

PIECEWISE SMOOTH SOLUTIONS OF SEMILINEAR HYPERBOLIC SYSTEMS IN HIGHER SPACE DIMENSION

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Abstract

This paper discusses piecewise smooth solutions for semilinear hyperbolic systems in multi-dimensional space. In the class of piecewise smooth functions the author proves the existence and uniqueness of local solutions to the Cauchy problem for 3×3 hyperbolic system. Besides, it is also proved that when two characteristic surfaces bearing weak singularities intersect, the solution will still be piecewise smooth and the weak singularities will propagate along all characteristic surfaces.

§1. Introduction

Recently, propagation and interaction of progressing waves for nonlinear equations attracts many mathematicians' attention. Usually, there are three ways to describe the progressing waves. The first one is by conormal distributions. The theory on such progressing waves is developed by J. M. Bony, S. Alinhao, R. Melrose et al (see [1—6]). The second one is by striated or stratified waves, introduced and studied by J. Rauch & M. Reed in [7, 8]. The third one is by piecewise smooth solution which is studied in [9, 10] for one space-dimensional case, and studied in [11, 12] for 2×2 systems in higher space-dimensional case. Using functions with jump discontinuities to describe singularities of solutions is a classical way, but the problem on propagation and interaction of such progressing waves for hyperbolic systems with more equations is still open. In this paper we are going to deal with this problem. We restrict our discussion to semilinear strictly and symmetric hyperbolic system. Existence and uniqueness for 3×3 systems and discontinuous data are established and a clear understanding on propagation and interaction of piecewise smooth progressing waves is obtained. These results are known only for 2×2 systems (see [11]). In latter case the interaction of progressing waves does not appear.

Let us consider

$$Pu \equiv \left(A_1 \partial_t + A_2 \partial_x + \sum_{j=3}^n A_j \partial_{y_j} \right) u = F(t, x, y, u), \quad (1.1)$$

where P is a hermitian symmetric hyperbolic $k \times k$ operator of first order, F and all coefficients are smooth. Suppose that the Cauchy data are given on $t=0$, which are piecewise smooth with jump only over a submanifold $\sigma \subset \{t=0\}$ with dimension $n-2$. Let Σ_1 , Σ_2 and Σ_3 be the characteristic surfaces of the system through σ . The main results in this paper are

Theorem 1. *For each point $p \in \sigma$, there exists a unique local piecewise solution u of the Cauchy problem for (1.1), where u has jump only over $\Sigma_1 \cup \Sigma_2 \cup \Sigma_3$. Moreover, if the initial data are smooth at a point $p_0 \in \sigma$, then the solution is also smooth on the characteristic curves on Σ_1 , Σ_2 and Σ_3 passing through p .*

Theorem 2. *Suppose that u is a bounded solution of (1.1) in Ω , which is divided into Ω^+ by a space-like manifold Σ , and Ω^+ is in the domain of determinacy for Ω^- . Suppose that u is piecewise smooth in Ω^- , Σ_1 and Σ_2 are characteristic hypersurfaces of P , which intersect transversally at σ in Ω^+ , Σ_3 is a forward characteristic hyper surface through σ .*

1) *If in Ω^- the solution u has jump only over Σ_1 , then u is piecewise smooth in Ω with jump only over Σ_1 .*

2) *If in Ω^- the solution u has jump only over $\Sigma_1 \cup \Sigma_2$, then u is piecewise smooth in Ω with jump only over Σ_1 , Σ_2 and Σ_3 .*

In order to prove Theorems 1 and 2, we reduce the Cauchy problem of (1.1) to Goursat problem in a domain with edge σ . By the property of finite influence domain for hyperbolic system, we may assume that F in (1.1) and Cauchy data vanish outside a bounded domain, and we may restrict ourselves to discussion in a neighbourhood of the origin. In § 2, by changing the coordinates (1.1) is reduced to a simpler form. In § 3 we compute all jumps of u and its derivatives at the origin, then in § 4 we compute all jumps along Σ_1 and Σ_2 (if Σ_3 is in between Σ_1 and Σ_2), here we use the transport equations established in [11]. In § 5 by folding the domain between Σ_2 and Σ_3 to the domain between Σ_1 and Σ_3 , we establish a priori estimates for piecewise solutions of (1.1), and then we complete the proof of Theorems 1 and 2 in § 6.

§ 2. Preliminaries

Assume that the equation of σ on $t=0$ is $x=\varphi(y)$, and the equation Σ_i is

$$x=\psi_i(t, y) \quad (2.1)$$

with $\psi_i(0, y)=\varphi(y)$ for $i=1, 2, 3$. Obviously, all ψ_i are smooth functions, and all $\partial_y^\alpha \psi_i(t, y)$ tend to 0, when $t \rightarrow 0$. The strictly hyperbolicity of the systems allow us

to assume $\psi_2 < \psi_3 < \psi_1$ and

$$\partial_t \psi_2(0, y) < \partial_t \psi_3(0, y) < \partial_t \psi_1(0, y).$$

Near the origin, the characteristic surfaces through σ divide the whole domain to several parts I, II, III₁ and III₂ (see Fig. 1). Assume that the initial data only have jump on σ . Then by the property of finite influence domain for hyperbolic system, we may obtain smooth solution in I, II, which is determined completely by the initial data on $t=0$ for $x>0$ and $x<0$ respectively. Therefore, we only need to consider a Goursat problem in the domain III with boundary value on Σ_1 and Σ_2 which could be determined by initial data.

For the convenience of computation, we introduce some transformations to flatten the surface Σ_1 , Σ_2 and Σ_3 . First, by a coordinate transformation, we may assume $\varphi=0$, and the equation of Σ_1 (resp. Σ_2) is $x=t$ (resp. $x=-t$) (see [11]). Denote the equation of Σ_3 by $x=f(t, y)$, we have $|f'| < 1$. Therefore, let

$$x' = \frac{\sqrt{2}}{2}(t+x), \quad t' = \frac{\sqrt{2}}{2}(t-x)$$

(here and later, we keep the coordinates y unchanged, and omit them in the expression of transformation), Σ_1 , Σ_2 and Σ_3 are expressed by $t'=0$, $x'=0$ and

$$F(t', x', y) \equiv \frac{\sqrt{2}}{2}(x'-t') - f\left(\frac{\sqrt{2}}{2}(t'+x'), y\right) = 0. \quad (2.2)$$

Since

$$\frac{\partial F}{\partial x'} = \frac{\sqrt{2}}{2} - f'_t \frac{\sqrt{2}}{2} > 0,$$

the equation of Σ_3 can be written in the form

$$x' = g(t', y). \quad (2.3)$$

Then by the transformation

$$t'' = t', \quad x'' = \frac{t'}{g(t', y)} x'$$

Σ_1 , Σ_2 , Σ_3 become $t''=0$, $x''=0$, $t''=x''$. Furthermore, by

$$t''' = \frac{\sqrt{2}}{2}(t''+x''), \quad x''' = \frac{\sqrt{2}}{2}(-t''+x''),$$

these surfaces are changed to

$$t''' = x''', \quad t''' = -x''', \quad t''' = 0.$$

Let us still denote x''' , t''' by x , t , the surfaces Σ_1 , Σ_2 , Σ_3 will be $t=x$, $t=-x$, $t=0$ respectively. After these transformations, the original system has the form

$$X_l u_l + \sum_{i=1}^3 \sum_{j=1}^n b_{lij} u_i = f_l, \quad l=1, 2, 3, \quad (2.4)$$

where $X_l = \partial_t + \lambda_l \partial_x$, and $\lambda_1=1$ on Σ_1 , $\lambda_2=-1$ on Σ_2 , $\lambda_3=0$ on Σ_3 . Without loss of generality we may assume the initial plane is still $t=0$, because outside the domain III, the solution has been determined. In this way we have flattened the character-

ristic surfaces, this is illustrated by Fig. 2.

In the sequel we denote $III_\tau = III \cap \{t \leq \tau\}$, $\Sigma_{i,\tau} = \Sigma_i \cap \{t \leq \tau\}$, $II_\tau = \{t = \tau\}$, $II_{i,\tau} = III_i \cap II_\tau$ and denote by $u|_{\Sigma_{1,2}} (u|_{\Sigma_{1,2}})$ the limit of u on $\Sigma_{1,2}$ from above (below), by $u|_{\Sigma_3} (u|_{\Sigma_3})$ the limit of u on Σ_3 from left (right).

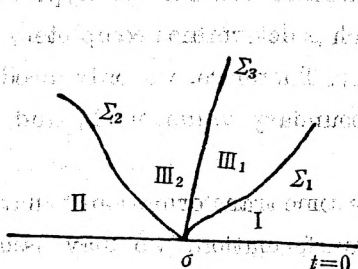


Fig. 1

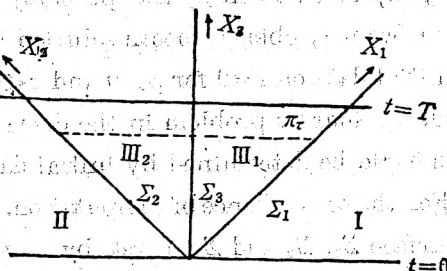


Fig. 2

§ 3. Jump at the Origin

Suppose that u is a piecewise smooth solution of (2.4) near the origin, and the initial data have jump only over $x=0$. The purpose of this section is to determine all jumps of u and its derivative over $\Sigma_1, \Sigma_2, \Sigma_3$ along $x=t=0$. Certainly, it is enough to give a procedure to compute them at the origin.

Let $\{ \}_{\Sigma_i}$ denote the jump on Σ_i , and $\{ \}_{\Sigma_i}^0$ denote the value of $\{ \}_{\Sigma_i}$ at $t=0$, $[\]_0$ denote the jump of initial data at $x=0$. We will compute $\{X_1^\alpha X_2^\alpha X_3^\alpha \partial_y^\beta u\}_{\Sigma_i}$ by induction. In the process of computing these quantities, we often use "known" to express the terms, which have been obtained by previous step.

1) $|\alpha|=0$.

Noticing that X_i is transversal to Σ_i if $i \neq i'$, we have $\{u_i\}_{\Sigma_{i'}}=0$ by the system. By differentiating with respect to y , we know $\{\partial_y^\beta u_i\}_{\Sigma_{i'}}=0$. Hence we can express other jumps of u by jumps of the initial data:

$$\{\partial_y^\beta u_i\}_{\Sigma_2} = [\partial_y^\beta u_i^0]_0.$$

2) $|\alpha|=1$.

In this step we need to determine all $\{X_i \partial^\beta u_i\}_{\Sigma_{i'}}$, this form contains 27 quantities even for $\beta=0$.

Since X_i is tangential to Σ_i , we know

$$\{X_i \partial^\beta u_i\}_{\Sigma_{i'}} = X_i \{ \partial^\beta u_i \}_{\Sigma_{i'}}$$

from 1) immediately.

By the system itself, $\{X_i u_i\}_{\Sigma_{i'}}$ can be expressed by the quantities estimated in 1).

Since anyone in $\{X_1, X_2, X_3\}$ can be linearly expressed by other two vectors, we have for l, l', l'' , being differential from each other,

$$\{X_{l'}u_l\}_{z_i} = C_1\{X_{ll'}u_l\}_{z_i} + C_2\{X_{l''l'}u_l\}_{z_i} = \text{known}.$$

As for the terms with the form $\{X_{l'}u_l\}_{z_i}$ for $l \neq l'$, we have

$$\begin{aligned} \{X_2u_l\}_{z_i} &= [X_2u_l|_{t=0}]_{x=-0}^{x=+0} - \{X_2u_l\}_{z_i} - \{X_2u_l\}_{z_i} \\ &= [(\lambda_1 - \lambda_2)u_{1x}]_0 - [b_{11}\partial_y u_l]_0 + [f_1]_0 - \{X_2u_l\}_{z_i} - \{X_2u_l\}_{z_i} \\ &= \text{known}, \end{aligned}$$

and similar calculation for others.

It is obvious that $\partial_y^{\alpha}\{X_{ll'}u_l\}_{z_i}$ are known. Because $[\partial_y, X_i]$ can be expressed X_1, X_2, X_3 with smooth coefficients, it is easy to compute all terms $\{X_i\partial_y^{\alpha}u_l\}_{z_i}$, induction with respect to $|\beta|$.

3) When all jumps $\{X^{\alpha}\partial_y^{\alpha}u_l\}_{z_i}$, with $|\alpha| \leq m$ are determined, we can compute $\{X^{\alpha}\partial_y^{\alpha}u_l\}_{z_i}$, with $|\alpha| = m+1$ as in step 2).

Because of $[X, X^{\alpha}]$ ($|\alpha| = m$) = combination of differential operators of α' -order ($|\alpha'| \leq m$), by the hypothesis of induction and the system itself we have

$$\{X_l(X^{\alpha}u_l)\}_{z_i} = \{X^{\alpha}(X_{ll'}u_l)\}_{z_i} + \{[X_l, X^{\alpha}]u_l\}_{z_i}.$$

For $l \neq l'$, noticing anyone of X_1, X_2, X_3 can be expressed by other two, we have

$$\begin{aligned} \{X_{l'}X^{\alpha}u_l\}_{z_i} &= \{aX_{l''}^{m+1}u_l\}_{z_i} + \{X^{\alpha}X_{ll'}u_l\}_{z_i} + \text{lower order terms} \\ &= aX_{l''}^{m+1}\{u_l\}_{z_i} + \text{known} = 0 + \text{known}. \end{aligned}$$

Hence for different l, l', l'' , the jump $\{X_{l''}X^{\alpha}u_l\}_{z_i}$ are also known. Using the initial data once more, for different l, l', l'' ,

$$\{X_{l'}X^{\alpha}u_l\}_{z_i} = [X_{l'}X^{\alpha}u_l|_{t=0}]_{x=-0}^{x=+0} - \{X_{l'}X^{\alpha}u_l\}_{z_i} - \{X_{l'}X^{\alpha}u_l\}_{z_i} = \text{known}.$$

Similar to step 2), we can determine all jumps $\{X^{\alpha}\partial_y^{\alpha}u_l\}_{z_i}$ for $|\alpha| = m+1$, $|\alpha| < \infty$ by induction with respect to $|\beta|$.

Therefore, all jumps of derivatives of u over $\Sigma_1, \Sigma_2, \Sigma_3$ at the origin can be determined by induction with respect to $|\alpha|$.

§4. Jumps over Characteristic Surfaces

In this section we determine jumps of u and its derivatives over the characteristic surfaces Σ_1, Σ_2 . From them the value of all components of u and its derivatives on Σ can be obtained. Here we still compute these quantities by induction.

First, by the system itself,

$$\{u_1\}_{z_1} = \{u_3\}_{z_1} = \{u_2\}_{z_1} = \{u_3\}_{z_1} = 0.$$

Then along Σ_2 , by subtracting the equation

$$X_2 u_2 + \sum b_{2i} \partial_{y_j} u_i = f_2 \quad (4.1)$$

At lower side from the equation at upper side, we obtain

$$X_2 \{u_2\}_{\Sigma_1} + \sum b_{22} \partial_{y_j} \{u_2\}_{\Sigma_1} = f_2(t, x, y, \{u_2\}_{\Sigma_1} + u_2|_{\Sigma_1}) - f_2(t, x, y, u_2|_{\Sigma_1}). \quad (4.2)$$

This is a nonlinear equation of first order for the variable $\{u_2\}_{\Sigma_1}$ along Σ_2 with initial datum $\{u_2\}_{\Sigma_1}$, it can be solved by elementary integration. Therefore, $\{u_2\}_{\Sigma_1}$ is known, and so is $\{u_1\}_{\Sigma_1}$. Because all ∂_{y_j} are tangential to $\Sigma_{1,2}$ on $\Sigma_{1,2}$, $\{\partial_{y_j}^2 u_i\}_{\Sigma_{1,2}}$ are known.

Suppose that all $\{X^\alpha \partial_{y_j}^2 u_i\}_{\Sigma_{1,2}}$, for $|\alpha| \leq m$ and any β are known. We can determine them for $|\alpha| = m+1$ and any β as follows.

By the hypothesis of induction

$$\{X_l X^\alpha u_l\}_{\Sigma_1} = X_l \{X^\alpha u_l\}_{\Sigma_1} = \text{known} \quad (l=1, 2, \quad \alpha=1, 2, 3).$$

By the system itself, for $l=1, 2$ and $\alpha=1, 2, 3$

$$\begin{aligned} \{X_l X^\alpha u_l\}_{\Sigma_1} &= \{X^\alpha X_l u_l\}_{\Sigma_1} + \{[X_l, X^\alpha] u_l\}_{\Sigma_1} \\ &= \{X^\alpha (\sum b_{li} \partial_{y_j} u_i)\}_{\Sigma_1} + \{[X_l, X^\alpha] u_l\}_{\Sigma_1} = \text{known}. \end{aligned} \quad (4.3)$$

By the independence of X_1, X_2, X_3 , we know $\{X_2 X^\alpha u_3\}_{\Sigma_1}, \{X_3 X^\alpha u_2\}_{\Sigma_1}, \{X_3 X^\alpha u_1\}_{\Sigma_1}, X_1 X^\alpha u_3\}_{\Sigma_1}$. Acting $X_2 X^\alpha$ on the first equation in the system and then taking the jump over Σ_1 , we have

$$\{X_2 X^\alpha X_1 u_1\}_{\Sigma_1} + \sum_{i,j} \{X_2 X^\alpha b_{1i} \partial_{y_j} u_i\}_{\Sigma_1} = \{X_2 X^\alpha f_1\}_{\Sigma_1} \quad (4.4)$$

$$\begin{aligned} X_1 \{X_2 X^\alpha u_1\}_{\Sigma_1} + \{[X_2 X^\alpha, X_1] u_1\}_{\Sigma_1} + \sum b_{1i} \partial_{y_j} \{X_2 X^\alpha u_1\}_{\Sigma_1} \\ + \sum_j \{[X_2 X^\alpha, b_{1i} \partial_{y_j}] u_1\}_{\Sigma_1} + \sum_{i,j} \{X_2 X^\alpha b_{1i} \partial_{y_j} u_i\}_{\Sigma_1} \\ = \{X_2 X^\alpha f_1\}_{\Sigma_1} \end{aligned}$$

$$X_1 \{X_2 X^\alpha u_1\}_{\Sigma_1} + \sum b_{1j} \partial_{y_j} \{X_2 X^\alpha u_1\}_{\Sigma_1} + \{X^{\alpha+1} u_1\}_{\Sigma_1} = \text{known}. \quad (4.5)$$

Since $\{X_1^{\alpha+1} u_1\}_{\Sigma_1}$ is known, the system composed of equations with the form (4.5) for all α ($|\alpha| = m$) is the one of first order with the same principal part for unknown variables $\{X_2 X^\alpha u_1\}_{\Sigma_1}$. Therefore, using the initial data at the origin, $\{X_2 X^\alpha u_1\}_{\Sigma_1}$ with $|\alpha| = m$ can be determined locally. In the same way, all $\{X_1 X^\alpha u_2\}_{\Sigma_1}$ are known. Summing up above considerations we obtain all quantities $\{X^\alpha u_i\}_{\Sigma_{1,2}}$, with $|\alpha| = m+1$ locally. Finally, in view of the fact that all ∂_{y_j} are tangential to $\Sigma_{1,2}$ on $\Sigma_{1,2}$, we now all $\{X^\alpha \partial_{y_j}^2 u_i\}_{\Sigma_{1,2}}$, with $|\alpha| = m+1$.

By induction, all jumps of u and its derivatives over are known, hence the boundary value of u and its derivatives on $\Sigma_{1,2}$ are obtained.

§ 5. Apriori Estimate

Now we are going to estimate u in domain III. Let $\partial^{\alpha, \beta} u$ be $\partial_{x_1}^{\alpha_1} \partial_{x_2}^{\alpha_2} \partial_{y_1}^{\beta_1} \partial_{y_2}^{\beta_2} u$ with

$\alpha + r + |\beta| = s'$, $\|u\|_{H^{s,s'}}$ be

$$\left(\sum_{r \leq s, r' \leq s'} \|\partial^{r,r'} u\|^2 \right)^{1/2}$$

for $s, s' \in N$. Moreover, we denote

$$\begin{aligned} \|u\|_{B^s} &= \sum_{r \leq s/2} \|u\|_{H^{r, s-1-r}}, \\ \|u\|_{\hat{B}^s} &= \sum_{r \leq s/2} \|u\|_{H^{r+1, s-1-r-1}}. \end{aligned} \quad (5.1)$$

Lemma 1. *If $s > n$, then the space B^s is invariant under C^∞ composition.*

Proof According to the embedding theorem, $H^{r, s-2r} \subset L^\infty$ if $r \geq 1$ and $s - r > n$. Therefore, $B^s \subset L^\infty$ if $s > n/2 + 1$. By the proposition 5.8 in [6], $H^{0,s} \cap L^\infty$ is invariant under nonlinear composition. By the results in § 1 of [13], $H^{r, s-2r}$ is invariant under nonlinear composition, if $r + s - 2r > n/2$ and $r > 1/2$. Therefore, if $s > n$, $H^{r, s-2r}$ with $r \geq 1$ and $H^{0,s} \cap L^\infty$ are invariant, it means that B^s is also invariant under nonlinear composition.

Lemma 2. *There is $\tau_0 > 0$ such that for any $\tau < \tau_0$, the piecewise smooth compactly supported solution u in III_τ satisfies*

$$\begin{aligned} & \|u_3\|_{B^s(\text{III}_{1,\tau})} + \|u_3\|_{B^s(\text{III}_{2,\tau})} + \|u_{1,2}\|_{\hat{B}^s(\text{III}_{1,\tau})} + \|u_{1,2}\|_{\hat{B}^s(\text{III}_{2,\tau})} \\ & \leq C_s \sum_{r \leq s} \|\partial^r u\|_{H^{s-r}(\Sigma_{1,\tau} \cup \Sigma_{2,\tau})}, \end{aligned} \quad (5)$$

where $s > n$.

Proof Let us begin with folding III_2 to III_1 by transformation $x \rightarrow -x$. Set

$$u_{i+3}(x, t) = u_i(-x, t) \quad (i=1, 2, 3),$$

we have

$$\tilde{A}U + \sum_{j=3}^n \tilde{B}_j \partial_{y_j} U = F \quad \text{in } \text{III}_1, \quad (5)$$

where $U = (u_1, u_2, u_3, u_4, u_5, u_6)^T$, $A = \text{diag}(X_1, X_2, X_3, X'_1, X'_2, X'_3)$ with

$$X'_i = \partial_t - \lambda_i(t, -x, y) \partial_x$$

for $i=1, 2, 3$, $\tilde{B}_j = \text{diag}(B_j, B_j)$ are still symmetric, $F = (f_1, f_2, f_3, f'_1, f'_2, f'_3)^T$ and $f'(t, x, U) = f_i(t, -x, u_4, u_5, u_6)$ for $i=1, 2, 3$. On the boundary Σ_2 , we know components of U and their derivatives, but on the boundary Σ_3 , we only have conditions

$$u_4 - u_1 = 0, \quad u_5 - u_2 = 0. \quad (5)$$

Multiplying (5.3) by U and then integrating in III_1 , we can obtain

$$\begin{aligned} \int_{\text{III}_1} U^2 dx dy & \leq \int_{\text{III}_1} (U^2 + F^2) dt dx dy + \frac{\sqrt{2}}{2} \int_{\Sigma_{1,\tau}} U^2 dS \\ & \quad + \int_{\Sigma_{2,\tau}} (-u_1^2 + u_2^2 + u_4^2 - u_5^2) dS. \end{aligned}$$

The last term vanishes by the boundary conditions, thus by Gronwall's inequality

$$\int_{\text{III}_1} U^2 dx dy \leq C \left(\int_{\text{III}_1} F^2 dt dx dy + \int_{\Sigma_{1,\tau}} U^2 dS \right). \quad (5.5)$$

the $\partial_t, x\partial_x, \partial_y$, are tangential to Σ_3 , acting the operator $\partial_t^\alpha(x\partial_x)^\gamma\partial_y^\beta$ with

$$\alpha + \gamma + |\beta| \leq s$$

(5.2) we obtain

$$\begin{aligned} & (\tilde{A} + \sum_j \tilde{B}_j \partial_{y_j}) \partial_t^\alpha (x\partial_x)^\gamma \partial_y^\beta U \\ &= [\tilde{A} + \sum_j \tilde{B}_j \partial_{y_j}, \partial_t^\alpha (x\partial_x)^\gamma \partial_y^\beta] U + \partial_t^\alpha (x\partial_x)^\gamma \partial_y^\beta F. \end{aligned} \quad (5.6)$$

Since $\partial_t(x\partial_x)^\gamma \partial_y^\beta U$ on Σ_1 is already known, and on Σ_3

$$\begin{aligned} \partial_t^\alpha (x\partial_x)^\gamma \partial_y^\beta u_4 - \partial_t^\alpha (x\partial_x)^\gamma \partial_y^\beta u_1 &= 0, \\ \partial_t^\alpha (x\partial_x)^\gamma \partial_y^\beta u_5 - \partial_t^\alpha (x\partial_x)^\gamma \partial_y^\beta u_2 &= 0, \end{aligned} \quad (5.7)$$

then in the same way as above we obtain

$$\int_{\Pi_{1,\tau}} (\partial_t^\alpha (x\partial_x)^\gamma \partial_y^\beta U)^2 dx dy \leq C \left(\int_{\Pi_{1,\tau}} F^2 dt dx dy + \int_{\Sigma_{1,\tau}} (\partial_t^\alpha (x\partial_x)^\gamma \partial_y^\beta U)^2 dS \right) \quad (5.8)$$

where

$$F_1^2 = ([\tilde{A} + \sum_j \tilde{B}_j \partial_{y_j}, \partial_t^\alpha (x\partial_x)^\gamma \partial_y^\beta] U)^2 + (\partial_t^\alpha (x\partial_x)^\gamma \partial_y^\beta F)^2. \quad (5.9)$$

In view of the form of the operator

$$\tilde{A} + \sum_j \tilde{B}_j \partial_{y_j}$$

we know

$$(\tilde{A} + \sum_j \tilde{B}_j \partial_{y_j}) U$$

contains tangential differentials of $u_{3,6}$ with respect to Σ_3 and differential of $u_{1,2,4,5}$ along the direction transversal to Σ_3 . The latter can be expressed by tangential differentials of U by means of system (2.4). Therefore, we have

$$\int_{\Pi_{1,\tau}} F_1^2 dt dx dy \leq \|F\|_{H^{s,s}(\Pi_{1,\tau})}^2 + \|U\|_{H^{s,s}(\Pi_{1,\tau})}^2$$

which yields

$$\|\partial_t^\alpha U\|_{H^{s,s}}^2 \leq C(\|F\|_{H^{s,s}(\Pi_{1,\tau})}^2 + \|U\|_{H^{s,s}(\Sigma_{1,\tau})}^2),$$

and by virtue of the transversity of X_1, X'_1, X_2, X'_2 to Σ_3 ,

$$\begin{aligned} & \|\partial_t^{1,s-1} u_{1,2,4,5}\|_{H^{1,s}}^2 + \|\partial_t^{0,s} u_{3,6}\|_{H^{1,s}}^2 \\ & \leq C(\|F\|_{H^{s,s}(\Pi_{1,\tau})}^2 + \|U\|_{H^{s,s}(\Sigma_{1,\tau})}^2). \end{aligned} \quad (5.10)$$

For fixed s , let us prove the inequality

$$\begin{aligned} & \sum_{r \leq s/2} (\|\partial_t^{r,s-2r} u_{3,6}\|_{H^{1,s}}^2 + \|\partial_t^{r+2,s-2r-2} u_{1,2,4,5}\|_{H^{1,s}}^2) \\ & \leq C_s (\|F\|_{H^{s,s}(\Pi_{1,\tau})}^2 + \|\partial_t^s U\|_{\Sigma_{1,\tau}}^2) \end{aligned} \quad (5.11)$$

by induction with respect to r first. Obviously, (5.10) shows the validity of (5.11)

for $r=0$. Now suppose (5.11) is valid for some r with $s/2-1 \geq r \geq 0$, we prove its

validity for $r+1$. Acting $L = X_2^{r+1} \partial_t^\alpha (x\partial_x)^\gamma \partial_y^\beta$ with $\alpha + \gamma + |\beta| \leq s-2r-2$ on the third

equation in (2.4), we have

$$\begin{aligned} & X_3 L u_3 + b_{33} \partial_{y_j} L u_3 + [L, X_3] u_3 + [L, b_{33} \partial_{y_j}] u_3 \\ & + L b_{31} \partial_{y_j} u_1 + L b_{32} \partial_{y_j} u_2 = L f_3, \end{aligned}$$

or

$$X_3 Lu_3 + b_{33} \partial_y Lu_3 + a Lu_3 = g, \quad (5.12)$$

where

$$\|g\|_{L^2(\Pi_{1,\tau})} \leq C(\|f_3\|_{H^{r+1,s-1,r-1}(\Pi_{1,\tau})} + \|u_{1,2}\|_{H^{r+1,s-1,r-1}(\Pi_{1,\tau})}).$$

Applying the energy method as above showed to (5.12), we have

$$\|Lu_3\|_{H_{1,\tau}}^2 \leq C(\|f_3\|_{H^{r+1,s-1,r-1}(\Pi_{1,\tau})}^2 + \|u_{1,2}\|_{H^{r+1,s-1,r-1}(\Pi_{1,\tau})}^2 + \|\partial^{r+1,s-2r-1} u_3\|_{L^2(\Sigma_{1,\tau})}^2). \quad (5.13)$$

Obviously, for u_6 in $\Pi_{1,\tau}$ (or for u_3 in $\Pi_{2,\tau}$) the estimate with the same form is valid, hence

$$\|\partial^{r+1,s-2r-2} u_{3,6}\|_{H_{1,\tau}}^2 \leq C(\|F\|_{B^s(\Pi_{1,\tau})}^2 + \|\partial^s U\|_{L^2(\Sigma_{1,\tau})}^2).$$

Thus in view of the transversity of X_1, X_2 with respect to Σ_3 , by using the first equations in (2.4), we can estimate $\|\partial^{r+2,s-2r-3} u_{1,2,4,5}\|_{H_{1,\tau}}^2$ by the right hand side (5.11). Hence (5.11) is proved by induction.

Having established the estimate (5.11), we only need the fact that $\|F\|_{B^s(\Pi_1)}$ dominated by $\|U\|_{B^s(\Pi_{1,\tau})}^2$ in order to obtain Lemma 2. The fact holds due to Lemma 1, therefore, substituting it into (5.11) implies the validity of (5.2) immediately. The proof is then complete.

Remark. If we denote

$$\|u\|_{s(\tau)}^2 = \|u\|_{H^s(I \cap \{t=\tau\})}^2 + \|u\|_{H^s(II \cap \{t=\tau\})}^2 + \|u\|_{H^s(I_{1,\tau})}^2 + \|u\|_{H^s(I_{2,\tau})}^2, \quad (5.14)$$

the combining (5.2) with the estimate of U in domains I, II, we have

$$\|u\|_{s(\tau)} \leq g_s(\|u^0\|_{2s+n+2}) \quad (5.15)$$

for all piecewise smooth solutions u of (2.4) with initial data $u|_{t=0} = u^0$.

§ 6. Existence and Propagation of Singularities

After establishing the apriori estimate (5.2) or (5.15), we can prove Theorem 1 on existence and uniqueness of local piecewise solution as in [11]. Here we only give the sketch. Substituting derivatives $\partial_y u$ in (2.4) by

$$\frac{1}{2h}(u(t, x, y+he_j) - u(t, x, y-he_j)),$$

the system is then changed to a strictly hyperbolic system L_h with parameter h in space-dimensional case. Since the increase of the unknown variables does not cause any new trouble, we can use (5.2) to obtain a uniform estimate for the solution $L_h u = f$ with the same initial data. By choosing a convergent subsequence and passing to limit, we obtain the existence of the solution for the Goursat problem. Combining the consideration in the domain I and II, we obtain the local existence for Cauchy problem. The uniqueness comes from the apriori estimate obviously, then Theorem 1 is proved.

For Theorem 2, we only give the proof of the conclusion 2). Choose a space-like hypersurface $\tilde{\pi}$ containing $\Sigma_1 \cap \Sigma_2$. By a coordinate transformation, we may assume

$\bar{\sigma}$ is on $t=0$. It is showed in [11] that the solution u is piecewise smooth up to $\partial\Omega$. Then by Theorem 1, u is piecewise smooth in Ω except $\Sigma_1 \cup \Sigma_2 \cup \Sigma_3$, and only on $\Sigma_1, \Sigma_2, \Sigma_3$, the solution u or its derivatives are allowed to have jump. This derives conclusion in Theorem 2.

The conclusion in Theorem 2 is a version of interaction of progressing waves in the same category of Bony's corresponding conclusion for conormal distributions.

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