

# On the existence and uniqueness of solutions of nonlinear evolution systems of PDEs in $\mathbb{R}^+ \times \mathbb{C}^d$ , their asymptotic and Borel summability properties

*O. Costin\* and S. Tanveer†*

October 23, 2003

## Abstract

We consider a system of  $n$ -th order nonlinear quasilinear partial differential equations of the form

$$\mathbf{u}_t + \mathcal{P}(\partial_{\mathbf{x}}^{\mathbf{j}})\mathbf{u} + \mathbf{g}(\mathbf{x}, t, \{\partial_{\mathbf{x}}^{\mathbf{j}}\mathbf{u}\}) = 0$$

with  $\mathbf{u}(\mathbf{x}, 0) = \mathbf{u}_I(\mathbf{x})$ ,  $\mathbf{u} \in \mathbb{C}^r$ , for  $t > 0$  and large  $|\mathbf{x}|$  in a poly-sector  $S$  in  $\mathbb{C}^d$ , where  $\partial_{\mathbf{x}}^{\mathbf{j}} \equiv \partial_{x_1}^{j_1} \partial_{x_2}^{j_2} \dots \partial_{x_d}^{j_d}$  and  $j_1 + \dots + j_d \leq n$ . The principal part of the constant coefficient  $n$ -th order differential operator  $\mathcal{P}$  is subject to a cone condition. The nonlinearity  $\mathbf{g}$  satisfies analyticity and decay assumptions in  $S$ .

The paper shows existence and uniqueness of the solution of this problem and finds its asymptotic behavior for large  $|\mathbf{x}|$ .

Under further regularity conditions there exists a (generically divergent) asymptotic series solution for large  $|\mathbf{x}|$ . We prove that this series is Borel summable to the actual solution.

The structure of the nonlinearity and the complex plane setting preclude standard methods. We use a new approach, based on Borel-Laplace regularization and Écalle acceleration techniques to control the equation.

In special cases motivated by applications we show how the method can be adapted to obtain short-time existence, uniqueness and asymptotic behavior for small  $t$ , of sectorially analytic solutions, without size restriction on the space variable.

---

\*Mathematics Department, Rutgers University, Busch Campus, Hill Center, 110 Frelinghuysen Rd., Piscataway NJ 08854; costin@math.rutgers.edu; <http://www.math.rutgers.edu/~costin>.

†Mathematics Department, The Ohio State University, 231 W. 18th Avenue, Columbus, OH 43210; tanveer@math.ohio-state.edu; <http://www.math.ohio-state.edu/~tanveer>.

# Contents

<b>1</b>	<b>Introduction</b>	<b>2</b>
1.1	General considerations . . . . .	2
1.2	Notation . . . . .	3
<b>2</b>	<b>Problem statement and main results</b>	<b>4</b>
2.1	Setting and assumptions . . . . .	4
2.2	Existence and uniqueness for large $ \mathbf{x} $ . . . . .	5
2.3	Borel summability of power series solutions and their asymptotic character . . . . .	5
<b>3</b>	<b>Inverse Laplace transform and equivalent integral equations</b>	<b>6</b>
<b>4</b>	<b>Solution to the integral equation (??)</b>	<b>9</b>
4.1	Behavior of ${}^*\mathbf{F}$ near $\mathbf{p} = 0$ . . . . .	17
4.2	End of proof of Theorem ?? . . . . .	18
<b>5</b>	<b>Borel summability</b>	<b>18</b>
5.1	Behavior of $\mathbf{F}$ for large $ \mathbf{p} $ outside $\mathcal{S}_\phi$ . . . . .	18
5.2	Ramification of $\mathbf{F}$ at $\mathbf{p} = \mathbf{0}$ and global properties . . . . .	18
<b>6</b>	<b>Short time existence and asymptotics, special cases</b>	<b>21</b>
6.0.1	Formal series, preparation of normal form . . . . .	21
6.0.2	More general settings . . . . .	22
6.1	Proof of Theorem ?? (i) . . . . .	25
6.2	Proof of Theorem ?? (ii) . . . . .	28
6.3	Proof of Corollary ?? . . . . .	28
<b>7</b>	<b>Appendix</b>	<b>29</b>
7.1	Asymptotic behavior of solutions . . . . .	29
7.2	Borel summation and regularization: simple examples . . . . .	30
7.3	Derivation of equation (??) from (??) . . . . .	30
7.4	Proof of Lemma ?? . . . . .	32
7.4.1	Inequalities used in estimates . . . . .	32
7.4.2	Modified estimates . . . . .	33

## 1 Introduction

### 1.1 General considerations

There are relatively few general results on existence, uniqueness and regularity of solutions of partial differential equations when one or more of the independent variables are in the complex plane, in settings in which the classical Cauchy-Kowalevski (C-K) theory does not apply. The C-K theorem holds for first-order analytic systems (or those equivalent to them) with analytic non-characteristic data, for which it guarantees local existence and uniqueness of analytic solutions. As is well known, its proof requires the convergence of local power series expansions. A number

of evolution equations do not satisfy these assumptions and if formal power series solutions exist their radius of convergence is zero. One of the goals of the paper is to provide a C-K type theory in such cases, providing existence, uniqueness and regularity of the solutions. Roughly, convergence is replaced by Borel summability, although the theory is more general.

We extend regularization techniques introduced by Écalle to the initial value problem in analytic systems for which the spatial part verifies a cone condition. For convenience, the special point of analysis is  $\mathbf{x} = \infty$ .

The present paper generalizes [9] to  $d$  dimensions and arbitrary order in the spatial variable, to  $m$  dimensional dependent variable, proves additional results about short term existence and addresses the issue of Borel summability of formal solutions. A fortiori we obtain results on the asymptotic character of these solutions.

Under assumptions to allow for formal expansions for large  $\mathbf{x}$ , we show that series solutions are Borel summable to actual solutions of the PDE. For this purpose we make use of Écalle acceleration techniques. In special cases we obtain existence and uniqueness results for  $t$  in a compact set and large enough  $\mathbf{x}$ , and separately for small  $t$  and fewer restrictions on  $\mathbf{x}$ .

Properties of solutions of PDEs in the complex plane, apart from their intrinsic interest, are relevant for properties in the real domain, as initial singularities in  $\mathbb{C}$  may give rise to blow-up at later times in the physical domain. The representation of solutions as Borel sums allows for extension of techniques originally developed for ODEs [8] to find the location and type of singularities of the solutions.

It is certainly difficult to give justice to the existing theory of nonlinear PDEs, and we briefly mention a number of results in the literature in relatively similar settings. For certain classes of PDEs in the complex domain Sammartino and Caffisch [25], [26] proved the existence of nonlinear Prandtl boundary layer solutions for analytic initial data in a half-plane. This work involves inversion of the heat operator  $\partial_t - \partial_{YY}$  and uses the abstract Cauchy-Kowalewski theorem for the resulting integral equation. While their method is likely to be generalizable to certain higher-order partial differential equations, it appears unsuitable for problems where the highest derivative terms appear in a nonlinear manner. Such terms cannot be controlled by inversion of a linear operator and estimates of the kernel, as used in ([25], [26]).

Real domain techniques with nonlinearity include the methods introduced by Klainerman [16], [17], Shatah [27], Klainerman and Ponce [18], Ponce [23], Ponce and Lim [24], Kenig and Staffilani [15], Klainerman and Selberg [19], Shatah and Struwe [28] and others.

The complex plane setting, as well as the type of nonlinearity allowed in our paper, do not allow for an adaptation of those techniques. This can be also seen in simple examples which show that existence fails outside the domain of validity of the results we obtain.

The equations  $H_t = H^3 H_{xxx}$  and  $H_t + H_x = H^3 H_{xxx} - H^3/2$ , both arising in Hele-Shaw dynamics, the equation  $H_t = H^{1/3} H_{xxx}$  relevant to dendritic crystal growth, the KdV equation, can be brought through rather straightforward transformations to the setting [9] and thus to the present more general one. Some properties of the first three were treated in [9]. The Kuramoto-Sivisinski equation  $u_t + uu_x + u_{xx} + u_{xxxx} = 0$  or the thin-film equation  $h_t + \nabla \cdot (h^3 \nabla \Delta h) = 0$  for  $d = 2$  with initial conditions such as  $h(\mathbf{x}, 0) = 1 + (1 + ax_1^2 + bx_2^2)^{-1}$ , are brought, the latter through  $h(\mathbf{x}, t) = 1 + u(\mathbf{x}, t)$ , to problems of the form studied in the present paper. Certainly many more equations are amenable to this setting.

A vast literature has emerged recently in the field of generalized Borel summation starting with the fundamental contributions of Écalle, see e.g. [12], whose consequences are far from being fully explored and it is impossible to give a quick account of the breadth of this field. See

for example [8] for more references. Yet, in the context of relatively general PDEs, very little is known. Borel summability has been recently shown for heat equation by Lutz, Miyake and Schäfke [20] and generalized to linear PDEs with constant coefficients by Balsler [1] and by the authors in special classes of higher order PDEs in [9]. The methods in the present paper are different and apply to a much wider class of equations.

## 1.2 Notation

We use the following conventions. For vectors in  $\mathbb{C}^d$  or multiindices we write

$$|\mathbf{u}| = \sum_{j=1}^d |u_j|$$

and for multiindices we define

$$\mathbf{k} \succ \mathbf{m} \text{ if } k_i > m_i \text{ for all } i$$

If  $a$  is a scalar we write  $\mathbf{x}^a = (x_1^a, x_2^a, \dots, x_d^a)$ . With  $\mathbf{p}$ ,  $\mathbf{x}$  and  $\mathbf{j}$  vectors of same dimension  $d$ , we define

$$\mathbf{p}^{\mathbf{j}} = \prod_{l=1}^d p_l^{j_l}$$

and

$$\partial_{\mathbf{x}}^{\mathbf{j}} = \partial_{x_1}^{j_1} \partial_{x_2}^{j_2} \dots \partial_{x_d}^{j_d}$$

We write  $\mathbf{1} = (1, 1, \dots, 1)$  and more generally, if  $\alpha$  is a scalar, we write  $\alpha \mathbf{1}$ ; thus  $\mathbf{x}^{\mathbf{1}} = \prod_{i=1}^d x_i$ .

For  $d$ -dimensional vectors  $\mathbf{a}$  and  $\mathbf{b}$  we write

$$\int_{\mathbf{a}}^{\mathbf{b}} \cdot d\mathbf{p} = \int_{a_1}^{b_1} \int_{a_2}^{b_2} \dots \int_{a_d}^{b_d} \cdot dp_1 dp_2 \dots dp_d$$

The directional Laplace transform along the ray  $\arg p_i = \varphi_i, i = 1 \dots d$  of  $F$  is given by

$$\{\mathcal{L}_{\varphi} F\}(\mathbf{x}) \equiv \int_0^{\infty e^{i\varphi}} F(\mathbf{p}) e^{-\mathbf{p} \cdot \mathbf{x}} d\mathbf{p} \quad (1)$$

## 2 Problem statement and main results

### 2.1 Setting and assumptions

We show existence and uniqueness of solutions  $\mathbf{u}(\mathbf{x}, t)$  to the initial value problem for a general class of quasilinear system of partial differential equations of the form

$$\mathbf{u}_t + \mathcal{P}(\partial_{\mathbf{x}}^{\mathbf{j}}) \mathbf{u} + \mathbf{g}(\mathbf{x}, t, \{\partial_{\mathbf{x}}^{\mathbf{j}} \mathbf{u}\}_{|\mathbf{j}| \leq n}) = 0; \quad \mathbf{u}(\mathbf{x}, 0) = \mathbf{u}_I(\mathbf{x})$$

Emphasizing quasi-linearity, we rewrite the equation as

$$\partial_t \mathbf{h} + \mathcal{P}(\partial_{\mathbf{x}}) \mathbf{h} + \sum_{|\mathbf{J}|=n} \mathbf{g}_{2,\mathbf{J}}(\mathbf{x}, t, \{\partial_{\mathbf{x}}^{\mathbf{j}} \mathbf{h}\}_{|\mathbf{j}| < n}) \partial_{\mathbf{x}}^{\mathbf{J}} \mathbf{h} = \mathbf{g}_1(\mathbf{x}, t, \{\partial_{\mathbf{x}}^{\mathbf{j}} \mathbf{h}\}_{|\mathbf{j}| < n}); \quad \mathbf{h}(\mathbf{x}, 0) = \mathbf{h}_I(\mathbf{x}) \quad (2)$$

The restrictions on  $\mathbf{g}_1$ ,  $\mathbf{g}_2$ , and  $\mathbf{h}_1$  are simpler in a normalized form, more suitable for our analysis. By applying  $\partial_{\mathbf{x}}^{\mathbf{j}}$  to (2) for all  $\mathbf{j}$  with  $1 \leq |\mathbf{j}| \leq n-1$ , we get an extended system of equations for  $\mathbf{f} \in \mathbb{C}^m$ , consisting in  $\mathbf{h}$  and its spatial derivatives of order less than  $n$ , of the type (see Appendix for further details):

$$\partial_t \mathbf{f} + \mathcal{P}(\partial_{\mathbf{x}}) \mathbf{f} = \sum'_{\mathbf{q} \geq 0} \mathbf{b}_{\mathbf{q}}(\mathbf{x}, t, \mathbf{f}) \prod_{l=1}^m \prod_{0 < |\mathbf{j}| \leq n} (\partial_{\mathbf{x}}^{\mathbf{j}} f_l)^{q_{l,\mathbf{j}}} + \mathbf{r}(\mathbf{x}, t) \quad \text{with } \mathbf{f}(\mathbf{x}, 0) = \mathbf{f}_I(\mathbf{x}) \quad (3)$$

where  $\sum'$  means the sum over the multiindices  $\mathbf{q}$  with

$$\sum_{l=1}^m \sum_{1 \leq |\mathbf{j}| \leq n} |\mathbf{j}| q_{l,\mathbf{j}} \leq n \quad (4)$$

The matrix  $\mathcal{P}$  is assumed to be diagonalizable, and modulo simple changes of variables we assume it is presented in diagonal form,  $\mathcal{P} = \text{diag } \mathcal{P}_j, j = 1, \dots, m$ . In (3),  $\mathbf{q} = (q_{l,\mathbf{j}}), 1 \leq |\mathbf{j}| \leq n, 1 \leq l \leq m$  is a vector of integers and  $\mathcal{P}_j$  is an  $n$ -th order polynomial. We let  $\mathcal{P}_{n;j}$  be the principal part of  $\mathcal{P}_j$ , *i.e.* the part that contains all monomials of (total) degree  $n$ . The inequality (4) implies in particular that none of the  $q_{l,\mathbf{j}}$  can exceed  $n$  and that the summation in (3) involves *only finitely many terms*. The fact that (4) can always be ensured leads to important simplifications in the proofs. Let  $\rho > \rho_0 > 0, \phi < \frac{\pi}{2n}, \epsilon > 0$  and

$$\mathcal{D}_{\phi, \rho; \mathbf{x}} = \left\{ \mathbf{x} : |\arg x_i| < \frac{\pi}{2} + \phi; |x_i| > \rho; i \leq d \right\} \quad (5)$$

$$\mathcal{D}_{\phi, \rho} = \mathcal{D}_{\phi, \rho; \mathbf{x}} \times [0, T] \quad (6)$$

**Assumptions 1** 1. *There is a  $\phi \in (0, \frac{\pi}{2n})$  such that for all  $\mathbf{p} \neq 0$  with  $\max_i |\arg p_i| \leq \phi$  we have*

$$\Re \mathcal{P}_{n;j}(-\mathbf{p}) > 0 \quad (7)$$

2. *The functions  $\mathbf{b}_{\mathbf{q}}(\cdot, t, \cdot)$  are analytic in  $\mathcal{D}_{\frac{\pi}{2n}, \rho_0} \times \{\mathbf{f} : |\mathbf{f}| < \epsilon\}$ . We write*

$$\mathbf{b}_{\mathbf{q}}(\mathbf{x}, t; \mathbf{f}) = \sum_{\mathbf{k} \geq 0} \mathbf{b}_{\mathbf{q}, \mathbf{k}}(\mathbf{x}, t) \mathbf{f}^{\mathbf{k}} \quad (8)$$

3. *For some constants  $\alpha_r \geq 1$  independent of  $T$  (see also §7.1),  $A_r(T) > 0, \alpha_{\mathbf{q}} > 0, \beta > 0^1$*

$$\sup_{\mathbf{x} \in \mathcal{D}_{\frac{\pi}{2n}, \rho_0; \mathbf{x}}} |\mathbf{x}^{\alpha_r} \mathbf{r}(\mathbf{x}, t)| = A_r(T) < \infty \quad (9)$$

$$\sup_{\mathbf{x} \in \mathcal{D}_{\frac{\pi}{2n}, \rho_0; \mathbf{x}}} |\mathbf{x}^{\alpha_r} \mathbf{f}_I(\mathbf{x}, t)| = A_f(T) < \infty \quad (10)$$

$$\sup_{\mathbf{k}, \mathbf{q}; \mathbf{x} \in \mathcal{D}_{\frac{\pi}{2n}, \rho_0; \mathbf{x}}} \left| \mathbf{x}^{\alpha_{\mathbf{q}} + |\mathbf{k}| \beta} \mathbf{b}_{\mathbf{q}, \mathbf{k}} \right| = A_b(T) < \infty \quad (11)$$

4. *The analysis is interesting for  $n > 1$ , which we assume is the case.*

<sup>1</sup>A restriction of the form  $|\mathbf{x}|^{\tilde{\alpha}} |\mathbf{r}(\mathbf{x}, t)| < A_r(T)$  (\*) may appear more natural. However, since every component of  $\mathbf{x}$  is bounded below in  $\mathcal{D}_{\phi, \rho_0, \mathbf{x}}$ , it is clear that (\*) implies (9) with  $\alpha_r = \tilde{\alpha}/d$ . The same comment applies for condition (11). This form is more convenient in the present analysis.

## 2.2 Existence and uniqueness for large $|\mathbf{x}|$

**Theorem 2** *Under the Assumptions 1, there is a unique solution  $\mathbf{f}$  of the (3) with the following properties in  $\mathcal{D}_{\phi, \rho_0; \mathbf{x}}$ : (a)  $\mathbf{f}$  analytic and (b)  $|\mathbf{x}^1| |\mathbf{f}|$  bounded. Furthermore, this solution satisfies  $\mathbf{f} = O(\mathbf{x}^{-\alpha_r})$  as  $\mathbf{x} \rightarrow \infty$  in  $\mathcal{D}_{\phi, \bar{\rho}; \mathbf{x}}$ .*

**Notes.** 1. As shown in [9] for special examples,  $\mathbf{f}$ , in a larger sector is expected to have singularities with an accumulation point at infinity.

2. In section 6, we also show that in some special cases, there is a duality between *small* time and *large*  $\mathbf{x}$ .

## 2.3 Borel summability of power series solutions and their asymptotic character

Determining asymptotic properties of solutions of PDEs is substantially more difficult than the corresponding question for ODEs. Borel-Laplace techniques however provide a well suited modality to overcome this difficulty. The paper shows that formal series solutions are Borel summable to actual solutions (a fortiori are asymptotic to them). A few notes on Borel summability are found in §7.2.

We need, first of all, to impose restrictions to ensure that there exist series solutions, to which end the coefficients of the equation should be expandable for large  $\mathbf{x}$ . In many practical applications these coefficients turn out to be finite combinations of ramified inverse powers of  $x_i$ .

**Condition 1** *The functions  $\mathbf{b}_{\mathbf{q}, \mathbf{k}}(\mathbf{x}, t)$  and  $\mathbf{r}(\mathbf{x}, t)$  are analytic in  $(x_1^{-\frac{1}{N_1}}, \dots, x_d^{-\frac{1}{N_d}})$  for large  $|\mathbf{x}|$  and some  $N \in \mathbb{N}$ .*

**Theorem 3** *If Condition 1 and the assumptions of Theorem 2 are satisfied, then the unique solution  $\mathbf{f}$  found there can be written as*

$$\mathbf{f}(\mathbf{x}, t) = \int_{\mathbb{R}^{+d}} e^{-\mathbf{p} \cdot \mathbf{x}^{\frac{n}{n-1}}} \mathbf{F}_1(\mathbf{p}, t) d\mathbf{p} \quad (12)$$

where  $\mathbf{F}_1$  is (a) analytic at zero in  $(p_1^{\frac{1}{nN_1}}, \dots, p_d^{\frac{1}{nN_d}})$ ; (b) analytic in  $\mathbf{p} \neq \mathbf{0}$  in the poly-sector  $|\arg p_i| < \frac{n}{n-1}\phi + \frac{\pi}{2(n-1)}$ ,  $i \leq d$ ; and (c) exponentially bounded in the latter poly-sector.

**Remark 1** (i) *It follows from the same proof that  $\mathbf{x}^{\frac{n}{n-1}}$  can be replaced with  $\mathbf{x}^\beta$  for any  $\beta \in [1, \frac{n}{n-1}]$ . The canonical variable in Borel summation is that in which the generic Gevrey class of the formal series solution is one (i.e., the series diverge factorially, with factorial power one; [1]). This variable, in our case, is  $\mathbf{x}^{\frac{n}{n-1}}$ .*

(ii) *At least in simple examples, the sector of summability is optimal. See also Note 35.*

(iii) *Asymptoticity of formal solutions for large  $\mathbf{x}$  to actual ones follows straightforwardly, applying Watson's lemma [2] to (12).*

(iv) *In many problems of interest the conditions of Theorem 3 are met by the equation in more than one sector. Then the functions  $\mathbf{F}_1$  obtained in (3) are analytic continuations of each-other, as it follows from their construction.*

The proof of Theorem 3 is given in §5.  
See also §7.1.

### 3 Inverse Laplace transform and equivalent integral equations

The inverse Laplace transform (ILT)  $\mathbf{G}(\mathbf{p}, t)$  of a function  $\mathbf{g}(\mathbf{x}, t)$  analytic in  $\mathbf{x}$  in  $\mathcal{D}_{\phi, \rho; \mathbf{x}}$  and vanishing algebraically as  $\mathbf{x} \rightarrow \infty$  (cf. Lemma 4 below and Note following it) is given by:

$$\mathbf{G}(\mathbf{p}, t) = [\mathcal{L}^{-1}\{\mathbf{g}\}](\mathbf{p}, t) \equiv \frac{1}{(2\pi i)^d} \int_{\mathcal{C}_D^d} e^{\mathbf{p} \cdot \mathbf{x}} \mathbf{g}(\mathbf{x}, t) d\mathbf{x} \quad (13)$$

with a contour  $\mathcal{C}_D$  as in Fig. 1 (modulo homotopies),  $\mathcal{C}_D^d \subset \mathcal{D}_{\phi, \rho; \mathbf{x}}$ , and  $\mathbf{p}$  restricted to the dual (polar) domain  $\mathcal{S}_\phi$  defined by

$$\mathcal{S}_\phi \equiv \{\mathbf{p} : |p_i| > 0; \arg p_i \in (-\phi, \phi), i = 1, \dots, d\} \quad (14)$$

to ensure convergence of the integral.

The following lemma connects the  $\mathbf{p}$  behavior of the ILT of functions of the type considered in this paper to their assumed behavior in  $\mathbf{x}$ .

**Lemma 4** *If  $\mathbf{g}(\mathbf{x}, t)$  is analytic for  $\mathbf{x}$  in  $\mathcal{D}_{\phi, \rho; \mathbf{x}}$ , and satisfies*

$$|\mathbf{x}^\alpha| |\mathbf{g}(\mathbf{x}, t)| \leq A(T) \quad (15)$$

*for  $\alpha \geq \alpha_0 > 0$ , then for any  $\delta \in (0, \phi)$ , the ILT  $\mathbf{G} = \mathcal{L}^{-1}\mathbf{g}$  exists in  $\mathcal{S}_{\phi-\delta}$  and satisfies*

$$|\mathbf{G}(\mathbf{p}, t)| \leq C \frac{A(T)}{[\Gamma(\alpha)]^d} |\mathbf{p}^{\alpha-1}| e^{2|\mathbf{p}|\rho} \quad (16)$$

*for some  $C = C(\delta, \alpha_0)$ .*

**PROOF.** The proof is a higher dimensional version of that of Lemma 3.1 in [9]. We first consider the case when  $2 \geq \alpha \geq \alpha_0$ . Let  $C_{\rho_1}$  be a contour so that the integration path in each  $\mathbf{x}$  component is as shown in Fig. 1: it passes through point  $\rho_1 + |p_i|^{-1}$ , and  $s = \rho_1 + |p_i|^{-1} + ir \exp(i\phi \text{signum}(r))$  with  $r \in (-\infty, \infty)$ . Choosing  $2\rho \geq \rho_1 \geq (2/\sqrt{3})\rho$ , we have  $|s| > \rho$  along the contour and therefore, with  $\arg(p_i) = \theta \in (-\phi + \delta, \phi - \delta)$ ,

$$|\mathbf{g}(\mathbf{s}, t)| \leq A(T) |\mathbf{s}^{-\alpha}| \quad \text{and} \quad |e^{\mathbf{s} \cdot \mathbf{p}}| \leq e^{\rho_1 |\mathbf{p}| + d} e^{-r |\mathbf{p}| \sin |\phi + \theta|}$$

Thus

$$\begin{aligned} \left| \int_{C_{\rho_1}} e^{\mathbf{s} \cdot \mathbf{p}} \mathbf{g}(\mathbf{s}, t) d\mathbf{s} \right| &\leq 2A(T) e^{\rho_1 |\mathbf{p}| + d} \prod_{i=1}^d \int_0^\infty |\rho_1 + |p_i|^{-1} + ir e^{i\phi}|^{-\alpha} e^{-|p_i| r \sin \delta} dr \\ &\leq \tilde{K} A(T) e^{\rho_1 |\mathbf{p}|} \prod_{i=1}^d \left\{ |\rho_1 + |p_i|^{-1}|^{-\alpha} \int_0^\infty e^{-|p_i| r \sin \delta} dr \right\} \leq K \delta^{-d} |\mathbf{p}^{\alpha-1}| e^{2\rho |\mathbf{p}|} \end{aligned} \quad (17)$$

where  $\tilde{K}$  and  $K$  are constants independent of any parameter. Thus, the Lemma follows for  $2 \geq \alpha \geq \alpha_0$ , if we note that  $\Gamma(\alpha)$  is bounded in this range of  $\alpha$ , the bound only depending on  $\alpha_0$ .

For  $\alpha > 2$ , there exists an integer  $k > 0$  so that  $\alpha - k \in (1, 2]$ . Taking

$$[(k-1)!]^d \mathbf{h}(\mathbf{x}, t) = \int_{\infty}^{\mathbf{x}} \mathbf{g}(\mathbf{z}, t) (\mathbf{x} - \mathbf{z})^{\mathbf{k}-1} d\mathbf{z}$$

(clearly  $\mathbf{h}$  is analytic in  $\mathbf{x}$ , in  $\mathcal{D}_{\phi, \rho}$  and  $\partial_{\mathbf{x}}^{\mathbf{k}} \mathbf{h}(\mathbf{x}, t) = \mathbf{g}(\mathbf{x}, t)$ ), we get

$$\begin{aligned} \mathbf{h}(\mathbf{x}, t) &= \frac{(-1)^{d\mathbf{k}} \mathbf{x}^{\mathbf{k}1}}{[(k-1)!]^d} \int_1^{\infty} \mathbf{g}(\mathbf{x} \cdot \mathbf{y}, t) (\mathbf{y} - 1)^{\mathbf{k}-1} d\mathbf{y} \\ &= \frac{(-1)^{d\mathbf{k}} \mathbf{x}^{(k-\alpha)\mathbf{1}}}{[(k-1)!]^d} \int_1^{\infty} \mathbf{A}(\mathbf{x} \cdot \mathbf{y}, t) \mathbf{y}^{-\alpha} (\mathbf{y} - 1)^{\mathbf{k}-1} d\mathbf{y} \end{aligned}$$

with  $|\mathbf{A}(\mathbf{x} \cdot \mathbf{p}, t)| \leq A(T)$ , whence

$$|\mathbf{h}(\mathbf{x}, t)| \leq \frac{A(T)[\Gamma(\alpha - k)]^d}{|\mathbf{x}^{\mathbf{1}}|^{\alpha-k} [\Gamma(\alpha)]^d}$$

From the arguments above with  $\alpha - k$  playing the role of  $\alpha$ , we get

$$|\mathcal{L}^{-1}\{\mathbf{h}\}(\mathbf{p}, t)| \leq C(\delta) \frac{A(T)}{[\Gamma(\alpha)]^d} |\mathbf{p}^{\mathbf{1}}|^{\alpha-k-1} e^{2|\mathbf{p}|\rho}$$

Since  $\mathbf{G}(\mathbf{p}, t) = (-1)^{k\mathbf{d}} \mathbf{p}^{\mathbf{1}k} \mathcal{L}^{-1}\{\mathbf{h}\}(p, t)$ , by multiplying the above equation by  $|\mathbf{p}^{\mathbf{1}}|^k$ , the Lemma follows for  $\alpha > 2$  as well.  $\square$

**Remark 2** *The constant  $2\rho$  in the exponential bound can be lowered to  $\rho + 0$ , but (16) suffices for our purposes. Note also that the statement also holds for  $\rho = 0$ , a fact that will be used in §6.*

**Remark 3** *Corollary 5 below implies that for any  $\mathbf{p} \in \mathcal{S}_{\phi}$ , the ILT exists for the functions  $\mathbf{r}(\mathbf{x}, t)$ ,  $\mathbf{b}_{\mathbf{q}, \mathbf{k}}(\mathbf{x}, t)$ , as well as for the solution  $\mathbf{f}(\mathbf{x}, t)$ , whose existence is shown in the sequel.*

**Remark 4** *Conversely, if  $\mathbf{G}(\mathbf{p}, t)$  is any integrable function satisfying the exponential bound in (16), it is clear that the Laplace Transform along a ray (1) exists and defines an analytic function of  $\mathbf{x}$  in the half-plane for each component defined by  $\Re[e^{i\theta_i} x_i] > 2\rho$  for  $\theta_i \in (-\phi, \phi)$ . Due to the width of the sector it is easy to see, by Fubini, that  $\mathcal{L}\mathbf{G} = \mathbf{g}$ .*

**Remark 5** *The next corollary finds bounds for  $\mathbf{B}_{\mathbf{q}, \mathbf{k}} = \mathcal{L}^{-1}\{\mathbf{b}_{\mathbf{q}, \mathbf{k}}\}$  and  $\mathbf{R} = \mathcal{L}^{-1}\{\mathbf{r}\}$  independent of  $\arg p_i$  for  $\mathbf{p} \in \mathcal{S}_{\phi}$ , following from the properties of  $\mathbf{b}_{\mathbf{q}, \mathbf{k}}$  and  $\mathbf{r}$  in  $\mathcal{D}_{\frac{\pi}{2n}, \rho_0} \supset \mathcal{D}_{\phi, \rho}$ .*

**Corollary 5** *The ILT of the coefficients  $\mathbf{b}_{\mathbf{q}, \mathbf{k}}$  (cf. (8)) and of the inhomogeneous term  $\mathbf{r}(\mathbf{x}, t)$  satisfy the following upper bounds for any  $\mathbf{p} \in \mathcal{S}_{\phi}$*

$$|\mathbf{B}_{\mathbf{q}, \mathbf{k}}(\mathbf{p}, t)| \leq \frac{C_1(\phi, \alpha_{\mathbf{q}})}{[\Gamma(\alpha_{\mathbf{q}} + \beta|\mathbf{k}|)]^d} A_b(T) |\mathbf{p}^{\beta|\mathbf{k}| + \alpha_{\mathbf{q}} - 1}| e^{2\rho_0|\mathbf{p}|} \quad (18)$$

$$|\mathbf{R}(\mathbf{p}, t)| \leq \frac{C_2(\phi)}{[\Gamma(\alpha_r)]^d} A_r(T) |\mathbf{p}^{\alpha_r - 1}| e^{2\rho_0|\mathbf{p}|} \quad (19)$$



PROOF. The proof is similar to that of Corollary 3.2 in [9]. From the conditions assumed we see that  $\mathbf{b}_{\mathbf{q},\mathbf{k}}$  is analytic in  $\mathbf{x} \in \mathcal{D}_{\phi_1, \rho_0; \mathbf{x}}$  for any  $\phi_1$  satisfying  $(2n)^{-1}\pi > \phi_1 > \phi > 0$ . So Lemma 4 can be applied, with  $\mathbf{g}(\mathbf{x}, t) = \mathbf{b}_{\mathbf{q},\mathbf{k}}$ , with  $\phi_1 = \phi + ((2n)^{-1}\pi - \phi)/2$  replacing  $\phi$ , and with  $\delta$  replaced by  $\phi_1 - \phi = ((2n)^{-1}\pi - \phi)/2$ . The same applies to  $\mathbf{R}(\mathbf{p}, t)$ , leading to (18) and (19). In the latter case, since  $\alpha_r \geq 1$ ,  $\alpha_0$  in Lemma 4 can be chosen to be 1. Thus, one can choose  $C_2$  to be independent of  $\alpha_r$ .  $\square$

**Lemma 6** *For some  $R \in \mathbb{R}^+$  and all  $\mathbf{p}$  with  $|\mathbf{p}| > R$  and  $\max_{i \leq d} |\arg p_i| \leq \phi$  we have*

$$\Re \mathcal{P}_j(-\mathbf{p}) > C|\mathbf{p}|^n \quad (20)$$

For the proof we take  $B = \{\mathbf{p} : |\mathbf{p}| = 1, \max_{j \leq d} |\arg p_j| \leq \phi\}$  and note that

$$C_0 = \inf_{\substack{\mathbf{p} \in B \\ 1 \leq j \leq m}} \Re \mathcal{P}_{n;j}(-\mathbf{p}) > 0 \quad (21)$$

Indeed, if  $C_0 = 0$ , then by continuity  $\Re \mathcal{P}_{n;j}(-\mathbf{p})$  would have a root in  $B$  which is ruled out by (7). The conclusion now follows, since on a sphere of large radius  $R$ ,  $\mathcal{P}_j$  is given by  $R^n \mathcal{P}_{n;j}(-\mathbf{p}/R) + o(R^n)$ .

The formal inverse Laplace transform (Borel transform) of (3) with respect to  $\mathbf{x}$  (see also (8)) for  $\mathbf{p} \in \mathcal{S}_\phi$  is

$$\partial_t \mathbf{F} + \mathcal{P}(-\mathbf{p})\mathbf{F} = \sum'_{\mathbf{q} \geq 0} \sum_{\mathbf{k} \geq 0} \mathbf{B}_{\mathbf{q},\mathbf{k}} * \mathbf{F}^{*\mathbf{k}} * \prod_{l=1}^m \prod_{1 \leq |\mathbf{j}| \leq n} ((-\mathbf{p})^{\mathbf{j}} F_l)^{*q_l, \mathbf{j}} + \mathbf{R}(\mathbf{p}, t) \quad (22)$$

where the symbol  $*$  stands for convolution

$$(f * g)(\mathbf{p}) := \int_0^{\mathbf{p}} f(\mathbf{s})g(\mathbf{p} - \mathbf{s})d\mathbf{s} \quad (23)$$

$\prod^*$  denotes convolution product (see also [7]) and  $\mathbf{F} = \mathcal{L}^{-1}\mathbf{f}$ . After inverting the differential operator on the left side of (22) with respect to  $t$ , we obtain the integral equation

$$\begin{aligned} \mathbf{F}(\mathbf{p}, t) &= \mathcal{N}(\mathbf{F}) \equiv \mathbf{F}_0(\mathbf{p}, t) \\ &+ \int_0^t e^{-\mathcal{P}(-\mathbf{p})(t-\tau)} \sum'_{\mathbf{q} \geq 0} \sum_{\mathbf{k} \geq 0} \mathbf{B}_{\mathbf{q},\mathbf{k}}(\mathbf{p}, \tau) * \mathbf{F}^{*\mathbf{k}}(\mathbf{p}, \tau) * \prod_{l=1}^m \prod_{1 \leq |\mathbf{j}| \leq n} ((-\mathbf{p})^{\mathbf{j}} F_l(\mathbf{p}, \tau))^{*q_l, \mathbf{j}} d\tau \end{aligned} \quad (24)$$

where

$$\mathbf{F}_0(\mathbf{p}, t) = e^{-\mathcal{P}(-\mathbf{p})t} \mathbf{F}_I(\mathbf{p}) + \int_0^t e^{-\mathcal{P}(-\mathbf{p})(t-\tau)} \mathbf{R}(\mathbf{p}, \tau) d\tau \quad \text{and} \quad \mathbf{F}_I = \mathcal{L}^{-1}\{\mathbf{f}_I\} \quad (25)$$

Our strategy is to reduce the problem of existence and uniqueness of a solution of (3) to the problem of existence and uniqueness of a solution of (24), under appropriate conditions.

## 4 Solution to the integral equation (24)

To establish the existence and uniqueness in (24) we first introduce suitable function spaces.

**Definition 7** Denoting by  $\overline{\mathcal{S}_\phi}$  the closure of  $\mathcal{S}_\phi$  defined in (14),  $\partial\mathcal{S}_\phi = \overline{\mathcal{S}_\phi} \setminus \mathcal{S}_\phi$  and  $\mathcal{K} = \overline{\mathcal{S}_\phi} \times [0, T]$ , we define for  $\nu > 0$  (later to be taken appropriately large) the norm  $\|\cdot\|_\nu$  as

$$\|\mathbf{G}\|_\nu = M_0^d \sup_{(\mathbf{p}, t) \in \mathcal{K}} \left( \prod_{i=1}^d (1 + |p_i|^2) \right) e^{-\nu |\mathbf{p}|} |\mathbf{G}(\mathbf{p}, t)| \quad (26)$$

where the constant  $M_0$  (about 3.76) is defined as

$$M_0 = \sup_{s \geq 0} \left\{ \frac{2(1+s^2)(\ln(1+s^2) + s \arctan s)}{s(s^2+4)} \right\} \quad (27)$$

**Note:** For fixed  $\mathbf{F}$ ,  $\|\mathbf{F}\|_\nu$  is nonincreasing in  $\nu$ .

**Definition 8** Consider the following Banach space.

$$\mathcal{A}_\phi = \{ \mathbf{F} : \mathbf{F}(\cdot, t) \text{ analytic in } \mathcal{S}_\phi \text{ and continuous in } \overline{\mathcal{S}_\phi} \text{ for } t \in [0, T] \text{ s.t. } \|\mathbf{F}\|_\nu < \infty \}$$

**Remark 6** If  $\mathbf{G} \in \mathcal{A}_\phi$ , then  $\mathbf{g}(\mathbf{x}, t) =: \mathcal{L}_\theta\{\mathbf{G}\}$  exists for suitable  $\theta$  if  $\rho \cos(\theta_i + \arg x_i) > \nu$ . Furthermore,  $\mathbf{g}(\mathbf{x}, t)$  is analytic in  $\mathbf{x}$ , and  $|\mathbf{x}^1 \mathbf{g}(\mathbf{x}, t)|$  is bounded in  $\mathcal{D}_{\phi, \rho; \mathbf{x}}$ .

**Lemma 9** For  $\nu > 4\rho_0 + \alpha_r$ ,  $\mathbf{F}_I$  in (25) satisfies

$$\|\mathbf{F}_I\|_\nu \leq C(\phi) A_{f_I} (\nu/2)^{-d\alpha_r + d}$$

while  $\mathbf{R}$  satisfies the inequality

$$\|\mathbf{R}\|_\nu \leq C(\phi) A_r(T) (\nu/2)^{-d\alpha_r + d}$$

and therefore

$$\|\mathbf{F}_0\|_\nu \leq C(\phi) A_0(T) (\nu/2)^{-d\alpha_r + d} \quad (28)$$

**PROOF.** This proof is similar to that of Lemma 4.4 in [9]. We use (19), note that  $\alpha_r \geq 1$  and also that for  $\nu > 4\rho_0 + \alpha_r$  we have

$$\sup_{|p_1| > 0} \frac{|p_1|^{\alpha_r \pm 1}}{\Gamma(\alpha_r)} e^{-(\nu - 2\rho_0)|p_1|} \leq \frac{(\alpha_r \pm 1)^{\alpha_r \pm 1}}{\Gamma(\alpha_r)} e^{-\alpha_r \mp 1} (\nu - 2\rho_0)^{-\alpha_r \mp 1} \leq K \alpha_r^{1/2 \pm 1} (\nu/2)^{-\alpha_r \mp 1} \quad (29)$$

where  $K$  is independent of  $\nu$  and  $\alpha_r$ . The latter inequality follows from Stirling's formula for  $\Gamma(\alpha_r)$  for large  $\alpha_r$ .

Using the definition of the  $\nu$ -norm and the two equations above, the inequality for  $\|\mathbf{R}\|_\nu$  follows. Since  $\mathbf{f}_I(x)$  is required to satisfy the same bounds as  $\mathbf{r}(x, t)$ , a similar inequality holds for  $\|\mathbf{F}_I\|_\nu$ . Now, from the relation (25) and the fact that  $\mathfrak{RP}_j(-\mathbf{p})$  is, by Lemma 6, bounded below for  $\mathbf{p} \in \mathcal{S}_\phi$ , we get the following inequality, implying (28)

$$|\mathbf{F}_0(\mathbf{p}, t)| \leq |\mathbf{F}_I(\mathbf{p})| + T \hat{A}_0(T) \sup_{0 \leq t \leq T} |R(\mathbf{p}, t)|$$

□

**Remark 7** Not all Laplace-transformable analytic functions in  $\mathcal{D}_{\phi, \rho; y}$  belong to  $\mathcal{A}_\phi$  since they may be unbounded at  $\mathbf{p} = 0$ .

**Definition 10** Let

$$\mathcal{H} := \left\{ \mathbf{H} : \mathbf{H}(\mathbf{p}, t) \text{ analytic in } \mathcal{S}_\phi, |\mathbf{H}(\mathbf{p}, t)| \leq C |\mathbf{p}^{\alpha-1}| e^{\rho|\mathbf{p}|} \right\}$$

( $C$ ,  $\alpha$  and  $\rho$  may depend on  $\mathbf{H}$ ).

**Lemma 11** If  $\mathbf{H} \in \mathcal{H}$  and  $\mathbf{F} \in \mathcal{A}_\phi$ , then for  $\nu > \rho + 4$ , for any  $j$ ,  $\mathbf{H} * F_j \in \mathcal{A}_\phi$ , and<sup>2</sup>:

$$\|\mathbf{H} * F_j\| \leq \| |\mathbf{H}| * |F_j| \|_\nu \leq C [\Gamma(\alpha)]^d 2^{d\alpha} (\nu - \rho)^{-d\alpha} \|\mathbf{F}\|_\nu \quad (30)$$

where  $C$  is independent of  $\alpha$ .

PROOF. The proof is a vector adaptation of that of Lemma 4.6 in [9]. From the elementary properties of convolution, it is clear that  $\mathbf{H} * F_j$  is analytic in  $\mathcal{S}_\phi$  and continuous in  $\overline{\mathcal{S}_\phi}$ . Let  $\theta_i = \arg p_i$ . We have

$$|\mathbf{H} * F_j(\mathbf{p})| \leq \| |\mathbf{H}| * |F_j| (\mathbf{p}) \| \leq \int_{\prod_{i=1}^d [0, |p_i|]} |\mathbf{H}(\mathbf{se}^{i\theta})| |F_j(\mathbf{p} - \mathbf{se}^{i\theta})| ds$$

Now

$$|\mathbf{H}(\mathbf{se}^{i\theta})| \leq C |\mathbf{s}^{\alpha-1}| e^{|\mathbf{s}|\rho} \quad (31)$$

and

$$\int_{\prod_{i=1}^d [0, |p_i|]} \mathbf{s}^{\alpha-1} e^{|\mathbf{s}|\rho} |F_j(\mathbf{p} - \mathbf{se}^{i\theta})| ds \leq \|F_j\|_\nu e^{\nu|\mathbf{p}|} |\mathbf{p}^\alpha| \prod_{i=1}^d \left[ \int_0^1 \frac{s_i^{\alpha-1} e^{-(\nu-\rho)|p_i|s_i}}{M_0(1+|p_i|^2(1-s_i)^2)} ds_i \right] \quad (32)$$

Since  $\nu - \rho \geq 4$ , we can readily use (120) in the Appendix with  $\mu = |p_i|$ ,  $\nu$  replaced by  $\nu - \rho$ ,  $\sigma = 1$  and  $m = 1$  to conclude

$$|p_i|^\alpha \int_0^1 \frac{s_i^{\alpha-1} e^{-(\nu-\rho)|p_i|s_i}}{M_0(1+|p_i|^2(1-s_i)^2)} ds_i \leq \frac{K\Gamma(\alpha)2^\alpha(\nu-\rho)^{-\alpha}}{M_0(1+|p_i|^2)} \quad (33)$$

Therefore, from (32), we obtain

$$\int_{\prod_{i=1}^d [0, |p_i|]} \mathbf{s}^{\alpha-1} e^{|\mathbf{s}|\rho} |F_j(\mathbf{p} - \mathbf{se}^{i\theta})| ds \leq K[\Gamma(\alpha)]^d \frac{\|F_j\|_\nu e^{\nu|\mathbf{p}|} 2^{d\alpha} |\nu - \rho|^{-d\alpha}}{M_0^d \prod_{i=1}^d (1+|p_i|^2)} \quad (34)$$

From this relation, (30) follows by applying the definition of  $\|\cdot\|_\nu$ .  $\square$

**Remark 8** Lemma 11 holds for  $\rho = 0$  as well, when  $\nu > 4$ .

---

<sup>2</sup>In the following equation,  $\|\cdot\|_\nu$  is extended naturally to functions which are only continuous in  $\mathcal{K}$ .

**Corollary 12** For  $\mathbf{F} \in \mathcal{A}_\phi$ , and  $\nu > 4\rho_0 + 4$  we have  $\mathbf{B}_{\mathbf{q},\mathbf{k}} * F_l \in \mathcal{A}_\phi$  and

$$\|\mathbf{B}_{\mathbf{q},\mathbf{k}} * F_l\|_\nu \leq \|\mathbf{B}_{\mathbf{q},\mathbf{k}} * |\mathbf{F}|\|_\nu \leq KC_1(\phi, \alpha_{\mathbf{q}}) (\nu/4)^{-d|\mathbf{k}|\beta - d\alpha_{\mathbf{q}}} A_b(T) \|\mathbf{F}\|_\nu$$

PROOF. The proof follows simply by using Lemma 11, with  $\mathbf{H}$  replaced by  $\mathbf{B}_{\mathbf{q},\mathbf{k}}$  and using the relations in Corollary 5.  $\square$

**Lemma 13** For  $\mathbf{F} \in \mathcal{A}_\phi$ , with  $\nu > 4\rho_0 + 4$ , for any  $\mathbf{j}, l$ ,

$$|\mathbf{B}_{\mathbf{q},\mathbf{k}} * (\mathbf{p}^{\mathbf{j}} F_l)| \leq \frac{KC_1 |\mathbf{p}^{\mathbf{j}}| e^{\nu|\mathbf{p}|} A_b(T)}{M_0^d \prod_{i=1}^d (1 + |p_i|^2)} \|\mathbf{F}\|_\nu \left(\frac{\nu}{4}\right)^{-d\beta|\mathbf{k}| - d\alpha_{\mathbf{q}}}$$

PROOF. From the definition (23), it readily follows that

$$|\mathbf{B}_{\mathbf{q},\mathbf{k}} * (\mathbf{p}^{\mathbf{j}} F_l)| \leq |\mathbf{p}^{\mathbf{j}}| |\mathbf{B}_{\mathbf{q},\mathbf{k}} * |F_l||$$

The rest follows from Corollary (12), and the definition of  $\|\cdot\|_\nu$ .  $\square$

**Lemma 14** For  $\mathbf{F}, \mathbf{G} \in \mathcal{A}_\phi$  and  $j \geq 0$

$$|(\mathbf{p}^{\mathbf{j}} F_{l_1}) * G_{l_2}| \leq |\mathbf{p}^{\mathbf{j}}| \|\mathbf{F} * \mathbf{G}\| \quad (35)$$

PROOF. Let  $\mathbf{p} = (p_1 e^{i\theta_1}, p_2 e^{i\theta_2}, \dots, p_d e^{i\theta_d})$ . Then the result follows from the inequality

$$|\mathbf{p}^{\mathbf{j}} F_{l_1} * G_{l_2}| = \left| \int_0^{\mathbf{P}} \tilde{\mathbf{s}}^{\mathbf{j}} F_{l_1}(\tilde{\mathbf{s}}) G_{l_2}(\mathbf{p} - \tilde{\mathbf{s}}) d\tilde{\mathbf{s}} \right| \leq |\mathbf{p}^{\mathbf{j}}| \int_{\prod_{i=1}^d [0, |p_i|]} |\mathbf{F}(e^{i\theta} \mathbf{s})| |\mathbf{G}(\mathbf{p} - e^{i\theta} \mathbf{s})| d\mathbf{s} \quad (36)$$

$\square$

**Corollary 15** If  $\mathbf{F} \in \mathcal{A}_\phi$ , then

$$\left| \prod_{l=1}^m \prod_{1 \leq |\mathbf{j}| \leq n} (\mathbf{p}^{\mathbf{j}} F_l)^{*q_{l,\mathbf{j}}} \right| \leq \prod_{i=1}^d |p_i|^{\sum j_i q_{i,\mathbf{j}}} \left| \prod_{l=1}^m \prod_{1 \leq |\mathbf{j}| \leq n} |\mathbf{F}|^{*q_{l,\mathbf{j}}} \right| \quad (37)$$

where  $\sum j_i q_{i,\mathbf{j}}$  extends over all  $(l, \mathbf{j}) \preceq (m, n)$ .

PROOF. This follows simply from repeated application of Lemma 14.  $\square$

**Lemma 16** For  $\mathbf{F}, \mathbf{G} \in \mathcal{A}_\phi$ ,

$$\|\mathbf{F} * \mathbf{G}\| \leq \frac{e^{\nu|\mathbf{p}|}}{M_0^d \prod_{i=1}^d (1 + |p_i|^2)} \|\mathbf{F}\|_\nu \|\mathbf{G}\|_\nu$$

PROOF.

$$\left| |\mathbf{F}| * |\mathbf{G}| \right| = \left| \int_{\mathbf{0}}^{\mathbf{P}} |\mathbf{F}(\tilde{\mathbf{s}})| |\mathbf{G}(\mathbf{p} - \tilde{\mathbf{s}})| d\tilde{\mathbf{s}} \right| \leq \int_{\prod_{i=1}^d [0, |p_i|]} |\mathbf{F}(e^{i\theta} \mathbf{s})| |\mathbf{G}(\mathbf{p} - e^{i\theta} \mathbf{s})| d\mathbf{s} \quad (38)$$

Using the definition of  $\|\cdot\|_\nu$ , the above expression is bounded by

$$\frac{e^{\nu|\mathbf{P}|}}{M_0^{2d}} \|\mathbf{F}\|_\nu \|\mathbf{G}\|_\nu \prod_{i=1}^d \int_0^{|p_i|} \frac{ds_i}{(1+s_i^2)[1+(|p_i|-s_i)^2]} \leq \frac{|\mathbf{P}^{\mathbf{j}}| e^{\nu|\mathbf{P}|}}{M_0^d \prod_{i=1}^d (1+|p_i|^2)} \|\mathbf{F}\|_\nu \|\mathbf{G}\|_\nu$$

The last inequality follows from the definition (27) of  $M_0$  since

$$\int_0^{|p_i|} \frac{ds_i}{(1+s_i^2)[1+(|p_i|-s_i)^2]} = 2 \frac{\ln(|p_i|^2+1) + |p_i| \tan^{-1}|p_i|}{|p_i|(|p_i|^2+4)}$$

□

**Corollary 17** For  $\mathbf{F}, \mathbf{G} \in \mathcal{A}_\phi$ , then

$$\| |\mathbf{F}| * |\mathbf{G}| \|_\nu \leq \|\mathbf{F}\|_\nu \|\mathbf{G}\|_\nu$$

PROOF. This is an application of Lemma 16 and the definition of  $\|\cdot\|_\nu$ . □

**Lemma 18** For  $\nu > 4\rho_0 + 4$ ,

$$\left| \mathbf{B}_{\mathbf{q}, \mathbf{k}} * \mathbf{F}^{*\mathbf{k}} * \prod_{l=1}^m \prod_{1 \leq |\mathbf{j}| \leq n} (\mathbf{p}^{\mathbf{j}} F_l)^{*q_{l, \mathbf{j}}} \right| \leq \frac{e^{\nu|\mathbf{P}|} \prod_{i=1}^d |p_i|^{\sum j_i q_{i, \mathbf{j}}}}{M_0^d \prod_{i=1}^d (1+|p_i|^2)} \|\mathbf{F}\|_\nu^{|\mathbf{q}|+|\mathbf{k}|-1} \|\mathbf{B}_{\mathbf{q}, \mathbf{k}} * |\mathbf{F}|\|_\nu \quad (39)$$

if  $(\mathbf{q}, \mathbf{k}) \neq (\mathbf{0}, \mathbf{0})$  and is zero if  $(\mathbf{q}, \mathbf{k}) = (\mathbf{0}, \mathbf{0})$ .

PROOF. For  $(\mathbf{q}, \mathbf{k}) = (\mathbf{0}, \mathbf{0})$  we have  $\mathbf{B}_{\mathbf{q}, \mathbf{k}} = 0$  (see remarks after eq. (8)). If  $\mathbf{k} \neq \mathbf{0}$ , Corollary 15 shows that the left hand side of (39) is bounded by

$$\prod_{i=1}^d |p_i|^{\sum j_i q_{i, \mathbf{j}}} \left| \mathbf{B}_{\mathbf{q}, \mathbf{k}} * |\mathbf{F}| * |\mathbf{F}|^{*(|\mathbf{k}|-1)} * \prod_{l=1}^m \prod_{1 \leq |\mathbf{j}| \leq n} |\mathbf{F}|^{*q_{l, \mathbf{j}}} \right|$$

Using Corollaries 15 and 17 and Lemma 16, the proof follows for  $\mathbf{k} \neq \mathbf{0}$ . Similar steps work for the case  $\mathbf{k} = \mathbf{0}$  and  $\mathbf{q} \neq \mathbf{0}$ , except that  $\mathbf{B}_{\mathbf{q}, \mathbf{k}}$  is convolved with  $\mathbf{p}^{\mathbf{j}'} F_{l_1}$  for some  $(\mathbf{j}', l_1)$ , for which the corresponding  $q_{l_1, \mathbf{j}'} \neq 0$ , and we now use Lemma 14 and the definition of  $\|\cdot\|_\nu$ . □

**Corollary 19** For  $\nu > 4\rho_0 + 4$ ,

$$\left| \mathbf{B}_{\mathbf{q}, \mathbf{k}} * \mathbf{F}^{*\mathbf{k}} * \prod_{l=1}^m \prod_{1 \leq |\mathbf{j}| \leq n} (\mathbf{p}^{\mathbf{j}} F_l)^{*q_{l, \mathbf{j}}} \right| \leq \frac{KC_1 A_b(T) e^{\nu|\mathbf{P}|} \prod_{i=1}^d |p_i|^{\sum j_i q_{i, \mathbf{j}}}}{M_0^d \prod_{i=1}^d (1+|p_i|^2)} \left(\frac{\nu}{4}\right)^{-d|\mathbf{k}|\beta - d\alpha_{\mathbf{q}}} \|\mathbf{F}\|_\nu^{|\mathbf{q}|+|\mathbf{k}|} \quad (40)$$

The proof follows immediately from Corollary 12 and Lemma 18  $\square$ .

**Lemma 20** For  $\nu > 4\rho_0 + 4$ , we have

$$\left| \int_0^t e^{-\mathcal{P}(-\mathbf{p})(t-\tau)} \mathbf{B}_{\mathbf{q},\mathbf{k}} * \mathbf{F}^{*\mathbf{k}} * \prod_{l=1}^m \prod_{1 \leq |\mathbf{j}| \leq n} (\mathbf{p}^{\mathbf{j}} F_l)^{*q_{l,\mathbf{j}}} d\tau \right| \leq \frac{C \tilde{A}_b(T) e^{\nu|\mathbf{p}|}}{M_0^d \prod_{i=1}^d (1 + |p_i|^2)} \left(\frac{\nu}{4}\right)^{-d|\mathbf{k}|\beta - d\alpha_{\mathbf{q}}} \|\mathbf{F}\|_{\nu}^{|\mathbf{q}|+|\mathbf{k}|} \quad (41)$$

for some  $\tilde{A}_b(T) \geq A_b(T)$  (evaluated in the proof) and where the constant  $C$  is independent of  $T$ , but depends on  $\phi$  and  $\alpha_{\mathbf{q}}$ .

PROOF. This is a consequence of Lemmas 13 and 18 and the fact that for  $0 \leq |\mathbf{l}'| \leq n$  we have, for  $|\mathbf{p}| \leq R$  (with  $R$  as in Lemma 6),

$$J := \left| \mathbf{p}^{\mathbf{l}'} \right| \int_0^t e^{-Re \mathcal{P}(-\mathbf{p})(t-\tau)} d\tau \leq C_2(T) \quad (42)$$

For  $|\mathbf{p}| > R$  we have, by Lemma 6  $\mathcal{P}(-\mathbf{p}) > C|\mathbf{p}|^n$ , and  $J$  is majorized by

$$m \max_{j \leq m} \frac{|\mathbf{p}^{\mathbf{l}'}|}{\Re \mathcal{P}_j(-\mathbf{p})} \left[ 1 - e^{-\Re \mathcal{P}_j(-\mathbf{p})t} \right] \leq \max_{j \leq m} \frac{T^{1-|\mathbf{l}'|/n} |\mathbf{p}|^{|\mathbf{l}'|}}{|\Re \mathcal{P}_j(-\mathbf{p})|^{|\mathbf{l}'|/n}} \sup_{\gamma > 0} \frac{1 - e^{-\gamma}}{\gamma^{1-|\mathbf{l}'|/n}} \leq CT^{1-|\mathbf{l}'|/n} \quad (43)$$

where  $\mathbf{l}' = \sum_{j,l} \mathbf{j} q_{l,j}$ .  $\square$

**Definition 21** For  $\mathbf{F}$  and  $\mathbf{h}$  in  $\mathcal{A}_{\phi}$ , and  $\mathbf{B}_{\mathbf{q},\mathbf{k}} \in \mathcal{H}$ , as above, define  $\mathbf{h}_0 = \mathbf{0}$  and for  $k \geq 1$ ,

$$\mathbf{h}_{\mathbf{k}} \equiv \mathbf{B}_{\mathbf{q},\mathbf{k}} * [(\mathbf{F} + \mathbf{h})^{*\mathbf{k}} - \mathbf{F}^{*\mathbf{k}}]. \quad (44)$$

**Lemma 22** For  $\nu > 4\rho_0 + 4$ , and for  $\mathbf{k} \neq 0$ ,

$$\|\mathbf{h}_{\mathbf{k}}\|_{\nu} \leq |\mathbf{k}| \left( \|\mathbf{F}\|_{\nu} + \|\mathbf{h}\|_{\nu} \right)^{|\mathbf{k}|-1} \|\mathbf{B}_{\mathbf{q},\mathbf{k}} * |\mathbf{h}|\|_{\nu} \quad (45)$$

and is zero for  $\mathbf{k} = 0$ .

PROOF. The cases  $|\mathbf{k}| = 0, 1$  follow from the definition of  $\mathbf{h}_0$  and (44) respectively. Assume formula (45) holds for all  $|\mathbf{k}| \leq l$ . Then all multiindices of length  $l+1$  can be expressed as  $\mathbf{k} + \hat{\mathbf{e}}_i$ , where  $\hat{\mathbf{e}}_i \in \mathbb{R}^m$  is the  $m$  dimensional unit vector in the  $i$ -th direction, and  $|\mathbf{k}| = l$ .

$$\|\mathbf{h}_{\mathbf{k}+\hat{\mathbf{e}}_i}\|_{\nu} = \|\mathbf{B}_{\mathbf{q},\mathbf{k}} * (F_i + h_i) * (\mathbf{F} + \mathbf{h})^{*\mathbf{k}} - \mathbf{B}_{\mathbf{q},\mathbf{k}} * F_i * \mathbf{F}^{*\mathbf{k}}\|_{\nu} = \|\mathbf{B}_{\mathbf{q},\mathbf{k}} * h_i * (\mathbf{F} + \mathbf{h})^{*\mathbf{k}} + F_i * \mathbf{h}_{\mathbf{k}}\|_{\nu}$$

Using (45) for  $|\mathbf{k}| = l$ , we get

$$\leq \|\mathbf{B}_{\mathbf{q},\mathbf{k}} * |\mathbf{h}|\|_{\nu} (\|\mathbf{F}\|_{\nu} + \|\mathbf{h}\|_{\nu})^l + l \|\mathbf{F}\|_{\nu} \left( \|\mathbf{F}\|_{\nu} + \|\mathbf{h}\|_{\nu} \right)^{l-1} \|\mathbf{B}_{\mathbf{q},\mathbf{k}} * |\mathbf{h}|\|_{\nu}$$

$$\leq (l+1) \left( \|\mathbf{F}\|_\nu + \|\mathbf{h}\|_\nu \right)^l \|\mathbf{B}_{\mathbf{q},\mathbf{k}} * |\mathbf{h}|\|_\nu$$

Thus (45) holds for  $|\mathbf{k}| = l+1$ .  $\square$

**Definition 23** For  $\mathbf{F} \in \mathcal{A}_\phi$  and  $\mathbf{h} \in \mathcal{A}_\phi$ , and  $\mathbf{B}_{\mathbf{q},\mathbf{k}}$  as above define  $\mathbf{g}_0 = \mathbf{0}$ , and for  $|\mathbf{q}| \geq 1$ ,

$$\mathbf{g}_{\mathbf{q}} \equiv \mathbf{B}_{\mathbf{q},\mathbf{k}} * \prod_{l=1}^m \prod_{1 \leq |\mathbf{j}| \leq n} (\mathbf{p}^{\mathbf{j}} [F_l + h_l])^{*q_{l,\mathbf{j}}} - \mathbf{B}_{\mathbf{q},\mathbf{k}} * \prod_{l=1}^m \prod_{1 \leq |\mathbf{j}| \leq n} (\mathbf{p}^{\mathbf{j}} F_l)^{*q_{l,\mathbf{j}}} \quad (46)$$

**Lemma 24** For  $\nu > 4\rho_0 + 4$ ,  $\mathbf{g}_0 = \mathbf{0}$  and for  $|\mathbf{q}| \geq 1$

$$|\mathbf{g}_{\mathbf{q}}| \leq \left| \mathbf{p}^{\sum \mathbf{j} q_{l,\mathbf{j}}} \right| \frac{e^{\nu|\mathbf{p}|\mathbf{q}}}{M_0^d \prod_{i=1}^d (1 + |p_i|^2)} \left( \|\mathbf{F}\|_\nu + \|\mathbf{h}\|_\nu \right)^{|\mathbf{q}|-1} \|\mathbf{B}_{\mathbf{q},\mathbf{k}} * |\mathbf{h}|\|_\nu \quad (47)$$

and is zero for  $\mathbf{q} = \mathbf{0}$ .

PROOF. The cases  $|\mathbf{q}| = 0, 1$  follow from the definition of  $\mathbf{g}_0$  and (46) respectively (since only terms linear in  $\mathbf{F}$  are involved in (46)). Assuming (47) holds if  $|\mathbf{q}| \leq l$  we show that it holds for  $\mathbf{q} + \hat{\mathbf{e}}$ , where  $\hat{\mathbf{e}}$  is a unit vector, say in the  $(l_1, j'_1, j'_2, \dots, j'_d)$  direction. We have

$$\begin{aligned} & |\mathbf{g}_{\mathbf{q}+\hat{\mathbf{e}}}| \\ &= \left| \mathbf{B}_{\mathbf{q},\mathbf{k}} * \left[ \mathbf{p}^{\mathbf{j}'} (F_{l_1} + h_{l_1}) \right] * \prod_{l=1}^m \prod_{1 \leq |\mathbf{j}| \leq n} [\mathbf{p}^{\mathbf{j}} (F_l + h_l)]^{*q_{l,\mathbf{j}}} - \mathbf{B}_{\mathbf{q},\mathbf{k}} * \left[ \mathbf{p}^{\mathbf{j}'} F_{l_1} \right] * \prod_{l=1}^m \prod_{1 \leq |\mathbf{j}| \leq n} [\mathbf{p}^{\mathbf{j}} F_l]^{*q_{l,\mathbf{j}}} \right| \\ &\leq \left| \mathbf{B}_{\mathbf{q},\mathbf{k}} * \left( \mathbf{p}^{\mathbf{j}'} h_{l_1} \right) \right| * \left| \prod_{l=1}^m \prod_{1 \leq |\mathbf{j}| \leq n} [\mathbf{p}^{\mathbf{j}} (F_l + h_l)]^{*q_{l,\mathbf{j}}} \right| + |(\mathbf{p}^{\mathbf{j}'} F_{l_1}) * \mathbf{g}_{\mathbf{q}}| \quad (48) \end{aligned}$$

Using Lemma 18 and equation (47), we get the following upper bound implying the induction step

$$\begin{aligned} |\mathbf{g}_{\mathbf{q}+\hat{\mathbf{e}}}| &\leq \frac{\left| \mathbf{p}^{\mathbf{j}'+\sum \mathbf{j} q_{l,\mathbf{j}}} \right| e^{\nu|\mathbf{p}|}}{M_0^d \prod_{i=1}^d (1 + |p_i|^2)} \left( \|\mathbf{F}\|_\nu + \|\mathbf{h}\|_\nu \right)^{\sum q_{l,\mathbf{j}}} \|\mathbf{B}_{\mathbf{q},\mathbf{k}} * |\mathbf{h}|\|_\nu \\ &+ \frac{\left| \mathbf{p}^{\mathbf{j}'+\sum \mathbf{j} q_{l,\mathbf{j}}} \right| |\mathbf{q}| e^{\nu|\mathbf{p}|}}{M_0^d \prod_{i=1}^d (1 + |p_i|^2)} \left( \|\mathbf{F}\|_\nu + \|\mathbf{h}\|_\nu \right)^{|\mathbf{q}|-1} \|\mathbf{F}\|_\nu \|\mathbf{B}_{\mathbf{q},\mathbf{k}} * |\mathbf{h}|\|_\nu \\ &\leq \frac{\left| \mathbf{p}^{\sum \mathbf{j} (q_{l,\mathbf{j}} + e_{l,\mathbf{j}})} \right| (|\mathbf{q} + \hat{\mathbf{e}}| e^{\nu|\mathbf{p}|})}{\prod_{i=1}^d M_0^d \prod_{i=1}^d (1 + |p_i|^2)} \left( \|\mathbf{F}\|_\nu + \|\mathbf{h}\|_\nu \right)^{|\mathbf{q}|} \|\mathbf{B}_{\mathbf{q},\mathbf{k}} * |\mathbf{h}|\|_\nu \end{aligned}$$

$\square$

**Lemma 25** For  $\mathbf{F}$  and  $\mathbf{h}$  in  $\mathcal{A}_\phi$ ,  $\nu > 4\rho_0 + 4$ ,

$$\begin{aligned} & \left| \mathbf{B}_{\mathbf{q},\mathbf{k}} * (\mathbf{F} + \mathbf{h})^{*\mathbf{k}} * \prod_{l=1}^m \prod_{1 \leq |\mathbf{j}| \leq n} (\mathbf{p}^{\mathbf{j}}(F_l + h_l))^{*q_{l,\mathbf{j}}} - \mathbf{B}_{\mathbf{q},\mathbf{k}} * \mathbf{F}^{*\mathbf{k}} * \prod_{l=1}^m \prod_{1 \leq |\mathbf{j}| \leq n} (\mathbf{p}^{\mathbf{j}}F_l)^{*q_{l,\mathbf{j}}} \right| \\ & \leq \frac{|\mathbf{p}^{\sum \mathbf{j}q_{l,\mathbf{j}}}| (|\mathbf{q}| + |\mathbf{k}|) e^{\nu|\mathbf{p}|}}{M_0^d \prod_{i=1}^d (1 + |p_i|^2)} (\|\mathbf{F}\|_\nu + \|\mathbf{h}\|_\nu)^{|\mathbf{k}|+|\mathbf{q}|-1} \|\mathbf{B}_{\mathbf{q},\mathbf{k}}\| * \|\mathbf{h}\|_\nu \end{aligned} \quad (49)$$

if  $(\mathbf{q}, \mathbf{k}) \neq (\mathbf{0}, \mathbf{0})$  and is zero otherwise.

PROOF. It is clear from (44) that the left side of (49) is simply

$$\left| \mathbf{h}_{\mathbf{k}} * \prod_{l=1}^m \prod_{1 \leq |\mathbf{j}| \leq n} (\mathbf{p}^{\mathbf{j}}(F_l + h_l))^{*q_{l,\mathbf{j}}} + \mathbf{F}^{*\mathbf{k}} * \mathbf{g}_{\mathbf{q}} \right|$$

However, from Corollary 15, Lemmas 16 and 22,

$$\left| \mathbf{h}_{\mathbf{k}} * \prod_{l=1}^m \prod_{1 \leq |\mathbf{j}| \leq n} (\mathbf{p}^{\mathbf{j}}(F_l + h_l))^{*q_{l,\mathbf{j}}} \right| \leq \frac{|\mathbf{p}^{\sum \mathbf{j}q_{l,\mathbf{j}}}| |\mathbf{k}| e^{\nu|\mathbf{p}|}}{M_0^d \prod_{i=1}^d (1 + |p_i|^2)} (\|\mathbf{F}\|_\nu + \|\mathbf{h}\|_\nu)^{|\mathbf{k}|+|\mathbf{q}|-1} \|\mathbf{B}_{\mathbf{q},\mathbf{k}}\| * \|\mathbf{h}\|_\nu$$

and from Corollary 15, Lemmas 16 and 24,

$$\|\mathbf{F}^{*\mathbf{k}} * \mathbf{g}_{\mathbf{q}}\| \leq \frac{|\mathbf{p}^{\sum \mathbf{j}q_{l,\mathbf{j}}}| |\mathbf{q}| e^{\nu|\mathbf{p}|}}{M_0^d \prod_{i=1}^d (1 + |p_i|^2)} (\|\mathbf{F}\|_\nu + \|\mathbf{h}\|_\nu)^{|\mathbf{k}|+|\mathbf{q}|-1} \|\mathbf{B}_{\mathbf{q},\mathbf{k}}\| * \|\mathbf{h}\|_\nu$$

Combining these two inequalities, the proof of the lemma follows.  $\square$

**Lemma 26** For  $\nu > 4\rho_0 + 4$  we have

$$\begin{aligned} & \left\| \int_0^t e^{-\mathcal{P}(-\mathbf{p})(t-\tau)} \left[ \mathbf{B}_{\mathbf{q},\mathbf{k}} * (\mathbf{F} + \mathbf{h})^{*\mathbf{k}} * \prod_{l=1}^m \prod_{1 \leq |\mathbf{j}| \leq n} (\mathbf{p}^{\mathbf{j}}(F_l + h_l))^{*q_{l,\mathbf{j}}} \right. \right. \\ & \quad \left. \left. - \mathbf{B}_{\mathbf{q},\mathbf{k}} * \mathbf{F}^{*\mathbf{k}} * \prod_{l=1}^m \prod_{1 \leq |\mathbf{j}| \leq n} (\mathbf{p}^{\mathbf{j}}F_l)^{*q_{l,\mathbf{j}}} \right] d\tau \right\|_\nu \\ & \leq \tilde{A}_b(T) C(\phi) (|\mathbf{q}| + |\mathbf{k}|) (\|\mathbf{F}\|_\nu + \|\mathbf{h}\|_\nu)^{|\mathbf{k}|+|\mathbf{q}|-1} \left( \frac{\nu}{4} \right)^{-d\beta|\mathbf{k}|-d\alpha_{\mathbf{q}}} \|\mathbf{h}\|_\nu \end{aligned} \quad (50)$$

PROOF. This follows from Corollary 12 and Lemma 25 and the definition of  $\|\cdot\|_\nu$  together with the bounds (42) and (43).  $\square$



**Lemma 27** For  $\mathbf{F} \in \mathcal{A}_\phi$ , and  $\nu > 4\rho_0 + \alpha_r + 3$  large enough so that  $(\frac{\nu}{4})^{-d\beta} (\|\mathbf{F}\|_\nu + \|\mathbf{h}\|_\nu) < 1$  (see Note after Definition (7)),  $\mathcal{N}(\mathbf{F})$  defined in (24) satisfies the following bounds

$$\|\mathcal{N}(\mathbf{F})\|_\nu \leq \|\mathbf{F}_0\|_\nu + C(\phi)\tilde{A}_b(T) \sum'_{\mathbf{q} \geq 0} \sum_{\mathbf{k} \geq 0} \left( \frac{2^\beta \|\mathbf{F}\|_\nu}{\nu^\beta} \right)^{|\mathbf{k}|} \left( \frac{\nu}{4} \right)^{-d\alpha_{\mathbf{q}}} \|\mathbf{F}\|_\nu^{|\mathbf{q}|} \quad (51)$$

$$\begin{aligned} \|\mathcal{N}(\mathbf{F} + \mathbf{h}) - \mathcal{N}(\mathbf{F})\|_\nu &\leq C(\phi)\tilde{A}_b(T) \|\mathbf{h}\|_\nu \times \\ &\sum'_{\mathbf{q} \geq 0} \sum_{\mathbf{k} \geq 0} \left( \frac{\nu}{4} \right)^{-d\beta|\mathbf{k}| - d\alpha_{\mathbf{q}}} (|\mathbf{q}| + |\mathbf{k}|) (\|\mathbf{F}\|_\nu + \|\mathbf{h}\|_\nu)^{|\mathbf{q}| + |\mathbf{k}| - 1} \end{aligned} \quad (52)$$

PROOF. The proofs are immediate from the expression (24) of  $\mathcal{N}(\mathbf{F})$  and Lemmas 20, 22 and 26. The condition  $(\frac{\nu}{4})^{-d\beta} (\|\mathbf{F}\|_\nu + \|\mathbf{h}\|_\nu) < 1$  guarantees the convergence of the infinite series involving summation in  $\mathbf{k}$ . Note also that the sum with respect to  $\mathbf{q}$  only involves finitely many terms, see (4).

□

**Remark 9** Lemma 27 is the key to showing the existence and uniqueness of a solution in  $\mathcal{A}_\phi$  to (24), since it provides the conditions for the nonlinear operator  $\mathcal{N}$  to map a ball into itself as well the necessary contractivity condition.

**Lemma 28** If there exists some  $b > 1$  so that

$$(\nu/4)^{-d\beta} b \|\mathbf{F}_0\|_\nu < 1 \quad (53)$$

and

$$C(\phi)\tilde{A}_b(T) \sum'_{\mathbf{q} \geq 0} \sum_{\mathbf{k} \geq 0} \left( \frac{\nu}{4} \right)^{-d|\mathbf{k}| - d\alpha_{\mathbf{q}}} \|b\mathbf{F}_0\|_\nu^{|\mathbf{k}| + |\mathbf{q}|} < 1 - \frac{1}{b} \quad (54)$$

then the nonlinear mapping  $\mathcal{N}$ , as defined in (24), maps a ball of radius  $b\|\mathbf{F}_0\|_\nu$  into itself. Furthermore, if

$$C(\phi)\tilde{A}_b(T) \sum'_{\mathbf{q} \geq 0} \sum_{\mathbf{k} \geq 0} (|\mathbf{q}| + |\mathbf{k}|) \left( \frac{\nu}{4} \right)^{-d|\mathbf{k}| - d\alpha_{\mathbf{q}}} (3b)^{|\mathbf{k}| + |\mathbf{q}| - 1} \|\mathbf{F}_0\|_\nu^{|\mathbf{k}| + |\mathbf{q}| - 1} < 1 \quad (55)$$

then  $\mathcal{N}$  is a contraction there.

PROOF. This is a simple application of Lemma 27, if we note that  $\|\mathbf{F}\|_\nu^k < b^k \|\mathbf{F}_0\|_\nu^k$  and using in (52) the fact that  $\|\mathbf{F}\|_\nu + \|\mathbf{h}\|_\nu \leq 3b\|\mathbf{F}_0\|_\nu$  if  $\max\{\|\mathbf{F}\|_\nu, \|\mathbf{F} + \mathbf{h}\|_\nu\} < b\|\mathbf{F}_0\|_\nu$ . □

**Lemma 29** Consider  $T > 0$  and  $\phi \in (0, (2n)^{-1}\pi)$  so that (7) is satisfied. Then, for all sufficiently large  $\nu$ , there exists a unique  $\mathbf{F} \in \mathcal{A}_\phi$  that satisfies the integral equation (24).

PROOF. We choose  $b = 2$  for definiteness. It is clear from the bounds on  $\|\mathbf{F}_0\|_\nu$  in Lemma 9 that for given  $T$ , since  $\alpha_r \geq 1$ , we have  $b(\nu/4)^{-d\beta} \|\mathbf{F}_0\|_\nu < 1$  for all  $\nu$  large. Further, it is clear by inspection that all conditions (53), (54) and (55) are satisfied for all sufficiently large  $\nu$ . The lemma now follows from the contractive mapping theorem. □

## 4.1 Behavior of ${}^s\mathbf{F}$ near $\mathbf{p} = 0$

**Proposition 30** *For some  $K_1 > 0$  and small  $\mathbf{p}$  we have  $|{}^s\mathbf{F}| \leq K_1|\mathbf{p}^1|^{\alpha_r-1}$  and thus  $|{}^s\mathbf{f}| \leq K_2|\mathbf{x}^1|^{-\alpha_r}$  for some  $K_2 > 0$  in  $\mathcal{D}_{\phi,\rho}$  as  $|\mathbf{x}| \rightarrow \infty$ .*

PROOF. The idea of the proof is to note that, once we have found  ${}^s\mathbf{F}$ , this function also satisfies in a neighborhood of the origin  $\bar{\mathcal{S}}_a = \bar{\mathcal{S}} \cap \{\mathbf{p} : |p_i| \leq a_i\}$  a linear equation of the form

$${}^s\mathbf{F} = \mathcal{G}({}^s\mathbf{F}) + \mathbf{F}_0 \quad \text{or} \quad {}^s\mathbf{F} = (1 - \mathcal{G})^{-1}\mathbf{F}_0 \quad (56)$$

where, of course,  $\mathcal{G}$  depends on the previously found  ${}^s\mathbf{F}$ ; there are many choices of  $\mathcal{G}$  that work. Every term in the sum in (24) is a convolution product; in each of them we replace all but one component of  $\mathbf{F}$  by the corresponding component of  ${}^s\mathbf{F}$ ;  $\mathcal{G}\mathbf{F}$  is defined as the sum of the terms thus constructed. Estimates of the form used for Lemma 27 show uniform convergence of the sum for large enough  $\nu$  (or small  $\mathbf{a}$ ). The result is a  $\mathcal{G}$  as below, where the sum over  $\boldsymbol{\mu}$  contains only finitely many terms and which has manifestly small norm if  $\mathbf{a}$  is small (or  $\nu$  is large)

$$\mathcal{G}\mathbf{F} = \int_0^t e^{-\mathcal{P}(-\mathbf{p})(t-\tau)} \left[ \sum_{i=1}^m \mathbf{G}_i * F_i + \sum_{\boldsymbol{\mu}} \hat{\mathbf{G}}_{\boldsymbol{\mu}} * ((-\mathbf{p})^{\boldsymbol{\mu}} F_{l_{\boldsymbol{\mu}}}) \right] d\tau \quad (57)$$

By (9), (10), (25) and Lemma 4, we see that  $\|\mathbf{F}_0\|_{\infty} \leq K_3|\mathbf{a}^{\alpha_r-1}|$  in  $\bar{\mathcal{S}}_a$  for some  $K_3 > 0$  independent of  $\mathbf{a}$ . Then, from (56) for small enough  $|\mathbf{a}|$ , we have

$$\max_{\bar{\mathcal{S}}_a} |{}^s\mathbf{F}(\mathbf{p}, t)| = \|{}^s\mathbf{F}\| \leq (1 - \|\mathcal{G}\|)^{-1} \max_{\bar{\mathcal{S}}_a} \|\mathbf{F}_0\| \leq 2K_3|\mathbf{a}^{\alpha_r-1}|$$

and thus for small  $|\mathbf{p}|$ , we have  $|\mathbf{F}(\mathbf{p}, t)| \leq 2K_3|\mathbf{p}^{\alpha_r-1}|$  and the proposition follows. Indeed, the arguments also show that the same estimates hold when any component  $p_i \rightarrow 0$ , if the others are bounded.  $\square$

## 4.2 End of proof of Theorem 2.

Lemma 4 shows that if  $\mathbf{f}$  is a solution of (3) satisfying  $|\mathbf{x}^1|\mathbf{f}| \leq A(T)$  for  $\mathbf{x} \in \mathcal{D}_{\phi,\rho,\mathbf{x}}$ , then  $\mathcal{L}^{-1}\{\mathbf{f}\} \in \mathcal{A}_{\phi-\delta}$  for  $0 < \delta < \phi$  for  $\nu$  sufficiently large. For large enough  $\rho$ , the series (8) converges uniformly for  $\mathbf{x} \in \mathcal{D}_{\phi,\rho,\mathbf{x}}$  and thus  $\mathbf{F} = \mathcal{L}^{-1}\{\mathbf{f}\}$  satisfies (24), which by Lemma 29 has a unique solution in  $\mathcal{A}_{\phi}$  for any  $\phi \in (0, (2n)^{-1}\pi)$  for which (7) holds. Conversely, if  ${}^s\mathbf{F} \in \mathcal{A}_{\tilde{\phi}}$  is the solution of (24) for  $\nu > \nu_1$ , then, for sufficiently large  $\rho$ ,  ${}^s\mathbf{f} = \mathcal{L}{}^s\mathbf{F}$  is analytic in  $\mathbf{x}$  in  $\mathcal{D}_{\phi,\rho}$  for  $0 < \phi < \tilde{\phi} < (2n)^{-1}\pi$  (cf. Remark 6). Proposition 30 shows that  ${}^s\mathbf{f} = O(\mathbf{x}^{-\alpha_r})$  and entails uniform convergence of the series in (3). By the properties of Laplace transforms,  ${}^s\mathbf{f}$  solves the problem (3).

## 5 Borel summability

We now assume Condition 1 in addition to Assumption 1. In our approach it was technically convenient to use oversummation, in that the inverse Laplace transform was performed with respect to  $\mathbf{x}$ . Showing Borel summability in the appropriate variable ( $\mathbf{x}^{\frac{n}{n-1}}$ , as explained) requires further arguments.

## 5.1 Behavior of $\mathbf{F}$ for large $|\mathbf{p}|$ outside $\mathcal{S}_\phi$

For the purpose of showing Borel summability of formal series solutions we need to control  $\mathbf{F}$  for large  $|\mathbf{p}|$  uniformly in  $\mathbb{C}^d$ . For this purpose we introduce two other Banach spaces, relevant to the properties we are aiming to show. Firstly, let  $\mathfrak{B}(\nu, n, \mathcal{S})$  be the Banach space of functions analytic in the sector  $\mathcal{S} = \{\mathbf{p} : |p_i| > 0, \arg(p_i) \in (a_i, b_i)\}$  and continuous in its closure, where  $b_i - a_i$  will be chosen larger than  $2\pi N_i$  (cf. Condition 1) The Banach space is equipped with the norm

$$\|\Psi\|_{\nu n} = \sup_{\mathbf{p} \in \mathcal{S}; t \in [0, T]} \left| \Psi(\mathbf{p}, t) e^{-\nu(t+1) \sum_j (|p_j| + |p_j|^n)} \right| \quad (58)$$

**Lemma 31** *For any intervals  $(a_i, b_i)$ ,  $i = 1, \dots, d$  the solution  $\mathbf{F}$  of (24) given in Lemma 29 is in  $\mathfrak{B}(\nu, n, \mathcal{S})$ .*

PROOF. Because of the obvious imbeddings, it suffices to show that for any  $\mathcal{S}$ , (24) has a unique solution in  $\mathfrak{B}(\nu, n, \mathcal{S})$ . The proof of this property is very close to that of Lemma 29, after adaptations of the inequalities to the new norms, which are explained in the Appendix, §7.4.  $\square$

## 5.2 Ramification of $\mathbf{F}$ at $\mathbf{p} = 0$ and global properties

We define  $\mathfrak{B}(\nu, n, \epsilon_1)$  to be the Banach space of functions defined on  $S_{\epsilon_1}^d = \{\mathbf{p} : \max_i |p_i| \leq \epsilon_1\}$  in the norm (58) with  $\mathcal{S}$  replaced by  $S_{\epsilon_1}^d$ .

**Lemma 32** *Let*

$$G(\mathbf{p}) = \sum_{\mathbf{0} \leq \mathbf{j} < \mathbf{N}} p_1^{\frac{j_1}{N_1}} \cdots p_d^{\frac{j_d}{N_d}} A_{j_1, \dots, j_d}(\mathbf{p}) \quad (59)$$

where  $A_{j_1, \dots, j_d}$  are analytic at  $\mathbf{p} = 0$ . Then the functions  $A_{j_1, \dots, j_d}$  are unique and for some constants  $C_1$  and  $C_2$  and large  $\mathbf{p}$  we have

$$|A_{j_1, \dots, j_d}(\mathbf{p})| \leq C_1 |\mathbf{p}|^{C_2} \max_{\mathbf{0} \leq \mathbf{j} < \mathbf{N}} |G(p_1 e^{2j_1 \pi i}, \dots, p_d e^{2j_d \pi i})| \quad (60)$$

In particular, in  $S_1^d$  we have, for some constants  $C_3$  and  $C_4$ ,

$$\begin{aligned} & C_3 \max_{\mathbf{0} \leq \mathbf{j} < \mathbf{N}} \sup_{|\mathbf{p}| \in S_1^d} \left| G(p_1 e^{2j_1 \pi i / N_1}, \dots, p_d e^{2j_d \pi i / N_d}) \right| \\ & \leq \sup_{|\mathbf{p}| \in S_1^d} |A_{j_1, \dots, j_d}(\mathbf{p})| \leq C_4 \max_{\mathbf{0} \leq \mathbf{j} < \mathbf{N}} \sup_{|\mathbf{p}| \in S_1^d} \left| G(p_1 e^{2j_1 \pi i / N_1}, \dots, p_d e^{2j_d \pi i / N_d}) \right| \end{aligned} \quad (61)$$

**Remark 10** *We note that in (60) the order of analytic continuations is immaterial.*

PROOF. The proof is by induction on  $d$ . We take  $d \geq 1$ , assume (32) with  $A_{\mathbf{j}}$  analytic and write  $\mathbf{p} = (p_1, \mathbf{p}^\perp)$ . We have

$$G(\mathbf{p}) = \sum_{\mathbf{0} \leq \mathbf{j}_1 < \mathbf{N}_1} p_1^{\frac{j_1}{N_1}} \left( \sum_{\{j_m < N_m; m=2, \dots, d\}} p_2^{\frac{j_2}{N_2}} \cdots p_d^{\frac{j_d}{N_d}} A_{j_1, \dots, j_d}(\mathbf{p}) \right) =: \sum_{\mathbf{0} \leq \mathbf{j}_1 < \mathbf{N}_1} p_1^{\frac{j_1}{N_1}} G_{j_1}(p_1, \mathbf{p}^\perp) \quad (62)$$

(with the convention that  $G_{j_1} = A_{j_1}$  if  $d = 1$ ). We write the system

$$G(p_1 e^{2k\pi i}, \mathbf{p}^\perp) = \sum_{0 \leq j_1 < N_1} e^{2kj_1 \pi i / N_1} p_1^{\frac{j_1}{N_1}} G_{j_1}(p_1, \mathbf{p}^\perp); \quad k = 0, 1, \dots, N_1 - 1 \quad (63)$$

which has nonzero Vandermonde determinant, from which  $G_{j_1}(p_1, \mathbf{p}^\perp)$  are uniquely determined, which in turn, by the induction hypothesis determine  $A_{j_1, \dots, j_d}$ , with the required estimates.  $\square$

**Lemma 33** *Under the assumption 1 and condition 1, the solution in Lemma 29 can be decomposed as follows:*

$$\mathbf{F}(\mathbf{p}, t) = \sum_{\mathbf{0} \leq \mathbf{j} \prec \mathbf{N}} p_1^{\frac{j_1}{N_1}} \dots p_d^{\frac{j_d}{N_d}} \mathbf{A}_{\mathbf{j}}(\mathbf{p}, t) \quad (64)$$

where  $\mathbf{A}_{\mathbf{j}}(\mathbf{p}, t) \in \mathfrak{B}(\nu, n, \mathcal{S})$  are analytic at  $\mathbf{p} = 0$ . Furthermore, in analyzing the continuations in restricted sectors  $\mathbf{p}e^{2\pi i \mathbf{j}} \in \mathcal{S}_\phi$  we have for some  $\nu$ , in the norm defined in (26) (cf. also Remark 10)

$$\max \{ \|\mathbf{F}(\cdot e^{2\pi i \mathbf{j}}, \cdot)\|_\nu, \{\|\mathbf{A}_{\mathbf{j}}(\cdot, \cdot)\|_\nu\}; \mathbf{0} \preceq \mathbf{j} \prec \mathbf{N} \} = K < \infty \quad (65)$$

PROOF. We consider the equation (24) on  $\mathfrak{B}(\nu, n, \mathcal{S})^{\tilde{N}}$  where  $\tilde{N}$  counts the  $\mathbf{A}_{\mathbf{j}}(\cdot, t)$  via the decomposition (64). Noting that

$$p^\alpha * p^\beta = \frac{\Gamma(\alpha + 1)\Gamma(\beta + 1)}{\Gamma(\alpha + \beta + 2)} p^{\alpha + \beta + 1} \quad (66)$$

it is straightforward to show that the space of functions of the form (59) is stable under convolution. Since  $R(\mathbf{p}, t)$  and therefore  $\mathbf{F}_0(\mathbf{p}, t)$  are of the form (64) it follows that  $\mathcal{N}$  leaves the space of  $\mathbf{F}$  of the form (64) invariant. Using the estimates (61) we see that  $\mathcal{N}$  is well defined in a small ball of radius  $\epsilon_2$  in  $\mathfrak{B}(\nu, n, \mathcal{S})$  and that it is a contraction there. Therefore the solution to (24) is of the form (64). For  $\mathbf{p}e^{2\pi i \mathbf{j}} \in \mathcal{S}_\phi$ ,  $\|\mathbf{F}(\mathbf{p}e^{2\pi i \mathbf{j}})\|_\nu$  are well defined. Using again Lemma 32 the first statement follows. To show finiteness of  $\|\mathbf{A}_{\mathbf{j}}(\cdot, t)\|_\nu$  it suffices to prove finiteness of  $\|\mathbf{F}(\mathbf{p}e^{2\pi i \mathbf{j}})\|_\nu$ . To this end, we note that all these continuations satisfy equations of the type (23) with coefficients satisfying the requirements in §3 and thus the result follows from Lemma 29.

$\square$

**Lemma 34** *Assume  $\mathbf{G}$  is an entire function of exponential order  $n$ , more precisely satisfying the inequality  $|\mathbf{G}(\mathbf{p})| \leq Ce^{\nu|\mathbf{p}|^n}$  for some constants  $C, \nu$  and that in a sector  $\mathcal{S}_\phi = \{\mathbf{p} : |\mathbf{p}| > 0, \max_i |\arg(p_i)| < \phi\}$ , it grows at most exponentially,  $|\mathbf{G}(\mathbf{p})| \leq Ce^{\nu_1|\mathbf{p}|}$ . Then there exists a function  $\mathbf{G}_1$  increasing at most exponentially  $|\mathbf{G}_1(\mathbf{p})| \leq Ce^{\nu_2|\mathbf{p}|}$  in any proper subsector of  $\mathcal{S}_{\phi_1}$  where  $\phi_1 = \frac{\pi}{2(n-1)} + \frac{n\phi}{n-1}$  and such that  $\mathbf{G}(\mathbf{z}^n)$  is analytic at  $\mathbf{z} = 0$ , such that*

$$\mathbf{g}(\mathbf{x}) := \int_0^\infty e^{-\mathbf{p} \cdot \mathbf{x}} \mathbf{G}(\mathbf{p}) d\mathbf{p} = \int_0^\infty e^{-\mathbf{p} \cdot \mathbf{x} \frac{n}{n-1}} \mathbf{G}_1(\mathbf{p}) d\mathbf{p} \quad (67)$$

PROOF. We start with the case when  $\mathbf{G}$ ,  $\mathbf{x}$  and  $\mathbf{p}$  are scalar, the general case following in a quite straightforward way as outlined at the end.

The assumptions on  $G$  ensure that the first integral in (67) exists and  $g(x)$  has an asymptotic power series in powers of  $x^{-1}$  in a sector of opening  $\pi + 2\phi$  centered on  $\mathbb{R}^+$ . The function  $g_1(x) =$

$g(x^{(n-1)/n})$  has a (noninteger) power series asymptotics in a sector of opening  $\frac{n}{n-1}(\pi + 2\phi)$  and by the general theory of Laplace transforms,  $G_1 := \mathcal{L}^{-1}g_1$  is analytic in a sector of opening  $\frac{n}{n-1}(\pi + 2\phi) - \pi$  centered on  $\mathbb{R}^+$ , Laplace transformable, with Laplace transform  $g_1$ . It follows that

$$G_1(p) = \frac{1}{2\pi i} \int_{c-i\infty}^{c+i\infty} e^{pu} \int_0^\infty e^{-qu^{(n-1)/n}} G(q) dq du =: \int_0^\infty K_{\frac{n-1}{n}}(p, q) G(q) dq \quad (68)$$

We show that  $G_1$  has a convergent expansion in powers of  $p^{1/n}$  at zero. The function

$$K_{\frac{n-1}{n}}(p, q) = \left(\frac{q}{p}\right)^n C_{\frac{n-1}{n}}(q^n/p^{n-1}) \quad (69)$$

is Écalle's acceleration kernel [1, 13]. For  $\alpha \in (0, 1)$ , with  $\beta = 1 - \alpha$ ,  $c = \beta\alpha^{\alpha/\beta}$ , the function  $C_\alpha$  is an entire function and has the following asymptotic behavior [1, 13]:

$$C_\alpha(x) \sim \frac{\alpha^{\frac{1}{2\beta}}}{\sqrt{2\pi\beta}} x^{1/2} e^{-cx}; \quad |x| \rightarrow \infty, \quad |\arg x| < \frac{\pi}{2} \quad (70)$$

Using (69) we see that

$$\int_0^\infty K_{\frac{n-1}{n}}(p, q) q^k dq = p^{(nk-k-1)/n} \int_0^\infty s^{k+n} C_{\frac{n-1}{n}}(s^n) ds \quad (71)$$

We expand the entire function  $G$  in series about the origin,  $G(q) = \sum_{k=1}^{N-1} g_k q^k + R_N(q)$  and note that

$$|R_N(q)| \leq \sum_{k=N}^\infty |G^{(k)}(0)| |q|^k / k! \leq \sum_{k=0}^\infty |G^{(k)}(0)| |q|^k / k! \leq C e^{\nu_5 |q|^n} = E(q) \quad (72)$$

uniformly in  $\mathbb{C}$ . By (70) and (72)  $E(q)C_\alpha(q^n/p^{n-1})$  is, for small enough  $p$ , in  $L_1[0, \infty]$  in  $q$ . By dominated convergence, we have

$$\int_0^\infty K_{\frac{n-1}{n}}(p, q) G(q) dq = \lim_{N \rightarrow \infty} \int_0^\infty K_{\frac{n-1}{n}}(p, q) \sum_{k=1}^{N-1} g_k q^k dq$$

and, using (71) it follows that for small  $p$ ,  $G_1$  is the sum of a convergent series in powers of  $p^{1/n}$ , as stated<sup>3</sup>.

The argument for  $d$  variables and vectorial  $\mathbf{G}$  is nearly the same: a vectorial  $\mathbf{G}$  is treated componentwise, while the assumptions ensure that the multidimensional integrals involved can be taken iteratively, the estimates being preserved in the process.

□

Collecting the results of Lemma 33 and Lemma 34 applied to each of the  $\mathbf{A}_j$ , the proof of Theorem 3 follows.

**Note 35** In the example  $\partial_t u + (-\partial_x)^n u = 0$  we have  $\phi = \frac{\pi}{2n}$ , formal exponential solutions have the behavior, to leading order,  $\exp\left(c_n(-x)^{\frac{n}{n-1}} t^{-\frac{1}{n}}\right)$  with  $c_n = (n-1)/4/n^{\frac{n}{n-1}}$  (for all determinations of  $(-x)^{\frac{n}{n-1}}$ ). This also points to  $x^{\frac{n}{n-1}}$  as natural variable and indicates that the sector of summability cannot be improved since it is bordered by (anti)stokes lines.

<sup>3</sup>To estimate the radius of convergence of this series it is convenient to start from the duality (67) and apply Watson's lemma, using a Cauchy's formula on a circle of radius  $k^{1/n}/(n\nu)^{1/n}$  to bound  $|\mathbf{G}^{(k)}(0)|$ .

## 6 Short time existence and asymptotics, special cases

In some cases, the Borel summation approach can be adapted to study short time existence of sectorial solutions and study small time asymptotics. One important application is in the analysis of singularity formation in PDEs [11]. For simplicity, and since some assumptions are less general than in the rest of the paper, we restrict to  $d = 1$  (scalar case) in this section.

We motivate the assumptions made by looking at a particular example arising in Hele-Shaw flow with surface tension

$$H_t = -\frac{H^3}{2} + H^3 H_{zzz}, \quad H(z, 0) = z^{-1/2} \quad (73)$$

the modified Harry-Dym equation (see [29], where it arises with  $y = z + t$ , as a local approximation near an initial zero of the derivative of a conformal mapping).

### 6.0.1 Formal series, preparation of normal form

**Note:** To simplify notation, in the following we let  $\mathfrak{p}$  stand for generic *polynomials*,  $\mathfrak{p}^+$  for polynomials with *nonnegative coefficients*, and  $\mathfrak{p}_{(n)}$  for polynomials of *degree  $n$* . Similar conventions are followed for  $\mathfrak{h}$  which represents *homogenous* polynomials. Substituting in (73) a power-series of the form  $\sum_{n=0}^{\infty} t^n H_n(z)$  where  $H_0 = z^{-1/2}$  yields the recurrence

$$(n+1)H_n = -\frac{1}{2} \sum_{n_j \geq 0, \sum_{j=1}^3 n_j = n} H_{n_1} H_{n_2} H_{n_3} + \sum_{n_j \geq 0, \sum_{j=1}^4 n_j = n} H_{n_1} H_{n_2} H_{n_3} H_{n_4} \quad (74)$$

which inductively shows that  $H_n = z^{-1/2} \mathfrak{h}_{(n)}(z^{-9/2}, z^{-1})$ . We let

$$g_N(x, t) := \sum_{k=0}^N t^k H_k(z) = x^{-1/3} \sum_{n=0}^N \mathfrak{h}_{(n)}(tx^{-3}, tx^{-2/3}); \quad \text{where } x = \frac{2}{3}z^{3/2} \quad (75)$$

In terms of  $x$ , (73) becomes,

$$\mathcal{N}(H) := H_t + \frac{1}{2}H^3 - \frac{3x}{2}H^3 H_{xxx} - \frac{3}{2}H^3 H_{xx} + \frac{1}{6x}H^3 H_x = 0 \quad (76)$$

It is straightforwardly shown that

$$\mathcal{N}g_N(x, t) = t^{-1}x^{-\frac{1}{3}}\mathfrak{p}_{(4N+1)}(tx^{-3}, tx^{-2/3}) \quad (77)$$

where for small  $x_1, x_2$  we have moreover

$$\mathfrak{p}_{(4N+1)}(x_1, x_2) = \mathfrak{h}_{(N+1)}(x_1, x_2) [1 + O(x_1, x_2)] \quad (78)$$

It is then natural to substitute :

$$H(z(x), t) = g_N(x, t) + x^{-2}f(x, t) \quad (79)$$

into (73); we choose without loss of generality  $N \geq 3$ .

It will follow from the analysis that  $|f(x, t)| = o(x^{5/3} \mathfrak{h}_{(N)}(tx^{-3}, tx^{-2/3}))$  for small  $t^{1/3}x^{-1}$  with  $\arg x \in (-\frac{\pi}{2} - \phi, \frac{\pi}{2} + \phi)$  and  $\phi \in (0, \frac{\pi}{6})$ , thus  $H \sim \sum_{n=0}^{\infty} t^n H_n(z)$  for small  $t^{1/3}x^{-1}$  (see Corollary 37).

Substitution shows that  $f(x, t)$  satisfies an equation of the form (3), with  $n = 3$  (third order,  $m = 1$  (scalar case), with (cf. also (8), and (112) below)

$$r(x, t) = t^{-1}x^{5/3} \mathfrak{p}_{(4N+1)}(tx^{-3}, tx^{-2/3}); \quad b_{\mathbf{q}, k} = x^{-\beta k} \sum_{j=1}^{J_{\mathbf{q}}} x^{-\alpha_{\mathbf{q}, k}} \mathfrak{p}_{\mathbf{q}, k; j}(tx^{-3}, tx^{-2/3}) \quad (80)$$

**Note:** By (78),  $r(x, t)$  is small for small  $t$  or large  $x$ , in spite of the prefactor  $t^{-1}x^{5/3}$ .

### 6.0.2 More general settings

**Setting 1.** We take  $\rho_0 = 0$ , suitable for algebraic initial conditions in the domain, and consider the domain  $\mathcal{D}_{\phi, 0, x}$ , with  $\phi < \frac{\pi}{2n}$  small enough to ensure (7). Taking  $\mathbf{f}(x, t) - \mathbf{f}_I(x)$  as the unknown function we may assume

$$\mathbf{f}_I(x) = \mathbf{0}$$

(see Note 3 after Theorem 36) and require that

$$|\mathbf{r}(x, t)| \leq t^{-1} \sum_{j=1}^{J_r} |x|^{\omega_j} \mathfrak{h}_{(n'_j)}^+ (t^{\gamma_1} |x|^{-\beta_1}, \dots, t^{\gamma_K} |x|^{-\beta_K}) \quad (81)$$

where the degrees  $n'_j$  satisfy

$$n'_j \beta_l - \omega_j \geq 1, \text{ for } 1 \leq l \leq K, \quad 1 \leq j \leq J_r \quad (82)$$

(As before, (82) implies that  $r(x, t)$  is small for large  $x$  or small  $t$ ). The positive constants  $\omega_1, \omega_2, \dots, \omega_{J_r}, \beta_1, \beta_2, \dots, \beta_K$  and  $\gamma_1, \gamma_2, \dots, \gamma_K$ , are restricted by the condition

$$\hat{n} := \frac{\beta_1}{\gamma_1} \geq n \quad (83)$$

The labeling is chosen so that

$$\hat{n} = \frac{\beta_1}{\gamma_1} \geq \frac{\beta_2}{\gamma_2} \dots \geq \frac{\beta_K}{\gamma_K} \quad (84)$$

Also, if for some  $1 \leq j \leq K - 1$ ,  $\frac{\beta_j}{\gamma_j} = \frac{\beta_{j+1}}{\gamma_{j+1}}$ , we arrange  $\beta_j > \beta_{j+1}$ . The  $\omega_j$  are arranged increasingly:

$$\omega_1 < \omega_2 < \dots < \omega_{J_r} \quad (85)$$

Furthermore, for any  $x \in \mathcal{D}_{\phi, 0, x}$ , we require

$$|\mathbf{b}_{\mathbf{q}, \mathbf{k}}(x, t)| \leq |x|^{-\beta|\mathbf{k}|} \sum_{j=1}^{J_{\mathbf{q}}} |x|^{-\alpha_{\mathbf{q}, j}} \mathfrak{p}_{\mathbf{q}, \mathbf{k}; j}^+ (t^{\gamma_1} |x|^{-\beta_1}, \dots, t^{\gamma_K} |x|^{-\beta_K}) \quad (86)$$

$$\beta > 0, \quad \alpha_{\mathbf{q}, 1} > \alpha_{\mathbf{q}, 2} > \dots > \alpha_{\mathbf{q}, J_{\mathbf{q}}} ; \quad \mathbf{b}_{\mathbf{q}, \mathbf{k}} \neq 0 \Rightarrow \alpha_{\mathbf{q}, \mathbf{j}} + \beta|\mathbf{k}| \geq 0 \quad (87)$$

If only finitely many  $\mathbf{b}_{\mathbf{q},\mathbf{k}}$  are nonzero we allow

$$\beta \geq 0 \quad (88)$$

We also require that for all  $\mathbf{q}, \mathbf{k}$  for which  $\mathbf{b}_{\mathbf{q},\mathbf{k}} \neq 0$  we have

$$m_{\mathbf{q},\mathbf{k}} := \hat{n} + \omega_1(|\mathbf{q}| - 1) - \alpha_{\mathbf{q},1} + (\omega_1 - \beta)|\mathbf{k}| - \frac{\hat{n}}{n} \sum_{j,l} j q_{l,j} \geq 0 \quad (89)$$

**Note:** Assumption (89) is satisfied by modified Harry-Dym and by certain classes of nonlinear PDEs and initial conditions– for instance, the thin-film equation  $h_t + (h^3 h_{xxx})_x = 0$ , with singular initial condition  $h(x, 0) = x^{-\alpha}$  for  $\alpha > 0$ , but is generally quite restrictive. Weakening it requires more substantial modifications of the framework and will not be discussed here.

**Setting 2.** Better properties are obtained under the assumptions described below.

$$\hat{n} = n$$

$$\mathcal{P}(-s) = s^n$$

$$\mathbf{r}(x, t) = \frac{1}{t} \sum_{j=1}^{J_r} x^{\omega_j} \mathbf{a}_j (t^{\gamma_1} x^{-\beta_1}, \dots, t^{\gamma_K} x^{-\beta_K}) \quad (90)$$

$$\mathbf{b}_{\mathbf{q},\mathbf{k}}(x, t) = x^{-\beta|\mathbf{k}|} \sum_{j=1}^{J_{\mathbf{a}}} x^{-\alpha_{\mathbf{q},j}} \mathbf{a}_{\mathbf{q},\mathbf{k},j} (t^{\gamma_1} x^{-\beta_1}, \dots, t^{\gamma_K} x^{-\beta_K})$$

where  $\mathbf{a}_j, \mathbf{a}_{\mathbf{q},\mathbf{k},j}$  are *analytic* near the origin and for small  $|\mathbf{z}|$  we require, with the same restriction (82) on  $n'_j$ ,

$$|\mathbf{a}_j(\mathbf{z})| \leq \mathfrak{h}_{(n'_j)}^+(|z_1|, \dots, |z_n|) \quad (91)$$

The restrictions on the numbers  $\beta_1, \beta_2, \dots, \beta_K, \gamma_1, \gamma_2, \dots, \gamma_K, \alpha_{\mathbf{q},j}$ , etc. are as in Setting 1. Furthermore, we assume that there is an  $\omega \in \mathbb{R}^+$  so that the nonnegative numbers

$$m_{\mathbf{q},\mathbf{k}}, \omega_2 - \omega_1, \dots, \omega_{J_r} - \omega_1, \alpha_{\mathbf{q},1} - \alpha_{\mathbf{q},2}, \dots, \alpha_{\mathbf{q},1} - \alpha_{\mathbf{q},J_{\mathbf{a}}}, n\gamma_2 - \beta_2, \dots, n\gamma_K - \beta_K \quad (92)$$

are *integer multiples of  $n\omega$* . This condition, satisfied for the problem (73), comes out naturally in a number of examples and ensures the existence of a ramified variable in which the solutions are analytic. We choose  $\omega > 0$  to be the largest with the property above. Define

$$\zeta = yt^{-1/n}, \quad \hat{\mathbf{f}}(\zeta, t) = \mathbf{f}(t^{1/n}\zeta, t) \quad (93)$$

and

$$\hat{D}_{\phi,\rho} = \{\zeta : |\zeta| > \rho; |\arg \zeta| < \phi\} \quad (94)$$

**Theorem 36** (i) *In Setting 1, under Assumption 1, there exists for large enough  $\rho$  a unique solution  $\hat{\mathbf{f}}(xt^{-1/\hat{n}}, t)$  to (3), for  $\zeta = xt^{-1/\hat{n}} \in \hat{D}_{\phi,\rho}$  and, with  $n'_j$  as in (82),*

$$|\hat{\mathbf{f}}(\zeta, t)| \leq \sum_{j=1}^{J_r} |\zeta|^{\omega_j} t^{\omega_j/\hat{n}} \mathfrak{h}_{(n'_j)}(|\zeta|^{-\beta_1}, t^{\gamma_2 - \beta_2/\hat{n}} |\zeta|^{-\beta_2}, \dots, t^{\gamma_K - \beta_K/\hat{n}} |\zeta|^{-\beta_K}) \quad (95)$$



(ii) In Setting 2, under Assumption 1, for any  $T > 0$  there is a  $\rho = \rho(T) > 0$  so that the mapping

$$(\zeta, \theta) \rightarrow \theta^{-\frac{\omega_1}{n\omega}} f(\zeta, \theta^{1/\omega})$$

is analytic in  $\hat{D}_{\phi, \rho} \times \{\theta : |\theta| < T\}$ .

**Notes:** 1. The function  $\rho$  will, generally, increase with  $T$ .

2. The restriction  $d = 1$  is not essential, but made for the sake of simplicity.

3. In these settings, there is a duality between large  $x$  and small  $t$  in the asymptotics:  $\zeta$  can be large either due to largeness of  $x$  being large or smallness of  $t$ . For  $t$  in a fixed interval, there exists some  $\rho$  so that the asymptotic bounds are satisfied for  $\zeta \in \hat{D}_{\phi, \rho}$ .

4. The following example shows that the requirement  $\hat{n} \geq n$  is natural. In the equation  $g_t + (-\partial_x)^n g = 0$  with  $g(x, 0) = x^{-\alpha}$ , substituting the expansion  $g(x, t) = x^{-\alpha} + \sum_{n \in \mathbb{N}} t^n g_n(x)$ , we get  $g_n(x) = O(x^{-\alpha-n})$ . Thus one of the scales that emerge in the formal expansion is  $t/x^n$ . On the other hand, in view of (81) and (86) the most singular term as  $x \rightarrow 0$  is of the order  $t/x^{\hat{n}}$  since  $\hat{n} = \frac{\beta_1}{\gamma_1}$ . Combining with the above discussion we see that  $\hat{n} \geq n$ .

5. The leading order Taylor expansion term  $\hat{\mathbf{f}}_0$  for  $\theta^{-\frac{\omega_1}{n\omega}} \mathbf{f}$  satisfies an easily identified ODE. The convergence of the series in part (ii) implies that singularities of  $\hat{\mathbf{f}}_0$  can be related to actual singularities of the PDE for small time and this is the subject of another paper ([11]).

**Corollary 37** For the initial value problem (73), for any  $T > 0$  there is a  $\rho = \rho(T)$  such that

$$H(z, t) = \sum_{k=0}^{\infty} t^{\frac{7k+1}{9}} G_k(z t^{-2/9}) \quad (96)$$

where the series converges in the region  $\{(z, t) : |t| < T, |z| > \rho, |\arg z| < \frac{4}{9}\pi\}$  and  $G_k(\zeta)$  are analytic in the sector  $\{\zeta : |\zeta| > \rho, |\arg \zeta| < \frac{4}{9}\pi\}$ .

## 6.1 Proof of Theorem 36 (i)

It is convenient to make rescalings of variables in Borel space as well. We note that

$$\hat{\mathbf{f}}(\zeta, t) = t^{-1/\hat{n}} \int_0^{\infty} e^{-s\zeta} \hat{\mathbf{F}}(s, 1; t) ds \quad (97)$$

where

$$s = pt^{1/\hat{n}}, \quad \hat{\mathbf{F}}(s, \lambda; t) = \mathbf{F}(t^{-1/\hat{n}} s, t\lambda) \quad (98)$$

We use similar rescaling to define  $\hat{\mathbf{R}}(s, \lambda; t)$ ,  $\hat{\mathbf{B}}_{\mathbf{q}, \mathbf{k}}(s, \lambda; t)$  and  $\hat{\mathbf{F}}_0(s, \lambda; t)$  where now

$$\hat{\mathbf{F}}_0(s, \lambda; t) = t\lambda \int_0^1 e^{-t\lambda \mathcal{P}(-st^{-1/\hat{n}})(1-\tau)} \hat{\mathbf{R}}(s, \lambda\tau; t) d\tau \quad (99)$$

We let  $\mu_{\mathbf{q}, \mathbf{k}} = 1 - \hat{n}^{-1} (|\mathbf{q}| + |\mathbf{k}| + \sum_{j=1}^n \sum_{l=1}^m j q_{l,j})$ . Using (24), straightforward calculations show that

$$\begin{aligned} \hat{\mathbf{F}}(s, \lambda; t) &= \hat{\mathcal{N}}(\hat{\mathbf{F}})(s, \lambda; t) \equiv \hat{\mathbf{F}}_0(s, \lambda; t) + \sum_{\mathbf{q} \geq 0} \sum_{\mathbf{k} \geq 0} \lambda t^{\mu_{\mathbf{q}, \mathbf{k}}} \\ &\times \int_0^1 e^{-t\lambda \mathcal{P}(-st^{-1/\hat{n}})(1-\tau)} \left\{ \hat{\mathbf{B}}_{\mathbf{q}, \mathbf{k}} * \hat{\mathbf{F}}^{*\mathbf{k}} * \prod_{l=1}^m \prod_{j=1}^n \left( (-s)^j \hat{F}_l \right)^{*q_{l,j}} \right\} (s, \lambda\tau, t) d\tau \quad (100) \end{aligned}$$

With slight abuse of notation we drop the hats from the newly defined functions. Let now

$$\mathcal{S}_\phi \equiv \left\{ s : \arg s \in (-\phi, \phi), 0 < |s| < \infty, 0 < \phi < \frac{\pi}{2n} \right\} \quad (101)$$

and consider the Banach space  $\mathcal{A}_\phi$  of analytic functions in  $\mathcal{S}_\phi$ , continuous in  $\overline{\mathcal{S}_\phi}$  in the norm

$$\|\mathbf{F}(\cdot, \cdot; t)\|_\nu = \sup_{0 \leq \lambda \leq 1, s \in \mathcal{S}_\phi} (1 + |s|^2) e^{-\nu|s|} |\mathbf{F}(s, \lambda; t)| \quad (102)$$

**Lemma 38** *With  $\mathbf{r}(x, t)$  satisfying (81) we have*

$$\|\mathbf{F}_0(\cdot, \cdot; t)\|_\nu \leq e^{at} \sum_{j=1}^{J_r} \nu^{\omega_j+1} t^{(\omega_j+1)/\hat{n}} \mathfrak{h}_{n'_j}^+ \left( \nu^{-\beta_1}, t^{\gamma_2-\beta_2/\hat{n}} \nu^{-\beta_2}, \dots, t^{\gamma_K-\beta_K/\hat{n}} \nu^{-\beta_K} \right)$$

for  $\nu$  large (independent of  $t$  for small  $t$ ), where  $-a$  is the lower bound of  $\Re \mathcal{P}(p)$ .

PROOF. From (81), (82) and applying Lemma 4 (with  $\rho = 0$ ; see Remark 2) we have

$$|\mathbf{R}(s, \lambda; t)| \leq \frac{1}{t\lambda} \sum_{j=1}^{J_r} |s|^{-\omega_j-1} t^{(\omega_j+1)/\hat{n}} \mathfrak{h}_{n'_j}^+ \left( \lambda^{\gamma_1} |s|^{\beta_1}, \lambda^{\gamma_2} t^{\gamma_2-\beta_2/\hat{n}} |s|^{\beta_2}, \dots, \lambda^{\gamma_K} t^{\gamma_K-\beta_K/\hat{n}} |s|^{\beta_K} \right)$$

For  $\lambda \in (0, 1)$  we have  $\left| e^{-t\mathcal{P}(-st^{-1/\hat{n}})\lambda(1-\tau)} \right| \leq e^{at}$  and thus (cf. (99))

$$|\mathbf{F}_0(s, \lambda; t)| \leq e^{at} \sum_{j=1}^{J_r} |s|^{-\omega_j-1} t^{(\omega_j+1)/\hat{n}} \mathfrak{h}_{n'_j}^+ \left( \lambda^{\gamma_1} |s|^{\beta_1}, \lambda^{\gamma_2} t^{\gamma_2-\beta_2/\hat{n}} |s|^{\beta_2}, \dots, \lambda^{\gamma_K} t^{\gamma_K-\beta_K/\hat{n}} |s|^{\beta_K} \right) \quad (103)$$

Bounding each term of the polynomial  $\mathfrak{h}_{n'_j}^+$  in  $\|\cdot\|_\nu$  we obtain

$$\|\hat{\mathbf{F}}_0(\cdot, \cdot; t)\|_\nu \leq e^{at} \sum_{j=1}^{J_r} \nu^{\omega_j+1} t^{(1+\omega_j)/\hat{n}} \mathfrak{h}_{n'_j}^+ \left( \nu^{-\beta_1}, t^{\gamma_2-\beta_2/\hat{n}} \nu^{-\beta_2}, \dots, t^{\gamma_K-\beta_K/\hat{n}} \nu^{-\beta_K} \right)$$

The proof now follows, choosing  $\nu$  sufficiently large and using (82) and (84), (85).  $\square$

**Lemma 39** *For large  $\nu$ , we have*

$$\|\mathbf{B}_{\mathbf{q}, \mathbf{k}} * \mathbf{F}\|_\nu \leq c_{\mathbf{q}, \mathbf{k}}(\nu, t) \|\mathbf{F}\|_\nu, \text{ where}$$

$$c_{\mathbf{0}, \mathbf{0}} = \mathbf{0}; \quad c_{\mathbf{q}, \mathbf{k}}(\nu, t) = \nu^{-\beta|\mathbf{k}|} t^{(1-\beta|\mathbf{k}|)/\hat{n}} \sum_{j=1}^{J_{\mathbf{q}}} K_j \nu^{-\alpha_{\mathbf{q}, j}} t^{-\alpha_{\mathbf{q}, j}/\hat{n}} \quad ((\mathbf{q}, \mathbf{k}) \neq \mathbf{0}) \quad (104)$$

with  $K_j$  constants independent of  $\mathbf{q}, \mathbf{k}, \nu$  and  $t$ .

PROOF. Note first that  $\mathbf{b}_{\mathbf{0}, \mathbf{0}} = \mathbf{0}$  hence  $c_{\mathbf{0}, \mathbf{0}} = \mathbf{0}$ . From (86) and Lemma 4 (with  $\rho = 0$ ),

$$|\mathbf{B}_{\mathbf{q}, \mathbf{k}}(p, t)| \leq |p|^{\beta|\mathbf{k}|-1} \sum_{j=1}^{J_{\mathbf{q}}} |p|^{\alpha_{\mathbf{q}, j}} \mathfrak{p}_{\mathbf{q}, \mathbf{k}, j}^+ \left( t^{\gamma_1} |p|^{\beta_1}, t^{\gamma_2} |p|^{\beta_2}, \dots, t^{\gamma_K} |p|^{\beta_K} \right)$$

Switching from  $(p, t)$  to  $(s, \lambda; t)$ ,

$$|\mathbf{B}_{\mathbf{q}, \mathbf{k}}(s, \lambda; t)| \leq t^{(1-\beta|\mathbf{k}|)/\hat{n}} |s|^{\beta|\mathbf{k}|-1} \sum_{j=1}^{J_{\mathbf{q}}} |s|^{\alpha_{\mathbf{q}, j}} t^{-\alpha_{\mathbf{q}, j}/\hat{n}} \mathbf{p}_{\mathbf{q}, \mathbf{k}, j}^+ \left( \lambda^{\gamma_1} |s|^{\beta_1}, \lambda^{\gamma_2} t^{\gamma_2 - \beta_2/\hat{n}} |s|^{\beta_2}, \dots, \lambda^{\gamma_K} t^{\gamma_K - \beta_K/\hat{n}} |s|^{\beta_K} \right)$$

For large  $\nu$ , using Lemma 11 (with  $\rho = 0$ ) to bound in norm the terms of  $\mathbf{p}_{\mathbf{q}, \mathbf{k}, j}^+$

$$\|\mathbf{B}_{\mathbf{q}, \mathbf{k}} * \mathbf{F}\| \leq \|\mathbf{F}\|_{\nu} t^{(1-\beta|\mathbf{k}|)/\hat{n}} |\nu|^{-\beta|\mathbf{k}|} \times \sum_{j=1}^{J_{\mathbf{q}}} |\nu|^{-\alpha_{\mathbf{q}, j}} t^{-\alpha_{\mathbf{q}, j}/\hat{n}} \mathbf{p}_{\mathbf{q}, \mathbf{k}, j}^+ \left( \lambda^{\gamma_1} \nu^{-\beta_1}, \lambda^{\gamma_2} t^{\gamma_2 - \beta_2/\hat{n}} \nu^{-\beta_2}, \dots, \lambda^{\gamma_K} t^{\gamma_K - \beta_K/\hat{n}} \nu^{-\beta_K} \right) \quad (105)$$

Clearly, for large  $\nu$ ,  $\mathbf{p}_{\mathbf{q}, \mathbf{k}}^+$  can be replaced in (105) by a constant  $K_j$ . Using (84) and (87) the conclusion follows.  $\square$

Let now

$$C(\phi, T) := \max \left\{ \sup_{p \in S_{\phi}, |p| > R, 0 \leq l' \leq n, \gamma > 0} \left( \frac{|p|^n}{\Re \mathcal{P}(-p)} \right)^{l'/n} \frac{1 - e^{-\gamma}}{\gamma^{1-l'/n}}, \sup_{p \in S_{\phi}, |p| \leq R, 0 \leq l' \leq n} t^{l'/n} |p|^{l'} e^{-t \Re \mathcal{P}(-p)} \right\}$$

where  $R$  is the same as in the proof of Lemma 6.

**Lemma 40** *For  $\nu$  large enough,  $\mathcal{N}$  is contractive, and thus there exists unique solution  $\mathbf{F}$  of (100).*

PROOF. For  $\nu$  large enough, (89), Lemma 38 and Lemma 39 imply

$$C(\phi, T) \sum_{\mathbf{q} \geq 0} \sum_{\mathbf{k} \geq 0} t^{\mu_{\mathbf{q}, \mathbf{k}}} c_{\mathbf{q}, \mathbf{k}}(\nu, t) \|2\mathbf{F}_{\mathbf{0}}\|^{|\mathbf{k}|+|\mathbf{q}|} \leq \|\mathbf{F}_{\mathbf{0}}\|_{\nu} \quad (106)$$

and

$$C(\phi, T) \sum_{\mathbf{q} \geq 0} \sum_{\mathbf{k} \geq 0} t^{\mu_{\mathbf{q}, \mathbf{k}}} c_{\mathbf{q}, \mathbf{k}}(\nu, t) (|\mathbf{q}| + |\mathbf{k}|) \|6\mathbf{F}_{\mathbf{0}}\|^{|\mathbf{k}|+|\mathbf{q}|-1} \leq 1 \quad (107)$$

Now, Lemma 18 (with  $\rho_0 = 0$ ,  $d = 1$  and  $s$  replacing  $p$ ), and Lemma 39 imply

$$\left| \left\{ \mathbf{B}_{\mathbf{q}, \mathbf{k}} * \mathbf{F}^{*\mathbf{k}} * \prod_{l=1}^m \prod_{j=1}^n (s^j F_l)^{*q_{l,j}} \right\} (s, \lambda \tau; t) \right| \leq \frac{e^{\nu|s|} |s|^{\sum j q_{l,j}}}{M_0(1 + |s|^2)} c_{\mathbf{q}, \mathbf{k}}(\nu, t) \|\mathbf{F}\|_{\nu}^{|\mathbf{q}|+|\mathbf{k}|}$$

Also, note that if  $l' \geq 0$ ,  $s \in S_{\phi}$  with  $|st^{-1/\hat{n}}| > R$

$$\left| \int_0^1 s^{l'} \lambda e^{-t \mathcal{P}(-st^{-1/\hat{n}})} \lambda^{(1-\tau)} d\tau \right| \leq \lambda \left\{ \frac{1 - e^{-t \lambda \Re \mathcal{P}(-st^{-1/\hat{n}})}}{t \lambda \Re \mathcal{P}(-st^{-1/\hat{n}})} \right\} s^{l'} \leq C(\phi, T) t^{l'/\hat{n} - l'/n} \quad (108)$$

The definition of  $C(\phi, T)$  implies that for  $l' \geq 0$ ,  $s \in S_\phi$  with  $|st^{-1/\hat{n}}| \leq R$  we have

$$\left| \int_0^1 s^{l'} \lambda e^{-t\mathcal{P}(-st^{-1/\hat{n}})\lambda(1-\tau)} d\tau \right| \leq C(\phi, T) t^{l'/\hat{n}-l'/n} \quad (109)$$

Setting  $l' = \sum j q_{l,j}$ , using (108) and (109), we find after time integration

$$\begin{aligned} \left\| \int_0^1 \lambda e^{-t\mathcal{P}(-st^{-1/\hat{n}})\lambda(1-\tau)} \mathbf{B}_{\mathbf{q}, \mathbf{k}} * \mathbf{F}^{*\mathbf{k}} * \prod_{l=1}^m \prod_{j=1}^n (s^j F_l)^{*q_{l,j}}(s, \lambda\tau; t) d\tau \right\|_\nu \\ \leq t^{l'/\hat{n}-l'/n} C(\phi, T) c_{\mathbf{q}, \mathbf{k}}(\nu, t) \|\mathbf{F}\|_\nu^{|\mathbf{q}|+|\mathbf{k}|} \end{aligned} \quad (110)$$

Using (89), (100), (106) and (110), it follows that  $\mathcal{N}$  maps a ball of radius  $2\|\mathbf{F}_0\|_0$  into itself. Using Lemma 25, (108) and (109), we obtain

$$\begin{aligned} \left\| \int_0^1 \lambda \mathbf{B}_{\mathbf{q}, \mathbf{k}} * \left\{ (\mathbf{F} + \mathbf{h})^{*\mathbf{k}} * \prod_{l=1}^m \prod_{j=1}^n (s^j [F_l + h_l])^{*q_{l,j}} - \mathbf{F}^{*\mathbf{k}} * \prod_{l=1}^m \prod_{j=1}^n (s^j F_l)^{*q_{l,j}} \right\} (s, \lambda\tau; t) \right. \\ \left. e^{-t\mathcal{P}(-st^{1/\hat{n}})\lambda(1-\tau)} d\tau \right\|_\nu \leq t^{l'/\hat{n}-l'/n} C(\phi, T) (|\mathbf{q}| + |\mathbf{k}|) c_{\mathbf{q}, \mathbf{k}}(\nu, t) (\|\mathbf{h}\|_\nu + \|\mathbf{F}\|_\nu)^{|\mathbf{q}|+|\mathbf{k}|-1} \|\mathbf{h}\|_\nu \end{aligned}$$

where  $l' = \sum j q_{l,j}$  from which the conclusion using (104) and (89).  $\square$

**Behavior of  ${}^s\mathbf{F}$  near  $s = 0$**

**Proposition 41** *For small  $s$  we have*

$$|{}^s\mathbf{F}| \leq \sum_{j=1}^{J_r} |s|^{-\omega_j-1} t^{(1+\omega_j)/\hat{n}} \mathfrak{h}_{n_j}^+ (|s|^{\beta_1}, t^{\gamma_2-\beta_2/\hat{n}} |s|^{\beta_2}, \dots, t^{\gamma_K-\beta_K/\hat{n}} |s|^{\beta_K})$$

**PROOF.** The proof is similar to that of Proposition 30, using (103), (81) and (82).  ${}^s\mathbf{F}$  to (100) solves a linear equation

$${}^s\mathbf{F} = \mathcal{G}({}^s\mathbf{F}) + \mathbf{F}_0 \quad \text{or} \quad {}^s\mathbf{F} = (1 - \mathcal{G})^{-1} \mathbf{F}_0 \quad (111)$$

with  $\mathcal{G}$  very similar to that given in §4.  $\square$

**End of proof of Theorem 36 (i)** The proof is a direct application of Lemma 40 and Proposition 41. Using (97) and properties of Laplace transform, (95) follows for large  $|\zeta|$ , in the sector  $\arg \zeta \in (-\frac{\pi}{2} - \phi, \frac{\pi}{2} + \phi)$ .

## 6.2 Proof of Theorem 36 (ii)

An important difference is that infinite sums appear in some estimates. Analyticity of the functions  $\mathbf{a}$  and the estimate

$$\|\mathcal{L}^{-1} y^{-\alpha}\|_\nu = \left\| \frac{p^{\alpha-1}}{\Gamma(\alpha)} \right\|_\nu \leq C(1 + \alpha^2) \nu^{-\alpha+1},$$

for  $\nu > 1$  with  $C$  is independent of  $\alpha$  and  $\nu$ , show convergence of the corresponding series. Also, the proof of Lemma 40 holds if the following norm was used instead:

$$\|F\|_\nu^u = \sup_{0 \leq \lambda \leq 1, |t| \leq T, s \in \mathcal{S}_\phi} (1 + |s|^2) e^{-\nu|s|} |F(\mathbf{q}, \tau; t)|$$

since for  $\hat{n} = n$ ,  $\Re t \mathcal{P}(-st^{-1/n}) = \Re s^n$ , is independent of  $t$  in the exponent in (100). To show analyticity, we let  $\hat{G}(s, \lambda; \theta) = \theta^{-(1+\omega_1)/(n\omega)} \bar{F}(s, \lambda; \theta^{1/\omega})$ ; then  $\hat{G}$  satisfies an equation of the form

$$\hat{G} = \mathcal{N}_1(\hat{G})$$

where the conditions in Setting 2 and the choice of  $\omega$  are such that  $\mathcal{N}_1$ , as it is seen after straightforward algebra, manifestly preserves analyticity in  $\theta$ . Using (97), analyticity of  $t^{-\omega_1/n} f(\zeta, t)$  in  $t^\omega$  follows provided  $|\zeta|$  is large enough (depending on  $T$ ).

### 6.3 Proof of Corollary 37

Substitution gives for  $f(x, t)$ , defined by (79), an equation of the form (3), with  $m = 1$ ,  $d = 1$ . Then in (8)  $\mathbf{k}$  is scalar. The vector  $\mathbf{q}$  is 3 dimensional, indexed by  $(l, j)$ ,  $l = 1, j = 1, 2, 3$ . The nonlinearity is quartic and the equation is linear in the derivatives of  $f$ , thus the only nonzero values of  $b_{\mathbf{q}, k}$  are when  $\mathbf{q}$  is  $\mathbf{0}$  (and  $k = 1, \dots, 4$ ) or a unit vector  $\hat{\mathbf{e}}_i \in \mathbb{R}^3$  (and  $k = 0, \dots, 3$ ). Further, it is found that

$$J_r = 1, K = 2, \omega_1 = \frac{5}{3} = \beta, \gamma_1 = \gamma_2 = 1, \beta_1 = 3, \beta_2 = \frac{2}{3}, \hat{n} = 3$$

and in (80) we have

$$\alpha_{\mathbf{0}, 1} = \frac{4}{3}, \alpha_{\mathbf{0}, 2} = -1, \alpha_{\hat{\mathbf{e}}_1, 1} = 2, \alpha_{\hat{\mathbf{e}}_2, 1} = 1, \alpha_{\hat{\mathbf{e}}_3, 1} = 0 \quad (112)$$

This is sufficient to check that Theorem 36 applies.

Since  $|z|t^{-2/9}$  large corresponds to  $|\zeta| = |x|t^{-1/3}$  large, and  $\arg z \in (-\frac{4}{9}\pi, \frac{4}{9}\pi)$  corresponds to  $\arg \zeta \in (-\frac{2}{3}\pi, \frac{2}{3}\pi)$ , Theorem 36 implies that for any  $\phi \in (0, \frac{\pi}{6})$  for large  $x \in \mathcal{D}_\phi$  and large  $\zeta = x/t^{1/3}$  we have

$$|f(x, t)| = O\left(|x|^{5/3} \mathfrak{h}_{(N+1)}(t|x|^{-3}, t|x|^{-2/3})\right) = O\left(|x|^{5/3} t^{N+1} \mathfrak{h}_{(N+1)}(|x|^{-3}, |x|^{-2/3})\right)$$

Changing variables, this implies

$$(x(z))^{-2} f(x(z, t), t) = O\left(t^{N+1} |z|^{-\frac{1}{2}} \mathfrak{h}_{(N+1)}(|z|^{-\frac{9}{2}}, |z|^{-1})\right) = o\left(t^N |z|^{-\frac{1}{2}} \mathfrak{h}_{(N)}(|z|^{-\frac{9}{2}}, |z|^{-1})\right)$$

as needed for asymptoticity. The convergence in the series representation in  $t^{7/9}$  follows from Theorem 36 (ii). It is seen from (92) that all the exponents of  $t$  are integer multiples of  $\frac{7}{9}$ .  $\square$

**Note 42** *Large  $\zeta$  includes part of the region where Theorems 2 and 3 imply Borel summability of the expansion in inverse powers of  $z$ . Together, the results provide uniform control of the solution.*

## 7 Appendix

### 7.1 Asymptotic behavior of solutions

In the assumptions of Theorem 3, by the remark following it, formal series solutions to the initial value problem are asymptotic to the actual unique solution. The discussion below addresses the issue of deriving this series, or, when less regularity is provided and only the first few terms of the expansion exist, how to show their asymptoticity.

*Heuristic calculation.* Assuming algebraic behavior of  $\mathbf{f}$  in our assumptions on the nonlinearity, it is seen that the most important terms for large  $\mathbf{x}$  (giving the “dominant balance”) are  $\mathbf{f}_t$ ,  $\mathcal{P}_0\mathbf{f}$ , coming from the constant part of  $\mathcal{P}$ , and  $\mathbf{r}(\mathbf{x}, t)$ . This suggests that, to leading order,  $\mathbf{f}(\mathbf{x}, t) \sim \mathbf{f}_I(\mathbf{x}) + \int_0^t e^{-\mathcal{P}_0(t-\tau)}\mathbf{r}(\mathbf{x}, \tau)d\tau$ . If we substitute

$$\mathbf{f}(\mathbf{x}, t) = \mathbf{A}_1(t)\mathbf{x}^{-\alpha_r} + \tilde{\mathbf{f}} \tag{113}$$

into (3),  $\tilde{\mathbf{f}}$  will generally satisfy an equation of the form (3), for an *increased* value of  $\alpha_r$ ; if the process can be iterated, as is the case in the examples in [9], it generates a formal series solution.

To obtain rigorous estimates, one writes the equation for  $\tilde{\mathbf{f}}$  defined in (113) and applies Theorem 2 to show  $\tilde{\mathbf{f}} = o(\mathbf{x}^{-\alpha_r})$ . If the coefficients of the equation allow it, this procedure can be repeated to obtain more asymptotic terms for  $\mathbf{f}$ . This is the case for instance in the assumptions of Theorem 3, where a complete series is obtained, which is furthermore Borel summable to  $\mathbf{f}$ .

The discussion also shows that the assumption  $\alpha_r \geq 1$  can be often be circumvented by subtracting the higher powers of  $\mathbf{x}$  from  $\mathbf{f}$ .

### 7.2 Borel summation and regularization: simple examples

In this section we discuss informally and using rather trivial examples, the regularizing features of Borel summation. An excellent account of Écalle’s modern theory of generalized summability is found in [12]; many interesting results, using more classical tools can be found in [1].

Singular perturbations give rise to nonanalytic behavior and divergent series. Infinity is an irregular singular point of the ODE  $f' - f = 1/x$ , and the formal power series solution  $\tilde{f} = \sum_{k=0}^{\infty} (-1)^k k! x^{-k-1}$  diverges. In the context of PDEs, the solution  $h$  of the heat equation  $h_t - h_{xx} = 0$  with  $h(0, x)$  real-analytic but not entire, has a factorially divergent expansion in *small*  $t$ , the recurrence relation for the terms of which is  $kH_k = H_{k-1}''$ .

The *Borel transform* of a series, is by definition its termwise inverse Laplace transform, which improves convergence since  $\mathcal{L}^{-1}x^{-k-1} = p^k/k!$ . If the Borel transformed of a series converges to a function which can be continued analytically along  $\mathbb{R}^+$  and is exponentially bounded, then its Laplace transform is the *Borel sum* of the series. Since on a formal level Borel summation is  $\mathcal{L}\mathcal{L}^{-1}$ , the identity, it can be shown to be an extended isomorphism between series and functions; in particular, the Borel sum of  $\tilde{f}$  above,  $\mathcal{L}(1+p)^{-1}$  is an actual solution of the equation. Another way to view this situation is that Borel transform maps singular problems into more regular ones. The Borel transform of the ODE discussed is  $(p+1)\mathcal{L}^{-1}f + 1 = 0$ . The inverse Laplace transform of  $h_t = h_{xx}$  in  $1/t$  is  $\hat{h}_{xx} - p\hat{h}_{pp} - \frac{3}{2}\hat{h}_p = 0$  which becomes regular,  $u_{xx} - u_{zz} = 0$  by taking  $\hat{h}(p, x) = p^{-1/2}u(2p^{1/2}, x)$ ,  $z = 2p^{1/2}$ .

It is in its latter role, of a regularizing tool, that we use Borel summation in PDEs.

### 7.3 Derivation of equation (3) from (2)

We define an  $m$ -dimensional vector  $\mathbf{f}$  by ordering the set  $\{\partial_{\mathbf{x}}^{\mathbf{j}} \mathbf{h} : 0 \leq |\mathbf{j}| < n\}$ . It is convenient to introduce  $\hat{\mathbf{g}}_2(\mathbf{x}, t, \mathbf{f})$  so that

$$\sum_{|\mathbf{J}|=n} \mathbf{g}_{2,\mathbf{J}}(\mathbf{x}, t, \{\partial_{\mathbf{x}}^{\mathbf{j}} \mathbf{h}\}_{|\mathbf{j}| \leq n-1}) \partial_{\mathbf{x}}^{\mathbf{J}} \mathbf{h} = - \sum_{i=1}^d \hat{\mathbf{g}}_{2,i}(\mathbf{x}, t, \mathbf{f}) \partial_{x_i} \mathbf{f}$$

So, for showing that (2) implies (3) it is enough to show that for  $1 \leq n' \leq n$ , for  $|\mathbf{J}'| = n' - 1$ ,

$$\partial_{\mathbf{x}}^{\mathbf{J}'} \left[ \mathbf{g}_1(\mathbf{x}, t, \mathbf{f}) + \sum_{i=1}^d \hat{\mathbf{g}}_{2,i}(\mathbf{x}, t, \mathbf{f}) \partial_{x_i} \mathbf{f} \right]$$

is of the form on the right hand side of (3). We do so in three steps.

**Lemma 43** Consider for  $k \geq 1$ ,

$$\mathbf{E}(\mathbf{x}, t) = \sum_{\mathbf{q} \geq 0}^{\ddagger} \mathbf{b}_{\mathbf{q}}(\mathbf{x}, t, \mathbf{f}) \prod_{\{m;k\}} (\partial_{\mathbf{x}}^{\mathbf{j}} f_l)^{q_{l,\mathbf{j}}} \quad (114)$$

where  $\{m;k\}$  denotes the set  $\{(l, \mathbf{j}) : 1 \leq l \leq m; 1 \leq |\mathbf{j}| \leq k\}$ , and  $\ddagger$  means summation over  $\mathbf{q}$  with the restriction

$$\sum_{\{m;k\}} |\mathbf{j}| q_{l,\mathbf{j}} \leq k \quad (115)$$

Then, for  $i = 1, 2, \dots, d$ ,  $\partial_{x_i} \mathbf{E}(\mathbf{x}, t)$  has the same form as (114) with restriction (115), provided  $k$  is replaced by  $k + 1$ .

PROOF. The proof is straightforward, keeping track of the number of derivatives and the powers involved: note that

$$\begin{aligned} \partial_{x_i} \mathbf{E}(\mathbf{x}, t, \mathbf{f}) &= \sum_{\mathbf{q} \geq 0} \left( \sum_{l=1}^m \frac{\partial}{\partial f_l} \mathbf{b}_{\mathbf{q}}(\mathbf{x}, t, \mathbf{f}) \partial_{x_i} f_l + \partial_{x_i} \mathbf{b}_{\mathbf{q}}(\mathbf{x}, t, \mathbf{f}) \right) \prod_{\{m;k\}} (\partial_{\mathbf{x}}^{\mathbf{j}} f_l)^{q_{l,\mathbf{j}}} \\ &+ \sum_{\mathbf{q} \geq 0} \mathbf{b}_{\mathbf{q}}(\mathbf{x}, t, \mathbf{f}) \sum_{l'=1}^m \sum_{|\mathbf{j}'|=1}^k q_{l',\mathbf{j}'} (\partial_{\mathbf{x}}^{\mathbf{j}'} f_{l'})^{q_{l',\mathbf{j}'}-1} \partial_{x_i} (\partial_{\mathbf{x}}^{\mathbf{j}'} f_{l'}) \prod_{\{m;k\}}^{\dagger} (\partial_{\mathbf{x}}^{\mathbf{j}} f_l)^{q_{l,\mathbf{j}}} \end{aligned}$$

where  $\prod^{\dagger}$  indicates that the term  $l = l', \mathbf{j} = \mathbf{j}'$  is missing from the product. Manifestly, this is of the form (114) with a suitable redefinition of  $\mathbf{b}_{\mathbf{q}}$  and with the product of the number of derivatives times the power totalling at most

$$|\mathbf{j}'| + 1 + |\mathbf{j}'|(q_{l',\mathbf{j}'} - 1) + \sum_{\{m;k\}}^{\dagger} |\mathbf{j}| q_{l,\mathbf{j}} = 1 + \sum_{\{m;k\}} |\mathbf{j}| q_{l,\mathbf{j}} \leq k + 1$$

Hence restriction (115) holds, now with  $k + 1$  instead of  $k$ .  $\square$

**Lemma 44** For any  $n' \geq 1$ , and any  $\mathbf{J}'$  with  $|\mathbf{J}'| = n' - 1$ ,

$$\partial_{\mathbf{x}}^{\mathbf{J}'} \mathbf{g}_1(y, t, \mathbf{f}(y, t)) = \sum_{\mathbf{q} \geq 0}^{\ddagger} \mathbf{b}_{\mathbf{q}}(\mathbf{x}, t, \mathbf{f}) \prod_{\{m; n'-1\}} (\partial_{\mathbf{x}}^{\mathbf{j}} f_l)^{q_{l, \mathbf{j}}} \quad (116)$$

for some  $\mathbf{b}_{\mathbf{q}}$ , depending on  $n'$ ,  $\mathbf{g}_1$ , and its first  $n' - 1$  derivatives, and where  $\sum^{\ddagger}$  means the sum over  $\mathbf{q}$  with the further restriction

$$\sum_{\{m; n'-1\}} |\mathbf{j}| q_{l, \mathbf{j}} \leq n' - 1$$

PROOF. The proof is by induction. We have, with obvious notation,

$$\partial_{x_i} \mathbf{g}_1(\mathbf{x}, t, \mathbf{f}(\mathbf{x}, t)) = \mathbf{g}_{1, x_i} + \mathbf{g}_{1, \mathbf{f}} \cdot \partial_{x_i} \mathbf{f}$$

which is of the form (116). Assume (116) holds for  $n' = k \geq 1$ , i.e. for all  $\mathbf{J}'$  satisfying  $|\mathbf{J}'| = k - 1$ ,

$$\partial_{\mathbf{x}}^{\mathbf{J}'} \mathbf{g}_1(\mathbf{x}, t, \mathbf{f}) = \sum_{\mathbf{q} \geq 0}^{\ddagger} \mathbf{b}_{\mathbf{q}}(\mathbf{x}, t, \mathbf{f}) \prod_{\{m; k-1\}} (\partial_{\mathbf{x}}^{\mathbf{j}} f_l)^{q_{l, \mathbf{j}}}$$

Taking a  $x_i$  derivative, and applying Lemma 43,  $\partial_{\mathbf{x}}^{\mathbf{J}} \mathbf{g}_1(y, t, \mathbf{f})$  for  $|\mathbf{J}| = k$  will have the form above, with  $k - 1$  replaced by  $k$  and with restriction

$$\sum_{\{m; k\}} |\mathbf{j}| q_{l, \mathbf{j}} \leq k$$

Thus, (116) holds for  $n' = k + 1$ , with a different  $\mathbf{b}$ . The induction step is proved.  $\square$

**Lemma 45** For  $n' = 1, 2, \dots, n$ , and any  $\mathbf{J}$  with  $|\mathbf{J}| = n' - 1$  we have

$$\partial_{\mathbf{x}}^{\mathbf{J}} [\hat{\mathbf{g}}_{2, i'}(\mathbf{x}, t, \mathbf{f}) \partial_{\mathbf{x}_{i'}} \mathbf{f}] = \sum_{\mathbf{q} \geq 0}^{\ddagger} \mathbf{b}_{\mathbf{q}}(\mathbf{x}, t, \mathbf{f}) \prod_{\{m; n'\}} (\partial_{\mathbf{x}}^{\mathbf{j}} f_l)^{q_{l, \mathbf{j}}} \quad (117)$$

for some  $\mathbf{b}_{\mathbf{q}}$ , depending on  $n'$ ,  $\mathbf{g}_2$  and its first  $n' - 1$  derivatives, where  $\sum_{\mathbf{q} \geq 0}^{\ddagger}$  denotes summation with the restriction

$$\sum_{\{m; n'\}} |\mathbf{j}| q_{l, \mathbf{j}} \leq n' \quad (118)$$

PROOF. Clearly (117) with restriction (118) holds for  $n' = 1$ . Suppose it holds for  $n' = k$ . Then we note that if  $|\mathbf{J}| = k + 1$ , then there exists some index  $1 \leq i \leq d$  and some  $\mathbf{J}'$ , with  $|\mathbf{J}'| = k$  so that  $\partial_{\mathbf{x}}^{\mathbf{J}} = \partial_{x_i} [\partial_{\mathbf{x}}^{\mathbf{J}'}]$ ; hence applying Lemma 43, we obtain (117) and (118) for  $n' = (k + 1)$ .  $\square$

## 7.4 Proof of Lemma 31

### 7.4.1 Inequalities used in estimates

1. We start with a simple inequality for  $\alpha > 1$  and  $\mu > 0$ :

$$(1 + \mu^\alpha) \int_0^1 s^{\alpha-1} e^{-\mu s} ds \leq 2\Gamma(\alpha) \quad (119)$$



This is clear for  $\mu \leq 1$ , while for  $\mu > 1$  we write  $(1 + \mu^\alpha) \leq 2\mu^\alpha$  and note that  $\int_0^\infty s^{\alpha-1} e^{-\mu s} ds = \mu^{-\alpha} \Gamma(\alpha)$ .

2. For  $\alpha > 0$ ,  $\mu > 0$ ,  $\sigma = 0, 1$ ,  $\nu > 2$  and  $m \in \mathbb{N}$ ,

$$\mu^\alpha \nu^\alpha \int_0^1 \frac{e^{-\nu \mu [1-(1-s)^m]}}{[1 + \mu^2(1-s)^2]^\sigma} s^{\alpha-1} ds \leq 8(2^\alpha + 1) \Gamma(\alpha) [1 + \mu^2]^{-\sigma} \quad (120)$$

where  $C(m)$  is independent of  $\mu$ ,  $\alpha$  and  $\nu$ . Indeed, the integral is bounded by

$$\begin{aligned} \left( \int_0^{\frac{1}{2}} du + \int_{\frac{1}{2}}^1 du \right) \frac{e^{-\mu \nu s} s^{\alpha-1} ds}{[1 + \mu^2(1-s)^2]^\sigma} &\leq \frac{1}{(1 + \mu^2/4)^\sigma} \int_0^1 e^{-\mu \nu s} s^{\alpha-1} ds \\ &+ \max_{s \in [1/2, 1]} \frac{e^{-\mu \nu s}}{[1 + \mu^2(1-s)^2]^\sigma} \int_0^1 s^{\alpha-1} ds \leq \frac{2\Gamma(\alpha)(\mu\nu)^{-\alpha}}{(1 + \mu^2/4)^\sigma} + \frac{e^{-\mu\nu/2}}{\alpha(1 + \mu^2/4)^\sigma} \\ &\leq \frac{2\Gamma(\alpha)(\mu\nu)^{-\alpha}}{(1 + \mu^2/4)^\sigma} + \frac{2^{\alpha+1}\Gamma(\alpha)(\mu\nu)^{-\alpha}}{(1 + \mu^2/4)^\sigma} \sup_{\alpha \in \mathbb{R}^+} \sup_{\mu\nu \in \mathbb{R}^+} \frac{(\mu\nu)^\alpha e^{-\mu\nu/2}}{2^{\alpha+1}\alpha\Gamma(\alpha)} \\ &\leq \frac{2\Gamma(\alpha)(\mu\nu)^{-\alpha}}{(1 + \mu^2/4)^\sigma} + \frac{2^{\alpha+1}\Gamma(\alpha)(\mu\nu)^{-\alpha}}{(1 + \mu^2/4)^\sigma} \end{aligned}$$

3. For  $n > 1$  the function

$$(1 + \mu) e^{-\mu} \int_0^1 e^{\mu[u^n + (1-u)^n]} du$$

is bounded in  $\mathbb{R}^+$ , as it can be checked applying Watson's lemma for large  $\mu$  and noting its continuity on  $[0, \infty)$ . Thus, for some constant  $C$  and  $\nu > 1$  we have

$$\int_0^{|p|} e^{\nu|s|^n + \nu|p-s|^n} ds \leq \frac{C|p|}{1 + |p|^n} e^{\nu|p|^n} \quad (121)$$

4. We have  $|\mathbf{p}^{\mathbf{k}}| \leq \max_{l \leq d} |p_l|^{\|\mathbf{k}\|} \leq \sum_{l \leq d} |p_l|^{\|\mathbf{k}\|}$  and thus for some constant  $C$  and all  $j \leq m$  we have

$$|\mathcal{P}_j(-\mathbf{p})| \leq C \sum_{l=1}^d (1 + |p_l|^n) \quad (122)$$

Also, for some  $C_2 > 0$ ,  $|\mathcal{P}_j(-\mathbf{p})| \leq C_2 \sum_i (1 + |p_i| + |p_i^n|) =: C_2(d + q)$  and thus, for  $\nu > C_2 + 1$  we have, for  $0 \leq l' \leq n$ ,

$$\begin{aligned} |\mathbf{p}|^{l'} \int_0^t e^{|\mathcal{P}_j(-\mathbf{p})|(t-\tau)} e^{\nu(\tau+1)q} d\tau &\leq |\mathbf{p}|^{l'} e^{q\nu + C_2 t d} \int_0^t e^{(\nu - C_2)q\tau} d\tau \\ &\leq T^{1-l'/n} e^{\nu q(t+1) + C_2 t d} \frac{|\mathbf{p}|^{l'}}{[(\nu - C_2)q]^{l'/n}} \sup_{\gamma > 0} \frac{1 - e^{-\gamma}}{\gamma^{1-l'/n}} \leq \frac{C_3(T)}{(\nu - C_2)^{l'/n}} e^{\nu q(t+1) + C_2 t d} \quad (123) \end{aligned}$$

### 7.4.2 Modified estimates

From (121) it follows that for a constant  $C$  independent of  $\Psi, \Phi$  we have

$$|\Psi * \Phi| \leq C e^{\nu(t+1) \sum_{i=1}^d (|p_i| + |p_i|^n)} \|\Psi\|_{\nu n} \|\Phi\|_{\nu n} \quad (124)$$

In particular  $\mathfrak{B}(\nu, n, \mathcal{S})$  is a Banach algebra. For the equivalent of Lemma 11, we use the following bounds.

$$I = \int_0^{|p_1|} s^{\alpha-1} e^{-\nu(t+1)[|p_1|^n - (|p_1|-s)^n]} e^{-\nu(t+1)s} ds \leq \int_0^{|p_1|} s^{\alpha-1} e^{-\nu(t+1)s} ds \leq \frac{\nu^{-\alpha}}{\alpha} (t+1)^{-\alpha}$$

and  $I \leq |p_1|^\alpha \int_0^1 s^{\alpha-1} e^{-\nu(t+1)|p_1|^n [1-(1-s)^n]} ds \leq C \frac{2^\alpha \Gamma(\alpha) |p_1|^\alpha}{[\nu(t+1)|p_1|^n]^\alpha} \quad (125)$

where we used (120) for  $\sigma = 0$ . From (125) it is clear that

$$\|\mathbf{H} * F_j\|_{\nu n} \leq \|\mathbf{H}\| * \|F_j\|_{\nu n} \leq C [\Gamma(\alpha)]^d c^\alpha (\nu(t+1))^{-d\alpha} \|\mathbf{F}\|_{\nu n} \quad (126)$$

In Lemma 16, we get instead

$$\left| |\mathbf{F}| * |\mathbf{G}| \right| \leq e^{\nu(t+1) \sum_{i=1}^d (|p_i| + |p_i|^n)} \|\mathbf{F}\|_{\nu n} \|\mathbf{G}\|_{\nu n}$$

Very similar changes are made in in Lemma 18, Corollary 19, and in Lemma 20 where in the proof we use (123) instead of (43). Definition 21, Lemma 22 and Definition 23 do not change. Lemma 24, Lemma 25 change in the same way as above. In Lemma 26 we use again (123) instead of (43) to make corresponding changes. Finally, in Lemma 27,  $\nu/4$  changes to  $\nu/4/c$ .

### Acknowledgments

The authors are indebted to R D Costin for valuable suggestions. One of the authors also benefitted from discussions with B.Sandstede. Work supported by NSF Grants DMS-0100495, DMS-0074924. Travel support by the Math Research Institute of the Ohio State University is also gratefully acknowledged.

### References

- [1] W Balsler Multisummability of formal power series solutions of partial differential equations with constant coefficients (preprint).
- [2] C Bender and S Orszag, *Advanced Mathematical Methods for scientists and engineers*, McGraw-Hill, 1978, Springer-Verlag 1999.
- [3] R.E. Caflisch and O.F. Orellana, Long time existence for a slightly perturbed vortex sheet, *Comm. Pure Appl. Math* **39**, 1 (1986).
- [4] R.E Caflisch and O.F. Orellana, Singular solutions and ill-posedness for the evolution of vortex sheets, *SIAM J. Math. Anal.* **20**, 293 (1989).

- [5] R.E Caffisch, O.F. Orellana and M. Siegel, A localized approximation method for vortical flows, *SIAM J. Appl. Math* **50**, 1517 (1990).
- [6] R.E Caffisch and S. Semmes, A nonlinear approximation for vortex sheet evolution and singularity formation, *Physica D* **41**, 197 (1990).
- [7] O. Costin, On Borel Summation and Stokes Phenomena for Rank-1 Nonlinear Systems of Ordinary Differential Equations, *Duke Math. J.* **93**, No.2, 289 (1998).
- [8] O. Costin, R. D. Costin, On the formation of singularities of solutions of nonlinear differential systems in antistokes directions, *Inv. Math.*, 45, 3, pp 425-485 (2001).
- [9] O. Costin, S. Tanveer, Existence and uniqueness for a class of nonlinear higher-order partial differential equations in the complex plane, *Comm. Pure Appl. Math*, Vol. LIII, 1092—1117 (2000).
- [10] O. Costin and S. Tanveer, Analyzability in the context of PDEs and applications (submitted to *Annales Toulouse*).
- [11] Formation of singularities in nonlinear evolution PDEs (in preparation).
- [12] J. Écalle in *Bifurcations and periodic orbits of vector fields NATO ASI Series*, Vol. 408, 1993.
- [13] J. Écalle *Fonctions analysables et preuve constructive de la conjecture de Dulac*, Paris : Hermann (1992).
- [14] P. Garabedian, Stability of Cauchy's Problem in Space for Analytic System of Arbitrary Type, *J. Math. Mech.*, **9**, 905 (1960).
- [15] C. E. Kenig and G. Staffilani, Local well-posedness for higher order nonlinear dispersive systems. *J. Fourier Anal. Appl.* 3, no. 4, 417–433, (1997).
- [16] S. Klainerman, Global existence for nonlinear wave equations., *Comm. Pure Appl. Math.* **33** no. 1, 43 (1980)
- [17] S. Klainerman, Long-time behavior of solutions to nonlinear evolution equations, *Arch. Rational Mech. Anal.* **78** , no. 1, 73 (1982).
- [18] S. Klainerman and G. Ponce, Global, small amplitude solutions to nonlinear evolution equations, *Comm. Pure Appl. Math.* **36** 133 (1983)
- [19] S. Klainerman, S. Selberg, Remark on the optimal regularity for equations of wave maps type, *Comm. Partial Differential Equations* **22** , no. 5-6, 901 (1997)
- [20] D. A. Lutz, M. Miyake and R. Schäfke On the Borel summability of divergent solutions of the heat equation, *Nagoya Math. J.* **154**, 1, (1999).
- [21] D.W. Moore, The spontaneous appearance of a vortex layer of small thickness, *Proc. R. Soc. Lond. A* **365**, 105 (1979).

- [22] D.W. Moore, Numerical and analytical aspects of Helmholtz instability, *Theoretical and Applied Mechanics, Proc. XVI ICTAM* (Ed. F.I. Niordson and N. Olhoff). North Holland, 1985.
- [23] G. Ponce, Global existence of small solutions to a class of nonlinear evolution equations, *Nonlinear Analysis* **9** 399 (1985).
- [24] W. K. Lim and G. Ponce, On the initial value problem for the one dimensional quasi-linear Schrödinger equations. *SIAM J. Math. Anal.* **34**, no. 2, 435–459 (2002).
- [25] M. Sammartino and R. E. Caflisch, Zero Viscosity Limit for Analytic Solutions of the Navier-Stokes Equation on a Half-Space. I. Existence for Euler and Prandtl Equations, *Commun. Math. Phys.* **192**, 433–461 (1998).
- [26] M. Sammartino and R. E. Caflisch, Zero Viscosity Limit for Analytic Solutions of the Navier-Stokes Equation on a Half-Space. II. Construction of the Navier-Stokes Solution, *Commun. Math. Phys.* **192**, 463 (1998).
- [27] J. Shatah, Global existence of small solutions to nonlinear evolution equations, *J. Differential Equations* **46** no. 3, 409 (1982).
- [28] J. Shatah, M. Struwe Regularity results for nonlinear wave equations. *Ann. of Math. (2)* **138** , no. 3, 503 (1993)
- [29] S. Tanveer, Evolution of Hele-Shaw interface for small surface tension, *Phil. Trans. Royal Soc. London A.* **343**, 155 (1993).

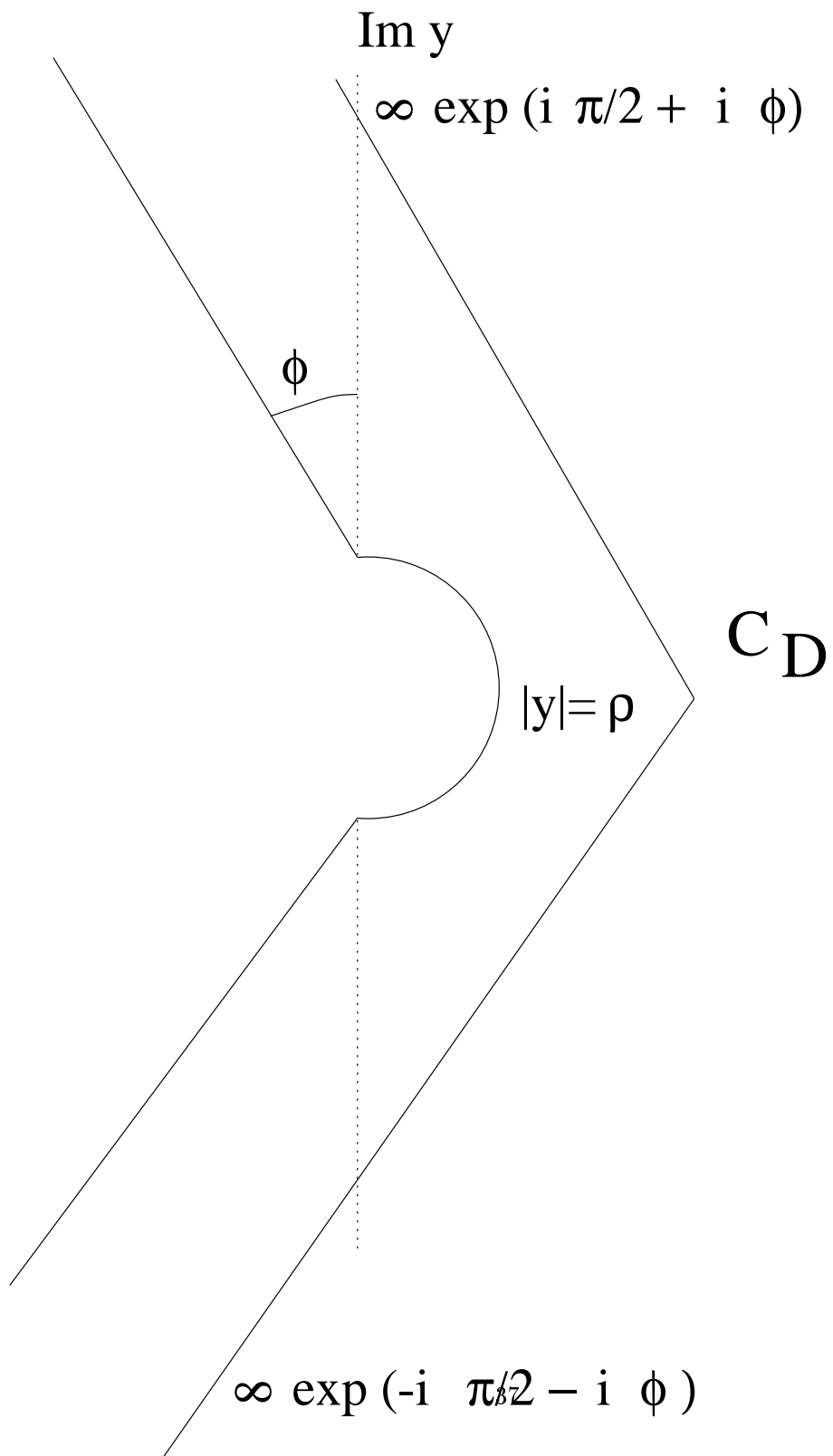


Figure 1: Contour  $C_D$  in the  $p$ -plane.