# REMARKS ON VASY'S OPERATOR WITH ANALYTIC COEFFICIENTS 

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#### Abstract

We consider Vasy's operator [10] with analytic coefficients. That operator arises in the study of scattering on asymptotically hyperbolic manifolds and in general relativity.


## 1. General assumptions and conjectures

In his investigation of scattering resolvent on asymptotically hyperbolic manifolds, Vasy [10] introduced a degenerate differential operator switching behaviour from elliptic to hyperbolic along a hypersurface. More general operators with similar properties appear also in the study the of Kerr-de Sitter wave equation. We refer to [4, Chapter $5],[10],[13]$ and $[14, \S 3.1]$ for motivation and general results.

In this note we present some remarks about Vasy's operator with analytic coefficients: we ask some general questions about propagation of analytic singularities, prove a conditional analytic hypoellipticity in a model case and give a direct prove of a Cauchy-Kovalevskaya theorem for this operator. After this note was written, Zuily [12] showed that by adapting methods of Bolley-Camus [3], conditional analytic hypoellipticity holds for all such operators settling [14, Conjecture 2]. The method of proof in the model case presented in $\S 2$ is however very different and might be open to generalizations.

To introduce Vasy's operator, suppose that $M$ is a compact analytic manifold and

$$
(-1,1) \ni x \mapsto Q\left(x, y, D_{y}\right)=\sum_{|\alpha| \leq 2} a_{\alpha}(x, y) D_{y}^{\alpha}, \quad D:=\frac{1}{i} \partial
$$

is an analytic family of self-adjoint (with respect to a density on $M$ ) elliptic second order differential operators with analytic coefficients.

We are interested in the following family of operators depending on a parameter $\lambda \in$ $\mathbb{C}$ :

$$
\begin{equation*}
P(\lambda):=x D_{x}^{2}-(\lambda+i) D_{x}+\gamma(x, y) x D_{x}+Q\left(x, y, D_{y}\right) . \tag{1}
\end{equation*}
$$

This is the operator which plays a role in Vasy's treatment of scattering on asymptotically hyperbolic manifolds and is close to the operator $e^{i \lambda t} \square_{g} e^{-i \lambda t}$ where $g$ is a Kerr-de Sitter-like metric.

Here we assume that the coefficients of $Q$ and the function $\gamma$ are real analytic in a neighbourhood of $(-1,1) \times M$,

$$
a_{\alpha}, \gamma \in C^{\omega}([-1,1] \times M)
$$

We denote by $\mathrm{WF}(u)$ and $\mathrm{WF}_{\mathrm{a}}(u), C^{\infty}$ and analytic wave front sets of $u \in \mathcal{D}^{\prime}((-1,1) \times$ $M)$, respectively - see [6, Chapter 8], [8].

We have the following possible analytic regularity statements of increasing strength: for $u \in C^{\infty}((-1,1) \times M)$ and $\lambda \notin-i \mathbb{N}^{*}$,

$$
\begin{gather*}
P(\lambda) u=f \in C^{\omega}((-1,1) \times M) \Longrightarrow u \in C^{\omega}((-1,1) \times M) ;  \tag{2}\\
P(\lambda) u=f, \quad \mathrm{WF}_{\mathrm{a}}(f) \cap N^{*}(M \times\{0\})=\emptyset \Longrightarrow \mathrm{WF}_{\mathrm{a}}(u) \cap N^{*}(M \times\{0\})=\emptyset ;  \tag{3}\\
P(\lambda) u=f \in C^{\omega}(U),\left(0, y_{0}\right) \in U \subset(-1,1) \times M \Longrightarrow u \in C^{\omega}(V), \tag{4}
\end{gather*}
$$

for some neighbourhood $V$ of $\left(0, y_{0}\right)$. Finally,

$$
\begin{equation*}
P(\lambda) u=f, \quad\left(0, y_{0}, 1,0\right) \notin \mathrm{WF}_{\mathrm{a}}(f), y_{0} \in M \Longrightarrow\left(0, y_{0}, 1,0\right) \notin \mathrm{WF}_{\mathrm{a}}(u) . \tag{5}
\end{equation*}
$$

In the local versions of the conjecture we can take $M=\mathbb{R}^{n}$. The implication (2) is a conditional form of analytic hypoellipticity, that is analytic hypoellipticity under a regularity assumption.

If we assume that $u \in H^{s+1}$ for $s+\frac{1}{2}>-\operatorname{Im} \lambda$ (rather than $u \in C^{\infty}$ ) then the statements (2)-(5) hold in the $C^{\infty}$ category, that is for $C^{\omega}$ replaced by $C^{\infty}$ and $\mathrm{WF}_{\mathrm{a}}$ replaced by WF - see [13, §4] for (2),(3) and [5] for (4),(5). Consequently we expect (2)-(5) to be valid under that weaker assumption $u \in H^{s+1}, s>-\operatorname{Im} \lambda-\frac{1}{2}$ (which can be further microlocalized).

## 2. Proof of analytic hypoellipticity in the model case

We will prove (2) in the model case of $\gamma=0$ and $Q\left(x, y, D_{y}\right)=-\Delta_{M}$ where $-\Delta_{M}$ is the Laplacian for a real analytic metric on $M$. The proof is based on separation of variables and we will quote some results about Fuchsian differential operators - see $\S 3$ - as well as some standard results about Bessel function asymptotics.

It is enough to show that $u$ is analytic in $(-\varepsilon, \varepsilon) \times M$ for some $\varepsilon>0$ as propagation of analytic singularities [8] (which is simply ellipticity for $x>0$ ) implies that $u$ is analytic in $(-1,1) \times M$.

We first recall the following consequence of [2, Theorem 1]. In $\S 3$ we present a self-contained argument in our special case.

Lemma 2.1. Suppose that $\lambda \notin-i \mathbb{N}^{*}$. There exists $\varepsilon>0$ such that for any $f \in$ $\left.C^{\omega}((-1,1) \times M)\right)$ we can solve $P(\lambda) u=f$ with $u \in C^{\omega}((-\varepsilon, \varepsilon) \times M)$.

Hence we can assume that $f \equiv 0$ and it is enough to show that for $P(\lambda) u=0$ near $x=0, u(x, y)$ is analytic in $(-\varepsilon, \varepsilon) \times M$ for some $\varepsilon>0$. For that it is in fact sufficient
to show that analyticity holds true in $[0, \varepsilon) \times M$ for some $\varepsilon>0$. This follows from the following observation: a solution analytic in $[0, \varepsilon)$ extends to a solution in $\tilde{u}$ in $\left(-\varepsilon_{1}, \varepsilon\right)$ for some $\varepsilon_{1}>0$. Hence the difference $v:=\tilde{u}-u$ is a smooth solution in $\left(-\varepsilon_{1}, \varepsilon\right) \times M$ supported in $\left(-\varepsilon_{1}, 0\right] \times M$. But then [13, Lemma 1] shows that $v \equiv 0$ and hence $u$ is analytic in $\left(-\varepsilon_{1}, \varepsilon\right) \times M$.

Let $\left\{u_{k}(y)\right\}_{k=0}^{\infty}$ be an orthonormal set of eigenfunctions of $-\Delta_{M}$ :

$$
\left(-\Delta_{M}-\mu_{k}^{2}\right) u_{k}(y)=0, \quad\left\langle u_{k}, u_{\ell}\right\rangle_{L^{2}(M)}=\delta_{k \ell}
$$

We then write

$$
u(x, y)=\sum_{k=1}^{\infty} a_{k}(x) u_{k}(y)
$$

where the coefficients $a_{k}(x)$ are smooth and solve

$$
\begin{equation*}
\left(\partial_{x} x \partial_{x}-i \lambda \partial_{x}-\mu_{k}^{2}\right) a_{k}(x)=0, \quad|x|<\delta \tag{6}
\end{equation*}
$$

Let $H$ be the unique solution to

$$
\left(\partial_{x} x \partial_{x}-i \lambda \partial_{x}-1\right) H_{\lambda}(x)=0, \quad H_{\lambda}(0)=1, \quad \lambda \notin-i \mathbb{N}^{*}
$$

where the uniqueness follows from the indicial equation as in the proof of the following
Lemma 2.2. For $x \in \mathbb{C}$ with $|\arg x|<\pi$,

$$
\begin{equation*}
H_{\lambda}(x)=\frac{1}{\sqrt{2 \pi}} \Gamma(1-i \lambda) 2^{i \lambda} x^{\frac{i \lambda}{2}-\frac{1}{2}} e^{2 \sqrt{x}}\left(1+\mathcal{O}_{\lambda}(1 /|x|)\right), \quad|x| \rightarrow \infty \tag{7}
\end{equation*}
$$

In addition, for $x \in \mathbb{C}$ with $|x|>1$,

$$
\begin{equation*}
\left|H_{\lambda}(x)\right| \leq e^{C_{\lambda} \sqrt{|x|}} \tag{8}
\end{equation*}
$$

Proof. If $x=\frac{1}{4} z^{2}$ then (see [13, (2.2)] where the motivation for this change of variables is also presented)

$$
x\left(\partial_{x} x \partial_{x}-i \lambda \partial_{x}-1\right)=\frac{1}{4} z^{i \lambda}\left(z^{2} \partial_{z}^{2}+z \partial_{z}+\lambda^{2}-z^{2}\right) z^{-i \lambda}
$$

which is the modified Bessel equation with the parameter $\alpha=-i \lambda$. It is solved by

$$
I_{-i \lambda}(z)=\frac{1}{\Gamma(1-i \lambda)}\left(\frac{z}{2}\right)^{-i \lambda}\left(1+z^{2} F\left(z^{2}\right)\right), \quad z \rightarrow 0+
$$

Hence

$$
H_{\lambda}(x)=\Gamma(1-i \lambda) x^{\frac{i \lambda}{2}} I_{-i \lambda}(2 \sqrt{x})
$$

and the expansion follows from the standard asymptotic expansion of $I_{-i \lambda}(z)-$ see [1, (9.7.1)]. The upper bound (8) is immediate from the recursion relations in the expansion of $H_{\lambda}(x)$ :

$$
H_{\lambda}(x)=\sum_{k=0}^{\infty} H_{\lambda, k} x^{k}, \quad H_{\lambda, 0}=1, \quad H_{\lambda, k+1}=\frac{1}{(k+1)(k+1-i \lambda)} H_{\lambda, k}
$$

Rescaling (6) by $\tilde{x}=\mu_{k}^{2} x$ we see that

$$
\begin{equation*}
a_{k}(x)=a_{k}(0) H_{\lambda}\left(\mu_{k}^{2} x\right) \tag{9}
\end{equation*}
$$

Since $u(x, y)$ is smooth in $x$ and $y$ it follows that, uniformly for $|x| \leq \frac{1}{2}$,

$$
\begin{aligned}
a_{k}(x) & =\left\langle u(x, \bullet), u_{k}\right\rangle_{L^{2}(M)}=\left\langle\left(I-\Delta_{M}\right)^{N} u,\left(I-\Delta_{M}\right)^{-N} u_{k}\right\rangle_{L^{2}(M)} \\
& =\mathcal{O}_{N}\left(\left\langle\mu_{k}\right\rangle^{-2 N}\right),
\end{aligned}
$$

though we only need the case of $N=0$. These two facts and (7) give, for large values of $k$,

$$
\left|a_{k}(0)\right|=\left|a_{k}\left(\frac{1}{2}\right)\right|\left|H_{\lambda}\left(\frac{1}{2} \mu_{k}^{2}\right)\right|^{-1} \leq C_{\lambda} e^{-\mu_{k} / 2} .
$$

Using this, (8) and the analyticity of $H_{\lambda}$ in (9) give

$$
\begin{equation*}
\left|\partial_{x}^{\ell} a_{k}(x)\right| \leq C^{\ell+1} \ell^{\ell} e^{-\mu_{k} / 3}, \quad|x| \leq \delta, \tag{10}
\end{equation*}
$$

where $\delta$ depends only on $\lambda$.
On the other hand,

$$
\begin{equation*}
\left|\partial_{y}^{\alpha} u_{k}(y)\right| \leq C^{1+|\alpha|} \mu_{k}^{n / 2}\left(\mu_{k}+|\alpha|\right)^{|\alpha|}, \tag{11}
\end{equation*}
$$

see for instance [7] for a self-contained presentation. Putting $N(r)=\max \left\{k: \mu_{k} \leq\right.$ $r\} \leq C_{0} r^{n}, n=\operatorname{dim} M$, we obtain

$$
\begin{aligned}
\left|\partial_{x}^{\ell} \partial_{y}^{\alpha} u\right| & \leq C^{|\alpha|+\ell+1} \ell^{\ell} \sum_{k=0}^{\infty}\left(\mu_{k}+|\alpha|\right)^{|\alpha|} e^{-\mu_{k} / 4}=C^{|\alpha|+\ell+1} \ell^{\ell} \int_{0}^{\infty}(r+|\alpha|)^{|\alpha|} e^{-r / 4} d N(r) \\
& \leq C_{1}^{|\alpha|+\ell+1} \ell^{\ell}|\alpha|^{|\alpha|}
\end{aligned}
$$

since

$$
\begin{aligned}
\int_{0}^{\infty}(r+|\alpha|)^{|\alpha|} e^{-r / 4} d N(r) & \leq C_{0}|\alpha| \int_{0}^{\infty}(1+r)^{n}(r+|\alpha|)^{|\alpha|} e^{-r / 4} d r \\
& \leq C_{0}|\alpha|^{|\alpha|+1} \int_{0}^{\infty}(1+r)^{n+|\alpha|} e^{-r / 4} d r \leq C_{2}^{|\alpha|}|\alpha|^{|\alpha|}
\end{aligned}
$$

This completes the proof of (2).

## 3. A Cauchy-Kovalevskaya theorem for the Vasy operator

We will use the methods of Baouendi-Goulaouic [2] (with simplifications from [9] and [11]) to show existence of analytic solutions of the Vasy operator (1). One could simply quote [2] for the main result but since the situation here is simpler we revisit the approach of [2].

For $\lambda \in \mathbb{C}$ we consider the following family of operators:

$$
P(\lambda)=x D_{x}^{2}-(\lambda+i) D_{x}+\gamma(x, y) x D_{x}+Q\left(x, y, D_{y}\right), \quad x \in(-1,1), \quad y \in U \Subset \mathbb{R}^{n},
$$

where

$$
Q\left(x, y, D_{y}\right)=\sum_{|\alpha| \leq 2} a_{\alpha}(x, y) D_{y}^{\alpha}, \quad \gamma, a_{\alpha} \in C^{\omega}((-1,1) \times U)
$$

and $\gamma$ and $a_{\alpha}$ are real analytic in $(x, y)$. There are no further assumption on $Q$ and in particular ellipticity plays no role here.

Proposition 3.1. Suppose that $\lambda \notin-i \mathbb{N}^{*}$. Then, for any open set $V \Subset U$ there exists $\varepsilon>0$ such that for $u_{0} \in C^{\omega}(U)$ and $f \in C^{\omega}((-1,1) \times U)$ there exists a unique $u \in C^{\omega}((-\varepsilon, \varepsilon) \times V)$ satisfying

$$
\begin{equation*}
P(\lambda) u=f \quad \text { in }(-\varepsilon, \varepsilon) \times V, \quad u(0, y)=u_{0}(y), \quad y \in V \tag{12}
\end{equation*}
$$

We associate to $P(\lambda)$ an indicial operator

$$
\begin{equation*}
\mathcal{C}\left(\lambda, x \partial_{x}\right):=-\left(x \partial_{x}\right)^{2}+i \lambda x \partial_{x} \tag{13}
\end{equation*}
$$

and note that

$$
\begin{equation*}
\mathcal{C}(\lambda, s):=x^{-s} \mathcal{C}\left(\lambda, x \partial_{x}\right) x^{s}=-s(s-i \lambda) . \tag{14}
\end{equation*}
$$

To construct $u(x, y)$ we write it as follows,

$$
\begin{equation*}
u(x, y)=u_{0}(y)+\sum_{k=1}^{K-1} \frac{x^{k}}{k!} \partial_{x}^{k} u(0, y)+x^{K} u_{K}(x, y) \tag{15}
\end{equation*}
$$

(We will use the same notation for other functions of $x: x^{K} u_{K}$ denotes the remainder in the $K$-term Taylor expansion.)

Since $x P(\lambda) u=x f$, we have

$$
\mathcal{C}\left(\lambda, x \partial_{x}\right) u=x f-\gamma x^{2} D_{x} u-x Q\left(x, y, D_{y}\right) u
$$

and this gives the following system of equations

$$
\begin{align*}
\frac{1}{k!} \mathcal{C}(\lambda, k) \partial_{x}^{k} u(0, y)= & \frac{1}{(k-1)!} \partial_{x}^{k-1} f(0, y)+i \sum_{m+\ell=k-1} \frac{1}{(m-1)!!!} \partial_{x}^{\ell} \gamma(0, y) \partial_{x}^{m} u(0, y) \\
& -\sum_{m+\ell=k-1} \frac{1}{m!\ell!} \partial_{x}^{\ell} Q\left(0, y, D_{y}\right) \partial_{x}^{m} u(0, y), \quad 1 \leq k \leq K-1 \tag{16}
\end{align*}
$$

If $\mathcal{C}(\lambda, k) \neq 0$ for $k \in \mathbb{N}^{*}$ then we can find $\partial_{x}^{k} u(0, y) \in C^{\omega}(U)$ satisfying (16). In view of (14) that is precisely the condition that $\lambda \notin-i \mathbb{N}^{*}$.

The equation for $u_{K}$ becomes

$$
x P(\lambda) x^{K} u_{K}=x^{K} F_{K}(x, y)
$$

where

$$
\begin{align*}
& F_{K}(x, y):=f_{K-1}(x, y)-\left(Q_{K-1}\left(x, y, D_{y}\right)-i \gamma_{K-1}(x, y) x \partial_{x}\right) \sum_{k=0}^{K-1} \frac{x^{k}}{k!} \partial_{x}^{k} u(0, y) \\
&+i \sum_{\substack{m+\ell>K-2 \\
m<K-1, \ell<K-1}} \frac{x^{m+\ell-K+1}}{(m-1)!\ell!} \partial_{x}^{\ell} \gamma(0, y) \partial_{x}^{m} u(0, y)  \tag{17}\\
&-\sum_{\substack{m+\ell>K-2 \\
m<K-1, \ell<K-1}} \frac{x^{m+\ell-K+1}}{m!\ell!} \partial_{x}^{\ell} Q\left(0, y, D_{y}\right) \partial_{x}^{m} u(0, y)
\end{align*}
$$

(The specific form of $F_{K}$ is of course not important - what matters is that it is constructed using $\partial_{x}^{k} u(0, y), k \leq K-1$ and analytic in all variables.)

Since $x^{-K} \mathcal{C}\left(\lambda, x \partial_{x}\right)\left(x^{K} v\right)=\mathcal{C}\left(\lambda, x \partial_{x}+K\right) v$, we obtain

$$
\begin{equation*}
P_{K}(\lambda) u_{K}=F_{K} \tag{18}
\end{equation*}
$$

where $F_{K}$ is given by (17) and

$$
\begin{align*}
P_{K}(\lambda)=- & \left(x \partial_{x}+K\right)^{2}+i \lambda\left(x \partial_{x}+K\right) \\
& -i x \gamma(x, y)\left(x \partial_{x}+K\right)+x Q\left(x, y, D_{y}\right) \tag{19}
\end{align*}
$$

The advantage now lies in the fact that the indicial equation has two roots $-K,-K+i \lambda$ and for $K>-\operatorname{Im} \lambda$, the real parts of both roots are negative.

Proposition 3.2. Suppose that

$$
\begin{gathered}
\mathcal{P}:=\left(x \partial_{x}-s_{1}\right)\left(x \partial_{x}-s_{2}\right)+x b(x, y)\left(\partial_{x} x\right)+x B\left(x, y, \partial_{y}\right) \\
B\left(x, y, \partial_{y}\right)=\sum_{|\alpha| \leq 2} b_{\alpha}(x, y) \partial_{y}^{\alpha}, \text { where } a_{j} \in \mathbb{C}, b, b_{\alpha} \in C^{\omega}([-1,1] \times U) \text { and } \\
\operatorname{Re} s_{j}<0 .
\end{gathered}
$$

Then for any open set $V \Subset U$ there exists $\varepsilon>0$ such that for $f \in C^{\omega}((-1,1) \times U)$ there exists a unique $u \in C^{\omega}((-\varepsilon, \varepsilon) \times V)$ solving

$$
\mathcal{P} u=f .
$$

Remarks. 1. This works in much greater generality and in particular we could assume that $s_{j}$ are analytic functions of $y$. In our case $s_{1}=-K$ and $s_{2}=-K+i \lambda$ are constant.
2. One can assume continuity of the coefficients and of $f$ in the $x$ variable and still obtain solutions for which $\left(x \partial_{x}\right)^{k} u, k \leq 2$ are continuous with values in the spaces of analytic functions in $y$-see [2] and [9].

Proof of Proposition 3.2. By passing to a cover (and using a uniqueness argument) and shifting the origin we can assume that

$$
V \Subset D_{\mathbb{C}^{n}}(0, R) \cap \mathbb{R}^{n} \Subset U, \quad D_{\mathbb{C}^{n}}(0, R):=\left\{z \in \mathbb{C}^{n}:\left|z_{j}\right|<R\right\}
$$

and that the coefficients of $\mathcal{P}$ extend to holomorphic functions in a neighbourhood of $D_{\mathbb{C}}(0, \delta) \times D_{\mathbb{C}^{n}}(0, R), \delta>0$. For $\eta>0$ sufficiently small we then put

$$
G=\left\{(x, y) \in \mathbb{C}^{n}:|x|^{\frac{1}{2}} / \eta+|y|<R\right\}, \quad|y|:=\max \left|y_{j}\right| .
$$

We define the Banach space $\mathscr{X}=\mathscr{X}_{\eta, p}$ of functions holomorphic in $G$ with the norm

$$
\|u\|_{\eta, p}:=\sup _{(x, y) \in G}\left(R-|y|-|x|^{\frac{1}{2}} / \eta\right)^{p}|u(x, y)|, \quad p>1
$$

We put $\mathcal{P}_{2}:=\left(x \partial_{x}-s_{1}\right)\left(x \partial_{x}-s_{2}\right)$ and define

$$
\mathcal{H} g(x, y):=\int_{0}^{1} \int_{0}^{1} \xi_{1}^{-1-s_{1}} \xi_{2}^{-1-s_{2}} g\left(\xi_{1} \xi_{2} x, y\right) d \xi_{1} d \xi_{2}
$$

so that $\mathcal{P}_{2} \mathcal{H} g=g$. We also define

$$
\mathcal{H}_{m} g(x, y):=\int_{0}^{1} \cdots \int_{0}^{1} g\left(\xi_{1} \cdots \xi_{m} x, y\right) d \xi_{1} \cdots d \xi_{m}
$$

which solves $\left(\partial_{x} x\right)^{m} \mathcal{H}_{m} g=g$.
Following [9] we now look for a solution of the form $u=\mathcal{H}_{2} g$, that is a solution to

$$
\mathcal{P}_{2} \mathcal{H}_{2} g=f-x b\left(\partial_{x} x\right) \mathcal{H}_{2} g-x B\left(x, y, \partial_{y}\right) \mathcal{H}_{2} g .
$$

That means we are looking for a fixed point of $\mathcal{T}$ which is defined as

$$
\mathcal{T} g:=\left(\partial_{x} x\right)^{2} \mathcal{H}\left(f-x b \mathcal{H}_{1} g-x B\left(x, y, \partial_{y}\right) \mathcal{H}_{2} g\right),
$$

and we want to show that, for $\eta$ small enough, $\mathcal{T}$ is a contraction on $\mathscr{X}$.
We need to show that $\mathcal{T}: \mathscr{X} \rightarrow \mathscr{X}$ and we first note that

$$
\begin{equation*}
\left\|\left(\partial_{x} x\right)^{2} \mathcal{H} u\right\|_{\eta, p} \leq C_{s}\|u\|_{\eta, p} \tag{20}
\end{equation*}
$$

In fact,

$$
\begin{aligned}
x \partial_{x} \mathcal{H} u(x, y) & =\int_{0}^{1} \int_{0}^{1} \xi_{1}^{-s_{1}} \xi_{2}^{-s_{2}-1} \partial_{\xi_{1}}\left[u\left(\xi_{1} \xi_{2} x, y\right)\right] d \xi_{1} d \xi_{2} \\
& =s_{1} \mathcal{H} u(x, y)+\int_{0}^{1} \xi_{2}^{-s_{2}-1} u\left(\xi_{2} x, y\right) d \xi_{2}
\end{aligned}
$$

and hence $x \partial_{x} \mathcal{H}=\mathcal{O}_{s}(1)_{\mathscr{X} \rightarrow \mathscr{X}}$. Writing $\left(\partial_{x} x\right)^{2}$ using $\mathcal{P}_{2}$ and $x \partial_{x}-s_{j}$ then shows (20). Similarly,

$$
\begin{equation*}
\left\|\mathcal{H}_{m} g\right\|_{\eta, p} \leq\|g\|_{\eta, p} \tag{21}
\end{equation*}
$$

We now have to estimate $\left\|x \partial_{y}^{\alpha} \mathcal{H}_{2} g\right\|_{\eta, p}$ for $|\alpha|=1,2$ and the key component is Nagumo's Lemma: for $g \in \mathscr{X}$,

$$
\begin{equation*}
\left|\partial_{y_{j}} g(x, y)\right| \leq(p+1) e\left(R-|y|-|x|^{\frac{1}{2}} / \eta\right)^{-p-1}\|g\|_{\eta, p}, \quad j=1, \cdots, n \tag{22}
\end{equation*}
$$

This follows from a one dimensional inequality: for $f$ holomorphic in $|z|<r, z \in \mathbb{C}$,

$$
|f(z)| \leq C(r-|z|)^{-p} \longrightarrow\left|\partial_{z} f(z)\right| \leq C(p+1)\left(1+p^{-1}\right)^{p}(r-|z|)^{-p-1}
$$

which in turn follows from Cauchy's inequality $\left|\partial_{z} f(z)\right| \leq \rho^{-1} \max _{|z-w|=\rho}|f(w)| \leq$ $C \rho^{-1}(r-\rho-|z|)^{-p}$ and optimization in $\rho$.

We claim that

$$
\begin{equation*}
\left\|x^{\frac{|\alpha|}{2}} \partial_{y}^{\alpha} \mathcal{H}_{|\alpha|} g\right\|_{\eta, p} \leq C \eta^{|\alpha|}\|g\|_{\eta, p}, \quad|\alpha| \leq 2 \tag{23}
\end{equation*}
$$

We first consider the case of $|\alpha|=1$. Using (22) we see that

$$
\begin{align*}
|x|^{\frac{1}{2}}\left|\partial_{y_{j}} \mathcal{H}_{1} g(x, y)\right| & \leq C\|g\|_{\eta, p} \int_{0}^{1} \frac{|x|^{\frac{1}{2}}}{\left(R-|y|-|\xi x|^{\frac{1}{2}} / \eta\right)^{p+1}} d \xi \\
& \leq C\|g\|_{\eta, p} \eta^{2}|x|^{-\frac{1}{2}} \int_{0}^{|x| / \eta^{2}}\left(R-|y|-s^{\frac{1}{2}}\right)^{-p-1} d s  \tag{24}\\
& \leq C_{p} \eta\|g\|_{\eta, p}\left(R-|y|-|x|^{\frac{1}{2}} / \eta\right)^{-p} .
\end{align*}
$$

Here we used the inequality

$$
\int_{0}^{r}\left(\rho-s^{\frac{1}{2}}\right)^{-p-1} d s \leq C_{p} r^{\frac{1}{2}}\left(\rho-r^{\frac{1}{2}}\right)^{-p}, \quad 0 \leq r<\rho, \quad p>1
$$

which follows from differentiating both sides in $r$ (and the fact that the inequality is valid for $r=0$ ). This proves (23) for $|\alpha|=1$. For $|\alpha|=2$ we again use (22) and obtain

$$
\begin{aligned}
|x|\left|\partial_{y_{j}} \partial_{y_{k}} \mathcal{H}_{2} g(x, y)\right| & \leq\|g\|_{\eta, p} \int_{0}^{1} \int_{0}^{1}|x|\left(R-|y|-\left|\xi_{1} \xi_{2} x\right|^{\frac{1}{2}} / \eta\right)^{-p-2} d \xi_{1} d \xi_{2} \\
& \leq\|g\|_{\eta, p} \prod_{j=1}^{2} \int_{0}^{1}|x|^{\frac{1}{2}}\left(R-|y|-\left|\xi_{j} x\right|^{\frac{1}{2}} / \eta\right)^{-p / 2-1} d \xi_{j}
\end{aligned}
$$

We now argue as in (24) for each term and obtain (23).
From (23) we obtain

$$
\begin{equation*}
\left\|x \partial_{y}^{\alpha} \mathcal{H}_{2} g\right\|_{\eta, p} \leq C_{p} \eta\|g\|_{\eta, p}, \quad|\alpha| \leq 2 \tag{25}
\end{equation*}
$$

Combining this with (20) and (21) and using the fact that $|x|<R \eta^{2}$ we see that for $\eta$ sufficiently small $\mathcal{T}: \mathscr{X} \rightarrow \mathscr{X}$ is indeed a contraction and that gives solution to $\mathcal{P} u=f$ holomorphic in $G$. The uniqueness and globalization are standard.

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