# Local and global analyticity for $\mu$-Camassa-Holm equations 

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## 1. Camassa-Holm equation and the $\mu$-Camassa-Holm equation

Camassa-Holm equation $u_{t}-u_{t x x}=-3 u u_{x}+2 u_{x} u_{x x}+u u_{x x x}$ or

$$
u_{t}+u u_{x}+\partial_{x}\left(1-\partial_{x}^{2}\right)^{-1}\left[u^{2}+\frac{1}{2} u_{x}^{2}\right]=0
$$

Shallow water wave, bi-Hamiltonian structure, integrability,...


$$
\mu(\varphi):=\int_{S^{1}} \varphi(x) d x(\mu \text { for mean value }) .
$$

## Liquid crystal, group of diffeos of $S^{1}$

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$$

Shallow water wave, bi-Hamiltonian structure, integrability,... $\mu$-Camassa-Holm equation $(\mu \mathrm{CH})$

$$
\begin{aligned}
\mu\left(u_{t}\right)-u_{t x x} & =-2 \mu(u) u_{x}+2 u_{x} u_{x x}+u u_{x x x}, x \in S^{1}=\mathbb{R} / \mathbb{Z} \\
\mu(\varphi) & :=\int_{S^{1}} \varphi(x) d x(\mu \text { for mean value })
\end{aligned}
$$

Liquid crystal, group of diffeos of $S^{1}, \ldots$
Set $A(\varphi)=\mu(\varphi)-\varphi_{x x}$, then $\mu \mathrm{CH}$ is

$$
u_{t}+u u_{x}+\partial_{x} A^{-1}\left[2 \mu(u) u+\frac{1}{2} u_{x}^{2}\right]=0
$$

## 2. $\mu$-equations

$$
\mu(\varphi):=\int_{S^{1}} \varphi(x) d x, \quad A(\varphi)=\mu(\varphi)-\varphi_{x x}
$$

$\mu$-Camassa-Holm equation ( $\mu \mathrm{CH}$ ) by Khesin-Lenells-Misiołek

$$
u_{t}+u u_{x}+\partial_{x} A^{-1}\left[2 \mu(u) u+\frac{1}{2} u_{x}^{2}\right]=0
$$

$\mu$-Degasperis-Procesi equation ( $\mu \mathrm{DP}$ ) by Lenells-Misiołek

$$
u_{t}+u u_{x}+\partial_{x} A^{-1}[3 \mu(u) u]=0 .
$$

Higher order $\mu$-Camassa-Holm equation by Wang-Li-Qiao

$$
\begin{aligned}
& u_{t}+u u_{x}+\partial_{x} B^{-1}\left[2 \mu(u) u+\frac{1}{2} u_{x}^{2}-3 u_{x} u_{x x x}-\frac{7}{2} u_{x x}^{2}\right]=0 \\
& B(\varphi)=\mu(\varphi)+\left(-\partial_{x}^{2}+\partial_{x}^{4}\right) \varphi
\end{aligned}
$$

## 3. Pseudodifferential operators

$$
\left(1-\partial_{x}^{2}\right)^{-1} \varphi(x)=\frac{1}{\sqrt{2 \pi}} \int_{\mathbb{R}}\left(1+\xi^{2}\right)^{-1} \hat{\varphi}(\xi) d \xi .
$$

$A(\varphi)=\mu(\varphi)-\varphi_{x x}$, where $\mu(u)=\int_{S^{1}} u d x$.
For $\varphi=\sum_{k \in \mathbb{Z}} a_{k} e^{2 k \pi i x}$, we have $\mu(\varphi)=a_{0}$ and

$$
\begin{aligned}
A(\varphi) & =a_{0}+\sum_{k \neq 0} 4 \pi^{2} k^{2} a_{k} e^{2 k \pi i x}, \quad \text { ord }=2 \\
A^{-1}(\varphi) & =a_{0}+\sum_{k \neq 0} \frac{a_{k}}{4 \pi^{2} k^{2}} e^{2 k \pi i x} \quad \text { ord }=-2 .
\end{aligned}
$$

The action is diagonal.
Some authors describe $A^{-1}$ in terms of an integral kernel, but the series expression is simpler.

## 4. Formulation of IVPs

CH and $\mu \mathrm{CH}$ involves a pseudodifferential operators (Fourier multipliers)

$$
A=\left[\mu(\cdot)-\partial_{x}^{2}\right]^{-1}
$$

So research must be GLOBAL in $x$ IVP

$$
\begin{aligned}
& u_{t}+u u_{x}+\partial_{x} A^{-1}\left[2 \mu(u) u+\frac{1}{2} u_{x}^{2}\right]=0 \\
& u(0, x)=u_{0}(x)
\end{aligned}
$$

can be solved LOCALLY or GLOBALLY in $t$.
CK (Ovsyannikov) type time-local argument is possible.
Solution in a suitable space of functions on $S_{x}^{1}$.
Things are global in $x$, while they can be either local or global in $t$.

## 5. IVP in Sobolev spaces: known results

Consider initial value problems for $\mu \mathrm{CH}, \mu \mathrm{DP}$, the higher-order $\mu \mathrm{CH}$.
Let $u_{0}(x)$ be the initial value.
Local(-in-time) well-posedness and global existence in $H^{s}\left(S^{1}\right)(s$ is sufficiently large) has been established by Khesin-Lenells-Misiołek 2008, Lenells-Misiołek-Tiğray 2010, Wang-Li-Qiao 2018.

For global(-in-time) existence, we assume that $\left(\mu-\partial_{x}^{2}\right) u_{0}(x)$ does not change signs in the cases of $\mu \mathrm{CH}$ and $\mu \mathrm{DP}$.

This is inspired by the result about the original CH : assumption is that $\left(1-\partial_{x}^{2}\right) u_{0}(x)$ (the McKean quantity) does not change signs.

## 6. Local and global analyticity

## THE GOAL OF THIS TALK IS:

IVP for $\mu \mathrm{CH}, \mu \mathrm{DP}$, the higher-order $\mu \mathrm{CH}$ with analytic initial value (with some technical assumptions) on $S^{1}$.
$\Rightarrow$ Unique existence of global-in-time analytic solution
Ref: (generalized) CH, Barostichi-Himonas-Petronilho 2017
WHAT REMAINS TO BE PROVED (solvability in $H^{s}$ is known):

1. analyticity in $x(t>0$ fixed $) \leftarrow$ Kato-Masuda theory
2. analyticity in $t$ and $x$, local in $t$
$\leftarrow$ Cauchy-Kowalevsky (Ovsyannikov) type argument
3. global analyticity in $t$
4. From ' $t \mapsto u(t, \cdot)$ analytic' (mapping from $\mathbb{R}_{t}$ to a function space in $x$ ) to 'analytic in $(t, x)$ ' (mapping from $\mathbb{R}_{t, x}^{2}$ to $\mathbb{C}$ )

2
CK argument alone is not good enough (next slide).

## 7. CK argument alone is not good enough.

We want to prove global-in-time analyticitiy.
Cauchy-Kowalevsky is local.
We employ the known global-in-time solvability in $H^{s}$. How?
Let $T^{*}$ be the sup of $T$ such that $u$ is analytic in $t$ up to $t=T$.
We want to prove $T^{*}=\infty$ by contradiction.
Assume otherwise, i.e. $T^{*}<\infty$.
CK does not guarantee the well-definedness of $u\left(T^{*}\right)$, but the $H^{s}$ solvability implies the existence of $u\left(T^{*}\right) \in H^{s}$, which is analytic in $x$ by the Kato-Masuda theory.
We apply the CK at $t=T^{*}$ and extend the lifespan.
It contradicts the assumption $T^{*}=$ 'sup of lifespan'.

## 8. Analytic Sobolev spaces on $S^{1}$

For a function $\varphi$ on $S^{1}=\mathbb{R} / \mathbb{Z}$, we set $\hat{\varphi}(k)=\int_{S^{1}} \varphi(x) e^{-2 k \pi i x} d x$. Following Barostichi-Himonas-Petronilho 2015, we introduce
$G^{\delta, s}=\left\{\varphi \in L^{2}\left(S^{1}\right) ;\|\varphi\|_{\delta, s}<\infty\right\},\|\varphi\|_{\delta, s}^{2}=\sum_{k \in \mathbb{Z}}\langle k\rangle^{2 s} e^{2 \delta|k|}|\hat{\varphi}(k)|^{2}$.
$G^{\delta, s} \hookrightarrow G^{\delta^{\prime}, s}$ and $G^{\delta, s} \hookrightarrow G^{\delta, s^{\prime}}$ if $0<\delta^{\prime}<\delta \leq 1,0<s^{\prime}<s$.
$\left\{G^{\delta, s}\right\}_{0<\delta \leq 1}$ is a (decreasing) scale of Banach spaces.
If $\varphi \in G^{\delta, s}$, then this function on $\mathbb{R} / \mathbb{Z}=S^{1}$ has an analytic
extension to $\{x+i y \in \mathbb{C} ;|y|<\delta /(2 \pi)\}$.
Any analytic function on $S^{1}$ belongs to $G^{\delta, s}$ for some $\delta$ and any $s$.
If $s>1 / 2$,

$$
\|\varphi \psi\|_{\delta, s} \leq c_{s}\|\varphi\|_{\delta, s}\|\psi\|_{\delta, s}, \quad c_{s}=\left[2\left(1+s^{2 s}\right) \sum_{k=0}^{\infty}\langle k\rangle^{-2 s}\right]^{1 / 2} .
$$

## 9. Pseudodifferential operators $A$ and $A^{-1}$

$A(\varphi)=\mu(\varphi)-\varphi_{x x}$, where $\mu(u)=\int_{S^{1}} u d x$.
For $\varphi=\sum_{k \in \mathbb{Z}} a_{k} e^{2 k \pi i x}$, we have $\mu(\varphi)=a_{0}$ and

$$
\begin{aligned}
A(\varphi) & =a_{0}+\sum_{k \neq 0} 4 \pi^{2} k^{2} a_{k} e^{2 k \pi i x}, \quad \text { ord }=2 \\
A^{-1}(\varphi) & =a_{0}+\sum_{k \neq 0} \frac{a_{k}}{4 \pi^{2} k^{2}} e^{2 k \pi i x} \quad \text { ord }=-2
\end{aligned}
$$

$A: G^{\delta, s+2} \rightarrow G^{\delta, s}$ and $A^{-1}: G^{\delta, s} \rightarrow G^{\delta, s+2}$ bounded. $\mu \mathrm{CH}$

$$
u_{t}+\frac{1}{2}\left(u^{2}\right)_{x}+\partial_{x} A^{-1}\left[2 \mu(u) u+\frac{1}{2} u_{x}^{2}\right]=0
$$

First-order $\Psi$ DE of the 'Kowalevski type'.

## 10. Local analytic CP for $\mu \mathrm{CH}$

Theorem (Y.)

$$
\left\{\begin{array}{l}
u_{t}+\frac{1}{2}\left(u^{2}\right)_{x}+\partial_{x} A^{-1}\left[2 \mu(u) u+\frac{1}{2} u_{x}^{2}\right]=0  \tag{1}\\
u(0, x)=u_{0}(x)
\end{array}\right.
$$

Let $s>1 / 2$.
If $u_{0} \in G^{\Delta, s+1}$, then there exists a positive time $T=T\left(u_{0}, s, \Delta\right)$ such that for every $d \in(0,1)$,
the Cauchy problem (1) has a unique solution in $t$ which is a holomorphic function valued in $G^{\Delta d, s+1}$ in the disk $|t| \leq T(1-d)$.

Ref: CH and similar equations, Barostichi-Himonas-Petronilho 2015

## 11. Local analytic CP for $\mu \mathrm{CH}$ : proof

Assume $\Delta=1$ for simplicity. Assume $0<\delta^{\prime}<\delta \leq 1$.

$$
F(u):=-\frac{1}{2}\left(u^{2}\right)_{x}-\partial_{x} A^{-1}\left[2 \mu(u) u+\frac{1}{2} u_{x}^{2}\right]
$$

We want to show that $F$ satisfies the Lipschitz-Cauchy estimate:

$$
\|F(u)-F(v)\|_{\delta^{\prime}, s+1} \leq \frac{\text { const. }}{\delta-\delta^{\prime}}\|u-v\|_{\delta, s+1}
$$

This estimate follows from

$$
\begin{aligned}
\left\|\varphi_{x}\right\|_{\delta^{\prime}, s} & \leq \frac{2 \pi e^{-1}}{\delta-\delta^{\prime}}\left\|\varphi_{x}\right\|_{\delta, s} \\
\left\|\varphi_{x}\right\|_{\delta, s} & \leq 2 \pi\left\|\varphi_{x}\right\|_{\delta, s+1} \\
\left\|\partial_{x} A^{-1}(\varphi)\right\|_{\delta^{\prime}, s+1} & \leq \frac{2 \pi e^{-1}}{\delta-\delta^{\prime}}\|\varphi\|_{\delta, s}
\end{aligned}
$$

and some algebra like $u_{x}^{2}-v_{x}^{2}=(u+v)_{x}(u-v)_{x}$, $\mu(u) u-\mu(v) v=\mu(u)(u-v)+[\mu(u)-\mu(v)] v$.

## 12. Global theory: global solvability in $H^{s}$

Theorem (Khesin-Lenells-Misiołek)
Let $s>5 / 2$. Assume that $u_{0} \in H^{s}\left(S^{1}\right)$ has non-zero mean and satisfies the condition

$$
\left(\mu-\partial_{x}^{2}\right) u_{0} \geq 0(\text { or } \leq 0)
$$

Then the Cauchy problem for the $\mu \mathrm{CH}$ equation

$$
\left\{\begin{array}{l}
u_{t}+u u_{x}+\partial_{x} A^{-1}\left[2 \mu(u) u+\frac{1}{2} u_{x}^{2}\right]=0 \\
u(0, x)=u_{0}(x)
\end{array}\right.
$$

has a unique solution in $\mathcal{C}\left(\mathbb{R}_{t}, H^{s}\left(S_{x}^{1}\right)\right) \cap \mathcal{C}^{1}\left(\mathbb{R}_{t}, H^{s-1}\left(S_{x}^{1}\right)\right)$. Moreover, local well-posedness (in particular, uniqueness) holds.

## 13. Main result

Theorem (Y.)
Assume that a real-analytic function $u_{0}$ on $S^{1}$ has non-zero mean and satisfies the condition

$$
\left(\mu-\partial_{x}^{2}\right) u_{0} \geq 0(\text { or } \leq 0)
$$

Then the Cauchy problem

$$
\left\{\begin{array}{l}
u_{t}+u u_{x}+\partial_{x} A^{-1}\left[2 \mu(u) u+\frac{1}{2} u_{x}^{2}\right]=0 \\
u(0, x)=u_{0}(x)
\end{array}\right.
$$

has a unique solution $u \in \mathcal{C}^{\omega}\left(\mathbb{R}_{t} \times S_{x}^{1}\right)$.
Similar statements hold true for $\mu D P$ and the higher order $\mu \mathrm{CH}$. In the higher order case, $u_{0}$ can be an arbitrary analytic function.

## 14. Radius of analyticity

$S(\delta)=\{z=x+i y \in \mathbb{C} ;|y|<\delta)\}$,
$A(\delta)=\left\{f: S^{1}=\mathbb{R} / \mathbb{Z} \rightarrow \mathbb{R} ; f\right.$ has an analytic continuation to $\left.S(\delta)\right\}$.
In the previous theorem, let $u_{0} \in A\left(r_{0}\right)$. Fix $\sigma_{0}<\left(\log r_{0}\right) /(2 \pi)$ and set

$$
\begin{aligned}
K & =\left(20 \pi d_{1}+8+4 \pi^{2} c_{1}\right)\left[1+\max \left\{\|u(t)\|_{2} ; t \in[-T, T]\right\}\right], \\
\sigma(t) & =\sigma_{0}-\frac{\sqrt{6} \pi \gamma}{K}\left\|u_{0}\right\|_{\left(\sigma_{0}, 2\right)}\left(e^{K|t| / 2}-1\right) .
\end{aligned}
$$

Then, for any fixed $T>0$, we have $u(\cdot, t) \in A\left(e^{2 \pi \sigma(t)}\right)$ for $t \in[-T, T]$.

## 15. Regularity theorem by Tosio Kato and Kyûya Masuda 1

Consider the equation

$$
\frac{d u}{d t}=F(u), u(0)=u_{0}
$$

Here $F$ is typically a (nonlinear) continuous mapping from Banach space to another, possibly involving $\Psi$ DOs in $x$.
Kato-Masuda theorem gives some sufficient condition for the regularity of $u(t), t>0$.
If $u_{0}$ is regular to some extent, then so is $u(t), t>0$.
Let $\left\{\Phi_{s} ;-\infty<s<\infty\right\}$ be a family of functions on a Banach space, typically $\frac{1}{2}\|\cdot\|_{s}^{2}$, where $\left\{\|\cdot\|_{s}\right\}_{s}$ is a family of norms.

If $\Phi_{s}(u)$ is bounded, then $u$ is regular in some sense.
So we want bounds on $\Phi_{s}(u)$ in terms of $u_{0}$.

## 16. Regularity theorem by Kato-Masuda 2

$X, Z$ : Banach spaces and $Z$ is a dense subspace of $X$.
$F$ : continuous mapping from $Z$ to $X$.
$\mathcal{O}$ : an open subset of $Z$.
$\left\{\Phi_{s} ;-\infty<s<\infty\right\}$ : a family of real-valued functions on $Z$.
Assume there exist positive constants $K$ and $L$ satisfying

$$
\left|\left\langle F(v), D \Phi_{s}(v)\right\rangle\right| \leq K \Phi_{s}(v)+L \Phi_{s}(v)^{1 / 2} \partial_{s} \Phi_{s}(v), v \in \mathcal{O}
$$

$D$ : Frechét derivative
$\langle\cdot, \cdot\rangle$ (no subscript) : the pairing of $X$ and $\mathcal{L}(X ; \mathbb{R})$.
If $d u / d t=F(u), u(0, x)=u_{0}(x)$, then for a fixed constant $s_{0}$ there exists a function $s(t)$ such that

$$
\Phi_{s(t)}(u(t)) \leq \Phi_{s_{0}}\left(u_{0}\right) e^{K t}, t \in[0, T]
$$

If $u_{0}$ is regular to some extent, then so is $u(t), t>0$.

## 17. Regularity theorem by Kato-Masuda: summary

$\Phi_{s}$ is essentially a norm. $\Phi_{s}(\cdot)=\|\cdot\|_{s}^{2} / 2$ for some $\|\cdot\|_{s}$. A bound in terms of $\Phi_{s}$ is a measure of regularity.

If $\left|\left\langle F(v), D \Phi_{s}(v)\right\rangle\right| \leq K \Phi_{s}(v)+L \sqrt{\Phi_{s}(v)} \partial_{s} \Phi_{s}(v)$,
then the solution to

$$
\frac{d u}{d t}=F(u), u(0)=u_{0}
$$

satisfies $\Phi_{s(t)}(u(t)) \leq \Phi_{s_{0}}\left(u_{0}\right) e^{K t}, t \in[0, T]$ for some function $s(t)$.
If $u_{0}$ is regular to some extent, then so is $u(t), t>0$.
Ref: Kato-Masuda, 1986 (KdV and similar equations, analyticity in $x$ only, not in $t$.)

## 18. Proof of analyticity

$\mu \mathrm{CH}$ obviously has the form $d u / d t=F(u)$.
We have to choose SUITABLE FUNCTION SPACES and $\Phi_{s}$ and then prove

$$
\left|\left\langle F(v), D \Phi_{s}(v)\right\rangle\right| \leq K \Phi_{s}(v)+L \sqrt{\Phi_{s}(v)} \partial_{s} \Phi_{s}(v)
$$

$A(\delta)=\left\{f: S^{1}=\mathbb{R} / \mathbb{Z} \rightarrow \mathbb{R} ; f\right.$ has an analytic continuation to $\left.|y|<\delta\right\}$.
$A(\delta)$ is Fréchet. The (semi)norms $\|v\|_{(\sigma, 2)}^{2}=\sum_{j=0}^{\infty} \frac{1}{j!^{2}} e^{4 \pi \sigma j}\left\|v^{(j)}\right\|_{2}^{2}$.
Set $\Phi_{\sigma, m}(v)=\sum_{j=0}^{m} \frac{1}{j!^{2}} e^{4 \pi \sigma j} \frac{\left\|v^{(j)}\right\|_{2}^{2}}{2}\left(=\Phi_{s}\right)$
Kato-Masuda $\Rightarrow$ Bounds on $\Phi_{\sigma, m}(u(t))$ and $\|u(t)\|_{(\sigma, 2)}^{2}$.
$\overline{G^{\delta, s}}$ and $A(\delta)$ can be used interchangeably.
$G^{\delta, s} \subset A(\delta)$ and $A(\delta) \subset G^{\delta^{\prime}, s}\left(\delta^{\prime}<\delta\right)$.

## 19. Estimates

Set $X=H^{m+2}, Z=H^{m+5}$,

$$
\begin{aligned}
\Phi_{\sigma, m}(v) & =\sum_{j=0}^{m} \frac{1}{j!^{2}} e^{4 \pi \sigma j} \frac{\left\|v^{(j)}\right\|_{2}^{2}}{2} \\
F_{\mu}(u) & =-u u_{x}-\partial_{x} A^{-1}\left[2 \mu(u) u+\frac{1}{2} u_{x}^{2}\right] .
\end{aligned}
$$

Then, for $v \in H^{m+5}$, we have

$$
\begin{aligned}
& \left|\left\langle F_{\mu}(v), D \Phi_{\sigma, m}(v)\right\rangle\right| \\
& \leq \text { const. }\|v\|_{2} \Phi_{\sigma, m}(v)+\text { const. } \Phi_{\sigma, m}(v)^{1 / 2} \partial_{\sigma} \Phi_{\sigma, m}(v) .
\end{aligned}
$$

Kato-Masuda theory works. The solution to $\mu \mathrm{CH}$ IVP satisfies a bound in terms of $\Phi_{\sigma, m}$. $\|u(t)\|_{(\sigma, 2)}^{2}<\infty$ for some $\sigma$ and $u(t)$ is analytic in $x$ for any $t>0$.

## 20. Estimating $\left\langle F_{\mu}(v), D \Phi_{\sigma, m}(v)\right\rangle$

$\langle\cdot, \cdot\rangle$ is the pairing of $H^{m+2}$ and $\left(H^{m+2}\right)^{*} \simeq H^{m+2}$,
$\langle\cdot,\rangle_{2}$ is the $H^{2}$ inner product.

$$
\begin{aligned}
\left\langle F_{\mu}(v), D \Phi_{\sigma, m}(v)\right\rangle= & \sum_{j=0}^{m} \frac{1}{j!^{2}} e^{4 \pi \sigma j} \underline{\left\langle v^{(j)}, \partial_{x}^{j} F_{\mu}(v)\right\rangle_{2}}, \\
\underline{\left\langle v^{(j)}, \partial_{x}^{j} F_{\mu}(v)\right\rangle_{2}}= & -\left\langle v^{(j)}, \partial_{x}^{j}\left(v v_{x}\right)\right\rangle_{2}-2\left\langle v^{(j)}, \partial_{x}^{j+1} A^{-1}[\mu(v) v]\right\rangle_{2} \\
& -\frac{1}{2}\left\langle v^{(j)}, \partial_{x}^{j+1} A^{-1}\left(v_{x}^{2}\right)\right\rangle_{2} .
\end{aligned}
$$

Estimates by using

- $A^{-1}: H^{s+2} \rightarrow H^{2}$ bounded.
- $\|\varphi \psi\|_{0} \leq$ const. $\|\varphi\|_{0}\|\psi\|_{s}$, where $\|\cdot\|_{s}$ is the $H^{s}$ norm.
- $\|\varphi \psi\|_{2} \leq \gamma\left(\|\varphi\|_{1}\|\psi\|_{2}+\|\varphi\|_{2}\|\psi\|_{1}\right)$ for some constant $\gamma>0$ (a variant of the Kato-Ponce inequality)
in particular, $H^{2}$ is closed under multiplication.
(The original Kato-Ponce is about the $W^{m, p}$ and $L^{\infty}$ norms.)

21. Estimating $\sum_{j=0}^{m} j!^{-2} e^{4 \pi \sigma j}\left\langle v^{(j)}, \partial_{x}^{j}\left(v v_{x}\right)\right\rangle_{2}$

We encounter (Leibnitz rule, $\ell=0$ is dealt with separately)

$$
Q_{j}=\sum_{\ell=1}^{j}\binom{j}{\ell}\left\langle v^{(j)}, v^{(\ell)} v^{(j-\ell+1)}\right\rangle_{2} . \quad \text { (degree 3) }
$$

Apply Schwarz and get $\left\|v^{(j)}\right\|_{2}\left\|v^{(\ell)} v^{(j-\ell+1)}\right\|_{2}$. By Kato-Ponce,

$$
\begin{aligned}
\left\|v^{(\ell)} v^{(j-\ell+1)}\right\|_{2} & \leq \gamma\left(\left\|v^{(\ell)}\right\|_{2}\left\|v^{(j-\ell+1)}\right\|_{1}+\left\|v^{(\ell)}\right\|_{1}\left\|v^{(j-\ell+1)}\right\|_{2}\right) \\
& \leq 2 \pi \gamma\left(\left\|v^{(\ell)}\right\|_{2}\left\|v^{(j-\ell)}\right\|_{2}+\left\|v^{(\ell-1)}\right\|_{2}\left\|v^{(j-\ell+1)}\right\|_{2}\right)
\end{aligned}
$$

Combining this estimate with the Schwarz inequality, we get

$$
\begin{gathered}
\left|Q_{j}\right| \leq 2 \pi \gamma\left(Q_{j, 1}+Q_{j, 2}\right) \\
Q_{j, 1}=\left\|v^{(j)}\right\|_{2} \sum_{\ell=1}^{j}\binom{j}{\ell}\left\|v^{(\ell)}\right\|_{2}\left\|v^{(j-\ell)}\right\|_{2} \\
Q_{j, 2}=\left\|v^{(j)}\right\|_{2} \sum_{\ell=1}^{j}\binom{j}{\ell}\left\|v^{(\ell-1)}\right\|_{2}\left\|v^{(j-\ell+1)}\right\|_{2}
\end{gathered}
$$

## 22.

Set $b_{k}=k!^{-1} e^{2 \pi \sigma k}\left\|v^{(k)}\right\|_{2}(k=0,1, \ldots, j)$. Then we have

$$
\frac{1}{j!^{2}} e^{4 \pi \sigma j} Q_{j, 1} \leq \sum_{\ell=1}^{j} b_{j} b_{\ell} b_{j-\ell .} \quad(\text { degree } 3)
$$

Set $B=\left(\sum_{j=0}^{m} b_{j}^{2}\right)^{1 / 2}, \widetilde{B}=\left(\sum_{j=1}^{m} j b_{j}^{2}\right)^{1 / 2}$.
$B^{2}=\|v\|_{(\sigma, 2, m)}^{2}=2 \Phi_{\sigma, m}(v), \widetilde{B}^{2}=(2 \pi)^{-1} \partial_{\sigma} \Phi_{\sigma, m}(v)$.
Repeated use of the Schwarz inequality gives

$$
\begin{aligned}
& \sum_{j=1}^{m} \frac{1}{j!^{2}} e^{4 \pi \sigma j} Q_{j, 1} \leq \sum_{j=1}^{m} \sum_{\ell=1}^{j} b_{j} b_{\ell} b_{j-\ell} \leq \sum_{\ell=1}^{m} \frac{b_{\ell}}{\sqrt{\ell}} \sum_{j=\ell}^{m} \sqrt{j} b_{j} b_{j-\ell} \\
& \leq B \widetilde{B} \sum_{\ell=1}^{m} \frac{\sqrt{\ell} b_{\ell}}{\ell} \leq B \widetilde{B}^{2}\left(\sum_{\ell=1}^{m} \frac{1}{\ell^{2}}\right)^{1 / 2} \leq \frac{\pi}{\sqrt{6}} B \widetilde{B}^{2} \\
& =\frac{1}{2 \sqrt{3}} \sqrt{\Phi_{\sigma, m}(v)} \partial_{\sigma} \Phi_{\sigma, m}(v)
\end{aligned}
$$

## 23. Final part of the proof of the Main result

1. Analyticity in $x(t>0$ fixed $) \leftarrow$ Kato-Masuda, just completed
2. Analyticity in $t$ and $x$, local in $t$ $\leftarrow$ Cauchy-Kowalevsky (Ovsyannikov) type argument
3. Global analyticity in $t \leftarrow$ combination of 1 and 2

Lifespan $<\infty$ leads to contradiction.
4. From ' $t \mapsto u(t, \cdot)$ analytic' (mapping from $\mathbb{R}_{t}$ to a function space in $x$ ) to 'analytic in $(t, x)^{\prime}$ (mapping from $\mathbb{R}_{t, x}^{2}$ to $\mathbb{C}$ )

The 4th step.
$\forall T>0, t \in[-T, T] \mapsto u(t, \cdot) \in A\left(\delta_{T}\right)$ is analytic for some $\delta_{T}$.

$$
\left\|\partial_{x}^{k} \partial_{t}^{j} u\right\|_{L^{2}\left(S^{1} \times[-T, T]\right)} \leq \sqrt{2 T} C^{j+k+1}(j+k)!
$$

We get a bound on $\left\|\Delta^{\ell} u\right\|_{L^{2}\left(S^{1} \times[-T, T]\right)}$ and $u$ is analytic in $(t, x)$ by Komatsu (1960) or Kotake-Narashimhan (1961).

## Thank you very much!

Next year, I will talk about the Camassa-Holm system

$$
\left\{\begin{array}{l}
u_{t}+\beta u u_{x}+\left(1-\partial_{x}^{2}\right)^{-1} \partial_{x}\left[-\alpha u+\frac{3-\beta}{2} u^{2}+\frac{\beta}{2} u_{x}^{2}+v+\frac{1}{2} v^{2}\right]=0, \\
v_{t}+u_{x}+(u v)_{x}=0,
\end{array}\right.
$$

introduced by R. M. Chen and Y. Liu (2011).

