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REMARK ON THE RATE OF DECAY OF SOLUTIONS TO LINEARIZED COMPRESSIBLE NAVIER-STOKES EQUATIONS

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We consider the L_p-L_q estimates of solutions to the Cauchy problem of linearized compressible Navier–Stokes equation. Especially, we investigate the diffusion wave property of the compressible Navier–Stokes flows, which was studied by D. Hoff and K. Zumbrum and Tai-P. Liu and W. Wang.

1. Introduction.

In this paper, we consider the Cauchy problem of the following linearized compressible Navier-Stokes equations:

(1.1)
$$\rho_t + \gamma \operatorname{div} v = 0 \qquad \text{in } (0, \infty) \times \mathbb{R}^n,$$

$$v_t - \alpha \Delta v - \beta \nabla \operatorname{div} v + \gamma \nabla \rho = 0 \quad \text{in } (0, \infty) \times \mathbb{R}^n,$$

$$\rho|_{t=0} = \rho_0, \quad v|_{t=0} = v_0 \qquad \text{in } \mathbb{R}^n,$$

where $v = v(t, x) = {}^{T}(v_1(t, x), \dots, v_n(t, x))$ a vector valued unknown function, $\rho = \rho(t, x)$ is a scalar valued unknown function; t is time variable; we denote the spatial point of n-dimensional Euclidian Space \mathbb{R}^n by $x = (x_1, \dots, x_n)$ $(n \ge 2)$;

$$\rho_t = \frac{\partial \rho}{\partial t}, \qquad v_t = \frac{\partial v}{\partial t}, \qquad \Delta v = \sum_{j=1}^n \frac{\partial^2 v}{\partial x_j^2},$$
$$\operatorname{div} v = \sum_{j=1}^n \frac{\partial v_j}{\partial x_j}, \qquad \nabla \rho = \left(\frac{\partial \rho}{\partial x_1}, \dots, \frac{\partial \rho}{\partial x_n}\right);$$

 ρ_0 and v_0 are given initial data; α and γ are positive constants and β a nonnegative constant. Concerning the decay property, asymptotically, the solution decomposed into sum of two parts under the influence of a hyperbolic aspect and a parabolic aspect. One of which dominates in L_p for $2 \le p \le \infty$, the other $1 \le p < 2$. For $p \ge 2$, the time asymptotic behavior of solutions is similar to the solution of pure diffusion problem. Namely, the decay at the rate of the solution is similar to the solution of a linear, second order, strictly parabolic system with L_1 initial data. Moreover, the decay order of the term that is given by the convolution of Green functions of diffusion equation and

wave equation is better than the solution to pure diffusion system. On the other hand, for p < 2, the asymptotically dominant term reflects the spreading effect of the solution operator for the standard multi-dimensional wave equation. As a result, the solution may grow without bound in L_p for p < 2. This result was investigated by D. Hoff and K. Zumbrun [2, 3] in the case of the Navier-Stokes system describing the compressible fluid flow, and Y. Shibata [6] in the case of the linear viscoelastic equation. D. Hoff and K. Zumbrun [2, 3] considered the linear effective artificial viscosity system as the first approximation of the compressible Navier-Stokes equation in several space dimension. The Green function of this system is written exactly by the convolution of the Green function of diffusion equation and wave equation. In view of this, they gave the pointwise estimate and L_p estimate of the Green function in [2,3], and L_p estimate for the solutions to the nonlinear problem in [2]. But, the Green function of the system (1.1) and the linear viscoelastic equation is not written exactly. Tai-P. Liu and W. Wang [4] gave the pointwise estimate for the solutions to the system (1.1) and the nonlinear problem in odd multi-dimension case, and Y. Shibata [6] gave the L_p estimate for the solution to the linear viscoelastic equations by directly using Fourier transform method. The main difference of the structure to the solutions between (1.1) or effective artificial viscosity system and linear viscoelastic equation is the Riesz kernel $R_i(x) = \mathcal{F}^{-1}[\xi_i/|\xi|](x)$, where \mathcal{F}^{-1} denotes the Fourier inverse transform. The Green matrix of the system (1.1) and effective artificial viscosity system includes the Riesz kernel. Since the convolution operator $u \to R_i * u$ is not bounded from L_1 to L_1 and from L_{∞} to L_{∞} , if we consider L_1 or L_{∞} estimate, then these features will lead to a great deal of cancellation in the convolution operator of the Green function. D. Hoff and K. Zumbrun [2] overcame this difficulty by applying the weak version of the Paley-Wiener theorem to the general, symmetrizable, hyperbolic-strictly parabolic systems. In this paper, we shall estimate directly using Fourier transform method in [6]. In particular, we shall detect the cancellation in the Green function.

2. Main results.

First of all, we shall introduce the solution operator of (1.1). Applying the Fourier transform with respect to $x = (x_1, \ldots, x_n)$, (1.1) is reduced to the following ordinary differential equation with parameter $\xi = (\xi_1, \ldots, \xi_n) \in \mathbb{R}^n$:

(2.1)
$$\begin{cases} \frac{d\hat{\rho}}{dt}(t,\xi) + i\gamma\xi \cdot \hat{v}(t,\xi) = 0, \\ \frac{d\hat{v}}{dt}(t,\xi) + \alpha|\xi|^2 \hat{v}(t,\xi) + \beta\xi \left(\xi \cdot \hat{v}(t,\xi)\right) + i\gamma\xi\hat{\rho}(t,\xi) = 0, \\ \hat{\rho}(0,\xi) = \hat{\rho}_0(\xi), \ \hat{v}(0,\xi) = \hat{v}_0(\xi), \end{cases}$$

where

$$\hat{u}(t,\xi) = \int_{\mathbb{R}^n} e^{-ix\cdot\xi} u(t,x) dx, \quad \widehat{u}_j(\xi) = \int_{\mathbb{R}^n} e^{-ix\cdot\xi} u_j(x) dx.$$

By (2.1) we have

(2.2)
$$\begin{cases} \frac{d^2 \hat{\rho}}{dt^2}(t,\xi) + (\alpha + \beta)|\xi|^2 \frac{d\hat{\rho}}{dt}(t,\xi) + \gamma^2 |\xi|^2 \hat{\rho}(t,\xi) = 0, \\ \hat{\rho}(0,\xi) = \hat{\rho}_0(\xi), \ \hat{\rho}_t(0,\xi) = -i\gamma \xi \cdot \hat{v}_0(\xi). \end{cases}$$

The characteristic equation corresponding to the (2.2) is

(2.3)
$$\lambda^{2} + (\alpha + \beta)|\xi|^{2}\lambda + \gamma^{2}|\xi|^{2} = 0.$$

The roots $\lambda_{\pm}(\xi)$ of (2.3) are given by the formula

(2.4)
$$\lambda_{\pm}(\xi) = -A\left(|\xi|^2 \pm \sqrt{|\xi|^4 - B^2|\xi|^2}\right),$$

where $A = (\alpha + \beta)/2$, $B = 2\gamma/(\alpha + \beta)$. When $|\xi| \neq 0$, B, the solution of (2.2) is given by the formula

(2.5)

$$\hat{\rho}(t,\xi) = \frac{\lambda_+(\xi)e^{\lambda_-(\xi)t} - \lambda_-(\xi)e^{\lambda_+(\xi)t}}{\lambda_+(\xi) - \lambda_-(\xi)} \hat{\rho_0}(\xi) - i\gamma \frac{e^{\lambda_+(\xi)t} - e^{\lambda_-(\xi)t}}{\lambda_+(\xi) - \lambda_-(\xi)} \xi \cdot \hat{v_0}(\xi).$$

Since $\lambda_+(\xi) = \lambda_-(\xi)$ when $|\xi| = B$, as the solution of (2.2), when $B/2 < |\xi| < 2B$, we use the following formula

(2.6)
$$\hat{\rho}(t,\xi) = \frac{1}{2\pi i} \oint_{\Gamma} \frac{(z+|\xi|^2)e^{zt}}{z^2 + (\alpha+\beta)|\xi|^2 z + \gamma^2|\xi|^2} dz \, \hat{\rho}_0(\xi) + \frac{i\gamma}{2\pi i} \oint_{\Gamma} \frac{e^{zt}}{z^2 + (\alpha+\beta)|\xi|^2 z + \gamma^2|\xi|^2} dz \, \xi \cdot \hat{v}_0(\xi),$$

where Γ is a closed path containing $\lambda_{\pm}(\xi)$ and contained in $\{z \in \mathbb{C} \mid \operatorname{Re} z \leq -c_0\}$ and c_0 is a positive number such that

(2.7)
$$\max_{\frac{B}{2} \le |\xi| \le 2B} \operatorname{Re} \lambda_{\pm}(\xi) \le -2c_0.$$

Also, by (2.1) we have

(2.8)
$$\begin{cases} \frac{d\hat{v}}{dt}(t,\xi) + \alpha|\xi|^2 \hat{v}(t,\xi) = \hat{f}(t,\xi), \\ \hat{v}(0,\xi) = \hat{v}_0(\xi), \end{cases}$$

where

$$\hat{f}(t,\xi) = \frac{\xi}{i\gamma} \left\{ \beta \frac{d\hat{\rho}}{dt}(t,\xi) + \gamma^2 \hat{\rho}(t,\xi) \right\}.$$

Therefore, by (2.5) and (2.8), the solution of (2.6) given by the formula:

when $|\xi| \neq 0, B$,

$$(2.9) \quad \hat{v}(t,\xi) = e^{-\alpha|\xi|^{2}t} \widehat{v_{0}}(\xi) + \int_{0}^{t} e^{-\alpha|\xi|^{2}(t-s)} \hat{f}(s,\xi) \, ds$$

$$= e^{-\alpha|\xi|^{2}t} \widehat{v_{0}}(\xi) - i\gamma \xi \left(\frac{e^{\lambda_{+}(\xi)t} - e^{\lambda_{-}(\xi)t}}{\lambda_{+}(\xi) - \lambda_{-}(\xi)} \right) \widehat{\rho_{0}}(\xi)$$

$$+ \left(\frac{\lambda_{+}(\xi)e^{\lambda_{+}(\xi)t} - \lambda_{-}(\xi)e^{\lambda_{-}(\xi)t}}{\lambda_{+}(\xi) - \lambda_{-}(\xi)} - e^{-\alpha|\xi|^{2}t} \right) \frac{\xi \left(\xi \cdot \widehat{v_{0}}(\xi)\right)}{|\xi|^{2}},$$

and when $B/2 < |\xi| < 2B$,

$$\begin{split} \hat{v}(t,\xi) &= e^{-\alpha|\xi|^2 t} \widehat{v_0}(\xi) - \frac{i\gamma\xi}{2\pi i} \oint_{\Gamma} \frac{e^{zt}}{z^2 + (\alpha+\beta)|\xi|^2 z + \gamma^2|\xi|^2} \, dz \, \widehat{\rho_0}(\xi) \\ &+ \left(\frac{1}{2\pi i} \oint_{\Gamma} \frac{(z+|\xi|^2) e^{zt}}{z^2 + (\alpha+\beta)|\xi|^2 z + \gamma^2|\xi|^2} \, dz \, - e^{-\alpha|\xi|^2 t} \right) \frac{\xi \, (\xi \cdot \widehat{v_0}(\xi))}{|\xi|^2}. \end{split}$$

Let $\varphi_0(\xi)$, $\varphi_M(\xi)$ and $\varphi_{\infty}(\xi)$ be functions in $C^{\infty}(\mathbb{R}^n)$ such that

Put

(2.11)
$$E_{0}(t) = (E_{0,\rho}(t), E_{0,v}(t)),$$

$$E_{\infty}(t) = (E_{\infty,\rho}(t), E_{\infty,v}(t)),$$

$$E_{0,\rho}(t)(\rho_{0}, v_{0})(x) = \mathcal{F}^{-1} \left[\varphi_{0}(\xi)\hat{\rho}(t, \xi)\right](x),$$

$$E_{0,v}(t)(\rho_{0}, v_{0})(x) = \mathcal{F}^{-1} \left[\varphi_{0}(\xi)\hat{v}(t, \xi)\right](x),$$

$$E_{\infty,\rho}(t)(\rho_{0}, v_{0})(x) = \mathcal{F}^{-1} \left[(\varphi_{M}(\xi) + \varphi_{\infty}(\xi))\hat{\rho}(t, \xi)\right](x),$$

$$E_{\infty,v}(t)(\rho_{0}, v_{0})(x) = \mathcal{F}^{-1} \left[(\varphi_{M}(\xi) + \varphi_{\infty}(\xi))\hat{v}(t, \xi)\right](x).$$

Noting that $\varphi_M(\xi) = 1$ for $B/\sqrt{2} \le |\xi| \le \sqrt{2}B$ and $\varphi_M(\xi) = 0$ for $|\xi| \ge 2B$ or $|\xi| \le B/2$, by (2.10) and (2.11) we see that $(\rho(t,x), v(t,x)) = E_0(t)(\rho_0, v_0)(x)$ is a solution of (1.1). The main purpose of the paper is to show the following two theorems.

Theorem 2.1 $(L_1 - L_\infty \text{ and } L_1 - L_1 \text{ estimate of } E_0(t))$.

(1) For any t > 0, we have

$$\begin{split} &\|\partial_t^j \partial_x^\alpha E_{0,\rho}(t)(\rho_0, v_0)\|_{L_{\infty}(\mathbb{R}^n)} \\ &\leq C_{j,\alpha,n}(1+t)^{-\left(\frac{3n-1}{4} + \frac{j+|\alpha|}{2}\right)} \left[\|\rho_0\|_{L_1(\mathbb{R}^n)} + \|v_0\|_{L_1(\mathbb{R}^n)} \right]; \\ &\|\partial_t^j \partial_x^\alpha E_{0,v}(t)(\rho_0, v_0)\|_{L_{\infty}(\mathbb{R}^n)} \\ &\leq C_{j,\alpha,n}(1+t)^{-\left(\frac{3n-1}{4} + \frac{j+|\alpha|}{2}\right)} \left[\|\rho_0\|_{L_1(\mathbb{R}^n)} + \|v_0\|_{L_1(\mathbb{R}^n)} \right] \\ &+ C_{j,\alpha,n}(1+t)^{-\left(\frac{n}{2} + \frac{j+|\alpha|}{2}\right)} \|v_0\|_{L_1(\mathbb{R}^n)}. \end{split}$$

Here and hereafter, we write

$$\partial_t^j = \frac{\partial^j}{\partial t^j}, \qquad \partial_x^\alpha = \frac{\partial^{|\alpha|}}{\partial x_1^{\alpha_1} \dots \partial x_n^{\alpha_n}},$$
$$\alpha = (\alpha_1, \dots, \alpha_n), \qquad |\alpha| = \alpha_1 + \dots + \alpha_n.$$

 $C_{A,B,...}$ means the constant depending on A, B, ...

(2) For any t > 0, we have

$$\begin{split} &\|\partial_t^j \partial_x^{\alpha} E_0(t)(\rho_0, v_0)\|_{L_1(\mathbb{R}^n)} \\ & \leq C_{j,\alpha,n} (1+t)^{q(n) - \frac{j+|\alpha|}{2}} \left[\|\rho_0\|_{L_1(\mathbb{R}^n)} + \|v_0\|_{L_1(\mathbb{R}^n)} \right], \end{split}$$

where

$$q(n) = \begin{cases} \frac{n-1}{4} & \text{if } n \geq 3 \text{ and } n \text{ is an odd number,} \\ \frac{n}{4} & \text{if } n \geq 2 \text{ and } n \text{ is an even number.} \end{cases}$$

Remark. The estimate (1) is better than [3, Theorem 1.2] when n=2, j=0 and $|\alpha|=0$.

Theorem 2.2 $(L_1 - L_1 \text{ and } L_{\infty} - L_{\infty} \text{ estimate of } E_{\infty}(t))$. Let p = 1 or ∞ . For any t > 0, we have

$$\begin{split} &\|\partial_t^j \partial_x^\alpha E_{\infty,\rho}(t)(\rho_0,v_0)\|_{L_p(\mathbb{R}^n)} \\ & \leq C_{j,\alpha,n} e^{-ct} \left[C_k t^{-(j-k)} \|\rho_0\|_{W_p^{(2k+|\alpha|-1)+}(\mathbb{R}^n)} + \|\rho_0\|_{W_p^{|\alpha|}(\mathbb{R}^n)} \right] \\ & + C_{j,\alpha,n} e^{-ct} \left[C_k t^{-(j-k)} \|v_0\|_{W_p^{2k+|\alpha|}(\mathbb{R}^n)} + \|v_0\|_{W_p^{|\alpha|}(\mathbb{R}^n)} \right]; \\ & \|\partial_t^j \partial_x^\alpha E_{\infty,v}(t)(\rho_0,v_0)\|_{L_p(\mathbb{R}^n)} \\ & \leq C_{j,\alpha,n} e^{-ct} \left[C_k t^{-(j-k)} \|\rho_0\|_{W_p^{2k+|\alpha|}(\mathbb{R}^n)} + \|\rho_0\|_{W_p^{|\alpha|}(\mathbb{R}^n)} \right] \\ & + C_{j,\alpha,n} e^{-ct} (1+t^{-\frac{1}{2}}) \left[C_k t^{-(j-k)} \|v_0\|_{W_p^{2k+|\alpha|}(\mathbb{R}^n)} + \|v_0\|_{W_p^{|\alpha|}(\mathbb{R}^n)} \right]. \end{split}$$

Here and hereafter, we put $K^+ = \max(K, 0)$ and

$$W_p^k(\mathbb{R}^n) = \left\{ u \in L_p(\mathbb{R}^n) \mid ||u||_{W_p^k(\mathbb{R}^n)} = \sum_{|\alpha| \le k} ||\partial_x^\alpha u||_{L_p(\mathbb{R}^n)} < \infty \right\}.$$

Y. Shibata [6] gave the $L_p - L_q$ type estimates for the solution to the linear viscoelastic equation:

(2.12)
$$\begin{cases} v_{tt} - \Delta v - \Delta v_t = 0 & \text{in } [0, \infty) \times \mathbb{R}^n, \\ v(0) = v_0, \ v_t(0) = v_1 & \text{in } \mathbb{R}^n. \end{cases}$$

The solution of (2.12) are representated by the Fourier transform as follows: When $|\xi| \neq 0, 2$

$$\hat{v}(t,\xi) = \frac{\lambda_{+}(\xi)e^{\lambda_{-}(\xi)t} - \lambda_{-}(\xi)e^{\lambda_{+}(\xi)t}}{\lambda_{+}(\xi) - \lambda_{-}(\xi)}\hat{v_{0}}(\xi) + \frac{e^{\lambda_{+}(\xi)t} - e^{\lambda_{-}(\xi)t}}{\lambda_{+}(\xi) - \lambda_{-}(\xi)}\hat{v_{1}}(\xi),$$

where

$$\lambda_{\pm}(\xi) = \frac{-|\xi|^2 \pm \sqrt{|\xi|^4 - |\xi|^2}}{2}$$

and when $1 < |\xi| < 4$,

$$\hat{v}(t,\xi) = \frac{1}{2\pi i} \oint_{\gamma} \frac{(z+|\xi|^2)e^{zt}}{z^2+|\xi|^2z+|\xi|^2} dz \hat{v_0}(\xi) + \frac{1}{2\pi i} \oint_{\gamma} \frac{e^{zt}}{z^2+|\xi|^2z+|\xi|^2} dz \hat{v_1}(\xi),$$

where γ is a closed path containing $\lambda_{\pm}(\xi)$ and contained in $\{z \in \mathbb{C} \mid \operatorname{Re} z \leq -c_0\}$ and c_0 is a positive number such that

$$\max_{1 \le |\xi| \le 4} \operatorname{Re} \lambda_{\pm}(\xi) \le -2c_0.$$

The difference of the structure to the solutions between (1.1) and (2.12) is the Riesz kernel $R_j(x) = \mathcal{F}^{-1}(\xi_j/|\xi|)(x)$. The Green matrix of the solution of (1.1) includes the Riesz kernel (cf. (2.9)). Since the convolution operator $u \to R_j * u$ is bounded from L_p to L_p for 1 , the following theorems directly follow from [6, Theorems 2.1 and 2.2].

Theorem 2.3 $(L_p - L_q \text{ estimate of } E_0(t))$.

(1) Let M be the positive number ≥ 1 and let $1 \leq p \leq q \leq \infty$, $(p,q) \neq (\infty,\infty), (1,1)$. Then, for any $t \in [0,M]$, we have

$$\|\partial_t^j \partial_x^{\alpha} E_0(t)(\rho_0, v_0)\|_{L_q(\mathbb{R}^n)} \le C_{n, p, q, j, \alpha, M} \left[\|\rho_0\|_{L_p(\mathbb{R}^n)} + \|v_0\|_{L_p(\mathbb{R}^n)} \right].$$

(2) Let $1 \leq p \leq 2 \leq q \leq \infty$. For any t > 0, we have

$$\begin{split} &\|\partial_t^j \partial_x^{\alpha} E_0(t)(\rho_0, v_0)\|_{L_q(\mathbb{R}^n)} \\ & \leq C_{n, p, q, j, \alpha} (1+t)^{-\left(\frac{n}{2}\left(\frac{1}{p} - \frac{1}{q}\right) + \frac{j+|\alpha|}{2}\right)} \left[\|\rho_0\|_{L_p(\mathbb{R}^n)} + \|v_0\|_{L_p(\mathbb{R}^n)}\right]. \end{split}$$

Remark.

- (1) The estimate (1) in Theorem 2.1 is better than the estimate (2) in Theorem 2.3 with $(p,q)=(1,\infty)$.
- (2) By Theorem 2.1 and Theorem 2.2, the estimate (1) in Theorem 2.3 also holds when (p,q)=(1,1) or (∞,∞) .

Theorem 2.4 $(L_p - L_p \text{ estimate of } E_{\infty}(t))$. Let 1 . For any <math>t > 0, we have

$$\begin{split} &\|\partial_t^j\partial_x^\alpha E_{\infty,\rho}(t)(\rho_0,v_0)\|_{L_p(\mathbb{R}^n)} \\ & \leq C_{j,\alpha,p,N} e^{-ct} \left[t^{-\frac{N}{2}} \|\rho_0\|_{W_p^{(2j+|\alpha|-N-2)^+}(\mathbb{R}^n)} + \|\rho_0\|_{W_p^{|\alpha|}(\mathbb{R}^n)} \right] \\ & + C_{j,\alpha,p,N} e^{-ct} \left[t^{-\frac{N}{2}} \|v_0\|_{W_p^{(2j+|\alpha|-N-1)^+}(\mathbb{R}^n)} + \|v_0\|_{W_p^{(|\alpha|-1)^+}(\mathbb{R}^n)} \right]; \\ & \|\partial_t^j\partial_x^\alpha E_{\infty,v}(t)(\rho_0,v_0)\|_{L_p(\mathbb{R}^n)} \\ & \leq C_{j,\alpha,n,N} e^{-ct} \left[t^{-\frac{N}{2}} \|\rho_0\|_{W_p^{(2j+|\alpha|-N-1)^+}(\mathbb{R}^n)} + \|\rho_0\|_{W_p^{(|\alpha|-1)^+}(\mathbb{R}^n)} \right] \\ & + C_{j,\alpha,n,N} e^{-ct} \left[t^{-\frac{N}{2}} \|v_0\|_{W_p^{(2j+|\alpha|-N)^+}(\mathbb{R}^n)} + \|v_0\|_{W_p^{(|\alpha|-2)^+}(\mathbb{R}^n)} \right]. \end{split}$$

3. Proof of Theorem **2.1** (1).

To prove Theorem 2.1 (1), we put

(3.1)
$$L_{11}(t,x) = \mathcal{F}^{-1} \left[\frac{\lambda_{+}(\xi)e^{\lambda_{-}(\xi)t} - \lambda_{-}(\xi)e^{\lambda_{+}(\xi)t}}{\lambda_{+}(\xi) - \lambda_{-}(\xi)} \varphi_{0}(\xi) \right] (x),$$

$$L_{12}(t,x) = -i\gamma \mathcal{F}^{-1} \left[t \xi \frac{e^{\lambda_{+}(\xi)t} - e^{\lambda_{-}(\xi)t}}{\lambda_{+}(\xi) - \lambda_{-}(\xi)} \varphi_{0}(\xi) \right] (x),$$

$$L_{21}(t,x) = t L_{12}(t,x),$$

$$L_{22}(t,x) = K_{1}(t,x) + K_{2}(t,x) - K_{3}(t,x),$$

$$K_{1}(t,x) = \mathcal{F}^{-1} \left[e^{-\alpha|\xi|^{2}t} \varphi_{0}(\xi) \right] (x)I, \quad I \text{ is unit matrix,}$$

$$K_{2}(t,x) = \mathcal{F}^{-1} \left[\frac{\lambda_{+}(\xi)e^{\lambda_{+}(\xi)t} - \lambda_{-}(\xi)e^{\lambda_{-}(\xi)t}}{\lambda_{+}(\xi) - \lambda_{-}(\xi)} \frac{\xi_{j}\xi_{k}}{|\xi|^{2}} \varphi_{0}(\xi) \right] (x),$$

$$K_{3}(t,x) = \mathcal{F}^{-1} \left[e^{-\alpha|\xi|^{2}t} \frac{\xi_{j}\xi_{k}}{|\xi|^{2}} \varphi_{0}(\xi) \right] (x),$$

and then, from (2.5) and (2.9) it follows that

(3.2)
$$E_0(t)(\rho_0, v_0) = \begin{pmatrix} L_{11}(t, \cdot) & L_{12}(t, \cdot) \\ L_{21}(t, \cdot) & L_{22}(t, \cdot) \end{pmatrix} * \begin{pmatrix} \rho_0 \\ v_0 \end{pmatrix},$$

where * denotes the spatial convolution. In view of the Young inequality, in order to get Theorem 2.1 (1) it suffices to show that for t > 0

(3.3)
$$\|\partial_t^j \partial_x^{\alpha} L_{11}(t,\cdot)\|_{L_{\infty}(\mathbb{R}^n)} \leq C_{j,\alpha,n} t^{-(\frac{3n-1}{4} + \frac{j+|\alpha|}{2})},$$

(3.4)
$$\|\partial_t^j \partial_x^{\alpha} L_{12}(t,\cdot)\|_{L_{\infty}(\mathbb{R}^n)} \le C_{j,\alpha,n} t^{-(\frac{3n-1}{4} + \frac{j+|\alpha|}{2})},$$

(3.5)
$$\|\partial_t^j \partial_x^{\alpha} K_1(t,\cdot)\|_{L_{\infty}(\mathbb{R}^n)} \leq C_{j,\alpha,n} t^{-(\frac{n}{2} + \frac{|\alpha|}{2} + j)},$$

(3.6)
$$\|\partial_t^j \partial_x^{\alpha} K_2(t,\cdot)\|_{L_{\infty}(\mathbb{R}^n)} \le C_{j,\alpha,n} t^{-(\frac{3n-1}{4} + \frac{j+|\alpha|}{2})},$$

(3.7)
$$\|\partial_t^j \partial_x^\alpha K_3(t,\cdot)\|_{L_\infty(\mathbb{R}^n)} \le C_{j,\alpha,n} t^{-(\frac{n}{2} + \frac{|\alpha|}{2} + j)}.$$

It is obvious that

$$\left| \partial_t^j \partial_x^{\beta} \mathcal{F}^{-1} \left[e^{-\alpha |\xi|^2 t} \left(\delta_{ik} - \frac{\xi_i \xi_k}{|\xi|^2} \right) \varphi_0(\xi) \right] (x) \right| \leq C_{j,\beta,n} \int_{\mathbb{R}^n} e^{-\alpha |\xi|^2 t} |\xi|^{2j + |\beta|} d\xi$$
$$\leq C_{j,\beta,n} t^{-(\frac{n}{2} + \frac{|\beta|}{2} + j)},$$

which show (3.5) and (3.7). In view of (3.1), we put

(3.8)
$$K_{\psi,0}(t,x) = \mathcal{F}^{-1} \left[\frac{e^{\lambda_{+}(\xi)t} - e^{\lambda_{-}(\xi)t}}{\lambda_{+}(\xi) - \lambda_{-}(\xi)} \psi(\xi) \varphi_{0}(\xi) \right] (x),$$

(3.9)
$$K_{\psi,1}(t,x) = \mathcal{F}^{-1} \left[\frac{\lambda_{+}(\xi)e^{\lambda_{+}(\xi)t} - \lambda_{-}(\xi)e^{\lambda_{-}(\xi)t}}{\lambda_{+}(\xi) - \lambda_{-}(\xi)} \psi(\xi) \varphi_{0}(\xi) \right] (x),$$

(3.10)
$$K_{\psi,2}(t,x) = \mathcal{F}^{-1} \left[\frac{\lambda_{-}(\xi)e^{\lambda_{+}(\xi)t} - \lambda_{+}(\xi)e^{\lambda_{-}(\xi)t}}{\lambda_{+}(\xi) - \lambda_{-}(\xi)} \psi(\xi) \varphi_{0}(\xi) \right] (x),$$

where $\psi = \psi(\omega) \in C^{\infty}(S^{n-1})$, $S^{n-1} = \{ \xi \in \mathbb{R}^n | |\xi| = 1 \}$ and $\psi(\xi) = \psi(\xi/|\xi|)$. By (2.3) and (2.4), we know that

(3.11)
$$\lambda_{+}(\xi)\lambda_{-}(\xi) = A^{2}B^{2}|\xi|^{2},$$

$$\lambda_{+}(\xi) + \lambda_{-}(\xi) = -2A|\xi|^{2},$$

$$\lambda_{+}(\xi)^{2} + 2A\lambda_{+}(\xi)|\xi|^{2} + \gamma|\xi|^{2} = 0,$$

and then

(3.12)
$$\begin{cases} K_{\psi,1}(t,x) = \partial_t K_{\psi,0}(t,x), \\ K_{\psi,2}(t,x) = -\partial_t K_{\psi,0}(t,x) + 2A\Delta K_{\psi,0}(t,x). \end{cases}$$

Therefore, in order to show (3.3), (3.4) and (3.6) it suffices to show the following theorem:

Theorem 3.1. Let $n \ge 2$. For any $t \ge 0$, we have

$$\|\partial_t^j \partial_x^{\alpha} K_{\psi,0}(t,\cdot)\|_{L_{\infty}(\mathbb{R}^n)} \le C_{j,\alpha,n} (1+t)^{-\left(\frac{3n-3}{4} + \frac{j+|\alpha|}{2}\right)}.$$

To prove this theorem, first of all, we shall estimate $K_{\psi,0}(t,x)$ near the light cone. Namely, we shall show that for $t \ge \max(1, (R/R_0)^4)$ and $|x| \ge R_0 t$

(3.13)
$$\left| \partial_t^j \partial_x^\alpha K_{\psi,0}(t,x) \right| \le C_{j,\alpha,n} (1+t)^{-\left(\frac{3n-3}{4} + \frac{j+|\alpha|}{2}\right)},$$

where R is the number appearing in Lemma 3.2, below and R_0 is the fixed number such that $R_0 \leq \gamma/4$. To obtain (3.13), we shall use the following lemma concerning the stationary phase method (cf. Vainberg [9, pp. 29-35]):

Lemma 3.2. Let $g(\omega) \in C^{\infty}(S^{n-1})$, $S^{n-1} = \{\xi \in \mathbb{R}^n \mid |\xi| = 1\}$. Then, there exist a R > 1 and a C_g such that

$$\left| \int_{S^{n-1}} e^{ir(\hat{x}\cdot\omega)} g(\omega) \, dS_{\omega} \right| \le C_g \, r^{-\frac{n-1}{2}}, \quad \hat{x} \in S^{n-1}, \ r \ge R.$$

If we put $|\xi| = r$, we have

$$\lambda_{\pm}(\xi) = -A\left(r^2 \pm ir\sqrt{B^2 - r^2}\right) = \lambda_{\pm}(r).$$

Since we may assume that $\varphi_0(\xi) = \varphi_0(|\xi|) = \varphi_0(r)$, by using the polar coordinate we have

$$\partial_t^j \partial_x^\alpha K_{\psi,0}(t,x) = \left(\frac{1}{2\pi}\right)^n \int_0^\infty \frac{\lambda_+(r)e^{\lambda_+(r)t} - \lambda_-(r)e^{\lambda_-(r)t}}{\lambda_+(r) - \lambda_-(r)} r^{|\alpha|+n-1} \varphi_0(r) dr$$

$$\cdot \int_{S^{n-1}} e^{i(\hat{x}\cdot\omega)r|x|} (i\omega)^\alpha \psi(\omega) dS_\omega,$$

where $\hat{x} = x/|x|$. Let $\epsilon > 0$ be a number determined later on. Let us consider the case where $|x|\epsilon \geq R$, below. Since $r|x| \geq \epsilon |x| \geq R$ when $r \geq \epsilon$, by Lemma 3.2

$$\left| \int_{S^{n-1}} e^{i(\hat{x}\cdot\omega)r|x|} (i\omega)^{\alpha} \psi(\omega) dS_{\omega}, \right| \leq C_{\alpha} (r|x|)^{-\frac{n-1}{2}}.$$

Noting that $\varphi_0(r) = 0$ when $r \ge B/\sqrt{2}$ (cf. (2.10)), we have

$$\begin{split} & \left| \partial_t^j \partial_x^\alpha K_{\psi,0}(t,x) \right| \\ & \leq C \left\{ \int_0^\epsilon r^{n+j+|\alpha|-2} \, dr + \int_\epsilon^\infty e^{-Ar^2 t} r^{n-2+j+|\alpha|} (r|x|)^{-\frac{n-1}{2}} \, dr \right\}. \end{split}$$

If we make the change of variable; $r\sqrt{t} = s$ in the last integration and if we use the assumption: $|x| \ge R_0 t$, then we have

$$\left| \partial_t^j \partial_x^{\alpha} K_{\psi,0}(t,x) \right| \leq C_{j,\alpha,n} \left\{ \epsilon^{n+j+|\alpha|-1} + t^{-\left(\frac{3n-3}{4} + \frac{j+|\alpha|}{2}\right)} \right\}.$$

Choose $\epsilon > 0$ in such a way that

$$\epsilon^{n+j+|\alpha|-1} = t^{-\left(\frac{3n-3}{4} + \frac{j+|\alpha|}{2}\right)}.$$

When $|x| \ge R_0 t$ and $t \ge \max(1, (R/R_0)^4)$, we see that

$$|x|\epsilon \ge R_0 t \cdot t^{-\left(\frac{3n-3}{4} + \frac{j+|\alpha|}{2}\right)/(n+j+|\alpha|-1)} = R_0 t^{\frac{n-1}{4} + \frac{j+|\alpha|}{2}} \ge R_0 t^{\frac{1}{4}} \ge R.$$

Therefore, we have (3.13).

Now, we shall show that for $t \ge 1$ and $|x| \le R_0 t$

(3.14)
$$\left| \partial_t^j \partial_x^{\alpha} K_{\psi,0}(t,x) \right| \le C_{j,\alpha,n} t^{-\left(\frac{3n-3}{4} + \frac{j+|\alpha|}{2}\right)}.$$

If we put

$$f(\xi) = \sqrt{1 - |\xi|^2 B^{-2}} = 1 + |\xi|^2 g(|\xi|^2), \quad g(s) = -\frac{1}{2B^2} \int_0^1 \frac{1}{\sqrt{1 - \theta s B^{-2}}} d\theta,$$

then by Taylor's formula we have

$$(3.15) \quad \frac{e^{\lambda_{+}(\xi)t} - e^{-\lambda_{-}(\xi)t}}{\lambda_{+}(\xi) - \lambda_{-}(\xi)} = \sum_{\ell=0}^{N} \frac{1}{\ell!} \left(\partial_{t}^{\ell} \frac{\sin \gamma |\xi|t}{|\xi|} \right) \frac{e^{-A|\xi|^{2}t}}{\gamma f(|\xi|)} \left(|\xi|^{2} g(|\xi|^{2})t \right)^{\ell} + e^{-A|\xi|^{2}t} R_{N}(t, |\xi|),$$

where

$$R_{N}(t,|\xi|) = \frac{1}{2i\gamma|\xi|f(|\xi|)N!} \int_{0}^{1} (1-\theta)^{N} \left[e^{i\gamma|\xi|t+i\gamma|\xi|^{3}g(|\xi|^{2})t\theta} \left(i\gamma|\xi|^{3}g(|\xi|^{2})t \right)^{N+1} - e^{-i\gamma|\xi|t-i\gamma|\xi|^{3}g(|\xi|^{2})t\theta} \left(-i\gamma|\xi|^{3}g(|\xi|^{2})t \right)^{N+1} \right] d\theta.$$

In fact,

$$e^{\lambda_{\pm}(\xi)t} = e^{-A|\xi|^2t}e^{\mp i\gamma|\xi|f(|\xi|)t} = e^{-A|\xi|^2t}e^{\mp i\gamma|\xi|t + i\gamma|\xi|^3g(|\xi|^2)t}.$$

Put

$$h(\theta) = e^{\pm i\gamma|\xi|^3 g(|\xi|^2)t\theta}, \quad h^{(k)}(\theta) = \frac{d^k h}{d\theta^k}(\theta).$$

Since

$$h(1) = h(0) + h'(0) + \dots + \frac{1}{N!}h^{(N)}(0) + \frac{1}{N!}\int_0^1 (1-\theta)^N h^{(N+1)}(\theta) d\theta,$$

we have

$$e^{\pm i\gamma|\xi|^3 g(|\xi|^2)t} = 1 + \left(\pm i\gamma|\xi|^3 g(|\xi|^2)t\right) + \dots \frac{1}{N!} \left(\pm i\gamma|\xi|^3 g(|\xi|^2)t\right)^N + \frac{1}{N!} \int_0^1 (1-\theta)^N e^{\pm i\gamma|\xi|^3 g(|\xi|^2)t\theta} \left(\pm i\gamma|\xi|^3 g(|\xi|^2)t\right)^{N+1}.$$

Since

$$\begin{split} & \left(i\gamma|\xi|^{3}g(|\xi|^{2})t\right)^{N}e^{i\gamma|\xi|t} - \left(i\gamma|\xi|^{3}g(|\xi|^{2})t\right)^{N}e^{-i\gamma|\xi|t} \\ & = \left\{\partial_{t}^{N}\left(e^{i\gamma|\xi|t} - e^{-i\gamma|\xi|t}\right)\right\}\left(|\xi|^{2}g(|\xi|^{2})t\right)^{N} \\ & = 2i\left(\partial_{t}^{N}\sin\gamma|\xi|t\right)\left(|\xi|^{2}g(|\xi|^{2})t\right)^{N}, \end{split}$$

noting that $\lambda_{+}(\xi) - \lambda_{-}(\xi) = -2i\gamma|\xi|f(|\xi|)$, we have (3.15). We shall use the following lemma.

Lemma 3.3 (cf. Mizohata [5], Evans [1]). *Put*

$$w(t,x) = \mathcal{F}^{-1} \left[\frac{\sin |\xi| t}{|\xi|} \hat{h}(\xi) \right] (x).$$

Then, for suitable constants a_{α} we have

$$w(t,x) = \sum_{0 \le |\alpha| \le \frac{n-3}{2}} a_{\alpha} t^{|\alpha|+1} \int_{|z|=1} z^{\alpha} \left(\partial_x^{\alpha} h\right) (x+tz) dS$$

for odd $n \ge 3$; and

$$w(t,x) = \sum_{0 \le |\alpha| \le \frac{n-2}{2}} a_{\alpha} t^{|\alpha|+1} \int_{|z| \le 1} \frac{z^{\alpha} \left(\partial_x^{\alpha} h\right) (x+tz)}{\sqrt{1-|z|^2}} dz$$

for even $n \geq 2$.

Regarding (3.15), we put

$$G_{\ell}(t,x) = \mathcal{F}^{-1} \left[\frac{e^{-A|\xi|^2 t}}{f(|\xi|)} \left(|\xi|^2 g(|\xi|^2) t \right)^{\ell} \psi(\xi) \varphi_0(\xi) \right] (x),$$

$$\omega_{\ell}(t,x) = \frac{1}{\gamma} \mathcal{F}^{-1} \left[\left(\partial_t^{\ell} \frac{\sin \gamma |\xi| t}{|\xi|} \right) \widehat{G_{\ell}}(t,\xi) \right] (x).$$

Since

$$\mathcal{F}^{-1}\left[\partial_t^\ell\left(\frac{\sin\gamma|\xi|t}{|\xi|}\right)\hat{h}(\xi)\right](x) = \partial_t^\ell\mathcal{F}^{-1}\left[\frac{\sin\gamma|\xi|t}{|\xi|}\hat{h}(\xi)\right](x),$$

by Lemma 3.3 we have

(3.16)
$$\partial_t^j \partial_x^\beta K_{\psi,0}(t,x) = \sum_{\ell=0}^N \partial_t^j \partial_x^\beta \omega_\ell(t,x) + \partial_t^j \partial_x^\beta \mathcal{F}^{-1} \left[e^{-A|\xi|^2 t} R_N(t,|\xi|) \right](x),$$

where

$$(3.17) \quad \partial_t^j \partial_x^\beta \omega_\ell(t, x) \\ = \begin{cases} \frac{1}{\gamma} \sum_{k=0}^j \binom{j}{k} \sum_{|\alpha| \leq \frac{n-3}{2}} a_\alpha \sum_{m=0}^{\min(\ell+k, |\alpha|+1)} \binom{\ell+k}{m} \partial_t^m (\gamma t)^{|\alpha|+1} \\ \cdot \sum_{|\delta| = \ell+k-m} \int_{|z|=1} z^{\alpha+\delta} \left(\partial_x^{\alpha+\beta+\delta} \partial_t^{j-k} G_\ell \right) (t, x + \gamma t z) \, dS \\ \text{for odd } n \geq 3; \\ \frac{1}{\gamma} \sum_{k=0}^j \binom{j}{k} \sum_{|\alpha| \leq \frac{n-2}{2}} a_\alpha \sum_{m=0}^{\min(\ell+k, |\alpha|+1)} \binom{\ell+k}{m} \partial_t^m (\gamma t)^{|\alpha|+1} \\ \cdot \sum_{|\delta| = \ell+k-m} \int_{|z| \leq 1} \frac{z^{\alpha+\delta} \left(\partial_x^{\alpha+\beta+\delta} \partial_t^{j-k} G_\ell \right) (t, x + \gamma t z)}{\sqrt{1-|z|^2}} \, dz \\ \text{for even } n \geq 2. \end{cases}$$

The following proposition and lemma play an essential role to prove Theorem 3.1.

Proposition 3.4 (Shibata-Shimizu [7]). Let α be a number > -n and put $\alpha = N + \sigma - n$ where $N \geq 0$ is an integer and $0 < \sigma \leq 1$. Let $f(\xi)$ be a function in $C^{\infty}(\mathbb{R}^n - \{0\})$ such that

$$\partial_{\xi}^{\gamma} f(\xi) \in L_{1}(\mathbb{R}^{n}), \quad |\gamma| \leq N;$$
$$\left| \partial_{\xi}^{\gamma} f(\xi) \right| \leq C_{\gamma} |\xi|^{\alpha - |\gamma|}, \quad \xi \neq 0, \quad \forall \gamma.$$

Then, we have

$$\left| \mathcal{F}^{-1}[f(\xi)](x) \right| \le C_{\alpha,n} \left(\max_{|\gamma| \le N+2} C_{\gamma} \right) |x|^{-(n+|\alpha|)}, \quad x \ne 0,$$

where $C_{\alpha,n}$ is a constant depending essentially only on n and α .

Lemma 3.5. Let α be a nonnegative number and $\psi(t,\xi)$ be a function such that

$$\psi(t,\cdot) \in C^{\infty}(\mathbb{R}^n - \{0\}), \quad \forall t \ge 0,$$
$$\left| \partial_{\xi}^{\gamma} \psi(t,\xi) \right| \le C_{\gamma} |\xi|^{\alpha - |\gamma|}, \quad \xi \ne 0, \quad \forall \gamma, \quad \forall t \ge 0.$$

Put

$$g(t,x) = \mathcal{F}^{-1}\left[e^{-\beta|\xi|^2t}\psi(t,\xi)\right](x),$$

where $\beta > 0$. Then, we have

(3.18)
$$|g(t,x)| \le C_{\alpha,\beta,n} |x|^{-(\alpha+n)}, \quad x \ne 0,$$

$$|g(t,x)| \le C_{\alpha,\beta,n} t^{-\frac{\alpha+n}{2}}, \quad t > 0.$$

Moreover,

$$||g(t,\cdot)||_{L_1(\mathbb{R}^n)} \le C_{\alpha,\beta,n} t^{-\frac{|\alpha|}{2}}, \quad \alpha > 0, \ t > 0,$$
$$\int_{|x| \le At} |g(t,x)| dx \le C_{\beta,n,A} (1 + \log(1+t)), \quad \alpha = 0, \ t > 0.$$

Proof. By the formula of derivative of composed function (cf. Simader [8, p. 202]):

$$(3.19) \quad \partial_{\xi}^{\gamma} h(g(\xi)) = \sum_{\nu=1}^{|\gamma|} h^{(\nu)}(g(\xi)) \left[\sum_{\substack{\alpha_1 + \dots + \alpha_{\nu} = \gamma \\ |\alpha_i| \ge 1}} \left(\partial_{\xi}^{\alpha_1} g(\xi) \right) \dots \left(\partial_{\xi}^{\alpha_{\nu}} g(\xi) \right) \right],$$

we have

$$\partial_{\xi}^{\gamma} e^{-\beta|\xi|^{2}t} = \sum_{\nu=1}^{|\gamma|} (\beta t)^{\nu} e^{-\beta|\xi|^{2}t} \left[\sum_{\substack{\alpha_{1} + \dots + \alpha_{\nu} = \gamma \\ |\alpha_{i}| \geq 1}} \left(\partial_{\xi}^{\alpha_{1}} |\xi|^{2} \right) \dots \left(\partial_{\xi}^{\alpha_{\nu}} |\xi|^{2} \right) \right].$$

Since

(3.20)
$$\left| \partial_{\xi}^{\alpha_i} |\xi|^M \right| \leq C_{\alpha_i} |\xi|^{M - |\alpha_i|}, \quad \xi \neq 0,$$

$$(t|\xi|^2)^M e^{-\beta|\xi|^2 t} \leq C_{M,\beta} e^{-\frac{\beta}{2}|\xi|^2 t},$$

we have

$$(3.21) \quad \left| \partial_{\xi}^{\gamma} e^{-\beta|\xi|^{2}t} \right| \leq C_{\gamma} \sum_{\nu=1}^{|\gamma|} (\beta t)^{\nu} e^{-\beta|\xi|^{2}t} \left[\sum_{\substack{\alpha_{1} + \dots + \alpha_{\nu} = \gamma \\ |\alpha_{i}| \geq 1}} |\xi|^{2\nu - (|\alpha_{1}| + \dots + |\alpha_{\nu}|)} \right]$$

$$\leq C_{\gamma} \sum_{\nu=1}^{|\gamma|} (\beta |\xi|^{2}t)^{\nu} e^{-\beta|\xi|^{2}t} |\xi|^{-|\gamma|}$$

$$\leq C_{\beta,\gamma} |\xi|^{-|\gamma|} e^{-\frac{\beta}{2}|\xi|^{2}t}, \quad \xi \neq 0,$$

and the Leibniz's rule we have

$$(3.22) \left| \partial_{\xi}^{\gamma} \left(e^{-\beta |\xi|^2 t} \psi(t,\xi) \right) \right| \leq C_{\alpha,\beta,\gamma} e^{-\frac{\beta}{2} |\xi|^2 t} |\xi|^{\alpha - |\gamma|}, \quad \xi \neq 0, \, \forall \gamma.$$

Therefore, by Proposition 3.4 we have (3.18).

By the assumptions, we have

(3.23)
$$|g(t,x)| \leq C \int_{\mathbb{R}^n} e^{-\beta|\xi|^2 t} |\xi|^{\alpha} d\xi = C t^{-\frac{\alpha+n}{2}} \int_{\mathbb{R}^n} e^{-\beta|\eta|^2} |\eta|^{\alpha} d\eta$$
$$\leq C_{\alpha,\beta,n} t^{-\frac{\alpha+n}{2}}.$$

By (3.18) and (3.23), we have

$$||g(t,\cdot)||_{L_1(\mathbb{R}^n)} \le C_{\alpha,\beta,n} t^{-\frac{\alpha+n}{2}} \int_{|x| \le \sqrt{t}} dx + C_{\alpha,\beta,n} \int_{|x| \ge \sqrt{t}} |x|^{-(\alpha+n)} dx$$
$$\le C_{\alpha,\beta,n} t^{-\frac{\alpha}{2}}, \quad \alpha > 0,$$

and also

$$\int_{|x| \le At} |g(t, x)| \, dx \le C_{\beta, n} t^{-\frac{n}{2}} \int_{|x| \le At} \, dx \le C_{\beta, n, A}, \quad \alpha = 0, \ t < 1,$$

$$\int_{|x| \leq At} |g(t,x)| dx \leq C_{\beta,n} t^{-\frac{n}{2}} \int_{|x| \leq \sqrt{t}} dx + C_{\beta,n} \int_{\sqrt{t} \leq |x| \leq At} |x|^{-n} dx$$
$$\leq C_{\beta,n,A} (1 + \log t), \quad \alpha = 0, \ t \geq 1$$

which completes the Proof of Lemma 3.5.

Concerning the estimate $G_{\ell}(t,x)$, we have

$$\left| \partial_t^{j-k} \partial_x^{\alpha+\beta+\delta} G_\ell(t, x + \gamma t z) \right| \le C_{j,k,\alpha,\beta,\delta,\ell} |x + \gamma t z|^{-(2(j-k)+|\alpha|+|\beta|+|\delta|+n)}.$$

In fact,

$$\partial_t^{j-k} \partial_x^{\alpha+\beta+\delta} G_{\ell}(t,x)$$

$$= \mathcal{F}^{-1} \left[\sum_{m=0}^{\min(j-k,\ell)} {j-k \choose m} \frac{e^{-A|\xi|^2 t}}{f(|\xi|)} (-A|\xi|^2)^{j-k-m} (i\xi)^{\alpha+\beta+\delta} \right]$$

$$\cdot \partial_t^m \left(|\xi|^2 g(|\xi|^2) t \right)^{\ell} \psi(\xi) \varphi_0(\xi) dt$$

By (3.20), (3.21) and (3.22) we have

$$\left| \partial_{\xi}^{\mu} \left(\sum_{m=0}^{\min(j-k,\ell)} {j-k \choose m} \frac{e^{-\frac{A}{2}|\xi|^{2}t}}{f(|\xi|)} (-A|\xi|^{2})^{j-k-m} (i\xi)^{\alpha+\beta+\delta} \right) \cdot \left| \partial_{t}^{m} (|\xi|^{2}g(|\xi|^{2})t)^{\ell} \psi(\xi) \varphi_{0}(\xi) \right|$$

$$\leq C_{j,k,\alpha,\beta,\delta,\ell,\mu} |\xi|^{2(j-k)+|\alpha|+|\beta|+|\delta|-|\mu|}.$$

Therefore, by Lemma 3.5, we have (3.24).

First we consider the case when n is an odd ≥ 3 . When |z| = 1, $|x| \leq R_0 t$, and $R_0 \leq \gamma/4$, we have

$$|x + \gamma tz| \ge \gamma t - |x| \ge (\gamma - R_0)t \ge \frac{\gamma}{2}t.$$

Therefore, applying (3.24) to (3.17), we have for $|x| \leq R_0$ and $t \geq 1$ (3.25)

$$\begin{split} &\left|\partial_t^j \partial_x^\beta \omega_\ell(t,x)\right| \\ &\leq \frac{1}{\gamma} \sum_{k=0}^j \binom{j}{k} \sum_{|\alpha| \leq \frac{n-3}{2}} |a_\alpha| \sum_{m=0}^{\min(\ell+k,|\alpha|+1)} \binom{\ell+k}{m} \frac{(|\alpha|+1)!}{m!} (\gamma t)^{|\alpha|+1} t^{-m} \\ &\cdot \sum_{|\delta| = \ell+k-m} C_{j,k,\alpha,\beta,\delta,\ell} \int_{|z|=1} |x+\gamma tz|^{-(2(j-k)+|\alpha|+|\beta|+|\delta|+n)} dS \\ &\leq \frac{1}{\gamma} \sum_{k=0}^j \binom{j}{k} \sum_{|\alpha| \leq \frac{n-3}{2}} |a_\alpha| \sum_{m=0}^{\min(\ell+k,|\alpha|+1)} \binom{\ell+k}{m} \frac{(|\alpha|+1)!}{m!} (\gamma t)^{|\alpha|+1} t^{-m} \\ &\cdot \sum_{|\delta| = \ell+k-m} C_{j,k,\alpha,\beta,\delta,\ell} t^{-(2(j-k)+|\alpha|+|\beta|+|\delta|+n)} \int_{|z|=1} dS \\ &\leq C_{j,\beta,\ell,n} t^{-(j+|\beta|+\ell+n-1)}. \end{split}$$

Next, we consider the case when n is even ≥ 2 . By (3.17) we have

$$\begin{split} &\left|\partial_t^j \partial_x^\beta \omega_\ell(t,x)\right| \\ & \leq \frac{1}{\gamma} \sum_{k=0}^j \binom{j}{k} \sum_{|\alpha| \leq \frac{n-2}{2}} |a_\alpha| \sum_{m=0}^{\min(\ell+k,|\alpha|+1)} \binom{\ell+k}{m} \frac{(|\alpha|+1)!}{m!} \gamma^{|\alpha|+1} t^{|\alpha|+1-m} \\ & \cdot \sum_{|\delta| = \ell+k-m} C_{j,k,\alpha,\beta,\delta,\ell} \int_{|z| \leq 1} \frac{\left|\left(\partial_t^{j-k} \partial_x^{\alpha+\beta+\delta} G_\ell\right)(t,x+\gamma tz)\right|}{\sqrt{1-|z|^2}} \, dz. \end{split}$$

Put

$$\int_{|z| \le 1} \frac{\left| \left(\partial_t^{j-k} \partial_x^{\alpha+\beta+\delta} G_\ell \right) (t, x + \gamma t z) \right|}{\sqrt{1 - |z|^2}} \, dz = I + II,$$

where

$$I = \int_{\frac{1}{2} \le |z| \le 1} \frac{\left| \left(\partial_t^{j-k} \partial_x^{\alpha+\beta+\delta} G_\ell \right) (t, x + \gamma t z) \right|}{\sqrt{1 - |z|^2}} \, dz,$$

$$II = \int_{|z| \le \frac{1}{2}} \frac{\left| \left(\partial_t^{j-k} \partial_x^{\alpha+\beta+\delta} G_\ell \right) (t, x + \gamma t z) \right|}{\sqrt{1 - |z|^2}} \, dz.$$

When $1/2 \leq |z| \leq 1$, $|x| \leq R_0 t$, $t \geq 1$ and $R_0 \leq \gamma/4$, we have

$$|x + \gamma tz| \ge \frac{\gamma t}{2} - |x| \ge \left(\frac{\gamma}{2} - R_0\right)t \ge \frac{\gamma}{4}t.$$

Then, by (3.24) we have

$$\mathbf{I} \le C_{j,k,\alpha,\beta,\delta,\ell} t^{-(2(j-k)+|\alpha|+|\beta|+|\delta|+n)} \int_{\frac{1}{2} \le |z| \le 1} \frac{dz}{\sqrt{1-|z|^2}}.$$

When $|z| \leq 1/2$, $|x| \leq R_0 t$, $t \geq 1$ and $R_0 \leq \gamma/4$, we have

$$|x + \gamma tz| \leq \frac{\gamma}{2}t + R_0t \leq \frac{3}{4}\gamma t, \quad \sqrt{1 - |z|^2} \geq \frac{\sqrt{3}}{2}.$$

Therefore, putting $p = x + \gamma tz$, by Lemma 3.5 we have

$$\begin{split} & \text{II} \leqq \frac{2}{\sqrt{3}} \int_{|p| \leqq \frac{3}{4} \gamma t} \left| \left(\partial_t^{j-k} \partial_x^{\alpha+\beta+\delta} G_\ell \right) (t,p) \right| dp \\ & \leqq C_{j,k,\alpha,\beta,\delta,\ell,n} \\ & \begin{cases} t^{-n} t^{-\frac{1}{2}(2(j-k)+|\alpha|+|\beta|+|\delta|)} & \text{when } 2(j-k)+|\alpha|+|\beta|+|\delta| \geqq 1, \\ t^{-n} (1+\log t) & \text{when } 2(j-k)+|\alpha|+|\beta|+|\delta| = 0 \end{cases} \\ & \text{and } \ell = 0, \\ & \text{when } 2(j-k)+|\alpha|+|\beta|+|\delta| = 0 \\ & \text{and } \ell \geqq 1. \end{split}$$

Combining these estimations, we have for $|x| \leq R_0 t$ and $t \geq 1$ (3.26)

$$\begin{split} &\left| \partial_t^j \partial_x^\beta w_\ell(t,x) \right| \\ & \leq \frac{1}{\gamma} \sum_{k=0}^j \binom{j}{k} \sum_{1 \leq |\alpha| \leq \frac{n-2}{2}} |a_\alpha| \sum_{m=0}^{\min(\ell+k,|\alpha|+1)} \binom{\ell+k}{m} \frac{(|\alpha|+1)!}{m!} (\gamma t)^{|\alpha|+1} t^{-m} \\ & \cdot \sum_{|\delta| = \ell+k-m} C_{j,k,\alpha,\beta,\delta,\ell,n} \left\{ t^{-(2(j-k)+|\alpha|+|\beta|+|\delta|+n)} + t^{-n-\frac{1}{2}(2(j-k)+|\beta|+|\delta|)} \right\} \\ & + \sum_{k=0}^{j-1} \binom{j}{k} \sum_{m=0}^{\min(\ell+k,1)} \binom{\ell+k}{m} \frac{|a_\alpha|}{m!} t^{1-m} \\ & \cdot \sum_{|\delta| = \ell+k-m} C_{j,k,\beta,\delta,\ell,n} \left\{ t^{-(2(j-k)+|\beta|+|\delta|+n)} + t^{-n-\frac{1}{2}(2(j-k)+|\beta|+|\delta|)} \right\} \end{split}$$

$$+ \sum_{m=0}^{\min(j+\ell,1)} {j+\ell \choose m} \frac{|a_{\alpha}|}{m!} t^{1-m} \cdot C_{j,\beta,\ell,n} \left\{ t^{-(\ell+j-m+|\beta|+n)} + t^{-n-\frac{1}{2}(\ell+j-m+|\beta|)} (1+\log(1+t)) \right\}$$

$$\leq C_{j,\beta,\ell,n} \left\{ (1+\log(1+t)) t^{-\left(\frac{3n-3}{4} + \frac{j+|\beta|}{2}\right) - \frac{n-1}{4} - \frac{\ell}{2}} + t^{-\left(\frac{3n-3}{4} + \frac{j+|\beta|}{2}\right) - \frac{1}{4}} \right\}.$$

Next, we shall estimate the remainder term. By (3.15) and (3.16), we have

$$\begin{split} &\partial_t^j \partial_x^\beta \mathcal{F}^{-1} \left[e^{-A|\xi|^2 t} R_N(t,\xi) \right](x) \\ &= \sum_{k=0}^j \binom{j}{k} \, \mathcal{F}^{-1} \left[e^{-A|\xi|^2 t} (-A|\xi|^2)^k (i|\xi|)^\beta \partial_t^{j-k} R_N(t,\xi) \right](x), \end{split}$$

and

$$\begin{aligned} &\left| \partial_t^{j-k} R_N(t,\xi) \right| \\ &= \left| \frac{1}{2i\gamma|\xi|f(|\xi|)N!} \int_0^1 (1-\theta)^N \sum_{\ell_1=0}^{j-k} \binom{j-k}{\ell_1} \partial_t^{j-k-\ell_1} e^{\pm i\gamma|\xi|^3 g(|\xi|^2)t\theta} \right. \\ &\left. \cdot \sum_{\ell_2=0}^{\ell_1} \binom{\ell_1}{\ell_2} \partial_t^{\ell_1-\ell_2} e^{\pm i\gamma|\xi|t} \partial_t^{\ell_2} (|\xi|^3 g(|\xi|^2)t)^{N+1} d\theta \right| \\ &\leq C_{j,\beta,N} \sum_{\ell_1=0}^{j-k} \sum_{\ell_2=0}^{\ell_1} |\xi|^{3(N+j-k)+2(1-\ell_1)-\ell_2} t^{N+1-\ell_2}. \end{aligned}$$

Combining these estimations, we have

$$\begin{split} & \left| \partial_t^j \partial_x^\beta \mathcal{F}^{-1} \left[e^{-A|\xi|^2 t} R_N(t,\xi) \right](x) \right| \\ & \leq C_{j,\beta,N} \sum_{k=0}^j \sum_{\ell_1=0}^{j-k} \sum_{\ell_2=0}^{\ell_1} t^{N+1-\ell_2} \int_{\mathbb{R}^n} |\xi|^{3(N+j)+2(1-\ell_1)-\ell_2-k+|\beta|} e^{-A|\xi|^2 t} \, d\xi \\ & \leq C_{j,\beta,N} \sum_{k=0}^j \sum_{\ell_1=0}^{j-k} \sum_{\ell_2=0}^{\ell_1} t^{-\frac{N+j+|\beta|+(j-k-\ell_1)+(j-\ell_1)}{2}} \\ & \leq C_{j,\beta,N} t^{-\frac{N+j+|\beta|}{2}} \, . \end{split}$$

By (3.25), (3.26), (3.27) and (3.13), we have

$$(3.28) \quad \left| \partial_t^j \partial_x^\beta K_{\psi,0}(t,x) \right| \le C_{j,\beta,n} t^{-\left(\frac{3n-3}{4} + \frac{j+|\beta|}{2}\right)}, \quad t \ge \max(1, (R/R_0)^4).$$

To complete the Proof of Theorem 3.1, we have to estimate the case when $0 \le t \le \max(1, (R/R_0)^4)$. But, it is obvious that

$$\begin{split} &\left|\partial_t^j \partial_x^\beta K_{\psi,0}(t,x)\right| \\ & \leq \left(\frac{1}{2\pi}\right)^n \left|\int_{\mathbb{R}^n} (i\xi)^\beta \frac{\lambda_+(\xi)^j e^{\lambda_+(\xi)t} - \lambda_-(\xi)^j e^{\lambda_-(\xi)t}}{\lambda_+(\xi) - \lambda_-(\xi)} \psi(\xi) \varphi_0(\xi)\right| \\ & \leq C_{j,\beta} \int_0^{\frac{B}{\sqrt{2}}} r^{j+|\beta|+n-2} dr \\ & \leq C_{j,\beta,n}. \end{split}$$

Therefore, the Proof of Theorem 3.1 is completed.

4. Proof of Theorem 2.1 (2).

In this section, we shall show Theorem 2.1 (2). In view of (3.1), (3.2) and Young inequality, it suffices to show that

where q(n) = (n-1)/4 for odd $n \ge 3$ and = n/4 for even $n \ge 2$. Since the kernel of $L_{11}(t,x)$, $L_{12}(t,x) = {}^tL_{21}(t,x)$ are the same as those of (2.12), (4.1) directly follows from the results of [6, Theorem 2.1] when (i,j) = (1,1), (1,2) and (2.1). Therefore, our task is to show (4.1) when (i,j) = (2,2). In view of (3.1), we put

$$L_0(t,x) = K_2(t,x) - K_3(t,x)$$

$$= \mathcal{F}^{-1} \left[\left(\frac{\lambda_+(\xi)e^{\lambda_+(\xi)t} - \lambda_-(\xi)e^{\lambda_-(\xi)t}}{\lambda_+(\xi) - \lambda_-(\xi)} - e^{-\alpha|\xi|^2 t} \right) \frac{\xi_j \xi_k}{|\xi|^2} \right] (x).$$

Then, we have

$$L_{22}(t,x) = K_1(t,x) + L_0(t,x), \quad K_1(t,x) = \mathcal{F}^{-1} \left[e^{-\alpha|\xi|^2 t} \varphi_0(\xi) \right](x) I.$$

Noting that $\varphi_0(\xi) = 0$ when $|\xi| \ge B/\sqrt{2}$, we have

(4.2)
$$\|\partial_t^j \partial_x^\beta K_1(t,\cdot)\|_{L_1(\mathbb{R}^n)} \le C_{j,\beta,n} (1+t)^{-j-\frac{|\beta|}{2}}.$$

In fact, putting

$$\chi(x) = \mathcal{F}^{-1} \left[\varphi_0(\xi) \right](x) \in \mathcal{S}(\mathbb{R}^n),$$

we have

$$K_1(t,x) = \frac{1}{(4\pi\alpha t)^{\frac{n}{2}}} \int_{\mathbb{R}^n} e^{-\frac{|x-y|^2}{2\alpha t}} \chi(y) \, dy.$$

By Young inequality, we see that

$$||K_1(t,x)||_{L_1(\mathbb{R}^n)} \le C_n, \quad t > 0.$$

When $j + |\beta| \ge 1$, we have

$$\partial_t^j \partial_x^\beta \mathcal{F}^{-1} \left[e^{-\alpha |\xi|^2 t} \varphi_0(\xi) \right] = \mathcal{F}^{-1} \left[(i\xi)^\beta (-\alpha |\xi|^2)^j e^{-\alpha |\xi|^2 t} \varphi_0(\xi) \right],$$

and

$$\left| \partial_{\xi}^{\mu} \left((i\xi)^{\beta} (-\alpha |\xi|^2)^j \varphi_0(\xi) \right) \right| \leq C_{j,\beta,n} |\xi|^{2j+|\beta|-|\mu|}, \quad \xi \neq 0.$$

Therefore, by Lemma 3.5 we have

$$\|\partial_t^j \partial_x^\beta K_1(t,x)\|_{L_1(\mathbb{R}^n)} \le C_{j,\beta,n} t^{-j-\frac{|\beta|}{2}}, \quad t > 0.$$

When $0 < t \le 1$, since

$$\begin{split} \partial_t^j \partial_x^\beta \mathcal{F}^{-1} \left[e^{-\alpha |\xi|^2 t} \varphi_0(\xi) \right] (x) &= (\alpha \Delta)^j \partial_x^\beta \left\{ \frac{1}{(4\pi\alpha t)^{\frac{n}{2}}} \int_{\mathbb{R}^n} e^{-\frac{|x-y|^2}{2\alpha t}} \chi(y) \, dy \right\} \\ &= \frac{1}{(2\pi)^{\frac{n}{2}}} \int_{\mathbb{R}^n} e^{-|z|^2} ((\alpha \Delta)^j \partial_x^\beta \chi) (x - \sqrt{2\alpha t} z) \, dz, \end{split}$$

we have

$$\|\partial_t^j \partial_x^\beta K_1(t,\cdot)\|_{L_1(\mathbb{R}^n)} \le C_{j,\beta,n}, \quad 0 < t \le 1.$$

Combining these estimations, we have (4.2).

Now, we shall show that

(4.3)
$$\|\partial_t^j \partial_x^{\beta} L_0(t, \cdot)\|_{L_1(\mathbb{R}^n)} \le C_{j,\beta,n} t^{q(n) - \frac{j + |\alpha|}{2}}, \quad t \ge 1.$$

By (3.15), we have

$$\begin{split} &\frac{\lambda_{+}(\xi)e^{\lambda_{+}(\xi)t}-\lambda_{-}(\xi)e^{\lambda_{-}(\xi)t}}{\lambda_{+}(\xi)-\lambda_{-}(\xi)} \\ &= \partial_{t}\left(\frac{e^{\lambda_{+}(\xi)t}-e^{\lambda_{-}(\xi)t}}{\lambda_{+}(\xi)-\lambda_{-}(\xi)}\right) \\ &= \partial_{t}\left\{\sum_{\ell=0}^{N}\frac{1}{\ell!}\partial_{t}^{\ell}\left(\frac{\sin\gamma|\xi|t}{|\xi|}\right)\frac{e^{-A|\xi|^{2}t}}{\gamma f(|\xi|)}(|\xi|^{2}g(|\xi|^{2})t)^{\ell} + e^{-A|\xi|^{2}t}R_{N}(t,|\xi|)\right\} \\ &= \sum_{\ell=0}^{N}\frac{1}{\ell!}\partial_{t}^{\ell+1}\left(\frac{\sin\gamma|\xi|t}{|\xi|}\right)\frac{e^{-A|\xi|^{2}t}}{\gamma f(|\xi|)}(|\xi|^{2}g(|\xi|^{2})t)^{\ell} \\ &+ \sum_{\ell=0}^{N}\frac{1}{\ell!}\partial_{t}^{\ell}\left(\frac{\sin\gamma|\xi|t}{|\xi|}\right)\partial_{t}\left(\frac{e^{-A|\xi|^{2}t}}{\gamma f(|\xi|)}(|\xi|^{2}g(|\xi|^{2})t)^{\ell}\right) \\ &+ \partial_{t}\left(e^{-A|\xi|^{2}t}R_{N}(t,|\xi|)\right). \end{split}$$

Since $f(|\xi|) = 1 + |\xi|^2 g(|\xi|^2)$, we have

$$\begin{split} &\partial_t \left(\frac{\sin \gamma |\xi| t}{|\xi|} \right) \frac{e^{-A|\xi|^2 t}}{\gamma f(|\xi|)} \\ &= e^{-A|\xi|^2 t} \left\{ \partial_t \left(\frac{\sin \gamma |\xi| t}{\gamma |\xi|} \right) - \partial_t \left(\frac{\sin \gamma |\xi| t}{|\xi|} \right) \frac{|\xi|^2 g(|\xi|^2)}{\gamma f(|\xi|)} \right\}. \end{split}$$

Combining these two estimations, we have

$$L_0(t,x) = L_1(t,x) + L_2(t,x) - M_0^1(t,x) + \sum_{\ell=1}^N \frac{1}{\ell!} M_\ell^1(t,x) + \sum_{\ell=0}^N \frac{1}{\ell!} M_\ell^2(t,x) \sum_{\ell=1}^N \frac{1}{(\ell-1)!} M_\ell^3(t,x) + \mathcal{R}_N(t,x),$$

where

$$L_{1}(t,x) = \mathcal{F}^{-1}\left[\left(\partial_{t}\left(\frac{\sin\gamma|\xi|t}{|\xi|}\right) - 1\right)e^{-A|\xi|^{2}t}\frac{\xi_{j}\xi_{k}}{|\xi|^{2}}\varphi_{0}(\xi)\right](x),$$

$$L_{2}(t,x) = \mathcal{F}^{-1}\left[\left(e^{-A|\xi|^{2}t} - e^{-\alpha|\xi|^{2}t}\right)\frac{\xi_{j}\xi_{k}}{|\xi|^{2}}\varphi_{0}(\xi)\right](x),$$

$$M_{0}^{1}(t,x) = \mathcal{F}^{-1}\left[\partial_{t}\left(\frac{\sin\gamma|\xi|t}{|\xi|}\right)\frac{e^{-A|\xi|^{2}t}g(|\xi|^{2})}{\gamma f(|\xi|^{2})}\xi_{j}\xi_{k}\varphi_{0}(\xi)\right](x),$$

$$M_{\ell}^{1}(t,x) = \mathcal{F}^{-1}\left[\partial_{t}^{\ell+1}\left(\frac{\sin\gamma|\xi|t}{|\xi|}\right)\frac{e^{-A|\xi|^{2}t}}{\gamma f(|\xi|^{2})}\left(|\xi|^{2}g(|\xi|^{2})t\right)^{\ell}\frac{\xi_{j}\xi_{k}}{|\xi|^{2}}\varphi_{0}(\xi)\right](x),$$

$$M_{\ell}^{2}(t,x) = \mathcal{F}^{-1}\left[\partial_{t}^{\ell}\left(\frac{\sin\gamma|\xi|t}{|\xi|}\right)\frac{-Ae^{-A|\xi|^{2}t}}{\gamma f(|\xi|^{2})}\left(|\xi|^{2}g(|\xi|^{2})t\right)^{\ell}\xi_{j}\xi_{k}\varphi_{0}(\xi)\right](x),$$

$$M_{\ell}^{3}(t,x) = \mathcal{F}^{-1}\left[\partial_{t}^{\ell}\left(\frac{\sin\gamma|\xi|t}{|\xi|}\right)\frac{e^{-A|\xi|^{2}t}g(|\xi|^{2})}{\gamma f(|\xi|^{2})}\cdot\left(|\xi|^{2}g(|\xi|^{2})t\right)^{\ell}\xi_{j}\xi_{k}\varphi_{0}(\xi)\right](x),$$

$$\cdot\left(|\xi|^{2}g(|\xi|^{2})t\right)^{\ell-1}\xi_{j}\xi_{k}\varphi_{0}(\xi)\right](x),$$

and

$$\mathcal{R}_N(t,x) = \mathcal{F}^{-1} \left[\partial_t \left(e^{-A|\xi|^2 t} R_N(t,|\xi|) \frac{\xi_j \xi_k}{|\xi|^2} \varphi_0(\xi) \right) \right] (x).$$

First, we shall show that

(4.4)
$$||L_1(t,\cdot)||_{L_1(\mathbb{R}^n)} \le C_n t^{q(n)}, \quad t \ge 1.$$

Put

$$g_0(t.x) = \mathcal{F}^{-1} \left[e^{-A|\xi|^2 t} \frac{\xi_j \xi_k}{|\xi|^2} \varphi_0(\xi) \right] (x).$$

Since

$$L_1(t,x) + g_0(t,x)$$

$$= \partial_t \mathcal{F}^{-1} \left[\left(\frac{\sin \gamma |\xi| t}{\gamma |\xi|} \right) \widehat{g_0}(t,\xi) \right] (x) - \mathcal{F}^{-1} \left[\frac{\sin \gamma |\xi| t}{\gamma |\xi|} \widehat{\partial_t g_0}(t,\xi) \right] (x),$$

by Lemma 3.3 we have

$$(4.5) L_{1}(t,x) + g_{0}(t,x)$$

$$= \partial_{t} \left\{ \frac{1}{\gamma} \sum_{|\alpha| \leq \frac{n-3}{2}} a_{\alpha}(\gamma t)^{|\alpha|+1} \int_{|z|=1} z^{\alpha} (\partial_{x}^{\alpha} g_{0})(t,x+\gamma tz) dS \right\}$$

$$- \mathcal{F}^{-1} \left[\frac{\sin \gamma |\xi| t}{|\xi|^{2}} \widehat{\partial_{t} g_{0}}(t,\xi) \right] (x)$$

$$= \sum_{|\alpha| \leq \frac{n-3}{2}} a_{\alpha}(|\alpha|+1)(\gamma t)^{|\alpha|+1} \int_{|z|=1} z^{\alpha} (\partial_{x}^{\alpha} g_{0})(t,x+\gamma tz) dS$$

$$+ \sum_{|\alpha| \leq n-3} a_{\alpha}(\gamma t)^{|\alpha|+1} \sum_{|\delta|=1} \int_{|z|=1} z^{\alpha+\delta} (\partial_{x}^{\alpha+\delta} g_{0})(t,x+\gamma tz) dS$$

when n is an odd ≥ 3 . In view of Lemma 3.3, we see that

$$(4.6) a_0 \int_{|z|=1} dS = 1.$$

In fact, putting

$$w(t,x) = \mathcal{F}^{-1} \left[\frac{\sin |\xi| t}{|\xi|} \hat{h}(\xi) \right] (x),$$

by Lemma 3.3, we have

$$h(x) = w_{t}(0, x)$$

$$= \sum_{|\alpha| \leq \frac{n-3}{2}} a_{\alpha} (1 + |\alpha|) t^{|\alpha|} \int_{|z|=1} z^{\alpha} (\partial_{x}^{\alpha} h)(x + tz) dS \Big|_{t=0}$$

$$+ \sum_{|\alpha| \leq \frac{n-3}{2}} a_{\alpha} t^{|\alpha|+1} \sum_{|\delta|=1} \int_{|z|=1} z^{\alpha+\delta} (\partial_{x}^{\alpha+\delta} h)(x + tz) dS \Big|_{t=0}$$

$$= \left(a_{0} \int_{|z|=1} dS \right) h(x),$$

which implies (4.6). Combining (4.5) and (4.6), we have

$$(4.7) L_{1}(t,x)$$

$$= a_{0} \int_{|z|=1} \{g_{0}(t,x+\gamma tz) - g_{0}(t,x)\} dS$$

$$+ \sum_{1 \leq |\alpha| \leq \frac{n-3}{2}} a_{\alpha}(1+|\alpha|)(\gamma t)^{|\alpha|} \int_{|z|=1} z^{\alpha} (\partial_{x}^{\alpha} g_{0})(t,x+\gamma tz) dS$$

$$+ \sum_{|\alpha| \leq n-3} a_{\alpha}(\gamma t)^{|\alpha|+1} \sum_{|\delta|=1} \int_{|z|=1} z^{\alpha+\delta} (\partial_{x}^{\alpha+\delta} g_{0})(t,x+\gamma tz) dS.$$

Similarly, we see that

$$(4.8) L_{1}(t,x)$$

$$= a_{0} \int_{|z| \leq 1} \frac{g_{0}(t,x+\gamma tz) - g_{0}(t,x)}{\sqrt{1-|z|^{2}}} dz$$

$$+ \sum_{1 \leq |\alpha| \leq \frac{n-2}{2}} a_{\alpha} (1+|\alpha|) (\gamma t)^{|\alpha|} \int_{|z| \leq 1} \frac{z^{\alpha} (\partial_{x}^{\alpha} g_{0})(t,x+\gamma tz)}{\sqrt{1-|z|^{2}}} dz$$

$$+ \sum_{|\alpha| \leq \frac{n-2}{2}} a_{\alpha} (\gamma t)^{|\alpha|+1} \sum_{|\delta|=1} \int_{|z| \leq 1} \frac{z^{\alpha+\delta} (\partial_{x}^{\alpha+\delta} g_{0})(t,x+\gamma tz)}{\sqrt{1-|z|^{2}}} dz$$

when n is an even ≥ 2 . Concerning the estimate $g_0(t, x)$, we have

In fact, we have

$$\partial_t^{\ell} \partial_x^{\alpha} g_0(t, x) = \mathcal{F}^{-1} \left[e^{-A|\xi|^2 t} (-A|\xi|^2)^{\ell} (i\xi)^{\alpha} \frac{\xi_j \xi_k}{|\xi|^2} \varphi_0(\xi) \right] (x)$$

and

$$\left| \partial_{\xi}^{\mu} \left((-A|\xi|^2)^{\ell} (i\xi)^{\alpha} \frac{\xi_j \xi_k}{|\xi|^2} \varphi_0(\xi) \right) \right| \leq C_{j,k,\alpha,\mu} |\xi|^{2\ell + |\alpha| - |\mu|}, \quad \xi \neq 0.$$

Therefore, (4.9) follows from Lemma 3.5. Since

$$g_0(t, x + \gamma tz) - g_0(t, x) = \int_0^1 \frac{d}{d\theta} \{g_0(t, x + \gamma tz\theta)\} d\theta$$
$$= \int_0^1 (\nabla_x g_0)(t, x + \gamma tz\theta) d\theta \cdot \gamma tz$$

by (4.9) we have

(4.10)
$$\left\| a_0 \int_{|z|=1} \{ g_0(t, \cdot + \gamma tz) - g_0(t, \cdot) \} dS \right\|_{L_1(\mathbb{R}^n)}$$

$$\leq a_0 \gamma t \int_{\mathbb{R}^n} \int_{|z|=1} \int_0^1 |z| \left| (\nabla_x g_0)(t, x + \gamma tz\theta) \right| d\theta dS dx$$

$$\leq C_n t^{\frac{1}{2}}$$

when n is an odd ≥ 3 ; and

when n is an even ≥ 2 . Therefore, by (4.7), (4.9) and (4.10) we have

$$||L_1(t,\cdot)||_{L_1(\mathbb{R}^n)} \le C_n \left\{ t^{\frac{1}{2}} + \sum_{1 \le |\alpha| \le \frac{n-3}{2}} t^{\frac{|\alpha|}{2}} + \sum_{|\alpha| \le \frac{n-3}{2}} t^{\frac{|\alpha|+1}{2}} \right\}$$

$$\le C_n t^{\frac{n-1}{4}}$$

when n is an odd ≥ 3 ; and by (4.7), (4.8) and (4.11) we have

$$||L_1(t,\cdot)||_{L_1(\mathbb{R}^n)} \le C_n \left\{ t^{\frac{1}{2}} + \sum_{1 \le |\alpha| \le \frac{n-2}{2}} t^{\frac{|\alpha|}{2}} + \sum_{|\alpha| \le \frac{n-2}{2}} t^{\frac{|\alpha|+1}{2}} \right\}$$

$$\le C_n t^{\frac{n}{4}}$$

when n is an even ≥ 2 , which implies (4.4). Next, we shall show that

By (4.7) we have

$$(4.13) \qquad \partial_t^j \partial_x^\beta L_1(t,x)$$

$$= a_0 \int_{|z|=1} \partial_t^j \partial_x^\beta \left\{ g_0(t,x + \gamma tz) - g_0(t,x) \right\} dS$$

$$+ \sum_{k=0}^j \binom{j}{k} \sum_{1 \le |\alpha| \le \frac{n-3}{2}} a_\alpha (1 + |\alpha|) \sum_{m=0}^{\min(k+1,|\alpha|)} \frac{|\alpha|!}{m!} (\gamma t)^{|\alpha|} t^{-m}$$

$$\cdot \sum_{|\delta|=k-m} \int_{|z|=1} z^{\alpha+\delta} (\partial_x^{\alpha+\beta+\delta} \partial_t^{j-k} g_0)(t,x + \gamma tz) dS$$

$$+ \sum_{k=0}^j \binom{j}{k} \sum_{0 \le |\alpha| \le \frac{n-3}{2}} a_\alpha \sum_{m=0}^{\min(k,|\alpha|+1)} \frac{(|\alpha|+1)!}{m!} (\gamma t)^{|\alpha|} t^{1-m}$$

$$\cdot \sum_{|\delta|=k-m+1} \int_{|z|=1} z^{\alpha+\delta} (\partial_x^{\alpha+\beta+\delta} \partial_t^{j-k} g_0)(t,x + \gamma tz) dS$$

when n is an odd ≥ 3 ; and by (4.8) we have

$$(4.14) \qquad \partial_{t}^{j} \partial_{x}^{\beta} L_{1}(t,x)$$

$$= a_{0} \int_{|z| \leq 1} \frac{\partial_{t}^{j} \partial_{x}^{\beta} \left\{ g_{0}(t, x + \gamma tz) - g_{0}(t, x) \right\}}{\sqrt{1 - |z|^{2}}} dz$$

$$+ \sum_{k=0}^{j} \binom{j}{k} \sum_{1 \leq |\alpha| \leq \frac{n-2}{2}} a_{\alpha} (1 + |\alpha|) \sum_{m=0}^{\min(k+1, |\alpha|)} \frac{|\alpha|!}{m!} (\gamma t)^{|\alpha|} t^{-m}$$

$$\cdot \sum_{|\delta| = k - m} \int_{|z| \leq 1} \frac{z^{\alpha + \delta} (\partial_{x}^{\alpha + \beta + \delta} \partial_{t}^{j - k} g_{0})(t, x + \gamma tz)}{\sqrt{1 - |z|^{2}}} dz$$

$$+ \sum_{k=0}^{j} \binom{j}{k} \sum_{0 \leq |\alpha| \leq \frac{n-2}{2}} a_{\alpha} \sum_{m=0}^{\min(k, |\alpha| + 1)} \frac{(|\alpha| + 1)!}{m!} (\gamma t)^{|\alpha|} t^{1 - m}$$

$$\cdot \sum_{|\delta| = k - m + 1} \int_{|z| \leq 1} \frac{z^{\alpha + \delta} (\partial_{x}^{\alpha + \beta + \delta} \partial_{t}^{j - k} g_{0})(t, x + \gamma tz)}{\sqrt{1 - |z|^{2}}} dz$$

when n is an even $n \ge 2$. By (4.9) we have

$$(4.15) \quad \left\| a_0 \int_{|z|=1} \partial_t^j \partial_x^\beta \left\{ g_0(t, \cdot + \gamma tz) - g_0(t, \cdot) \right\} dS \right\|_{L_1(\mathbb{R}^n)}$$

$$\leq a_0 \int_{|z|=1} \left\{ \|\partial_t^j \partial_x^\beta g_0(t, \cdot + \gamma tz)\|_{L_1(\mathbb{R}^n)} + \|\partial_t^j \partial_x^\beta g_0(t, \cdot)\|_{L_1(\mathbb{R}^n)} \right\} dS$$

$$\leq C_{j,\beta,n} t^{-\left(j + \frac{|\beta|}{2}\right)};$$

and

Putting

$$p(n) = \begin{cases} \frac{n-3}{2}, & \text{when n is an odd} \ge 3, \\ \frac{n-2}{2}, & \text{when n is an even} \ge 2, \end{cases}$$

by (4.9), (4.13), (4.14), (4.15) and (4.16), we have

$$\begin{split} &\|\partial_t^j \partial_x^\beta L_1(t,\cdot)\|_{L_1(\mathbb{R}^n)} \\ & \leq C_{j,\beta,n} \left\{ t^{-\left(j + \frac{|\beta|}{2}\right)} + \sum_{k=0}^j \sum_{1 \leq |\alpha| \leq p(n)} \sum_{m=0}^{\min(k+1,|\alpha|)} t^{-\left(j + \frac{|\beta| - |\alpha| + m - k}{2}\right)} \right. \\ & + \sum_{k=0}^j \sum_{0 \leq |\alpha| \leq p(n)} \sum_{m=0}^{\min(k,|\alpha|+1)} t^{-\left(j + \frac{|\beta| - |\alpha| + m - k - 1}{2}\right)} \right\} \\ & \leq C_{i,\beta,n} t^{q(n) - \frac{j + |\beta|}{2}}, \end{split}$$

which implies (4.12).

Now we shall estimate

$$\partial_t^\ell \partial_x^\beta L_2(t,x) = (\alpha - A)^j \mathcal{F}^{-1} \left[\left(e^{-A|\xi|^2 t} - e^{-\alpha|\xi|^2 t} \right) |\xi|^{2\ell} (i\xi)^\beta \frac{\xi_j \xi_k}{|\xi|^2} \varphi_0(\xi) \right] (x).$$

Since

$$e^{-A|\xi|^2 t} - e^{-\alpha|\xi|^2 t} = (\alpha - A)|\xi|^2 t \int_0^1 e^{-\theta A|\xi|^2 t - (1-\theta)\alpha|\xi|^2 t} d\theta,$$

we have

$$\begin{split} &\left|\partial_{\xi}^{\eta} \left\{ \left(e^{-A|\xi|^{2}t} - e^{-\alpha|\xi|^{2}t} \right) |\xi|^{2\ell} (i\xi)^{\beta} \frac{\xi_{j}\xi_{k}}{|\xi|^{2}} \varphi_{0}(\xi) \right\} \right| \\ &\leq C_{\ell,\beta,\eta} |\xi|^{2\ell+|\beta|+2-|\eta|} t, \quad \xi \neq 0. \end{split}$$

Therefore, by Lemma 3.5 we have

(4.17)
$$\|\partial_t^{\ell} \partial_{\xi}^{\beta} L_2(t, \cdot)\|_{L_1(\mathbb{R}^n)} \le C_{\ell, \beta, n} t^{-\left(j + \frac{|\beta|}{2}\right)}, \ t > 0.$$

Next, we shall show that for $t \geq 1$

$$(4.18) \qquad \begin{cases} \|\partial_t^j \partial_x^{\beta} M_0^1(t, \cdot)\|_{L_1(\mathbb{R}^n)} \leq C_{j,\beta,n} t^{q(n) - \frac{j+|\beta|+1}{2}}, \\ \|\partial_t^j \partial_x^{\beta} M_\ell^1(t, \cdot)\|_{L_1(\mathbb{R}^n)} \leq C_{j,\beta,\ell,n} t^{q(n) - \frac{j+|\beta|+\ell-1}{2}}, \quad \ell \geq 1, \\ \|\partial_t^j \partial_x^{\beta} M_\ell^2(t, \cdot)\|_{L_1(\mathbb{R}^n)} \leq C_{j,\beta,\ell,n} t^{q(n) - \frac{j+|\beta|+\ell}{2}}, \quad \ell \geq 0, \\ \|\partial_t^j \partial_x^{\beta} M_\ell^3(t, \cdot)\|_{L_1(\mathbb{R}^n)} \leq C_{j,\beta,\ell,n} t^{q(n) - \frac{j+|\beta|+\ell}{2}}, \quad \ell \geq 1. \end{cases}$$

To do this, we put

$$\psi_0^1(t,x) = e^{-\frac{A}{2}|\xi|^2 t} \frac{g(|\xi|^2)}{\gamma f(|\xi|)} \xi_j \xi_k \varphi_0(\xi),$$

$$\psi_\ell^1(t,x) = e^{-\frac{A}{2}|\xi|^2 t} \frac{1}{\gamma f(|\xi|)} (|\xi|^2 g(|\xi|^2) t)^\ell \xi_j \xi_k \varphi_0(\xi),$$

$$\psi_\ell^2(t,x) = e^{-\frac{A}{2}|\xi|^2 t} \frac{-A}{\gamma f(|\xi|)} (|\xi|^2 g(|\xi|^2) t)^\ell \xi_j \xi_k \varphi_0(\xi),$$

$$\psi_\ell^3(t,x) = e^{-\frac{A}{2}|\xi|^2 t} \frac{g(|\xi|^2)}{\gamma f(|\xi|)} (|\xi|^2 g(|\xi|^2) t)^{\ell-1} \xi_j \xi_k \varphi_0(\xi).$$

Then, we have

(4.19)
$$\begin{cases} M_0^1(t,x) = \mathcal{F}^{-1} \left[\partial_t \left(\frac{\sin \gamma |\xi| t}{|\xi|} \right) e^{-\frac{A}{2} |\xi|^2 t} \psi_0^1(t,\xi) \right](x), \\ M_\ell^1(t,x) = -\mathcal{F}^{-1} \left[\partial_t^{\ell-1} \left(\frac{\sin \gamma |\xi| t}{|\xi|} \right) e^{-\frac{A}{2} |\xi|^2 t} \psi_\ell^1(t,\xi) \right](x), \\ M_\ell^2(t,x) = \mathcal{F}^{-1} \left[\partial_t^{\ell} \left(\frac{\sin \gamma |\xi| t}{|\xi|} \right) e^{-\frac{A}{2} |\xi|^2 t} \psi_\ell^2(t,\xi) \right](x), \\ M_\ell^3(t,x) = \mathcal{F}^{-1} \left[\partial_t^{\ell} \left(\frac{\sin \gamma |\xi| t}{|\xi|} \right) e^{-\frac{A}{2} |\xi|^2 t} \psi_\ell^3(t,\xi) \right](x). \end{cases}$$

Concerning the estimate $\psi_{\ell}^{k}(t,\xi)$, we have

$$\left| \partial_{\xi}^{\mu} \psi_{\ell}^{k}(t,\xi) \right| \leq C_{\mu,\ell} |\xi|^{2-|\mu|}, \quad \forall \mu.$$

Therefore, if we put

$$g_{\ell}^{k}(t,x) = \mathcal{F}^{-1} \left[\psi_{\ell}^{k}(t,\xi) \right](x),$$

then, by Lemma 3.5 we have

In view of (4.19) and (4.20), we consider the function:

$$N_{\ell}(t,x) = \mathcal{F}^{-1}\left[\partial_t^{\ell}\left(\frac{\sin\gamma|\xi|t}{|\xi|}\right)\hat{G}(t,\xi)\right](x),$$

where G(t,x) satisfies the following conditions:

(4.21)
$$\|\partial_t^j \partial_x^{\beta} G(t, \cdot)\|_{L_1(\mathbb{R}^n)} \le C_{j,\beta,n} t^{-\left(1+j+\frac{|\beta|}{2}\right)}.$$

In order to prove (4.18), it suffices to show that

(4.22)
$$\|\partial_t^j \partial_x^\beta N_\ell(t,\cdot)\|_{L_1(\mathbb{R}^n)} \le C_{j,\beta,\ell,n} t^{q(n) - \frac{j+|\beta|+\ell}{2}}.$$

By (3.17), we have

$$\begin{split} \partial_t^j \partial_x^\beta N_\ell(t,x) \\ &= \sum_{k=0}^j \binom{j}{k} \sum_{|\alpha| \leq \frac{n-3}{2}} a_\alpha \sum_{m=0}^{\min(\ell+k,|\alpha|+1)} \binom{\ell+k}{m} \, \partial_t^m (\gamma t)^{|\alpha|+1} \\ &\cdot \sum_{|\delta|=\ell+k-m} \int_{|z|=1} z^{\alpha+\delta} \left(\partial_x^{\alpha+\beta+\delta} \partial_t^{j-k} G \right) (t,x+\gamma tz) \, dS \end{split}$$

when n is an odd ≥ 3 ; and

$$\begin{split} \partial_t^j \partial_x^\beta N_\ell(t,x) \\ &= \sum_{k=0}^j \binom{j}{k} \sum_{|\alpha| \leq \frac{n-2}{2}} a_\alpha \sum_{m=0}^{\min(\ell+k,|\alpha|+1)} \binom{\ell+k}{m} \partial_t^m (\gamma t)^{|\alpha|+1} \\ &\cdot \sum_{|\delta|=\ell+k-m} \int_{|z| \leq 1} \frac{z^{\alpha+\delta} \left(\partial_x^{\alpha+\beta+\delta} \partial_t^{j-k} G\right) (t,x+\gamma tz)}{\sqrt{1-|z|^2}} \, dz \end{split}$$

when n is an even ≥ 2 . Therefore, by (4.21) we have

$$\begin{split} &\|\partial_t^j \partial_x^\beta N_\ell(t,\cdot)\|_{L_1(\mathbb{R}^n)} \\ & \leqq C_{j,\beta,\ell,n} \sum_{k=0}^j \sum_{|\alpha| \leqq p(n)} \sum_{m=0}^{\min(\ell+k,|\alpha|+1)} t^{\frac{|\alpha|-|\beta|-\ell-j}{2} - \frac{j+m-k}{2}} \\ & \leqq C_{j,\beta,\ell,n} t^{q(n) - \frac{j+|\beta|+\ell}{2}}, \end{split}$$

which implies (4.22).

In order to estimate the remainder term $\mathcal{R}_N(t,x)$, we consider the function:

$$R_{N,\psi}^{\pm}(t,x) = \mathcal{F}^{-1}\left[r_{N,\psi}^{\pm}(t,\xi)\right](x),$$

where

$$r_{N,\psi}^{\pm}(t,\xi) = \frac{e^{-A|\xi|^2 t}}{2i\gamma|\xi|f(|\xi|)} \int_0^1 (1-\theta)^N e^{\pm i\gamma|\xi|(1+\theta|\xi|^2 g(|\xi|^2))t} d\theta \cdot (\pm i\gamma|\xi|^3 g(|\xi|^2))^{N+1} \psi(\xi)\varphi_0(\xi),$$

and $\psi \in C^{\infty}(\mathbb{R}^n - \{0\})$ satisfies the condition:

$$\left|\partial_{\xi}^{\gamma}\psi(\xi)\right| \leq C_{\gamma}|\xi|^{-|\gamma|}, \quad \forall \xi \neq 0.$$

If $\psi(\xi) = \frac{\xi_j \xi_k}{|\xi|^2}$, then we have

(4.23)
$$\mathcal{R}_{N}(t,x) = \partial_{t} \left\{ \left(R_{N,\psi}^{+}(t,x) - R_{N,\psi}^{-}(t,x) \right) t^{N+1} \right\}.$$

First, we observe that

$$\begin{aligned}
(4.24) & \left| \partial_{\xi}^{\delta} \left\{ (-A|\xi|^{2} \pm i\gamma|\xi|(1+\theta|\xi|^{2})g(|\xi|^{2}))^{j}(i\xi)^{\beta} r_{N,\psi}^{\pm}(t,\xi) \right\} \right| \\
& \leq C_{j,\beta,N,\delta} |\xi|^{3N+2+j+|\beta|-2|\delta|} e^{-\frac{A}{4}|\xi|^{2}t}, \quad 0 \leq \theta \leq 1, \ \xi \neq 0.
\end{aligned}$$

In fact, by the formula of derivative of composed function (cf. (3.19)), we have

(4.25)

$$\begin{split} \partial_{\xi}^{\delta} e^{\pm i\gamma|\xi|(1+\theta|\xi|^{2}g(|\xi|^{2})t)} \\ &= \sum_{\ell=1}^{|\delta|} (\pm i\gamma t)^{\ell} e^{\pm i\gamma|\xi|(1+\theta|\xi|^{2}g(|\xi|^{2})t)} \\ &\cdot \sum_{\substack{|\alpha_{1}|+\dots+|\alpha_{\ell}|=|\delta|\\ |\alpha_{i}|\geq 1}} \partial_{\xi}^{\alpha_{1}} \left\{ |\xi|(1+\theta|\xi|^{2}g(|\xi|^{2})) \right\} \dots \partial_{\xi}^{\alpha_{\ell}} \left\{ |\xi|(1+\theta|\xi|^{2}g(|\xi|^{2})) \right\}. \end{split}$$

Since

$$\left| \partial_{\xi}^{\alpha_{\nu}} \left\{ |\xi| (1 + \theta |\xi|^2 g(|\xi|^2)) \right\} \right| \le C_{\alpha,\nu} |\xi|^{1 - |\alpha_{\nu}|}, \quad \xi \in \operatorname{supp} \varphi_0,$$

by (4.25) we have

$$\left| \partial_{\xi}^{\delta} e^{\pm i\gamma|\xi|(1+\theta|\xi|^2g(|\xi|^2)t)} \right| \leq C_{\delta} \sum_{\ell=1}^{|\delta|} (t|\xi|)^{\ell} |\xi|^{-|\delta|}, \quad \xi \in \operatorname{supp} \varphi_0.$$

Therefore, we have for $\xi \in \operatorname{supp} \varphi_0$ and $\xi \neq 0$

$$\begin{split} & \left| \partial_{\xi}^{\delta} \left\{ (-A|\xi|^{2} \pm i\gamma|\xi|(1+\theta|\xi|^{2})g(|\xi|^{2}))^{j}(i\xi)^{\beta} r_{N,\psi}^{\pm}(t,\xi) \right\} \right| \\ & \leq C_{\delta} \sum_{0 \leq \nu \leq \delta} |\xi|^{3N+2+j+|\beta|-|\nu|} e^{-\frac{A}{2}|\xi|^{2}t} \sum_{\ell=1}^{|\delta-\nu|} (t|\xi|)^{\ell} |\xi|^{-|\delta-\nu|} \\ & \leq C_{\delta} \sum_{0 \leq \nu \leq \delta} |\xi|^{3N+2+j+|\beta|-|\delta|} e^{-\frac{A}{2}|\xi|^{2}t} \sum_{\ell=1}^{|\delta-\nu|} (t|\xi|)^{\ell} |\xi|^{-\ell}. \end{split}$$

Since $|\xi|^{-\ell} \leq C_{\delta}|\xi|^{-|\delta|}$ $(0 \leq \ell \leq |\delta|)$ when $\xi \in \operatorname{supp} \varphi_0$ and $\xi \neq 0$, by the above inequality we have (4.24). Since

(4.26)
$$e^{ix\cdot\xi} = \sum_{j=1}^{n} \frac{x_j}{i|x|^2} \partial_{\xi_j} e^{ix\cdot\xi},$$

in view of (4.24) by n + 1-times integration by parts, we have

$$\begin{split} &\partial_t^j \partial_x^\beta R_{N,\psi}^\pm(t,x) \\ &= \sum_{|\delta|=n+1} \left(\frac{ix}{|x|^2}\right)^\delta \left(\frac{1}{2\pi}\right)^n \int_0^1 \int_{\mathbb{R}^n} e^{ix\cdot\xi} \partial_\xi^\delta \\ &\quad \cdot \left\{ \left(-A|\xi|^2 \pm i\gamma |\xi| (1+\theta|\xi|^2 g(|\xi|^2))\right)^j (i\xi)^\beta r_{N,\psi}^\pm(t,\xi) \right\} \, d\xi d\theta \end{split}$$

when N > n/3. Therefore, by (4.24) we have

$$\left| \partial_t^j \partial_x^\beta R_{N,\psi}^{\pm}(t,x) \right| \le C_{j,\beta,N,n} |x|^{-(1+n)} \int_{\mathbb{R}^n} |\xi|^{3N+2+j+|\beta|-2(n+1)} e^{-\frac{A}{4}|\xi|^2 t} d\xi$$
$$\le C_{j,\beta,N,n} |x|^{-(n+1)} t^{-\frac{3N+j+|\beta|-n}{2}}.$$

On the other hand, by (4.24) with $\delta = 0$ we have

$$\left| \partial_t^j \partial_x^\beta R_{N,\psi}^{\pm}(t,x) \right| \leq C_{j,\beta,N} \int_{\mathbb{R}^n} |\xi|^{3N+2+j+|\alpha|} e^{-\frac{A}{4}|\xi|^2 t} d\xi$$
$$\leq C_{j,\beta,N} t^{-\frac{3N+2+j+|\beta|+n}{2}}.$$

Combining these two estimations, we have (4.27)

$$\begin{split} &\|\partial_t^j \partial_x^\beta R_{N,\psi}^{\pm}(t,\cdot)\|_{L_1(\mathbb{R}^n)} \\ & \leq C_{j,\beta,N,n} \left\{ \int_{|x| \leq \sqrt{t}} t^{-\frac{3N+2+j+|\beta|+n}{2}} \, dx + \int_{|x| \geq \sqrt{t}} t^{-\frac{3N+j+|\alpha|-n}{2}} |x|^{-n+1} \, dx \right\} \\ & \leq C_{j,\beta,N,n} t^{-\frac{3N+|\alpha|+j+1-n}{2}}, \quad t \geq 1. \end{split}$$

By (4.23) and (4.27), we have

Combining (4.4), (4.12), (4.17), (4.18) and (4.28), we have (4.3). To complete the Proof of Theorem 2.1 (2), we have to show that

(4.29)
$$\|\partial_t^j \partial_x^{\alpha} L_0(t,\cdot)\|_{L_1(\mathbb{R}^n)} \leq C_{j,\alpha,n}, \quad 0 \leq t \leq 1.$$

Regarding the relations:

$$\lambda_{\pm}(\xi) = -A|\xi|^2 \mp i\gamma|\xi|f(|\xi|),$$

we put

$$L_0(t,x) = \sum_{j=1}^{3} \mathcal{F}^{-1} [\psi_j(t,\xi)] (x),$$

where

$$\begin{split} \psi_1(t,\xi) &= \frac{A|\xi|e^{-A|\xi|^2t}}{2i\gamma f(|\xi|)} \left(e^{-i\gamma|\xi|f(|\xi|)t} - e^{i\gamma|\xi|f(|\xi|)t}\right) \frac{\xi_j \xi_k}{|\xi|^2} \varphi_0(\xi), \\ \psi_2(t,\xi) &= e^{-A|\xi|^2t} \left(\frac{e^{-i\gamma|\xi|f(|\xi|)t} - e^{i\gamma|\xi|f(|\xi|)t}}{2} - 1\right) \frac{\xi_j \xi_k}{|\xi|^2} \varphi_0(\xi), \\ \psi_3(t,\xi) &= \left(e^{-A|\xi|^2t} - e^{-\alpha|\xi|^2t}\right) \frac{\xi_j \xi_k}{|\xi|^2} \varphi_0(\xi). \end{split}$$

First, we shall estimate $\mathcal{F}^{-1}[\psi_1(t,\xi)](x)$. By the formula of derivative of composed function (cf. (3.19)), we have (4.30)

$$\begin{split} & \partial_{\xi}^{\delta} e^{\pm \gamma |\xi| f(|\xi|) t} \\ &= \sum_{\ell=1}^{|\delta|} (\pm i \gamma t)^{\ell} e^{\pm i \gamma |\xi| f(|\xi|) t} \sum_{\substack{|\alpha_1| + \dots + |\alpha_\ell| = |\delta| \\ |\alpha_\ell| \geq 1}} \partial_{\xi}^{\alpha_1} \left\{ |\xi| f(|\xi|) \right\} \dots \partial_{\xi}^{\alpha_\ell} \left\{ |\xi| f(|\xi|) \right\}. \end{split}$$

Since

$$\left| \partial_{\xi}^{\alpha_{\nu}} |\xi| f(|\xi|) \right| \le C_{\alpha_{\nu}} |\xi|^{1-|\alpha_{\nu}|}, \quad |\xi| \le \frac{B}{\sqrt{2}}, \ \xi \ne 0,$$

by (4.30) we have

$$(4.31) \qquad \left| \partial_{\xi}^{\delta} e^{\pm i\gamma|\xi|f(|\xi|)t} \right| \leq C_{\delta} \sum_{\ell=1}^{|\delta|} |\xi|^{\ell-|\delta|} \leq C_{\delta} |\xi|^{-|\delta|}, \quad |\xi| \leq \frac{B}{\sqrt{2}}, \ \xi \neq 0.$$

By (4.31) and Leibniz' rule, we have

$$\left| \partial_{\xi}^{\delta} \left\{ \partial_{t}^{j} \psi_{1}(t,\xi)(i\xi)^{\alpha} \right\} \right| \leq C_{j,\delta,\alpha} |\xi|^{1-|\delta|}, \quad |\xi| \leq \frac{B}{\sqrt{2}}, \; \xi \neq 0.$$

Since supp $\psi_1(t,\cdot) \subset \{\xi \in \mathbb{R}^n \mid |\xi| \leq B/\sqrt{2}\}$, by Proposition 3.4 with (α, N, σ) = (1, n, 1) we have

$$\left| \partial_t^j \partial_x^\alpha \mathcal{F}^{-1} \left[\psi_1(t, \xi) \right] (x) \right| \le C_{j, \alpha, n} |x|^{-n-1}, \quad \forall x \ne 0.$$

On the other hand, we have

$$\left| \partial_t^j \partial_x^{\alpha} \mathcal{F}^{-1} \left[\psi_1(t,\xi) \right](x) \right| \leq C_{j,\alpha,n} \int_{|\xi| \leq \frac{B}{\sqrt{\alpha}}} |\xi| \, d\xi \leq C_{j,\alpha,n}.$$

Therefore, combining these two estimations, we have (4.32)

$$\|\partial_t^j \partial_x^{\alpha} \mathcal{F}^{-1} \left[\psi_1(t,\xi) \right] (\cdot) \|_{L_1(\mathbb{R}^n)} \le C_{j,\alpha,n} \left\{ \int_{|x| \le 1} dx + \int_{|x| \ge 1} |x|^{-(n+1)} dx \right\}$$

$$\le C_{j,\alpha,n}.$$

Next, we shall estimate $\mathcal{F}^{-1}[\psi_2(t,\xi)](x)$. By Taylor's formula, we have

$$\psi_2(t,\xi) = -i\gamma f(|\xi|) t e^{-A|\xi|^2 t} \int_0^1 \sin(\theta \gamma |\xi| f(|\xi|) t) d\theta \frac{\xi_j \xi_k}{|\xi|} \varphi_0(\xi).$$

Therefore, we have

$$\left| \partial_{\xi}^{\delta} \left\{ (i\xi)^{\alpha} \partial_{t}^{j} \psi_{2}(t,\xi) \right\} \right| \leq C_{j,\alpha,\delta} |\xi|^{1-|\delta|}, \quad \xi \neq 0.$$

Employing the same argument as in $\mathcal{F}^{-1}[\psi_1(t,\xi)](x)$, we have

Finally, we shall estimate $\mathcal{F}^{-1}[\psi_3(t,\xi)](x)$. Since

$$\psi_3(t,x) = (A - \alpha)t \int_0^1 e^{-((1-\theta)A + \theta\alpha)|\xi|^2 t} d\theta \xi_j \xi_k \varphi_0(\xi),$$

we have

$$\left| \partial_{\xi}^{\delta} \left\{ (i\xi)^{\alpha} \partial_{t}^{j} \psi_{3}(t,\xi) \right\} \right| \leq C_{j,\alpha,\delta} |\xi|^{2-|\delta|}.$$

Therefore, employing the same argument as in $\mathcal{F}^{-1}[\psi_1(t,\xi)](x)$, we have

Combining (4.32), (4.33) and (4.34), we have (4.29), which completes the proof.

5. Proof of Theorem 2.2.

In this section, we shall prove Theorem 2.2. First, we consider the part where $|\xi| \ge \sqrt{2}B$. Since $\lambda_{\pm}(\xi) = -A\left(|\xi|^2 \pm \sqrt{|\xi|^4 - B^2|\xi|^2}\right)$ when $|\xi| \ge \sqrt{2}B$, we write:

(5.1)
$$\lambda_{+}(\xi) = -A|\xi|^{2} + 1 + \mu(\xi), \quad \lambda_{-}(\xi) = -1 - \mu(\xi),$$

where

$$\mu(\xi) = \frac{AB^4}{4|\xi|^2} g\left(\frac{B^2}{|\xi|^2}\right), \quad g(s) = \int_0^1 (1-\theta s)^{-\frac{3}{2}} (1-\theta) d\theta.$$

Note that $g(B^2/|\xi|^2) \in C^{\infty}$ when $|\xi| \ge 2$. In view of (2.5) and (2.9), we put

$$L_{\pm}(t)u(x) = \mathcal{F}^{-1} \left[\frac{\lambda_{\mp}(\xi)e^{\lambda_{\pm}(\xi)t}}{\lambda_{+}(\xi) - \lambda_{-}(\xi)} \varphi_{\infty}(\xi)\hat{u}(\xi) \right](x),$$

$$M_{\pm,\beta}(t)u(x) = \mathcal{F}^{-1} \left[\frac{\xi^{\beta}e^{\lambda_{\pm}(\xi)t}}{\lambda_{+}(\xi) - \lambda_{-}(\xi)} \varphi_{\infty}(\xi)\hat{u}(\xi) \right](x), \quad |\beta| = 1,$$

$$K_{\pm,\infty}(t)v_{0}(x) = \mathcal{F}^{-1} \left[\frac{\lambda_{\pm}(\xi)e^{\lambda_{\pm}(\xi)t}}{\lambda_{+}(\xi) - \lambda_{-}(\xi)} \frac{\xi_{j}\xi_{k}}{|\xi|^{2}} \varphi_{\infty}(\xi)\hat{v_{0}}(\xi) \right](x),$$

$$K_{1,\infty}(t)v_{0}(x) = \mathcal{F}^{-1} \left[e^{-\alpha|\xi|^{2}t} \left(\delta_{jk} - \frac{\xi_{j}\xi_{k}}{|\xi|^{2}} \right) \varphi_{\infty}(\xi)\hat{v_{0}}(\xi) \right](x).$$

By [6, Theorem 4.2.1], we have for p = 1 or ∞

$$(5.2) \quad \|\partial_{t}^{j}\partial_{x}^{\alpha}L_{+}(t)u\|_{L_{p}(\mathbb{R}^{n})} \leq C_{j,k,\alpha}t^{-(j-k)}e^{-ct}\|u\|_{W_{p}^{2k+(|\alpha|-1)^{+}}(\mathbb{R}^{n})},$$

$$\|\partial_{t}^{j}\partial_{x}^{\alpha}M_{+,\beta}(t)u\|_{L_{p}(\mathbb{R}^{n})} \leq C_{j,k,\alpha}t^{-(j-k)}e^{-ct}\|u\|_{W_{p}^{2k+|\alpha|}(\mathbb{R}^{n})}, \quad |\beta| = 1,$$

$$\|\partial_{t}^{j}\partial_{x}^{\alpha}\left(L_{-}(t)u - e^{-t}u\right)\|_{L_{p}(\mathbb{R}^{n})} \leq C_{j,\alpha}e^{-ct}\|u\|_{W_{p}^{(|\alpha|-1)^{+}}(\mathbb{R}^{n})},$$

$$\|\partial_{t}^{j}\partial_{x}^{\alpha}M_{-,\beta}(t)u\|_{L_{p}(\mathbb{R}^{n})} \leq C_{j,\alpha}e^{-ct}\|u\|_{W_{p}^{|\alpha|}(\mathbb{R}^{n})}, \quad |\beta| = 1.$$

Now we shall show that for p = 1 or ∞

Put

$$K_{+,j,k}(t,x) = \mathcal{F}^{-1} \left[\frac{\lambda_{+}(\xi)^{j} e^{\lambda_{+}(\xi)t} (1 + |\xi|^{2})^{j-k}}{(1 + |\xi|^{2})^{j}} \frac{\xi_{m} \xi_{\ell}}{|\xi|^{2}} \varphi_{\infty}(\xi) \right] (x),$$

$$K_{1,j,k}(t,x) = \mathcal{F}^{-1} \left[\frac{(-\alpha|\xi|^{2})^{j} e^{-\alpha|\xi|^{2}t} (1 + |\xi|^{2})^{j-k}}{(1 + |\xi|^{2})^{j}} \cdot \left(\delta_{m\ell} - \frac{\xi_{m} \xi_{\ell}}{|\xi|^{2}} \right) \varphi_{\infty}(\xi) \right] (x),$$

for $j \leq k \leq 0$, and then

(5.4)
$$\partial_t^j \partial_x^\alpha K_{+,\infty}(t) v_0 = K_{+,j,k}(t,\cdot) * \partial_x^\alpha (1-\Delta)^k v_0;$$

(5.5)
$$\partial_t^j \partial_x^\alpha K_{1,\infty}(t) v_0 = K_{1,j,k}(t,\cdot) * \partial_x^\alpha (1-\Delta)^k v_0.$$

By (5.1) we have for $|\xi| \ge \sqrt{2}B$

(5.6)
$$\left| \partial_{\xi}^{\nu} \left\{ \frac{\lambda_{+}(\xi)^{j} e^{\lambda_{+}(\xi)t} (1 + |\xi|^{2})^{j-k}}{(1 + |\xi|^{2})^{j}} \frac{\xi_{m} \xi_{\ell}}{|\xi|^{2}} \varphi_{\infty}(\xi) \right\} \right| \\ \leq C_{j,k,\nu} t^{-(j-k)} e^{-c_{1}t} |\xi|^{-|\nu|} e^{-c_{2}|\xi|^{2}t}, \quad \forall \nu,$$

and also we have

(5.7)
$$\left| \partial_{\xi}^{\nu} \left\{ \frac{(-\alpha|\xi|^{2})^{j} e^{-\alpha|\xi|^{2}t} (1+|\xi|^{2})^{j-k}}{(1+|\xi|^{2})^{j}} \frac{\xi_{m} \xi_{\ell}}{|\xi|^{2}} \varphi_{\infty}(\xi) \right\} \right| \\ \leq C_{j,k,\nu} t^{-(j-k)} e^{-c_{1}t} |\xi|^{-|\nu|} e^{-c_{2}|\xi|^{2}t}, \quad \forall \nu.$$

Therefore, using (4.26) and the integration by parts n+1 times, by (5.6) we have

(5.8)
$$|L_{+,j,k}(t,x)| \leq C_{j,k,n} \frac{t^{-(j-k)}e^{-c_1t}}{|x|^{n+1}} \int_{|\xi| \geq \sqrt{2}B} |\xi|^{-n-1} e^{-c_2|\xi|^2 t} d\xi$$

$$\leq C_{j,k,n} \frac{t^{-(j-k)}e^{-c_1t}}{|x|^{n+1}},$$

and by (5.7) we have

(5.9)
$$|L_{1,j,k}(t,x)| \le C_{j,k,n} \frac{t^{-(j-k)}e^{-c_1t}}{|x|^{n+1}}.$$

On the other hand, by (5.6) we have

(5.10)
$$|L_{+,j,k}(t,x)| \leq C_{j,k,n} t^{-(j-k)} e^{-c_1 t} \int_{|\xi| \geq \sqrt{2}B} e^{-c_2 |\xi|^2 t} d\xi$$
$$\leq C_{j,k,n} t^{-(j-k) - \frac{n}{2}} e^{-c_1 t},$$

and by (5.7) we have

(5.11)
$$|L_{1,j,k}(t,x)| \le C_{j,k,n} t^{-(j-k)-\frac{n}{2}} e^{-c_1 t}.$$

Therefore, by (5.8) and (5.10) we have

and by (5.9) and (5.11) we have

(5.13)
$$||L_{1,j,k}(t,\cdot)||_{L_1(\mathbb{R}^n)} \le C_{j,k,n} \left(1 + t^{-\frac{1}{2}}\right) t^{-(j-k)} e^{-c_1 t}.$$

By (5.12), (5.13) and the Young inequality, we have (5.3). Next, we shall show that for p = 1 or ∞

$$(5.14) \|\partial_t^j \partial_x^\alpha K_{-,\infty}(t) v_0\|_{L_p(\mathbb{R}^n)} \le C_{j,k,\alpha,n} t^{-(j-k)} e^{-c_1 t} \|v_0\|_{W_{\infty}^{2k+|\alpha|}(\mathbb{R}^n)}.$$

Put

$$\ell_{-}(t,x) = \mathcal{F}^{-1} \left[\frac{\lambda_{-}(\xi)e^{\lambda_{-}(\xi)t}}{\lambda_{+}(\xi) - \lambda_{-}(\xi)} \frac{\xi_{j}\xi_{k}}{|\xi|^{2}} \varphi_{\infty}(\xi) \right] (x),$$

and then

(5.15)
$$K_{-,\infty}(t)v_0(x) = \ell_-(t,\cdot) * v_0.$$

Now, we shall prove that

By (5.1) we have for $|\xi| \ge \sqrt{2}B$

$$(5.17) \quad \left| \partial_{\xi}^{\beta} \left\{ \frac{\lambda_{-}(\xi)^{j+1} e^{\lambda_{-}(\xi)t}}{\lambda_{+}(\xi) - \lambda_{-}(\xi)} \frac{\xi_{m} \xi_{k}}{|\xi|^{2}} \varphi_{\infty}(\xi) \right\} \right| \leq C_{j,\beta} (1+t)^{|\beta|} e^{-ct} |\xi|^{-2-|\beta|}.$$

Therefore, using (4.26) and the integration by parts n-1 times, by (5.17) we have

$$\left| \partial_t^j \ell_-(t, x) \right| \le C_{j,n} e^{-ct} \begin{cases} |x|^{-(n-1)}, & 0 < |x| \le 1; \\ |x|^{-(n+1)}, & |x| \ge 1, \end{cases}$$

which implies (5.16). By (5.16) and the Young inequality, we have (5.14).

In order to complete the Proof of Theorem 2.2, we have to estimate the part where $B/2 \le |\xi| \le 2B$ (cf. (2.10)). In view of (2.6) and (2.9), below, if we put

(5.18)

$$\begin{split} N_{0,\psi}(t,x) &= \frac{1}{2\pi i} \mathcal{F}^{-1} \left[\oint_{\Gamma} \frac{(z+|\xi|^2) e^{zt}}{z^2 + (\alpha+\beta) |\xi|^2 z + \gamma^2 |\xi|^2} \, dz \psi(\xi) \varphi_M(\xi) \right](x); \\ N_{1,\psi}(t,x) &= \frac{1}{2\pi i} \mathcal{F}^{-1} \left[i \gamma \xi \oint_{\Gamma} \frac{e^{zt}}{z^2 + (\alpha+\beta) |\xi|^2 z + \gamma^2 |\xi|^2} \, dz \psi(\xi) \varphi_M(\xi) \right](x); \\ N_{2,\psi}(t,x) &= \mathcal{F}^{-1} \left[e^{-\alpha |\xi|^2 t} \psi(\xi) \varphi_M(\xi) \right](x), \end{split}$$

where $\psi \in C^{\infty}(S^{n-1})$ and $\psi = \psi(\xi/|\xi|)$, then we have

$$\mathcal{F}^{-1} \left[\varphi_M(\xi) \hat{\rho}(t,\xi) \right] (x) = N_{0,\psi}(t,\cdot) * \rho_0 + N_{1,\psi}(t,\cdot) * v_0;$$

$$\mathcal{F}^{-1} \left[\varphi_M(\xi) \hat{v}(t,\xi) \right] (x) = N_{1,\psi}(t,\cdot) * \rho_0 + N_{0,\psi}(t,\cdot) * v_0 + N_{2,\psi}(t,\cdot) * v_0.$$

If we use (4.26) and (2.7), then we see easily that

$$\left| \partial_t^j \partial_x^{\alpha} N_{\ell,\psi}(t,x) \right| \le C_{j,\alpha,N} e^{-ct} |x|^{-N}, \quad \forall N \ge 0, \text{ integer.}$$

Therefore, applying the Young inequality to (5.18) we have (5.19)

$$\|\mathcal{F}^{-1}[\varphi_M(\xi)(\hat{\rho},\hat{v})(t,\xi)]\|_{L_p(\mathbb{R}^n)} \le C_{j,\alpha,p}e^{-ct}\|(\rho_0,v_0)\|_{L_p(\mathbb{R}^n)}, \quad 1 \le p \le \infty.$$

Combining (5.2), (5.3), (5.14) and (5.19), we have Theorem 2.2.

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