On hyperbolicity and Gevrey well-posedness.
Part two: Scalar or degenerate transitions

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Received 17 February 2017; revised 20 September 2017
Available online 5 January 2018

Abstract

For first-order quasi-linear systems of partial differential equations, we formulate an assumption of a transition from initial hyperbolicity to ellipticity. This assumption bears on the principal symbol of the first-order operator. Under such an assumption, we prove a strong Hadamard instability for the associated Cauchy problem, namely an instantaneous defect of Hölder continuity of the flow from $G^\sigma$ to $L^2$, with $0 < \sigma < \sigma_0$, the limiting Gevrey index $\sigma_0$ depending on the nature of the transition. We restrict here to scalar transitions, and non-scalar transitions in which the boundary of the hyperbolic zone satisfies a flatness condition. As in our previous work for initially elliptic Cauchy problems [B. Morisse, On hyperbolicity and Gevrey well-posedness. Part one: the elliptic case, arXiv:1611.07225], the instability follows from a long-time Cauchy–Kovalevskaya construction for highly oscillating solutions. This extends recent work of N. Lerner, T. Nguyen, and B. Texier [The onset of instability in first-order systems, to appear in J. Eur. Math. Soc.].

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Contents

1. Introduction ................................................................. 5222
   1.1. Background .......................................................... 5223

1 The author is supported by the EPSRC grant “Quantitative Estimates in Spectral Theory and Their Complexity” (EP/N020154/1). The author thanks his PhD advisor Benjamin Texier for all the remarks on this work, Jeffrey Rauch for interesting discussions and Jean-François Coulombel for his careful reading of a previous version.

https://doi.org/10.1016/j.jde.2018.01.011
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1. Introduction

We consider the following Cauchy problem, for first-order quasi-linear systems of partial differential equations:

$$\partial_t u = \sum_{j=1}^{d} A_j(t, x, u) \partial_{x_j} u + f(t, x, u), \quad u(0, x) = h(x). \quad (1.1)$$

The system is of size $N$, that is $u(t, x)$ and $f(t, x, u)$ are in $\mathbb{R}^N$ and the $A_j(t, x, u) \in \mathbb{R}^{N \times N}$. The time $t$ is nonnegative, and $x$ is in $\mathbb{R}^d$. We assume throughout the paper that the $A_j$ and $f$ are analytic in a neighborhood of some point $(0, x_0, u_0) \in \mathbb{R}_t \times \mathbb{R}_x^d \times \mathbb{R}_u^N$.

Under assumptions of weak defects of hyperbolicity for the first-order operator, we prove ill-posedness of (1.1) in Gevrey spaces. Weak defect of hyperbolicity is here understood as a transition from hyperbolicity of the principal symbol at initial time, to ellipticity of the principal symbol for later times. Our results extend Métivier’s ill-posedness theorem in Sobolev spaces for initially elliptic operators [10], our own ill-posedness result in Gevrey spaces for initially elliptic operators [11], Lerner, Nguyen and Texier’s theorem on systems transitioning from hyperbolicity to ellipticity [6], and echo Lu’s construction of WKB profiles [8] which are destabilized by terms not present in the initial data.
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