Microlocal Analysis Seminar

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September 11, 2018

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1 Reminder: definitions and notations

1.1 Symbols

We shall here list the definition of the space of symbols of order $m \in \mathbb{N}$ in Euclidean space \mathbb{R}^n that one encounter in the literature. The main motivation is again based on the property of linear differential operators of order $m \in \mathbb{N}$ with smooth coefficient that, after Fourier transform gives the polynomial of ξ with smooth coefficient

$$P(x,\xi) = \sum_{|\alpha| \le m} a_{\alpha}(x)\xi^{\alpha}.$$

Definition 1.1. The space of symbol of order m, denoted $S_{\infty}^m(\mathbb{R}^p;\mathbb{R}^n)$, is the space of smooth functions $a \in C^{\infty}(\mathbb{R}^p \times \mathbb{R}^n)$ such that for all multi-index $\alpha \in \mathbb{N}^p$, $\beta \in \mathbb{N}^n$

$$\left| D_x^{\alpha} D_{\xi}^{\beta} a(x,\xi) \right| \leqslant C_{\alpha,\beta} \left\langle \xi \right\rangle^{m-|\beta|}$$

uniformly on $\mathbb{R}^p \times \mathbb{R}^n$. We can also defined the space of symbol, $S^m_\infty(\Omega; \mathbb{R}^n)$ on a set with non-empty interior $\Omega \subset \mathbb{R}^p$, $\Omega \subset \overline{\mathrm{Int}(\Omega)}$ such that the bound above is satisfied uniformly in $(x,\xi) \in \mathrm{Int}(\Omega) \times \mathbb{R}^n$. The subscript ∞ refers the uniform boundedness condition in x. Together with the family of seminorms (indexed by $N \in \mathbb{N}$)

$$||a||_{N,m} = \sup_{(x,\xi)\in \operatorname{Int}(\Omega)\times\mathbb{R}^n \mid \alpha\mid +\mid \beta\mid \leqslant N} \frac{D_x^{\alpha} D_{\xi}^{\beta} a(x,\xi)}{\langle \xi \rangle^{m-\mid \beta\mid}}$$
(1)

gives a Frechet topology to $S^m_{\infty}(\Omega; \mathbb{R}^n)$.

Furthermore, we define the total symbol space as

$$S_{\infty}^{\infty}(\Omega;\mathbb{R}^n) = \bigcup_{m \in \mathbb{R}} S_{\infty}^m(\Omega;\mathbb{R}^n)$$

and the residual residual space of the filtration as

$$S_{\infty}^{-\infty}(\Omega;\mathbb{R}^n) = \bigcap_{m \in \mathbb{R}} S_{\infty}^m(\Omega;\mathbb{R}^n).$$

Note: In defining pseudodifferential operators, we shall focus on the case where p=2n, i.e. $a(x,y,\xi)\in S^m_\infty(\mathbb{R}^{2n}_{x,y};\mathbb{R}^n)$.

1.2 Quantisation

Pseudodifferential operators are defined using symbols. The main gadget is the following oscillatory integral:

$$S_{\infty}^{m}(\mathbb{R}^{2n}; \mathbb{R}^{n}) \ni a \mapsto I(a) = \frac{1}{(2\pi)^{n}} \int e^{i(x-y)\xi} a(x, y, \xi) \,\mathrm{d}\xi \tag{2}$$

with action on Schwartz functions $u \in S(\mathbb{R}^n)$ given by

$$I(a)(u) = \frac{1}{(2\pi)^n} \int e^{i(x-y)\xi} a(x,y,\xi) u(y) \, dy \, d\xi.$$
 (3)

The integral 3 above might be divergent unless m < -n, but it can be interpreted as a tempered distribution, i.e. a linear function on $S(\mathbb{R}^n)$, with action

$$S(\mathbb{R}^n) \ni v \mapsto I(a)(u)(v) = \frac{1}{(2\pi)^n} \int e^{i(x-y)\xi} a(x,y,\xi) u(y) v(x) \, \mathrm{d}y \, \mathrm{d}\xi \, \mathrm{d}x \in \mathbb{C}. \tag{4}$$

The process of turning the symbol a into an operator $S(\mathbb{R}^n) \to S'(\mathbb{R}^n)$ is known as the quantisation procedure. The goal of this talk is the following:

Goal:

To establish that the procedure above is well-defined, so that for each $a \in S^m_{\infty}(\mathbb{R}^{2n}; \mathbb{R}^n)$

$$\begin{split} I(a): S(\mathbb{R}^n) &\to S'(\mathbb{R}^n) \\ u &\mapsto I(a)(u) \quad : S(\mathbb{R}^n) \to \mathbb{C} \\ v &\mapsto I(a)(uv) = \frac{1}{(2\pi)^n} \int e^{i(x-y)\xi} a(x,y,\xi) u(y) v(x) \,\mathrm{d}y \,\mathrm{d}\xi \,\mathrm{d}x \end{split}$$

is a continuous linear map between Frechet spaces.

Remark. Given $a \in S^m_{\infty}(\mathbb{R}^{2n}; \mathbb{R}^n)$, we sometimes write A = Op(a) = I(a) for the operator $S(\mathbb{R}^n) \to S'(\mathbb{R}^n)$ defined by quantising the symbol a. Also, once the procedure above is proven to be well-defined, we will, with abuse of notation, identify the integral

$$I(a) = \frac{1}{(2\pi)^n} \int e^{i(x-y)\xi} a(x,y,\xi) \,\mathrm{d}\xi \in S'(\mathbb{R}^n \times \mathbb{R}^n)$$

to be the Schwartz Kernel of the operator $I(a): S(\mathbb{R}^n) \to S'(\mathbb{R}^n)$.

2 Properties of Symbols

In this section, we shall establish the following summarising theorem:

Theorem 2.1 (Summary). Given $m \in \mathbb{R}$, $p, n \in \mathbb{N}$, then

- 1. $S^m_{\infty}(\mathbb{R}^p;\mathbb{R}^n)$ is a Frechet space, hence completely metrisable.
- 2. $S_{\infty}^{\infty}(\mathbb{R}^p;\mathbb{R}^n)$ is a graded commutative *-algebra over $\mathbb C$ with continuous inclusion

$$\iota: S^m_{\infty}(\mathbb{R}^p; \mathbb{R}^n) \to S^{m'}_{\infty}(\mathbb{R}^p; \mathbb{R}^n)$$

for all $m \leq m'$.

3. $S_{\infty}^{-\infty}(\mathbb{R}^p;\mathbb{R}^n)$ is dense in $S_{\infty}^m(\mathbb{R}^p;\mathbb{R}^n)$ in the topology of $S_{\infty}^{m+\epsilon}(\mathbb{R}^p;\mathbb{R}^n)$ for any $\epsilon\in\mathbb{R}_{>0}$.

Exercise: Show that symbol spaces are Frechet spaces. That is, show that the family of seminorms in 1 separates points and that if a sequence is Cauchy in each seminorm, then there exist a unique symbol where the sequence converges in each seminorm.

2.1 $S_{\infty}^{\infty}(\mathbb{R}^p;\mathbb{R}^n)$ is a graded commutative *-algebra with continuous inclusion

We first prove continuous inclusion of lower order into higher order symbol space.

Proposition 2.2. Let $p, n \in \mathbb{N}$ be given and $\Omega \subset \mathbb{R}^p$ such that $\Omega \subset \overline{\operatorname{Int}(\Omega)}$. If $m, m' \in \mathbb{R}$ such that $m \leq m'$, then $S_{\infty}^m(\Omega; \mathbb{R}^n) \subset S_{\infty}^{m'}(\mathbb{R}^n)$. Furthermore, the inclusion map

$$\iota: S^m_{\infty}(\Omega; \mathbb{R}^n) \to S^{m'}_{\infty}(\Omega; \mathbb{R}^n)$$

is continuous.

Proof. Let the real numbers $m \leq m'$ be given. We note that for any $\xi \in \mathbb{R}^n$

$$\langle \xi \rangle^m \leqslant 1 \cdot \langle \xi \rangle^{m'}$$

and thus if $a \in S^m_{\infty}(\Omega; \mathbb{R}^n)$, we have that $\forall \alpha \in \mathbb{N}^p, \forall \beta \in \mathbb{N}^n$

$$\left| D_x^{\alpha} D_{\xi}^{\beta} a(x,\xi) \right| \leqslant C \left\langle \xi \right\rangle^{m-|\beta|} \leqslant C \left\langle \xi \right\rangle^{m'-|\beta|}$$

which show that $a \in S_{\infty}^{m'}(\Omega; \mathbb{R}^n)$ as well.

To show that ι is a continuous inclusion, it suffices to show that

$$\|\iota(a)\|_{N,m'} \leqslant C \|a\|_{N,m}$$

for any $a \in S^m_{\infty}(\Omega; \mathbb{R}^n)$ and $N \in \mathbb{N}$. Indeed, this bound holds since

$$\frac{D_x^{\alpha} D_{\xi}^{\beta} a(x,\xi)}{\langle \xi \rangle^{m'-|\beta|}} \leqslant \frac{D_x^{\alpha} D_{\xi}^{\beta} a(x,\xi)}{\langle \xi \rangle^{m-|\beta|}}.$$

Proposition 2.3. Let $p, n \in \mathbb{N}$ be given. Let $\Omega \subset \mathbb{R}^p$ be such that $\Omega \subset \overline{\operatorname{Int}(\Omega)}$. Then, for any $m, m' \in \mathbb{R}$, we have

$$S_{\infty}^{m}(\Omega;\mathbb{R}^{n}) \cdot S_{\infty}^{m'}(\Omega;\mathbb{R}^{n}) = S_{\infty}^{m+m'}(\Omega;\mathbb{R}^{n})$$

Proof. Let $a \in S^m_{\infty}(\Omega; \mathbb{R}^n)$ and $b \in S^{m'}_{\infty}(\Omega; \mathbb{R}^n)$ be given. By (general) Leibinz formula, we have that for all multi-index α, β ,

$$\sup_{(x,\xi)\in\operatorname{Int}(\Omega)\times\mathbb{R}^{n}}\frac{\left|D_{x}^{\alpha}D_{\xi}^{\beta}a(x,\xi)b(x,\xi)\right|}{\left\langle\xi\right\rangle^{(m+m')-|\beta|}}\leqslant \sum_{\mu\leqslant\alpha,\gamma\leqslant\beta}\binom{\alpha}{\mu}\binom{\beta}{\gamma}\sup_{(x,\xi)\in\operatorname{Int}(\Omega)\times\mathbb{R}^{n}}\frac{\left|D_{x}^{\mu}D_{\xi}^{\gamma}a(x,\xi)\right|\left|D_{x}^{\alpha-\mu}D_{\xi}^{\beta-\gamma}b(x,\xi)\right|}{\left\langle\xi\right\rangle^{(m+m')-|\beta|}}$$

$$\leqslant \sum_{\mu\leqslant\alpha,\gamma\leqslant\beta}\binom{\alpha}{\mu}\binom{\beta}{\gamma}C\sup_{\xi\in\mathbb{R}^{n}}\frac{\left\langle\xi\right\rangle^{m-|\gamma|}\left\langle\xi\right\rangle^{m'-|\beta-\gamma|}}{\left\langle\xi\right\rangle^{(m+m')-|\beta|}}$$

$$=\sum_{\mu\leqslant\alpha,\gamma\leqslant\beta}\binom{\alpha}{\mu}\binom{\beta}{\gamma}C\sup_{\xi\in\mathbb{R}^{n}}\left\langle\xi\right\rangle^{|\beta|-(|\beta-\gamma|+|\gamma|)}$$

$$\leqslant \sum_{\mu\leqslant\alpha,\gamma\leqslant\beta}\binom{\alpha}{\mu}\binom{\beta}{\gamma}C$$

$$<\infty$$

where we have use the property of multi-index that $|\beta| = |\beta - \mu| + |\mu|$. We have thus shown that $S^m_{\infty}(\Omega; \mathbb{R}^n) \cdot S^{m'}_{\infty}(\Omega; \mathbb{R}^n) \subset S^{m+m'}_{\infty}(\Omega; \mathbb{R}^n)$

For the reverse inclusion, let $c \in S^{m+m'}_{\infty}(\Omega; \mathbb{R}^n)$ be given. Define

$$a: (x,\xi) \mapsto \langle \xi \rangle^m$$
$$b: (x,\xi) \mapsto \frac{c(x,\xi)}{a(x,\xi)}$$

and observe that

• $a \in S^m_{\infty}(\Omega; \mathbb{R}^n)$. It is clear that a is smooth in both x and ξ . It is independent of x and thus any x derivative gives 0. We need only to check that for all $\beta \in \mathbb{N}^n$,

$$\left| D_{\xi}^{\beta} \left\langle \xi \right\rangle^{m} \right| \leqslant C \left\langle \xi \right\rangle^{m - |\beta|}$$

which can be proven by induction on n and β . We shall only prove the base case where n=1 and $\beta=1$. We have

$$|D_{\xi}\langle\xi\rangle^{m}| = \left|\partial_{\xi}(1+\xi^{2})^{m/2}\right| = \left|m\xi\langle\xi\rangle^{m-2}\right| = \left|m\frac{\xi}{\langle\xi\rangle}\right|\langle\xi\rangle^{m-1} \leqslant |m|\langle\xi\rangle^{m-1}$$

where we have used the fact that $|\xi| \leq \langle \xi \rangle$ for all ξ .

• $b \in S_{\infty}^{m'}(\Omega; \mathbb{R}^n)$. We note first that $\langle \xi \rangle^m \neq 0$ for all $\xi \in \mathbb{R}^n$ and thus b is well-defined. Since division by $\langle \xi \rangle^m$ does not affect any of the x derivative, we only need to show that for any $\beta \in \mathbb{N}^n$, we have

$$\left| D_{\xi}^{\beta} b(x,\xi) \right| \leqslant C \left\langle \xi \right\rangle^{m+m'-|\beta|}$$

for some constant C>0 uniformly in ξ . Indeed, observe that by the Leibinz formula

$$\begin{split} \left| D_{\xi}^{\beta} b(x,\xi) \right| &\leqslant \sum_{\mu \leqslant \beta} \binom{\beta}{\mu} \left| D_{\xi}^{\mu} c(x,\xi) \right| \left| D^{\beta-\mu} \left\langle \xi \right\rangle^{-m} \right| \\ &\leqslant C \sum_{\mu \leqslant \beta} \binom{\beta}{\mu} \left\langle \xi \right\rangle^{m+m'-|\mu|} \left\langle \xi \right\rangle^{-m-|\beta-\mu|} \\ &\leqslant C \sum_{\mu \leqslant \beta} \binom{\beta}{\mu} \left\langle \xi \right\rangle^{m'-(|\mu|+|\beta-\mu|)} \\ &= C \sum_{\mu \leqslant \beta} \binom{\beta}{\mu} \left\langle \xi \right\rangle^{m'-|\beta|} \\ &= C 2^{\beta} \left\langle \xi \right\rangle^{m'-|\beta|} \end{split}$$

where we have use the definition of c and applied the result proven for a with $m \mapsto -m$. Thus, $b \in S_{\infty}^{m'}(\Omega; \mathbb{R}^n)$.

It is clear that $a \cdot b = c$ and we have therefore shown that $S^{m+m'}_{\infty}(\Omega; \mathbb{R}^n) \subset S^m_{\infty}(\Omega; \mathbb{R}^n) \cdot S^{m'}_{\infty}(\Omega; \mathbb{R}^n)$. \square

The results above, together with the easily proven fact $a^*(x,\xi) := \overline{a(x,\xi)} \in S^m_{\infty}(\mathbb{R}^{2n};\mathbb{R}^n) \iff a \in S^m_{\infty}(\mathbb{R}^{2n};\mathbb{R}^n)$, gives the desired algebraic structure for $S^\infty_{\infty}(\mathbb{R}^{2n};\mathbb{R}^n)$

2.2 Density of residual space, $S_{\infty}^{-\infty}(\mathbb{R}^p;\mathbb{R}^n)$

Next, we have a rather technical density result : the residual space, $S_{\infty}^{-\infty}(\mathbb{R}^p;\mathbb{R}^n)$, is dense in $S_{\infty}^m(\mathbb{R}^p;\mathbb{R}^n)$, but only with the topology of $S_{\infty}^{m+\epsilon}(\mathbb{R}^p;\mathbb{R}^n)$. The main strategy in this proof is to approximate any symbol with the very same symbol but cut off by a compactly supported function. As such, the main reason we **cannot** have density of $S_{\infty}^{-\infty}(\mathbb{R}^p;\mathbb{R}^n)$ in $S_{\infty}^m(\mathbb{R}^p;\mathbb{R}^n)$ is the same reason to the fact that Schwartz functions are not dense in the space of smooth bounded functions, in particular, $1 \in S_{\infty}^0(\Omega;\mathbb{R}^n)$ is not in the closure of $S_{\infty}^{-\infty}(\Omega;\mathbb{R}^n)$.

Lemma 2.4. Given any $m \in \mathbb{R}$, $n, p \in \mathbb{N}$ and $a \in S^m_{\infty}(\mathbb{R}^p; \mathbb{R}^n)$, there exist a sequence in $S^{-\infty}_{\infty}(\mathbb{R}^p; \mathbb{R}^n)$ that is bounded in $S^m_{\infty}(\mathbb{R}^p; \mathbb{R}^n)$ and converges to a in the topology of $S^{m+\epsilon}_{\infty}(\mathbb{R}^p; \mathbb{R}^n)$ for any $\epsilon \in \mathbb{R}_{>0}$.

Proof. Let $a \in S^m_{\infty}(\Omega; \mathbb{R}^n)$ and $\epsilon \in \mathbb{R}_{>0}$ be given. Let $\chi \in C^\infty_c(\mathbb{R}^n)$ be a non-negative smooth cut-off function, i.e. $\chi \geqslant 0$ and satisfies

$$\chi(\xi) = \begin{cases} 1 & , |\xi| < 1 \\ 0 & , |\xi| > 2. \end{cases}$$

Then, for each $k \in \mathbb{N}$, we define

$$a_k(x,\xi) = \chi\left(\frac{\xi}{k}\right) a(x,\xi).$$

Now, given arbitrary $N, k \in \mathbb{N}$, observe that

$$|a_k| \leqslant C \langle \xi \rangle^{-N}$$

since a_k is compactly supported in ξ (as χ is compactly supported). Furthermore, by Leibinz formula and the symbol estimates on $a \in S^m_{\infty}(\mathbb{R}^p; \mathbb{R}^n)$, we have

$$\left| D_x^{\alpha} D_{\xi}^{\beta} a_k(x,\xi) \right| \leqslant \sum_{\mu \leqslant \beta} {\beta \choose \mu} k^{-|\mu|} \left(D_{\xi}^{\mu} \chi \right) \left(\frac{\xi}{k} \right) \left| D_x^{\alpha} D_{\xi}^{\beta-\mu} a(x,\xi) \right|$$

$$\leqslant C \sum_{\mu \leqslant \beta} {\beta \choose \mu} k^{-|\mu|} \left(D_{\xi}^{\mu} \chi \right) \left(\frac{\xi}{k} \right) \left\langle \xi \right\rangle^{m-|\beta-\mu|}.$$

Since χ and all its derivatives are compactly supported, each term above is bounded in ξ and thus a_k is bounded in $S^m_{\infty}(\mathbb{R}^p;\mathbb{R}^n)$ and that

$$\left| D_x^{\alpha} D_{\xi}^{\beta} a_k(x,\xi) \right| \leqslant C' \left\langle \xi \right\rangle^{-N}$$

which allow us to conclude that $a_k \in S_{\infty}^{-\infty}(\mathbb{R}^p; \mathbb{R}^n)$.

It remains to show that $\lim_{k\to\infty} a_k = a$ in $S^{m+\epsilon}_{\infty}(\Omega;\mathbb{R}^n)$. In the first symbol norm, we observe that, using the symbol estimate for a

$$\|a_{k} - a\|_{0,m+\epsilon} = \sup_{(x,\xi) \in \mathbb{R}^{p} \times \mathbb{R}^{n}} \frac{|a_{k}(x,\xi)|}{\langle \xi \rangle^{m+\epsilon}}$$

$$= \sup_{(x,\xi) \in \mathbb{R}^{p} \times \mathbb{R}^{n}} \frac{|(1 - \chi(\xi/k))| |a(x,\xi)|}{\langle \xi \rangle^{m+\epsilon}}$$

$$\leq \|a\|_{0,m} \sup_{\xi \in \mathbb{R}^{n}} \frac{|(1 - \chi(\xi/k))|}{\langle \xi \rangle^{\epsilon}}$$

$$\leq \|a\|_{0,m} \langle k \rangle^{-\epsilon}$$

$$\to 0$$

as $k \to \infty$, since $|(1 - \chi(\xi/k))|$ is 0 in the region $|\xi| \le k$ and bounded by 1 otherwise. We remark upon the necessity of the extra decay given by $\langle \xi \rangle^{-\epsilon}$ factor. For other symbol norms we shall again use Leibinz formula:

$$\sup_{(x,\xi)\in\mathbb{R}^{p}\times\mathbb{R}^{n}}\frac{\left|D_{x}^{\alpha}D_{\xi}^{\beta}a_{k}(x,\xi)\right|}{\left\langle\xi\right\rangle^{m+\epsilon-\left|\beta\right|}}\leqslant \sup_{(x,\xi)\in\mathbb{R}^{p}\times\mathbb{R}^{n}}\frac{1}{\left\langle\xi\right\rangle^{m+\epsilon-\left|\beta\right|}}\sum_{\mu\leqslant\beta}\binom{\beta}{\mu}k^{-\left|\mu\right|}\left(D^{\mu}(1-\chi)\right)\left(\frac{\xi}{k}\right)\left|D_{x}^{\alpha}D_{\xi}^{\beta-\mu}a(x,\xi)\right|$$

$$\leqslant \sup_{(x,\xi)\in\mathbb{R}^{p}\times\mathbb{R}^{n}}\frac{C}{\left\langle\xi\right\rangle^{m+\epsilon-\left|\beta\right|}}\sum_{\mu\leqslant\beta}\binom{\beta}{\mu}k^{-\left|\mu\right|}\left(D^{\mu}(1-\chi)\right)\left(\frac{\xi}{k}\right)\left\langle\xi\right\rangle^{m-\left|\beta-\mu\right|}$$

$$=C\sup_{\xi\in\mathbb{R}^{n}}\sum_{\mu\leqslant\beta}\binom{\beta}{\mu}k^{-\left|\mu\right|}\left(D^{\mu}(1-\chi)\right)\left(\frac{\xi}{k}\right)\left\langle\xi\right\rangle^{-\epsilon-\left|\mu\right|}$$

$$\leqslant C'k^{-\epsilon}$$

$$\to 0$$

as $k \to \infty$ by the same argument as before. Thus, we have proven that $a_k \to a$ as $k \to \infty$ in $S_{\infty}^{m+\epsilon}(\mathbb{R}^p;\mathbb{R}^n)$.

3 Quantisation

We first note that, if m < -n (write $m = -n - \epsilon$ for some $\epsilon > 0$), the oscillatory integral 3, is absolutely convergent and defines a continuous linear operator

$$I: S_{\infty}^{-n-\epsilon}(\mathbb{R}^{2n}; \mathbb{R}^n) \to S'(\mathbb{R}^{2n})$$

$$a \mapsto I(a): S(\mathbb{R}^{2n}) \ni \varphi \mapsto I(a)(\varphi) = \frac{1}{(2\pi)^n} \int e^{i(x-y)\xi} a(x,y,\xi) \varphi(x,y) \,\mathrm{d}\xi \,\mathrm{d}x \,\mathrm{d}y.$$

The map above is clearly linear. Continuity comes from the bound given by the following computation: $\forall M \in \mathbb{N}, \forall a \in S_{\infty}^{-n-\epsilon}(\mathbb{R}^{2n};\mathbb{R}^n), \forall \varphi \in S(\mathbb{R}^n)$

$$\begin{split} |\,I(a)(\varphi)\,| &\leqslant \frac{1}{(2\pi)^n} \int |\,a(x,y,\xi)\varphi(x,y)\,|\,\,\mathrm{d}\xi\,\mathrm{d}x\,\mathrm{d}y \\ &\leqslant \frac{\|a\|_{0,-n-\epsilon}}{(2\pi)^n} \int \langle\xi\rangle^{-n-\epsilon}\,\langle(x,y)\rangle^{-M}\,\langle(x,y)\rangle^M\,|\,\varphi(x,y)\,|\,\,\mathrm{d}\xi\,\mathrm{d}x\,\mathrm{d}y \\ &\leqslant \frac{\|a\|_{0,-n-\epsilon}\,\|\varphi\|_M}{(2\pi)^n} \int \langle\xi\rangle^{-n-\epsilon}\,\langle(x,y)\rangle^{-M}\,\,\mathrm{d}\xi\,\mathrm{d}x\,\mathrm{d}y \end{split}$$

for any $M \in \mathbb{N}$, where

$$\|\varphi\|_{M} := \sum_{|\alpha| \leq M} \sup_{(x,y) \in \mathbb{R}^{2n}} \langle (x,y) \rangle^{M} \left| D_{x,y}^{\alpha} \varphi(x,y) \right|$$
 (5)

is the Schwartz seminorm on $S(\mathbb{R}^{2n})$. If we choose $M \ge 2n+1$, the x,y integrals are convergent and since $m = -n - \epsilon < -n$, the ξ integral converges as well, hence we have

$$|I(a)(\varphi)| \leqslant C ||a||_{0,m} ||\varphi||_M$$

which implies continuity.

The proposition below extend this result to general $m \in \mathbb{R}$.

Proposition 3.1. The continuous linear map

$$I: S_{\infty}^{-\infty}(\mathbb{R}^{2n}; \mathbb{R}^n) \to S'(\mathbb{R}^{2n})$$

extends uniquely to a linear map

$$I: S^m_{\infty}(\mathbb{R}^{2n}; \mathbb{R}^n) \to S'(\mathbb{R}^{2n})$$

which is continuous as linear map from $S^{m'}_{\infty}(\mathbb{R}^{2n};\mathbb{R}^n)$ to $S'(\mathbb{R}^{2n})$ for arbitrary $m \in \mathbb{R}$ and m' > m.

Proof. Let $m, m' \in \mathbb{R}$, $n \in \mathbb{N}$ with m < m' be given. For any $a \in S^m_{\infty}(\mathbb{R}^{2n}; \mathbb{R}^n)$, the density of $S^{-\infty}_{\infty}(\mathbb{R}^{2n}; \mathbb{R}^n)$ in $S^m_{\infty}(\mathbb{R}^{2n}; \mathbb{R}^n)$ with the topology of $S^{m'}_{\infty}(\mathbb{R}^{2n}; \mathbb{R}^n)$ means that there exist a sequence $a_k \in S^{-\infty}_{\infty}(\mathbb{R}^{2n}; \mathbb{R}^n)$ so that $a_k \to a \in S^{m'}_{\infty}(\mathbb{R}^{2n}; \mathbb{R}^n)$. Together with the completeness of $S'(\mathbb{R}^{2n})$ (being a continuous linear map into \mathbb{C} which is complete), we have unique continuous linear extension of $I: S^{-\infty}_{\infty}(\mathbb{R}^{2n}; \mathbb{R}^n) \to S'(\mathbb{R}^{2n})$ to $S^m_{\infty}(\mathbb{R}^{2n}; \mathbb{R}^n)$ given by

$$I(a) := \lim_{k \to \infty} I(a_k)$$

which is continuous in the $S_{\infty}^{m'}(\mathbb{R}^{2n};\mathbb{R}^n)$ topology. Therefore, it is enough to show that for any $a \in S_{\infty}^{-\infty}(\mathbb{R}^{2n};\mathbb{R}^n)$ and $\varphi \in S(\mathbb{R}^{2n})$, there exist $N, M \in \mathbb{N}$, such that

$$|I(a)(\varphi)| \leqslant C ||a||_{N,m'} ||\varphi||_{M}.$$

Let a, φ as above be given. Note that

$$e^{i(x-y)\xi} = \langle \xi \rangle^{-2q} (1 + \xi \cdot D_x)^q e^{i(x-y)\xi} = \langle \xi \rangle^{-2q} (1 - \xi \cdot D_y)^q e^{i(x-y)\xi}$$

Thus, using integration by parts, for any $q \in \mathbb{N}$,

$$I(a)(\varphi) = \frac{1}{(2\pi)^n} \int e^{i(x-y)\xi} a(x,y,\xi) \varphi(x,y) \,d\xi \,dx \,dy$$

$$= \frac{1}{(2\pi)^n} \int \langle \xi \rangle^{-4q} \left(1 - \xi \cdot D_y\right)^q \left(1 + \xi \cdot D_x\right)^q e^{i(x-y)\xi} a(x,y,\xi) \varphi(x,y) \,d\xi \,dx \,dy$$

$$= \frac{1}{(2\pi)^n} \int \langle \xi \rangle^{-4q} e^{i(x-y)\xi} \left(1 - \xi \cdot D_y\right)^q \left(1 + \xi \cdot D_x\right)^q \left[a(x,y,\xi) \varphi(x,y)\right] \,d\xi \,dx \,dy$$

$$= \frac{1}{(2\pi)^n} \int \langle \xi \rangle^{-4q} e^{i(x-y)\xi} \left(\sum_{|\gamma| \leqslant 2q} a_{\gamma}(x,y,\xi) D_{x,y}^{\gamma} \varphi(x,y)\right) \,d\xi \,dx \,dy$$

where

$$a_{\gamma}(x, y, \xi) = \sum_{|\mu|, |\nu| \leq q} C_{\mu\nu} \xi^{\mu+\nu} D_x^{\mu} D_y^{\nu} a(x, y, \xi)$$

for some combinatorial constants $C_{\mu\nu}$. Now, using the symbol estimate for $a \in S_{\infty}^{-\infty}(\mathbb{R}^{2n}; \mathbb{R}^n)$, and that $|\mu| + |\nu| \leq 2q$

$$|a_{\gamma}(x, y, \xi)| \leq \sum_{|\mu|, |\nu| \leq q} C_{\mu\nu} |\xi|^{\mu+\nu} |D_{x}^{\mu} D_{y}^{\nu} a(x, y, \xi)|$$

$$= \sum_{|\mu|, |\nu| \leq q} C_{\mu\nu} |\xi|^{\mu+\nu} \langle \xi \rangle^{m'} \frac{|D_{x}^{\mu} D_{y}^{\nu} a(x, y, \xi)|}{\langle \xi \rangle^{m'}}$$

$$\leq ||a||_{2q, m'} \langle \xi \rangle^{m'} \sum_{|\mu|, |\nu| \leq q} C_{\mu\nu} |\xi|^{\mu+\nu}$$

$$\leq ||a||_{2q, m'} \langle \xi \rangle^{m'} \sum_{|\mu|, |\nu| \leq q} C_{\mu\nu} \langle \xi \rangle^{\mu+\nu}$$

$$\leq ||a||_{2q, m'} \langle \xi \rangle^{m'} \langle \xi \rangle^{2q} \sum_{|\mu|, |\nu| \leq q} C_{\mu\nu}$$

$$\leq C_{q} ||a||_{2q, m'} \langle \xi \rangle^{m'+2q}$$

and since $|\gamma| \leq 2q$,

$$\begin{split} \left| \left. D_{x,y}^{\gamma} \varphi(x,y) \right. \right| &= \left\langle (x,y) \right\rangle^{-2q-2n-1} \left\langle (x,y) \right\rangle^{2q+2n+1} \left| \left. D_{x,y}^{\gamma} \varphi(x,y) \right. \right| \\ &\leq \left\langle (x,y) \right\rangle^{-2q-2n-1} \sum_{\mid \alpha \mid \leqslant 2q+2n+1} \sup_{(x,y) \in \mathbb{R}^{2n}} \left\langle (x,y) \right\rangle^{2q+2n+1} \left| \left. D_{x,y}^{\alpha} \varphi(x,y) \right. \right| \\ &\leq \left\langle (x,y) \right\rangle^{-2q-2n-1} \left\| \varphi \right\|_{2q+2n+1}. \end{split}$$

Bring together both bounds, we have

$$\begin{split} |I(a)(\varphi)| &\leqslant \frac{1}{(2\pi)^n} \int \langle \xi \rangle^{-4q} \left(\sum_{|\gamma| \leqslant 2q} |a_{\gamma}(x,y,\xi) D_{x,y}^{\gamma} \varphi(x,y)| \right) \, \mathrm{d}\xi \, \mathrm{d}x \, \mathrm{d}y \\ &\leqslant C' \, \|a\|_{2q,m'} \, \|\varphi\|_{2q+2n+1} \int \langle \xi \rangle^{-4q} \, \langle \xi \rangle^{m'+2q} \, \langle (x,y) \rangle^{-2q-2n-1} \, \, \mathrm{d}\xi \, \mathrm{d}x \, \mathrm{d}y \\ &= C' \, \|a\|_{2q,m'} \, \|\varphi\|_{2q+2n+1} \int \langle \xi \rangle^{m'-2q} \, \langle (x,y) \rangle^{-2q-2n-1} \, \, \mathrm{d}\xi \, \mathrm{d}x \, \mathrm{d}y \end{split}$$

Thus, as long as m'-2q<-n, i.e. $q>\max\left(\frac{m'+n}{2},0\right)$, the integral above converges. Finally, set $N=2q,\ M=2q+2n+1$, we have

$$|I(a)(\varphi)| \leqslant C ||a||_{N,m'} ||\varphi||_M$$

as required. $\hfill\Box$

4 Appendix: Functional Analysis

Theorem 4.1 (Continuous Linear extension). Let $T \in \mathcal{L}(V, W)$ be a continuous linear map between normed vector spaces V and W with W completely metrisable. Then, there exist unique extension $\widetilde{T} \in \mathcal{L}(\widetilde{V}, W)$ of T, i.e. $\widetilde{T}|_{V} = T$ where \widetilde{V} is the completion of V.

Theorem 4.2. Let normed vector spaces V, W be given. If W is complete, then $\mathcal{L}(V,W)$ is complete.

Theorem 4.3 (Schwartz Kernel Theorem [?, Chapter 4.6, p. 345]). Let M, N be compact manifold and

$$T: C^{\infty}(M) \to \mathcal{D}'(N)$$

be a continuous linear map $(C^{\infty}(M))$ being given Frechet space topology and D'(N) the weak* topology). Define a bilinear map

$$B: C^{\infty}(M) \times C^{\infty}(N) \to \mathbb{C}$$
$$(u, v) \mapsto B(u, v) = \langle v, Tu \rangle.$$

Then, there exist a distribution $k \in \mathcal{D}'(M \times N)$ such that for all $(u, v) \in C^{\infty}(M) \times C^{\infty}(N)$

$$B(u,v) = \langle u \otimes v, k \rangle.$$

We call such k the kernel of T.

Definition 4.4 (Frechet space).