.
Using the $S$ in Lemma 2.1, one can construct a basis $W(x, \xi)$ of $\ker P_1(x, \xi)$ with $Q_0(x, \xi) = 0$ which is very convenient in the following analysis. Indeed we define, as in \cite{8},

$\begin{align*}
W(x, \xi', \xi_n) &= \begin{bmatrix}
Id \\
-A_2^{-1}A_2(\xi')
\end{bmatrix} S_0(x, \xi', \xi_n), \\
S_0(x, \xi', \xi_n) &= S_1(x, \xi') + (\xi_n - \lambda(x, \xi'))|\xi'|^{-1}S_2(x, \xi'),
\end{align*}$

(2.6)

where $S_1 = (s_1, s_3, \ldots, s_{2m_1-1})$, $S_2 = (s_2, s_4, \ldots, s_{2m_1})$ and $s_j$ is the j-th column of $S$. Then (2.3) yields

$\begin{align*}
P_1(x, \xi', \xi_n)W(x, \xi', \xi_n) &= \begin{bmatrix}
Id \\
0
\end{bmatrix} A(\xi_n - M)S_0 \\
&= Q_0(x, \xi', \xi_n)|\xi'|^{-1}\begin{bmatrix}
Id \\
0
\end{bmatrix} A(x)S_2(x, \xi'),
\end{align*}$

(2.7)

because $MS_1 = \lambda S_1 + \mu S_2$, $MS_2 = S_1 + \lambda S_2$ for $|\xi'| = 1$.

Similarly, one can construct bases $W^+_h(x, \xi')$, $W^+_e(x, \xi')$ of the root subspaces of $P_1(x, \xi)$ for the eigenvalues of $M^+_h(x, \xi')$, $M^+_e(x, \xi')$. Denoting by $S^+_h$, $S^+_e$ the blocks of $S$ corresponding to $M^+_h$, $M^+_e$, respectively, we set

$\begin{align*}
(W^+_h, W^+_e)(x, \xi') &= \begin{bmatrix}
Id \\
-A_2^{-1}A_2
\end{bmatrix} (S^+_h, S^+_e). 
\end{align*}$

(2.8)

Note that one can take the restrictions of $W$, $W^+_h$ and $W^+_e$ to $x_n = 0$ as $W$, $W^+_h$, $W^+_e$ in (1.8).
2.2. To prove the last statement of Theorem 1.1 we need an extension of [1], Proposition 4.16 which gives a connection between the regularity of boundary values of extensible distribution and the smoothness up to the boundary. When \( \gamma X \) is characteristic for \( P \) we also need the following lemma.

**Lemma 2.3.** Let \((\hat{x}, \hat{\xi}) = (\hat{x}', \hat{x}_n, \hat{\xi}', \hat{\xi}_n) \in T^*\mathbb{R}^{n+1} \backslash 0 \) be a point such that \( \hat{\xi}' = 0 \) and \( \hat{\xi}_n = 1 \). Let \( \psi_1(x', D') \in \text{OPS}^{0}_{1,0}(\mathbb{R}^n) \) be a pseudodifferential operator such that \( \tilde{Q}(x', \hat{x}_n, \xi') \neq 0 \) on \( \text{supp} \psi_1(x', \xi') \). Let \( u \in H^{\infty}_{loc}(V) \), where \( V \) is a neighborhood of \( \hat{x} \) in \( \mathbb{R}^{n+1} \). Suppose \((\hat{x}, \hat{\xi}) \notin \text{WF}(\psi_1 Pu) \). Then \((\hat{x}, \hat{\xi}) \notin \text{WF}(\psi_2 u) \) for any pseudodifferential operator \( \psi_2(x', D') \in \text{OPS}^{0}_{1,0}(\mathbb{R}^n) \) such that \( \psi_1(x', \xi') = 1 \) on a conic neighborhood of \( \text{supp} \psi_2(x', \xi') \).

**Proof.** By the assumption that \((\hat{x}, \hat{\xi}) \notin \text{WF}(\psi_1 Pu) \) there is a pseudodifferential operator \( \chi_1(x, D) \in \text{OPS}^{0}_{1,0}(\mathbb{R}^{n+1}) \) such that \( \chi_1 \psi_1 Pu \in C^{\infty}(\mathbb{R}^{n+1}) \) and \( \chi_1(x, \xi) = 1 \) on a conic neighborhood of \((\hat{x}, \hat{\xi}) \). In view of (2.1) we write

\[
(2.9) \quad P(x, D) = \begin{bmatrix} P_{11} & P_{12} \\ P_{21} & P_{22} \end{bmatrix}, \quad u = \begin{bmatrix} u_1 \\ u_2 \end{bmatrix} \quad \text{and} \quad Pu = \begin{bmatrix} f_1 \\ f_2 \end{bmatrix},
\]

where \( P_{11} \) is the upper left \( d \times d \) block of \( P \) and \( u_1, f_1 \) are the upper \( d \times 1 \) blocks of \( u \), \( Pu \), respectively. Then, since (2.2) implies that \( P_{22}(x', \hat{x}_n, D') \in \text{OPS}^1_{1,0}(\mathbb{R}^n) \) is elliptic on \( \text{supp} \psi_1(x', \xi') \), there is a pseudodifferential operator \( Q_{22}(x', \hat{x}_n, D') \in \text{OPS}^{-1}_{1,0}(\mathbb{R}^n) \), depending smoothly on the parameter \( x_n \) close to \( \hat{x}_n \), such that

\[
\psi_1 Q_{22} P_{22} = \psi_1 \mod \text{OPS}^{\infty}_{1,0}(\mathbb{R}^n).
\]
2.8

Note that $\psi_1 Q_{22} P_{22} u_2 = \psi_1 u_2$, mod $C^\infty(\mathbb{R}^{n+1})$. Similarly, there is a microlocal parametrix $Q_{11}(x, D) \in \text{OPS}_{-1,0}^{-1}(\mathbb{R}^{n+1})$ for $P_{11} - P_{12} Q_{22} P_{21}$ at $(\hat{x}, \hat{\xi})$. We now define $Q(x, D) \in \text{OPS}_{1,0}^{-1}(\mathbb{R}^{n+1})$ by

$$Q = \begin{bmatrix} Q_{11} & 0 \\ -Q_{22} P_{21} Q_{11} & <D_x, >^{-1} I_{m-d} \\ 0 & 0 \end{bmatrix} \begin{bmatrix} I_d & -P_{12} Q_{22} \\ 0 & <D_x, Q_{22} \end{bmatrix},$$

where $<D_x, > \in \text{OPS}_{1,0}^{-1}(\mathbb{R}^n)$ is the pseudodifferential operator with symbol $(1 + |\xi'|^2)^{1/2}$. Then there is a pseudodifferential operator $\chi_2(x, D) \in \text{OPS}_{1,0}^{-0}(\mathbb{R}^{n+1})$, elliptic at $(\hat{x}, \hat{\xi})$, such that $\chi_1(x, \xi) = 1$ on supp $\chi_2(x, \xi)$ and $\chi_2 \psi_2 Q \psi_2 u = \psi_2 \psi_2 u$, mod $C^\infty(\mathbb{R}^{n+1})$ for each $\psi_2(x', D') \in \text{OPS}_{1,0}^{-0}(\mathbb{R}^n)$ with the properties stated in the lemma. Since $\chi_2 \psi_2 Q \psi_2 u = \psi_2 \chi_1 \psi_1 P u$ mod $C^\infty(\mathbb{R}^{n+1})$, we conclude that $\chi_2 \psi_2 u \in C^\infty(\mathbb{R}^{n+1})$ and hence $(\hat{x}, \hat{\xi}) \notin \text{WF}(\psi_2 u)$.

Thus we prove the lemma.

One can now prove the following extension of [1], (4.16) to systems.

**Proposition 2.4.** Let $(\hat{x}', \hat{\xi}') \in T^* X \setminus 0$ be a point such that $Q(\hat{x}', 0, \hat{\xi}') \neq 0$. Let $u \in H^{-\infty} (V)$, where $V$ is a neighborhood of $(\hat{x}', 0)$ in $X$. Suppose $Pu \in C^\infty(V)$ and $(\hat{x}', \hat{\xi}') \notin \text{WF}(u|_{x_n = 0})$.

Moreover assume that each of null bicharacteristics of $Q(x, \xi)$ through $1^{-1}(\hat{x}', \hat{\xi}')$ either immediately enters $x_n < 0$ in at least one direction or intersects a point $(x, \xi) \in T^* X \setminus 0$ such that $(x, \xi) \notin \text{WF}(u)$, $x_n > 0$ and $x \in V$. Then $u$ is smooth up to the boundary at $(\hat{x}', \hat{\xi}')$, namely, there is a pseudodifferential operator $\psi(x', \xi') \in \text{OPS}_{1,0}^{0}(\mathbb{R}^n)$, elliptic at $(\hat{x}', \hat{\xi}')$, such that $\psi \psi u \in C^\infty(X \cap \{0 \leq x_n \ll 1\})$. 

"-20-"
Proof. We shall keep using the notations in (2.9).

Since $p_{22}(x',0,\xi')$ is elliptic at $(\hat{x}',\hat{\xi}')$ according to (2.2), one can find a small conic neighborhood $\Sigma$ of $(\hat{x}',\hat{\xi}')$ such that

$$WF(\mathcal{U}_1'|_{\mathcal{X}_n=0}) \cap \Sigma = \emptyset$$

and $p_{22}(x',0,\xi')$ is elliptic on $\Sigma$. We shall show

$$WF(D^j_n u|_{\mathcal{X}_n=0}) \cap \Sigma = \emptyset \text{ for all } j \geq 0.$$

Set

$$p_{11}'(x,D') = p_{11}(x,D) - A(x)D_n.$$

Then, since $f_1 \in C^\infty(V)$ and $D_n u_1 = A^{-1}(f_1 - p_{11}' u_1 - p_{12} u_2)$,

it follows from (2.10) that

$$WF(D_n u_1|_{\mathcal{X}_n=0}) \cap \Sigma = \emptyset.$$

Next, applying $D_n$ to $p_{22} u_2 = f_2 - p_{21} u_1$, we have

$$p_{22}'(x,D')D_n u_2 = D_n f_2 - p_{21} D_n u_1 - [D_n, p_{22}] u_2 - [D_n, p_{21}] u_1.$$

Therefore (2.10) and (2.12) yield (2.11) for $j = 1$, because

$p_{22}(x',0,D')$ is elliptic on $\Sigma$. Analogously we obtain (2.11) for $j \geq 2$. Thus, as in [1], p.210, we can prove the proposition, by using (2.11), Lemma 2.3 and results on propagation of singularity in the free space.
2.10

2.3. To prove Theorem 1.2 we will use the following regularity of solutions to dissipative boundary value problems for \( P \). Note that all roots \( \tau_1(x, \xi^n, \xi_n), \cdots, \tau_m(x, \xi^n, \xi_n) \) of the equation \( \det P_1(x, \xi_0, \xi^n, \xi_n) = 0 \) with respect to \( \xi_0 \) are bounded real-valued functions of \( (x, \xi^n, \xi_n) \in X \times (\xi^n, \xi_n) \in \mathbb{R}^n; \ |\xi^n|^2 + \xi_n^2 = 1 \). Let \( \tau_0 \) be the least upper bound of \( |\tau_k(x, \xi^n, \xi_n)| \) for such \( (x, \xi^n, \xi_n) \) and \( k = 1, \cdots, m \). For a point \( \bar{x} \in X \) we denote by \( \Gamma_0(\bar{x}) \) the interior of a backward cone with vertex \( \bar{x} \), more precisely, we set

\[
\Gamma_0(\bar{x}) = \{ x \in \mathbb{R}^{n+1}; \tau_0(\bar{x}_0 - x_0) > (|x^n - \bar{x}_n|^2 + |x_n - \bar{x}_n|^2)^{1/2} \}.
\]

**Proposition 2.5.** Let \( \bar{x} \in X \) and \( u \in H_0^{0,s}(\Gamma_0(\bar{x}) \cap X) \) for some \( s \in \mathbb{R}^1 \). Suppose \( Pu \in C^\infty(\Gamma_0(\bar{x}) \cap X), Bu|_{x_n=0} \in C^\infty(\Gamma_0(\bar{x}) \cap \{x_n=0\}) \) and \( u \in C^\infty(\Gamma_0(\bar{x}) \cap X \cap \{x_0 < \bar{x}_0\}) \). Moreover assume that boundary condition \( Bu|_{x_n=0} = 0 \) is maximally nonpositive for \( P \). Then \( u \in C^\infty(\Gamma_0(\bar{x}) \cap X) \).

Although this proposition seems to be well known in essence, we shall give a proof for the sake of completeness of description.

For an integer \( k \) and real numbers \( s, \gamma \) with \( \gamma \neq 0 \) we denote by \( H^{k,s}_\gamma(X) \) the set of extensible distributions \( u \in \mathcal{D}'(X \setminus \partial X) \) such that \( e^{-\gamma x_0} u \in H^{k,s}_\gamma(X) \). (See e.g. [4], p. 51 for the space \( H^{k,s}_\gamma(X) \) with \( k < 0 \).

**Lemma 2.6.** For each nonnegative integer \( s \), there is a positive number \( \gamma_s \) such that if \( \gamma \geq \gamma_s \), \( u \in H^{-1,0}_\gamma(X) \) and \( P_{22}u \in H^{0,s}_\gamma(X) \) then \( u \in H^{0,s}_\gamma(X) \). Here \( P_{22} \) is the differential operator in (2.9).
Proof. Since $P_{22}$ is a symmetric hyperbolic system, there is a positive number $\gamma_s^*$ such that for each $\gamma \geq \gamma_s^*$ there exists a function $w \in H^0_s(X) \cap H^{-1}_s(X)$ satisfying $P_{22}w = P_{22}u$ if $P_{22}u \in H^0_s(X)$. Therefore it suffices to prove the uniqueness.

Let $u \in H^{-1,0}_Y(X)$ and $P_{22}u = 0$ in $H^0_s(X)$. Then we need only to show that $u = 0$ in $\mathcal{D}'(X \setminus \partial X)$, because $H^{-1,0}_Y(X)$ is a subspace of $\mathcal{D}'(X \setminus \partial X)$. Let $g \in C^\infty_0(\mathbb{R}^{n+1})$ be a test function, supported in $\{x_n > 0\}$. Then the equation $P^*_2v = g$ in $\mathbb{R}^{n+1}$ has a unique solution $v \in H^{-2,0}_Y(\mathbb{R}^{n+1})$ for $\gamma \geq \gamma_0$, where $P^*_2$ is the formal adjoint of $P_{22}$ and $\gamma_0$ a positive number. Moreover, since $P_{22}$ does not contain $D_n$, we observe that $\text{supp } v(x) \subseteq \{x_n > 0\}$. Hence $(u,g) = (P_{22}u,v) = 0$. The proof is complete.

Lemma 2.7. Suppose the boundary condition $B_0u|_{x_n=0} = 0$ is maximally nonpositive for $P$. Then for each positive integer $k$ there is a positive number $\gamma_k$ such that, for any $\gamma \geq \gamma_k$ and $f \in H^{2k,0}_Y(X)$, the following boundary value problem

$\begin{align*}
Pu &= f \text{ in } X, \\
B_0u &= 0 \text{ on } \partial X
\end{align*}$

(2.13)

has a unique solution $u \in H^{k,0}_Y(X)$. Moreover

$\begin{align*}
u(x) &= 0 \text{ in } \Gamma_0(\bar{x}) \cap X \text{ if so is } f \\
(2.14)
\end{align*}$

for each $\bar{x} \in X$. 

2.11
Proof. By the hypothesis of the lemma one can assume the \( B_1(x) \) in (1.27) is of the form (1.28). (See [12], Lemmas 2.9 and 2.10). Set

\[
H(x) = \begin{bmatrix}
I & -S(x) \\
d^+ & d^-
\end{bmatrix},
\]

which is a nonsingular matrix of order \( d \). Besides, set \( \bar{u}_1 = B_1 H \) and \( \bar{u}_1 = H^{-1} u_1 \) with the notations in (2.9). Then \( \bar{u}_1 = B_1 u_1 \) and \( \bar{B}_1 = (I + SS^* + 0) \), where \( I + SS^* \) is nonsingular. Thus after a change of the unknown \( u_1 \), one can assume \( B_1 \) is of the form

\[
(2.15) \quad B_1(x) = \begin{bmatrix}
I +& 0 \\
d^+& d^-
\end{bmatrix},
\]

although (1.26) may be not preserved. Moreover we define a \( d^- \times d \) matrix \( B_1'(x) \) by

\[
(2.16) \quad B_1'(x) = (0, I_{d^-}) A(x).
\]

Then the adjoint boundary condition is given by \( B_1' v_1 \big|_{x_n=0} = 0 \), because

\[
(Pu,v)_{L^2(X)} - (u,P^*v)_{L^2(\partial X)} = i(u_1,A v_1)_{L^2(\partial X)}
\]

for \( u, v \in C_0^\infty(X) \). Furthermore the hypothesis of the lemma implies that

\[
(2.17) \quad A(x)v_1 \cdot v_1 \geq 0 \quad \text{for} \quad v_1 \in \ker B_1'(x) \quad \text{and} \quad x \in \partial X,
\]
since the boundary condition $B_1 \nu_1 \big|_{\frac{x_n}{y}} = 0 = 0$ is maximally nonpositive for $P^*$ (see Lax and Phillips [13]). Therefore we see by a standard argument that for each positive integer $k$ there is a positive number $\gamma_k'$ such that (2.13) has a unique solution $u \in H^{0,2k}(X)$ for any $\gamma \geq \gamma_k'$ and $f \in H^{0,2k}(X)$.

Now let $f \in H^{1,2k-1}(X)$. We shall show there is another positive number $\gamma_1 \geq \gamma_1$ such that

$$(2.18) \quad u \in H^{1,2k-2}(X) \quad \text{for} \quad \gamma \geq \gamma_1.$$ 

We keep using the notations in (2.9). As in the proof of Proposition 2.4 we then have $D_n u_1 \in H^{0,2k-1}(X)$ hence $u_1 \in H^{1,2k-1}(X)$, because $u_1 \in H^{0,2k}(X)$. We also see that $P_{22} D_n u_2 \in H^{0,2k-2}(X)$. Since $D_n u_2 \in H^{-1,0}(X)$, it follows from the preceding lemma that $D_n u_2 \in H^{0,2k-2}(X)$ hence $u_2 \in H^{1,2k-2}(X)$ if $\gamma$ is large enough. Thus there is a positive number $\gamma_1$ such that (2.18) holds. Analogously one can find $\gamma_k$ with the desired properties.

Finally we shall prove (2.14). Let $\nu(x) = (\nu_0(x), \nu_1(x), \ldots, \nu_n(x))$ be the outward unit normal to $\Gamma_0(x) \cap X$ at a point $x$ on the boundary $\partial(\Gamma_0(x) \cap X)$ of $\Gamma_0(x) \cap X$ and set

$$A^n(x) = \Sigma_{k=0}^n \nu_k(x) A_k(x).$$

For convenience we write

$$\langle e^{-\gamma x^0_0} u, e^{-\gamma x^0_0} v \rangle_{L^2(\Gamma_0(x) \cap X)} = \langle u, v \rangle_{\gamma},$$

$$\langle e^{-\gamma x^0_0} u, e^{-\gamma x^0_0} v \rangle_{L^2(\partial(\Gamma_0(x) \cap X)} = \langle u, v \rangle_{\gamma}.$$
and \( \| u \|_\gamma = (\langle u, u \rangle_\gamma)^{1/2} \). Noting that
\[
P(e^{-\gamma X_0}u) = e^{-\gamma X_0}(Pu + i\gamma A_0 u),
\]
and setting
\[
P*\nu = P\nu + (\Sigma_{k=0}^n D_k A_k + C^* - C)\nu,
\]
by Green's formula we have
\[
-2\gamma \| u \|_\gamma^2 - 2\text{Im} \left( \langle f, u \rangle_\gamma \right) + \langle u, \check{\gamma}u \rangle_\gamma = \langle A^\nu u, u \rangle_\gamma.
\]
Moreover we claim that
\[
(2.19) \quad \langle A^\nu u, u \rangle_\gamma \geq 0.
\]
In fact, since \( A^\nu(x) = -A_n(x) \) on \( \partial X \), by assumption we have
\[
A^\nu(x)u \cdot u \geq 0 \quad \text{for} \ u \in \ker B(x) \text{ and } x \in \partial X.
\]
Furthermore, on the boundary of \( \Gamma_0(x) \) we have
\[
v(x) = (1 + \tau_0^2)^{-1/2} (\tau_0, \xi, \xi_n),
\]
where \( (\xi, \xi_n) = (|x'' - \bar{x}''|^2 + |x_n - \bar{x}_n|^2)^{-1/2} (x'' - \bar{x}'', x_n - \bar{x}_n) \), so
\[
A^\nu(x) = (1 + \tau_0^2)^{-1/2} (\tau_0 A_0(x) + \Sigma_{k=1}^n \xi_k A_k(x)),
\]
which is positive semidefinite because of the definition of \( \tau_0 \).

Thus we obtain (2.19) and hence
Besides, since $\xi(x)$ is bounded in $X$, there is a constant $C_0$ such that $|(u, \xi u)_\gamma| \leq C_0 \|u\|^2_\gamma$. Now let $f = 0$ in $\Gamma_0(\vec{x}) \cap X$. Then

$$(2\gamma - C_0)\|u\|^2_\gamma \leq 0,$$

so $u = 0$ in $\Gamma_0(\vec{x}) \cap X$ for $\gamma > C_0/2$. Thus we prove the lemma.

**Remark 2.8.** From the proof we also observe the following. Suppose to the contrary that $B_1 u|_{x_n = 0} = 0$ is maximally nonnegative for $P$. Then the conclusion of Lemma 2.7 is still valid provided $f \in H_{-\gamma}^{2k,0}(X)$, $u \in H^{k,0}_\gamma(X)$ and $\Gamma_0(\vec{x})$ are replaced, respectively, by $f \in H^{2k,0}_\gamma(X)$, $u \in H^{k,0}_\gamma(X)$ and the forward cone

$$\{x \in R^{n+1}; \Gamma_0(x_0 - \vec{x}_0) > (|x'' - \vec{x}''|^2 + |x_n - \vec{x}_n|^2)^{1/2}\}.$$ 

**Corollary 2.9.** Suppose the hypothesis of Lemma 2.7 is satisfied. Let $u \in H^{0,s}_{loc}(\Gamma_0(\vec{x}) \cap X)$ for some $s \in R^1$. Suppose $Pu = 0$ in $\Gamma_0(\vec{x}) \cap X$, $Bu = 0$ on $\Gamma_0(\vec{x}) \cap \partial X$ and $u = 0$ in $\Gamma_0(\vec{x}) \cap X \cap \{x_n < 0\}$. Then $u = 0$ in $\mathcal{D}'(\Gamma_0(\vec{x}) \cap \{x_n > 0\})$.

**Proof.** In view of (2.16) and (2.17) we see from the preceding remark that, for each $\gamma \geq \gamma_1$ and $g \in C_0^\infty(\Gamma_0(\vec{x}) \cap \{x_n > 0\})$, there is a function $v \in H^{1,|s|}_{-\gamma}(X)$ such that $P^*v = g$ in $X$, $B_1'v|_{x_n = 0} = 0$ and $(\text{supp } v) \cap X \subset \Gamma_0(\vec{x})$. Hence by Green's formula we have $(u, g)_{L^2(X)} = 0$, which proves the corollary.
Proof of Proposition 2.5. One can assume without loss of generality that \( u = 0 \) in \( \Gamma_0(\tilde{x}) \cap X \cap \{x_0 << \tilde{x}_0\} \). Let \( \hat{x} \in \Gamma_0(\tilde{x}) \cap X \) and let \( k \) be an arbitrary positive integer such that \( k > s \). Then it suffices to prove

\[
(2.20) \quad u \in H^k_{\text{loc}}(\Gamma_0(\hat{x}) \cap X).
\]

In view of (2.15) one can also assume \( B u = 0 \) on \( \Gamma_0(x) \cap \{x_n = 0\} \).

Let \( \phi \in C^\infty(R^{n+1}) \) be a cutoff function, supported in \( \Gamma_0(\tilde{x}) \), such that \( \phi(x) = 1 \) on \( \Gamma_0(\hat{x}) \), and set \( f = \phi P u \). Then \( f \in C^\infty(X) \), in particular, \( f \in H^{2k,0}_\gamma(X) \) for all \( \gamma > 0 \). Hence by Lemma 2.7 there is a solution \( v \in H^k_{\text{loc}}(X) \) of (2.13) such that \( v = 0 \) in \( X \cap \{x_0 << \tilde{x}_0\} \). Set \( w = u - v \). Then \( w \in H^{0,s}_{\text{loc}}(\Gamma_0(\hat{x}) \cap X) \), \( P w = 0 \) in \( \Gamma_0(\hat{x}) \cap X \), \( B w = 0 \) on \( \Gamma_0(\hat{x}) \cap \{x_n = 0\} \) and \( w = 0 \) in \( \Gamma_0(\hat{x}) \cap X \cap \{x_0 << \tilde{x}_0\} \). Therefore by Corollary 2.9 we have \( w = 0 \) in \( \mathcal{Q}^\gamma(\Gamma_0(\hat{x}) \cap \{x_n > 0\}) \) and hence (2.20) follows, because \( H^k_{\text{loc}}(\Gamma_0(\hat{x}) \cap X) \) is a subspace of \( \mathcal{Q}^\gamma(\Gamma_0(\hat{x}) \cap \{x_n > 0\}) \). Thus we prove the proposition.
§3. Construction of a parametrix

In order to construct the parametrix $E(f)$, we use the same phase functions $\theta(x,\eta')$, $\rho(x,\eta')$ and Airy functions $A_0(z)$, $A_\pm(z)$ as in \[//]. Recall that $\theta(x,\eta')$, $\rho(x,\eta')$, $\eta' = (\eta_0,\eta'')$ $= (\eta_0, \eta_1, \cdots, \eta_{n-1})$ are real valued smooth functions defined on a conic neighborhood of $(\bar{x}, \bar{n}')$ in $X \times (R^n \setminus 0)$, homogeneous in $\eta'$ of degree $1$, $2/3$, respectively, where $\bar{n}_0 = 0$, $\bar{n}'' = \bar{\xi}'' \neq 0$. Moreover the functions $\phi^\pm = \theta \pm (2/3)\rho^{3/2}$ solve the eikonal equation $Q_0(x,\phi^\pm) = 0$ in the following sense, where $\phi^\pm = \partial\phi^\pm/\partial x$ and $Q_0(x,\xi)$ is the function in (1.5). Writing $\lambda(x, \theta_x, \pm \sqrt{\rho}\phi_x)$ $= \lambda_1 \pm \sqrt{\rho}\lambda_2$, $\mu(x, \theta_x, \pm \sqrt{\rho}\phi_x)$ $= \mu_1 \pm \sqrt{\rho}\mu_2$ for $\rho > 0$, where $\lambda_1$, $\lambda_2$, $\mu_1$ and $\mu_2$ are even functions of $\sqrt{\rho}$, we have for $\rho > 0$

\begin{align*}
(3.1)_{+} & \quad (\theta_{x_n} - \lambda_1)^2 + \rho(\rho_{x_n} - \lambda_2)^2 - \mu_1 = 0, \\
2(\theta_{x_n} - \lambda_1)(\rho_{x_n} - \lambda_2) - \mu_2 = 0,
\end{align*}

and, for $n_0 < 0$ and $0 \leq x_n < 1$,

\begin{align*}
(3.1)_{-} & \quad (\theta_{x_n} - \lambda_1)^2 + \rho(\rho_{x_n} - \lambda_2)^2 - \mu_1 = O(x_n^\infty|\eta'|^2), \\
2(\theta_{x_n} - \lambda_1)(\rho_{x_n} - \lambda_2) - \mu_2 = O(x_n|\eta'|^{5/3}).
\end{align*}

Furthermore, for $x_n = 0$,

\begin{align*}
(3.2) & \quad \det \theta_{x'n_0'} > 0, \text{ where } \theta_{x'n_0'} = \partial^2 \theta/\partial x'\partial \eta', \\
(3.3) & \quad \theta_{x_0n_0} > 0, \\
(3.4) & \quad \rho_{x_n} < 0, \\
(3.5) & \quad \rho(x',0,\eta') = \eta_0|\eta''|^{-1/3} = \alpha|\eta''|^{2/3}, \text{ where } \alpha = n_0/|\eta''|.
\end{align*}
We also have for \( x_n = 0 \)
\[
\begin{align*}
(3.6) & \quad \theta_{x_n} = \lambda(x, \theta_{x_1}), \\
(3.7) & \quad \mu(x, \theta_{x_1}) = \alpha(\rho_{x_n})^2 \text{ for } |\eta''| = 1,
\end{align*}
\]
because \( \lambda_2 = \mu_2 = 0, \lambda_1 = \lambda \) and \( \mu_1 = \mu \) for \( x_n = 0 \).

From now on, for \( x_n = 0 \) we shall extend \( \theta, \rho, \theta_{x_n} \) and \( \rho_{x_n} \) to \( \mathbb{R}^n \times \mathbb{R}^n \) in such a way that (3.2) through (3.7) are preserved for \( |a| < 1 \) and that \( \theta(x', 0, \eta') = x' \eta' \) outside a conic neighborhood of \((\tilde{x}', \tilde{\eta}')\). Then \( \theta(x', 0, \eta') \) generates a canonical transformation \( \phi_1(y', \eta') = (x', \xi') \) of \( T^*\mathbb{R}^n \setminus 0 \) into \( T^*\mathbb{X}' \setminus 0 \) defined by
\[
(3.8) \quad \xi' = \theta_{x_1}(x', 0, \eta'), \quad y' = \theta_{\eta'}(x', 0, \eta').
\]
Moreover, under \( \phi_1^{-1} \), the gliding ray \( \Gamma(\tilde{x}', \tilde{\xi}') \) is mapped (locally) onto the straight line through \((\tilde{y}', \tilde{n}') = \phi_1^{-1}(\tilde{x}', \tilde{\xi}')\) which is parallel to the \( y_0 \) axis, where \( y' = (y_0, y'') = (y_0, y_1, \ldots, y_{n-1}) \), and on which \( y_0 \) increases as \( x_0 \) does.

Now we shall look for the parametrix \( E(f) \) in the same form as (6) of [10], namely,
\[
(3.9) \quad Gv = G_0 v_0 + G_h v_h + G_e v_e.
\]

Here \( v(y') = t(t v_0, t v_h, t v_e) \) is a vector with \( d_t^+ \) components in \( H^{-\infty}(\mathbb{R}^n) \), and \( G_h, G_e \) are essentially the same operators as the \( G^{(2)}, G^{(3)} \) in [8], respectively, while \( G_0 \) is the same one as the \( G_1 \) defined by (8) of [10], in other words, we take \( q_1 = 1 \) and \( q_2 = 0 \) in the (7). More precisely, we define
(3.10) \( (G_0 v_0)(x) = \int e^{i\theta}(A_0(\rho)\tilde{a} - iA_0(\rho)\tilde{b})(A_+(\zeta)^{-1}x_1 + A_0(\zeta)^{-1}(1 - x_1))\hat{v}_0(\eta')d\eta' \),

where

\[ \hat{v}_0(\eta') = \int e^{-iy'y'}v_0(y')dy', \]

and \( v_0(y') \) is determined later so that (1.23) holds. Here \( A_0, A_+, \zeta \) and \( x_1 \) are the same functions as in [11], (2.15). (See also (4.1), (4.4) and (4.7) below). Besides, \( \tilde{a}, \tilde{b}, a \) and \( b \) are almost analytic continuations of \( \theta, \rho, a \) and \( b \), analogous to (2.17) of that paper (see also (3.30) below), while the amplitudes \( a(x,\eta') \) and \( b(x,\eta') \) are given in the following theorem.

**Theorem 3.1.** There exist smooth \( m \times m \) matrices \( a(x,\eta'), b(x,\eta') \) defined on a conic neighborhood of \( (x,\eta') \) in \( X \times (R^N \setminus 0) \), which have asymptotic expansions

\[ a \sim \sum_{k=0}^{\infty} a_k, \quad b \sim \sum_{k=0}^{\infty} b_k, \]

where \( a_k(x,\eta'), b_k(x,\eta') \) are homogeneous in \( \eta' \) of degree \(-k, -k - 1/3\), respectively. Moreover if we write

\[ e^{-i\theta}P(x,D)(e^{i\theta}(A_0(\rho)a - iA_0(\rho)b)) = A_0(\rho)c - iA_0(\rho)d, \]

(3.11)

\[ c \sim \sum_{k=-1}^{\infty} c_k, \quad d \sim \sum_{k=-1}^{\infty} d_k, \]

where \( c_k(x,\eta'), d_k(x,\eta') \) are homogeneous in \( \eta' \) of degree \(-k, -k - 1/3\), respectively, then
This theorem has been essentially obtained in [8], §§3 and 4. Nevertheless, since the proof given there is somewhat inaccessible, we shall give another proof. (See also Petkov [7]).

**Proof of Theorem 3.1.** We first seek $a_k, b_k$ for $\rho > 0$ and then extend them to $\rho \leq 0$. Using the equation $A_0''(\rho) = -\rho A_0(\rho)$ and setting the coefficients of $A_0(\rho), -iA_0'(\rho)$ on the left hand side of (3.11) equal to $c, d$, respectively, we have for $k = -1, 0, 1, 2, \cdots$,

$$
c_k = P_1(x, \theta_x) a_{k+1} + \rho P_1(x, \rho_x) b_{k+1} + P(x, D) a_k,
$$

$$
d_k = P_1(x, \theta_x) b_{k+1} + P_1(x, \rho_x) a_{k+1} + P(x, D) b_k,
$$

where $a_{-1} = 0, b_{-1} = 0$.

Let $\rho > 0$. Then (3.12) is equivalent to

$$
c_k \pm \sqrt{\rho} d_k = 0,
$$

where

$$
c_{-1} \pm \sqrt{\rho} d_{-1} = P_1(x, \theta_x \pm \sqrt{\rho} \rho_x)(a_0 \pm \sqrt{\rho} b_0).
$$

Let $W(x, \xi)$ be the matrix defined by (2.6). Then it follows from (2.7) and the eikonal equation (3.1+ that

$$
P_1(x, \theta_x \pm \sqrt{\rho} \rho_x) W(x, \theta_x \pm \sqrt{\rho} \rho_x) = 0.
$$
Thus, setting

\[(3.15) \quad a_0 + \sqrt{\rho} b_0 = W(x, \theta_x \pm \sqrt{\rho} \theta_x ) (g_0 \pm \sqrt{\rho} h_0) ,\]

we obtain (3.13) for \( k = -1 \), where \( g_0(x, n'), h_0(x, n') \) are arbitrary smooth matrices, homogeneous in \( n' \) of degree 0, -1/3, respectively. More precisely, we define \( a_0, b_0 \) as follows. Setting

\[(3.16) \quad W_1(x, n') = \frac{(W(x, \theta_x + \sqrt{\rho} \theta_x ) + W(x, \theta_x - \sqrt{\rho} \theta_x ))}{2}, \]

\[(3.17) \quad W_2(x, n') = \frac{(W(x, \theta_x + \sqrt{\rho} \theta_x ) - W(x, \theta_x - \sqrt{\rho} \theta_x ))}{2\sqrt{\rho}}, \]

so that \( W(x, \theta_x \pm \sqrt{\rho} \theta_x ) = W_{\pm} \pm \sqrt{\rho} W_{2} \), we define

\[(3.18) \quad a_0 = W_1 g_0 + \rho W_2 h_0, b_0 = W_1 h_0 + W_2 g_0. \]

Then (3.15) holds and \( a_0(x, n'), b_0(x, n') \) are smooth near \( (\bar{x}, \bar{n}') \), homogeneous in \( n' \) of degree 0, -1/3, respectively, because so are \( W_1(x, n'), W_2(x, n') \).

Next let \( k = 0 \) and \( |n'| = 1 \). Then (3.13) is equivalent to

\[(3.19) \quad P_1(x, \theta_x \pm \sqrt{\rho} \theta_x ) (a_1 \pm \sqrt{\rho} b_1 ) + P(x, D) a_0 \pm \sqrt{\rho} P(x, D) b_0 = 0, \]

so we look for \( a_1, b_1 \) in the form

\[(3.20) \quad a_1 = W_1 g_1 + \rho W_2 h_1 + \hat{a}_1, \]

\[(3.21) \quad b_1 = W_1 h_1 + W_2 g_1 + \hat{b}_1, \]

where \( \hat{a}_1 \pm \sqrt{\rho} \hat{b}_1 \) are special solutions of (3.18) with \( a_0, b_0 \) given.
We also see, as above, that (3.18) with (3.19) becomes the following system of linear equations for \( \hat{a}_1 \pm \sqrt{\rho}b_1 \):

\[
(3.20) \quad P_1(x, \theta_x \pm \sqrt{\rho} \rho_x)(\hat{a}_1 \pm \sqrt{\rho}b_1) + P(x, D)a_0 \pm \sqrt{\rho}P(x, D)b_0 = 0,
\]

which is solvable if and only if

\[
(3.21) \quad W^*(x, \theta_x \pm \sqrt{\rho} \rho_x)(P(x, D)a_0 \pm \sqrt{\rho}P(x, D)b_0) = 0.
\]

Here \( W^* \) denotes the adjoint matrix of \( W \), so the rows of \( W^*(x, \theta_x \pm \sqrt{\rho} \rho_x) \) are right null vectors of \( P_1(x, \theta_x \pm \sqrt{\rho} \rho_x) \).

Notice that (3.21) with (3.17) is equivalent to the following transport equation for \( g_0 \pm \sqrt{\rho}h_0 \):

\[
(3.22) \quad \sum_{j=0}^{n} A^\pm_j(x, n', \sqrt{\rho}) \frac{\partial}{\partial x_j} (g_0 \pm \sqrt{\rho}h_0) + C^\pm(x, n', \sqrt{\rho}) (g_0 \pm \sqrt{\rho}h_0) = 0,
\]

where

\[
A^\pm_j(x, n', t) = W^*(x, \theta_x \pm t \rho_x) A_j(x) W(x, \theta_x \pm t \rho_x),
\]

\[
C^\pm(x, n', t) = iW^*(x, \theta_x \pm t \rho_x) P(x, D) W(x, \theta_x \pm t \rho_x).
\]

In fact, (3.17) yields

\[
P(x, D)a_0 \pm \sqrt{\rho}P(x, D)b_0 = \sum_{j=0}^{n} A^\pm_j(x) (W_1 \pm \sqrt{\rho}W_2) D_j (g_0 \pm \sqrt{\rho}h_0)
\]

\[
+ (P(x, D)W_1 \pm \sqrt{\rho}P(x, D)W_2) (g_0 \pm \sqrt{\rho}h_0)
\]

\[
\pm (i/(2\sqrt{\rho})) (P_1(x, \rho_x) W_1 \pm \sqrt{\rho}P_1(x, \rho_x) W_2) h_0.
\]

Moreover from (3.14) and (3.16) we have \( P_1(x, \rho_x) W_1 = -P_1(x, \theta_x) W_2 \).

Therefore the left hand side of (3.21) coincides with \((-i)\) times that of (3.22), because \((W_1^* \pm \sqrt{\rho}W_2) P_1(x, \theta_x \pm \sqrt{\rho} \rho_x) = 0\).

Furthermore, making changes of variables \((x', x_{n'}) + (x', \rho)\)
and \((x',\rho) \to (x',t)\) with \(t = \sqrt{\rho}\), and setting
\[
a^\pm(x',t,\eta') = g_0(x,\eta') \pm \text{th}_0(x,\eta'),
\]
we see that (3.22) is equivalent to
\[
(3.23)_\pm \quad C^\pm_n(x',t,\eta') \frac{\partial a^\pm}{\partial t} + \sum_{j=0}^{n-1} C^\pm_j(x',t,\eta') \frac{\partial a}{\partial x_j} + C^\pm_{n+1}(x',t,\eta') a^\pm = 0,
\]
where
\[
C^\pm_n(x',t,\eta') = (2t)^{-1} W^*(x,\theta_x \pm t\rho_x) P_1(x,\rho_x) W(x,\theta_x \pm t\rho_x),
\]
\[
C^\pm_j(x',t,\eta') = A^\pm_j(x,\eta',t), \quad j = 0, 1, \ldots, n-1,
\]
\[
C^\pm_{n+1}(x',t,\eta') = C^\pm(x,\eta',t).
\]

We shall show that \((3.23)_\pm\) are hyperbolic with respect to \(dt\). Since (3.14) and (3.16) yield \(P_1(x,\rho_x) W_1 = -P_1(x,\theta_x) W_2\) hence \(W^* P_1(x,\rho_x) = -W_2^* P_1(x,\theta_x)\), we have
\[
(W^* \pm tW_2^*) P_1(x,\rho_x) (W_1 \pm tW_2) = -W^* P_1(x,\theta_x) W_1 \mp 2tW^* P_1(x,\theta_x) W_2 + O(t^2).
\]
Besides \(P_1(x,\theta_x) W_1 = O(t^2)\). Therefore we see that \(C^\pm_n(x',t,\eta')\) are smoothly extended to \(t \leq 0\) and
\[
C^\pm_n(x',t,\eta') = \frac{\partial W^* P_1(x,\theta_x)}{\partial t} W_2 + O(t).
\]
(See [8], Lemma 4.1, although the factor 1/2 in (4.9) must be replaced by 1). Moreover, since (3.5) and (3.16) imply
\[
W_2(x,\eta') = \rho_\eta W_\eta_{x} (x,\theta_x) + O(\rho) \quad \text{for} \ x_n = 0,
\]
we have
\[ C_n^+(\bar{x}', 0, \bar{\eta}') = \bar{\tau}(p_{x_n}(\bar{x}, \bar{\eta}'))^2 (W*_{\xi_n} p_{\eta_n}) (\bar{x}, \theta_x(\bar{x}, \bar{\eta}')). \]

Besides, (2.3) and (2.6) yield
\[ W*_{\xi_n} p_{\eta_n} = \frac{1}{2} A(\xi_n - M) S_2 / |\xi'|^2. \]

Thus we see from (2.4), (3.4) and (3.8) that \( C_n^+(\bar{x}', t, \bar{\eta}') \) are positive definite near \((\bar{x}', 0, \bar{\eta}')\) hence (3.23)± are symmetric hyperbolic systems which are really ordinary differential equations along bicharacteristic curves of \( Q_0 \). Consequently (3.23)± have the unique smooth solutions for arbitrary smooth data prescribed on \( t = 0 \) such that \( a^-(x', t, \eta') = a^+(x', -t, \eta') \).

Furthermore, if we set
\[
\begin{align*}
g_0(x, \eta') &= \frac{1}{2} (a^+(x', \sqrt{\rho}, \eta') + a^+(x', -\sqrt{\rho}, \eta')), \\
h_0(x, \eta') &= \frac{1}{2} (a^+(x', \sqrt{\rho}, \eta') - a^+(x', -\sqrt{\rho}, \eta')).
\end{align*}
\]

then \( g_0, h_0 \) are smooth up to \( \rho \geq 0 \) and (3.21) also holds.

Now we shall extend the \( a_0, b_0 \) given by (3.17) to \( \rho \leq 0 \).
Since \( W(x, \xi) \) is analytic in \( \xi \) according to (2.6), the \( W_1 \) and \( W_2 \) defined by (3.16) are even functions of \( \sqrt{\rho} \) hence they can be extended to \( \rho \leq 0 \) in a natural way. Let \( g_0, h_0 \) be arbitrary smooth extensions to \( \rho < 0 \). Then we have (3.12) for \( k = -1 \) and \( \eta_0 < 0 \), because \( P_1(x, \theta_x) W_1 + \rho P_1(x, \rho_x) W_2 \) and \( P_1(x, \theta_x) W_2 + P_1(x, \rho_x) W_1 \) are \( O(x_\infty^\infty) \) for \( |\eta'| = 1 \) according to (2.7) with \( \xi = \theta_x \pm \sqrt{\rho} \rho_x \) and (3.1)±.
Next we shall construct special solutions \( \hat{a}_1, \hat{b}_1 \) of (3.20) so that (3.12) holds for \( k = 0 \). As in [8], pp. 284–285, one can extend \( g_0, h_0 \) to \( \rho \leq 0 \) so that (3.21) is satisfied to infinite order on \( x_n = 0 \) for \( \alpha < 0 \), more precisely, so that both \( W_1^*P(x,D)a_0 + \rho W_2^*P(x,D)b_0 \) and \( W_1^*P(x,D)b_0 + W_2^*P(x,D)a_0 \) are \( O(x_n^\infty) \) for \( \eta_0 < 0 \) and \( 0 \leq x_n \ll 1 \). Therefore it suffices to construct \( \hat{a}_1, \hat{b}_1 \) so that if the left hand sides of (3.20) and (3.21) are written as \( B^{(1)} \pm \sqrt{\rho}B^{(2)} \) and \( B^{(3)} \pm \sqrt{\rho}B^{(4)} \), respectively, where \( B^{(j)}(x,\eta') \) are smooth, then each element of \( B^{(1)} \) and \( B^{(2)} \) is, mod \( O(x_n^\infty) \), a linear combination of those of \( B^{(3)} \) and \( B^{(4)} \) with smooth coefficients. The procedure below will refine the proof of [8], Proposition 3.1.

Introducing an extra variable \( z \) in place of \( \pm \sqrt{\rho} \), we set

\[
\xi = \theta(x,\eta') + z\rho(x,\eta')
\]

and

\[
\begin{align*}
a(x,\eta',z) &= \begin{bmatrix} a_I \\ a_{II} \end{bmatrix} = \hat{a}_1(x,\eta') + z\hat{b}_1(x,\eta'), \\
F(x,\eta',z) &= \begin{bmatrix} F_I \\ F_{II} \end{bmatrix} = -P(x,D)a_0(x,\eta') - zP(x,D)b_0(x,\eta'),
\end{align*}
\]

where \( a_I, F_I \) are the upper \( d \times m_1 \) blocks of \( a, F \), respectively. We shall dominate \( P_1(x,\xi)a(x,\eta',z) - F(x,\eta',z) \) by \( W(x,\xi)F(x,\eta',z) + O(Q_0) \), where \( a \) is constructed similarly to the \( a_{-1} \) in [8], Proposition 3.1.
It follows (2.3) that

\[ p_1a = \begin{bmatrix} \frac{A(\xi_n - M)a_I + A_{12}A_{22}^{-1}(A_{21}a_I + a_{22}a_{II})}{A_{21}a_I + A_{22}a_{II}} \end{bmatrix}. \]

Hence, setting

\[ a_{II} = A_{22}^{-1}(F_{II} - A_{21}a_I), \]

we need to estimate

\[ A(\xi_n - M)a_I - F_I + A_{12}A_{22}^{-1}F_{II}. \]

Moreover, putting

\[ (AS)^{-1}(F_I - A_{12}A_{22}^{-1}F_{II}) = \begin{bmatrix} F_0 \\ F_h \\ F_e \end{bmatrix}, \]

\[ S^{-1}a_I = \begin{bmatrix} a_0 \\ a_h \\ a_e \end{bmatrix}, \]

we see from Lemma 2.1 that

\[ (AS)^{-1}(A(\xi_n - M)a_I - F_I + A_{12}A_{22}^{-1}F_{II}) = \begin{bmatrix} (\xi_n - M_0)a_0 - F_0 \\ (\xi_n - M_h)a_h - F_h \\ (\xi_n - M_e)a_e - F_e \end{bmatrix}, \]

where

\[ M_h = \begin{bmatrix} M_h^+ & 0 \\ 0 & M_h^- \end{bmatrix}, \quad M_e = \begin{bmatrix} M_e^+ & 0 \\ 0 & M_e^- \end{bmatrix}. \]
Since the eigenvalues of $M_h(\bar{x}, \bar{v}')$, $M_e(\bar{x}, \bar{v}')$ are different from $\bar{v}'$, we define

$$a_h = (\xi_n - M_h)^{-1}F_h,$$

$$a_e = (\xi_n - M_e)^{-1}F_e.$$

Thus it suffices to construct $a_0$ so that elements of $(\xi_n - M_0)a_0 - F_0$ are linear combinations of those of $W^*F$, mod $O(Q_0)$.

Now, (2.6) yields

$$W^*F = S_0^*(F_0 - A_{12}A_{22}^{-1}F_{11})$$

$$= S_0^*AS \begin{bmatrix} F_0 \\ F_h \\ F_e \end{bmatrix}.$$

Noting that $S_0^*AS$ is an $m_1 \times d$ matrix of maximal rank, we set

$$S_0^*AS = (T_1, \ldots, T_d)$$

and suppose $|\xi'| = 1$. Then we shall show that

$$T_{2j-1} = (\xi_n - \lambda)T_{2j}, (\xi_n - \lambda)T_{2j-1} - \mu T_{2j} = 0, \text{ mod } O(Q_0)$$

for $j = 1, \ldots, m_1$, and

$$T_j = O(Q_0) \text{ for } 2m_1 < j \leq d.$$

Since (2.7) implies $A(\xi_n - M)S_0 = O(Q_0)$, so is $S_0^*A(\xi_n - M)S = (A(\xi_n - M)S_0)^*S$. Therefore by Lemma 2.1 we have

$$S_0^*AS(\xi_n - \tilde{M}) = S_0^*A(\xi_n - M)S = O(Q_0),$$
which yields (3.26). Moreover, since $(T_{2j-1}, T_{2j})(\xi_n - M_j) = O(Q_0)$, we obtain (3.25).

Now, define

\[
a_0 = \begin{bmatrix}
0 \\
F_1 \\
0 \\
\vdots \\
0 \\
F_{2m_1-1}
\end{bmatrix}
\]

with

\[
F_0 = \begin{bmatrix}
F_1 \\
F_2 \\
\vdots \\
F_{2m_1}
\end{bmatrix}
\]

Then we have

\[
(\xi_n - M_0)a_0 = \begin{bmatrix}
F_1 \\
0 \\
F_3 \\
0 \\
\vdots \\
F_{2m_1-1}
\end{bmatrix} + O(Q_0)
\]

while (3.24), (3.25) and (3.26) imply that $T_2, T_4, \ldots, T_{2m_1}$ are linearly independent and

\[
(T_{2}, T_{4}, \ldots, T_{2m_1})^{-1}W*F = (\xi_n - \lambda) + O(Q_0).
\]

Consequently we see that elements of $(\xi_n - M_0)a_0 - F_0$ are linear combinations of those of $W*F$, mod $O(Q_0)$. 

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Finally we set

\[ \tilde{a}_1(x, \eta') = \frac{1}{2} (a(x, \eta', z) + a(x, \eta', -z)) |_{z^2 = \rho} \]

\[ \tilde{b}_1(x, \eta') = \frac{1}{2(2\pi)} (a(x, \eta', z) - a(x, \eta', -z)) |_{z^2 = \rho}. \]

Then, since \( a(x, \eta', z) \) is an analytic function of \( z \), \( \tilde{a}_1(x, \eta') \)
and \( \tilde{b}_1(x, \eta') \) are smooth in \((x, \eta')\) and have the desired properties. Analogously one can construct \( a_k, b_k \) for \( k \geq 2 \) so that (3.12) holds. Thus we prove the theorem.

The construction of \( G_h, G_e \) in (3.9) is similar to that of \( G^{(2)}, G^{(3)} \) in [8]. First we take a Fourier integral operator \( \tilde{\phi}_h \) and a pseudodifferential operator \( \tilde{\phi}_e \) on \( X' \), depending smoothly on parameter \( x, \eta' \), such that \( P(x, D)G_h \psi_h \in C^\infty(X) \), \( P(x, D)G_e \psi_e \in C^\infty(X) \) near \( x \) for all \( \psi_h(x'), \psi_e(x') \in H^{-\infty}(X') \) with \( \text{WF}(\psi_h), \text{WF}(\psi_e) \) contained in a small conic neighborhood of \( \text{WF}(f) \), whose boundary values are classical pseudodifferential operators of the form

\[ (\tilde{\phi}_h \psi_h)(x', 0) = (2\pi)^{-n} \int e^{ix' \xi'} \tilde{\psi}_h(x', \xi') \tilde{\chi}(\xi') \tilde{\psi}_h(\xi') d\xi', \]

(3.27)

\[ (\tilde{\phi}_e \psi_e)(x', 0) = (2\pi)^{-n} \int e^{ix' \xi'} \tilde{\psi}_e(x', \xi') \tilde{\chi}(\xi') \tilde{\psi}_e(\xi') d\xi'. \]

Here \( \tilde{\psi}_h(x', \xi') = \tilde{W}_h(x', 0, \xi') \), \( \tilde{\psi}_e(x', \xi') = \tilde{W}_e(x', 0, \xi') \mod S_{-1,0}^{-1} \), where \( \tilde{W}_h(x, \xi'), \tilde{W}_e(x, \xi') \) are the matrices defined by (2.8), and \( \tilde{\chi} \) is a cutoff function such that \( \tilde{\chi}(\xi') = 1 \) for \((x', \xi')\) in a conic neighborhood of \( \text{WF}(f) \). The construction of such \( \tilde{\phi}_h, \tilde{\phi}_e \) is well known (see for example [20], Chap. IX). Next
let $\phi_1$ be a Fourier integral operator, with the canonical transformation $\phi_1$ defined by (3.8), whose amplitude is

$$e^{i(\tilde{\theta} - \theta)(x',0,\eta')} \in S^0_{1,0},$$

namely, define

$$(\phi_1 v)(x') = \int e^{i\theta(x',0,\eta')} e^{i(\tilde{\theta} - \theta)(x',0,\eta')} \tilde{v}(\eta') d\eta',$$

for $v(y') \in H^{-\infty}(\mathbb{R}^n)$. Hereafter $\tilde{\theta}(x',0,\eta')$ is extended to $\mathbb{R}^n \times (\mathbb{R}^n \setminus 0)$ in such a way that $\tilde{\theta}(x',0,\eta') = \theta(x',0,\eta') = x'\eta'$ outside a conic neighborhood of $(\tilde{x}',\tilde{\eta}')$. Finally we define $G_h, G_e$ as the compositions

$$(3.29) \quad G_h = \hat{G}_h \circ \phi_1, \quad G_e = \hat{G}_e \circ \phi_1.$$

To deduce (1.22) we also use the following lemma. Recall that the almost analytic continuation $\tilde{a}(x,\eta')$ of $a(x,\eta')$ is defined by

$$(3.30) \quad \tilde{a}(x,\eta') = \sum_{k=0}^{\infty} \frac{\partial^k a(x,\eta')}{\partial \eta_0^k} \frac{(-i\tau)^k}{k!} \chi_0 (N_k \tau |\eta'|^{-k}),$$

where $\tau$ is a positive number, $\chi_0(t) \in C^\infty_0(\mathbb{R}^1)$ a cutoff function, supported in $|t| < 2$, such that $\chi_0(t) = 1$ for $|t| < 1$, and $\{ N_k \}_{k=0}^\infty$ with $N_0 = 1$ is a sequence of positive numbers which increases fast enough. Applying $P(x,D)$ to each side of (3.10) and using $A_0^\nu(\rho) = -\rho A_0(\rho)$, we have

$$(3.31) \quad P(x,D)G_0 v_0 = \int e^{i\tilde{\theta}} (A_0(\rho) \tilde{c} - iA_0(\rho) \tilde{d}) (A_+^\nu(\zeta))^{-1} \chi_1 + A_0(\zeta)^{-1}(1 - \chi_1^\nu) \tilde{v}_0(\eta') d\eta'.$$
Here, setting
\[ c(x, \theta, \rho, a, b) = P_1(x, \theta_x)a + \rho P_1(x, \rho_x)b + P(x, D)a, \]
\[ d(x, \theta, \rho, a, b) = P_1(x, \theta_x)b + P_1(x, \rho_x)a + P(x, D)b, \]
which coincide with \( c(x, \eta') \) and \( d(x, \eta') \) in (3.11), respectively, we have
\[ \hat{c}(x, \eta') = c(x, \tilde{\theta}, \tilde{\rho}, \tilde{a}, \tilde{b}), \]
\[ \hat{d}(x, \eta') = d(x, \tilde{\theta}, \tilde{\rho}, \tilde{a}, \tilde{b}). \]
Moreover we obtain

**Lemma 3.2.** Let \( k \) be a nonnegative integer and let
\[ |\eta''| \geq \tau N_k. \]
Then
\[ \hat{c}(x, \eta') = \begin{cases} O(|\eta'|^{-k}) & \text{for } \rho \geq 0, \\ O((\rho|\eta'|^{-2/3})^{|\eta'|}) + O(|\eta'|^{-k}) & \text{for } \rho < 0, \\ O(x_n^{|\eta'|}) + O(|\eta'|^{-k}) & \text{for } \eta_0 < 0 \text{ and } 0 \leq x_n << 1. \end{cases} \]
The analogous estimate for \( \hat{d} \) also holds with \(|\eta'| \) and \(|\eta'|^{-k} \)
replaced by \(|\eta'|^{2/3} \) and \(|\eta'|^{-k-1/3} \), respectively.

**Proof.** Let \( \tilde{c}(x, \eta') \) be the almost analytic continuation of \( c(x, \theta, \rho, a, b) \). Then, since \( \chi_0(N_j^{|\eta''|^{-1}}) = 1 \) for \( j \leq k \),
we have \( \hat{c} - \tilde{c} = O(|\eta'|^{-k}) \) and
\[ \hat{c} = \sum_{j=0}^{k} \frac{\partial^j c}{\partial n_0^j} \frac{(-i\tau)^j}{j!} + O(|\eta'|^{-k}). \]
Hence the desired estimate follows immediately from Theorem 3.1.
§4. Airy operators

The purpose of this section is to give a summary of [3], §3. Let $\text{Ai}(z)$ be the Airy function of the first kind, given by

$$\text{Ai}(z) = (2\pi)^{-1/3} \int_{-\infty}^{\infty} e^{i z t - it^{3/3}} dt.$$ 

We define $A_\pm, A_0$ by

$$A_\pm(z) = e^{i \pi/3} \text{Ai}(e^{i \pi/3} z),$$

$$A_0(z) = A_+(z) + A_-(z) = \text{Ai}(-z).$$

Then

$$A_\pm''(z) + z A_\pm'(z) = A_0''(z) + z A_0'(z) = 0$$

and $A_\pm$ have the asymptotic expansions for $|z| > 1$ with $-\pi \pm \pi/3 < \arg z < \pi \pm \pi/3$

$$A_\pm(z) = z^{-1/4} e^{i (2/3) z^{3/2}} \psi_\pm(z),$$

$$\psi_\pm(z) \sim e^{i \pi/4} \sum_{k=0}^{\infty} (3/2)^{-k} a_k z^{-(3/2)k},$$

where $a_k$ are real and $a_0 = 1/(2\sqrt{\pi})$. Besides, $A_+(z) \neq 0$ for $\Re z > 0$, $A_-(z) \neq 0$ for $\Im z < 0$ and $\Re A_+(x) = \Re A_-(x) = A_0(x)/2$ for $x$ real.

Throughout the present paper, all functions of $(x', n')$ will be modified for $|\eta''| < 1$ so that they are smooth in $\mathbb{R}^n \times \mathbb{R}^n$.

Noting that $\tilde{\rho}(x', 0, n') = (\eta_0 - i \tau)|\eta''|^{-1/3}$ for $|\eta''| > \tau N_1$, where $\tau, N_1$ are the positive numbers in (3.30), we set
The parameter $\tau$ will be fixed so large as all a priori estimates in Propositions 6.1, 6.2, 6.3, Corollaries 6.4 and 6.5 hold. Moreover we set

\begin{equation}
K_{\pm}(n') = -i|n''|^{-1/3}(A_{\pm}/A_0)(\zeta),
\end{equation}

\begin{equation}
K_0(n') = -i|n''|^{-1/3}(A_0/A_0)(\zeta),
\end{equation}

\begin{equation}
L(n') = (A_-/A_+)(\zeta),
\end{equation}

\begin{equation}
L_{\zeta}(n') = (K_+ + K_-)\chi_1 + K_0(1 - \chi_1),
\end{equation}

\begin{equation}
\chi_1(n') = \chi(\alpha |n''|^{2/3}/t_0) = \chi(\eta_0 |n''|^{-1/3}/t_0),
\end{equation}

\begin{equation}
\chi_\epsilon(n') = \chi(\alpha |n''|^\epsilon) = \chi(\eta_0 |n''|^{\epsilon - 1})
\end{equation}

and

\begin{equation}
\gamma = (\alpha^2 + |n''|^{-4/3})^{1/4} = (\eta_0^2 + |n''|^{2/3})^{1/4} |n''|^{-1/2}.
\end{equation}

Here $t_0$ is a positive number with $t_0 < 1$ such that $A_0(t) > 0$ for $t \leq 3t_0$ and $\text{Im} A_+(t) < 0$ for $0 \leq t \leq 3t_0$, and $\chi(t) \in C^\infty(\mathbb{R}^1)$ is a real valued function, supported in $t > 3/2$, such that $\chi(t) = 1$ for $t > 2$ and $\chi'(t) \geq 0$. The $\epsilon$ is an arbitrary (fixed) positive number with $\epsilon < 1/2$. Note that $\chi_1 \in S_{1/3,0}^0$, $\chi_\epsilon \in S_{1-\epsilon,0}^0$ for $|\alpha|$ bounded. We also denote the Fourier multipliers corresponding to (4.5) through (4.9) by the same letters. For example, $L$ denotes the Fourier multiplier defined by
\[(Lv)(y') = (2\pi)^{-n} \int e^{i \eta' \cdot y} L(\eta') \hat{v}(\eta') \, d\eta'.\]

From now on we suppose \(|\alpha| < 1\) and \(|\eta''|^{1/3} \gg \tau > 1\). In addition, we denote by \(L^2_0(\mathbb{R}^n)\) or \(H^s_0(\mathbb{R}^n)\), respectively, the set of functions \(v(y') \in L^2(\mathbb{R}^n)\) or \(v(y') \in H^s(\mathbb{R}^n)\) such that \(\text{supp} \, \hat{v}(\eta') \subset \{ |\alpha| < 1 \}\). Here \(-\infty \leq s \leq \infty\). We also denote constants independent of \(\tau\) by \(C, C', C_k\) and so on, while \(O(|\eta''|^{-1})\) etc. may be depend on \(\tau\).

**Lemma 4.1.** Let \(q\) be a real number. Then

\[|\partial_\eta^k \partial_\gamma^\beta v| \leq C_{q,k,\beta} |\eta''|^{-k-|\beta|}^{q-2k}\]

for \(k, |\beta| \geq 0\). In particular, \(v^q\) belongs to \(S^0_{1/3,0}\) if \(q > 0\) and to \(S^{-q/3}_{1/3,0}\) if \(q < 0\).

**Lemma 4.2.** The functions \(K_+x_1\), \(K_-\) and \(K_0(1 - x_1)\) belong to \(S^0_{1/3,0}\). More precisely,

\[|\partial_\eta^k \partial_\gamma^\beta v| \leq C_{k,\beta} |\eta''|^{-k-|\beta|}^{1-2k}(1 + O(|\eta''|^{-1}))\]

for \(k, |\beta| \geq 0\). The analogous estimates also hold for \(K_+\) and \(K_0\) if \(\alpha \geq 0\) and \(\alpha|\eta''|^{2/3} \leq 3t_0\), respectively, where \(t_0\) is the number in (4.7).

**Lemma 4.3.** The operators \(K_+x_1\), \(K_-\) and \(K_0(1 - x_1)\) are bounded on \(L^2_0(\mathbb{R}^n)\). More precisely,

\[\|Kv\|_2^2 \leq C \|v\|_2^2 + O(\|v\|_{-1/2}^2)\]

for \(v \in L^2_0(\mathbb{R}^n)\). The analogous estimates also hold for \(K_+\) and \(K_0\) if \(\text{supp} \, \hat{v}(\eta') \subset \{ \alpha \geq 0 \}\) and \(\{ \alpha|\eta''|^{2/3} \leq 3t_0 \}\), respectively.
For the commutators involving $\gamma, K_{+}$ and $K_{0}$ we have

**Lemma 4.4.** Let $a(y', n') \in S^{0}_{1/3, 0}$ and $q$ be a real number. Then

\[
| (\gamma_{-q} [\gamma^{q}, a] v, w) | \leq C_{q} \| \gamma^{-1/2} v \|_{-1/2}^{2} + \| \gamma^{-1/2} w \|_{-1/2}^{2} + O(\| v \|^{2}_{-1/2} + \| w \|^{2}_{-1/2})
\]

\[
| ([K_{-}, a] v, w) | \leq C \| \gamma^{-1/2} v \|_{-1/2}^{2} + \| \gamma^{-1/2} w \|_{-1/2}^{2} + O(\| v \|^{2}_{-1/2} + \| w \|^{2}_{-1/2})
\]

and

\[
| (K_{-}[x_{1}, a] v, w) | \leq C' \| \gamma^{-1/2} v \|_{-1/2}^{2} + \| \gamma^{-1/2} w \|_{-1/2}^{2} + O(\| v \|^{2}_{-1/2} + \| w \|^{2}_{-1/2})
\]

for $v, w \in L^{2}_{0}(R^{n})$. The analogous estimates also hold for $K_{+}$ and $K_{0}$ if $\text{supp} \hat{v}(n')$ is as in the preceding lemma.

For the proofs see those of [11], Lemmas 3.1 through 3.4.

The following three lemmas will play basic roles in dealing with the operators $L$ or $\mathcal{L}$.

**Lemma 4.5.** Let $x \geq 0$ and $0 < y < (1 + x)^{-1/2}$. Then

\[
| A_{\pm}(x - iy) |^{2} = | A_{\pm}(x) |^{2} \pm b_{0}y + O(y^{2}(1 + x)^{1/2}),
\]

\[
| A'_{\pm}(x - iy) |^{2} = | A'_{\pm}(x) |^{2} \pm b_{0}xy + O(y^{2}(1 + x)^{3/2}),
\]

where $b_{0} = \sqrt{3}Ai(0)Ai'(0) > 0$. Moreover $| A_{-}(x) | = | A_{+}(x) |$ and, when $x \gg 1$,
\[ |A_+(x)|^2 = a_0^2 x^{-1/2} (1 + O(x^{-3})), \]
\[ |A_-(x)|^2 = a_0^2 x^{1/2} (1 + O(x^{-3})), \]

where \( a_0 \) is the positive number in (4.3)

**Lemma 4.6.** Let \( a \geq 0 \) and set

\[ L(n') = L(n') e^{i(4/3)a^{3/2}|n''|}. \]

Then

\[ L(n') = i e^{-2\sqrt{a}} (1 + O(\zeta^{-3/2})) \text{ for } a|n''|^{2/3} >> 1 \]

and

\[ |\partial_{\eta_0}^k \partial_{\eta''}^\beta L(n')| \leq C_{k, \beta} \gamma^{k+3}|\beta|(1 + O(|n''|^{-1})) \text{ for } k, |\beta| \geq 0. \]

In particular, \((L(1 - \chi_\epsilon) \chi_1)(n') \in S_{\epsilon/2, 0}^0\) and \(L(D_y') \chi_\epsilon\) is a Fourier integral operator with singular phase function

\[ \phi(y', n') = y'n' - (4/3)a^{3/2}|n''|, \]

with amplitude \( L(n') \chi_\epsilon(n') \in S_{1-\epsilon, 0}^0\), where \( \chi_1 \) and \( \chi_\epsilon \) are the cutoff functions defined by (4.7) and (4.8), respectively.

Moreover denote by \( \phi_2 \) the canonical transformation associated with \( L\chi_\epsilon \) which is defined by \( \phi_2^{-1}(y', n') = (\phi_1(n', y', n'), n'). \)

Then

\[ \phi_2(y', n') = (y_0 + 2\sqrt{a}, y'' - (2/3)a^{3/2}n''/|n''|, n') \]

for \( a \geq 0 \).
Lemma 4.7. Let \( a(y',\eta'), b(y',\eta') \in S_{1-\varepsilon,0}^m \) be homogeneous in \( \eta' \). Then there exist symbols \( a(0), b(0) \in S_{1-\varepsilon,0}^m \) and \( a(1), b(1) \in S_{1-\varepsilon,0}^{m-1+\varepsilon} \) such that, modulo smoothing operators,

\[
(L\chi_1)(D_{y'})a(y',D_{y'})\chi_{\varepsilon} = (a(0) + a(1))(y',D_{y'})L(D_{y'})\chi_{\varepsilon},
\]

\[
b(y',D_{y'})L(D_{y'})\chi_{\varepsilon} = (L\chi_1)(D_{y'}) (b(0) + b(1))(y',D_{y'})\chi_{\varepsilon}.
\]

Here \( a(0)(y',\eta') = a\phi_2^{-1}(y',\eta') \), \( b(0)(y',\eta') = b\phi_2(y',\eta') \), \( a(1) \) and \( b(1) \) are \( O(|\eta'|^{m-1}) \), \( \text{supp } a(1) \subseteq \phi_2(\text{supp } b_y,a) \) and \( \text{supp } b(1) \subseteq \phi_2^{-1}(\text{supp } b_y,b) \). In particular, if \( a(y',\eta') \geq 0 \) and

\[
a\phi_2^{-1}(y',\eta') \leq a(y',\eta'),
\]

then \( \text{supp } a(j) \subseteq \text{supp } a \) for \( j = 0, 1 \); if \( b(y',\eta') \geq 0 \) and

\[
b\phi_2(y',\eta') \leq b(y',\eta'),
\]

then \( \text{supp } b(j) \subseteq \text{supp } b \) for \( j = 0, 1 \).

For the proofs see those of //, Lemmas 3.9, 3.5 and 3.7.

The following lemma is a direct consequence of Lemma 4.5 if we set \( x = a|\eta''|^{2/3} \) and \( y = \tau|\eta''|^{-1/3} \).

Lemma 4.8. Let \( b_1 \) be the positive number in //, Lemma 3.10. Then

\[
1 - |L(\eta')| \geq b_1 \tau y - O(|\eta''|^{-1}) \text{ if } 0 \leq \alpha \ll \tau^{-2},
\]

\[
1 - |L(\eta')| \geq \delta - O(|\eta''|^{-1}) \text{ if } \alpha \geq \delta^2 \tau^{-2} \text{ and } 0 < \delta < 1/2.
\]
Moreover for \( v \in L^2_0(\mathbb{R}^n) \)

\[
\text{Re } ((1 + L\chi_1)v, v) \geq b_1 \|v\|^{1/2}_1 \chi_1 v^2 + \|1 - \chi_1^2 v\|^{2}_2 - O(\|v\|_{-1/2}^2)
\]

if \( \text{supp } \hat{\gamma}(\eta') \subset \{ \alpha \ll \tau^{-2} \} \), and

\[
\text{Re } ((1 + L\chi_1)v, v) \geq \delta \|v\|^2 - O(\|v\|_{-1/2}^2)
\]

if \( \text{supp } \hat{\gamma}(\eta') \subset \{ \alpha \geq \delta^2 \tau^{-2} \} \) and \( 0 < \delta < 1/2 \). In particular,

(4.11) \[ \|Lv\|^2 \leq \|v\|^2 + O(\|v\|_{-1/2}^2) \]

for \( v \in L^2(\mathbb{R}^n) \) with \( \text{supp } \hat{\gamma}(\eta') \subset \{ \alpha \leq \alpha < 1 \} \).

Note that Lemma 4.3 and (4.11) yield

(4.12) \[ \|L\gamma v\|^2 \leq C \|\gamma v\|^2 + O(\|v\|_{-1/2}^2) \]

for \( v \in L^2_0(\mathbb{R}^n) \).

For the commutators involving \( L\chi_1 \) or \( L \) we have

Lemma 4.9. Let \( a(y', \eta') \in \mathcal{S}_{1-\varepsilon} \). Then

\[ \| [L\chi_1, a]v \|^2 \leq C \|\gamma v\|^2 + O(\|v\|_{-1/2}^2) \]

and

\[ |([L, a]v, w)| \leq C'(\|\gamma v\|^2 + \|\gamma w\|^2) + O(\|v\|_{-1/2}^2 + \|w\|_{-1/2}^2) \]

for \( v, w \in L^2_0(\mathbb{R}^n) \).

For the proof see that of [///],Lemma 3.8. The following a priori estimate for the operator \( L \) will play an essential role in deriving a basic estimate in this paper which will be given in Proposition 6.1.
Lemma 4.10. There is a positive number $b_2$ such that

\[
\Re (\mathcal{L}v, (1 + L\chi_1)v) \geq b_2\tau(\|\gamma\chi_1v\|_2^2 + \|\gamma^{-1/2}(1 - \chi_1)v\|_2^2 - 0(\|v\|_{-1/2}^2))
\]

for $v \in L^2_0(\mathbb{R}^n)$ with $\operatorname{supp} \hat{v}(\eta') \subset \{\alpha << \tau^{-2}\}$.

For the proof see that of [//], Proposition 3.12. The following lemmas are supplements to the above estimate.

Lemma 4.11. Let $0 < \delta \leq \pi/2$ and set

\[
C_\delta = (\sin \delta) \inf_{x < 0} (1 - x)^{-1/2} A_0'(x)/A_0(x)
\]

Then $C_\delta$ is positive and

\[
\Re (e^{i\delta\gamma K_0}v, v) \geq C_\delta \|v\|_2^2 - O(\|v\|_{-1/2}^2)
\]

for $v \in L^2(\mathbb{R}^n)$ with $\operatorname{supp} \hat{v}(\eta') \subset \{-1 < \alpha \leq 0\}$.

Lemma 4.12. Let $\alpha|\eta''|^{\epsilon} > 1$ and $0 < \epsilon < 1/2$. Then

\[
K_\pm(\eta') = \pm \sqrt{\alpha} + i(4\alpha|\eta''|)^{-1} + O(\alpha^{-1/2}|\eta''|^{-1}).
\]

Lemma 4.13. Let $0 < \delta < 1/2$. Then

\[
\Re (\mathcal{L}v, (1 + L\chi_1)v) \geq \delta^2\tau^{-1}\|v\|_2^2 - O(\|v\|_{-1/2}^2)
\]

for $v \in L^2_0(\mathbb{R}^n)$ with $\operatorname{supp} \hat{v}(\eta') \subset \{\tau^2\alpha > \delta^2\}$.

For the proofs see those of [//], Lemmas 3.17, 3.18 and 3.19.
We will also use in §7 the family of pseudodifferential operators \( \Lambda_t \) with symbols \( \Lambda_t(y', \eta') = \langle \eta'' \rangle^{-t} y_0 \). Here \( t > 0 \) is a parameter and
\[
\langle \eta'' \rangle = |\eta''| \chi(|\eta''|) + (1 + |\eta''|^2)^{1/2}(1 - \chi(|\eta''|))
\]
with the \( \chi \) in (4.7), so that \( \langle \eta'' \rangle = |\eta''| \) if \( |\eta''| > 2 \). For \( \tau > 1 \) and \( t > 0 \) we set, as in [//],
\[
\tau_t = \tau + t \log \langle \eta'' \rangle, \quad \zeta_t = (\eta_0 - i\tau_t)\langle \eta'' \rangle^{-1/3},
\]
\[
L_t(n') = (A_/-A_+) (\zeta_t),
\]
\[
K_{\pm},_t(n') = -i\langle \eta'' \rangle^{-1/3}(A_{\pm}'/A_\pm) (\zeta_t),
\]
\[
K_{0},_t(n') = -i\langle \eta'' \rangle^{-1/3}(A_0/'A_0) (\zeta_t),
\]
\[
\chi_{1t}(n') = \sum_{k=0}^{\infty} \frac{\partial^k}{\partial \eta_0^k} \chi_1(n') \frac{(-it\log \langle \eta'' \rangle)^k}{k!} \chi_0(N_k t \langle \eta'' \rangle^{-1} \log \langle \eta'' \rangle)
\]
with such \( \chi_0, N_k \) in (3.30), and
\[
\mathcal{L}_t = (K_{+},_t + K_{-},_t L_t) \chi_{1t} + K_{0},_t (1 - \chi_{1t}).
\]

Let \( v(y') \in H^{-\infty}(\mathbb{R}^n) \) be a function such that \( v \in H^{\infty}(\mathbb{R}^n \setminus K) \) for a compact set \( K \) and \( \text{supp} \hat{v}(\eta') \subset \{|\alpha| < c_0 \langle \eta'' \rangle^{-\delta}\} \) with some positive numbers \( c_0, \delta \). Then we have
\[
\Lambda_t L \chi_{1} v = L_t \chi_{1t} \Lambda_t v, \quad \Lambda_t \mathcal{L} v = \mathcal{L}_t \Lambda_t v
\]
mod \( H^{\infty}(\mathbb{R}^n \cap \{y_0 > T\}) \) for any real number \( T \). Moreover Lemmas 4.2, 4.3, 4.4, 4.9 and 4.11 are still valid even if \( \tau \) and \( \chi_1 \) are replaced by \( \tau_t \) and \( \chi_{1t} \), respectively. Hereafter we suppose that \( |\alpha| < c_0 \langle \eta'' \rangle^{-\delta} \) and \( v \) is as above. Then we obtain the following estimates.
Lemma 4.14. Let $b_1$ be the positive number in Lemma 4.8. Then

$$1 - |L_t(n')| \geq b_1 \tau_t^\gamma - O(\eta^{-1}) \text{ if } \alpha \geq 0$$

and

$$\text{Re } ((1 + L_t \chi_{1t})v, v) \geq b_1 \|\tau_t^\gamma \chi_{1t} v\|^2 + \|1 - \chi_{1t} v\|^2$$

$$- O(\|\tau_t v\|_{1/2}^2) \text{ if } v \in L^2(\mathbb{R}^n).$$

Lemma 4.15. Let $b_2$ be the positive number in Lemma 4.10. Then

$$\text{Re } (\mathcal{L}_t v, (1 + L_t \chi_{1t})v)$$

$$\geq b_2 (\|\tau_t^{1/2} \chi_{1t} v\|^2 + \|\tau_t^{1/2} \chi_{1t} v\|_{1/2}^2 (1 - \chi_{1t} v\|^2$$

$$- O(\|\tau_t v\|_{1/2}^2) \text{ if } v \in L^2(\mathbb{R}^n).$$

For the proofs see the end of [11], §3. We also see from Lemmas 4.14 and 4.3 that (4.11) and (4.12) hold for such $v$ as described above even if $L$ and $\mathcal{L}$ are replaced by $L_t$ and $\mathcal{L}_t$, respectively.
§5. Equation on the boundary

Our next task is to solve, mod $C^\infty$,

\[ (5.1) \quad \text{BGv}|_{x_n=0} = f, \]

where $G$ is the operator defined by (3.9), (3.10) and (3.29).

From now on we suppose that $x_n = 0$, $|\alpha| << 1$, $(x',\xi') = \phi_1(y',\xi')$, where $\phi_1$ is the canonical transformation given by (3.8), and often abbreviate $(x',0) \in \mathcal{O}$ as $x'$, so $\theta_x(x',\eta') = (\theta_{x_n}(x',0,\eta'), \theta_{x_n}(x',0,\eta'))$ and so on.

Let $\phi_1^{-1}$ be an elliptic Fourier integral operator with canonical transformation $\phi_1^{-1}$ such that

\[ (5.2) \quad \phi_1^{-1} = \phi_1^{-1} \phi_1 = \text{the identity, mod } \text{OPS}_{1,0}', \]

where $\phi_1$ is the Fourier integral operator defined by (3.28).

Then (5.1) is equivalent to

\[ (5.3) \quad \phi_1^{-1}\text{BG}v_0 + \phi_1^{-1}B(G_h, G_e)\begin{bmatrix} v_h \\ v_e \end{bmatrix} = \phi_1^{-1}f, \]

where (3.27) and (3.29) imply that $\phi_1^{-1}B(G_h, G_e)$ is a classical pseudodifferential operator with principal symbol $B(x')(W_h, W_e)(x',\xi')$.

Moreover, since $\tilde{\beta}(x',\eta') = \zeta$ for $|\eta'| >> 1$, it follows from (4.1), (4.5) and (4.6) that, mod $C^\infty(X')$,

\[
(BG_0v_0)(x') = \int e^{i\hat{\beta}(x',\eta')}B(x')\hat{a}(x',\eta')(1 + L\chi_1)(\eta')\hat{v}_0(\eta')d\eta'
+ \int e^{i\hat{\gamma}(x',\eta')}B(x')\hat{b}(x',\eta')|\eta'|^{1/3}\mathcal{L}(\eta')\hat{v}_0(\eta')d\eta'.
\]
Therefore, applying $\phi_1^{-1}$ to each side, we have

\begin{equation}
\phi_1^{-1}B \phi_0 v_0 (y') = \hat{c}(1 + L \chi_1) v_0 + \hat{d} L v_0,
\end{equation}

where $\hat{c}, \hat{d} \in \text{OPS}_{1,0}$ and, mod $S_{1,0}^{-1}$,

\begin{align*}
\hat{c}(y', \eta') &= B(x') a_0(x', \eta'), \\
\hat{d}(y', \eta') &= B(x') b_0(x', \eta') |\eta''|^{1/3}
\end{align*}

with $a_0, b_0$ the symbols given by (3.17). Note that (2.6), (3.5), (3.6) and (3.16) yield

\begin{equation}
a_0(x', \eta') = W(x', \xi', \lambda(x', \xi')) g_0(x', \eta') \\
+ a |\eta''|^{2/3} \rho_\chi_n (x', \eta') W_{\xi_n} (x', \xi') h_0(x', \eta'),
\end{equation}

\begin{equation}
b_0(x', \eta') = W(x', \xi', \lambda(x', \xi')) h_0(x', \eta') \\
+ \rho_\chi_n (x', \eta') W_{\xi_n} (x', \xi') g_0(x', \eta'),
\end{equation}

because $W_{\xi_n}$ is independent of $\xi_n$.

We shall here specify the initial data on $t = 0$ for the transport equation (3.23). First suppose (1.9) holds. Let $E(t', D_{y'}) \in \text{OPS}_{1,0}^0$ be an elliptic pseudodifferential operator whose symbol is the matrix $\hat{R}(x', \xi', \xi_n)$ given by (1.8) with $\xi_n = \lambda(x', \xi')$. Applying a parametrix $E^{-1}$ for $E$ to each side of (5.3), one can write

\begin{equation}
B_{11} v_0 + B_{12} \begin{bmatrix} v_h \\ v_e \end{bmatrix} = F_1,
\end{equation}

\begin{equation}
B_{21} v_0 + B_{22} \begin{bmatrix} v_h \\ v_e \end{bmatrix} = F_2,
\end{equation}
Here $B_{11}, B_{22}$ are square matrices of order $m_1, d_+ - m_1$, respectively; $B_{12}, B_{22} \in \text{OPS}_{-1, 0}$ and, mod $S_{-1, 0}^{-1}$, $B_{12}(y', n') = 0$, $B_{22}(y', n') = I_{d_+ - m_1}$. Hence, setting

$$
\begin{bmatrix}
v_h \\
v_e
\end{bmatrix} = B_{22}^{-1}(F_2 - B_{21}v_0),
$$

we see from (5.4) and (5.5) that (5.6) becomes

$$
(\hat{c}_1 g_0 + \hat{c}_2 h_0)(1 + Lx_1)v_0 + (\hat{d}_1 h_0 + \hat{d}_2 g_0)z v_0 = F_1 - B_{12}B_{22}^{-1}F_2,
$$

where $\hat{c}_1, \hat{d}_1, \hat{c}_2, \hat{d}_2 \in \text{OPS}_{1/3}^{0}$, $\hat{d}_1, \hat{c}_1 \in \text{OPS}_{1/3}^{1/3}$ and $\hat{c}_1(y', n') = I_{m_1} + O(\alpha)$ mod $S_{-1, 0}^{-1}$, $\hat{c}_2(y', n') = O(\alpha|n''|^{1/3})$, $\hat{d}_1(y', n') = (I_{m_1} + O(\alpha))|n''|^{1/3}$ mod $S_{1, 0}^{-2/3}$.

We shall now take $g_0(x, n'), h_0(x, n')$ for $\rho = 0$ in such a way that $g_0$ is elliptic and, for $x_0 = 0$,

$$
h_0|n''|^{1/3} + \hat{d}_2 g_0 = O(\alpha), \text{mod } S_{1, 0}^{-1}.
$$

In fact, setting $t = 0$ in (3.23)$_+$, we have

$$
\sum_{j=0}^{n-1} C_j^+(x', 0, n') \frac{\partial g_0}{\partial x_j} + C_{n+1}^+(x', 0, n')g_0 = -C_n^+(x', 0, n')h_0.
$$

Therefore, if we define $h_0 = -\hat{d}_2 g_0|n''|^{-1/3}$ for $t = 0$, the above equation becomes a symmetric hyperbolic system for $g_0(x, n')|_{\rho = 0}$, because $C_0^+(x', 0, n')$ is positive definite. Thus (5.9) has a unique solution with initial data $g_0 = 1$ on $x_0 = 0$. Consequently, $g_0$ is elliptic and, by (3.5), (5.8) holds.
Finally, applying a parametrix for \( c_1 g_0 + c_2 h_0 \) to each side of (5.7), we arrive at

\[(5.10) \quad (1 + L x_1) v_0 + b Z v_0 = f_0,\]

where \( b(y', n') = O(a) \mod S_{1, 0}^{-1} \), and

\[f_0 = (c_1 g_0 + c_2 h_0)^{-1} (F_1 - B_{12} B_{22}^{-1} f_2).\]

Next suppose (1.10) and (1.11) hold. For convenience we denote by \( \mathbf{\hat{W}}_{jk}(x', \xi', \epsilon_n) \), \( j, k = 1, \ldots, m_1 \), the matrix \( \mathbf{\hat{W}}(x', \xi', \epsilon_n) \) with the \( j \)-th column of \( W(x', \xi', \epsilon_n) \) replaced by the \( k \)-th column of \( W_{\xi_n}(x', \xi') \) \( \mid n'' \) and set \( R_{jk} = \det \mathbf{\hat{W}}_{jk} \).

Then (1.11) means

\[\sum_{k=1}^{m_1} R_{kk}(\tilde{x}', \tilde{\xi}', \tilde{\epsilon}_n) \neq 0.\]

Hereafter we suppose for definiteness that \( R_{11}(\tilde{x}', \tilde{\xi}', \tilde{\epsilon}_n) \neq 0 \).

Let \( E_1 \in \text{OPS}_{1, 0}^0 \) be an elliptic pseudodifferential operator with symbol \( \mathbf{\hat{N}}_{11}(x', \xi', \lambda(x', \xi')) \). Applying a parametrix \( E_1^{-1} \) for \( E_1 \) to each side of (5.3), we obtain an equation of the same form as (5.6), where \( B_{12}, B_{22} \) are as before. Set

\[(5.11) \quad \begin{bmatrix} v_h \\ v_e \end{bmatrix} = B_{22}^{-1} (F_2 - B_{21} v_0) \]

with

\[\begin{bmatrix} F_1 \\ F_2 \end{bmatrix} = E_1^{-1} \psi_1^{-1} f.\]

Then (5.3) is equivalent to
\begin{align}
(5.12) \quad (B_{11} - B_{12}B_{22}^{-1}B_{21})v_0 &= F_1 - B_{12}B_{22}^{-1}F_2,
\end{align}

the left hand side of which is of the same form as that of (5.7). Since $B_{12}B_{22}^{-1} \in \text{OPS}_{1,0}$, it suffices to examine $B_{11}$ only.

Write

\begin{align*}
\begin{bmatrix}
B_{11} \\
B_{21}
\end{bmatrix} = \gamma'(1 + Lx_1) + \gamma'L.
\end{align*}

Then, mod $S_{1,0}$,

\begin{align*}
\gamma'(y', n') &= E_1^{-1}Bw_0 + O(\alpha), \\
\gamma'(y', n') &= (E_1^{-1}Bw_0 + \rho_{x_n}E_1^{-1}Bw \xi_0 |\eta''|^1/3),
\end{align*}

where $W = W(x', \xi', \lambda(x', \xi'))$, $W_{\xi} = W_{\xi'}(x', \xi')$. Therefore, setting

\begin{align}
E_1^{-1}(y', n')B(x')W(x', \xi', \lambda(x', \xi')) = \begin{bmatrix}
e_{11} & \cdots & e_{1m_1} \\
\vdots & \ddots & \vdots \\
e_{d_1} & \cdots & e_{d_m_1}
\end{bmatrix} (y', n'),
\end{align}

we have, mod $S_{1,0}$,

\begin{align}
e_{11} &= (R/R_{11})(x', \xi', \lambda(x', \xi')) |\eta''|^{-1} + O(\alpha), \\
e_{j1} &= - (R_{j1}/R_{11})(x', \xi', \lambda(x', \xi')) + O(\alpha) \text{ for } 2 \leq j \leq m_1, \\
e_{jk} &= \delta_{jk} + O(\alpha) \text{ for } 1 \leq j \leq m_1, 2 \leq k \leq m_1.
\end{align}

We shall now take the initial data $g_0(x, \eta')$ and $h_0(x, \eta')$ on $\rho = 0$ for (3.23) as follows. In the case of $m_1 = 1$, we
define $h_0(x, \eta') = 0$ for $\rho = 0$ and then solve (5.9) with initial data $g_0 = 1$ on $x_0 = 0$, so that $g_0$ is elliptic and, by (3.5), we have

\[ h_0(x', \eta') = O(\alpha |\eta|^\frac{1}{-1/3}). \]

Moreover (5.12) can be written as

\[ \hat{\tilde{\nu}}(1 + Lx_1) + \hat{\tilde{\nu}}L = F_1 - B_{12}B_{22}^{-1}F_2, \]

where, mod $S^{-1}_{1,0}$,

\[ \hat{\tilde{\nu}}(y', \eta') = e_{11}g_0(y', \eta') + O(\alpha), \]

\[ \hat{\tilde{\nu}}g(y', \eta') = g_0(x', \eta')\rho_{x_n}(x', \eta')|\eta|^{-2/3} + O(\alpha). \]

Since $\hat{\tilde{\nu}} \in S^0_{1,0}$ is elliptic, applying a parametrix $\hat{\tilde{\nu}}^{-1}$ to each side, we arrive at

\[ \hat{\tilde{\nu}}v_0 = f_0 \]

with $f_0 = \hat{\tilde{\nu}}^{-1}(F_1 - B_{12}B_{22}^{-1}F_2)$ and

\[ \hat{\tilde{\nu}} = a(1 + Lx_1) + L. \]

Here $a \in OPS^0_{1,0}$ and, mod $S^{-1}_{1,0}$,

\[ a(y', \eta') = R_\lambda(x', \xi')/(\rho_{x_n}(x', \eta')|\eta|^{1/3}) + O(\alpha), \]

so that condition (H_1) and (3.4) yield

\[ \arg a(y', \eta') \subset [-\pi/2, \pi/2 - \delta_0] \text{ for } \alpha = 0. \]
In the case of \( m_1 \geq 2 \), we take

\[
(5.19) \quad g_0(x, \eta') \big|_{\rho=0} = \begin{bmatrix}
1 & 0 \\
-e_{21} & I_{m_1-1} \\
\vdots & \\
-e_{m_1} & 
\end{bmatrix}
\]

and define \( h_0(x, \eta') \big|_{\rho=0} \) so that (5.9) holds. Then (5.12) becomes

\[
(5.20) \quad \hat{a}'(1 + L_{X_1}) v_0 + \hat{b}' \zeta v_0 = F_1 - B_{12} B_{22}^{-1} F_2,
\]

where \( \hat{a}' , \hat{b}' \in \text{OPS}_{1,0}^0 \) and, mod \( S_{1,0}^{-1} \),

\[
\hat{a}'(y', \eta') = \begin{bmatrix}
e_{11} & 0 \\
0 & I_{m_1-1}
\end{bmatrix} + O(\alpha).
\]

Moreover, denoting by \( \hat{b}'_{1k}(y', \eta') \) the \((1,k)\) entry of \( \hat{b}'(y', \eta') \),

we see from (5.13), (5.14) and (5.19) that, mod \( S_{1,0}^{-1} \),

\[
\hat{b}'_{11}(y', \eta') = (\sum_{k=1}^{m_1} R_{kk}/R_{11})(x', \xi', \lambda(x', \xi')) \rho_{x_n} |\eta''|^{-2/3} + O(e_{11}) + O(\alpha)
\]

and, for \( 2 \leq k \leq m_1 \),

\[
\hat{b}'_{1k}(y', \eta') = (R_{1k}/R_{11})(x', \xi', \lambda(x', \xi')) \rho_{x_n} |\eta''|^{1/3} + O(e_{11}) + O(\alpha)
\]

because the \((1,k)\) entry of \( E_{1}^{-1} B W_{e_n} \) is equal to \( R_{1k}/R_{11} \), mod \( O(e_{11}) \), for \( k \geq 2 \). (See the proof of [8], (5.25)).
Now let $E_2$ be an elliptic pseudodifferential operator whose symbol is equal to $I_{m_1}$ with the $(1,1)$ entry replaced by $b_{11}^\wedge (y',\eta')$. Applying a parametrix to each side of (5.20), we arrive at

\begin{equation}
Bv_0 = f_0
\end{equation}

with $f_0 = E_2^{-1}(F_1 - B_{12}B_{22}^{-1}F_2)$ and

\begin{equation}
B = a(1 + LX_1) + b_L,
\end{equation}

where $a, b \in \text{OPS}^0_{1,0}$. Moreover, setting

\begin{equation}
a = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}, \quad b = \begin{bmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \end{bmatrix}, \quad v_0 = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}, \quad f_0 = \begin{bmatrix} f_1 \\ f_2 \end{bmatrix},
\end{equation}

where $a_{11}, b_{11}, v_1, f_1$ are scalar, and $a_{22}, b_{22}$ square matrices of order $m_1 - 1$, we have, mod $S_{1,0}^{-1}$,

\begin{equation}
a_{11} (y',\eta') = \frac{R_\lambda(x',\xi')}{\rho_{x,n} (x',\eta') |\eta'|^{1/3}} (1 + O(\frac{R_\lambda}{\rho_{x,n} |\eta'|^{1/3}})) + O(\alpha),
\end{equation}

\begin{equation}
a_{12} (y',\eta') = O(\alpha), \quad a_{21} (y',\eta') = O(\alpha),
\end{equation}

\begin{equation}
a_{22} (y',\eta') = I_{m_1 - 1} + O(\alpha),
\end{equation}

\begin{equation}
b_{11} (y',\eta') = 1
\end{equation}

and

\begin{equation}
b_{12} (y',\eta') = R_{\xi}^{-1}(R_{12}, \ldots, R_{1m_1}) (x',\xi', \lambda(x',\xi')) + O(a_{11}) + O(\alpha).
\end{equation}

Here $R_{1k}$ are the functions described above (5.11).
Finally we modify $\mathcal{B}$ for $y_0 \ll \bar{y}_0$ as follows. Since $WF(f)$ is contained in a small conic neighborhood of $\Gamma(\bar{x}', \bar{\xi}') \cap \{x_0 \geq 0\}$, one can assume there is a positive number $\delta_1$ such that

$$f_0 \in H^\infty(\mathbb{R}^n \cap \{y_0 < \bar{y}_0 - \delta_1\}).$$

Let $q_1(y_0), q_2(y_0) \in C^\infty(\mathbb{R}^1)$ be cutoff functions such that $q_1'(y_0) \geq 0$ and

$$q_1(y_0) = 1 \text{ for } y_0 > \bar{y}_0 - 2\delta_1, \text{ supp } q_1 \subset (\bar{y}_0 - 3\delta_1, \infty),$$

$$q_2(y_0) = 1 \text{ for } y_0 > \bar{y}_0 - 4\delta_1, \text{ supp } q_2 \subset (\bar{y}_0 - 5\delta_1, \infty).$$

Then we set

$$\begin{align*}
\hat{a} &= q_1 a + (1 - q_1)I_{m_1}, \\
\hat{b} &= q_2 b, \\
\hat{\mathcal{B}} &= \hat{a}(1 + LX_1) + \hat{b}\mathcal{L},
\end{align*}$$

so that

$$\hat{\mathcal{B}} = \begin{cases} 
\mathcal{B} \text{ for } y_0 > \bar{y}_0 - 2\delta_1, \\
\hat{a}(1 + LX_1) + b\mathcal{L} \text{ for } y_0 > \bar{y}_0 - 4\delta_1, \\
(1 + LX_1)I_{m_1} + \hat{b}\mathcal{L} \text{ for } y_0 < \bar{y}_0 - 3\delta_1, \\
(1 + LX_1)I_{m_1} \text{ for } y_0 < \bar{y}_0 - 5\delta_1.
\end{cases}$$

In the sequel we will find a solution $v_0 \in H^{-\infty}(\mathbb{R}^n)$ of

$$\hat{\mathcal{B}}v_0 = f_0 \text{ such that } v_0 \in H^\infty(\mathbb{R}^n \cap \{y_0 < \bar{y}_0 - \delta_1\}) \text{ and hence } \mathcal{B}v_0 = f_0, \text{ mod } H^\infty(\mathbb{R}^n).$$
Remark 5.1. Adopting such a modification as (5.31), one can simplify fairly the procedure in [11]. In the rest of this remark we shall use the notations in the preceding paper except for $q_1$ and $q_2$, and restrict ourselves to the case of (1.7). First we replace (2.13) by $Gv = G_1v$, so that (4.15) becomes (5.10). (The (2.12), (4.8) and (4.13) are unnecessary). Next we modify $B_0$ for $\gamma_0 \ll \overline{\gamma}_0$ analogously to (5.31) of the present article. Denote the modified operator by $B$. Then (5.5) is replaced by

$$ S = q_3^2 \{(1 + L\chi_1) + \sqrt{\tau} e^{-i\delta_0 \gamma\chi_{-1}}\} + (1 - q_3)\gamma(1 - q_3), $$

where $q_3$ is a cutoff function such that $q_3 = 1$ on supp $q_1$ and $q_2 \sim 1$. (The (5.2), (5.3), (5.4) and Lemma 5.8 are unnecessary). Besides, in the proof of Lemma 6.8 or 6.9 one can assume that $B = 1 + L\chi_1$ or $B = 1 + L\chi_1 + q_2\mathcal{L}$, respectively. (See the proof of Lemma 7.5 below).

Remark 5.2. It should be pointed out that, in the case where $(\tilde{x}', \tilde{\xi}')$ is a diffractive point, the equation (5.21) can be replaced by $(a + bK_\tau)v_0 = f_0$ with $\tau = 0$ in (4.5). Since $a_{22} + b_{22}K_\tau \in S_{1/3, 0}^0$ is elliptic, the system of $m_\perp$ equations is reduced to a single equation for $v_\perp$ only, namely, to (5.28) of [8]. Therefore, using Theorem B.1 of Eskin [5] in the references of [11] (Comm. in P. D. E., Vol. 10 (1985), pp. 1117-1212), one can relax the hypothesis (iv) of [8] so that $\arg R_\lambda(x', \xi')$ is contained in the closed interval $[\delta_0, (3/2)\pi - \delta_0]$ for $(x', \xi') \in N_0 \cap \Sigma_0$, where $\delta_0$, $N_0$ and $\Sigma_0$ are the notations in (H).
§6. A priori estimates for the equation on the boundary

In the rest of this paper we deal with the more difficult case where (1.10) holds, unless stated otherwise. (For the case of (1.9) see Remarks 6.11 and 7.10 below).

The main purpose of the present section is to derive a priori estimates for solutions of $\tilde{B}v_0 = f_0$ and $Bv_0 = f_0$ which will be stated in Propositions 6.1 and 6.3, respectively. Here $\tilde{B}$ is the operator defined by (5.17) when $m_1 = 1$ and by (5.22) when $m_1 \geq 2$, and $B$ the modified operator given by (5.31), where $b = 1$ if $m_1 = 1$. From now on we assume the symbols $a(y', \eta')$, $b(y', \eta')$ are homogeneous in $\eta'$ for $|\eta'| > 1$.

First suppose $m_1 = 1$. Then

$$\tilde{B} = a(1 + L\chi_1) + L$$

is a scalar operator, where $L$, $L$ and $\chi_1$ are the Fourier multipliers given by (4.6), (4.7). Moreover, by (5.18), the condition $(H_1)$ implies that

$$(6.1) \quad \arg a(y', \eta') \subset [-\pi/2, \pi/2 - \delta_0] \quad \text{for } \alpha = 0,$$

in particular,

$$(6.1)_0 \quad \Re a(y', \eta') \geq 0 \quad \text{for } \alpha = 0.$$  

Next suppose $m_1 \geq 2$. Then, according to (5.24) and $(H_1)$, one can assume without loss of generality that

$$(6.2) \quad \arg a_{ll}(y', \eta') \subset [-\pi/2, \pi/2 - \delta_0] \quad \text{for } \alpha = 0,$$

in particular,

$$(6.2)_0 \quad \Re a_{ll}(y', \eta') \geq 0 \quad \text{for } \alpha = 0.$$
In order to state a basic a priori estimate for \( \widetilde{B} \) we now introduce an auxiliary bounded operator \( S \) on \( L^2(\mathbb{R}^n) \), defined by

\[
(6.3) \quad S v_0 = q^2 \begin{bmatrix} S_1 v_1 \\ S_2 v_0 \end{bmatrix} + (1 - q) \gamma (1 - q)v_0
\]

with

\[
(6.4) \quad S_1 = (1 + L \chi_1) + \delta_2 \tau e^{-i \delta_0} \chi_{-1}^2,
\]

\[
(6.5) \quad S_2 v_0 = (1 + L \chi_1) v_2 + \gamma v_2 + (\widetilde{B}_{21} \mathcal{L} v_1 + \widetilde{B}_{22} \mathcal{L} v_2),
\]

where if \( m_1 = 1 \) then \( v_0 = v_1 \) and \( S_2 v_0 = 0 \). Here \( \chi_{-1}(\eta') = \chi_1(-\eta') \), \( \gamma \) is the Fourier multiplier given by (4.7), \( \tau \) the parameter in (4.4) and \( \delta_2 \) a small positive number. Moreover \( q = q(y_0) \in \mathcal{C}^\infty(\mathbb{R}^1) \) is a cutoff function such that \( q(y_0) = 1 \) for \( y_0 > y_0 - 3 \delta_1 \) and \( \text{supp } q \subset (y_0 - 4 \delta_1, \infty) \). Note that (5.30) yields \( qq_1 = q_1 \) and \( qq_2 = q \).

The following a priori estimate for \( \widetilde{B} \) will play a basic role in the following analysis.

**Proposition 6.1.** Assume (6.1) or (6.2) holds in the case of \( m_1 = 1 \) or \( m_1 \geq 2 \), respectively. Then there are positive numbers \( \tau_1, C_1 \) and \( \delta_2 \) such that

\[
(6.6) \quad \text{Re } \langle \widetilde{B} v_0, S v_0 \rangle \geq C_1 \tau \|v_0\|^2 - O(\|v_0\|^{-1/2})
\]

for \( \tau \geq \tau_1 \) and \( v_0 \in L^2(\mathbb{R}^n) \) with \( \text{supp } \hat{v}_0(\eta') \subset \{ \gamma < \tau^{-1} \text{ and } \alpha \ll \tau^{-2} \} \).
6.3

Note that (6.6) yields

\[(6.7) \quad \tau \|v_0\|_s^2 \leq C_1 \|\gamma^{-1} \tilde{\mathcal{B}} v_0\|_s^2 + C_{\tau,s} \|\gamma^{-1} v_0\|_{s-1}^2 \]

for any real number \(s\) and \(\gamma^{-1} v_0 \in H^s(\mathbb{R}^n)\) with \(\text{supp} \tilde{v}_0\) as above, in particular,

\[(6.8) \quad \tau \|v_0\|_s^2 - 1/3 \leq C_1 \|\tilde{\mathcal{B}} v_0\|_s^2 + 1/3 + C_{\tau,s} \|v_0\|_s^2 - 2/3 \]

if \(v_0 \in H^{s + 1/3}(\mathbb{R}^n)\), where \(C_1\) is a constant independent of \(\tau, s\).

For the purpose of showing that there exists a solution of \(\tilde{\mathcal{B}} v_0 = f_0\), we need also the following a priori estimate for \(S\).

**Proposition 6.2.** There are positive numbers \(\tau_2\) and \(C_2\), independent of \(\delta_2\), such that

\[(6.9) \quad \text{Re} \left( S v_0, v_0 \right) \geq C_2 \left( \tau \|\gamma^{1/2} q v_0\|_s^2 + \|\gamma^{1/2} (1 - q) v_0\|_s^2 \right) \]

\[- O(\|\gamma^{-1/2} v_0\|_{s-1/2}^2) \]

for \(\tau \geq \tau_2\) and such \(v_0 \in L^2(\mathbb{R}^n)\) as in the preceding proposition.

To study the propagation of singularities in the region \(a|\eta|^\varepsilon \gg 1\) we use the following a priori estimate for \(\mathcal{B}\).

**Proposition 6.3.** Assume that (6.1) holds in the case of \(m_1 = 1\) and that \((H_1), (H_2)\) hold in the case of \(m_1 \geq 2\). Then there are positive numbers \(\tau_3, C_3\) and \(\delta_3\) such that,
if $p(y', \eta') \in S_{1,0}^0$ is homogeneous in $\eta'$, $0 \leq p(y', \eta') \leq 1$
and $p \circ \phi_2 (y', \eta') \leq p(y', \eta')$, $\phi_2$ being the canonical transformation
given by (4.10), then

$$
(6.10) \quad \tau \gamma \| P v_0 \|_2^2 \leq C_3 (\| p B v_0 \|_2^2 + \| P L e B v_0 \|_2^2) + O(\| \gamma v_0 \|_{-1/2}^{2 - \epsilon_0} )
$$

for $\tau \geq \tau_3$ and $v_0 \in L^2(\mathbb{R}^n)$ with $\text{supp} \hat{v}_0(\eta') \subset \{ 2|\eta''|^{-\epsilon} < \alpha < \delta \tau^{-2} \}$. Here $\epsilon_0 = 1/2 - (3/4) \epsilon$ with $\epsilon$ the number in (4.8),
and $\tau_3$, $C_3$ and $\delta$ are independent of $p$.

We also need an analogue to (6.6) for $B$. Denoting by

$S_0$ the operator $S$ defined by (6.3) with $q = 1$, we have

**Corollary 6.4.** Assume (6.1) or (6.2) holds in the case
of $m_1 = 1$ or $m_1 \geq 2$, respectively. Then there are positive
numbers $\tau_4$, $C_4$ and $\delta_2$ such that

$$
(6.11) \quad \Re (B v_0, S_0 v_0) \geq C_4 \| \gamma v_0 \| - O(\| v_0 \|_{1/2}^{2 - \epsilon_0})
$$

for $\tau \geq \tau_4$ and such $v_0 \in L^2(\mathbb{R}^n)$ as in Proposition 6.1.

**Corollary 6.5.** There are positive numbers $\tau_5$, $C_5$ such
that

$$
(6.12) \quad \Re (S_0 v_0, v_0) \geq C_5 \| \gamma^{1/2} v_0 \|_2^2 - O(\| \gamma^{-1/2} v_0 \|_{-1/2}^{2 - \epsilon_0})
$$

for $\tau \geq \tau_5$ and such $v_0 \in L^2(\mathbb{R}^n)$ as above.
The rest of this section will be devoted to the proofs of the above estimates. From now on we suppose \( v_0 \in L^2(\mathbb{R}^n) \), \( \text{supp } \hat{v}_0(\eta') \subseteq \{ \gamma < \tau^{-1}, -1 < \alpha < \tau^{-2} \} \), and denote constants independent of \( \tau \) by \( C_k, C \) and so on.

Proof of Proposition 6.1 in the case of \( m_1 = 1 \). Write

\[
(\mathcal{B}v_0, S\eta') = (q\mathcal{B}v_0, q(1 + L\chi_1)v_0)
\]

\[+ \delta_2 \tau (\text{e}^{i\delta_0 \mathcal{B}v_0}, q\mathcal{B}v_0, q\mathcal{B}v_0) + ((1 - q)\mathcal{B}v_0, \gamma(1-q)v_0)
\] = \( I_1 + \delta_2 \tau I_2 + I_3 \).

Then, since \( q \mathcal{B} = q\hat{a}(1 + L\chi_1) + q\mathcal{L} \) and (6.1) implies that

\[ \text{Re } \hat{a}(\eta', \eta') \geq 0 \text{ for } \alpha = 0, \]

we obtain, analogously to [//], Lemma 5.5,

\[
(6.13) \quad \text{Re } I_1 \geq b_2 \tau (\mathcal{B}v_0, q^2(1 - \chi_1)v_0) + O(\mathcal{B}v_0) - C \| v_0 \|^{-1/2}_2,
\]

where \( b_2 \) is the positive number in Lemma 4.10. We also have, analogously to [//], Lemma 5.6,

\[
(6.14) \quad \text{Re } I_2 \geq C_{\delta_0} \| \mathcal{B}v_0 \|^{-1/2} - C \| \mathcal{B}v_0 \|_{-1/2}^2
\]

\[- C \| \gamma^{-1/2}(1 - \chi_1)v_0 \|_{-1/2}^2 - O(\mathcal{B}v_0) - O(\| \mathcal{L}v_0 \|_{-1/2}^2), \]

where \( C_{\delta_0} \) is the positive number in Lemma 4.11 with \( \delta = \delta_0 \).

Finally consider \( I_3 \). Since

\[
(1 - q)\mathcal{B} = (1 - q)(1 + L\chi_1) + (1 - q)q_2\mathcal{L},
\]

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one can write

\[ I_3 = ((1 + Lx_1)(1 - q)v_0, \gamma(1 - q)v_0) \]
\[ + ([1 - q, Lx_1]v_0, \gamma(1 - q)v_0) + ((1 - q)q_2\gamma v_0, \gamma(1 - q)v_0). \]

Therefore, by virtue of Lemmas 4.8, 4.9 and (4.12), we obtain

(6.15) \[ \text{Re } I_3 \geq b_1 \tau^1 2 \gamma \chi_1 (1 - q)v_0^1 2 + \gamma^{1/2} (1 - \chi_1)(1 - q)v_0^1 2 \]
\[ - C \gamma v_0^1 2 - O(v_0^1 -1/2), \]

where \( b_1 \) is the positive number in Lemma 4.8. Now (6.6) follows from (6.13), (6.14) and (6.15), if we take \( \delta_2 \) small relatively to \( b_1, b_2 \) and 1. In fact, mod \( O(v_0^1 -1/2), \)

\[ \| \gamma^{3/2} \chi_{-1} q v_0 \|^2 \leq \tau^{-1} \| \gamma \chi_{-1} q v_0 \|^2, \]
\[ \| \gamma^{-1/2} (1 - \chi_1)(1 - q)v_0 \|^2 \leq \tau^{-1} \| \gamma^{1/2} (1 - \chi_1)(1 - q)v_0 \|^2, \]
\[ \| \gamma^{1/2} (1 - \chi_1)(1 - q)v_0 \|^2 \geq \tau \| \gamma (1 - \chi_1)(1 - q)v_0 \|^2 \]

and

\[ \| \gamma (1 - \chi_1 - \chi_{-1}) q v_0 \|^2 \leq C \gamma^{-1/2} (1 - \chi_1) q v_0 \|^2. \]

Therefore we obtain (6.6) for \( \tau \gg 1 \) and complete the proof.
To prove Proposition 6.1 in the case of $m_1 \geq 2$ we represent the $\hat{\gamma}$, $\hat{b}$ in (5.31) analogously to (5.23). Then, in view of (5.25) and (5.26), one can assume without loss of generality that

$$\hat{a} = \begin{bmatrix} \hat{a}_{11} & 0 \\ 0 & I_{m_1-1} \end{bmatrix}.$$  

For convenience set

$$\tilde{B} v_0 = \begin{bmatrix} \hat{\gamma}_1 \\ \hat{\gamma}_2 \end{bmatrix},$$

so that

$$\begin{align*}
\hat{\gamma}_1 &= \hat{\gamma}_{11}(1 + Lx_1) + \hat{b}_{11}Lv_1 + \hat{b}_{12}Lv_2, \\
\hat{\gamma}_2 &= (1 + Lx_1)v_2 + \hat{b}_{21}Lv_1 + \hat{b}_{22}Lv_2.
\end{align*}$$

We also write

$$\begin{align*}
(\tilde{B} v_0, S v_0) &= (q \hat{\gamma}_1, q(1 + Lx_1)v_1) \\
&\quad + \delta_2 \tau (e^{i\delta_0 q \hat{\gamma}_1} q\gamma_{1}^{-2}v_1) + (q \hat{\gamma}_2, qS_2 v_0) \\
&\quad + ((1 - q)\tilde{B} v_0, \gamma (1 - q) v_0).
\end{align*}$$

Lemma 6.6. Suppose (6.2) holds. Then

$$\begin{align*}
\text{Re} (q \hat{\gamma}_1, q(1 + Lx_1)v_1) \\
&\geq b_2 \tau \left( \gamma_{1}^{-2} + \gamma_{1}^{-1/2}(1 - x_1)qv_1^{-1/2} \\
&- (1/2) \gamma_{1}^{-2} - C_6 \gamma v_0 - O(\gamma v_0^{-1/2}) \right).
\end{align*}$$

Here $b_2$ is the positive number in Lemma 4.10.
Proof. As we derived (6.13), it follows from (6.2) and (5.27) that

\[
\text{Re} \left( q_{12}^T, q(1 + Lx_1)v_1 \right) \\
\geq \text{Re} \left( b_{12}^T qv_2, (1 + Lx_1)qv_1 \right) \\
+ b_2 \gamma \left( \| \gamma x_1 qv_1 \|_2^2 + \| \gamma^{-1/2}(1 - x_1)qv_1 \|_{-1/2}^2 \right) - C \| \gamma v_0 \|_2^2 \\
- O(\| v_0 \|_{-1/2}^2).
\]

Hence we need only to prove

\[
(6.20) \quad |(b_{12}^T qv_2, (1 + Lx_1)qv_1)| \\
\leq (1/2) \| (1 + Lx_1)qv_2 \|_2^2 + C \| \gamma v_0 \|_2^2 + O(\| v_0 \|_{-1/2}^2).
\]

By (4.6) one can write

\[
\mathcal{L} = K_-(1 + Lx_1) + K,
\]

where \( K = K_+ x_1 + K_0 (1 - x_1) - K_- \), hence

\[
(b_{12}^T qv_2, (1 + Lx_1)qv_1) \\
= ((1 + Lx_1)qv_2, K^* b_{12}^* (1 + Lx_1)qv_1) \\
+ (qv_2, K^* b_{12}^* (1 + Lx_1)qv_1) \\
= I_1 + I_2.
\]

Besides, Lemma 4.3 yields

\[
|I_1| \leq (1/4) \| (1 + Lx_1)qv_2 \|_2^2 + C \| \gamma v_1 \|_2^2 + O(\| v_1 \|_{-1/2}^2).
\]
Moreover, writing
\[ I_2 = ((1 + Lx_1)^*qv_2, K^*[b_{12}^*qv_1]) + (qv_2, K*[b_{12}^*, Lx_1^*qv_1]), \]
we have
\[ |I_2| \leq (1/4)\| (1 + Lx_1)^*qv_2 \|^2 + C\| v_0 \|^2 + O(\| v_1 \|^{-1/2}). \]
Since \( \| (1 + Lx_1)^*qv_2 \|^2 = \| (1 + Lx_1)qv_2 \|^2 \), we thus obtain (6.20) and complete the proof.

Lemma 6.7. Suppose (6.2) holds. Then

\[ \Re (e^{i\delta_0 qf_1}, q\chi_{-1}^2 v_1) \]
\[ \geq (1/2)C_{\delta_0} \| \chi_{-1}^2 v_1 \|^2 - C_7 \| \chi_{-1}^2 v_2 \|^2 \]
\[ \geq C_{\delta_0} \| \chi_{-1}^2 v_1 \|^2 - C_7 \| \chi_{-1}^2 v_2 \|^2 - C_{\delta_0} \| \chi_{-1}^2 v_1 \|^2 - O(\| v_0 \|^{-1/2}), \]
where \( C_{\delta_0} \) is the positive number in Lemma 4.11.

Proof. Since it follows from (6.16) and (4.6) that,
\[ \chi_{-1}^2 qf_1 = \chi_{-1}^2 q(\hat{a}_{11}v_1 + b_{11}K_0^0v_1 + b_{12}K_0^0v_2), \]
we have, analogously to (6.14),
\[ \Re (e^{i\delta_0 qf_1}, q\chi_{-1}^2 v_1) \]
\[ \geq C_{\delta_0} \| \chi_{-1}^2 v_1 \|^2 - C_7 \| \chi_{-1}^2 v_2 \|^2 - C_{\delta_0} \| \chi_{-1}^2 v_1 \|^2 - O(\| v_0 \|^{-1/2}) \]
\[ - O(\| v_0 \|^{-1/2}) + \Re (b_{12}K_0^0\chi_{-1}^2 v_1, \chi_{-1}^2 v_2). \]
Besides, by Lemma 4.3, the last term is estimate from below by

\[-\frac{1}{2}C_0 \|v_1\|^2 - \frac{1}{2}C_0 \|\xi_1 v_2\|^2 - O(\|v_0\|^{-1/2}).\]

Therefore we obtain (6.21).

**Lemma 6.8.** We have

(6.22) \[\text{Re } (q_{f_2}^\nu, q_{S_2} v_0) \geq b_1 \|\xi_1 q_{v_2}\|^2 + \|v_1\|^2 (1 - \chi_1) q_{v_2}\|^2 + (3/4) \|1 + \xi_1 v_2\|^2 - C_8 \|v_0\|^2 - C_8 \|v_1\|^2 \|v_0\|^{-1/2} - O(\|v_0\|^{-1/2}).\]

**Proof.** It follows from (6.5) and (6.17) that

\[\text{Re } (q_{f_2}^\nu, q_{S_2} v_0) \geq \|q(1 + \xi_1) v_2\|^2 + \text{Re } (q(1 + \xi_1) v_2, q \xi v_2) + 2 \text{Re } (q(1 + \xi_1) v_2, \tilde{\xi}_{22} L v_2 + \tilde{\xi}_{21} L v_1)) - C \|v_0\|^2 - O(\|v_0\|^{-1/2}).\]

Applying Lemma 4.8 to the second term on the right hand side, from (4.12), Lemmas 4.4 and 4.9 we have therefore

\[\text{Re } (q_{f_2}^\nu, q_{S_2} v_0) \geq b_1 \|\xi_1 q_{v_2}\|^2 + \|v_1\|^2 (1 - \chi_1) q_{v_2}\|^2 + (1 - \delta) \|q(1 + \xi_1) v_2\|^2 - C_8 \|v_0\|^2 - C_8 \|v_1\|^2 \|v_0\|^{-1/2} - O(\|v_0\|^{-1/2}).\]

for \(\delta > 0\). Besides,
\[ \|q(1 + L\chi_1)v_2\|^2 \geq (1 - \delta)\|q(1 + L\chi_1)v_2\|^2 - C_\delta\|\gamma v_2\|^2 - O(\|v_2\|_{-1/2}^2). \]

Hence we obtain (6.22)

**Proof of Proposition 6.1 in the case of** \( m_1 \geq 2 \). Since

\[ (1 - q)\tilde{B} = (1 - q)(1 + L\chi_1) + (1 - q)\tilde{B}_L, \]

the last term of (6.18) is estimated similarly to (6.15). Therefore (6.6) follows from (6.19), (6.21) and (6.22), as in the case of \( m_1 = 1 \). Thus we prove the proposition.
Proof of Proposition 6.2. Write

\[(Sv_0, v_0) = (q(1 + Lx_1)v_0, qv_0) + (\gamma(1 - q)v_0, (1 - q)v_0)\]
\[+ \delta_0 \tau \gamma^2 \chi_{-1}v_1, qv_1\]
\[+ (q(\gamma + \hat{b}_{22})v_2 + q\hat{b}_{21}v_1, qv_2)\]
\[= I_1 + I_2 + I_3 + I_4.\]

By virtue of Lemma 4.8 together with Lemmas 4.1 and 4.9 we have

\[
\text{Re } I_1 \geq b_1 \tau \|\gamma^{1/2}x_1qv_0\|^2 + \|1 - x_1\|qv_0\|^2 - \tau^{1/2}\gamma^{1/2}qv_0\|^2
\]
\[- C\tau^{-1/2}\|\gamma^{1/2}v_0\|^2 - O(\|\gamma^{-1/2}v_0\|^2).\]

Clearly

\[I_2 = \|\gamma^{1/2}(1 - q)v_0\|^2.\]

It is also not hard to show that

\[
\text{Re } I_3 = \delta_2 \tau (\cos \delta_0)\|\gamma^{1/2}x_{-1}qv_1\|^2 + O(\|\gamma^{-1/2}v_{-1}\|^2).\]

Besides,

\[|I_4| \leq C\gamma^{1/2}qv_0\|^2 + C'\|\gamma^{3/2}v_0\|^2 + O(\|\gamma^{-1/2}v_0\|^2).\]

Thus, noting that

\[\|1 - x_1\|qv_0\|^2 \geq \tau\|\gamma^{1/2}(1 - x_1)qv_0\|^2 + O(\|v_0\|^2),\]

we complete the proof.
We shall now proceed to the proof of Proposition 6.3.

Lemma 6.9. Let \( m_1 \geq 2 \). Assume (H_1) and (1.18) hold. Then there is a positive constant \( C \) such that

\[
|b_{12}(y',\eta')| \leq C(\text{Re } a_{11}(y',\eta') + \sqrt{\alpha}) \quad \text{for } 0 < \alpha \ll 1,
\]

where \( a_{11}, b_{12} \) are the symbols in (5.23).

Proof. In view of (5.28) it suffices to prove (6.23) with \( b_{12} \) replaced by \( R_{lk}(x',\xi',\lambda_0(x',\xi')) \) for \( 2 \leq k \leq m_1 \), where \( (x',\xi') = \phi_1(y',\eta') \) and \( R_{lk} \) is the notation described above (5.11), because (H_1) and (5.24) together with (3.4) imply that \( |a_{11}(y',\eta')| \leq C\text{Re } a_{11}(y',\eta') \) for \( \alpha = 0, \mod S_{1,0}^{-1} \).

Hereafter we omit the variables except \( \xi_n' \), so \( R(\xi_n') \) stands for \( R(x',\xi',\xi_n') \) and so on.

We first show

\[
2\sqrt{\mu_0}R_{lk}(\xi_n^+) = c_{lk}R(\xi_n^+) \quad \text{for } \mu_0 > 0 \text{ and } 2 \leq k \leq m_1.
\]

Set

\[
\begin{align*}
W(\xi_n) &= (V_1(\xi_n), \ldots, V_{m_1}(\xi_n)), \\
W_{\xi_n'} &= (V_1', \ldots, V_{m_1}'),
\end{align*}
\]

so that

\[
\hat{W}(\xi_n) = (V_1(\xi_n), \ldots, V_{m_1}(\xi_n), W_h, W_e).
\]

Then by (1.13) we have

\[
\det B(V_k(\xi_n^-), V_2(\xi_n^+), \ldots, V_{m_1}(\xi_n^+), W_h, W_e) = c_{lk}R(\xi_n^+).
\]
Since $\xi_n^- = \xi_n^+ + 2\sqrt{\mu_0}$ and $V_k'$ is independent of $\xi_n$, we also see that

$$V_k(\xi_n^-) = V_k(\xi_n^+) + 2\sqrt{\mu_0}V_k'.$$

Therefore we obtain (6.24). Now, since $\xi_n^+ = \lambda_0 - \sqrt{\mu_0}$ and, by (3.7), $-\sqrt{\mu_0} = \sqrt{\alpha}\rho_{x_n} |\eta''|^{1/3}$, we have from (1.12)

$$R(\xi_n^+) = R_{\xi_n}(\lambda_0) (R_\lambda + \sqrt{\alpha}\rho_{x_n} |\eta''|^{1/3}) + O(\alpha),$$

so (6.24) yields

$$2\sqrt{\mu_0}R_{1k}(\lambda_0) = c_{1k} R_{\xi_n}(\lambda_0) (R_\lambda + \sqrt{\alpha}\rho_{x_n} |\eta''|^{1/3}) + O(\alpha).$$

Consequently we deduce from (1.18), (5.24) and (H1) that $R_{1k}(\lambda_0)/(\text{Re } a_{11} + \sqrt{\alpha})$ is bounded. Thus we prove the lemma.
Now, by Lemma 4.8 there is a positive number $\delta_3$ such that

$$1 - |L(n')|^2 \geq b_1 \gamma - O(|\eta''|^{-1}) \text{ for } 0 < \alpha < \delta_3 \tau^{-2}.$$  

Suppose $v_0$ is as in (6.10) with the above $\delta_3$. Then (4.6) and (4.7) imply that $L\chi_1 v_0 = Lv_0$ and $L v_0 = (K_+ + K_-) v_0$.

Hence by Lemma 4.12 and (4.9) we have

$$\mathcal{L} v_0 = \gamma (1 - L) v_0 + O(\|\gamma^{-2} v_0\|^{-1}).$$

We also see from Lemma 4.7 that there are pseudodifferential operators $p^{(0)}, p^{(1)}$ such that, modulo a smoothing operator,

$$p L v_0 = L\chi_\epsilon p^{(0)} v_0 + L\chi_\epsilon p^{(1)} v_0,$$

where $p^{(0)}(y', n') = p \circ \phi_2(y', n')$ with the canonical transformation $\phi_2$ given by (4.10), and $p^{(1)}(y', n') \in S_{-1-\epsilon, 0}$. Hereafter $L(n')$ is modified outside $\text{supp } \hat{\nu}$ in such a way that $L(n')(1 - \chi_\epsilon(n')) \in S^{-\epsilon/2, 0}_0$.

**Lemma 6.10.** Let $p \in \text{OPS}_{1-\epsilon, 0}^{0}$ be as in Proposition 6.3 and let $q, s$ be real numbers. Then for $v \in H^s(R^n)$ with $\text{supp } \hat{v}(n') \subset \{|\eta''|^{-\epsilon} < \alpha < 1\}$ we have

$$\|\gamma^q p^{(0)} v\|_s^2 \leq \|\gamma^q v\|_s^2 + O(\|\gamma^q v\|_s^2 + (1+\epsilon)/2),$$

$$\|\gamma^q p L v\|_s^2 \leq \|\gamma^q v\|_s^2 + O(\|\gamma^q v\|_s^2 + (1+\epsilon)/2),$$

$$\|\gamma^q p L v\|_s^2 \leq \|\gamma^q v\|_s^2 + O(\|\gamma^q v\|_s^2 + (1+\epsilon)/2).$$

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Proof. The first estimate can be proved analogously to \(s = 1\), (5.16). To derive (6.28) one can assume \(q = 0\), because the symbol of the commutator \([\gamma^q, p]\) is \(O(q^q|n|^\ell)\) on \(\text{supp } \hat{\psi}\).

Now we have

\[
\|pLv\|^2 = \|Lp(0)v\|^2 + O(\|v\|^2(-1+\ell)/2).
\]

Since Lemma 4.6 implies that \(|L(n')| \in S_{1-\ell,0}^0\), we denote by \(|L|\) the pseudodifferential operator with symbol \(|L(n')|\).

Then, noting that \(\|Lp(0)v\|^2 = \|Lp(0)v\|^2\) and \([|L|, p(0)] \in \text{OPS}_{1-\ell,0}\), we get

\[
\|Lp(0)v\|^2 = \|p(0)|L|v\|^2 + O(\|v\|^2(-1+\ell)).
\]

Therefore by (6.27) we obtain (6.28), which yields (6.29), because of (4.11).

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Proof of Proposition 6.3. Since the case of \( m_1 = 1 \) can be handled analogously to [\[II\]], Proposition 5.3, we suppose that \( m_1 \geq 2 \) and \( v_0 \) is as in (6.10). In view of (6.26), we may also replace \( \mathcal{B} \) by

\[
\mathcal{B}_0 = a(1 + L) + b\gamma(1 - L).
\]

Moreover by (5.25), (5.26) and (5.27) one can assume that

\[
a(y',\eta') = \begin{bmatrix} a_{11} & 0 \\ 0 & I_{m_1-1} \end{bmatrix},
\]

\[
b(y',\eta') = \begin{bmatrix} 1 & b_{12} \\ b_{21} & b_{22} \end{bmatrix}
\]

and

\[
a_{11}(y',\eta') = a_{11}(y',0,\eta'').
\]

Now set

\[
\mathcal{B}_0 v_0 = \begin{bmatrix} f_1 \\ f_2 \end{bmatrix},
\]

so that

\[
(6.30) \quad f_1 = a_{11}(1 + L) v_1 + \gamma(1 - L) v_1 + b_{12} \gamma(1 - L) v_2,
\]

\[
(6.31) \quad f_2 = (1 + L) v_2 + b_{21} \gamma(1 - L) v_1 + b_{22} \gamma(1 - L) v_2.
\]

First suppose (1.19) holds. Then (5.24) implies \( a_{11} = O(\alpha) \). Hence one can assume

\[
(6.30) \quad f_1 = \gamma(1 - L) v_1 + b_{12} \gamma(1 - L) v_2.
\]
We shall prove

\[(6.32) \quad b_1 \| y^2 p v_0 \|^2 \leq \| p f_1 \|^2 + \| p L f_1 \|^2 + C(\| y p f_2 \|^2 + \| y p L f_2 \|^2) + C' \| y^2 p v_0 \|^2 + O(\| y^2 v_0 \|^2 - \varepsilon_0),\]

where \( b_1 \) is the positive number in Lemma 4.8 and \( C, C' \) are independent of \( \tau \). Let us apply \( 1 + L \) to each side of (6.30). Since Lemma 4.7 implies that \( L b_{12} = b_{12} L + b_{12}' L \), where \( b_{12}' \in \text{OPS}_{1-\varepsilon,0} \) and \( b_{12}'(y',n') = O(y) \text{ mod } S_{1-\varepsilon,0} \), we have

\[\gamma (1 - L^2) v_1 = (1 + L) f_1 - b_{12} \gamma (1 - L)(1 + L) v_2 - b_{12}' \gamma L(1 - L) v_2.\]

Moreover (6.31) yields

\[b_{12} \gamma (1 - L)(1 + L) v_2 = b_{12} \gamma (1 - L) f_2 - b_{12} \gamma (1 - L) \{b_{21} \gamma (1 - L) v_1 + b_{22} \gamma (1 - L) v_2\}.\]

Hence by (6.28) and (6.29) we get

\[2 | (p \gamma (1 - L^2) v_1, y^2 p v_1) |\]

\[\leq \| p f_1 \|^2 + \| p L f_1 \|^2 + C(\| y p f_2 \|^2 + \| y p L f_2 \|^2) + C' \| y^2 p v_0 \|^2 + O(\| y^2 v_0 \|^2 (-1+\varepsilon)/2),\]

while

\[2 \text{Re} (y p (1 - L^2) v_1, y^2 p v_1) \geq \| y^{3/2} p v_1 \|^2 - \| y^{3/2} p v_1 \|^2 - O(\| y^{3/2} v_1 \|^2 (-1+\varepsilon)/2).\]
Therefore by (6.25) we obtain

\[ b_1 \tau \| \gamma^2 \nu_1 \|^2 \leq \| pf_1 \|^2 + \| pLf_1 \|^2 + C(\| \gamma pf_2 \|^2 + \| \gamma pLf_2 \|^2) \]

\[ + C' \| \gamma^2 \nu_0 \|^2 + O(\| \gamma^{3/2} v_0 \| (-1+\varepsilon)/2). \]

Similarly, (6.31) yields

(6.33) \[ b_1 \tau \| \gamma^2 \nu_2 \|^2 \leq \| pf_2 \|^2 + C \| \gamma^2 \nu_0 \|^2 + O(\| \gamma^{3/2} v_0 \| (-1+\varepsilon)/2). \]

Thus we obtain (6.32), because

\[ \| \gamma^{3/2} v_0 \| (-1+\varepsilon)/2 = O(\| \gamma v_0 \| ^{\varepsilon}). \]

Next suppose (6.2) and (6.23) hold. Then we shall rewrite (6.30) as

\[ (a_{11} + \gamma) \nu_1 + (a_{11} - \gamma) L \nu_1 = f_1 - b_1 \gamma (1 - L) \nu_2 \]

and prove

(6.34) \[ b_1 \tau \| \gamma^2 \nu_0 \|^2 \leq \| pf_1 \|^2 + \| \gamma pf_2 \|^2 + \| \gamma^2 \nu_0 \|^2 \]

\[ + O(\| \gamma \nu_0 \| ^{\varepsilon}). \]

where \( C \) is independent of \( \tau \). For convenience we modify \( \hat{\gamma} \) outside \( \text{supp} \ \nu_0 \) as

\[ \hat{\gamma} = \gamma \chi_e + (1 + |\eta'|^2)^{-\varepsilon/4} (1 - \chi_e) \]

with \( \chi_e \) given by (4.8), so that \( \gamma v_0 = \hat{\gamma} v_0 \) and \( \hat{\gamma} \in S_{1-\varepsilon, 0}^{0}. \)

Since \( \text{Re} a_{11}(y', \eta') \geq 0 \), there is a parametrix \( \Phi \in S_{1-\varepsilon, \varepsilon/2}^{\varepsilon/2} \)

for \( a_{11} + \hat{\gamma} \) such that \( \Phi(y', \eta') = (a_{11}(y', \eta') + \hat{\gamma})^{-1} \), mod \( S_{1-\varepsilon, \varepsilon/2}^{-1 + 2\varepsilon} \). Applying \( \Phi \) to each side of (6.30), we have
\[(6.35) \quad p v_1 + \phi(a_{11} - \gamma)pL v_1 = \phi p f_1 - \phi b_{12} \gamma p(1 - L)v_2 + O(\gamma^{-2}v_0^{1-1}).\]

Now, since \(\phi(a_{11} - \gamma) \in \text{OPS}_{1-\varepsilon, \varepsilon/2}^0\) and
\[| (a_{11}(y', \eta') + \gamma_i^{-1}(a_{11}(y', \eta') - \gamma_i) | \leq 1,\]
we have
\[
\| \phi(a_{11} - \gamma) \gamma^{3/2}pL v_1 \| \leq 1
\]
and hence by (6.28) and (6.25) we obtain
\[
2 \text{Re} \left( p v_1 + \phi(a_{11} - \gamma)pL v_1, \gamma^3 p v_1 \right) \\
\geq b_1 \tau \| \gamma^2 p v_1 \|^2 - C \| \gamma^2 p v_0 \|^2_{1/2} + \varepsilon - O(\| \gamma^2 v_1 \|_1 (-1+\varepsilon)/2).\]

On the other hand we see from (6.23) that \(\phi b_{12} \in \text{OPS}_{1-\varepsilon, \varepsilon/2}^0\). Therefore by (6.35) we have
\[
2 |(p v_1 + \phi(a_{11} - \gamma)pL v_1, \gamma^3 p v_1)| \\
\leq \| p f_1 \|^2 + C \| \gamma^2 p v_0 \|^2 + O(\| \gamma^2 v_0 \|_1 (-1+\varepsilon)/2),\]
because \(\phi \gamma \in \text{S}_{1-\varepsilon, \varepsilon/2}^0\). Thus we get
\[
b_1 \tau \| \gamma^2 p v_1 \|^2 \leq \| p f_1 \|^2 + C \| \gamma^2 p v_0 \|^2 + O(\| \gamma^2 v_0 \|_{1-\varepsilon_0}).\]

By this and (6.33) we obtain (6.34) and hence (6.10) if \(\tau >> 1\).

The proof is complete.
Remark 6.11. Suppose (1.9) holds. Set $B = (1 + Lx_1) + bL$ and $\tilde{B} = (1 + Lx_1) + q_x bL$, where $b \in \text{OPS}_{1,0}$ is the pseudodifferential operator in (5.10) and $q_x$ the cutoff function in (5.31). Then, using Lemma 4.8 and (4.12), we obtain easily

\begin{align*}
(6.36) \quad \text{Re}(\tilde{B}v_0, \gamma v_0) & \geq C\|\gamma v_0\|^2 - O(\|v_0\|_{1/2}^2) \\
\text{for such } \tau \text{ and } v_0 \text{ as in (6.6), in particular, }
(6.37) \quad \tau \|\gamma v_0\|^2_s \leq C' \|\tilde{B}v_0\|^2_s + C_{\tau, s} \|\gamma^{-1} v_0\|^2_{s-1}
\end{align*}

for $s \in \mathbb{R}^1$ and $v_0 \in H^s(\mathbb{R}^n)$ with supp $\hat{v}_0(n')$ as before. Here $C, C'$ are positive constants independent of $\tau, s$ and $v_0$. Moreover, by virtue of (6.25), (6.26) and (6.28) we have

\begin{align*}
(6.38) \quad \tau \|\gamma p v_0\|^2 \leq C'' \|pB v_0\|^2 + O(\|\gamma v_0\|_{1/2}^2)
\end{align*}

for such $p, \tau$ and $v_0$ as in (6.10). Here $\epsilon_0$ is the same number as before and $C''$ a constant independent of $p, \tau$ and $v_0$. 

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§7. Singularities on the boundary

In this section we study the propagation of singularities of solutions to (5.16) for $m_1 = 1$ and (5.21) for $m_1 \geq 2$.

From now on we shall fix the parameter $\tau$ in (4.4) and choose a positive number $\delta_4$ in such a way that (6.6), (6.9), (6.11) and (6.12) hold for $v_0 \in L^2(\mathbb{R}^n)$ with $\text{supp} \hat{v}_0(\eta') \subset \{|\alpha| < 2\delta_4\}$ and that (6.10) holds for $v_0 \in L^2(\mathbb{R}^n)$ with $\text{supp} \hat{v}_0(\eta') \subset \{2|\eta''|^{-\varepsilon} < \alpha < 2\delta_4\}$. For convenience we rewrite (6.7), (6.8) as

$$
(7.1) \quad \|\gamma v_0\|_s \leq C_1 \|\gamma^{-1} B v_0\|_s + C_s \|\gamma^{-1} v_0\|_{s-1}
$$

for $s \in \mathbb{R}^1$ and $\gamma^{-1} v_0 \in H^s(\mathbb{R}^n)$ with $\text{supp} \hat{v}_0(\eta') \subset \{\alpha \in 2|\eta''|^{-\varepsilon} \}$, in particular,

$$
(7.2) \quad \|v_0\|_s - 1/3 \leq C_1 \|\gamma^{-1} B v_0\|_s + 1/3 + C_s \|v_0\|_{s-1} - 2/3
$$

if $v_0 \in H^{s+1/3}(\mathbb{R}^n)$. The analogous estimates for $B$ also follows from (6.11). Moreover (6.10) implies that

$$
(7.3) \quad \|\gamma^2 p v_0\|_s \leq C_0 (\|p B v_0\|_s + \|p L \epsilon B v_0\|_s) + C_{p,s} \|\gamma^2 v_0\|_{s-\epsilon_0}
$$

for such $p \in \text{OPS}_1^0$, $s \in \mathbb{R}^1$ and $v_0 \in H^s(\mathbb{R}^n)$ with $\text{supp} \hat{v}_0(\eta') \subset \{2|\eta''|^{-\varepsilon} < \alpha < 2\delta_4\}$, where $C_0$ is independent of $p, s$. One can also assume without loss of generality that

$$
(7.4) \quad \text{WF}(f_0) \subset \{\alpha < \delta_4\}.
$$
For the existence of solutions we have

**Proposition 7.1.** Assume (6.6) and (6.9) hold. Suppose $f_0 \in H^s + 1/3(R^n)$ for some $s \in \mathbb{R}$ and (7.4) holds. Then there is a solution $v_0 \in H^s - 1/3(R^n)$ of $\widetilde{B}v_0 = f_0$ mod $H^\infty(R^n)$ such that $WF(v_0) \subset \{ |\alpha| < \delta_4 \}$, supp $\hat{v}_0(n') \subset \{ |\alpha| < 2\delta_4 \}$ and

$$\|\gamma v_0\|_s \leq C_1 \|\gamma^{-1}f_0\|_s + C_s \|\gamma^{-1}v_0\|_s - 1,$$

where $\widetilde{B}$ is the modified operator, given by (5.31). Besides, the solution is unique mod $H^\infty(R^n)$ in the set $\{ v_0 \in H^{-\infty}(R^n); \supp \hat{v}_0(n') \subset \{ |\alpha| < 2\delta_4 \} \}$. The analogous result with $\widetilde{B}$ replaced by $B$ is also valid, provided (6.11) and (6.12) are satisfied instead of (6.6) and (6.9).

For the proof see that of [//], Proposition 6.1.

To examine the singularities of the solution we divide it into two parts, as in the preceding paper. Set

$$\check{\chi}_\varepsilon(n') = \chi(\alpha|n''|^{\varepsilon} - 1)$$

with the $\chi$ in (4.8), so that $\check{\chi}_\varepsilon \in S^0_{1-\varepsilon,0}$ and $\chi_\varepsilon = 1$ on supp $\check{\chi}_\varepsilon$.

**Proposition 7.2.** Let $v_{01} \in H^{-\infty}(R^n)$ be a solution of $Bv_{01} = \check{\chi}_\varepsilon f_0$ mod $H^\infty(R^n)$ such that supp $\hat{v}_{01}(n') \subset \{ |\alpha| < 2\delta_4 \}$. Suppose (7.1) with $\widetilde{B}$ replaced by $B$ holds. Then

$$v_{01} = \chi_2 v_{01} \mod H^\infty(R^n),$$

for any cutoff function $\chi_2(n') \in S^0_{1-\varepsilon,0}$, like $\chi_\varepsilon$, such that $\chi_2 = 1$ on supp $\check{\chi}_\varepsilon$. Furthermore assume (5.29) and (7.3) hold.
Then

\[(7.6) \quad v_{01} \in H^\infty(\mathbb{R}^n \cap \{y_0 < \tilde{y}_0 - \delta_1\})\]

and

\[(7.7) \quad \text{WF}(v_{01}) \cap \hat{N}_0 \subseteq \hat{M}_0^+(f_0),\]

where

\[
\hat{N}_0 = \{(y', n') \in T^*\mathbb{R}^n \setminus 0; \alpha = 0\},
\]

\[
\hat{M}_0^+(f_0) = \{(y_0 + t, y'', n') \in \hat{N}_0; (y', n') \in \text{WF}(f_0), t \geq 0\}.
\]

Proof. The proofs of (7.5) and (7.6) are analogous to those of [//], (6.12) and (6.14), respectively. To prove (7.7) let \((\tilde{y}', \tilde{n}')\) be a point in \(\hat{N}_0\) such that \((\tilde{y}', \tilde{n}') \not\in \hat{M}_0^+(\tilde{x}_\varepsilon f_0)\) and set \(\tilde{y}' = (\tilde{y}_0', \tilde{y}'', \tilde{n}')\). Then it suffices to show that \((y_0', \tilde{y}'', \tilde{n}')\) \(\not\in \text{WF}(v_{01})\) for \(y_0 - \delta_1 \leq y_0 \leq \tilde{y}_0\).

As in the proof of [//], Proposition 6.4, one can find a sequence of cutoff functions \(p_k(y', n') \in S_{1,0}^0\) \((k = 1, 2, \ldots)\) such that \(p_k \tilde{x}_\varepsilon f_0 \in H^\infty(\mathbb{R}^n), \quad p_k(y_0', \tilde{y}'', \tilde{n}'/|\tilde{n}'|) = 1\) for \(y_0 \leq \tilde{y}_0\), \(p_{k+1}(y', n') = 1\) on \(\text{supp} \, p_k\), \(0 \leq p_k \leq 1\) and \(p_k \circ \phi_2(y', n') \leq p_k(y', n')\) for \(\alpha > 0\). Moreover Lemma 4.7 yields that, mod \(H^\infty(\mathbb{R}^n), \quad p_k \beta p_{k+1} v_{01} = p_k \beta v_{01}\) and \(p_k L \varepsilon \beta p_{k+1} v_{01} = p_k L \varepsilon \beta v_{01}\).

Therefore by virtue of (7.3) we have \(y^2 p_1 v_{01} \in H^S_{\infty, \varepsilon \theta}(\mathbb{R}^n)\) for each positive integer \(N\) provided \(y^2 v_{01} \in H^S(\mathbb{R}^n)\), and hence we deduce that \(p_1 v_{01} \in H^\infty(\mathbb{R}^n)\). Thus we conclude that

\((y_0', \tilde{y}'', \tilde{n}') \not\in \text{WF}(v_{01})\) for \(y_0 - \delta_1 \leq y_0 \leq \tilde{y}_0\), which completes the proof.
Proposition 7.3. Let \( v_{01} \in H^{-\infty}(\mathbb{R}^n) \) be a solution of
\[ \mathcal{B} v_{01} = \check{\chi}_e f_0 \mod H^\infty(\mathbb{R}^n) \] satisfying (7.5) and (7.6). Suppose
(6.1) or (6.2) holds in the case of \( m_1 = 1 \) or \( m_1 \geq 2 \), respectively. Then
\[ \text{WF}(v_{01}) \cap \hat{N}_+ \subset \bigcup_{k=0}^\infty \phi_2^k(\text{WF}(f_0) \cap \hat{N}_+), \]
where \( \phi_2 \) is the canonical transformation given by (4.10) and
\[ \hat{N}_+ = \{(y', \eta') \in T^*\mathbb{R}^n \setminus \{0\}; \eta > 0\}. \]

Proof. Since the case of \( m_1 = 1 \) can be handled analogously to [//], Proposition 6.5, we assume \( m_1 \geq 2 \). Then (5.22), (4.6) and (7.5) imply
\[ c v_{01} + d \check{\chi}_e v_{01} = \check{\chi}_e f_0 \mod H^\infty(\mathbb{R}^n), \]
where
\[ c = (a + K M_1) \chi_e + (1 - \chi_e) M_1, \]
\[ d = a + K \overline{M}_1. \]
Therefore, in view of the proof of the proposition cited above, it suffices to show that there is a left parametrix \( c^{-1} \in \mathcal{S}^{\infty/2}_{1-(3/2)\epsilon, \epsilon/2} \) for \( c \).

Setting, as (5.23),
\[ c = \begin{bmatrix} c_{11} & c_{12} \\ c_{21} & c_{22} \end{bmatrix}, \]
we see from (5.26) and Lemma 4.12 that $c_{22} \in S_{1-\varepsilon,0}^0$ is elliptic. Let $c_{22}^{-1} \in S_{1-\varepsilon,0}^0$ be a parametrix for $c_{22}$. Then we have

$$
\begin{bmatrix}
1 & -c_{12}c_{22}^{-1} \\
0 & c_{22}^{-1}
\end{bmatrix}
\begin{bmatrix}
c_{11} & c_{12} \\
c_{21} & c_{22}
\end{bmatrix}
\begin{bmatrix}
p & 0 \\
c^{-1}_{22}c_{21} & I_{m_1}^{-1}
\end{bmatrix}, \text{ mod } \OPS^{-\infty},
$$

where

$$p = c_{11} - c_{12}c_{22}^{-1}c_{21}.$$

Moreover (6.20) and (5.25) imply that there is a parametrix $p^{-1} \in S_{1-(3/2)\varepsilon,\varepsilon/2}^\varepsilon$ for $p$ (see the proof of [//], Proposition 6.5). Therefore, setting

$$c^{-1} = 
\begin{bmatrix}
p^{-1} & 0 \\
-c_{22}^{-1}c_{21}p^{-1} & I_{m_1}^{-1}
\end{bmatrix}
\begin{bmatrix}
1 & -c_{12}c_{22}^{-1} \\
0 & c_{22}^{-1}
\end{bmatrix},$$

we have $c^{-1}c = I_{m_1}$ mod $\OPS^{-\infty}$. The proof is complete.
For the purpose of studying the propagation of singularities of the solution $v_0$ to $\mathcal{B} v_0 = (1 - \chi_\varepsilon) f_0$, we first take a solution $v_{02}$ of the modified equation $\mathcal{B} v_{02} = (1 - \chi_\varepsilon) f_0$ and then show that $WF(v_{02}) \subset \{ y_0 > \bar{y}_0 - 2\delta_1 \}$ hence (5.31) yields $\mathcal{B} v_{02} = B v_{02} \mod H^\infty(\mathbb{R}^n)$.

**Proposition 7.4.** Let $v_{02} \in H^{-\infty}(\mathbb{R}^n)$ be a solution of $\mathcal{B} v_{02} = (1 - \chi_\varepsilon) f_0 \mod H^\infty(\mathbb{R}^n)$ such that supp $\hat{v}_{02}(\eta') \subset \{ |\alpha| < 2\delta_4 \}$. Suppose (7.1) holds. Then

$$v_{02} = \chi_3 v_{02}, \mod H^\infty(\mathbb{R}^n),$$

for any cutoff function $\chi_3 \in S^0_{1-\varepsilon, 0}$, like $1 - \chi_\varepsilon$, such that $\chi_3(\eta') = 1 - \chi(\alpha |\eta''|^\varepsilon - t)$ with $2 < t < 3$, so $\chi_3(\eta') = 0$ for $\alpha |\eta''|^\varepsilon > 2 + t$ and $\chi_3(\eta') = 1$ for $\alpha |\eta''|^\varepsilon < 1 + t$. In particular

$$WF(v_{02}) \cap \hat{N}_+ = \emptyset. \text{ Moreover}$$

$$WF(v_{02}) \cap \hat{N}_- \subset WF(f_0),$$

$$(7.11) \quad WF(v_{02}) \cap \hat{N}_0 \subset \hat{M}_0(f_0),$$

where

$$\hat{N}_- = \{ (y', \eta') \in T^* \mathbb{R}^n \setminus 0; \alpha < 0 \},$$

$$\hat{M}_0(f_0) = \{ (y_0 + t, y'', \eta') \in \hat{N}_0; (y', \eta') \in WF(f_0), -\infty < t < \infty \}.$$

**Proof.** The proof of (7.9) is analogous to that of (7.5). Besides, (7.10) is a direct consequence of (7.1). To prove (7.11) let $(\tilde{y}_0, \tilde{y}'', \tilde{\eta}') \in \hat{N}_0$ be a point such that $(\tilde{y}_0, \tilde{y}'', \tilde{\eta}') \notin \hat{M}_0(f_0)$. Then $(y_0, \tilde{y}'', \tilde{\eta}') \notin WF(f_0)$ for all $y_0 \in \mathbb{R}^l$. Moreover one can
find a conic neighborhood $\Sigma$ of $(y^\prime, n^\prime)$ such that $(y_0, y^\prime, n^\prime) \not\in \text{WF}(f_0)$ for all $y_0 \in R^1$ and $(y^\prime, n^\prime) \in \Sigma$. Let $p(y^\prime, n^\prime) \in S^0_{1,0}$ be a symbol, independent of $y_0$, such that $\text{supp} \, p \subset \Sigma$. Then $p \hat{v}_{02} \in H^\infty(R^n)$ and it follows from (4.7), Lemmas 4.1 and 4.2 that the commutators $[p, x_1], [p, x_3]$ and $\gamma^{-1} [p, \gamma]$ belong to $\text{OPS}_{1/3,0}^{-1}$ and the symbols of $[p, K_x x_1], [p, K_x] \quad \text{and}$ $[p, K_0 (1 - x_1)]$ are $O(\gamma |n^\prime|^{-1})$. Furthermore, by Lemma 4.6, the symbol of $[p, L x_1 x_3]$ is $O(\gamma^2 |n^\prime|^{-\varepsilon/2})$. Therefore by (7.1) we deduce that $\gamma p v_{02} \in H^{s+\varepsilon/2}(R^n)$ if $\gamma v_{02} \in H^s(R^n)$. Thus we obtain (7.11).

\textbf{Lemma 7.5.} Let $v_{02} \in H^{-\infty}(R^n)$ be a solution of $\hat{\mathcal{B}} v_{02} = (1 - \hat{x}_\varepsilon^\prime) f_0$, mod $H^\infty(R^n)$, satisfying (7.9), (7.11) and $\text{supp} \, \hat{v}_{02}(n^\prime) \subset \{|\alpha| < 2\delta_4\}$. Suppose (5.29) and (7.1) hold. Then

\begin{equation}
(7.12) \quad v_{02} \in H^\infty(R^n \cap \{y_0 < \bar{y}_0 - 3\delta_1\}).
\end{equation}

\textbf{Proof.} We first show that $v_{02}$ is smooth for $y_0 \ll \bar{y}_0$, more precisely,

\begin{equation}
(7.13) \quad v_{02} \in H^\infty(R^n \cap \{y_0 < \bar{y}_0 - 5\delta_1\}).
\end{equation}

Let $p(y_0) \in \mathbb{C}^\infty(R^1)$ be a cutoff function such that $p(y_0) = 1$ for $y_0 < \bar{y}_0 - 5\delta_1 + \delta$ and $p(y_0) = 0$ for $y_0 > \bar{y}_0 - 5\delta_1 + 2\delta$ with small $\delta > 0$. Then from (5.30) and (5.31) we have $p \hat{\mathcal{B}} = p(1 + L x_1)$. Hence we obtain (7.13) similarly to [1/], Lemma 6.8.
Now, the proof of (7.12) is also similar to that of Lemma 6.9 in the paper cited above. Note that by virtue of (7.1) and (7.9) one can assume

\[(7.14) \quad \text{supp } \left\{ \tau_{n'} \right\} \subset \{ |a| < 5|\eta^\prime|^{-\varepsilon} \}, \]

because \( \tau \chi_{-2} \in \text{OPS}_{1-\varepsilon,0} \) and \( \left[ \chi_{-2}, \tau \right] \in \text{OPS}_{1-\varepsilon,0} \) if \( \chi_{-2}(\eta') = \chi(-a|\eta'^\prime|^{\varepsilon}) \). Let \( p_0(\eta_0) \in C_0^\infty(\mathbb{R}^n) \) be a cutoff function, supported in a small neighborhood of \([\bar{y}_0 - 5\delta_1, \bar{y}_0 - 3\delta_1]\), such that \( p = 1 \) on a smaller one. Then we have

\[ \tau \tau_0 \eta_0 = g \]

with

\[ g = p_0(1 - \tau_\varepsilon) f_0 - [p_0, \tau] \eta_0, \]

so that \( g \in H^\infty(\mathbb{R}^n \cap \{ y_0 < \bar{y}_0 - 3\delta_1 \}) \) and (5.31) together with (5.30) implies

\[ \tau \tau_0 \eta_0 = (1 + Lx_1) p_0 \eta_0 + b \mathcal{L} p_0 \eta_0, \text{ mod } H^\infty(\mathbb{R}^n). \]

Moreover (4.16) yields

\[ p A_t \tau \eta_0 \eta_0 = \tau A_t p_0 \eta_0, \text{ mod } H^\infty(\mathbb{R}^n), \]

for any cutoff function \( p(\eta_0) \in C_0^\infty(\mathbb{R}^1) \) such that \( p = 1 \) on \( \text{supp } p_0 \). Here

\[ \tau t = (1 + L_t \chi_1 t) + \tau \mathcal{L}_t. \]
where \( L_t, \chi_{1t} \) and \( \mathcal{L}_t \) are the Fourier multipliers defined by (4.13), (4.14) and (4.15), respectively, and \( \tilde{\mathcal{L}}_t = \tilde{\mathcal{L}} \mod \text{OPS}_{1,0}^{-1+\delta} \) for any \( \delta > 0 \). Therefore, applying \( p^{\Lambda_t} \Lambda_t \) to each side of

\[
\tilde{\mathcal{B}}_t p_0 v_{02} = g \quad \text{and setting} \quad v_t = \Lambda_t p_0 v_{02}, \quad \text{we arrive at}
\]

(7.15) \[
\tilde{\mathcal{B}}_{t,s}^{\Lambda} v_t = p^{\Lambda} \Lambda_t g, \quad \text{mod} \quad \mathcal{H}^\infty(\mathbb{R}^n),
\]

where \( \Lambda^s \) is the pseudodifferential operator with symbol \( <\eta^s>_s \) and

\[
\tilde{\mathcal{B}}_{t,s}^{\Lambda} = (1 + L_t \chi_{1t}) + (\tilde{\mathcal{L}}_t + [\Lambda^s, \tilde{\mathcal{L}}_t] \Lambda^{-s}) \mathcal{L}_t.
\]

Furthermore by virtue of Lemma 4.14 and so on we obtain

\[
\text{Re} \left( \tilde{\mathcal{B}}_{t,s}^{\Lambda} v_t, \tilde{\mathcal{B}}_{t,s}^{\Lambda} v_t \right) \geq C_1 \| \mathcal{T}_t^{1/2} \tilde{\mathcal{B}}_{t,s}^{\Lambda} v_t \|^2 - O(\| \mathcal{T}_t^{1/2} \tilde{\mathcal{B}}_{t,s}^{\Lambda} v_t \|^{2-1/2})
\]

for \( t \geq 1 \) and \( s \in \mathbb{R}^1 \), where \( C_1 \) is a positive constant independent of \( t, s \). Thus one can deduce that \( p_0 v_{02} \in \mathcal{H}^\infty(\mathbb{R}^n \cap \{ y_0 < \tilde{y}_0 - 3\delta_1 \}) \), which yields (7.12).
We are now in a position to prove an analogue to (7.7).

**Proposition 7.6.** Let \( v_{02} \in H^{-\infty}(\mathbb{R}^n) \) be a solution of
\[
\tilde{B}v_{02} = (1 - \chi_{\varepsilon})f_0 \text{ with (5.29) such that } \text{supp } \hat{v}_{02}(\eta') \subset \{ |\alpha| < 2\delta_4 \}. \]
Assume the hypotheses of Proposition 6.1 are satisfied. Then
\[
(7.16) \quad \text{WF}(v_{02}) \cap N_0 \subset \hat{M}_0^+(f_0).
\]
In particular, \( v_{02} \in H^\infty(\mathbb{R}^n \cap \{ y_0 < \tilde{y}_0 - \delta_1 \}) \) so that \( \tilde{B}v_{02} = Bv_{02} \text{ mod } H^\infty(\mathbb{R}^n) \).

**Proof.** Let \( (\tilde{y}', \tilde{\eta}') \in N_0 \) be a point such that \( (\tilde{y}', \tilde{\eta}') \notin \hat{M}_0^+(f_0) \). Let \( q(y'', \eta') \in S_{1,0}^0 \) be a symbol independent of \( y_0 \), supported in a small conic neighborhood of \( (\tilde{y}'', \tilde{\eta}') \), such that \( q(y'', \eta') = 1 \) on a smaller one. Let \( w_1, w_2 \in H^{-\infty}(\mathbb{R}^n) \) be solutions of \( \tilde{B}w_1 = q(1 - \chi_{\varepsilon})f_0 \), \( \tilde{B}w_2 = (1 - q)(1 - \chi_{\varepsilon})f_0 \) such that \( \hat{w}_j(\eta') \subset \{ |\alpha| < 2\delta_4 \}, j = 1,2 \), respectively. Then we have \( (\tilde{y}', \tilde{\eta}') \notin \text{WF}(w_2) \) analogously to (7.11). Thus it suffices to prove \( (\tilde{y}', \tilde{\eta}') \notin \text{WF}(w_1) \). To do it one can assume that \( w_1 \) satisfies (7.12) and (7.14), so (5.30) and (5.31) imply
\[
\tilde{B}w_1 = (\tilde{a}(1 + L\chi_1) + bL)w_1.
\]
Moreover, since \( (y_0', \tilde{y}'', \tilde{\eta}') \notin \text{WF}(f_0) \) for \( y_0 \leq \tilde{y}_0 \), there is a positive number \( T \) such that
\[
q(1 - \chi_{\varepsilon})f_0 \in H^\infty(\mathbb{R}^n \cap \{ y_0 < \tilde{y}_0 + 2T \})
\]
provided \( \text{supp } q(y'', \eta') \) is sufficiently small.
Let \( p_0(y_0) \in C_0^\infty(\mathbb{R}^l) \) be a cutoff function, supported in a small neighborhood of \([\tilde{y}_0 - 3\delta, \tilde{y}_0 + 2\delta]\), such that \( p_0 = 1 \) on a smaller one. Then, setting \( v_t = \Lambda_t p_0 w_l \), we have an analogue to (7.15):

\[
(7.17) \quad \widehat{B}_{t,s}^v \Lambda^S v_t = p^h \Lambda_t g, \text{ mod } H^\infty(\mathbb{R}^n),
\]

for any cutoff function \( p(y_0) \in C_0^\infty(\mathbb{R}^l) \) such that \( p = 1 \) on \( \text{supp } p_0 \), where

\[
g = p_0 q(1 - \dot{\chi}_N) f_0 - [p_0, \widehat{B}] w_l,
\]

so that \( g \in H^\infty(\mathbb{R}^n \cap \{y_0 < \tilde{y}_0 + 2\delta\}) \). Here

\[
\widehat{B}_{t,s}^v = (\dot{\alpha}_t + [\Lambda^S, \dot{\alpha}_t] \Lambda^{-S})(1 + Lt x_1 t) + (b_t + [\Lambda^S, b_t] \Lambda^{-S}) \mathbb{L}_t,
\]

\[
\dot{\alpha}_t(y', \eta') = \dot{\alpha}(y', \eta') + (\partial_{\eta} \dot{\alpha}(y', \eta')) (-it \log <n'>), \text{ mod } S_{1,0}^{-1}
\]

and \( b_t \) also has the property analogous to \( \dot{\alpha}_t \). Furthermore, one can derive

\[
(7.18) \quad \|_{\tau_t}^{1/2} \gamma \Lambda^S v_t \| \leq C_0 \|_{\tau_t}^{-1/2} \gamma^{-1} \widehat{B}_{t,s}^v \Lambda^S v_t \|
\]

\[
+ O(\|_{\tau_t}^{3/2} \gamma^{-1} \Lambda^S v_t \| - 1)
\]

for \( t \geq 1 \) and \( s \in \mathbb{R}^l \), where \( C_0 \) is a constant independent of \( t, s \).

To prove this one can assume

\[
\widehat{B}_{t,s}^v = \ddot{\alpha}(1 + Lt x_1 t) + b \mathbb{L}_t.
\]

Therefore, analogously to (6.6), we obtain
Re \( \langle \tilde{B}_{t,s} \Lambda^s v_t, S_t \Lambda^s v_t \rangle \geq C_1 t^{-1/2} \gamma \Lambda^s v_t \|^2 - O(\| \tau_t \Lambda^s v_t \|^{-1/2}) \)

for \( t \geq 1 \) and \( s \in \mathbb{R}^1 \), where \( C_1 \) is a positive constant independent of \( t, s \). Here \( S_t \) is the operator defined by (6.3) with \( q = 1 \), in which \( \tau, \chi_1, L \) and \( L \) are replaced by \( \tau_t, \chi_{1t}, L_t \) and \( L_t \), respectively. Moreover in the proof we use Lemmas 4.14 and 4.15 in place of Lemmas 4.8 and 4.10, respectively. Thus we obtain (7.18).

Note that (7.17) and (7.18) imply

\[
\| \Lambda^{s-1/3} v_t \| \leq C_0 \| \Lambda^{s+1/3} \Lambda_t g \| + O(\| \Lambda^{s-2/3+\delta} v_t \|)
\]

for any \( \delta > 0 \), say, \( \delta = 1/6 \). Hence we have

\[
\| \Lambda^{s-1/3} v_t \| \leq 2C_0 \| \Lambda^{s+1/3} \Lambda_t g \| + C_{t,s} \| \Lambda^{s-\beta} v_t \|
\]

for each \( t \geq 1 \) and \( s \in \mathbb{R}^1 \), where \( \beta = \tilde{\gamma}_0 + T - (\tilde{\gamma}_0 - 3\delta) \).

Now suppose \( w_1 \in H^s(\mathbb{R}^n) \) for some \( s \in \mathbb{R}^1 \). Then for each \( t \geq 1 \), taking \( s = \tilde{s} - 1/3 + (\tilde{\gamma}_0 + T)t \), we see that \( \| \Lambda^{s-1/3} v_t \| \) is finite, because \( w_1 \) satisfies (7.12). Consequently we have

\[
P_0 w_1 \in H^\infty(\mathbb{R}^n \cap \{ y_0 < \tilde{\gamma}_0 + T \}),
\]

in particular, \( (\tilde{\gamma}_0, \tilde{\gamma}^n, \tilde{\eta}^n) \notin WF(w_1) \). Since \( v_{02} = w_1 + w_2 \) mod \( H^\infty(\mathbb{R}^n) \), we thus prove the proposition.
Now, we shall return to (5.3), restricted to the case of (1.10). Set \( f_\varepsilon = \phi_{1, \varepsilon} \phi_{1, \varepsilon}^{-1} f \), where \( \phi_{1, \varepsilon} \) is the cutoff function described above Proposition 7.2. We also define \( v_{h1}, v_{e1} \) by (5.11) with \( v_0 \) and \( f \) replaced by \( v_{01} \) and \( f_\varepsilon \), respectively, and \( v_{h2}, v_{e2} \) analogously with \( v_0 \) and \( f \) replaced by \( v_{02} \) and \( f - f_\varepsilon \), respectively. Finally set

\[
(7.19) \quad v^{(j)} = \begin{bmatrix}
  v_{0j} \\
  v_{hj} \\
  v_{ej}
\end{bmatrix}, \quad j = 1, 2.
\]

Then from the results of this section we have easily

**Proposition 7.7.** Suppose the hypotheses of Proposition 7.2 and 7.3 are fulfilled. Then (7.5), (7.7) and (7.8) hold with \( v_{01} \) and \( f_0 \) replaced by \( v^{(1)} \) and \( \phi_{1, \varepsilon}^{-1} f \), respectively. In particular, \( \text{WF}(v^{(1)}) \cap \hat{N}_- = \phi \).

**Proposition 7.8.** Suppose the hypotheses of Proposition 7.4 and 7.6 are fulfilled. Then (7.9), (7.10) and (7.16) hold with \( v_{02} \) and \( f_0 \) replaced by \( v^{(2)} \) and \( \phi_{1, \varepsilon}^{-1} f \), respectively. In particular, \( \text{WF}(v^{(2)}) \cap \hat{N}_+ = \phi \).
From these we obtain

**Corollary 7.9.** Suppose the hypotheses of Theorem 1.1 are satisfied. Let \( v^{(1)}, v^{(2)} \) be given by (7.19) and set \( v = v^{(1)} + v^{(2)} \). Then

\[
BGv|_{x_n=0} - f \in C^\infty(X'),
\]

where \( G \) is the operator defined by (3.9), (3.10) and (3.29).

Moreover for \( x_n = 0 \) we have \( \text{WF}(Gv^{(1)}) \cap N_- = \phi, \text{WF}(Gv^{(2)}) \cap N_+ = \phi, \text{WF}(Gv^{(2)}) \cap N_- \subset \text{WF}(f), \text{WF}(Gv^{(j)}) \cap N_0 \subset M_0^+(f) \) for \( j = 1, 2 \) and

\[
\text{WF}(Gv^{(1)}) \cap N_+ \subset \bigcup_{k=0}^{\infty} \phi_+^k(\text{WF}(f) \cap N_+).
\]

The proof is analogous to that of [11], Corollary 6.10.

**Remark 7.10.** Suppose (1.9) holds and let \( B, \tilde{B} \) be as Remark 6.11. Then the existence of solutions to \( \tilde{B}v_0 = f_0 \) follows as usual from (6.36). Moreover the conclusions of Propositions 7.2, 7.3, 7.4 and 7.6 are still valid, because of (6.37) and (6.38). Hence those of Propositions 7.7, 7.8 and Corollary 7.9 are also true.
§8. Proof of Theorem 1.1

In this section we will complete the proof of Theorem 1.1, by showing that \( E(f) = Gv \) has the required properties. Here \( Gv \) is the same function as in Corollary 7.9.

Let \( \delta_n', \; V \subset X' \) and \( \Sigma \subset \mathbb{R}^n \setminus 0 \) be, respectively, a positive number, a neighborhood of \( x' \) and a conic neighborhood of \( n' \) such that, for \( (x', x_n) \in V \times [0, \delta_n) \) and \( n' \in \Sigma \), the phase functions \( \theta(x, n') \), \( \rho(x, n') \) and the amplitudes \( a(x, n') \), \( b(x, n') \) have the properties stated in §3. In what follows we take \( \delta_n', V \) and \( \Sigma \) small if necessary, and often write \( U_n = V \times [0, \delta_n) \). Then by virtue of (3.4) one can assume

\[
\text{(8.1)} \quad \rho(x, n') \leq (\alpha - c_n x_n)|n''|^2/3 \quad \text{for} \quad (x, n') \in U_n \times \Sigma,
\]

where \( c_n \) is a positive number.

Now, that \( Gv \in H_{loc}^\infty(U_n) \) is a consequence of the following.

**Proposition 8.1.** Suppose \( v^{(1)}, v^{(2)} \in H_{s}^\infty(\mathbb{R}^n) \) with some \( s \in \mathbb{R}^+ \). Then \( D_k Gv(j) \in H_{loc}^{0,s_k}(U_n) \) for each integer \( k \geq 0 \) and \( j = 1, 2 \), where \( s_k \) is the minimum of 0 and \( 3(s - k) - 2n - 2 \).

**Proof.** From (7.5) and (7.7) through (7.11) we see analogously to the proof of [11], Proposition 7.4 that \( D_{n}^k Gv_0 j \in H_{loc}^{0,s_k}(U_n) \). One can also show as usual that \( D_{n}^k Gv_h j, D_{n}^k Gv e j \in H_{loc}^{0, s-k}(U_n) \). (See e.g. Chap. 10, §2 of Kumano-go [14] in the references of [11]). The proof is complete.
On the singular support of $G_v$ we have

**Proposition 8.2.** There are compact sets $K_1, K_2 \subset X$ and a positive number $T$ such that $K_j \cap \{x_0 < T\} \subset U_n$ and $G_v(j) \in C^\infty (U_n \setminus K_j)$, $j = 1, 2$.

**Proof.** Set

$$K_{02} = \{(x',0) \in X; x' \in \text{sing supp } \phi_1 v_{02}\}.$$

Then from Propositions 7.4 and 7.6 we see analogously to [11], Proposition 7.6 that $G_0 v_{02} \in C^\infty (U_n \setminus K_{02})$ provided $\delta_1$ and $\delta_4$ are small. One can also deduce as usual that $G_e v_{e2}$ is smooth outside $\{(x',0) \in X; x' \in \text{sing supp } \phi_1 v_{e2}\}$ and that $G_h v_{h2}$ is smooth except the union of all outgoing bicharacteristic curves of $(Q/Q_0)(x,\xi)$ starting from $\star^{-1}(WF(\phi_1 v_{h2}))$. Therefore it follows from Proposition 7.8 that there is a compact set $K_2 \subset X$ which has the required properties provided $T > 0$ is small. Similarly one can find a compact set $K_1 \subset X$. Thus we prove the proposition.

That (1.22) holds is a consequence of the following.

**Proposition 8.3.** $P G_v(j) \in C^\infty (U_n)$, $j = 1, 2$.

The proof is analogous to that of [11], Proposition 7.5, if we use Lemma 3.2.
8.3

End of Proof of Theorem 1.1. By virtue of Proposition 8.2 one can cut off $G_v(j)$ outside $K_1 \cup K_2$ modulo smooth errors and extend them to $X_T$. Then $G_v = G_v^{(1)} + G_v^{(2)}$ satisfies (1.20), (1.21) and (1.22). Moreover (1.23) is a direct consequence of Corollary 7.9. To derive the last conclusion of the theorem, let $(\hat{x}', \hat{\xi}') \in T*X' \setminus 0$ be a point, with $\hat{x}_0 < T$, which does not belong to the set (1.24). First suppose $\hat{\Phi}(\hat{x}', 0, \hat{\xi}') \neq 0$. Then it follows from Proposition 2.4 and Corollary 7.9 that $G_v$ is smooth up to the boundary at $(\hat{x}', \hat{\xi}')$. Next suppose $\hat{\Phi}(\hat{x}', 0, \hat{\xi}') = 0$. In virtue of Proposition 8.2 one can also assume $\hat{x}'$ is close to $\hat{x}'$. Then we see that $\hat{\xi}'$ is far away from $\theta_{x', (\hat{x}', 0, \hat{\xi}')} = \psi_{k\alpha}(x, \eta')$ provided $x = (x', x_n)$ is close to $(\hat{x}', 0)$ and $(\theta_{\eta'}, (x', 0, \eta'), \eta') \in WF(\nu_0)$. Here $\psi_k(x, \eta')$ are the phase functions in [11], Lemma 7.2. Therefore by a standard integration by parts method we find that $G_{00}$ is smooth up to the boundary at $(\hat{x}', \hat{\xi}')$. (See e.g. Hörmander [5], §1.2). Similarly it follows that so are $G_{h'}$ and $\nu_{e'}$. In view of Remark 7.10 we thus prove the theorem.
§9. Proofs of Theorems 1.2 and 1.3

The proof of Theorem 1.2 is similar to that of [6], Theorem 1.2, if we use, instead of the Dirichlet problem, the following auxiliary mixed problem

\[ P(x, D)u = 0 \text{ in } X, \]
\[ B_0(x)u = g \text{ on } \partial X, \]
\[ u = 0 \text{ in } X \cap \{ x_0 << 0 \}. \]

Here \( B_0(x) \) is the \( d^+ \times m \) matrix defined by (1.27) and (1.28) with \( S(x) = 0 \). Note that the boundary condition \( B_0 u \big|_{x_n=0} = 0 \) is strictly dissipative, namely, it is not only maximally nonpositive for \( P \) but also

\[ A_n(x) u \cdot u < 0 \text{ for } u \in \ker B_0(x) \setminus \{ 0 \} \text{ and } x \in \partial X. \]

Therefore (1.9) with \( B = B_0 \) holds (see Georgiev [2]).

**Proof of Theorem 1.2.** Let \( E(f) \) be as in Theorem 1.1 and set \( w = u - E(f) \). Then

\[ w \in H^{0,s'}_{loc}(X_T) \text{ for some } s' \in \mathbb{R}^1, \]
\[ w \in C^\infty(X \cap \{ x_0 << 0 \}), \]
\[ Pw \in C^\infty(X_T) \]

and

\[ Bw \big|_{x_n=0} \in C^\infty(X_T^1). \]
In a special case where the boundary condition $Bw|_{x_n=0} = 0$ is maximally dissipative, we see by virtue of Proposition 2.5 that $w \in C^\infty(X_T)$. Thus it suffices to prove

$$w|_{x_n=0} \in C^\infty(X_T')$$

so that $B_0w|_{x_n=0} \in C^\infty(X_T')$.

In virtue of Theorem 1.1 applied to (9.1) with $g = B_0w|_{x_n=0}$, there is a parametrix $Gv \in H^{\infty,-\infty}_{loc}(X_{T_0}) \cap C^\infty(X \cap \{x_0 << 0\})$ with some $T_0 > 0$ such that $P Gv \in C^\infty(X_{T_0})$ and $B_0 Gv|_{x_n=0} - g \in C^\infty(X_{T_0}')$. We also see from Remark 7.10 that $v \in H^{-\infty}(R^n)$ and

$$WF(v) \subset WF(\phi^{-1}_1 g) \cup \hat{\phi}_0(\phi^{-1}_1 g) \cup (\cup_{k=1}^\infty \phi_2^k(WF(\phi^{-1}_1 g) \cap \hat{N}_+)).$$

For simplicity we rewrite the minimum of $T$ and $T_0$ as $T$. Then (9.2), (9.3) and (9.4) yield that $Gv - w \in H^0_{loc}(X_T) \cap C^\infty(X \cap \{x_0 << 0\})$ for some $s \in R^1$, $p(Gv - w) \in C^\infty(X_T)$ and $B_0(Gv - w)|_{x_n=0} \in C^\infty(X_T')$. Therefore by virtue of Proposition 2.5 we have

$$Gv - w \in C^\infty(X_T).$$

Hence we need only to prove

$$Gv|_{x_n=0} \in C^\infty(X_T'),$$

which is analogous to [||], (8.6).
Set

\[ f = \text{BGv|}_{x_n=0}. \]

Then (9.5) and (9.8) imply \( f \in C^\infty(X_n^*). \) Moreover by virtue of (9.7) one can assume \( v(y') \in H^\infty(R^n \cap \{ y_0 < \tilde{y}_0 - \delta_1 \}), \) where \( \delta_1 \) is the positive number in (5.29). We also have \( \mathcal{B}v_0 = f_0, \) where \( \mathcal{B} \) is an operator defined by one of (5.10), (5.17) and (5.22), and \( f_0 \) also defined as before. Therefore similarly to Corollary 7.9 we obtain \( Gv|_{x_n=0} - f \in C^\infty(X_n^*) \) which yields (9.9). Thus we prove the theorem.
We shall proceed to the proof of Theorem 1.3. Since $\text{WF}(u|_{x_n=0})$ is a closed set in $T^*X'\backslash 0$, the theorem is a consequence of the following together with Proposition 2.4.

**Proposition 9.1.** Suppose the hypotheses of Theorem 1.3 are fulfilled. Let $(\hat{x}', \hat{\xi}') \in \Gamma(\tilde{x}', \tilde{\xi}')$ be a point such that $-\delta < \hat{x}_0 \leq 0$. Assume $\text{WF}(u|_{x_n=0}) \cap \Gamma(\tilde{x}', \tilde{\xi}') \cap \{\hat{x}_0 - \delta' < x_0 < \hat{x}_0\} = \emptyset$ for some $\delta'$ with $0 < \delta' \leq \hat{x}_0 + \delta$. Then $(\hat{x}', \hat{\xi}') \notin \text{WF}(u|_{x_n=0})$.

**Proof.** One can assume without loss of generality that $(\hat{x}', \hat{\xi}') = (\tilde{x}', \tilde{\xi}')$ and $\delta' = \delta$, taking $\delta$ small. We shall reduce the proposition to Theorem 1.2. Since $\Gamma(\tilde{x}', \tilde{\xi}')$ can be parametrized by $x_0$, we write a point on it as $(x_0, x''(x_0), \xi'(x_0))$.

Let $\psi_1(x', D') \in \text{OPS}^0_{1,0}$ be a pseudodifferential operator, with symbol $\psi_1(x', \xi')$ homogeneous in $\xi'$ for $|\xi'| > 1$, such that $\text{supp} \psi_1(x', \xi')$ is contained in a small conic neighborhood of $\Gamma(\tilde{x}', \tilde{\xi}') \cap \{-\delta/3 \leq x_0 \leq 0\}$, $\psi_1(x', \xi') = 1$ on a smaller one, and $\psi_1(x', \xi') = 0$ when $|x_0| + |x'' - x''(x_0)| \geq 2\delta/3$. Then it suffices to prove

\begin{equation}
(9.10) \quad \text{WF}(\psi_1 u|_{x_n=0}) \cap \Gamma(\tilde{x}', \tilde{\xi}') \cap \{x_0 \leq 0\} = \emptyset.
\end{equation}
Set

\[(9.11) \quad \Gamma_1 = \Gamma(\bar{x}', \xi') \cap \{-2\delta/3 \leq x_0 \leq -\delta/3\}.\]

By assumption we have $\text{WF}(u|_{x_n=0}) \cap \Gamma_1 = \phi$. Therefore by virtue of Proposition 2.4 there are a positive number $\epsilon_1$ and a pseudodifferential operator $\psi_2(x', D') \in \text{OPS}_{1,0}^0$ with symbol $\psi_2(x', \xi')$ homogeneous in $\xi'$ for $|\xi'| > 1$, such that

\[(9.12) \quad \psi_2 u \in C^\infty(X \cap \{0 \leq x_n < \epsilon_1\})\]

and $\psi_2(x', \xi') = 1$ on a small conic neighborhood of $\Gamma_1$. Let $\epsilon > 0$ and $\chi_\epsilon(x_n) \in C^\infty(\mathbb{R}^1)$ be a cutoff function, supported in $-\epsilon < x_n < \epsilon$, such that $\chi_\epsilon(x_n) = 1$ for $|x_n| < \epsilon/2$. Then from (9.12) we have

\[(9.13) \quad P\chi_\epsilon \psi_1 u = [P, \chi_\epsilon \psi_1](1 - \psi_2)u, \mod C^\infty(X)\]

for $0 < \epsilon < \epsilon_1/2$. From now on we suppose $0 < \epsilon < \epsilon_1/2$ and $\delta, \epsilon_1$ are small. For convenience we set

\[P'(x, D') = P(x, D) - A_n(x)D_n,\]

which does not contain $D_n$. Then we have

\[[P, \chi_\epsilon \psi_1] = A_n(D_n \chi_\epsilon) \psi_1 + \chi_\epsilon([A_n, \psi_1]D_n + [P', \psi_1]).\]
Now let $F_1$ be the zero extension of $\Lambda_n(D_n \gamma(1 - \psi_2) u$ to $x_n < 0$. Note that $F_1 \in H_{-\infty}^{\infty}(\mathbb{R}^{n+1})$ and $F_1(x) = 0$ when $x_n < \epsilon/2$ or $x_0 < -2\delta/3$. Next set

\begin{equation}
(9.14) \quad f_2 = ([A_n, \psi_1]D_n + [P', \psi_1]) (1 - \psi_2) \chi_{\epsilon_1} u
\end{equation}

and let $E_f_2$ be a Seeley extension of $f_2$ to $x_n < 0$ (see [/9]). Then, since $f_2 \in H_{-\infty}^{\infty}(\mathbb{R}^{n+1})$, we see that $E_f_2 \in H_{-\infty}^{\infty}(\mathbb{R}^{n+1})$.

Finally, setting

\begin{equation}
(9.15) \quad F_2 = \chi_\epsilon E_f_2,
\end{equation}

we have

\begin{equation}
(9.16) \quad P\chi_\epsilon \psi_1 u = F_1 + F_2, \text{ mod } C_0^{\infty}(\mathbb{X}).
\end{equation}

Let us consider the following Cauchy problem with zero initial data

\begin{equation}
(9.17) \quad \begin{array}{l}
Pv = F_j \quad \text{in } \mathbb{R}^{n+1}, \ j = 1, 2, \\
v(x) = 0 \quad \text{for } x_0 < -2\delta/3.
\end{array}
\end{equation}

Then we obtain

**Lemma 9.2.** For each $j = 1, 2$, the Cauchy problem (9.17)$_j$ has a solution $v_j$ such that $v_j \in H_{10c}^{\infty} (\Omega_T)$ for any $T > 0$, where $\Omega_T = \{x \in \mathbb{R}^{n+1} ; x_0 < T\}$.
Proof. For a nonnegative integer $k$ and real numbers $s, \gamma$ with $\gamma > 0$, we denote by $H^{k,s}_\gamma$ the set of distributions $u$ in $\mathbb{R}^{n+1}$ such that $e^{-\gamma x_0} u \in H^{k,s}(\mathbb{R}^{n+1})$. Let $j = 1$ or 2, and for simplicity drop the subscripts. Then, since $F \in H^{\infty,-\infty}(\mathbb{R}^{n+1})$ and $F(x) = 0$ for $x_0 < -2\delta/3$, there is a decreasing sequence $\{s_k\}_{k=0}^\infty$ of real numbers such that $F \in H^{k,s_k}_\gamma$ for any integer $k \geq 0$ and $\gamma > 0$. Hence, for each integer $k \geq 0$, there is a positive number $\gamma_k$ such that (9.17) has a unique solution $v \in H^{k,s_k}_\gamma$ if $\gamma > \gamma_k$. Let $\bar{k}$ be an arbitrary positive integer. Then it follows from the uniqueness of the solution that $v$ is independent of $k = 0, 1, \ldots, \bar{k}$ if $\gamma$ is large according as $\bar{k}$.

Hence $v \in H^{\infty,-\infty}_{1\text{loc}}(\Omega_T)$ for any $T > 0$. Thus we prove the lemma.

Now let $v_j$, $j = 1, 2$, be such solutions of (9.17) as in Lemma 9.2. For small $T > 0$ we take a cutoff function $\tilde{\chi}_T(x_0) \in C^\infty(\mathbb{R}^1)$, supported in $x_0 < T$, such that $\tilde{\chi}_T(x_0) = 1$ for $x_0 < T/2$, and set

\begin{equation}
(9.18) \quad w = \chi_\varepsilon \psi u - \tilde{\chi}_T (v_1 + v_2) |_{x_0}.
\end{equation}

We shall prove

\begin{equation}
(9.19) \quad (\tilde{x}', \tilde{\xi}') \not\in \text{WF}(w|_{x_0 = 0}).
\end{equation}
To this end we use Theorem 1.2. Clearly $w \in H^\infty_{\text{loc}}(X_T) \cap C^\infty(X \cap \{x_0 << 0\})$. Moreover (9.16) yields $Pw \in C^\infty(X_{T/2})$. Set

$$f = Bw|_{x_n=0}.$$ 

If we show that

$$\text{WF}(f) \cap \Gamma_2(\bar{x}', \bar{\xi}') = \emptyset,$$

where

$$\Gamma_2 = \Gamma(\bar{x}', \bar{\xi}') \cap \{-2\delta/3 \leq x_0 \leq 0\},$$

and that $\text{WF}(w|_{x_n=0})$ is contained in a small conic neighborhood of $(\bar{x}', \bar{\xi}')$, then (9.19) follows. Thus it suffices to prove the following two lemmas.

**Lemma 9.3.** There is a positive number $T$ such that $\text{WF}(\bar{x}_T(v_1 + v_2)|_{x_n=0})$ is contained in a small conic neighborhood of $(\bar{x}', \bar{\xi}')$.

**Lemma 9.4.** $\text{WF}(v_j|_{x_n=0}) \cap \Gamma_2 = \emptyset$ for $j = 1, 2$.

**Proof of Lemma 9.3.** Set $v = v_1 + v_2$, $F = F_1 + F_2$ and $V_T = (\text{sing supp } v) \cap \{x_0 \leq T\}$. Then, since $\text{WF}(F)$ is contained in a small conic neighborhood of $1^*^{-1}(\bar{x}', \bar{\xi}')$, we see that $V_T$ is a compact subset of $\mathbb{R}^{n+1}$ for each $T > 0$ and it is small if so are $\delta$, $\epsilon$ and $T$. In what follows we fix $T$ small and restrict ourselves to a small neighborhood of $V_T$ in $\mathbb{R}^{n+1}$.

Let $\phi_1(x', D') \in \text{OPS}_{1,0}$ be a pseudodifferential operator such that $\text{supp } \phi_1(x', \xi')$ is away from the union of $\text{supp } \psi_1(x', \xi')$ and the set

$$\Sigma_0 = \{(x', \xi') \in T^*X' \setminus 0; \hat{Q}(x', 0, \xi') = 0 \text{ for some } x_n\}.$$
Then it follows from Lemma 2.3 and results on propagation of singularities in the free space that $\text{WF}(\phi_1 v)$ is contained in the union of null bicharacteristics through $\text{WF}(F)$. Bearing this in mind, we take pseudodifferential operators $\phi_2(x', D')$, $\phi_3(x', D') \in \text{OPS}^0_{1,0}$ such that $\text{supp} \phi_2(x', \xi')$ and $\text{supp} \phi_3(x', \xi')$ are contained, respectively, in small conic neighborhoods of $\text{supp} \psi_1(x', \xi')$ and $\Sigma_0$, and $\phi_j(x', \xi') = 1$ on smaller ones, $j = 2, 3$. Divide $v$ as $v = v^{(1)} + v^{(2)} + v^{(3)}$, where

$v^{(1)} = (1 - \phi_3)(1 - \phi_2)v$, $v^{(2)} = \phi_2 v$ and $v^{(3)} = \phi_3(1 - \phi_2)v$.

Then we see from the above observation and \cite{5}, Theorem 2.5.11' that $\text{WF}(\nabla_x v^{(1)} |_{x_n = 0})$ is contained in a small conic neighborhood of $(\tilde{x}', \tilde{\xi}')$ provided $\delta$, $\epsilon$ and $T$ are small. Clearly so is $\text{WF}(v^{(2)} |_{x_n = 0})$ also. Finally we shall show that $v^{(3)} \in C^\infty(R^{n+1}) \cap \{x_0 < T\}$ for some $T > 0$. Since $\text{supp} \phi_3(x', \xi')$ can be assumed to be far away from $\text{supp} \phi_2(x', \xi')$, we have

$v^{(3)} = \phi_3 v$ hence

$Pv^{(3)} = \phi_3 P v + [P, \phi_3] v$, mod $C^\infty(R^{n+1})$.

Note that $\phi_3 P v = \phi_3 F \in C^\infty(R^{n+1})$. Moreover

$[P, \phi_3] v = [P, \phi_3] \phi_1 v$, mod $C^\infty(R^{n+1})$,

for such $\phi_1(x', D')$ as described above. Therefore we see that $[P, \phi_3] v \in C^\infty(R^{n+1} \cap \{x_0 < T\})$ hence so is $Pv^{(3)}$. Thus $v^{(3)} \in C^\infty(R^{n+1} \cap \{x_0 < T\})$ for small $T > 0$. The proof is complete.
Proof of Lemma 9.4. Let $(x', \xi') \in \Gamma_2$ and set $x = (x', 0)$. Then it suffices to show that

\[(9.20)_j \quad (x, \xi', \xi_n) \notin WF(q_j v_j)\]

for $(\xi', \xi_n) = (0, 1)$ and some pseudodifferential operators $q_j(x', D') \in OPS_{1,0}^0$ which are elliptic at $(x', \xi')$, and

\[(9.21)_j \quad (x, \hat{\xi}', \hat{\xi}_n) \notin WF(v_j)\]

for each root $\hat{\xi}_n$ of $Q(\hat{x'}, \hat{\xi}', \xi_n) = 0$. (See [5], Theorem 2.5.11').

Since $Q(x', 0, \xi') \neq 0$ for $(x', \xi') \in \Gamma_2$ and $F_1(x) = 0$, by virtue of Lemma 2.3 there is a pseudodifferential operator $q_1(x', D')$, elliptic on $\Gamma_2$, such that $(9.20)_1$ holds. Next, since

\[(9.22) \quad \Gamma_2 \cap (supp \ grad \psi_1) \cap (supp 1 - \psi_2) = \phi,\]

it follows from (9.14) that $\psi_3 f_2 \in C^\infty(X)$ for some $\psi_3(x', D') \in OPS_{1,0}^0$, elliptic on $\Gamma_2$. Hence (9.15) yields $\psi_3 F_2 \in C^\infty(R^{n+1})$, because $\psi_3$ and the extension operator $E$ commute. Thus, as above, there is a pseudodifferential operator $q_2(x', D')$, elliptic on $\Gamma_2$, such that $(9.20)_2$ holds.
Now we shall prove (9.21)\_1. Let \( \xi_n^+(x, \xi') \) or \( \xi_n^-(x, \xi') \) be one of simple real roots of \( (Q/Q_0)(x, \xi', \xi_n) = 0 \) such that \( \partial \xi_n^+ / \partial x_0 < 0 \) or \( \partial \xi_n^- / \partial x_0 > 0 \), respectively. If \( \hat{\xi}_n = \xi_n^+(x, \hat{\xi}') \) or \( \hat{\xi}_n = \lambda(x, \hat{\xi}') \), then (9.21)\_1 follows from (9.17)\_1, because \( WF(F_1) \) and the bicharacteristics of \( Q(x, \xi) \) through \( (x, \xi', \xi_n) \) do not intersect for \( x_n \leq 0 \). Let \( \hat{\xi}_n = \xi_n^-(x, \hat{\xi}') \). If \( \hat{x}_0 < 0 \), then \( (x', \hat{\xi}') \notin WF(u|_{x_n=0}) \) by assumption hence it follows from Proposition 2.4 that \( WF(u) \) does not intersect the bicharacteristics through \( (x, \hat{\xi}', \hat{\xi}_n) \) for small \( x_n > 0 \). The same is true by assumption also when \( \hat{x}_0 = 0 \). Thus \( WF(F_1) \) and the bicharacteristics do not intersect for \( x_n \geq 0 \) provided \( \varepsilon \) is small. Hence we obtain (9.21)\_1.

Next we shall prove (9.21)\_2. Let \( \hat{\xi}_n = \xi_n^+(x, \hat{\xi}') \) or \( \hat{\xi}_n = \xi_n^-(x, \hat{\xi}') \). Then the projection on \( T*X' \) of a segment, with \( |x_n| \ll 1 \), of the bicharacteristics of \( Q(x, \xi) \) through \( (x, \xi', \xi_n) \) is contained in a small conic neighborhood of \( \Gamma_2 \). Therefore, by (9.15) and (9.22), there is a positive number \( \varepsilon_2 \), independent of \( (x', \hat{\xi}') \in \Gamma_2 \), such that \( WF(F_2) \) does not intersect the bicharacteristics if \( 0 < \varepsilon < \varepsilon_2 \). Thus (9.21)\_2 follows.
Finally let $\xi_n = \lambda(x', \xi')$. Denote by $(\hat{x}(t), \hat{\xi}(t))$ the bicharacteristics of $-Q_0(x, \xi)$ through $(\hat{x}, \hat{\xi'}, \hat{\xi}_n)$, where the parameter $t$ is taken in such a way that $dx_0(t)/dt > 0$ and $(\hat{x}(0), \hat{\xi}(0)) = (\hat{x}, \hat{\xi'}, \hat{\xi}_n)$. Let $t_0$ be a small positive number such that

$$(\hat{x}'(t), \hat{\xi}'(t)) \not\in (\text{supp grad } \psi_1) \cap (\text{supp } 1 - \psi_2)$$

for $-t_0 < t \leq 0$ and $(\hat{x}', \hat{\xi'}) \in \Gamma_2$. Then, analogously to the proof of [][], Lemma 8.3, we find a positive number $\varepsilon_3$, independent of $(\hat{x}', \hat{\xi'}) \in \Gamma_2$, such that if $-\varepsilon_3 < \hat{x}_n(t) < 0$ and $t < 0$ then $-t_0 < t$. Let $0 < \varepsilon < \varepsilon_3$. Then $(\hat{x}(t), \hat{\xi}(t)) \not\in WF(F_2)$ for $t \leq 0$ and $(\hat{x}', \hat{\xi'}) \in \Gamma_2$. Hence (9.21) follows. Thus, taking $\varepsilon < \varepsilon_2$ and $\varepsilon < \varepsilon_3$, we complete the proof.

End of proof of Proposition 9.1. It follows from (9.18), (9.19) and Lemma 9.4 that $(\hat{x}', \hat{\xi'}) \not\in WF(u|_{x_n=0})$. Since $\psi_1$ is elliptic at $(\hat{x}', \hat{\xi'})$, we have $(\hat{x}', \hat{\xi'}) \not\in WF(u|_{x_n=0})$. The proof is complete.

Proof of Theorem 1.3. Assume the hypotheses of the theorem are fulfilled. If $(\hat{x}', \hat{\xi'}) \not\in WF(u|_{x_n=0})$, we see from Proposition 2.4 that $u$ is smooth up to the boundary at $(\hat{x}', \hat{\xi'})$, in particular,

$$(\hat{x}', \hat{\xi'}) \not\in \bigcup_{k=0}^{\infty} WF(D_n u|_{x_n=0}).$$

If there is a point $(\hat{x}', \hat{\xi'}) \in \Gamma(\hat{x}', \hat{\xi'}) \cap \{-\delta < x_0 < 0\}$ such that $(\hat{x}', \hat{\xi'}) \not\in WF(u|_{x_n=0})$, we observe from Proposition 9.1 that $(\hat{x}', \hat{\xi'}) \not\in WF(u|_{x_n=0})$. Thus we prove the theorem.
References


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