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Gevrey regularity for the linear spatially homogeneous Boltzmann equation II. Non Maxwellian case with strong singularity

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Abstract: This paper is the follow up study of [4], it shows that in the non Maxwellian case with strong singularity, the solutions of the linearized spatially homogeneous Boltzmann equation also have the Gevrey regularity in any local space.

Keywords: Gevrey class regularity, Non-Maxwellian molecules, Non-cutoff, pseudo-differential operators, strong singularity.

1. Introduction

In this paper, we also study the Gevrey regularity of solutions for the following linearized Cauchy problem which has appeared in [4]:

$$\begin{cases} \frac{\partial f}{\partial t} = Lf = Q(\mu, f) + Q(f, \mu), \ v \in \mathbb{R}^3, \ t > 0; \\ f|_{t=0} = f_0 \end{cases}$$
 (1.1)

where $\mu(v) = (2\pi)^{-\frac{3}{2}} e^{-\frac{|v|^2}{2}}$.

$$f_0 \ge 0, \int_{\mathbb{R}^3} f_0(v) \{ 1 + |v|^2 + \log(1 + f_0(v)) \} dv < +\infty,$$
(1.2)

and

$$Q(g,f) = \int_{\mathbb{R}^3} \int_{\mathbb{S}^2} B(v - v_*, \sigma) \{g(v_*')f(v') - g(v_*)f(v)\} d\sigma dv_*$$
 $f(t,v)$ is called a weak solution of the Cauchy problem (1.1) if it satisfies $f(0,v) = f_0$ and

Here, $\sigma \in \mathbb{S}^2$ (unit sphere of \mathbb{R}^3), and the collisional velocities:

$$v' = \frac{v + v_*}{2} + \frac{|v + v_*|}{2}\sigma, \ v'_* = \frac{v + v_*}{2} - \frac{|v + v_*|}{2}\sigma.$$

The Boltzmann collision cross section $B(|z|, \sigma)$ is a nonnegative function which described as follows:

$$B(|v-v_*|,\sigma) = \Phi(|v-v_*|)b(\cos\theta) \tag{1.3}$$

where
$$\cos \theta = \langle \frac{v - v_*}{|v - v_*|}, \sigma \rangle, \ \theta \in [0, \frac{\pi}{2}],$$

$$\begin{cases} \Phi(|v - v_*|) = (1 + |v - v_*|^2)^{\frac{\gamma}{2}}, \ 0 < \gamma < 1, \\ b(\cos \theta) \approx \frac{K}{\rho^2 + \nu}, \ \theta \to 0, \ 0 < \nu < 2 \end{cases}$$
(1.4)

We have studied the mild singularity case 0 < v < 1 in [4]. In this paper, we move on to discuss the strong singularity case 1 < v < 2. Setting

$$\begin{cases} ||f||_{L_r^p} = || < |v| >^r f(v)||_{L^p} \\ ||f||_{H_r^s} = || < |D| >^s < |v| >^r f(v)||_{L^2} \end{cases}$$

where $<|v|>=(1+|v|^2)^{\frac{1}{2}}$ and <|D|> is the corresponding pseudo-differential operator. We first list the following definitions:

Definition 1.1 (cf. [6]). For an initial datum $f_0(v) \in L_2^1(\mathbb{R}^3)$, (1.1) if it satisfies $f(0, v) = f_0$ and

$$\int_{\mathbb{R}^3} f(t, v) \varphi(t, v) dv - \int_{\mathbb{R}^3} f(0, v) \varphi(0, v) dv$$
$$- \int_0^t d\tau \int_{\mathbb{R}^3} f(\tau, v) \partial_\tau \varphi(\tau, v) dv$$
$$= \int_0^t d\tau \int_{\mathbb{R}^3} L(f)(\tau, v) \varphi(\tau, v) dv,$$

for any test function $\varphi \in L^{\infty}([0,T];W^{2,\infty}(\mathbb{R}^3))$.

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Definition 1.2 (cf. [2, 3, 5, 6, 7]). Suppose that U is a bounded open set on \mathbb{R}^3 , for $s \ge 1$, $u \in G^s(U)$ which is the Gevrey class function space with index s, if there exists a constant C = C(U) > 0 such that for any $k \in \mathbb{N}$,

$$||D^k u||_{L^2(U)} \le C^{k+1} (k!)^s,$$

or equivalently,

$$|| < |D| >^k u ||_{L^2(U)} \le C^{k+1} (k!)^s$$

$$||D^k u||_{L^2(U)}^2 = \sum_{|\beta|=k} ||D^\beta u||_{L^2(U)}^2, <|D|> = (1+|D_\nu|^2)^{\frac{1}{2}}.$$

Particularly, $u \in G^s(\mathbb{R}^3)$, i.e., $||D^k u||_{L^2(\mathbb{R}^3)} \le C^{k+1}(k!)^s$, is equivalent to the fact that there exists $\varepsilon_0 > 0$ such that $e^{\varepsilon_0 < |D| > 1/s} u \in L^2(\mathbb{R}^3).$

Now we state our main result as below:

Theorem 1.1. Suppose that Φ , b have the forms in (1.4), 1 < v < 2. Let U be a bounded open set of \mathbb{R}^3 , and f(t,v)be the weak solution of the Cauchy problem (1.1) satisfying

$$\sup_{t \in (0,T]} ||f(t,\cdot)||_{L^2(U)} < +\infty. \tag{1.5}$$

Then for any $t \in (0,T]$, there exists a number s = s(t) > 3satisfying $f(t,\cdot) \in G^s(U)$. More precisely, for any fixed $0 < t_0 \le T$, there exist a constant C = C(U) > 0 and a number s > 3 such that for any $k \in \mathbb{N}$,

$$\sup_{t \in [t_0, T]} ||D^k f(t, \cdot)||_{L^2(U)} \le C^{k+1} (k!)^s.$$

2. Proof of main result

We will prove Theorem 1.1 in this section. Let us start with some preliminaries which are used throughout this paper, cf. [4]:

Lemma 2.1. Suppose that $\Phi(v) = <|v|>^{\gamma} = (1+|v|^2)^{\frac{\gamma}{2}}$ where $\gamma \in (0,1), v \in \mathbb{R}^n$ and $n \in \mathbb{N}$. Then the k-th order derivative of Φ satisfying

$$|\Phi^{(k)}(v)| \le 4^k k! \Phi(v) < |v| >^{-k}$$
.

Remark 2.1. Let $M_N(\xi) = (1 + |\xi|^2)^{\frac{N_t}{2}}, \xi \in \mathbb{R}^3, N \in \mathbb{N}$. Then for any $t \in (0,1]$,

$$\begin{aligned} |\partial_{\xi}^{k} M_{N}(\xi)| &\leq 4^{k} < |\xi| >^{Nt-k} |N(N-1)\cdots(N-k+1)| \\ &\leq 4^{k} < |\xi| >^{(N-k)t} |N(N-1)\cdots(N-k+1)|, \end{aligned}$$

where $k \in \mathbb{N}, 1 \leq k \leq N$.

Lemma 2.2. Suppose the Fourier transform for v_* ,

$$\mathscr{F}(\varPhi(|v-v_*|)\mu(v_*))(\xi) = h(v,\xi)\hat{\mu}(\xi),$$

where μ is the absolute Maxwellian distribution in (1.1), and $\hat{\mu}(\xi)$ is its Fourier transform. Then we have

$$h(v,\xi) = (2\pi)^{-\frac{3}{2}} \int_{\mathbb{R}^3} e^{-\frac{|v_*|^2}{2}} [1 + |v - v_*|^2 - |\xi|^2 + 2i(v - v_*) \cdot \xi]^{\frac{\gamma}{2}} dv_*.$$

Lemma 2.3. For the expression of $h(v, \xi)$ in Lemma 2.4,

$$|h(v,\xi)| \le C < |v| >^{\gamma} < |\xi| >^{\gamma}$$

and

$$|\nabla_{\xi}^2 h(v,\xi)| \le C \cdot <|v|>^{\gamma} <|\xi|>^{\gamma}$$

and

$$|h(v,\xi^+) - h(v,\xi)| \le C < |v| >^{\gamma} < |\xi| >^{1+\gamma} \sin \frac{\theta}{2}$$

where $\theta = \arccos < \frac{\xi}{|\xi|}, \sigma >, \xi^+ = \frac{\xi + |\xi|\sigma}{2}, C$ is a constant independent of ν and ξ .

And then we adopt the same assumption as in [4]. That is, without loss of generality, we suppose that f has compact support in \overline{U} , and let

$$(E_k)$$
: for any $i \in [0, k-1]$, $\sup_{t \in (0,T]} ||f(t,\cdot)||_{H^{it}} \le C_0^{i+1}(i!)^s$

where T < 1, C_0 is a sufficiently large constant satisfying

$$C_0 \ge 16^6 \max(\sup_{t \in (0,T]} ||f||_{L^i}, i = 1, 2)).$$

Setting $\xi^{\pm} = \frac{\xi \pm |\xi| \sigma}{2}$. By [1], we have

$$(Lf, M_k^2 f)_{L^2} = I + I_0 + I_1 + I_2 + I_3.$$
 (2.1)

Here,

$$I = \left(Q(\mu, M_k f), M_k f\right)_{L^2}, \ I_0 = \left(Q(f, \mu), <|D|>^r f\right)_{L^2}, \ I_1 = \int_{\mathbb{R}^6} \int_{\mathbb{S}^2} b(\cos \theta) \mu(v_*) \left(M_k(\xi) - M_k(\xi^+)\right) \widehat{\Phi^* f}(\xi^+) \ e^{-iv_* \xi^-} \overline{M_k(\xi) \widehat{f}(\xi)} d\sigma dv_* d\xi, \ I_2 = \int_{\mathbb{R}^6} \int_{\mathbb{S}^2} b(\cos \theta) \mu(v_*) \{[M_k, \Phi^*] f(v') \cdot M_k f(v') - [M_k, \Phi^*] f(v) \cdot M_k f(v)\} d\sigma dv_* dv$$

$$I_3 = \int_{\mathbb{R}^6} \int_{\mathbb{S}^2} b(\cos\theta) \mu(\nu_*) \left([M_k, \Phi^*] f(\nu) - [M_k, \Phi^*] f(\nu') \right)$$
$$M_k f(\nu') d\sigma d\nu_* d\nu$$

where $M_k(D_v) = <|D_v|>^{kt}, \Phi^*(v) = <|v-v_*|>^{\gamma}$. The following inequalities come from [4]:

$$\begin{cases} |I| \leq -C||M_k f||_{H^{\frac{\nu}{2}}}^2 + C'||M_k f||_{L^2}^2; \\ |I_1| \leq C \cdot \left(k^2 ||M_k f||_{L^2}^2 + [C_0^{k+1}(k!)^s]^2\right); \\ |I_2| \leq C \left\{ [C_0^{k+1}(k!)^s]^2 + ||M_k f||_{L^2}^2 \right\}. \end{cases}$$
(2.2)



In the case 1 < v < 2, the major difficulty comes from the estimation of I_0 and I_3 . The way of [4] can not be used directly because of the fact that

$$\int_{\mathbb{S}^2} b\theta d\sigma = \infty.$$

Therefore, we must use some new methods which are different from that of [4] to overcome this difficulty. we state the following lemmas here and prove them in Section 4:

Lemma 2.4. For any r > 0, $f \in L^1_{2+\gamma}(\mathbb{R}^3) \cap H^{+\infty}(\mathbb{R}^3)$, there exists a constant C independent of r satisfying

$$I_0 \le C||f||_{L^1_{2+r}}||f||_{L^1}(r+3)!$$

Lemma 2.5. Under the assumption (E_k) , for any fixed number $\varepsilon \in (0, 1 - \frac{v}{2})$, there exists a constant C satisfying

$$I_3 \le C \{ [C_0^{k+1}(k!)^s]^2 + k^4 ||M_k f||_{H^{(\nu-\varepsilon)/2}}^2 \}.$$

Therefore, By using Lemma 3.1, Lemma 3.2 and (3.1), (3.2), we conclude that

$$\begin{split} \left| \left(Lf, M_k^2 f \right)_{L^2} \right| &\leq C_1 \left\{ \left[C_0^{k+1} (k!)^s \right]^2 + k^4 || M_k f ||_{H^{(\nu-\varepsilon)/2}}^2 \right\} \\ &- C_2 || M_k f ||_{H^{\frac{\nu}{2}}}^2 \end{split}$$

which implying

$$\left| \left(\frac{\partial f}{\partial t}, M_k^2 f \right)_{L^2} \right| \le C_1 \left\{ \left[C_0^{k+1} (k!)^s \right]^2 + k^4 || M_k f ||_{H^{(\nu-\varepsilon)/2}}^2 \right\}$$
$$- C_2 || M_k f ||_{H^{\frac{\nu}{2}}}^2.$$

That is,

$$\begin{split} &||M_k f(t,v)||_{L^2}^2 + C_2 \int_0^t ||M_k f||_{H^{\frac{v}{2}}}^2 d\tau \\ &\leq 2k \int_0^t ||(\log < D_v >)^{\frac{1}{2}} (M_k f)(\tau)||_{L^2}^2 d\tau \\ &+ C_1 \int_0^t k^4 ||M_k f||_{H^{(v-\varepsilon)/2}}^2 d\tau \\ &+ C_1 [C_0^{k+1} (k!)^s]^2 + ||f_0(v)||_{L^2}^2. \end{split}$$

As the same way as in [4], by using the Young's inequality and the assumption (E_k) , we also get (E_{k+j}) :

for any
$$i \in [0, k+j-1]$$
, $\sup_{t \in (0,T]} ||f(t,\cdot)||_{H^{it}} \le C_3^j \cdot C_0^{i+1} (i!)^s$.

This completes the proof of Theorem 1.1 by induction as in [4].

3. Appendix

This section is devoted to the proofs of Lemma 2.4 and Lemma 2.5

Proof of Lemma 2.4. Since $\xi^{\pm} = \frac{\xi \pm |\xi| \sigma}{2}$, by using Lemma 2.2, it follows from Lemma 2.6 of [4] that

$$\begin{split} I_{0}(\tau) &= \int_{\mathbb{R}^{3}} <|\xi| >^{r} \overline{\hat{f}(\xi)} \int_{\mathbb{R}^{3}} \int_{\mathbb{S}^{2}} [h(v,\xi^{+}) - h(v,\xi)] \hat{\mu}(\xi^{+}) \\ & bf(v) e^{-iv \cdot \xi^{-}} d\sigma dv d\xi \\ &+ \int_{\mathbb{R}^{3}} <|\xi| >^{r} \overline{\hat{f}(\xi)} \int_{\mathbb{R}^{3}} \int_{\mathbb{S}^{2}} h(v,\xi) [\hat{\mu}(\xi^{+}) - \hat{\mu}(\xi)] \\ & bf(v) e^{-iv \cdot \xi^{-}} d\sigma dv d\xi \\ &+ \int_{\mathbb{R}^{3}} <|\xi| >^{r} \overline{\hat{f}(\xi)} \int_{\mathbb{R}^{3}} \int_{\mathbb{S}^{2}} h(v,\xi) \hat{\mu}(\xi) \\ & bf(v) [e^{-iv \cdot \xi^{-}} - e^{0}] d\sigma dv d\xi \\ &= I_{01} + I_{02} + I_{03}. \end{split}$$

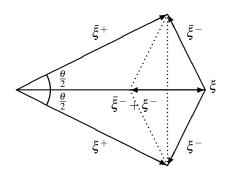
Here,

$$|I_{02}| \le C||f||_{L^1_{1+\gamma}}||f||_{L^1}(r+3)!$$

To estimate I_{01} and I_{03} , we use the symmetry of the integral variables. Notice that the unit vector $\boldsymbol{\sigma}$ denotes the rotation of the unit vector $\frac{\boldsymbol{\xi}}{|\boldsymbol{\xi}|}$ by an angle $\boldsymbol{\theta}$, i.e., $\boldsymbol{\sigma} = R_{\boldsymbol{\theta}}(\frac{\boldsymbol{\xi}}{|\boldsymbol{\xi}|})$. Corresponding, the inverse rotation $\bar{\boldsymbol{\sigma}} = R_{-\boldsymbol{\theta}}(\frac{\boldsymbol{\xi}}{|\boldsymbol{\xi}|})$ and moreover, suppose that $\bar{\boldsymbol{\xi}}^{\pm} = \frac{\boldsymbol{\xi} \pm |\boldsymbol{\xi}|\bar{\boldsymbol{\sigma}}}{2}$, then by a simple calculation, we get (cf. Figure 1 as follows)

$$\begin{cases} |\xi^{+}| = |\bar{\xi}^{+}| = |\xi| \cos \frac{\theta}{2}, \\ |\xi^{-}| = |\bar{\xi}^{-}| = |\xi| \sin \frac{\theta}{2}, \\ |\xi^{+} + \bar{\xi}^{+} - 2\xi| = |\xi^{-} + \bar{\xi}^{-}| = 2|\xi| \sin^{2} \frac{\theta}{2}. \end{cases}$$
(3.1)

Figure 1:





Therefore,

$$I_{03} = \int_{\mathbb{R}^{3}} \langle |\xi| \rangle^{r} \overline{\hat{f}(\xi)} \int_{\mathbb{R}^{3}} \int_{\mathbb{S}^{2}} h(v,\xi) \hat{\mu}(\xi) b f(v)$$

$$(e^{-iv\cdot\xi^{-}} - e^{0}) d\sigma dv d\xi$$

$$= -\int_{\mathbb{R}^{6}} \int_{\mathbb{S}^{2}} \langle |\xi| \rangle^{r} \overline{\hat{f}(\xi)} h(v,\xi) \hat{\mu}(\xi) b f(v)$$

$$\left(\sin^{2} \frac{v \cdot \xi^{-}}{2} + \sin^{2} \frac{v \cdot \overline{\xi}^{-}}{2}\right) d\sigma dv d\xi$$

$$-i \int_{\mathbb{R}^{6}} \int_{\mathbb{S}^{2}} \langle |\xi| \rangle^{r} \overline{\hat{f}(\xi)} h(v,\xi) \hat{\mu}(\xi) b f(v)$$

$$\sin \frac{v \cdot (\xi^{-} + \overline{\xi}^{-})}{2} \cos \frac{v \cdot (\xi^{-} - \overline{\xi}^{-})}{2} d\sigma dv d\xi$$

$$= I_{031} + I_{032}.$$

Here we have used the fact that $d\sigma = d\bar{\sigma}$. Since in this case 1 < v < 2, $\int_{\mathbb{S}^2} b\theta^2 d\sigma < \infty$, by using Lemma 2.3 and (3.1), we get

$$\begin{split} |I_{031}| & \leq C \int_{\mathbb{R}^6} \int_{\mathbb{S}^2} <|\xi|>^r |\overline{\hat{f}(\xi)}| |h(v,\xi)| \hat{\mu}(\xi) bf(v)|v|^2 \\ & |\xi^-|^2 d\sigma dv d\xi \\ & \leq C' \int_{\mathbb{R}^6} <|\xi|>^{r+\gamma+2} |\overline{\hat{f}(\xi)}| \hat{\mu}(\xi) f(v) <|v|>^{\gamma+2} \\ & dv d\xi \\ & \leq C'' ||f||_{L^1_{2,w}} ||f||_{L^1}(r+3)! \end{split}$$

and

$$\begin{split} |I_{032}| & \leq C \int_{\mathbb{R}^6} \int_{\mathbb{S}^2} <|\xi|>^r |\overline{\hat{f}(\xi)}| |h(v,\xi)| \hat{\mu}(\xi) bf(v)|v| |\xi| \\ & \theta^2 d\sigma dv d\xi \\ & \leq C' \int_{\mathbb{R}^6} <|\xi|>^{r+\gamma+1} |\overline{\hat{f}(\xi)}| \hat{\mu}(\xi) f(v) <|v|>^{\gamma+1} \\ & dv d\xi \\ & \leq C'' ||f||_{L^1_{1+\gamma}} ||f||_{L^1(r+3)!}, \end{split}$$

which implies

$$|I_{03}| \le C||f||_{L^1_{2+\gamma}}||f||_{L^1}(r+3)!.$$

To prove I_{01} , we first note that

$$\begin{split} &h(v,\xi^+) - h(v,\xi) \\ &= \int_0^1 (\xi^+ - \xi) \cdot [\nabla_\xi h(v,\xi_\tau) - \nabla_\xi h(v,\xi)] d\tau \\ &+ (\xi^+ - \xi) \cdot \nabla_\xi h(v,\xi) \\ &= \int_0^1 (\xi^+ - \xi) \cdot \left\{ \int_0^1 (\xi_\tau - \xi) \cdot \nabla_\xi^2 h(v,\xi + \eta(\xi_\tau - \xi)) \right. \\ &d\eta \left. \left\{ d\tau + (\xi^+ - \xi) \cdot \nabla_\xi h(v,\xi) \right. \right\} \end{split}$$

where $\xi_{\tau} = \xi + \tau(\xi^+ - \xi)$. Therefore,

$$\begin{split} I_{01} &= \int_{\mathbb{R}^{6}} <|\xi|>^{r} \overline{\hat{f}(\xi)} \int_{\mathbb{S}^{2}} \hat{\mu}(\xi^{+}) b f(v) e^{-iv \cdot \xi^{-}} \int_{0}^{1} (\xi^{+} - \xi) \\ & \cdot \big\{ \int_{0}^{1} (\xi_{\tau} - \xi) \cdot \nabla_{\xi}^{2} h(v, \xi + \eta(\xi_{\tau} - \xi)) d\eta \big\} d\tau d\sigma dv d\xi \\ & + \int_{\mathbb{R}^{6}} <|\xi|>^{r} \overline{\hat{f}(\xi)} \int_{\mathbb{S}^{2}} \hat{\mu}(\xi^{+}) b f(v) (e^{-iv \cdot \xi^{-}} - 1) \\ & \cdot (\xi^{+} - \xi) \nabla_{\xi} h(v, \xi) d\sigma dv d\xi \\ & + \int_{\mathbb{R}^{6}} <|\xi|>^{r} \overline{\hat{f}(\xi)} \int_{\mathbb{S}^{2}} \hat{\mu}(\xi^{+}) b f(v) (\xi^{+} - \xi) \\ & \cdot \nabla_{\xi} h(v, \xi) d\sigma dv d\xi \\ &= I_{011} + I_{012} + I_{013}. \end{split}$$

By Lemma 2.3,

$$\begin{split} &|\int_{0}^{1}(\xi^{+}-\xi)\cdot\big\{\int_{0}^{1}(\xi_{\tau}-\xi)\cdot\nabla_{\xi}^{2}h\big(\nu,\xi+\eta(\xi_{\tau}-\xi)\big)d\eta\big\}d\tau|\\ &\leq \int_{0}^{1}\int_{0}^{1}|(\xi^{+}-\xi)|\cdot|(\xi_{\tau}-\xi)|\cdot|\nabla_{\xi}^{2}h\big(\nu,\xi+\eta(\xi_{\tau}-\xi)\big)|d\eta d\tau\\ &\leq C<|\nu|>^{\gamma}<|\xi|>^{\gamma+2}\theta^{2} \end{split}$$

which gives

$$|I_{011}| \le C||f||_{L^1_{\nu}}||f||_{L^1}(r+3)!$$

$$|I_{012}| \le C||f||_{L^1_{\gamma+1}}||f||_{L^1}(r+3)!.$$

Finally, we estimate I_{013} , recall $d\sigma = d\bar{\sigma}$ and notice that $\hat{\mu}(\xi^+) = \hat{\mu}(\bar{\xi}^+)$, we have

$$\begin{split} I_{013} &= \int_{\mathbb{R}^6} <|\xi| >^r \overline{\hat{f}(\xi)} \int_{\mathbb{S}^2} \hat{\mu}(\xi^+) b f(v) (\xi^+ - \xi) \\ &\cdot \nabla_{\xi} h(v, \xi) d\sigma dv d\xi \\ &= \int_{\mathbb{R}^6} <|\xi| >^r \overline{\hat{f}(\xi)} \int_{\mathbb{S}^2} \hat{\mu}(\bar{\xi}^+) b f(v) (\bar{\xi}^+ - \xi) \\ &\cdot \nabla_{\xi} h(v, \xi) d\bar{\sigma} dv d\xi \\ &= \frac{1}{2} \int_{\mathbb{R}^6} <|\xi| >^r \overline{\hat{f}(\xi)} \int_{\mathbb{S}^2} \hat{\mu}(\xi^+) b f(v) (\xi^+ + \bar{\xi}^+ - 2\xi) \\ &\cdot \nabla_{\xi} h(v, \xi) d\sigma dv d\xi. \end{split}$$

Together with (3.1) and Lemma 2.3, we get

$$|I_{013}| \le C||f||_{L^1_{\nu}}||f||_{L^1}(r+3)!.$$

The above estimates complete the proof of Lemma 2.4.



Proof of Lemma 2.5. setting $v'_{\tau} = v' + \tau(v - v')$, we have

$$I_{3} = \int_{0}^{1} \int_{\mathbb{R}^{6} \times \mathbb{S}^{2}} b\mu(v_{*}) M_{k} f(v')(v - v') \left(\nabla_{v} [M_{k}, \Phi^{*}] f(v'_{\tau}) - \nabla_{v} [M_{k}, \Phi^{*}] f(v')\right) d\sigma dv dv_{*} d\tau$$

$$+ \int_{\mathbb{R}^{6} \times \mathbb{S}^{2}} b\mu(v_{*}) M_{k} f(v')(v - v')$$

$$\cdot \left(\nabla_{v} [M_{k}, \Phi^{*}] f(v')\right) d\sigma dv dv_{*}$$

$$= \int_{0}^{1} I_{32}(\tau) d\tau + I_{31}.$$

$$(3.2)$$

It follows from [1, P. 468] that

$$I_{31} = 0. (3.3)$$

By using the formulas (5.1)-(5.3) in [4], we can decompose $I_{32}(\tau)$ as follows:

$$I_{32}(\tau) = \int_{\mathbb{R}^{6} \times \mathbb{S}^{2}} b\mu(v_{*}) M_{k} f(v')(v - v')$$

$$\cdot \left[\nabla_{v} \Gamma_{1} f(v'_{\tau}) - \nabla_{v} \Gamma_{1} f(v')\right] d\sigma dv dv_{*}$$

$$+ \sum_{j=2}^{k+7} \int_{\mathbb{R}^{6} \times \mathbb{S}^{2}} b\mu(v_{*}) M_{k} f(v')(v - v')$$

$$\cdot \left[\nabla_{v} \Gamma_{j} f(v'_{\tau}) - \nabla_{v} \Gamma_{j} f(v')\right] d\sigma dv dv_{*}$$

$$+ \int_{\mathbb{R}^{6} \times \mathbb{S}^{2}} b\mu(v_{*}) M_{k} f(v')(v - v')$$

$$\cdot \left(\nabla_{v} \Gamma_{k+8} f'_{\tau} - \nabla_{v} \Gamma_{k+8} f'\right) d\sigma dv dv_{*}$$

$$= I_{321}(\tau) + I_{322}(\tau) + I_{323}(\tau).$$

$$(3.4)$$

Since

$$\begin{split} & \nabla_{v}^{2} \Gamma_{j} f(v) \\ &= \frac{(-i)^{j}}{j!} \left\{ M_{k}^{(j)} \nabla_{v}^{2} f(v) \cdot \partial_{v}^{j} \Phi^{*}(v) \right. \\ &\left. + 2 M_{k}^{(j)} \nabla_{v} f(v) \cdot \partial_{v}^{j+1} \Phi^{*}(v) + M_{k}^{(j)} f(v) \cdot \partial_{v}^{j+2} \Phi^{*}(v) \right\} \end{split}$$

and

$$\begin{split} \nabla_{\nu} \Gamma_{k+8} f'_{\tau} - \nabla_{\nu} \Gamma_{k+8} f' \\ &= \frac{(-i)^{k+8}}{(k+8)!} \Big\{ \int_{\mathbb{R}^{6}} [e^{i(\nu'_{\tau} - y) \cdot \xi} - e^{i(\nu' - y) \cdot \xi}] \cdot (i\xi) \\ &\qquad \times \partial_{\xi}^{k+8} M_{k}(\xi) d\xi f(y) \partial_{\nu}^{k+8} \Phi^{*}(c'_{\tau}) dy \\ &+ \int_{\mathbb{R}^{6}} e^{i(\nu' - y) \cdot \xi} \cdot (i\xi) \partial_{\xi}^{k+8} M_{k}(\xi) d\xi f(y) \\ &\qquad \times [\partial_{\nu}^{k+8} \Phi^{*}(c'_{\tau}) - \partial_{\nu}^{k+8} \Phi^{*}(c')] dy \\ &+ \int_{\mathbb{R}^{6}} [e^{i(\nu'_{\tau} - y) \cdot \xi} - e^{i(\nu' - y) \cdot \xi}] \partial_{\xi}^{k+8} M_{k}(\xi) d\xi f(y) \\ &\qquad \times \partial_{\nu}^{k+9} \Phi^{*}(c'_{\tau}) dy \\ &+ \int_{\mathbb{R}^{6}} e^{i(\nu' - y) \cdot \xi} \partial_{\xi}^{k+8} M_{k}(\xi) d\xi f(y) \\ &\qquad \times [\partial_{\nu}^{k+9} \Phi^{*}(c'_{\tau}) - \partial_{\nu}^{k+9} \Phi^{*}(c')] dy. \end{split}$$

For any $j \ge 2$, putting $v_{\eta}'' = \eta v_{\tau}' + (1 - \eta)v'$, $\eta \in [0, 1]$. Using the facts that

$$\begin{cases} |v-v'| = O(1)|v_\tau'-v'| \le C \cdot <|v_*| > <|v'| > \theta; \\ |\frac{dv}{dv'}| = O(1)|\frac{dv}{dv''_n}| \le C, \end{cases}$$

we conclude

$$\int_{\mathbb{R}^6 \times \mathbb{S}^2} b\mu(v_*) M_k f(v')(v-v') \cdot \left[\nabla_v \Gamma_j f(v'_\tau) - \nabla_v \Gamma_j f(v') \right] d\sigma dv dv_*$$

$$\leq \int_{0}^{1} \int_{\mathbb{R}^{6} \times \mathbb{S}^{2}} b\mu(\nu_{*}) |M_{k}f(\nu')| \cdot |\nu - \nu'| \cdot |\nu'_{\tau} - \nu'|
\cdot |\nabla_{\nu}^{2} \Gamma_{j} f(\nu''_{\eta})| d\sigma d\nu d\nu_{*} d\eta
\leq C \int_{0}^{1} \int_{\mathbb{R}^{6} \times \mathbb{S}^{2}} b\theta^{2} \mu(\nu_{*}) < |\nu_{*}| >^{2} (|M_{k}f(\nu')|^{2}
+ |\nabla_{\nu}^{2} \Gamma_{j} f(\nu''_{\eta})|^{2}) d\sigma d\nu d\nu_{*} d\eta
\leq C (||M_{k}f||_{L^{2}}^{2} + ||\nabla_{\nu}^{2} \Gamma_{j} f||_{L^{2}}^{2}).$$

Use the same way as in the proof of Proposition 3.1 of [4], by Lemma 2.1, Remark 2.1, it follows that

$$|I_{322}(\tau)| \le C_{17} \{ [C_0^{k+1}(k!)^s]^2 + k^4 ||M_k f||_{L^2}^2 \}.$$
 (3.5)

Similarly, by using the fact that $|c'_{\tau} - c'| \le C|v'_{\tau} - v'|$, we obtain

$$|I_{323}(\tau)| \le C_{18} [C_0^{k+1} (k!)^s]^2.$$
 (3.6)

Hence, it remains to estimate $I_{321}(\tau)$. To do this, we decompose $I_{321}(\tau)$ as below:

$$I_{321}(\tau) = (-i) \cdot \{J_1(\tau) + J_2(\tau) + J_3(\tau) + J_4(\tau)\}, \quad (3.7)$$

where

$$J_1(\tau) = \int_{\mathbb{R}^6 \times \mathbb{S}^2} b\mu(\nu_*) M_k f(\nu')(\nu - \nu') \cdot M_k^{(1)} f(\nu'_{\tau})$$
$$[\partial_{\nu}^2 \Phi^*(\nu'_{\tau}) - \partial_{\nu}^2 \Phi^*(\nu')] d\sigma d\nu d\nu_*,$$

$$J_2(\tau) = \int_{\mathbb{R}^6 \times \mathbb{S}^2} b\mu(\nu_*) M_k f(\nu') (\nu - \nu') \\ \cdot [M_k^{(1)} f(\nu'_{\tau}) - M_k^{(1)} f(\nu')] \partial_{\nu}^2 \Phi^*(\nu') d\sigma d\nu d\nu_*$$

and

$$J_3(\tau) = \int_{\mathbb{R}^6 \times \mathbb{S}^2} b\mu(\nu_*) M_k f(\nu')(\nu - \nu') \cdot M_k^{(1)} \nabla_{\nu} f(\nu'_{\tau})$$
$$[\partial_{\nu}^1 \Phi^*(\nu'_{\tau}) - \partial_{\nu}^1 \Phi^*(\nu')] d\sigma d\nu d\nu_*;$$

$$J_4(\tau) = \int_{\mathbb{R}^6 \times \mathbb{S}^2} b\mu(\nu_*) M_k f(\nu')(\nu - \nu') \cdot \partial_{\nu}^1 \Phi^*(\nu')$$
$$[M_{\nu}^{(1)} \nabla_{\nu} f(\nu'_{\tau}) - M_{\nu}^{(1)} \nabla_{\nu} f(\nu')] d\sigma d\nu d\nu_*.$$

Taking the same analysis as in (3.5), we also conclude that

$$|J_n(\tau)| \le C\{ [C_0^{k+1}(k!)^s]^2 + k^2 ||M_k f||_{L^2}^2 \}, \tag{3.8}$$



for n = 1, 2, 3. In order to estimate $J_4(\tau)$, we shall take the Littlewood-Paley partition of unity $\{\psi_i(\xi)\}$ such as

$$\sum_{j=0}^{+\infty} \psi_j(\xi) \equiv 1, \ \psi_j(\xi) = \psi(2^{-j}\xi) \text{ for } j \ge 1.$$

Here, $0 \le \psi_0, \psi \in C_0^{+\infty}(\mathbb{R}^3)$. Therefore,

$$J_4(\tau) = \sum_{j=0}^{+\infty} \int_{\mathbb{R}^6 \times \mathbb{S}^2} b\mu(\nu_*) M_k f(\nu')(\nu - \nu') \cdot \partial_{\nu}^1 \Phi^*(\nu')$$
$$[\tilde{\psi}_j(\nu'_{\tau}) - \tilde{\psi}_j(\nu')] d\sigma d\nu d\nu_*$$
(3.9)

where $\tilde{\psi}_j(v) = \psi_j(D_v) M_k^{(1)}(D_v) \nabla_v f(v)$. Fix a number $0 < \varepsilon < 1 - \frac{v}{2}$, put

$$\begin{split} \Omega_{j} &= \Omega_{j}(\nu, \nu_{*}) \\ &= \Big\{ \sigma \in \mathbb{S}^{2}; \frac{\nu - \nu_{*}}{|\nu - \nu_{*}|} \cdot \sigma \geq \frac{1 - 2^{1 - j(2 + 2\varepsilon - \nu)/(2 - \nu)}}{<|\nu - \nu_{*}|>^{2}} \Big\}. \end{split}$$

It follows from [1, P. 470] that

$$\int_{\Omega_{j}} b\theta^{2} d\sigma \leq C \cdot 2^{j(\frac{\nu}{2} - \varepsilon - 1)} < |\nu - \nu_{*}| >^{\nu - 2}$$

$$\leq C \cdot 2^{j(\frac{\nu}{2} - \varepsilon - 1)}$$
(3.10)

and

$$\int_{\Omega_j^c} b\theta d\sigma \le C \cdot 2^{j(\frac{\nu}{2} - \varepsilon)} < |\nu - \nu_*| >^{\nu - 1}. \tag{3.11}$$

Therefore.

$$\int_{\mathbb{R}^{6} \times \Omega_{j}} b\mu(\nu_{*}) M_{k} f(\nu')(\nu - \nu') \cdot \partial_{\nu}^{1} \Phi^{*}(\nu')
[\tilde{\psi}_{j}(\nu'_{\tau}) - \tilde{\psi}_{j}(\nu')] d\sigma d\nu d\nu_{*}
\leq C \int_{0}^{1} \int_{\mathbb{R}^{6} \times \Omega_{j}} b\theta^{2} \mu(\nu_{*}) < |\nu_{*}| >^{2}
\times \left\{ 2^{\frac{(2-\nu)j}{2}} |M_{k} f(\nu)|^{2} + 2^{\frac{(\nu-2)j}{2}} |\nabla_{\nu} \tilde{\psi}_{j}(\nu)|^{2} \right\} d\sigma d\nu d\nu_{*} d\eta
\leq C \left\{ 2^{-j\varepsilon} ||M_{k} f(\nu)||_{L^{2}}^{2} + 2^{j(\nu-\varepsilon-2)} ||\nabla_{\nu} \tilde{\psi}_{j}(\nu)||_{L^{2}}^{2} \right\}
\leq C \left\{ 2^{-j\varepsilon} ||M_{k} f(\nu)||_{L^{2}}^{2} + k^{2} ||\psi_{j} M_{k} f||_{H^{(\nu-\varepsilon)/2}}^{2} \right\}.$$
(3.12)

Here we use the fact that

$$2^{\frac{j(\nu-\varepsilon-2)}{2}}||\nabla_{\nu}\tilde{\psi}_{j}(\nu)||_{L^{2}} \leq Ck||\psi_{j}M_{k}f||_{H^{(\nu-\varepsilon)/2}}.$$

On the other hand, by (3.11), we also have

$$\int_{\mathbb{R}^{6} \times \Omega_{j}^{c}} b\mu(v_{*}) M_{k} f(v')(v-v')
\cdot \partial_{v}^{1} \Phi^{*}(v') [\tilde{\psi}_{j}(v'_{\tau}) - \tilde{\psi}_{j}(v')] d\sigma dv dv_{*}
\leq C \cdot 2^{-j\varepsilon} ||M_{k} f(v)||_{L^{2}}^{2} + C \cdot 2^{j(v-\varepsilon)} ||\tilde{\psi}_{j}(v)||_{L^{2}}^{2}
\leq C \cdot 2^{-j\varepsilon} ||M_{k} f(v)||_{L^{2}}^{2} + C \cdot k^{2} ||\psi_{j} M_{k} f||_{H^{(v-\varepsilon)/2}}^{2}.$$

This, together with (3.12) and the fact that $\sum_{i=0}^{+\infty} |\psi_j|^2 < C <$ $+\infty$, gives

$$|J_4(\tau)| \le C \{||M_k f||_{L^2}^2 + k^2 ||M_k f||_{H^{(\nu-\varepsilon)/2}}^2\}$$
 (3.13)

It follows from (3.2)-(3.13) that

$$|I_3| \le C \{ [C_0^{k+1}(k!)^s]^2 + k^4 ||M_k f||_{H^{(\nu-\varepsilon)/2}}^2 \}$$

This completes the proof of Lemma 2.5.

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