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Decay estimates for solutions of nonlocal semilinear equations

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Abstract

We investigate the decay for $|x| \to \infty$ of weak Sobolev type solutions of semilinear nonlocal equations $Pu = F(u)$. We consider the case when $P = p(D)$ is an elliptic Fourier multiplier with polyhomogeneous symbol $p(\xi)$ and derive algebraic decay estimates in terms of weighted Sobolev norms. Our basic example is the celebrated Benjamin-Ono equation

$$\quad (|D| + c)u = u^2, \quad c > 0, \quad (0.1)$$

for internal solitary waves of deep stratified fluids. Their profile presents algebraic decay, in strong contrast with the exponential decay for KdV shallow water waves.

1 Introduction

The main goal of the present paper is to investigate the appearance of algebraic decay at infinity for weak solutions of semilinear nonlocal elliptic equations of the form

$$\quad Pu = F(u), \quad (1.1)$$

where $P = p(D)$ is a Fourier multiplier in $\mathbb{R}^n$:

$$\quad Pu(x) = \int_{\mathbb{R}^n} e^{ix\xi} p(\xi) \hat{u}(\xi) d\xi, \quad (1.2)$$

with $\hat{u}(\xi) = \int_{\mathbb{R}^n} e^{-ix\xi} u(x) dx$, $d\xi = (2\pi)^{-n} d\xi$ and $F(u)$ is a polynomial vanishing of order $k \geq 2$ at $u = 0$, namely

$$\quad F(u) = \sum_{j=2}^{N} F_j u^j, \quad F_j \in \mathbb{C}. \quad (1.3)$$

For $P$ operator with constant coefficients, i.e. $p(\xi)$ polynomial, or more general Fourier multiplier, equations of the form (1.1) arise frequently in Mathematical Physics in the theory of solitary waves for nonlinear evolution equations. Relevant
examples are equations in the realm of wave motions featuring both dispersion and diffusion processes, long internal waves and the interface between two fluids of different densities, and semilinear Schrödinger equations. Let us recall in short, in the case $x \in \mathbb{R}$: starting from an evolution equation of the form $v_t + (Pv)_x = F(v)_x$, with $t \geq 0$, solitary waves are solutions of the form $v(t, x) = u(x - ct), c > 0$. Looking for this type of solutions one is indeed reduced to study the elliptic equation (1.1).

There are no general methods for deriving the existence of such special solutions and in the known examples the special features like conservation laws and/or the presence of symmetries play a fundamental role. On the other hand, it is natural to study regularity and behaviour at infinity of this type of waves in order to have a global knowledge of their profile. In the fundamental papers [5, 6], Bona and Li proved that if $p(\xi)$ is analytic on $\mathbb{R}$, then every solution $u \in L^\infty(\mathbb{R})$ of (1.1) such that $u(x) \to 0$ for $x \to \pm \infty$, exhibits an exponential decay of the form $e^{-\varepsilon|x|}, \varepsilon > 0$ for $|x| \to \infty$ and extends to a holomorphic function in a strip of the form $\{z \in \mathbb{C} : |\Im z| < T\}$ for some $T > 0$. The researches in [5, 6] were motivated by the applications to the study of decay and analyticity of solitary waves for KdV-type, long-wave-type and Schrödinger-type equations. In [4] and [9], the results of [6] have been extended in arbitrary dimension to analytic pseudodifferential operators, deriving sharp estimates in the frame of the Gelfand-Shilov spaces of type $\mathcal{S}$, cf. [19], which give a simultaneous information on the exponential decay at infinity and the Gevrey-analytic regularity on $\mathbb{R}^n$. Recently, the results on the holomorphic extensions have been refined in [11], [12].

Here we want to consider the case when $p(\xi)$ is only finitely smooth at $\xi = 0$. Namely the symbol $p(\xi)$ is assumed to be a sum of positively homogeneous terms and we are interested in the nonlocal case, i.e. at least one of these terms is not a polynomial, hence $p(\xi)$ is only finitely smooth at the origin. In this case, the functional analytic machinery and the pseudodifferential calculus used in the above mentioned papers are not applicable. Motivation for this type of study comes from two directions. The first is the presence of several nonlinear models in the theory of solitary waves in which the symbol of the linear part presents singularities or finite smoothness at $\xi = 0$. The most celebrated equation in this category is the so called Benjamin-Ono equation (0.1), cf. [2, 3, 22, 26, 29], which will be considered in detail in the next Section 2.

Another more general issue comes from the novelty with respect to the general theory on decay and regularity estimates for linear and nonlinear elliptic equations in $\mathbb{R}^n$: besides [4, 5, 6, 9, 11, 12], see for example [1, 10, 13, 27, 24, 25, 30]. In fact, we are not aware of any result for general semilinear elliptic equations of the form (1.1) in the case of finitely smooth symbols. As a first step, in this paper we will focus on the decay of the solutions with the purpose of treating analytic regularity and holomorphic extensions in a future work. With respect to the case of smooth or analytic symbols, a finite smoothness of the symbol of the linear part of (1.1) may determine the loss of the rapid or exponential decay observed in all the above mentioned papers. This fact is confirmed by several examples, cf. the next Section 2. As a novelty we can prove that in this new situation the solutions of (1.1) present at least an algebraic decay at infinity whose rate depends on the dimension $n$ and on the regularity of the symbol $p(\xi)$. This decay will be proved in terms of estimates
in the weighted Sobolev spaces
\[ H^{s,t}(\mathbb{R}^n) := \{ u \in \mathcal{S}'(\mathbb{R}^n) : \| u \|_{s,t} = \| \langle x \rangle^t (D)^s u \|_{L^2(\mathbb{R}^n)} < \infty \}, \quad s, t \in \mathbb{R}, \]
where \( \langle x \rangle = (1 + |x|^2)^{1/2} \) and \( (D)^s \) denotes the multiplier with symbol \( \langle \xi \rangle^s \). Notice that for \( t = 0, H^{s,0}(\mathbb{R}^n) \) coincides with the standard Sobolev space \( H^s(\mathbb{R}^n) \). In the sequel we shall denote as standard by \( \| \cdot \|_s \) the norm \( \| \cdot \|_{s,0} \). We refer the reader to [13] for a detailed presentation of the properties of these spaces.

Let us now detail the class of operators \( p(D) \) to which our results apply. We shall consider Fourier multipliers with symbols of the following type
\[ p(\xi) = p_0 + \sum_{j=1}^h p_{m_j}(\xi) \]  
(1.4)
where \( p_0 \in \mathbb{C} \) and \( p_{m_j}(\xi) \in C^\infty(\mathbb{R}^n \setminus 0) \) are (positively) homogeneous symbols of order \( m_j \), i.e. \( p_{m_j}(\lambda \xi) = \lambda^{m_j} p(\xi) \) for \( \lambda > 0 \), with \( 0 < m_1 < m_2 < \ldots < m_h = M \).

We assume that \( M \geq 1 \) and that the following global ellipticity condition holds:
\[ \inf_{\xi \in \mathbb{R}^n} (\langle \xi \rangle^{-M} |p(\xi)|) > 0. \]  
(1.5)
Since \( p(0) = p_0 \), condition (1.5) implies in particular that \( p_0 \neq 0 \).

Set moreover
\[ m := \min \{ m_j : p_{m_j} \text{ is not polynomial} \}. \]  
(1.6)
We shall call \( m \) the singularity index of \( p(\xi) \). When the set in the right-hand side of (1.6) is empty, then \( P = p(D) \) is a partial differential operator with constant coefficients and we go back to the above mentioned results of exponential decay.

Our main result is the following.

**Theorem 1.1.** Let \( m \in \mathbb{R} \) with \( |m| > n/2 \) and let \( P \) be an operator with symbol \( p(\xi) \) of the form (1.4), (1.6) satisfying the assumption (1.5). Assume that \( u \) is a solution of (1.1) such that \( u \in H^{s,\varepsilon_0}(\mathbb{R}^n) \) for some \( s > n/2 \) and for some \( \varepsilon_0 > 0 \). Then, \( u \in C^\infty(\mathbb{R}^n) \) and for every \( \alpha \in \mathbb{N}^n \) and \( \varepsilon > 0 \) we have
\[ \partial^\alpha u \in H^{s,|\alpha|+m+n/2-\varepsilon}(\mathbb{R}^n), \]
i.e. the following estimate holds
\[ \| \langle x \rangle^{m+n/2-\varepsilon} x^\beta \partial^\alpha u \|_s < \infty \]  
(1.7)
for every \( \alpha, \beta \in \mathbb{N}^n \), with \( |\beta| \leq |\alpha| \). Under the same assumptions on \( p(D) \) and \( u \) the same result holds for solutions of the equation
\[ p(D)u = f + F(u), \]  
(1.8)
where \( f \) is a given smooth function satisfying (1.7).
We observe that the second part of Theorem 1.1 turns out to be new also for linear equations, i.e. when $F(u) = 0$ in (1.8), whereas the first part is trivial in this case since the homogeneous equation $p(D)u = 0$ admits only the solution $u = 0$, the nonlinearity being essential to produce non-trivial solutions when $f = 0$. Notice also that the estimate (1.7) implies

$$
\|\langle x \rangle^{m+n/2-\varepsilon} u\|_{L^2} < \infty,
$$

Unfortunately, by our methods we are not able to prove the stronger result

$$
\| | \cdot |^{m+n} u\|_{L^\infty(\mathbb{R}^n)} < \infty.
$$

Such pointwise estimates have been obtained in [26] for a class of Benjamin-Ono type equations and are satisfied by the solutions of other similar models described in Section 2, cf. also [14, 15, 20] for further results on algebraic decay at infinity for dispersive equations.

**Remark 1.** In Theorem 1.1 we assume that $u \in H^{s,\varepsilon_0}(\mathbb{R}^n)$ for some $s > n/2$ and for some $\varepsilon_0 > 0$. This is a technical condition needed in our general setting for the proof of Lemma 4.1. In some special cases the assumption can be weakened, see for example [26, Theorem 4] for generalized Benjamin-Ono equation. Also the condition $|m| > n/2$ is technical. It is used in the inductive scheme in Section 4, but it seems not necessary for the validity of the estimate (1.9), cf. Example 3 and Remark 3 in Section 2.

## 2 Examples

This section is devoted to the analysis of some examples of nonlocal semilinear equations whose solutions admit algebraic decay of the form (1.9). In particular we shall test our decay estimates on these models. The first and more important example is given by the Benjamin-Ono equation in hydrodynamics.

**Example 1.** The Benjamin-Ono equation was introduced by Benjamin [3] and Ono [29] and describes one-dimensional internal waves in stratified fluids of great depth. It reads as follows:

$$
\partial_t v + H(\partial_x^2 v) + 2v \partial_x v = 0, \quad t \in \mathbb{R}, x \in \mathbb{R},
$$

(2.1)

where $H(D)$ stands for the Hilbert transform, i.e. the Fourier multiplier operator of order 0 with symbol $-i\text{sign}\xi$:

$$
H(D)u(x) = \frac{1}{\pi} \text{P.V.} \int_{\mathbb{R}} \frac{u(y)}{x-y} dy = \int_{\mathbb{R}} e^{ix\xi} (-i\text{sign}\xi) \hat{u}(\xi) d\xi.
$$

(2.2)

There exists a large number of papers dealing with existence, uniqueness and time asymptotics for the initial value problem related to the equation (2.1) and its generalizations in various functional settings, see for instance [7, 8, 17, 23, 26, 28, 31, 33]. Concerning the solitary waves $u(x-ct), c > 0$, they satisfy the nonlocal elliptic
equation (0.1) which corresponds to (1.1) for \( p(\xi) = |\xi| + c \) and \( F(u) = u^2 \). In [3] Benjamin found the solution
\[ u(x) = \frac{2c}{1 + c^2 x^2}, \quad x \in \mathbb{R}, \tag{2.3} \]
(see (2.11) in Remark 2 for the easy computation). Later, Amick and Toland [2] proved that, apart from translations, the function (2.3) is the only solution of (0.1) which tends to 0 for \( |x| \to \infty \). Notice that \( u(x) \) in (2.3) exhibits a quadratic decay at infinity like \( |x|^{-2} \), satisfying (1.9) with \( m = 1, n = 1 \). For other results and generalizations in higher dimension see [26].

The next example is not related to applicative problems and shows that polynomial terms \( p_m(\xi) \) in the expression of \( p(\xi) \) have no influence on the rate of decay.

**Example 2.** In dimension \( n = 1 \), consider the equation
\[ -u'' + 3|D| u + 3u = 8u^3, \tag{2.4} \]
where \( |D| \) is as before the Fourier multiplier with symbol \( |\xi|, \xi \in \mathbb{R} \). Note that the linear part of (2.4) is globally elliptic, i.e. (1.5) is satisfied. Moreover, the order is \( M = 2 \) and the singularity index is \( m = 1 \). We have the following result.

**Proposition 2.1.** The equation (2.4) admits the solution
\[ u(x) = \frac{1}{1 + x^2}, \quad x \in \mathbb{R}. \tag{2.5} \]

**Proof.** We shall check that the Fourier transforms of the left and right-hand sides of (2.4) coincide for \( u(x) \) as in (2.5). To this end we recall (see for example [32], formula (VII, 7;23), page 260, or [18], formula (9), page 187) that
\[ \mathcal{F}((1 + |x|^2)^{-\lambda})(\xi) = \frac{2\pi^{\frac{n}{2}}}{\Gamma(\lambda)} \left( \frac{|\xi|}{2} \right)^{\lambda - \frac{n}{2}} K_{\lambda - \frac{n}{2}}(|\xi|), \tag{2.6} \]
where \( x, \xi \in \mathbb{R}^n \) and \( \Gamma \) denotes the standard Euler function; arguing in the distribution sense, we may allow any \( \lambda > 0 \). The functions \( K_\nu(x), \nu \in \mathbb{R}, x \in \mathbb{R} \setminus 0 \), are the modified Bessel functions of second type; for definitions and properties see for example [16], [34]. We recall in particular that
\[ K_\nu(x) = K_{-\nu}(x), \quad \nu \in \mathbb{R}, x \neq 0, \tag{2.7} \]
\[ K_{\nu+1}(x) = \frac{2\nu}{x} K_\nu(x) + K_{\nu-1}(x), \quad \nu \in \mathbb{R}, x \neq 0. \tag{2.8} \]
From (2.7), (2.8), we have
\[ K_{\frac{3}{2}}(x) = \left( \frac{1}{x} + 1 \right) K_{\frac{1}{2}}(x), \quad x \neq 0, \tag{2.9} \]
\[ K_{\frac{5}{2}}(x) = \left( \frac{3}{x^2} + \frac{3}{x} + 1 \right) K_{\frac{1}{2}}(x), \quad x \neq 0. \tag{2.10} \]
Let us then prove that (2.5) is a solution of (2.4). In fact, from (2.6) and (2.10) we have
\begin{align*}
8\mathcal{F}(u^3) &= 8\mathcal{F}((1 + x^2)^{-3}) \\
&= 8\sqrt{\pi} \left(\frac{|\xi|}{2}\right)^{5/2} K_{\frac{5}{2}}(|\xi|) = 2\sqrt{\pi}(\xi^2 + 3|\xi| + 3) \left(\frac{|\xi|}{2}\right)^{1/2} K_{\frac{1}{2}}(|\xi|) \\
&= (\xi^2 + 3|\xi| + 3)\mathcal{F}((1 + x^2)^{-1}) = \mathcal{F}(D^2 u + 3|D|u + 3u).
\end{align*}

\[\square\]

\textbf{Remark 2.} The method used in the proof of Proposition 2.1 can also be applied to the Benjamin-Ono equation and gives an easy alternative proof that the function \(u(x)\) in (2.3) is a solution of (0.1), say for \(c = 1\). In fact, from (2.6) and (2.9) we easily obtain
\begin{align*}
\mathcal{F}(u^2) &= 4\mathcal{F}((1 + x^2)^{-2}) = 8\sqrt{\pi} \left(\frac{|\xi|}{2}\right)^{3/2} K_{\frac{3}{2}}(|\xi|) \\
&= 4\sqrt{\pi}(|\xi| + 1) \left(\frac{|\xi|}{2}\right)^{1/2} K_{\frac{1}{2}}(x) = 2(|\xi| + 1)\mathcal{F}((1 + x^2)^{-1}) \\
&= \mathcal{F}(|D|u + u). \quad (2.11)
\end{align*}

Note that by (2.8) we may calculate inductively \(K_{N/2}(x)\) for any odd integer \(N\) in terms of \(K_{1/2}(x)\). This allows to produce other similar examples, with higher order \(M\), with \(m = 1\) and higher order nonlinearity. Solutions are still of the form \(u(x) = \frac{1}{1 + x^2}\).

By the same argument we obtain the following example in higher dimension.

\textbf{Example 3.} In dimension \(n = 3\), consider the equation
\begin{equation}
-\Delta u + 3\sqrt{-\Delta} u + 3u = 24u^2, \quad (2.12)
\end{equation}
where \(\sqrt{-\Delta}\) denotes the Fourier multiplier with symbol \(|\xi|\). Note that the linear part of (2.12) is globally elliptic, that is (1.5) is satisfied and the singularity index is \(m = 1\). The equation (2.12) admits the solution
\begin{equation}
u(x) = \frac{1}{(1 + |x|^2)^2}, \quad x \in \mathbb{R}^3, \quad (2.13)
\end{equation}
which satisfies (1.7), (1.9) and (1.10) for \(m = 1\) and \(n = 3\). As a matter of fact, arguing as in the proof of Proposition 2.1 we have
\begin{align*}
24\mathcal{F}(u^2) &= 24\mathcal{F}((1 + |x|^2)^{-4}) = 8\pi^{\frac{3}{2}} \left(\frac{|\xi|}{2}\right)^{\frac{5}{2}} K_{\frac{5}{2}}(|\xi|) \\
&= (|\xi|^2 + 3|\xi| + 3)\mathcal{F}((1 + |x|^2)^{-2}) = \mathcal{F}(-\Delta u + 3\sqrt{-\Delta} u + 3u).
\end{align*}
Remark 3. Note however that in (2.12) the condition \(|m| > n/2\) is not satisfied since \(m = 1\) and \(n = 3\). This seems to confirm the technical nature of this assumption and the fact that it is not really necessary for the validity of (1.7), (1.9). Moreover, the examples in this Section seem to confirm the optimality of the estimates (1.7), (1.9) and also the more general conjecture \(u(x) = O(|x|^{-m-n})\) for the solutions of (1.1).

3 Commutator identities and estimates

In this section we prove some commutator identities for Fourier multipliers which will be used in the proof of our result. We first state a simple but crucial assertion on the compensation of the singularities at \(\xi = 0\) for homogeneous symbols.

Lemma 3.1. Let \(p(\xi)\) be of the form (1.4) satisfying (1.5) and let \(m\) be defined by (1.6). Then the following estimates hold:

\[
\sup_{\xi \in \mathbb{R}^n} \frac{|D_\xi^\gamma (\xi^\delta D_\xi^\nu p(\xi))|}{|p(\xi)|} < +\infty, \quad \gamma, \delta, \nu \in \mathbb{N}^n, |\gamma| = |\delta|, |\sigma| \leq |m|. \tag{3.1}
\]

Proof. Since \(|\delta| = |\nu|\), then \(D_\xi^\nu (\xi^\delta D_\xi^\nu p(\xi))\) is a sum of terms with homogeneity of order \(m_j - |\sigma|\). Since \(m_j \leq M\), we have \(m_j - |\sigma| \leq M\). Moreover, in the non-polynomial case, in view of the assumptions \(|\sigma| \leq |m|, m_j \geq m, m_j - |\sigma| \geq m - |m| \geq 0\). Therefore, for some \(C > 0\) we have

\[
|D_\xi^\nu (\xi^\delta D_\xi^\nu p(\xi))| \leq C |\xi|^M, \quad \xi \in \mathbb{R}^n.
\]

Hence (3.1) follows from (1.5). \(\square\)

Remark 4. In Lemma 3.1, and often in the sequel, we consider higher order derivatives of the non-polynomial terms \(D_\xi^\nu p_{m_j}(\xi)\). These derivatives should be performed in the distribution sense, possibly producing \(\delta\) distribution or its derivatives at the origin. However, in all the expressions, multiplication by monomials \(\xi^\alpha\) appears as well, so that in the whole we shall always obtain a distribution \(h \in \mathcal{S}'(\mathbb{R}^n)\) homogeneous of order larger than \(-n\). Then \(\delta\) contributions are cancelled. Strictly speaking: the distribution \(h \in \mathcal{S}'(\mathbb{R}^n)\) can be identified in this case with the function \(h|_{x \neq 0} \in C^\infty(\mathbb{R}^n \setminus 0) \cap L^1_{\text{loc}}(\mathbb{R}^n)\). Let us refer, for example, to [18], Chapter 1, Section 3.11, for a detailed explanation. Summing up, in Lemma 3.1 and in the sequel we may limit ourselves to argue in classical terms, i.e. on the pointwise definition of derivatives.

Proposition 3.2. Let \(p(D)\) be a Fourier multiplier defined by a homogeneous symbol \(p(\xi)\) of order \(m \geq 0\) and let \(\alpha, \beta \in \mathbb{N}^n\) with \(|\beta| \leq |\alpha|\). Then, for every \(u \in \mathcal{S}(\mathbb{R}^n)\) the following identity holds:

\[
x^\beta p(D)D^\alpha u = p(D)(x^\beta D^\alpha u) + \sum_{0 \neq \gamma \leq \beta} \sum_{\tilde{\alpha}, \tilde{\gamma}} C_{\alpha \beta \gamma \tilde{\alpha} \tilde{\gamma}} D_\xi^{\tilde{\gamma}} \circ (D_\xi^\nu p)(D)(x^\tilde{\beta} D_\xi^\nu u), \tag{3.2}
\]

\[
+ \sum_{0 \neq \gamma \leq \beta} \sum_{\tilde{\alpha}, \tilde{\gamma}} C_{\alpha \beta \gamma \tilde{\alpha} \tilde{\gamma}} D_\xi^{\tilde{\gamma}} \circ (D_\xi^\nu p)(D)(x^\tilde{\beta} D_\xi^\nu u), \tag{3.2}
\]

\[
+ \sum_{0 \neq \gamma \leq \beta} \sum_{\tilde{\alpha}, \tilde{\gamma}} C_{\alpha \beta \gamma \tilde{\alpha} \tilde{\gamma}} D_\xi^{\tilde{\gamma}} \circ (D_\xi^\nu p)(D)(x^\tilde{\beta} D_\xi^\nu u), \tag{3.2}
\]

\[
+ \sum_{0 \neq \gamma \leq \beta} \sum_{\tilde{\alpha}, \tilde{\gamma}} C_{\alpha \beta \gamma \tilde{\alpha} \tilde{\gamma}} D_\xi^{\tilde{\gamma}} \circ (D_\xi^\nu p)(D)(x^\tilde{\beta} D_\xi^\nu u), \tag{3.2}
\]
where for every $\gamma$ in the sums above, $\tilde{\gamma}$ denotes a multi-index depending on $\alpha, \beta, \tilde{\alpha}, \tilde{\beta}, \gamma$ and satisfying the condition $|\tilde{\gamma}| = |\gamma|$, and $C_{\alpha\beta\tilde{\gamma}_{\tilde{\alpha}\tilde{\beta}\tilde{\gamma}}}$ are suitable constants.

**Proof.** We can write

$$x^\beta p(D) D^\alpha u = \sum_{\gamma \leq \beta} \binom{\beta}{\gamma} \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} e^{i(x-y)\xi} (x-y)^\gamma p(\xi) y^{\beta-\gamma} D^\alpha_y u(y) dy \delta \xi$$

$$= p(D)(x^\beta D^\alpha u) + \sum_{0 \neq \gamma \leq \beta} \binom{\beta}{\gamma} \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} D^\gamma_x (e^{i(x-y)\xi}) p(\xi) y^{\beta-\gamma} D^\alpha_y u(y) dy \delta \xi,$$

Integration by parts with respect to $y$ and $\xi$ gives

$$\int_{\mathbb{R}^n} \int_{\mathbb{R}^n} D^\gamma_x (e^{i(x-y)\xi}) p(\xi) y^{\beta-\gamma} D^\alpha_y u(y) dy \delta \xi$$

$$= \sum_{\delta \leq \beta - \gamma} (-1)^{\gamma_1 (-i)^{\delta_1}} \binom{\alpha}{\delta} \binom{\beta - \gamma - \delta}{\delta} \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} e^{i(x-y)\xi} \xi^{\alpha-\delta} (D^\beta_x p)(\xi) y^{\beta-\gamma-\delta} u(y) dy \delta \xi.$$

Let now $\tilde{\gamma}$ be a multi-index such that $\tilde{\gamma} \leq \alpha - \delta$ and $|\tilde{\gamma}| = |\gamma|$. Such a multi-index exists since $|\gamma| \leq |\beta - \delta| \leq |\alpha - \delta|$ in the sums above. Then, write

$$e^{i(x-y)\xi} \xi^{\alpha-\delta} = \xi^{\tilde{\gamma}} (-D^\beta_y)^{\alpha-\tilde{\gamma}} e^{i(x-y)\xi}$$

and integrate by parts again with respect to $y$. We obtain

$$\int_{\mathbb{R}^n} \int_{\mathbb{R}^n} e^{i(x-y)\xi} \xi^{\alpha-\delta} (D^\beta_x p)(\xi) y^{\beta-\gamma-\delta} u(y) dy \delta \xi$$

$$= \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} e^{i(x-y)\xi} \xi^{\tilde{\gamma}} (D^\beta_x p)(\xi) D^\alpha_y (-\tilde{\gamma}) (y^{\beta-\gamma-\delta} u(y)) dy \delta \xi$$

$$= \sum_{\theta \leq \alpha - \delta - \tilde{\gamma}} (-1)^{\theta_1} \binom{\alpha - \delta - \tilde{\gamma}}{\theta} \binom{\beta - \gamma - \delta}{\theta} \times$$

$$\times \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} e^{i(x-y)\xi} \xi^{\tilde{\gamma}} (D^\beta_x p)(\xi) y^{\beta-\gamma-\delta-\theta} D^\alpha_y (-\tilde{\gamma} - \theta) u(y) dy \delta \xi,$$

which gives (3.2). □

**Proposition 3.3.** Let $q(D)$ be a Fourier multiplier defined by a homogeneous symbol $q(\xi)$ of order $m > 0$. Then, for every $\rho \in \mathbb{N}^n$ with $|\rho| < m+n$ and for every $v \in \mathcal{S}(\mathbb{R}^n)$ the following identity holds:

$$x^\rho q(D)v = q(D)(x^\rho v) + \sum_{0 \neq \sigma \leq \rho} \binom{\rho}{\sigma} (-1)^{|\sigma|} (D^\sigma_x q)(D)(x^{\rho-\sigma} v). \quad (3.3)$$
Proof. Notice that the condition $|\sigma| < m + n$ and the homogeneity imply that $D^\sigma q(\xi) \in L^1_{\text{loc}}(\mathbb{R}^n)$. Then integrating by parts we have

$$
x^\sigma q(D)v = \int_{\mathbb{R}^n} (D^\sigma e^{ix\xi})q(\xi)\hat{v}(\xi) \, d\xi = \sum_{\sigma \leq \rho} \binom{\rho}{\sigma} (-1)^{|\sigma|} \int_{\mathbb{R}^n} e^{ix\xi} D^{\rho-\sigma} q(\xi) D^\sigma \hat{v}(\xi) \, d\xi
$$

from which (3.3) follows. \qed

Fixed $s \in \mathbb{R}$, we shall denote by $H^s_1(\mathbb{R}^n)$ the space of all $u \in S'(\mathbb{R}^n)$ such that

$$
\|u\|_{H^s_1} := \|\langle D \rangle^s u\|_{L^1} < \infty.
$$

The next result states some useful estimates for singular operators, that is operators with symbol $q(\xi) \to \infty$ for $\xi \to 0$.

Lemma 3.4. Let $q(\xi) \in \mathcal{C}^\infty(\mathbb{R}^n \setminus 0)$ be a homogeneous symbol of order $\mu \in (-n/2, 0)$ and let $\varphi \in \mathcal{C}_o^\infty(\mathbb{R}^n)$ such that $\varphi(\xi) = 1$ for $|\xi| \leq 1$. Consider the operator

$$
H_{\varphi,q}v(x) := ((\varphi q)(D)v)(x) = \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} e^{i(x-y)\xi} \varphi(\xi) q(\xi) v(y) \, dy \, d\xi, \quad v \in S(\mathbb{R}^n).
$$

Then we have

$$
\|H_{\varphi,q}v\|_{H^s_1} \leq C_s \|v\|_{H^s_1}.
$$

Proof. Observe that we can write $\varphi(\xi) q(\xi) = q(\xi) - (1 - \varphi(\xi)) q(\xi)$. Since $q(\xi)$ is a homogeneous distribution of order $\mu$, then its inverse Fourier transform is a homogeneous distribution of order $-n - \mu$. On the other hand, it is immediate to check that the inverse Fourier transform of $(1 - \varphi(\xi)) q(\xi)$ is rapidly decreasing. Then we have that

$$
|\mathcal{F}^{-1}_{1-\varphi}(\varphi(\xi) q(\xi))(x)| \leq C\langle x \rangle^{-n-\mu}.
$$

Since $\mu > -n/2$, the estimate above implies that $\mathcal{F}^{-1}_{1-\varphi}(\varphi(\xi) q(\xi))(x) \in L^2(\mathbb{R}^n)$. Hence, writing

$$
H_{\varphi,q}v(x) = (\mathcal{F}^{-1}_{1-\varphi}(\varphi(\xi) q(\xi)) \ast v)(x),
$$

the estimate (3.4) follows as a consequence of the Young inequality. \qed

We address now the case of commutation with fractional powers.

Lemma 3.5. Let $q(\xi)$ be a smooth positively homogeneous symbol of order $\mu$, let $r \in (0,1)$ and $\varphi \in \mathcal{C}_o^\infty(\mathbb{R}^n)$ such that $\varphi(\xi) = 1$ for $|\xi| \leq 1$. Then, if $\mu - r > -n/2$ then for every $v \in S(\mathbb{R}^n)$ we have:

$$
\|[(x)^r, H_{\varphi,q}]v\|_s \leq C_s \|v\|_{H^s_1}.
$$

If moreover $\mu - r > 0$, then

$$
\|[(x)^r, H_{\varphi,q}]v\|_s \leq C_s \|v\|_s.
$$

9
Proof. Writing explicitly the commutator we have:

\[
[(x)^r, H_{\varphi,q}]v = \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} e^{i(x-y)\xi}((x)^r - (y)^r)\varphi(\xi)q(\xi)v(y)dy\,d\xi.
\]

By the homogeneity properties of \(q(\xi)\), arguing as in the proof of Lemma 3.4, we have that the kernel \(K(x, y)\) of the operator above satisfies the following estimates:

\[ |K(x, y)| \leq C|x - y|^{-n-\mu + r} \]

and the same estimates hold for all the derivatives. In particular, if \(\mu - r > -n/2\) then by the Young inequality, the operator \([(x)^r, H_{\varphi,q}]\) maps continuously \(L^1(\mathbb{R}^n)\) into \(L^2(\mathbb{R}^n)\), whereas if \(\mu - r > 0\), it is bounded on \(L^2(\mathbb{R}^n)\). Similarly one can treat the derivatives and obtain Sobolev continuity and the estimates (3.5) and (3.6). The lemma is then proved. \(\square\)

4 Proof of the main result

In this section we prove Theorem 1.1. We can assume without loss of generality that \(P(u) = u^k\) for some integer \(k \geq 2\) and that \(p(\xi)\) is of the form (1.4) with \(h = 1, m = m_1 = M\), i.e. \(p(\xi) = p_0 + p_m(\xi)\) with \(p_m(\xi)\) non-polynomial positively homogeneous function of order \(m\) with \(|m| > n/2\). The extension to the general case is obvious. We first give a preliminary result.

Lemma 4.1. Under the assumptions of Theorem 1.1 we have \(u \in H^{s+1,1}(\mathbb{R}^n)\).

Proof. We first prove that \(u \in H^{s+1}(\mathbb{R}^n)\) that is \(D_j u \in H^s(\mathbb{R}^n)\) for every \(j \in \{1, \ldots, n\}\). Differentiating (1.8) we obtain

\[ P(D_j u) = D_j f + D_j u^k. \]

The assumption (1.5) and the condition \(M \geq 1\) imply that \(P\) is invertible with symbol \(1/p(\xi)\), and the operator \(P^{-1} \circ D_j\) is bounded on \(H^s(\mathbb{R}^n)\). Then we have

\[ D_j u = P^{-1}(D_j f) + P^{-1}(D_j u^k) \]

and since \(u^k \in H^s(\mathbb{R}^n)\) by Schauder’s estimates, we obtain

\[ \|D_j u\|_s \leq C_s(\|f\|_s + \|u\|_{s+1}^k) < \infty. \]

Starting from the assumption \(\langle x \rangle^{\varepsilon_0} u \in H^s(\mathbb{R}^n)\), we now prove by a bootstrap argument that \(u \in H^{s+1}(\mathbb{R}^n)\), that is \(\langle x \rangle u \in H^s(\mathbb{R}^n)\). First, let \(\varepsilon_1 < \min\{\varepsilon_0, 1 - \varepsilon_0\}\), so that \(\varepsilon_0 + \varepsilon_1 < 1\). Multiplying both sides of (1.8) by \(\langle x \rangle^{\varepsilon_0 + \varepsilon_1}\) and introducing commutators we have

\[ P(\langle x \rangle^{\varepsilon_0 + \varepsilon_1} u) = [P, \langle x \rangle^{\varepsilon_0 + \varepsilon_1}] u + \langle x \rangle^{\varepsilon_0 + \varepsilon_1} f + \langle x \rangle^{\varepsilon_0 + \varepsilon_1} u^k \]

and then

\[ \langle x \rangle^{\varepsilon_0 + \varepsilon_1} u = P^{-1}[P, \langle x \rangle^{\varepsilon_0 + \varepsilon_1}] u + P^{-1}(\langle x \rangle^{\varepsilon_0 + \varepsilon_1} f) + P^{-1}(\langle x \rangle^{\varepsilon_0 + \varepsilon_1} u^k). \]

(4.1)
Now we write explicitly the commutator

\[ [P, (x)_{\varepsilon_o + \varepsilon_1}] u = \iint e^{i(x-y)\xi}((y)_{\varepsilon_o + \varepsilon_1} - (x)_{\varepsilon_o + \varepsilon_1})p_m(\xi)u(y)d\xi dy. \]

Let \( \varphi \in C^\infty_0(\mathbb{R}^n) \) such that \( \varphi(\xi) = 1 \) for \( |\xi| \leq 1 \). Then we can decompose the commutator as follows:

\[ [P, (x)_{\varepsilon_o + \varepsilon_1}] u = Q_1 u(x) + Q_2 u(x), \]

where

\[ Q_1 u(x) = \iint e^{i(x-y)\xi}((y)_{\varepsilon_o + \varepsilon_1} - (x)_{\varepsilon_o + \varepsilon_1})\varphi(\xi)p_m(\xi)u(y)d\xi dy, \]

and

\[ Q_2 u(x) = \iint e^{i(x-y)\xi}((y)_{\varepsilon_o + \varepsilon_1} - (x)_{\varepsilon_o + \varepsilon_1})(1 - \varphi(\xi))p_m(\xi)u(y)d\xi dy. \]

By Lemma 3.5 with \( q(\xi) = p_m(\xi) \), \( \mu = m \) and \( r = \varepsilon_o + \varepsilon_1 \), since \( 0 < \varepsilon_o + \varepsilon_1 < 1 \) and the condition \( \|\varphi\|_{m} > n/2 \) implies \( m \geq 1 \), we have that \( Q_1 \) is bounded on \( H^s(\mathbb{R}^n) \), then the same is true for \( P^{-1} \circ Q_1 \). On the other hand, \( Q_2 \) is an operator with smooth amplitude of order \( m \), then by the classical theory, see [13, 21], we have that \( P^{-1} \circ Q_2 \) is bounded on \( H^s(\mathbb{R}^n) \). In conclusion, we have that

\[ \|P^{-1}[P, (x)_{\varepsilon_o + \varepsilon_1}] u\|_s \leq C_s \|u\|_s < \infty. \]

Moreover, by Schauder’s lemma we have, since \( \varepsilon_1 < \varepsilon_o \):

\[ \|P^{-1}\langle x \rangle_{\varepsilon_o + \varepsilon_1} u^k \|_s \leq C_s \|\langle x \rangle_{\varepsilon_o + \varepsilon_1} u^k \|_s \leq C_s \|\langle x \rangle_{\varepsilon_o} u \|_s^2 \cdot \|u\|_s^{k-2} < \infty. \]

Hence

\[ \|\langle x \rangle_{\varepsilon_o + \varepsilon_1} u \|_s \leq C_s (\|\langle x \rangle_{\varepsilon_o + \varepsilon_1} f \|_s + \|u\|_s + \|\langle x \rangle_{\varepsilon_o} u \|_s^2 \cdot \|u\|_s^{k-2} < \infty. \]

Then \( \langle x \rangle_{\varepsilon_o + \varepsilon_1} u \in H^s(\mathbb{R}^n) \). Possibly iterating this argument a finite number of times we obtain \( \langle x \rangle_{\varepsilon} u \in H^s(\mathbb{R}^n) \) for every \( \varepsilon \in (0, 1) \). To obtain that \( u \in H^{s+1}(\mathbb{R}^n) \) we need a further step. Of course, it is sufficient to show that \( x_h u \in H^s(\mathbb{R}^n) \) for any \( h = 1, \ldots, n \). Arguing as for (4.1) we have:

\[ \|x_h u\|_s \leq C_s (\|P^{-1}[P, x_h] u\|_s + \|P^{-1}(x_h f)\|_s + \|P^{-1}(x_h u^k)\|_s). \]

Now, \( P^{-1}[P, x_h] \) is the Fourier multiplier with symbol \( \frac{(D_{x_h} p)(\xi)}{p(\xi)} \) which is bounded on \( H^s(\mathbb{R}^n) \). Moreover,

\[ \|P^{-1}(x_h u^k)\|_s \leq C_s \|x_h u^k\|_s \leq C_s' \|\langle x \rangle u^k\|_s \leq C_s'' \|\langle x \rangle^{1/2} u\|_s^2 \cdot \|u\|_s^{k-2} < \infty \]

by the previous step. Then we obtain that \( x_h u \in H^s(\mathbb{R}^n), h = 1, \ldots, n \), i.e. \( u \in H^{s+1}(\mathbb{R}^n) \). Finally we prove that \( x_h D_j u \in H^s(\mathbb{R}^n) \) for every \( h, j \in \{1, \ldots, n\} \), that is \( u \in H^{s+1}(\mathbb{R}^n) \). Starting from (1.8) and arguing as before we get

\[ x_h D_j u = P^{-1}(x_h D_j f) + P^{-1}(x_h D_j u^k) + P^{-1}[P, x_h] D_j u. \]
Clearly we have $\|P^{-1}(x_h D_j f)\|_s < \infty$. Moreover,

$$\|P^{-1}(x_h D_j u^k)\|_s \leq C_s(\|P^{-1} \circ D_j (x_h u^k)\|_s + \|P^{-1}[x_h, D_j] u^k\|_s) \leq C'_s(\|x^k\|_s) < \infty.$$ 

Concerning the commutator we can repeat readily the argument used before and obtain that

$$\|P^{-1}[P, x_h] D_j u\|_s \leq C_s \|D_j u\|_s < \infty.$$ 

The lemma is then proved. \hfill $\square$

**Proof of Theorem 1.1.** We divide the proof in two steps.

**First step.** Let us set

$$k_{cr} = \max\{j \in \mathbb{N} : j < m + n/2\} = \begin{cases} \lfloor m + n/2 \rfloor & \text{if } m + n/2 \notin \mathbb{N} \\ m + n/2 - 1 & \text{if } m + n/2 \in \mathbb{N} \end{cases}. \quad (4.2)$$

We first prove that $u \in C^\infty(\mathbb{R}^n)$ and $D^\alpha u \in H^{s,|\alpha|+k_{cr}}(\mathbb{R}^n)$ for every $\alpha \in \mathbb{N}^n$. This is equivalent to show that for every fixed $\alpha, \beta, \rho \in \mathbb{N}^n$, with $|\beta| \leq |\alpha|$ and $|\rho| \leq k_{cr}$, we have $x^{\rho+\beta} D^\alpha u \in H^s(\mathbb{R}^n)$. This will be proved by induction on $|\rho+\alpha|$. For $|\rho+\alpha| = 1$, the assertion is given by Lemma 4.1. Assume now that $x^{\rho+\beta} D^\alpha u \in H^s(\mathbb{R}^n)$ for $|\beta| \leq |\alpha|$ and $|\rho+\alpha| \leq N$ for some positive integer $N$ and let us prove the same for $|\rho+\alpha| = N + 1$. We first apply $x^\beta D^\alpha$ to both sides of (1.8) and introduce commutators. We obtain

$$P(x^\beta D^\alpha u) = x^\beta D^\alpha f + x^\beta D^\alpha u^k - [x^\beta D^\alpha, P]u.$$ 

By Proposition 3.2 we get

$$P(x^\beta D^\alpha u) = x^\beta D^\alpha f + x^\beta D^\alpha u^k - \sum_{\gamma \leq \beta} \sum_{\tilde{\alpha}, \tilde{\beta}} C_{\alpha \beta \gamma \tilde{\alpha} \tilde{\beta}} D^{\tilde{\gamma}} (\mathcal{L}_j D^\rho p)(D) (x^\beta D^{\tilde{\gamma}} u), \quad (4.3)$$

where $|\tilde{\gamma}| = |\gamma|$. We now multiply both sides of (4.3) by $x^\rho$ and write

$$P(x^{\rho+\beta} D^\alpha u) = x^\rho P(x^\beta D^\alpha u) + [P, x^\rho] (x^\beta D^\alpha u).$$

We have, by Proposition 3.3:

$$P(x^{\rho+\beta} D^\alpha u) = x^{\rho+\beta} D^\alpha f + x^{\rho+\beta} D^\alpha u^k - \sum_{\rho \neq \sigma \leq \rho} \binom{\rho}{\sigma} (-1)^{||\sigma||} (\mathcal{L}_j D^\rho p)(D) (x^{\rho-\sigma+\beta} D^\alpha u)$$

$$- \sum_{\rho \neq \gamma \leq \beta} \sum_{\tilde{\alpha}, \tilde{\beta}} C_{\alpha \beta \gamma \tilde{\alpha} \tilde{\beta}} (\mathcal{L}_j D^{\rho} p)(D) (x^\beta D^{\tilde{\gamma}} u). \quad (4.4)$$
Applying again Proposition 3.3 with \( q(\xi) = \xi^\gamma D_\xi^\gamma p_m(\xi) \) and re-setting the sums, we obtain for new constants \( C_{\alpha\beta\gamma\delta\rho\sigma} \)

\[
P(x^\alpha D^\beta u) = x^{\rho+\beta} D^\alpha f + x^{\rho+\beta} D^\alpha u^k + \sum_{\gamma\beta, \sigma \leq \rho, |\sigma| \leq |m|} \sum_{|\beta| \leq |\alpha|} C_{\alpha\beta\gamma\delta\rho\sigma} D^\gamma D^\delta D^\sigma u
\]

where \( p_m^{\gamma,\delta,\sigma}(D) \) is the Fourier multiplier with symbol \( p_m^{\gamma,\delta,\sigma}(\xi) = D^\gamma(\xi^\delta D^\delta p_m(\xi)) \). Notice that if \( |\sigma| \leq |m| \), then \( D^\gamma(\xi^\delta D^\delta p_m(\xi)) \) is well defined and locally bounded on \( \mathbb{R}^n \), see Lemma 3.1. If \( |\sigma| > m \), then \( m - |\sigma| \geq m - k \gamma > -n/2 \), then in particular \( p_m^{\gamma,\delta,\sigma}(\xi) \) \( L^1_{\text{loc}}(\mathbb{R}^n) \) and defines a homogeneous distribution of order \( m - |\sigma| \). Let now \( \varphi \in C_c(\mathbb{R}^n) \) with \( \varphi(\xi) = 1 \) for \( |\xi| \leq 1 \). For \( |\sigma| > m \) we can write \( p_m^{\gamma,\delta,\sigma}(\xi) = p_m^{\gamma,\delta,\sigma}(\xi) + p_m^{\gamma,\delta,\sigma}(\xi) \), where \( p_m^{\gamma,\delta,\sigma}(\xi) = (1 - \varphi(\xi))p_m^{\gamma,\delta,\sigma}(\xi) \) and \( p_m^{\gamma,\delta,\sigma}(\xi) = \varphi(\xi)p_m^{\gamma,\delta,\sigma}(\xi) \). Then we can invert \( P \) and take Sobolev norms. We get

\[
\|x^{\rho+\beta} D^\alpha u\|_s \leq \|P^{-1}(x^{\rho+\beta} D^\alpha f)\|_s + \|P^{-1}(x^{\rho+\beta} D^\alpha u^k)\|_s
\]

\[
\sum_{\gamma\beta, \sigma \leq \rho, |\sigma| \leq |m|} \sum_{|\beta| \leq |\alpha|} C_{\alpha\beta\gamma\delta\rho\sigma} |P^{-1}(p_m^{\gamma,\delta,\sigma}(D)(x^{\rho-\delta} D^\delta u)|_s
\]

\[
+ \sum_{\gamma\beta, \sigma \leq \rho, |\sigma| > m} \sum_{|\beta| \leq |\alpha|} C_{\alpha\beta\gamma\delta\rho\sigma} |P^{-1}(p_m^{\gamma,\delta,\sigma}(D)(x^{\rho-\sigma} D^\sigma u)|_s
\]

\[
+ \sum_{\gamma\beta, \sigma \leq \rho, |\sigma| > m} \sum_{|\beta| \leq |\alpha|} C_{\alpha\beta\gamma\delta\rho\sigma} |P^{-1}(p_m^{\gamma,\delta,\sigma}(D)(x^{\rho-\sigma} D^\sigma u)|_s
\]

where \( p_m^{\gamma,\delta,\sigma}(D) \), \( j = 1, 2 \) denote the operators associated to the symbols \( p_m^{\gamma,\delta,\sigma}(\xi) \), \( j = 1, 2 \). We want to estimate the five terms in the right-hand side of (4.6). The first is finite by assumption. Concerning the nonlinear term, if \( \rho = \beta = 0 \), by the boundedness of \( P^{-1} \circ D_\gamma \), \( j = 1, \ldots, n \), using Leibniz formula and Schauder’s estimates, we get:

\[
\|P^{-1} D^\alpha u^k\|_s \leq C_s \|D^{\alpha-\epsilon\gamma} u^k\|_s \leq C_{s0} \|u^k\|_{s+|\alpha|-1} < \infty
\]

by the inductive assumption. If \( \rho \neq \beta \neq 0 \), we can write:

\[
x^{\rho+\beta} D^\alpha u^k = k x^{\rho+\beta} u^{k-1} D^\alpha u + x^{\rho+\beta} \sum_{\alpha_1 + \ldots + \alpha_k = \alpha} \frac{\alpha!}{\alpha_1! \ldots \alpha_k!} D^{\alpha_1} u \ldots D^{\alpha_k} u.
\]

Moreover, since \( |\beta| \leq |\alpha| \), we can write \( \beta = \beta_1 + \ldots + \beta_k \) for some \( \beta_j \) satisfying
\[|\beta_j| \leq |\alpha_j|, j = 1, \ldots, k.\] Then we have, for some \(\ell \in \{1, \ldots, n\}\):

\[
\|x^{\rho+\beta} D^\alpha u^k\|_s \leq C_{s,\alpha}(\|x^{\rho+\beta-\ell} D^\alpha u\|_s \cdot \|x_{\ell} u\|_s \cdot \|u\|^{-2}_s) + \sum_{\alpha_1 + \ldots + \alpha_k = \alpha} \|x^{\rho+\beta_1} D^{\alpha_1} u\|_s \cdot \prod_{j=2}^{k} \|x^\beta_j D^\gamma_j u\|_s < \infty
\]

by the inductive assumption. The third and the fourth term in the right-hand side of (4.6) can be easily estimated inductively observing that by Lemma 3.1, the operators \(P^{-1} \circ p_{m,1}^{-\gamma,\sigma}(D)\) with \(|\sigma| \leq [m]\) and \(P^{-1} \circ p_{m,1}^{-\gamma,\sigma}(D)\) are both bounded on \(H^s(\mathbb{R}^n)\) and that \(\tilde{\beta} \leq |\tilde{\alpha}|\) and \(|\rho - \sigma + \tilde{\alpha}| < |\rho + \alpha|\) since \(|\alpha| - |\tilde{\alpha}| + |\sigma| > 0.\)

Concerning the last term, the estimate is more delicate since we have to deal with singular operators. Nevertheless, we can apply Lemma 3.4 with \(q(\xi) = p_{m,2}^{-\gamma,\sigma}(\xi)\) and \(\mu = m - |\sigma| \geq m - k_{cr} > -n/2.\) We obtain

\[
\|P^{-1} \circ p_{m,2}^{-\gamma,\sigma}(D)(x^{\rho-\sigma+\tilde{\beta}} D^\tilde{\alpha} u)\|_s \leq C_s \|x^{\rho-\sigma+\tilde{\beta}} D^\tilde{\alpha} u\|_{H^s_1}.
\]

Moreover,

\[
\|x^{\rho-\sigma+\tilde{\beta}} D^\tilde{\alpha} u\|_{H^s_1} \leq C_s \|x^{\rho-1+|\tilde{\beta}|} D^\tilde{\alpha} u\|_s.
\]

As a matter of fact, we have, for some \(k \in \{1, \ldots, n\}\):

\[
\|x^{\rho-\sigma+\tilde{\beta}} D^\tilde{\alpha} u\|_{L^1} \leq C \|x^{\rho-1+|\tilde{\beta}|} D^\tilde{\alpha} u\|_{L^1} \leq C \|x^{\rho-1+|\tilde{\beta}|} D^\tilde{\alpha} u\|_{L^2} \leq C \|x^{\rho-1+|\tilde{\beta}|} D^\tilde{\alpha} u\|_{L^2},
\]

by the Hölder inequality, since the condition \(|\sigma| > m\) implies \(|\sigma| \geq [m] + 1 > n/2 + 1\) and this gives \(\|x^{\rho-1+|\tilde{\beta}|} D^\tilde{\alpha} u\|_{L^2} \leq C \|x^{\rho-1+|\tilde{\beta}|} D^\tilde{\alpha} u\|_{L^2} \leq C \|x^{\rho-1+|\tilde{\beta}|} D^\tilde{\alpha} u\|_{L^2},\)

by the inductive assumption.

\textbf{Second step.} Let now \(\tau\) be the fractional part, i.e. \(0 < \tau < 1, k_{cr} + \tau < m + n/2.\) To conclude the proof we need to prove that \(\langle x \rangle^\tau x^{\rho+\beta} D^\alpha u \in H^s(\mathbb{R}^n)\) for every \(\rho, \alpha, \beta \in \mathbb{N}^n\) with \(|\beta| \leq |\alpha|\) and \(|\rho| \leq k_{cr}.\) Starting from the identity (4.5), multiplying
both sides by $\langle x \rangle^\tau$ and introducing commutators, we obtain:

$$P(\langle x \rangle^\tau x^{\rho+\beta} D^\alpha u) = [P(\langle x \rangle^\tau) (x^{\rho+\beta} D^\alpha u) + \langle x \rangle^\tau P(x^{\rho+\beta} D^\alpha u)$$

$$+ \sum_{\gamma \leq \beta, \sigma \leq \rho, |\sigma| \leq |\rho|} \sum_{|\beta| \leq |\alpha| \leq |\rho|} C_{\alpha \beta \gamma \tilde{\alpha} \tilde{\beta} \tilde{\gamma} p \rho} \tilde{\gamma} p \rho(D)(\langle x \rangle^\tau x^{\rho-\sigma-\beta} D^\tilde{\alpha} u)$$

$$+ \sum_{\gamma \leq \beta, \sigma \leq \rho, |\sigma| \leq |\rho|} \sum_{|\beta| \leq |\alpha| \leq |\rho|} C_{\alpha \beta \gamma \tilde{\alpha} \tilde{\beta} \tilde{\gamma} p \rho} \tilde{\gamma} p \rho(D)(\langle x \rangle^\tau x^{\rho-\sigma+\beta} D^\tilde{\alpha} u)$$

$$+ \sum_{\gamma \leq \beta, \sigma \leq \rho, |\sigma| > |\rho|} \sum_{|\beta| \leq |\alpha| \leq |\rho|} C_{\alpha \beta \gamma \tilde{\alpha} \tilde{\beta} \tilde{\gamma} p \rho} \tilde{\gamma} p \rho(D)(\langle x \rangle^\tau x^{\rho-\sigma+\beta} D^\tilde{\alpha} u)$$

At this point we can apply $P^{-1}$ to both sides of (4.9) and take Sobolev norms. We already know that $P^{-1}$ and $P^{-1} \circ p_{m,1}^{\gamma,\sigma}(D)$ for $|\sigma| \leq |\rho|$ and $P^{-1}[P(\langle x \rangle^\tau)]$ are bounded on $H^s(\mathbb{R}^n)$. Moreover, we recall that $p_{m,1}^{\gamma,\sigma}(D)$ is a Fourier multiplier with smooth symbol of negative order, then it is bounded on $H^s(\mathbb{R}^n)$. For the same reason, since $\tau < 1$, we have that $\{\langle x \rangle^\tau, p_{m,1}^{\gamma,\sigma}(D)\}$ is a pseudodifferential operator with smooth and bounded symbol, then it is also bounded on $H^s(\mathbb{R}^n)$. We obtain

$$\|\langle x \rangle^\tau x^{\rho+\beta} D^\alpha u\|_s \leq C_s(\|x^{\rho+\beta} D^\alpha u\|_s + \|\langle x \rangle^\tau x^{\rho+\beta} D^\alpha f\|_s + \|\langle x \rangle^\tau x^{\rho+\beta} D^\alpha u^k\|_s)$$

$$+ \sum_{\gamma \leq \beta, \sigma \leq \rho, |\sigma| \leq |\rho|} \sum_{|\beta| \leq |\alpha| \leq |\rho|} C_{s a \beta \gamma \tilde{\alpha} \tilde{\beta} \tilde{\gamma} p \rho} \cdot \|\langle x \rangle^\tau x^{\rho-\sigma+\beta} D^\tilde{\alpha} u\|_s$$

$$+ \sum_{\gamma \leq \beta, \sigma \leq \rho, |\sigma| \leq |\rho|} \sum_{|\beta| \leq |\alpha| \leq |\rho|} C_{s a \beta \gamma \tilde{\alpha} \tilde{\beta} \tilde{\gamma} p \rho} \cdot \|\langle x \rangle^\tau x^{\rho-\sigma+\beta} D^\tilde{\alpha} u\|_s$$

$$+ \sum_{\gamma \leq \beta, \sigma \leq \rho, |\sigma| > |\rho|} \sum_{|\beta| \leq |\alpha| \leq |\rho|} C_{s a \beta \gamma \tilde{\alpha} \tilde{\beta} \tilde{\gamma} p \rho} \cdot \|\langle x \rangle^\tau x^{\rho-\sigma+\beta} D^\tilde{\alpha} u\|_s$$

$$+ \sum_{\gamma \leq \beta, \sigma \leq \rho, |\sigma| > |\rho|} \sum_{|\beta| \leq |\alpha| \leq |\rho|} C_{s a \beta \gamma \tilde{\alpha} \tilde{\beta} \tilde{\gamma} p \rho} \cdot \|\langle x \rangle^\tau x^{\rho-\sigma+\beta} D^\tilde{\alpha} u\|_s$$

$$+ \sum_{\gamma \leq \beta, \sigma \leq \rho, |\sigma| > |\rho|} \sum_{|\beta| \leq |\alpha| \leq |\rho|} C_{s a \beta \gamma \tilde{\alpha} \tilde{\beta} \tilde{\gamma} p \rho} \cdot \|\langle x \rangle^\tau x^{\rho-\sigma+\beta} D^\tilde{\alpha} u\|_s$$

where $C_{s a \beta \gamma \tilde{\alpha} \tilde{\beta} \tilde{\gamma} p \rho}$ are positive constants. Let us now estimate the terms in the right-hand side of (4.10). The first is finite by the previous step of the proof, the second
by assumption. Concerning the nonlinear term, we can write as before

\[ \langle x \rangle^\tau x^{\rho+\beta} D^\alpha u^k = k x^{\rho+\beta} D^\alpha u \cdot \langle x \rangle^\tau u \cdot u^{k-2} \]

\[ + \sum_{\substack{\alpha_1 + \ldots + \alpha_k = \alpha \cap |\alpha_j| < |\alpha|}} \frac{\alpha!}{\alpha_1! \ldots \alpha_k!} x^{\rho+\beta_1} D^{\alpha_1} u \cdot \langle x \rangle^\tau x^{\beta_2} D^{\alpha_2} u \cdot \prod_{j=3}^k x^{\beta_j} D^{\alpha_j} u. \]

where \( |\beta_j| \leq |\alpha_j| \), \( j = 1, \ldots, k \) and the last product does not appear if \( k = 2 \). Then we have the following estimate:

\[ \| \langle x \rangle^\tau x^{\rho-\sigma+\tilde{\beta}} D^{\tilde{\alpha}} u \|_s \leq C_s \| x^{\rho+\beta} D^\alpha u \|_s \cdot \| \langle x \rangle^\tau u \|_s \cdot \| u \|_{s}^{k-2} \]

\[ + \sum_{\substack{\alpha_1 + \ldots + \alpha_k = \alpha \cap |\alpha_j| < |\alpha|}} \frac{\alpha!}{\alpha_1! \ldots \alpha_k!} \| x^{\rho+\beta} D^{\alpha_1} u \|_s \cdot \| \langle x \rangle^\tau x^{\beta_2} D^{\alpha_2} u \|_s \cdot \prod_{j=3}^k \| x^{\beta_j} D^{\alpha_j} u \|_s \]

\[ \leq C_s \| u \|_{s+|\alpha|, k_c, v + |\alpha|} \cdot \| \langle x \rangle^\tau u \|_s \cdot \| u \|_{s}^{k-2} + C_{so} \| u \|_{s+|\alpha|, k_c, v + |\alpha|} < \infty, \]

since \( \tau < 1 \leq k_c \). To estimate the fourth term, we observe that, since \( |\alpha| - |\tilde{\alpha}| + |\sigma| > 0 \), then, if \( \sigma \neq 0 \), we have

\[ \| \langle x \rangle^\tau x^{\rho-\sigma+\beta} D^{\tilde{\alpha}} u \|_s \leq C_s \| \langle x \rangle^{|\rho|+|\beta|} \| D^{\tilde{\alpha}} u \|_s < \infty. \]

If \( \sigma = 0 \), then \( |\alpha| - |\tilde{\alpha}| > 0 \) so that \( |\beta| + 1 \leq |\tilde{\alpha}| + 1 \leq |\alpha| \). Hence

\[ \| \langle x \rangle^\tau x^{\rho+\beta} D^{\tilde{\alpha}} u \|_s \leq C_s \| \langle x \rangle^{|\rho|+|\beta|+1} \| D^{\tilde{\alpha}} u \|_s \leq C_{s'} \| u \|_{s+|\alpha|, k_c, v + |\alpha|} < \infty \]

by the previous step. The fifth term is more delicate to estimate. After cutting-off the amplitude of the commutator we can apply Lemma 3.5 with \( r = \tau, q(\xi) = p_m^\gamma,\sigma(\xi), \mu = m - |\sigma| \) and since \( m - |\sigma| - \tau > -n/2 \), the operator \( [\langle x \rangle^\tau, p_m^\gamma,\sigma(D)] \) can be written as the sum of a bounded operator on \( H^\gamma(\mathbb{R}^n) \) and a continuous operator \( H^1_2(\mathbb{R}^n) \rightarrow H^\gamma(\mathbb{R}^n) \). Hence we have:

\[ \| \langle x \rangle^\tau p_m^\gamma,\sigma(D) x^{\rho-\sigma+\beta} D^{\tilde{\alpha}} u \|_s \leq C_s \| \langle x \rangle^{|\rho|+|\beta|+1} D^{\tilde{\alpha}} u \|_{H_2} + \| x^{\rho-\sigma+\beta} D^{\tilde{\alpha}} u \|_{H_2} \]

\[ C_{s'} \| \langle x \rangle^{|\rho|+|\beta|} D^{\tilde{\alpha}} u \|_s < \infty \]

by the Hölder inequality, since \( |\sigma| > n/2 \). The sixth and the seventh term in the right-hand side of (4.10) are obviously finite. Concerning the last term, we can write

\[ \langle x \rangle^\tau p_m^\gamma,\sigma(D)(x^{\rho-\sigma+\beta} D^{\tilde{\alpha}} u) = p_m^\gamma,\sigma(D)(\langle x \rangle^\tau x^{\rho-\sigma+\beta} D^{\tilde{\alpha}} u) \]

\[ - [p_m^\gamma,\sigma(D), \langle x \rangle^\tau] (x^{\rho-\sigma+\beta} D^{\tilde{\alpha}} u) \]

and apply Lemmas 3.4 and 3.5 with \( q(\xi) = p_m^\gamma,\sigma(\xi), r = \tau, \mu = m - |\sigma| \). We obtain:

\[ \| \langle x \rangle^\tau p_m^\gamma,\sigma(D)(x^{\rho-\sigma+\beta} D^{\tilde{\alpha}} u) \|_s \leq C_s \| \langle x \rangle^\tau x^{\rho-\sigma+\beta} D^{\tilde{\alpha}} u \|_{H_2} \]

\[ \leq C_{s'} \| \langle x \rangle^{|\rho|-|\sigma|} D^{\tilde{\alpha}} u \|_{H_2} \leq C_{s'} \| \langle x \rangle^{|\rho|+|\beta|} D^{\tilde{\alpha}} u \|_s < \infty. \]

arguing as in the proof of (4.8). The theorem is then proved. \( \square \)

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