

Analyticity and smoothing effect for the coupled system of equations of Korteweg - de Vries type with a single point singularity

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Received Month *, 200*; Accepted in Revised Form Month *, 200*

Abstract

We study that a solution of the initial value problem associated for the coupled system of equations of Korteweg - de Vries type which appears as a model to describe the strong interaction of weakly nonlinear long waves, has analyticity in time and smoothing effect up to real analyticity if the initial data only has a single point singularity at $x = 0$.

Keywords and phrases: Evolution equations, Gevrey class, Bourgain space, smoothing effect.

Mathematics Subject Classification: 35Q53

1 Introduction

We consider the following coupled system of equations of Korteweg - de Vries type

$$\tilde{u}_t + \tilde{u}_{xxx} + a_3 \tilde{v}_{xxx} + \tilde{u} \tilde{u}_x + a_1 \tilde{v} \tilde{v}_x + a_2 (\tilde{u} \tilde{v})_x = 0, \quad x, t \in \mathbb{R} \quad (1.1)$$

$$b_1 \tilde{v}_t + \tilde{v}_{xxx} + b_2 a_3 \tilde{u}_{xxx} + \tilde{v} \tilde{v}_x + b_2 a_2 \tilde{u} \tilde{u}_x + b_2 a_1 (\tilde{u} \tilde{v})_x = 0, \quad (1.2)$$

$$\tilde{u}(x, 0) = \tilde{u}_0(x), \quad \tilde{v}(x, 0) = \tilde{v}_0(x). \quad (1.3)$$

where $\tilde{u} = \tilde{u}(x, t)$, $\tilde{v} = \tilde{v}(x, t)$ are real-valued functions of the variables x and t and a_1, a_2, a_3, b_1, b_2 are real constants with $b_1 > 0$ and $b_2 > 0$. The original coupled system is

$$\tilde{u}_t + \tilde{u}_{xxx} + a_3 \tilde{v}_{xxx} + \tilde{u}^p \tilde{u}_x + a_1 \tilde{v}^p \tilde{v}_x + a_2 (\tilde{u}^p \tilde{v})_x = 0, \quad x, t \in \mathbb{R} \quad (1.4)$$

$$b_1 \tilde{v}_t + \tilde{v}_{xxx} + b_2 a_3 \tilde{u}_{xxx} + \tilde{v}^p \tilde{v}_x + b_2 a_2 \tilde{u}^p \tilde{u}_x + b_2 a_1 (\tilde{u} \tilde{v}^p)_x = 0 \quad (1.5)$$

$$\tilde{u}(x, 0) = \tilde{u}_0(x), \quad \tilde{v}(x, 0) = \tilde{v}_0(x) \quad (1.6)$$

where $\tilde{u} = \tilde{u}(x, t)$, $\tilde{v} = \tilde{v}(x, t)$ are real-valued functions of the variables x and t and a_1, a_2, a_3, b_1, b_2 are real constants with $b_1 > 0$ and $b_2 > 0$. The power p is an integer larger than or equal to one. The system (1.4)-(1.6) has the structure of a pair of Korteweg - de Vries equations coupled through both dispersive and nonlinear effects. In the case $p = 1$, the system (1.4)-(1.6) was derived by Gear and Grimshaw [9] as a model to describe the strong interaction of weakly nonlinear, long waves. Mathematical results on the system (1.4)-(1.6) were given by J. Bona *et al.* [5]. They proved that (1.4)-(1.6) is globally well posed in $H^s(\mathbb{R}) \times H^s(\mathbb{R})$ for any $s \geq 1$ provided $|a_3| < 1/\sqrt{b_2}$. The system (1.4)-(1.6) has been intensively studied by several authors (see [2, 3, 5, 7, 23] and the references therein). We have the following conservation laws

$$\mathbb{E}_1(\tilde{u}) = \int_{\mathbb{R}} \tilde{u} dx \quad , \quad \mathbb{E}_2(\tilde{v}) = \int_{\mathbb{R}} \tilde{v} dx \quad , \quad \mathbb{E}_3(\tilde{u}, \tilde{v}) = \int_{\mathbb{R}} (b_2 \tilde{u}^2 + b_1 \tilde{v}^2) dx \quad (1.7)$$

The time-invariance of the functionals \mathbb{E}_1 and \mathbb{E}_2 expresses the property that the mass of each mode separately is conserved during interaction, while that of \mathbb{E}_3 is an expression of the conservation of energy for the system of two models taken as a whole. The solutions of (1.4)-(1.6) satisfy an additional conservation law which is revealed by the time-invariance of the functional

$$\mathbb{E}_4 = \int_{\mathbb{R}} \left(b_2 \tilde{u}_x^2 + \tilde{v}_x^2 + 2b_2 a_3 \tilde{u}_x \tilde{v}_x - b_2 \frac{\tilde{u}^3}{3} - b_2 a_2 \tilde{u}^2 \tilde{v} - b_2 a_2 \tilde{u} \tilde{v}^2 - b_2 a_1 \tilde{u} \tilde{v}^2 - \frac{\tilde{v}^3}{3} \right) dx$$

The functional \mathbb{E}_4 is a Hamiltonian for the system (1.4)-(1.6) and if $b_2 a_3^2 < 1$, ϕ_4 will be seen to provide an a priori estimate for the solutions (\tilde{u}, \tilde{v}) of (1.4)-(1.6) in the space $H^1(\mathbb{R}) \times H^1(\mathbb{R})$. Furthermore, the linearization of (1.1)-(1.3) about the rest state can be reduced to two, linear Korteweg - de Vries equations by a process of diagonalization. Using this remark and the smoothing properties (in both the temporal and spatial variables) for the linear Korteweg - de Vries derived by Kato [13, 15], Kenig, Ponce and Vega [18, 19] it will be shown that (1.4)-(1.6) is locally well-posed in $H^s(\mathbb{R}) \times H^s(\mathbb{R})$ for any $s \geq 1$ whenever $\sqrt{b_2} a_3 \neq 1$. This result was improved by J. M. Ash *et al.* [1] showing that the system (1.1)-(1.3) is globally well-posed in $L^2(\mathbb{R}) \times L^2(\mathbb{R})$ provided that $\sqrt{b_2} a_3 \neq 1$. In 2004, F. Linares and M. Panthee [21] improve this result showing that the system (1.1)-(1.3) is locally well-posed in $H^s(\mathbb{R}) \times H^s(\mathbb{R})$ for $s > -3/4$ and globally well-posed in $H^s(\mathbb{R}) \times H^s(\mathbb{R})$ for $s > -3/10$ under some conditions on the coefficients, indeed for $a_3 = 0$ and $b_1 = b_2$. Following the idea W. Craig *et al.* [6], it is shown in [23] that C^∞ solutions $(\tilde{u}(\cdot, t), \tilde{v}(\cdot, t))$ to (1.1)-(1.3) are obtained for $t > 0$ if the initial data $(\tilde{u}(x, 0), \tilde{v}(x, 0))$ belong to a suitable Sobolev space satisfying resonable conditions as $|x| \rightarrow \infty$. Since (1.1)-(1.3) is a coupled system of Korteweg-de Vries equations, it is natural to ask whether it has a smoothing effect up to real analyticity if the initial data only has a single point singularity at $x = 0$ as the known results for the scalar case of a single Korteweg -de Vries equation. Using the scaling argument we can have an insight to this question. In this paper our purpose is to prove the analyticity in time of solutions to (1.1)-(1.3) without regularity assumption on the initial data improving those obtained in [23]. Our main tool is the generator of dilation $P = 3t \partial_t + x \partial_x$. which almost commutes with the linear Korteweg-de Vries operator $L = \partial_t + \partial_x$. Indeed $[L, P] = 3L$. A typical example of initial data satisfying the assumption of the above theorem is the Dirac delta measure, since $(x^k \partial_x)^k \delta(x) = (-1)^k k! \delta(x)$. The other example of the data is p. v. $\frac{1}{x}$, where

p. v. denotes the Cauchy principal value. Linear combination of those distributions with analytic H^s data satisfying the assumption is also possible. In this sense, the Dirac delta measure adding the soliton initial data can be taken as an initial datum. Using the operator $K = x \cdot \nabla + 2it\partial_t$ it was proved the Gevrey smoothing effect in space variable [8]. Indeed, it was shown that, if the initial data belongs to a Gevrey class of order 2, then solutions of some nonlinear Schrödinger equations become analytic in the space variable for $t \neq 0$. For the Korteweg-de Vries equations version of the generator of dilation is also useful to study the analyticity in time and the Gevrey effect in the space variables for solutions [8].

This paper is organized as follows: In section 2 we have the reduction of the problem and we outline briefly the notation, terminology to be used subsequently and results that will be used several times. In section 3 we prove a theorem of existence and well-posedness of the solutions. In section 4 we prove the following theorem:

Theorem 1.1. *Suppose that the initial data $(\tilde{u}_0, \tilde{v}_0) \in H^s(\mathbb{R}) \times H^s(\mathbb{R})$, $s > -3/4$ and $A_0, A_1 > 0$ such that*

$$\sum_{k=0}^{\infty} \frac{A_0^k}{k!} \|(x \partial_x)^k \tilde{u}_0\|_{H^s(\mathbb{R})} < +\infty \quad : \quad \sum_{k=0}^{\infty} \frac{A_1^k}{k!} \|(x \partial_x)^k \tilde{u}_0\|_{H^s(\mathbb{R})} < +\infty. \quad (1.8)$$

Then for some $b \in (1/2, 7/12)$, there exist $T = T(\|\tilde{u}_0\|_{H^s(\mathbb{R})}, \|\tilde{v}_0\|_{H^s(\mathbb{R})})$ and a unique solution of (1.1)-(1.3) in a certain time $(-T, T)$ and the solution (\tilde{u}, \tilde{v}) is time locally well-posed, i. e., the solution continuously depends on the initial data. Moreover, the solution (\tilde{u}, \tilde{v}) is analytic at any point $(x, t) \in \mathbb{R} \times \{(-T, 0) \cup (0, T)\}$.

Corollary 1.1. *Let $s > -3/4$, $b \in (1/2, 7/12)$. Suppose that the initial data $(\tilde{u}_0, \tilde{v}_0) \in H^s(\mathbb{R}) \times H^s(\mathbb{R})$, and $A_0, A_1 > 0$ such that*

$$\sum_{k=0}^{\infty} \frac{A_0^k}{(k!)^3} \|(x \partial_x)^k \tilde{u}_0\|_{H^s(\mathbb{R})} < +\infty \quad : \quad \sum_{k=0}^{\infty} \frac{A_1^k}{(k!)^3} \|(x \partial_x)^k \tilde{u}_0\|_{H^s(\mathbb{R})} < +\infty. \quad (1.9)$$

Then there exists a unique solution $(\tilde{u}, \tilde{v}) \in C((-T, T), H^s(\mathbb{R})) \cap X_b^s \times C((-T, T), H^s(\mathbb{R})) \cap X_b^s$ to the coupled system of Korteweg- de Vries equation (1.1)-(1.3) for a certain $(-T, T)$ and for any $t \in (-T, 0) \cup (0, T)$, the pair (\tilde{u}, \tilde{v}) are analytic functions in the space variable and for $x \in \mathbb{R}$, $\tilde{u}(x, \cdot)$ and $\tilde{v}(x, \cdot)$ are Gevrey 3 as function of the time variable.

Remark 1.1. In Theorem 1.1 and Corollary 1.2, the assumption on the initial data implies analyticity and Gevrey 3 regularity except at the origin respectively. In this sense, those results state that the singularity at the origin immediately disappears after $t > 0$ or $t < 0$, up to analyticity.

Remark 1.2. The crucial part for obtaining a full regularity is to gain the $L^2(\mathbb{R}^2)$ regularity of the solutions (u_k, v_k) from the negative order Sobolev space. This part is obtained in Proposition 4.1 in Section 4. We utilize a three steps recurrence argument for treating the nonlinearity appearing in the right hand side of

$$t \partial_x^3 u_k = -\frac{1}{3} P u_k + \frac{1}{3} x \partial_x u_k + t B_k^1(u, u) + t B_k^2(v, v) + t B_k^3(u, v) \quad (1.10)$$

$$t \partial_x^3 v_k = -\frac{1}{3} P v_k + \frac{1}{3} x \partial_x v_k + t C_k^1(u, u) + t C_k^2(v, v) + t C_k^3(u, v). \quad (1.11)$$

Then step by step, we obtain the pointwise analytic estimates

$$\sup_{t \in [t_0 - \epsilon, t_0 + \epsilon]} \|\partial_t^m \partial_x^l u\|_{H^1(x_0 - \epsilon, x_0 + \epsilon)} \leq c A_1^{m+l} (m+l)!, \quad l, m = 0, 1, 2, \dots \quad (1.12)$$

$$\sup_{t \in [t_0 - \epsilon, t_0 + \epsilon]} \|\partial_t^m \partial_x^l v\|_{H^1(x_0 - \epsilon, x_0 + \epsilon)} \leq c A_2^{m+l} (m+l)!, \quad l, m = 0, 1, 2, \dots \quad (1.13)$$

Since initially we do not know whether the solution belong to even $L^2(\mathbb{R}^2)$ we should mention that the local well-posedness is essentially important for our argument and therefore it merely satisfies the coupled system equations in the sense of distribution.

2 Reduction of the Problem and Preliminary Results

As mentioned in the introduction we consider the following coupled system of equations of Korteweg - de Vries type (1.1)-(1.3). If $a_3 = 0$ there is no coupling in the dispersive terms. Let us assume that $a_3 \neq 0$. We are interested in decoupling the dispersive terms in the system (1.1)-(1.3). For this, let $a_3^2 b_2 \neq 1$. We consider the associated linear system

$$W_t + A W_{xxx} = 0, \quad W(x, 0) = W_0(x) \quad (2.1)$$

where

$$W = \begin{bmatrix} u \\ v \end{bmatrix}, \quad A = \begin{bmatrix} 1 & a_3 \\ \frac{a_3 b_2}{b_1} & \frac{1}{b_1} \end{bmatrix}.$$

The eigenvalues of A are given by

$$\alpha_+ = \frac{1}{2} \left(1 + \frac{1}{b_1} + \sqrt{\left(1 - \frac{1}{b_1}\right)^2 + \frac{4b_2 a_3^2}{b_1}} \right) \quad (2.2)$$

$$\alpha_- = \frac{1}{2} \left(1 + \frac{1}{b_1} - \sqrt{\left(1 - \frac{1}{b_1}\right)^2 + \frac{4b_2 a_3^2}{b_1}} \right) \quad (2.3)$$

which are distinct since $b_1 > 0$, $b_2 > 0$ and $a_3 \neq 0$. Our assumption $a_3^2 b_2 \neq 1$ guarantees that $\alpha_{\pm} \neq 0$. Thus we can write the system (1.1)-(1.3) in a matrix form as in [21]. After we make the change of scale

$$\tilde{u}(x, t) = u(\alpha_+^{-1/3} x, t) \quad \text{and} \quad \tilde{v}(x, t) = v(\alpha_-^{-1/3} x, t).$$

Then we obtain the system of equations

$$u_t + u_{xxx} + a u u_x + b v v_x + c (uv)_x = 0, \quad x, t \in \mathbb{R} \quad (2.4)$$

$$v_t + v_{xxx} + \tilde{a} u u_x + \tilde{b} v v_x + \tilde{c} (uv)_x = 0, \quad (2.5)$$

$$u(x, 0) = u_0(x), \quad v(x, 0) = v_0(x) \quad (2.6)$$

where a, b, c and $\tilde{a}, \tilde{b}, \tilde{c}$ are constant.

Remark 2.1. Notice that the nonlinear terms involving the functions u and v are not evaluated at the same point. Therefore those terms are not local anymore.

For $s, b \in \mathbb{R}$ define the spaces X_b^s and X_{b-1}^s to be the completion of the Schwartz space $\mathcal{S}(\mathbb{R}^2)$ with respect to the norms

$$\|u\|_{X_b^s} = \left(\int_{\mathbb{R}} \int_{\mathbb{R}} (1 + |\tau - \xi^3|)^{2b} (1 + |\xi|)^{2s} |\widehat{u}(\xi, \tau)|^2 d\xi d\tau \right)^{1/2}$$

and

$$\|u\|_{X_{b-1}^s} = \left(\int_{\mathbb{R}} \int_{\mathbb{R}} (1 + |\tau - \xi^3|)^{2(b-1)} (1 + |\xi|)^{2s} |\widehat{u}(\xi, \tau)|^2 d\xi d\tau \right)^{1/2}$$

where $X_b^s = \{u \in \mathcal{S}'(\mathbb{R}^2) : \|u\|_{X_b^s} < \infty\}$. Let \mathcal{F}_x and $\mathcal{F}_{x,t}$ be the Fourier transform in the x and (x, t) variables respectively. The Riesz operator D_x is defined by $D_x = \mathcal{F}_\xi^{-1} |\xi| \mathcal{F}_x$. The fractional derivative is defined by

$$\begin{aligned} \langle D_x \rangle^s &= \mathcal{F}_\xi^{-1} \langle \xi \rangle^s \mathcal{F}_x = \mathcal{F}_\xi^{-1} (1 + |\xi|^2)^{s/2} \mathcal{F}_x \\ \langle D_{x,t} \rangle^s &= \mathcal{F}_{\xi,\tau}^{-1} \langle |\xi| + |\tau| \rangle^s \mathcal{F}_{x,t} \end{aligned}$$

For $\langle \cdot \rangle = (1 + |\cdot|^2)^{1/2}$, we have

- i) $\| \cdot \|_{H^b(\mathbb{R}; H^r(\mathbb{R}))} = \| \langle D_t \rangle^b \langle D_x \rangle^r \cdot \|_{L_{x,t}^2(\mathbb{R}^2)}$.
- ii) $H^s(\mathbb{R}) = \{u \in \mathcal{S}'(\mathbb{R}) : \langle D_x \rangle^s u \in L^2(\mathbb{R})\}$.
- iii) $\| \cdot \|_{H^s(\mathbb{R})} = \| \langle D_x \rangle^s \cdot \|_{L^2(\mathbb{R})}$.

Remark 2.2. With the above notation we obtain

- a) $\|u\|_{H_x^s(\mathbb{R})} = \| \langle \xi \rangle^s \widehat{u} \|_{L^2(\mathbb{R})}$.
- b) $\|u\|_{L_t^2(\mathbb{R}; H_x^r(\mathbb{R}))} = \| \langle \xi \rangle^r \widehat{u} \|_{L^2(\mathbb{R}^2)}$.
- c) $\| \langle D_x \rangle^s u \|_{L^2(\mathbb{R})} = \|u\|_{H^s(\mathbb{R})}$.
- d) $\| \langle D_t \rangle^b \langle D_x \rangle^r u \|_{L_{x,t}^2(\mathbb{R}^2)} = \|u\|_{H_t^b(\mathbb{R}; H_x^r(\mathbb{R}))}$.
- e) $\| \langle D_{x,t} \rangle^s u \|_{L_t^2(\mathbb{R}; H_x^r(\mathbb{R}))} = \| \langle \xi \rangle^r \langle |\xi| + |\tau| \rangle^s \widehat{u}(\xi, \tau) \|_{L^2(\mathbb{R}^2)}$.

We consider the following operators: $L = \partial_t + \partial_x^3$ and $J = x - 3t\partial_x^2$ then $[L, J] \equiv LJ - JL = 0$. We introduce the "generator of dilation" $P = 3t\partial_t + x\partial_x$ for the linear part of the coupled system (2.4)-(2.6) and the "localized dilation operator" $P_0 = 3t_0\partial_t + x_0\partial_x$. By employing a localization argument, we look at the operator P as a vector field $P_0 = 3t_0\partial_t + x_0\partial_x$ near a fixed point $(x_0, t_0) \in \mathbb{R} \times \{(-T, 0) \cup (0, T)\}$. Since P_0 is a directional derivative toward to (x_0, t) , we introduce another operator $\mathcal{L}_0^3 = t_0\partial_x^3$ which plays the role of a non-tangential vector field to P_0 . Since P_0 and \mathcal{L}_0 are linearly independent, the space and time derivative can be covered by those operator. The main reason why we choose \mathcal{L}_0 is because the corresponding variable coefficients operator $\mathcal{L}^3 = t\partial_x^3$ can be treated via the equations (1.10)-(1.11) and a cut-off procedure enables us to handle the right hand side of those.

Remark 2.3. For L and P we have the following properties:

- a) $[L, P] \equiv LP = (P + 3)L$.
- b) $LP^k = (P + 3)^k L$.

- c) $(P + 3)^k \partial_x = \partial_x (P + 2)^k$.
d) $(P + 3)^k \partial_x^3 = \partial_x^3 P^k$.
e) $P_0 P = P P_0 + 3 P_0 - 2 x_0 \partial_x$.

Notation. The summation $\sum_{\substack{k=k_1+k_2+k_3 \\ 0 \leq k_1, k_2, k_3 \leq k}}$ is simply abbreviated by $\sum_{k=k_1+k_2+k_3}$.

Let $P^k u = u_k$, then

$$\begin{aligned}
\partial_t(P^k u) + \partial_x^3(P^k u) &= L P^k u = (P + 3)^k L u = (P + 3)^k (\partial_t u + \partial_x^3 u) \\
&= -(P + 3)^k \left[\frac{a}{2} \partial_x(u^2) + \frac{b}{2} \partial_x(v^2) + c \partial_x(uv) \right] \\
&= -\frac{a}{2} (P + 3)^k \partial_x(u^2) - \frac{b}{2} (P + 3)^k \partial_x(v^2) - c (P + 3)^k \partial_x(uv) \\
&= -\frac{a}{2} \partial_x (P + 2)^k (u^2) - \frac{b}{2} \partial_x (P + 2)^k (v^2) - c \partial_x (P + 2)^k (uv).
\end{aligned}$$

Noting that $(P + 2)^k u = \sum_{j=0}^k \binom{k}{j} 2^{k-j} P^j u$. Hence

$$\begin{aligned}
B_k^1(u, u) &= -\frac{a}{2} \partial_x (P + 2)^k (u^2) \\
&= -\frac{a}{2} \partial_x \sum_{m=0}^k \binom{k}{m} (P + 2)^m u \cdot P^{k-m} u \\
&= -\frac{a}{2} \partial_x \sum_{m=0}^k \sum_{j=0}^m \binom{k}{m} \binom{m}{j} 2^{m-j} P^j u \cdot P^{k-m} u \\
&= -\frac{a}{2} \partial_x \sum_{m=0}^k \sum_{j=0}^m \frac{k!}{(m-j)! j! (k-m)!} 2^{m-j} P^j u \cdot P^{k-m} u \\
&= -\frac{a}{2} \sum_{k=k_1+k_2+k_3} \frac{k!}{k_1! k_2! k_3!} 2^{k_1} \partial_x (u_{k_2} \cdot u_{k_3}). \tag{2.7}
\end{aligned}$$

In a similar way

$$B_k^2(v, v) = -\frac{b}{2} \partial_x (P + 2)^k (v^2) = -\frac{b}{2} \sum_{k=k'_1+k'_2+k'_3} \frac{k!}{k'_1! k'_2! k'_3!} 2^{k'_1} \partial_x (v_{k'_2} \cdot v_{k'_3}). \tag{2.8}$$

$$B_k^3(u, v) = c \partial_x (P + 2)^k (uv) = -c \sum_{k=k''_1+k''_2+k''_3} \frac{k!}{k''_1! k''_2! k''_3!} 2^{k''_1} \partial_x (u_{k''_2} \cdot v_{k''_3}). \tag{2.9}$$

Therefore

$$\begin{aligned}
& \partial_t(P^k u) + \partial_x^3(P^k u) \\
&= -\frac{a}{2} \sum_{k=k_1+k_2+k_3} \frac{k!}{k_1! k_2! k_3!} 2^{k_1} \partial_x (u_{k_2} \cdot u_{k_3}) - \frac{b}{2} \sum_{k=k'_1+k'_2+k'_3} \frac{k!}{k'_1! k'_2! k'_3!} 2^{k'_1} \partial_x (v_{k'_2} \cdot v_{k'_3}) \\
&\quad - c \sum_{k=k''_1+k''_2+k''_3} \frac{k!}{k''_1! k''_2! k''_3!} 2^{k''_1} \partial_x (u_{k''_2} \cdot v_{k''_3}) \\
&= B_k^1(u, u) + B_k^2(v, v) + B_k^3(u, v). \tag{2.10}
\end{aligned}$$

Performing similar calculations as above we obtain

$$\begin{aligned}
& \partial_t(P^k v) + \partial_x^3(P^k v) \\
&= -\frac{\tilde{a}}{2} \sum_{k=k_1+k_2+k_3} \frac{k!}{k_1! k_2! k_3!} 2^{k_1} \partial_x (u_{k_2} \cdot u_{k_3}) - \frac{\tilde{b}}{2} \sum_{k=k'_1+k'_2+k'_3} \frac{k!}{k'_1! k'_2! k'_3!} 2^{k'_1} \partial_x (v_{k'_2} \cdot v_{k'_3}) \\
&\quad - \tilde{c} \sum_{k=k''_1+k''_2+k''_3} \frac{k!}{k''_1! k''_2! k''_3!} 2^{k''_1} \partial_x (u_{k''_2} \cdot v_{k''_3}) \\
&= C_k^1(u, u) + C_k^2(v, v) + C_k^3(u, v). \tag{2.11}
\end{aligned}$$

The above nonlinear terms maintain the bilinear structure like that of the original coupled system of equations of KdV type, since Leibniz's rule can be applied for operations of P . Now, each u_k and v_k satisfies the following system of equations

$$\partial_t u_k + \partial_x^3 u_k = B_k^1(u, u) + B_k^2(v, v) + B_k^3(u, v) \equiv B_k \tag{2.12}$$

$$\partial_t v_k + \partial_x^3 v_k = C_k^1(u, u) + C_k^2(v, v) + C_k^3(u, v) \equiv C_k \tag{2.13}$$

$$u_k(x, 0) = (x \partial_x)^k u_0(x) \equiv u_0^k(x), \quad v_k(x, 0) = (x \partial_x)^k v_0(x) \equiv v_0^k(x). \tag{2.14}$$

In order to obtain a well-posedness result for the system (2.12)-(2.14) we use Duhamel's principle and we study the following system of integral equations equivalent to the system (2.12)-(2.14)

$$\psi(t) u_k = \psi(t) V(t) u_0^k - \psi(t) \int_0^t V(t-t') \psi_T(t') B_k(t') dt' \tag{2.15}$$

$$\psi(t) v_k = \psi(t) V(t) v_0^k - \psi(t) \int_0^t V(t-t') \psi_T(t') C_k(t') dt' \tag{2.16}$$

where $V(t) = e^{-t \partial_x^3}$ is the unitary group associated with the linear problem and $\psi(t) \in C_0^\infty(\mathbb{R})$, $0 \leq \psi \leq 1$ is a cut-off function such that

$$\psi(t) = \begin{cases} 1, & \text{if } |t| < 1 \\ 0, & \text{if } |t| > 2 \end{cases} \quad \text{and} \quad \psi_T(t) = \psi(t/T)$$

The following results are going to be used several times in the rest of this paper.

Lemma 2.1 ([16]). . Let $s \in \mathbb{R}$, $a, a' \in (0, 1/2)$, $b \in (1/2, 1)$ and $\delta < 1$. Then for any $k = 0, 1, 2, \dots$, we have

$$\|\psi_\delta \phi_k\|_{X_{-a}^s} \leq c \delta^{(a-a')/4(1-a')} \|\phi_k\|_{X_{-a'}^s}, \quad (2.17)$$

$$\|\psi_\delta V(t) \phi_k\|_{X_b^s} \leq c \delta^{1/2-b} \|\phi_k\|_{H^s(\mathbb{R})}, \quad (2.18)$$

$$\left\| \psi_\delta \int_0^t V(t-t') F_k(t') dt' \right\|_{X_b^s} \leq c \delta^{1/2-b} \|F_k\|_{X_{b-1}^s}. \quad (2.19)$$

Lemma 2.2 ([16]). . Let $s > -3/4$, $b, b' \in (1/2, 7/12)$ with $b < b'$. Then for any $k, l = 0, 1, 2, \dots$ we have

$$\|\partial_x(u_k v_l)\|_{X_{b'-1}^s} \leq c \|v_k\|_{X_b^s} \|v_l\|_{X_b^s}. \quad (2.20)$$

Lemma 2.3 ([12]). . Let $s < 0$, $b \in (1/2, 7/12)$ and $\psi = \psi(x, t)$ be a smooth cut-off function such that the support of ψ is in $\mathbb{B}_2(0)$ and $\psi = 1$ on $\mathbb{B}_1(0)$. We set $\psi_\epsilon = \psi((x-x_0)/\epsilon, (t-t_0)/\epsilon)$. Then for $f \in X_b^s$, we have

$$\|\psi_\epsilon f\|_{X_b^s} \leq c \epsilon^{-|s|-5|b|} \|\psi_\epsilon\|_{X_{|b|}^{|s|+2|b|}} \|f\|_{X_b^{s+2|b|}}, \quad (2.21)$$

where the constant c is independent of ϵ and f .

Lemma 2.4 ([12]). . Let P be the generator of the dilation and $D_{x,t}$ be an operator defined by $\mathcal{F}_{\xi,\tau}^{-1} < |\tau| + |\xi| > \mathcal{F}_{x,t}$. We fix an arbitrary point $(x_0, t_0) \in \mathbb{R} \times \{(-T, 0) \cup (0, T)\}$. Then

1) Suppose that $b \in (0, 1]$, $r \in (-\infty, 0]$ and $g \in X_{b-1}^r$ with $\text{supp } g \subset \mathbb{B}_{2\epsilon}(x_0, t_0)$ and $t\partial_x^3 g, P^3 g \in X_{b-1}^r$. If $\epsilon > 0$ is sufficiently small, then we have

$$\| < D_{x,t} >^{3b} g \|_{L^2(\mathbb{R}; H^r(\mathbb{R}))} \leq c \left(\|g\|_{X_{b-1}^r} + \|t\partial_x^3 g\|_{X_{b-1}^r} + \|P^3 g\|_{X_{b-1}^r} \right) \quad (2.22)$$

where the constant $c = c(x_0, t_0, \epsilon)$.

2) If $g \in H^{\mu-3}(\mathbb{R}^2)$ with $\text{supp } g \subset \mathbb{B}_{2\epsilon}(x_0, t_0)$ and $t\partial_x^3 g, P^3 g \in H^{\mu-3}(\mathbb{R}^2)$. Then for small ϵ , we have

$$\| < D_{x,t} >^\mu g \|_{L^2(\mathbb{R}^2)} \leq c \left(\|g\|_{H^{\mu-3}(\mathbb{R}^2)} + \|t\partial_x^3 g\|_{H^{\mu-3}(\mathbb{R}^2)} + \|P^3 g\|_{H^{\mu-3}(\mathbb{R}^2)} \right) \quad (2.23)$$

where the constant $c = c(x_0, t_0, \epsilon)$.

Lemma 2.5 ([12]). . Let $0 \leq s, r \leq n/2$ with $n/2 \leq s+r$ and suppose that $f \in H^s(\mathbb{R}^n)$ and $g \in H^r(\mathbb{R}^n)$. Then for any $\sigma < s+r-n/2$, we have $fg \in H^\sigma(\mathbb{R}^n)$ and

$$\|fg\|_{H^\sigma(\mathbb{R}^n)} \leq c(\epsilon) \|f\|_{H^s(\mathbb{R}^n)} \|g\|_{H^r(\mathbb{R}^n)}, \quad (2.24)$$

where $\epsilon = s+r-n/2-\sigma$.

Corollary 2.1 ([12]). . For $1/2 < b < 1$ and $-3/4 < s < 0$, we have

$$\|\psi f\|_{X_{b-1}^{s-1}} \leq c \|f\|_{X_{b-1}^s} \quad (2.25)$$

where $\psi \in C_0^\infty(\mathbb{R}^2)$ and c is independent of f .

Lemma 2.6 ([12]). . Let $\psi(x)$ be a smooth cut-off function in $C_0^\infty((-2, 2))$ with $\psi(x) = 1$ on $(-1, 1)$. We set $\psi_\epsilon = \psi(x/\epsilon)$ for $0 < \epsilon < 1$. Then for $r \leq 0$, and $f \in H^r$, we have

$$\|\psi_\epsilon f\|_{H^r(\mathbb{R})} \leq \begin{cases} c \epsilon^{-\delta} \|f\|_{H^r(\mathbb{R})} & \text{if } -1/2 \leq r \leq 0 \\ c \epsilon^{1/2+r} \|f\|_{H^r(\mathbb{R})} & \text{if } r < -1/2 \end{cases}$$

where $\delta > 0$ is an arbitrary small constant and c is independent of ϵ .

Throughout this paper c is a generic constant, not necessarily the same at each occasion (it will change from line to line), which depends in an increasing way on the indicated quantities.

3 Existence and Well-Posedness

We firstly solve the following (slightly general) system of equations

$$\partial_t u_k + \partial_x^3 u_k = B_k^1(u, u) + B_k^2(v, v) + B_k^3(u, v) \equiv B_k \quad (3.1)$$

$$\partial_t v_k + \partial_x^3 v_k = C_k^1(u, u) + C_k^2(v, v) + C_k^3(u, v) \equiv C_k \quad (3.2)$$

$$u_k(x, 0) = (x \partial_x)^k u_0(x) \equiv u_0^k(x) \quad , \quad v_k(x, 0) = (x \partial_x)^k v_0(x) \equiv v_0^k(x) \quad (3.3)$$

where B_k and C_k are as above.

Definition 3.1. Let $f = (f_0, f_1, \dots, f_k)$ denotes the infinity series of distributions and define

$$\mathcal{A}_{A_0}(X_b^s) \equiv \left\{ f = (f_0, f_1, \dots, f_k), f_i \in X_b^s, (i = 0, 1, 2, \dots) \text{ such that } \|f\|_{\mathcal{A}_{A_0}(X_b^s)} < +\infty \right\}$$

where

$$\|f\|_{\mathcal{A}_{A_0}(X_b^s)} \equiv \sum_{k=0}^{\infty} \frac{A_0^k}{k!} \|f_k\|_{X_b^s}.$$

Similarly, for $u_0 = \{u_0^0, u_0^1, \dots, u_0^k, \dots\}$ and $v_0 = \{v_0^0, v_0^1, \dots, v_0^k, \dots\}$ we set

$$\|u_0\|_{\mathcal{A}_{A_0}(H^s(\mathbb{R}))} \equiv \sum_{k=0}^{\infty} \frac{A_0^k}{k!} \|u_0^k\|_{H^s(\mathbb{R})} \quad \text{and} \quad \|v_0\|_{\mathcal{A}_{A_0}(H^s(\mathbb{R}))} \equiv \sum_{k=0}^{\infty} \frac{A_0^k}{k!} \|v_0^k\|_{H^s(\mathbb{R})}$$

respectively.

Remark 3.1. Each solution of the coupled system of Korteweg de Vries equations is accompanied by the following estimate

$$\|P^k u\|_{X_b^s} \leq c A_0^k k!, \quad \text{and} \quad \|P^k v\|_{X_b^s} \leq c A_1^k k!, \quad k = 0, 1, 2, \dots$$

Theorem 3.1. Let $-3/4 < s, b \in (1/2, 7/12)$. Suppose that $u_0^k, v_0^k \in H^s(\mathbb{R}) (k = 0, 1, 2, \dots)$ and satisfies

$$\|u_0\|_{\mathcal{A}_{A_0}(X_b^s)} = \sum_{k=0}^{\infty} \frac{A_0^k}{k!} \|u_0^k\|_{H^s(\mathbb{R})} < +\infty \quad \text{and} \quad \|v_0\|_{\mathcal{A}_{A_0}(X_b^s)} = \sum_{k=0}^{\infty} \frac{A_0^k}{k!} \|v_0^k\|_{H^s(\mathbb{R})} < +\infty.$$

Then there exist $T = T(\|u_0^k\|_{H^s(\mathbb{R})}, \|v_0^k\|_{H^s(\mathbb{R})})$ and a unique solution $u = (u_0, u_1, \dots)$ and $v = v(v_0, v_1, \dots)$ of the system (3.1)-(3.3) with $u_k, v_k \in C((-T, T) : H^s(\mathbb{R})) \cap X_b^s$ and

$$\sum_{k=0}^{\infty} \frac{A_0^k}{k!} \|u_k\|_{X_b^s(\mathbb{R})} < +\infty, \quad \sum_{k=0}^{\infty} \frac{A_0^k}{k!} \|v_k\|_{X_b^s(\mathbb{R})} < +\infty.$$

Moreover, the map $(u_0^k, v_0^k) \rightarrow (u(t), v(t))$ is Lipschitz continuous, i. e.,

$$\|u(t) - \tilde{u}(t)\|_{\mathcal{A}_{A_0}(X_b^s)} + \|u(t) - \tilde{u}(t)\|_{C((-T, T) : H^s(\mathbb{R}))} \leq c(T) \|u_0 - \tilde{u}_0\|_{\mathcal{A}_{A_0}(H^s(\mathbb{R}))}$$

and

$$\|v(t) - \tilde{v}(t)\|_{\mathcal{A}_{A_0}(X_b^s)} + \|v(t) - \tilde{v}(t)\|_{C((-T, T) : H^s(\mathbb{R}))} \leq c(T) \|v_0 - \tilde{v}_0\|_{\mathcal{A}_{A_0}(H^s(\mathbb{R}))}.$$

Proof. For given $(u_0, v_0) \in \mathcal{A}_{A_0}(H^s(\mathbb{R})) \times \mathcal{A}_{A_0}(H^s(\mathbb{R}))$ and $b > 1/2$, let us define,

$$\mathbb{H}_{R_1, R_2} = \left\{ (u, v) \in \mathcal{A}_{A_0}(X_b^s) \times \mathcal{A}_{A_0}(X_b^s) : \|u\|_{\mathcal{A}_{A_0}(X_b^s)} \leq R_1, \quad \|v\|_{\mathcal{A}_{A_0}(X_b^s)} \leq R_2 \right\}$$

where $R_1 = 2c_0 \|u_0\|_{\mathcal{A}_{A_0}(H^s(\mathbb{R}))}$ and $R_2 = 2c_0 \|v_0\|_{\mathcal{A}_{A_0}(H^s(\mathbb{R}))}$. Then \mathbb{H}_{R_1, R_2} is a complete metric space with norm

$$\|(u, v)\|_{\mathbb{H}_{R_1, R_2}} = \|u\|_{\mathcal{A}_{A_0}(X_b^s)} + \|v\|_{\mathcal{A}_{A_0}(X_b^s)}.$$

Without loss of generality, we may assume that that $R_1 > 1$ and $R_2 > 1$. For $(u, v) \in \mathbb{H}_{R_1, R_2}$, let us define the maps,

$$\Phi_{u_0}^k(u, v) = \psi(t) V(t) u_0^k - \psi(t) \int_0^t V(t-t') \psi_T(t') B_k(t') dt' \quad (3.4)$$

$$\Psi_{v_0}^k(u, v) = \psi(t) V(t) v_0^k - \psi(t) \int_0^t V(t-t') \psi_T(t') C_k(t') dt'. \quad (3.5)$$

We prove that $\Phi \times \Psi$ maps \mathbb{H}_{R_1, R_2} into \mathbb{H}_{R_1, R_2} and it is a contraction. In fact, using lemma 2.1 and lemma 2.2 we have

$$\begin{aligned} \|\Phi_{u_0}^k(u, v)\|_{X_b^s} &= \|\psi(t) V(t) u_0^k\|_{X_b^s} + \left\| \psi(t) \int_0^t V(t-t') \psi_T(t') B_k(t') dt' \right\|_{X_b^s} \\ &\leq c_0 \|u_0^k\|_{H^s(\mathbb{R})} + c_1 T^\mu \|B_k\|_{X_{b'}^s} \\ &\leq c_0 \|u_0^k\|_{H^s(\mathbb{R})} + c_1 T^\mu \frac{a}{2} \sum_{k=k_1+k_2+k_3} \frac{k!}{k_1! k_2! k_3!} 2^{k_1} \|u_{k_2}\|_{X_b^s} \|u_{k_3}\|_{X_b^s} \\ &\quad + c_1 T^\mu \frac{b}{2} \sum_{k=k_1'+k_2'+k_3'} \frac{k!}{k_1'! k_2'! k_3'!} 2^{k_1'} \|v_{k_2'}\|_{X_b^s} \|v_{k_3'}\|_{X_b^s} \\ &\quad + c_1 T^\mu c \sum_{k=k_1''+k_2''+k_3''} \frac{k!}{k_1''! k_2''! k_3''!} 2^{k_1''} \|u_{k_2''}\|_{X_b^s} \|v_{k_3''}\|_{X_b^s}. \end{aligned}$$

Applying a sum over k we have

$$\begin{aligned}
& \sum_{k=0}^{\infty} \frac{A_0^k}{k!} \|\Phi_{u_0}^k(u, v)\|_{X_b^s} \\
& \leq c_0 \sum_{k=0}^{\infty} \frac{A_0^k}{k!} \|u_0^k\|_{H^s(\mathbb{R})} + c_1 T^\mu \frac{a}{2} \sum_{k=0}^{\infty} \frac{A_0^k}{k!} \sum_{k=k_1+k_2+k_3} \frac{k!}{k_1! k_2! k_3!} 2^{k_1} \|u_{k_2}\|_{X_b^s} \|u_{k_3}\|_{X_b^s} \\
& \quad + c_1 T^\mu \frac{b}{2} \sum_{k=0}^{\infty} \frac{A_0^k}{k!} \sum_{k=k'_1+k'_2+k'_3} \frac{k!}{k'_1! k'_2! k'_3!} 2^{k'_1} \|v_{k'_2}\|_{X_b^s} \|v_{k'_3}\|_{X_b^s} \\
& \quad + c_1 T^\mu c \sum_{k=0}^{\infty} \frac{A_0^k}{k!} \sum_{k=k''_1+k''_2+k''_3} \frac{k!}{k''_1! k''_2! k''_3!} 2^{k''_1} \|u_{k''_2}\|_{X_b^s} \|v_{k''_3}\|_{X_b^s} \\
& \leq c_0 \|u_0\|_{\mathcal{A}_{A_0}(H^s(\mathbb{R}))} + c_1 T^\mu \frac{a}{2} \sum_{k=0}^{\infty} \sum_{k=k_1+k_2+k_3} 2^{k_1} \frac{A_0^{k_1}}{k_1!} \frac{A_0^{k_2}}{k_2!} \|u_{k_2}\|_{X_b^s} \frac{A_0^{k_3}}{k_3!} \|u_{k_3}\|_{X_b^s} \\
& \quad + c_1 T^\mu \frac{b}{2} \sum_{k=0}^{\infty} \sum_{k=k'_1+k'_2+k'_3} 2^{k'_1} \frac{A_0^{k'_1}}{k'_1!} \frac{A_0^{k'_2}}{k'_2!} \|v_{k'_2}\|_{X_b^s} \frac{A_0^{k'_3}}{k'_3!} \|v_{k'_3}\|_{X_b^s} \\
& \quad + c_1 T^\mu c \sum_{k=0}^{\infty} \sum_{k=k''_1+k''_2+k''_3} 2^{k''_1} \frac{A_0^{k''_1}}{k''_1!} \frac{A_0^{k''_2}}{k''_2!} \|u_{k''_2}\|_{X_b^s} \frac{A_0^{k''_3}}{k''_3!} \|v_{k''_3}\|_{X_b^s} \\
& \leq c_0 \|u_0\|_{\mathcal{A}_{A_0}(H^s(\mathbb{R}))} + c_1 T^\mu \frac{a}{2} \sum_{k_1=0}^{\infty} 2^{k_1} \frac{A_0^{k_1}}{k_1!} \sum_{k_2=0}^{\infty} \frac{A_0^{k_2}}{k_2!} \|u_{k_2}\|_{X_b^s} \sum_{k_3=0}^{\infty} \frac{A_0^{k_3}}{k_3!} \|u_{k_3}\|_{X_b^s} \\
& \quad + c_1 T^\mu \frac{b}{2} \sum_{k'_1=0}^{\infty} 2^{k'_1} \frac{A_0^{k'_1}}{k'_1!} \sum_{k'_2=0}^{\infty} \frac{A_0^{k'_2}}{k'_2!} \|v_{k'_2}\|_{X_b^s} \sum_{k'_3=0}^{\infty} \frac{A_0^{k'_3}}{k'_3!} \|v_{k'_3}\|_{X_b^s} \\
& \quad + c_1 T^\mu c \sum_{k''_1=0}^{\infty} 2^{k''_1} \frac{A_0^{k''_1}}{k''_1!} \sum_{k''_2=0}^{\infty} \frac{A_0^{k''_2}}{k''_2!} \|u_{k''_2}\|_{X_b^s} \sum_{k''_3=0}^{\infty} \frac{A_0^{k''_3}}{k''_3!} \|v_{k''_3}\|_{X_b^s} \\
& = c_0 \|u_0\|_{\mathcal{A}_{A_0}(H^s(\mathbb{R}))} + c_1 T^\mu \frac{a}{2} e^{2A_0} \|u\|_{\mathcal{A}_{A_0}(X_b^s)}^2 \\
& \quad + c_1 T^\mu \frac{b}{2} e^{2A_0} \|v\|_{\mathcal{A}_{A_0}(X_b^s)}^2 + c_1 T^\mu c e^{2A_0} \|u\|_{\mathcal{A}_{A_0}(X_b^s)} \|v\|_{\mathcal{A}_{A_0}(X_b^s)}.
\end{aligned}$$

Hence, choosing $d = \max\{a/2, b/2, c\}$ we have

$$\begin{aligned}
& \|\Phi_{u_0}(u, v)\|_{\mathcal{A}_{A_0}(X_b^s)} \leq c_0 \|u_0\|_{\mathcal{A}_{A_0}(H^s(\mathbb{R}))} \\
& \quad + c_1 T^\mu d e^{2A_0} \left[\|u\|_{\mathcal{A}_{A_0}(X_b^s)}^2 + \|v\|_{\mathcal{A}_{A_0}(X_b^s)}^2 + \|u\|_{\mathcal{A}_{A_0}(X_b^s)} \|v\|_{\mathcal{A}_{A_0}(X_b^s)} \right] \\
& \leq c_0 \|u_0\|_{\mathcal{A}_{A_0}(H^s(\mathbb{R}))} + \frac{3}{2} c_1 d T^\mu e^{2A_0} \left[\|u\|_{\mathcal{A}_{A_0}(X_b^s)}^2 + \|v\|_{\mathcal{A}_{A_0}(X_b^s)}^2 \right]. \tag{3.6}
\end{aligned}$$

In a similar way, choosing $\tilde{d} = \max\{\tilde{a}/2, \tilde{b}/2, \tilde{c}\}$ we have

$$\|\Psi_{v_0}(u, v)\|_{\mathcal{A}_{A_0}(X_b^s)} \leq c_0 \|v_0\|_{\mathcal{A}_{A_0}(H^s(\mathbb{R}))} + \frac{3}{2} c_2 \tilde{d} T^\mu e^{2A_0} \left[\|u\|_{\mathcal{A}_{A_0}(X_b^s)}^2 + \|v\|_{\mathcal{A}_{A_0}(X_b^s)}^2 \right] \tag{3.7}$$

If we choose T such that

$$T^\mu \leq \frac{1}{3 \max\{c_1, c_2\} (R_1 + R_2)^2}$$

Then we obtain in (3.6) and (3.7)

$$\|\Phi_{u_0}(u, v)\|_{\mathcal{A}_{A_0}(X_b^s)} \leq R_1 \quad \text{and} \quad \|\Psi_{v_0}(u, v)\|_{\mathcal{A}_{A_0}(X_b^s)} \leq R_2.$$

Therefore, $(\Phi_{u_0}, \Psi_{v_0}) \in \mathbb{H}_{R_1, R_2}$. We show that $\Phi_{u_0} \times \Psi_{v_0} : (u, v) \rightarrow (\Phi_{u_0}(u, v), \Psi_{v_0}(u, v))$ is a contraction.

Let $(u, v), (\tilde{u}, \tilde{v}) \in \mathbb{H}_{R_1, R_2}$, then as above we get for $d = \max\{a/2, b/2, c\}$

$$\begin{aligned} & \|\Phi_{u_0}(u, v) - \Phi_{u_0}(\tilde{u}, \tilde{v})\|_{\mathcal{A}_{A_0}(X_b^s)} \\ & \leq \frac{3}{2} c_1 d T^\mu e^{2A_0} (R_1 + R_2) \left[\|u - \tilde{u}\|_{\mathcal{A}_{A_0}(X_b^s)} + \|v - \tilde{v}\|_{\mathcal{A}_{A_0}(X_b^s)} \right]. \end{aligned} \quad (3.8)$$

In a similar way, choosing $\tilde{d} = \max\{\tilde{a}/2, \tilde{b}/2, \tilde{c}\}$ we have

$$\begin{aligned} & \|\Psi_{v_0}(u, v) - \Psi_{v_0}(\tilde{u}, \tilde{v})\|_{\mathcal{A}_{A_0}(X_b^s)} \\ & \leq \frac{3}{2} c_2 \tilde{d} T^\mu e^{2A_0} (R_1 + R_2) \left[\|u - \tilde{u}\|_{\mathcal{A}_{A_0}(X_b^s)} + \|v - \tilde{v}\|_{\mathcal{A}_{A_0}(X_b^s)} \right]. \end{aligned} \quad (3.9)$$

Choosing T^μ small enough, such that

$$T^\mu \leq \frac{1}{6 \max\{c_1, c_2\} (R_1 + R_2)^2}$$

we obtain

$$\|\Phi_{u_0}(u, v) - \Phi_{u_0}(\tilde{u}, \tilde{v})\|_{\mathcal{A}_{A_0}(X_b^s)} \leq \frac{1}{4} \left[\|u - \tilde{u}\|_{\mathcal{A}_{A_0}(X_b^s)} + \|v - \tilde{v}\|_{\mathcal{A}_{A_0}(X_b^s)} \right]. \quad (3.10)$$

In a similar way

$$\|\Psi_{v_0}(u, v) - \Psi_{v_0}(\tilde{u}, \tilde{v})\|_{\mathcal{A}_{A_0}(X_b^s)} \leq \frac{1}{4} \left[\|u - \tilde{u}\|_{\mathcal{A}_{A_0}(X_b^s)} + \|v - \tilde{v}\|_{\mathcal{A}_{A_0}(X_b^s)} \right]. \quad (3.11)$$

Therefore the map $\Phi_{u_0} \times \Psi_{v_0}$ is a contraction and we obtain a unique fixed point (u, v) which solves the initial value problem (3.1)-(3.3) for $T < T^\mu$. The rest of the proof follows a standard argument.

Corollary 3.1. *Let $-3/4 < s, b \in (1/2, 7/12)$. Suppose that $(x \partial_x)^k u_0, (x \partial_x)^k v_0 \in H^s(\mathbb{R}) (k = 0, 1, 2, \dots)$ and that*

$$\sum_{k=0}^{\infty} \frac{A_0^k}{k!} \|u_0^k\|_{H^s(\mathbb{R})} < +\infty \quad \text{and} \quad \sum_{k=0}^{\infty} \frac{A_0^k}{k!} \|v_0^k\|_{H^s(\mathbb{R})} < +\infty.$$

Then there exist $T = T(\|u_0^k\|_{H^s(\mathbb{R})}, \|v_0^k\|_{H^s(\mathbb{R})})$ and a unique solution (u, v) of the coupled system equations KdV type (1.1)-(1.3) with $u, v \in C((-T, T) : H^s(\mathbb{R})) \cap X_b^s$ and

$$\sum_{k=0}^{\infty} \frac{A_1^k}{k!} \|P^k u\|_{X_b^s(\mathbb{R})} < +\infty, \quad \sum_{k=0}^{\infty} \frac{A_1^k}{k!} \|P^k v\|_{X_b^s(\mathbb{R})} < +\infty.$$

Moreover, the map $(u_0, v_0) \rightarrow (u(t), v(t))$ is Lipschitz continuous in the following sense:

$$\|P^k u(t) - P^k \tilde{u}(t)\|_{X_b^s} + \|P^k u(t) - P^k \tilde{u}(t)\|_{C((-T, T): H^s(\mathbb{R}))} \leq c(T) \sum_{k=0}^{\infty} \frac{A_0^k}{k!} \|(x \partial_x)^k (u_0 - \tilde{u}_0)\|_{H^s(\mathbb{R})}$$

and

$$\|v(t) - \tilde{v}(t)\|_{X_b^s} + \|v(t) - \tilde{v}(t)\|_{C((-T, T): H^s(\mathbb{R}))} \leq c(T) \sum_{k=0}^{\infty} \frac{A_0^k}{k!} \|(x \partial_x)^k (v_0 - \tilde{v}_0)\|_{H^s(\mathbb{R})}.$$

4 The main result

In this section we prove the analyticity of the solution obtained in the previous section. We treat the solution $u_k \equiv P^k u$ and $v_k \equiv P^k v$ as if they satisfy the coupled system of equations (3.1)-(3.3) in the classical sense. This can be justified by a proper approximation procedure. The following results are going to be used in this section. Let (x_0, t_0) be arbitrarily taken in $\mathbb{R} \times \{(-T, 0) \cup (0, T)\}$. By $\psi(x, t)$ we denote a smooth cut-off function in $C_0^\infty(\mathbb{B}_1(0))$ and $\psi_\epsilon = \psi((x - x_0)/\epsilon, (t - t_0)/\epsilon)$.

Let ψ be a smooth cut-off function around the freezing point (x_0, t_0) with $\text{supp } \psi \subset C_0^\infty(\mathbb{B}_\epsilon(x_0, t_0))$.

Proposition 4.1. *For the cut-off function ψ defined above, there exists a positive constant c and A such that*

$$\|\psi P^k u\|_{L_{x,t}^2(\mathbb{R}^2)} \leq c A^k (k!)^2, \quad k = 0, 1, 2, \dots \quad (4.1)$$

$$\|\psi P^k v\|_{L_{x,t}^2(\mathbb{R}^2)} \leq c A^k (k!)^2, \quad k = 0, 1, 2, \dots \quad (4.2)$$

Proof. Using (2.22) with $r = s - 1$, we obtain

$$\| \langle D_{x,t} \rangle^{3b} \psi P^k u \|_{L_t^2(\mathbb{R}; H_x^{s-1}(\mathbb{R}))} \leq c \left(\|\psi u_k\|_{X_{b-1}^{s-1}} + \|t \partial_x^3(\psi u_k)\|_{X_{b-1}^{s-1}} + \|P^3(\psi u_k)\|_{X_{b-1}^{s-1}} \right) \quad (4.3)$$

Each term in (4.3) is estimated separately. For the first term in the right hand side we use Lemma 2.3. Indeed,

$$\|\psi u_k\|_{X_{b-1}^{s-1}} \leq \|\psi u_k\|_{X_{b-1}^s} \leq c \|\psi\|_{X_{|b-1|}^{|s|+2|b-1|}} \|u_k\|_{X_b^s} \leq c(\psi) A_1^k k!. \quad k = 0, 1, 2, \dots \quad (4.4)$$

The third term is estimated again using Corollary 2.6.

$$\begin{aligned} \|P^3(\psi u_k)\|_{X_{b-1}^{s-1}} &\leq \sum_{l=0}^3 \frac{3!}{l(l-3)!} \|(P^{3-l}\psi) P^l u_k\|_{X_{b-1}^{s-1}} \\ &\leq c(\psi) \sum_{l=0}^3 \frac{3!}{l(l-3)!} \|P^l u_k\|_{X_b^s} \\ &\leq c \sum_{l=0}^3 \frac{3!}{l(l-3)!} \|P^{k+l} u\|_{X_b^s} \\ &= c \sum_{l=0}^3 A_1^{k+l} (k+l)! \\ &\leq c A_2^k k!. \quad k = 0, 1, 2, \dots \end{aligned} \quad (4.5)$$

For the second term, we use (3.1) to reduce the third derivative in space to the dilation operator P . Since the generator of dilation is $Pu_k = 3t \partial_t u_k + x \partial_x u_k$ we obtain

$$t \partial_t u_k = \frac{1}{3} Pu_k - \frac{1}{3} x \partial_x u_k. \quad (4.6)$$

Multiplying (3.1) by ψt , we have

$$\psi t \partial_t u_k + \psi t \partial_x^3 u_k = \psi t B_k. \quad (4.7)$$

Replacing (4.6) in (4.7) we obtain

$$\psi t \partial_x^3 u_k = -\frac{1}{3} \psi Pu_k + \frac{1}{3} \psi x \partial_x u_k + \psi t B_k. \quad (4.8)$$

hence

$$\begin{aligned} \|\psi t \partial_x^3 u_k\|_{X_{b-1}^{s-1}} &= \frac{1}{3} \|\psi Pu_k\|_{X_{b-1}^{s-1}} + \frac{1}{3} \|\psi x \partial_x u_k\|_{X_{b-1}^{s-1}} + \|\psi t B_k\|_{X_{b-1}^{s-1}} \\ &= F_1 + F_2 + F_3. \end{aligned} \quad (4.9)$$

Using the assumption in the Theorem, we have

$$\begin{aligned} F_1 = \frac{1}{3} \|\psi Pu_k\|_{X_{b-1}^{s-1}} &\leq c \|\psi\|_{X_{1-b}^{-s}} \|P^{k+1} u\|_{X_{b-1}^s} \leq c \|P^{k+1} u\|_{X_b^s} \\ &\leq c A_3^{k+1} (k+1)! \leq c A_4^k k!. \end{aligned} \quad (4.10)$$

Similarly, we obtain

$$\begin{aligned} F_2 = \frac{1}{3} \|\psi x \partial_x u_k\|_{X_{b-1}^{s-1}} &\leq \frac{1}{3} \|\partial_x(\psi x u_k)\|_{X_{b-1}^{s-1}} + \frac{1}{3} \|\partial_x(\psi x) u_k\|_{X_{b-1}^{s-1}} \\ &\leq \frac{1}{3} \|\partial_x(\psi x v_k)\|_{X_{b-1}^s} + c \|\partial_x(\psi x)\|_{X_{1-b}^{-s}} \|u_k\|_{X_{b-1}^s} \\ &\leq \frac{1}{3} \|\psi x\|_{X_b^s} \|u_k\|_{X_b^s} + c \|\partial_x(\psi x)\|_{X_{1-b}^{-s}} \|u_k\|_{X_{b-1}^s} \\ &\leq c \left(\|\psi x\|_{X_b^s} + \|\partial_x(\psi x)\|_{X_{1-b}^{-s}} \right) A_5^k k! \leq c A_6^k k!. \end{aligned} \quad (4.11)$$

Using Lemma 2.3 and 2.2, we have

$$\begin{aligned} F_3 = \|\psi t B_k\|_{X_{b-1}^{s-1}} &\leq c \|\psi\|_{X_{b-1}^{-s}} \|B_k^1 + B_k^2 + B_k^3\|_{X_{b-1}^s} \\ &\leq c \left(\|B_k^1\|_{X_{b-1}^s} + \|B_k^2\|_{X_{b-1}^s} + \|B_k^3\|_{X_{b-1}^s} \right) \end{aligned}$$

Then replacing B_k^1 , B_k^2 and B_k^3 in (2.7), (2.8) and (2.9) we deduce

$$\begin{aligned}
F_3 &\leq c \sum_{k=k_1+k_2+k_3} \frac{k!}{k_1! k_2! k_3!} 2^{k_1} \|u_{k_2}\|_{X_b^s} \|u_{k_3}\|_{X_b^s} + c \sum_{k=k'_1+k'_2+k'_3} \frac{k!}{k'_1! k'_2! k'_3!} 2^{k'_1} \|v_{k'_2}\|_{X_b^s} \|v_{k'_3}\|_{X_b^s} \\
&\quad + c \sum_{k=k''_1+k''_2+k''_3} \frac{k!}{k''_1! k''_2! k''_3!} 2^{k''_1} \|u_{k''_2}\|_{X_b^s} \|v_{k''_3}\|_{X_b^s} \\
&\leq c \sum_{k=k_1+k_2+k_3} \frac{k!}{k_1! k_2! k_3!} 2^{k_1} A_7^{k_2} \cdot k_2! A_7^{k_3} \cdot k_3! + c \sum_{k=k'_1+k'_2+k'_3} \frac{k!}{k'_1! k'_2! k'_3!} 2^{k'_1} A_8^{k'_2} \cdot k'_2! A_8^{k'_3} \cdot k'_3! \\
&\quad + c \sum_{k=k''_1+k''_2+k''_3} \frac{k!}{k''_1! k''_2! k''_3!} 2^{k''_1} A_9^{k''_2} \cdot k''_2! A_{10}^{k''_3} \cdot k''_3! \\
&\leq c \sum_{k=k_1+k_2+k_3} \frac{k!}{k_1!} 2^{k_1} A_7^{k_2+k_3} + c \sum_{k=k'_1+k'_2+k'_3} \frac{k!}{k'_1!} 2^{k'_1} A_8^{k'_2+k'_3} \\
&\quad + c \sum_{k=k''_1+k''_2+k''_3} \frac{k!}{k''_1!} 2^{k''_1} A_9^{k''_2} \cdot A_{10}^{k''_3} \\
&\leq c k! A_7^k \sum_{k_1=0}^k \sum_{k_2=0}^{k-k_1} \frac{1}{k_1!} 2^{k_1} A_7^{-k_1} + c k! A_8^k \sum_{k'_1=0}^k \sum_{k'_2=0}^{k-k'_1} \frac{1}{k'_1!} 2^{k'_1} A_8^{-k'_1} \\
&\quad + c k! \sum_{k=k''_1+k''_2+k''_3} \frac{1}{k''_1!} 2^{k''_1} A_9^{k''_2} \cdot A_{10}^{k''_3} \\
&\leq c k! A_7^k \sum_{k_1=0}^k \sum_{k_2=0}^{k-k_1} \frac{\left(\frac{2}{A_7}\right)^{k_1}}{k_1!} + c k! A_8^k \sum_{k'_1=0}^k \sum_{k'_2=0}^{k-k'_1} \frac{\left(\frac{2}{A_8}\right)^{k'_1}}{k'_1!} + c k! \sum_{k=k''_1+k''_2+k''_3} \frac{1}{k''_1!} 2^{k''_1} A_9^{k''_2} \cdot A_{10}^{k''_3} \\
&\leq c e^{2/A_7} A_7^k \cdot k! + c e^{2/A_8} A_8^k \cdot k! + c k! \sum_{k=k''_1+k''_2+k''_3} \frac{1}{k''_1!} 2^{k''_1} A_9^{k''_2} \cdot A_{10}^{k''_3} \\
&\leq c \left(e^{2/A_7} + e^{2/A_8} \right) A_{11} \cdot k! + c k! \sum_{k=k''_1+k''_2+k''_3} \frac{1}{k''_1!} 2^{k''_1} A_9^{k''_2} \cdot A_{10}^{k''_3}. \quad k = 0, 1, 2, \dots \quad (4.12)
\end{aligned}$$

Hence, from (4.10), (4.11) and (4.12) in (4.9) we obtain that there exists a positive constant c and A_{11} such that

$$\|\psi t \partial_x^3 u_k\|_{X_{b-1}^{s-1}} \leq c A_{11} \cdot k! + c k! \sum_{k=k''_1+k''_2+k''_3} \frac{1}{k''_1!} 2^{k''_1} A_9^{k''_2} \cdot A_{10}^{k''_3}, \quad k = 0, 1, 2, \dots \quad (4.13)$$

On the other hand, using $\partial_x^3(\psi \cdot f) = \psi \cdot \partial_x^3 f + 3 \partial_x^2(\partial_x \psi \cdot f) - 3 \partial_x(\partial_x^2 \psi \cdot f) + \partial_x^3 \psi \cdot f$ we have that

$$\begin{aligned}
\|t \partial_x^3(\psi \cdot u_k)\|_{X_{b-1}^{s-1}} &\leq \|t \psi \cdot \partial_x^3 u_k\|_{X_{b-1}^{s-1}} + 3 \|\partial_x^2(t \partial_x \psi \cdot u_k)\|_{X_{b-1}^{s-1}} \\
&\quad + 3 \|\partial_x(t \partial_x^2 \psi \cdot u_k)\|_{X_{b-1}^{s-1}} + \|t \partial_x^3 \psi \cdot u_k\|_{X_{b-1}^{s-1}}. \quad (4.14)
\end{aligned}$$

Using Lemma 2.2 and Lemma 2.3 we obtain

$$\begin{aligned} \|\partial_x^2(t \partial_x \psi \cdot u_k)\|_{X_{b-1}^{s-1}} &\leq \|\partial_x(t \partial_x \psi \cdot u_k)\|_{X_{b-1}^s} \leq c \|t \partial_x \psi\|_{X_b^s} \|u_k\|_{X_b^s} \\ &\leq c A_{10}^k k! \end{aligned} \quad (4.15)$$

$$\begin{aligned} \|\partial_x(t \partial_x^2 \psi \cdot u_k)\|_{X_{b-1}^{s-1}} &\leq \|\partial_x(t \partial_x^2 \psi \cdot u_k)\|_{X_{b-1}^s} \leq c \|t \partial_x^2 \psi\|_{X_b^s} \|u_k\|_{X_b^s} \\ &\leq c A_{11}^k k! \end{aligned} \quad (4.16)$$

$$\begin{aligned} \|t \partial_x^3 \psi \cdot u_k\|_{X_{b-1}^{s-1}} &\leq c \| \langle D_{x,t} \rangle^{3/2} t \partial_x^3 \psi \|_{X_{1-b}^{|s|+2|b-1|}} \|u_k\|_{X_{b-1}^s} \leq c \|u_k\|_{X_b^s} \\ &\leq c A_{12}^k k!. \end{aligned} \quad (4.17)$$

Hence, replacing (4.13), (4.15), (4.16) and (4.17) in (4.14) we obtain that there exists a constant c and A_{14} such that

$$\|t \partial_x^3(\psi u_k)\|_{X_{b-1}^{s-1}} \leq c A_{14}^k \cdot k! + c k! \sum_{k=k_1''+k_2''+k_3''} \frac{1}{k_1''!} 2^{k_1''} A_9^{k_2''} \cdot A_{10}^{k_3''}, \quad k = 0, 1, 2, \dots \quad (4.18)$$

Therefore, replacing (4.4), (4.5) and (4.18) in (4.3) we obtain that there exists a constant c and A_{15} such that

$$\begin{aligned} &\| \langle D_{x,t} \rangle^{3b} \psi u_k \|_{L_t^2(\mathbb{R}; H_x^{s-1}(\mathbb{R}))} \\ &\leq c A_{15}^k \cdot k! + c k! \sum_{k=k_1''+k_2''+k_3''} \frac{1}{k_1''!} 2^{k_1''} A_9^{k_2''} \cdot A_{10}^{k_3''}, \quad k = 0, 1, 2, \dots \end{aligned} \quad (4.19)$$

In a similar way, we obtain that there exists a constant c and A_{16} such that

$$\begin{aligned} &\| \langle D_{x,t} \rangle^{3b} \psi v_k \|_{L_t^2(\mathbb{R}; H_x^{s-1}(\mathbb{R}))} \\ &\leq c A_{16}^k \cdot k! + c k! \sum_{k=k_1''+k_2''+k_3''} \frac{1}{k_1''!} 2^{k_1''} A_9^{k_2''} \cdot A_{10}^{k_3''}, \quad k = 0, 1, 2, \dots \end{aligned} \quad (4.20)$$

Adding (4.19) and (4.20) we have

$$\begin{aligned} &\| \langle D_{x,t} \rangle^{3b} \psi u_k \|_{L_t^2(\mathbb{R}; H_x^{s-1}(\mathbb{R}))} + \| \langle D_{x,t} \rangle^{3b} \psi v_k \|_{L_t^2(\mathbb{R}; H_x^{s-1}(\mathbb{R}))} \\ &\leq c A_{15}^k \cdot k! + c A_{16}^k \cdot k! + c k! \sum_{k=k_1''+k_2''+k_3''} \frac{1}{k_1''!} 2^{k_1''} 2 \cdot A_9^{k_2''} \cdot A_{10}^{k_3''} \\ &\leq c (A_{15}^k + A_{16}^k) \cdot k! + c k! \sum_{k=k_1''+k_2''+k_3''} \frac{1}{k_1''!} 2^{k_1''} 2 \cdot A_9^{k_2''} \cdot A_{10}^{k_3''} \\ &\leq c A_{17}^k \cdot k! + c k! \sum_{k=k_1''+k_2''+k_3''} \frac{1}{k_1''!} 2^{k_1''} 2 \cdot A_9^{k_2''} \cdot A_{10}^{k_3''}. \end{aligned} \quad (4.21)$$

We estimate the last term on the right hand side of (4.21)

$$\begin{aligned}
\sum_{k=k_1''+k_2''+k_3''} \frac{1}{k_1''!} 2^{k_1''} 2 \cdot A_9^{k_2''} \cdot A_{10}^{k_3''} &= \sum_{m=0}^k \sum_{j=0}^m \frac{1}{(m-j)!} 2^{(m-j)} 2 \cdot A_9^j \cdot A_{10}^{k-m} \\
&\leq A_{10}^k \sum_{m=0}^k \sum_{j=0}^m \frac{1}{(m-j)!} 2 \cdot \left(\frac{A_9}{2}\right)^j \cdot \left(\frac{2}{A_{10}}\right)^m \\
&\leq A_{10}^k \sum_{m=0}^k \sum_{j=0}^m \left[\left(\frac{A_9^2}{4}\right)^j + \left(\frac{4}{A_{10}^2}\right)^m \right] \\
&\leq A_{10}^k \sum_{m=0}^k \sum_{j=0}^m j! \frac{\left(\frac{A_9^2}{4}\right)^j}{j!} + A_{10}^k \sum_{m=0}^k \sum_{j=0}^m m! \frac{\left(\frac{4}{A_{10}^2}\right)^m}{m!} \\
&\leq A_{10}^k k! \sum_{m=0}^k \sum_{j=0}^m \frac{\left(\frac{A_9^2}{4}\right)^j}{j!} + A_{10}^k k! \sum_{m=0}^k \sum_{j=0}^m \frac{\left(\frac{4}{A_{10}^2}\right)^m}{m!} \\
&\leq e^{A_9^2/4} A_{10}^k k! + e^{4/A_{10}^2} A_{10}^k k! \\
&\leq c A_{10}^k k!. \tag{4.22}
\end{aligned}$$

Replacing (4.22) in (4.21) we obtain

$$\begin{aligned}
&\| \langle D_{x,t} \rangle^{3b} \psi u_k \|_{L_t^2(\mathbb{R}; H_x^{s-1}(\mathbb{R}))} + \| \langle D_{x,t} \rangle^{3b} \psi v_k \|_{L_t^2(\mathbb{R}; H_x^{s-1}(\mathbb{R}))} \\
&\leq c A_{17}^k \cdot k! + c A_{19}^k \cdot (k!)^2 \\
&\leq c A_{17}^k \cdot (k!)^2 + c A_{19}^k \cdot (k!)^2 \\
&\leq c A_{20}^k \cdot (k!)^2 \tag{4.23}
\end{aligned}$$

and the result follows.

Remark 4.1. a) For simplicity, we only illustrate the conclusion for the case $s \geq -1/2 - \delta$ with $b = 1/2 + \delta/3$ (for small $\delta > 0$) and the case $s = -3/4 + \delta$ and $b = 7/12 - \delta/3$. If $s = -1/2 - \delta$ with $b = 1/2 + \delta/3$, the initial data can involve Dirac's delta measure δ_0 and the latter is the critical case of the local well-posedness.

b) The following inequality is simple to verify in both cases,

$$\| \psi u_k \|_{L_{x,t}^2(\mathbb{R}^2)} \leq \| \langle D_x \rangle^{3b} (\psi u_k) \|_{L_t^2(\mathbb{R}; H_x^{s-1}(\mathbb{R}))} \leq c \| \langle D_{x,t} \rangle^{3b} (\psi u_k) \|_{L_t^2(\mathbb{R}; H_x^{s-1}(\mathbb{R}))}.$$

Proposition 4.2. *Under the same assumptions as in Proposition 4.1, there exist positive constants c and A such that*

$$\| \psi P^k u \|_{H^{7/2}(\mathbb{R}^2)} \leq c A^k (k!)^2, \quad k = 0, 1, 2, \dots \tag{4.24}$$

$$\| \psi P^k v \|_{H^{7/2}(\mathbb{R}^2)} \leq c A^k (k!)^2, \quad k = 0, 1, 2, \dots \tag{4.25}$$

Proof. We apply Lemma 2.4 to $\psi u_k \equiv \psi P^k u$ with $b = 1$ and $r = 0$.

$$\begin{aligned}
&\| \langle D_{x,t} \rangle^3 \psi P^k u \|_{L^2(\mathbb{R}; L_x^2(\mathbb{R}))} \\
&\leq c \left(\| \psi u_k \|_{L^2(\mathbb{R}; L_x^2(\mathbb{R}))} + \| t \partial_x^3 (\psi u_k) \|_{L^2(\mathbb{R}; L_x^2(\mathbb{R}))} + \| P^3 (\psi u_k) \|_{L^2(\mathbb{R}; L_x^2(\mathbb{R}))} \right) \tag{4.26}
\end{aligned}$$

Therefore, if we wish to estimate the second term in the right hand side of (4.26) with the aid of the equation (2.12)

$$\psi t \partial_x^3 u_k = -\frac{1}{3} \psi P u_k + \frac{1}{3} \psi x \partial_x u_k + t \psi B_k$$

it is necessary to estimate $\|\psi u_k\|_{L_t^2(\mathbb{R}; H_x^1(\mathbb{R}))}$ which is not yet obtained. Hence, we start from the lower regularity setting, i. e., applying (2.23) in Lemma 2.4 to ψu_k with $\mu = 1/2$. Let ψ_1 be a smaller size of smooth cut-off function with $\psi_1 \leq \psi$ and $\psi_1 = 1$ around (x_0, t_0) . Applying (2.23) a $\psi u_k = \psi P^k u$ with $\mu = 1/2$ we have

$$\begin{aligned} \|\langle D_{x,t} \rangle^3 \psi_1 P^k u\|_{H^{-5/2}(\mathbb{R}^2)} &\leq c \|\langle D_{x,t} \rangle^3 \psi_1 P^k u\|_{L^2(\mathbb{R}^2)} \\ &\leq c \left(\|\psi_1 u_k\|_{H^{-5/2}(\mathbb{R}^2)} + \|t \partial_x^3 (\psi_1 u_k)\|_{H^{-5/2}(\mathbb{R}^2)} + \|P^3 (\psi_1 u_k)\|_{H^{-5/2}(\mathbb{R}^2)} \right). \end{aligned} \quad (4.27)$$

The first term on the right hand side of (4.27) has already been estimated. For the third term we have

$$\begin{aligned} \|P^3 (\psi_1 u_k)\|_{H^{-5/2}(\mathbb{R}^2)} &\leq \|P^3 (\psi_1 u_k)\|_{L_{x,t}^2(\mathbb{R}^2)} \\ &= \sum_{l=0}^3 \frac{3!}{l!(3-l)!} \|(P^{3-l} \psi_1)(P^l u_k)\|_{L_{x,t}^2(\mathbb{R}^2)} \\ &\leq \sum_{l=0}^3 \frac{3!}{l!(3-l)!} \|P^{3-l} \psi_1\|_{L_{x,t}^\infty(\mathbb{R}^2)} \|P^l u_k\|_{L_{x,t}^2(\mathbb{R}^2)} \\ &\leq c \sum_{l=0}^3 \frac{3!}{l!(3-l)!} \|P^{k+l} u\|_{L_{x,t}^2(\mathbb{R}^2)} \\ &\leq c \sum_{l=1}^3 A_1^{k+l} k! \leq c A_2^k k! \leq c A_2^k (k!)^2. \end{aligned} \quad (4.28)$$

For the second term on the right side hand we use the same idea of the remark above, using the dilation operator P . Indeed,

$$\begin{aligned} \|t \partial_x^3 (\psi_1 u_k)\|_{H^{-5/2}} &\leq \|\psi_1 t \partial_x^3 u_k\|_{H^{-5/2}(\mathbb{R}^2)} + 3 \|\partial_x^2 (t \partial_x \psi_1 \cdot u_k)\|_{H^{-5/2}(\mathbb{R}^2)} \\ &\quad + 3 \|\partial_x (t \partial_x^2 \psi_1 \cdot u_k)\|_{H^{-5/2}(\mathbb{R}^2)} + \|t (\partial_x^3 \psi_1) u_k\|_{H^{-5/2}(\mathbb{R}^2)}. \end{aligned} \quad (4.29)$$

The last three term are bounded by the following:

$$\begin{aligned} &c \left(\|\partial_x \psi_1\|_{L_{x,t}^\infty(\mathbb{R}^2)} + \|\partial_x^2 \psi_1\|_{L_{x,t}^\infty(\mathbb{R}^2)} + \|\partial_x^3 \psi_1\|_{L_{x,t}^\infty(\mathbb{R}^2)} \right) \|\psi u_k\|_{L_{x,t}^2(\mathbb{R}^2)} \\ &\leq c A_3^k k! \leq c A_3^k (k!)^2. \end{aligned} \quad (4.30)$$

On the other hand, using

$$\begin{aligned} \|\psi_1 t \partial_x^3 u_k\|_{H^{-5/2}(\mathbb{R}^2)} &\leq \frac{1}{3} \|\psi_1 P u_k\|_{L^2(\mathbb{R}; L_x^2(\mathbb{R}))} + \frac{1}{3} \|x \psi_1 \partial_x u_k\|_{H^{-5/2}(\mathbb{R}^2)} + \|t \psi_1 B_k\|_{H^{-5/2}(\mathbb{R}^2)} \\ &= F_1 + F_2 + F_3. \end{aligned} \quad (4.31)$$

Thus

$$\begin{aligned} F_1 &\leq c \|\psi_1\|_{L_{x,t}^\infty(\mathbb{R}^2)} \|\psi P^{k+1} u\|_{L_{x,t}^2(\mathbb{R}^2)} \leq c \|\psi P^{k+1} v\|_{L_{x,t}^2(\mathbb{R}^2)} \\ &\leq c A_4^{k+1} (k+1)! \leq c A_5^k k! \leq c A_5^k (k!)^2, \end{aligned} \quad (4.32)$$

$$\begin{aligned}
F_2 &\leq \|x \psi_1 \partial_x v_k\|_{L^2(\mathbb{R}; H_x^{-1}(\mathbb{R}))} \\
&\leq \|\partial_x(x \psi_1 v_k)\|_{L^2(\mathbb{R}; H_x^{-1}(\mathbb{R}))} + \|\partial_x(x \psi_1) \psi v_k\|_{L^2(\mathbb{R}; H_x^{-1}(\mathbb{R}))} \\
&\leq \|x \psi_1 v_k\|_{L^2_{x,t}(\mathbb{R}^2)} + \|\partial_x(x \psi_1)\|_{L^\infty_{x,t}(\mathbb{R}^2)} \|\psi v_k\|_{L^2_{x,t}(\mathbb{R}^2)} \\
&\leq \left(\|x \psi_1\|_{L^\infty_{x,t}(\mathbb{R}^2)} + \|\partial_x(x \psi_1)\|_{L^\infty_{x,t}(\mathbb{R}^2)} \right) \|\psi v_k\|_{L^2_{x,t}(\mathbb{R}^2)} \\
&\leq c A_6^k k! \leq c A_6^k (k!)^2.
\end{aligned} \tag{4.33}$$

Using Lemma 2.5(case $\sigma = -5/2$, $s = 5$, $r = -5/2$)

$$F_3 = \|t \psi_1 B_k\|_{H^{-5/2}(\mathbb{R}^2)} \leq c_1 \|\psi_1\|_{H^5(\mathbb{R}^2)} \|\psi^2 B_x\|_{H^{-5/2}(\mathbb{R}^2)}$$

and replacing B_k by (2.10), we have

$$\begin{aligned}
F_3 &\leq c_1 \frac{|a|}{2} \sum_{k=k_1+k_2+k_3} \frac{k!}{k_1! k_2! k_3!} 2^{k_1} \|\psi u_{k_2} \psi u_{k_3}\|_{H^{-3/2}(\mathbb{R}^2)} \\
&\quad + c_1 \frac{|b|}{2} \sum_{k=k'_1+k'_2+k'_3} \frac{k!}{k'_1! k'_2! k'_3!} 2^{k'_1} \|\psi v_{k'_2} \psi v_{k'_3}\|_{H^{-3/2}(\mathbb{R}^2)} \\
&\quad + c_1 |c| \sum_{k=k''_1+k''_2+k''_3} \frac{k!}{k''_1! k''_2! k''_3!} 2^{k''_1} \|\psi u_{k''_2} \psi v_{k''_3}\|_{H^{-3/2}(\mathbb{R}^2)} \\
&\leq c_1 \frac{|a|}{2} \sum_{k=k_1+k_2+k_3} \frac{k!}{k_1! k_2! k_3!} 2^{k_1} \|\psi u_{k_2}\|_{L^2(\mathbb{R}^2)} \|\psi u_{k_3}\|_{L^2(\mathbb{R}^2)} \\
&\quad + c_1 \frac{|b|}{2} \sum_{k=k'_1+k'_2+k'_3} \frac{k!}{k'_1! k'_2! k'_3!} 2^{k'_1} \|\psi v_{k'_2}\|_{L^2(\mathbb{R}^2)} \|\psi v_{k'_3}\|_{L^2(\mathbb{R}^2)} \\
&\quad + c_1 |c| \sum_{k=k''_1+k''_2+k''_3} \frac{k!}{k''_1! k''_2! k''_3!} 2^{k''_1} \|\psi u_{k''_2}\|_{L^2(\mathbb{R}^2)} \|\psi v_{k''_3}\|_{L^2(\mathbb{R}^2)} \\
&\leq c_1 \frac{|a|}{2} \sum_{k=k_1+k_2+k_3} \frac{k!}{k_1! k_2! k_3!} 2^{k_1} A_7^{k_2} k_2! A_7^{k_3} k_3! \\
&\quad + c_1 \frac{|b|}{2} \sum_{k=k'_1+k'_2+k'_3} \frac{k!}{k'_1! k'_2! k'_3!} 2^{k'_1} A_8^{k'_2} k'_2! A_8^{k'_3} k'_3! \\
&\quad + c_1 |c| \sum_{k=k''_1+k''_2+k''_3} \frac{k!}{k''_1! k''_2! k''_3!} 2^{k''_1} A_9^{k''_2} k''_2! A_{10}^{k''_3} k''_3! \\
&\leq c_1 \frac{|a|}{2} k! \sum_{k=k_1+k_2+k_3} \frac{2^{k_1}}{k_1!} A_7^{k_2+k_3} + c_1 \frac{|b|}{2} k! \sum_{k=k'_1+k'_2+k'_3} \frac{2^{k'_1}}{k'_1!} A_8^{k'_2+k'_3} \\
&\quad + c_1 |c| k! \sum_{k=k''_1+k''_2+k''_3} \frac{2^{k''_1}}{k''_1!} A_9^{k''_2} A_{10}^{k''_3},
\end{aligned}$$

and then

$$\begin{aligned}
F_3 &\leq c_1 \frac{|a|}{2} k! A_7^k \sum_{k_1=0}^k \sum_{k_2=0}^{k-k_1} \frac{2^{k_1}}{k_1!} A_7^{-k_1} + c_1 \frac{|b|}{2} k! A_8^k \sum_{k_1=0}^k \sum_{k'_2=0}^{k-k_1} \frac{2^{k'_1}}{k'_1!} A_8^{-k'_1} \\
&\quad + c_1 |c| k! \sum_{k=k'_1+k'_2+k'_3} \frac{2^{k'_1}}{k'_1!} A_9^{k'_2} A_{10}^{k'_3} \\
&\leq c_1 \frac{|a|}{2} e^{2/A_7} A_7^k (k+1)! + c_1 \frac{|b|}{2} e^{3/A_8} A_8^k (k+1)! \\
&\quad + c_1 |c| k! \sum_{k=k'_1+k'_2+k'_3} \frac{2^{k'_1}}{k'_1!} A_9^{k'_2} A_{10}^{k'_3}. \tag{4.34}
\end{aligned}$$

Replacing (4.30), (4.35) and (4.29) in (4.31) we obtain

$$\begin{aligned}
&\|\psi_1 t \partial_x^3 u_k\|_{H^{-5/2}(\mathbb{R}^2)} \\
&\leq c_2 A_{11}^k k! + c_1 |c| k! \sum_{k=k'_1+k'_2+k'_3} \frac{2^{k'_1}}{k'_1!} A_9^{k'_2} A_{10}^{k'_3}, \quad k = 0, 1, 2, \dots \tag{4.35}
\end{aligned}$$

Replacing (4.30) and (4.35) in (4.29)

$$\begin{aligned}
&\|t \partial_x^3 (\psi_1 u_k)\|_{H^{-5/2}(\mathbb{R}^2)} \\
&\leq c_3 A_{12}^k k! + c_1 |c| k! \sum_{k=k'_1+k'_2+k'_3} \frac{2^{k'_1}}{k'_1!} A_9^{k'_2} A_{10}^{k'_3}, \quad k = 0, 1, 2, \dots \tag{4.36}
\end{aligned}$$

Now replacing (4.28) and (4.36) in (4.27) we obtain

$$\begin{aligned}
&\| \langle D_{x,t} \rangle^3 \psi u_k \|_{H^{-5/2}(\mathbb{R}^2)} \\
&\leq c_4 A_{13}^k k! + c_1 |c| k! \sum_{k=k'_1+k'_2+k'_3} \frac{2^{k'_1}}{k'_1!} A_9^{k'_2} A_{10}^{k'_3}, \quad k = 0, 1, 2, \dots \tag{4.37}
\end{aligned}$$

In particular

$$\begin{aligned}
&\|\psi u_k\|_{H^{1/2}(\mathbb{R}^2)} \\
&\leq c_5 A_{14}^k k! + c_1 |c| k! \sum_{k=k'_1+k'_2+k'_3} \frac{2^{k'_1}}{k'_1!} A_9^{k'_2} A_{10}^{k'_3}, \quad k = 0, 1, 2, \dots \tag{4.38}
\end{aligned}$$

Using a similar argument as above for $\| \langle D_{x,t} \rangle^3 \psi P^k u \|_{H^{-3/2}(\mathbb{R}^2)}$ with $\mu = 3/2$ in (2.23) and replacing the support of the cut-off function ψ_ϵ we obtain

$$\begin{aligned}
&\|\psi u_k\|_{H^{3/2}(\mathbb{R}^2)} \\
&\leq c_5 A_{14}^k k! + c_1 |c| k! \sum_{k=k'_1+k'_2+k'_3} \frac{2^{k'_1}}{k'_1!} A_9^{k'_2} A_{10}^{k'_3}, \quad k = 0, 1, 2, \dots \tag{4.39}
\end{aligned}$$

In a similar way we have

$$\begin{aligned} & \|\psi v_k\|_{H^{3/2}(\mathbb{R}^2)} \\ & \leq c_5 A_{15}^k k! + c_1 |\tilde{c}| k! \sum_{k=k'_1+k'_2+k'_3} \frac{2^{k'_1}}{k'_1!} A_9^{k'_2} A_{10}^{k'_3}, \quad k = 0, 1, 2, \dots \end{aligned} \quad (4.40)$$

Adding (4.39) with (4.40) and performing straightforward calculations as (4.22) we obtain

$$\|\psi u_k\|_{H^{3/2}(\mathbb{R}^2)} + \|\psi v_k\|_{H^{3/2}(\mathbb{R}^2)} \leq C A^k (k!)^2, \quad k = 0, 1, 2, \dots \quad (4.41)$$

To obtain the estimate for $\|\psi P^k u\|_{H^{7/2}(\mathbb{R}^2)}$ and $\|\psi P^k v\|_{H^{7/2}(\mathbb{R}^2)}$ we repeat the above method with $\mu = 7/2$.

Proposition 4.3. *Suppose that*

$$\|\psi u_k\|_{H^{7/2}(\mathbb{R}^2)} \leq c A_1^k (k!)^2, \quad k = 0, 1, 2, \dots \quad (4.42)$$

$$\|\psi v_k\|_{H^{7/2}(\mathbb{R}^2)} \leq c A_2^k (k!)^2, \quad k = 0, 1, 2, \dots \quad (4.43)$$

then we have

$$\sup_{t \in [t_0 - \epsilon, t_0 + \epsilon]} \|(t^{1/3} \partial_x) P^k u\|_{H^1(x_0 - \epsilon, x_0 + \epsilon)} \leq c_1 A_3^{k+l} [(k+l)!]^2, \quad k, l = 0, 1, 2, \dots \quad (4.44)$$

$$\sup_{t \in [t_0 - \epsilon, t_0 + \epsilon]} \|(t^{1/3} \partial_x) P^k v\|_{H^1(x_0 - \epsilon, x_0 + \epsilon)} \leq c_1 A_4^{k+l} [(k+l)!]^2, \quad k, l = 0, 1, 2, \dots \quad (4.45)$$

where $\epsilon > 0$ is so small that $\psi \equiv 1$ near $I = (x_0 - \epsilon, x_0 + \epsilon) \times (t_0 - \epsilon, t_0 + \epsilon)$.

Proof. Let $I_{t_0} = (t_0 - \epsilon, t_0 + \epsilon)$ and $I_{x_0} = (x_0 - \epsilon, x_0 + \epsilon)$, then we have $I = I_{x_0} \times I_{t_0}$. For any fixed $t \in I_{x_0}$, let $\mathcal{L} = t^{1/3} \partial_x$. We show that for some positive constants c and A_0 the following inequality holds

$$\|\mathcal{L}^l P^k u\|_{H_x^1(I_{x_0})} \leq c A_0^{k+l} [(k+l)!]^2, \quad \forall k, \forall l = 0, 1, 2, \dots \quad (4.46)$$

Now, let use induction over l . By the trace theorem, we have

$$\begin{aligned} \|\mathcal{L}^l P^k u\|_{H_x^1(I_{x_0})} & \leq \|t^{l/3} \partial_x^l P^k u(t)\|_{H_x^1(I_{x_0})} \leq (t_0 + \epsilon)^{l/3} \|\partial_x^l P^k u\|_{H^{3/2}(I_{x_0} \times I_{t_0})} \\ & \leq (t_0 + \epsilon)^{l/3} \|P^k u\|_{H^{7/2}(I_{x_0} \times I_{t_0})} \leq (t_0 + \epsilon)^{l/3} \|\psi P^k u\|_{H^{7/2}(\mathbb{R}^2)} \\ & \leq (t_0 + \epsilon)^{l/3} c_1 A_1^k k! \leq (t_0 + \epsilon)^{l/3} c_1 A_0^{k+l} (k+l) \\ & \leq (t_0 + \epsilon)^{l/3} c_1 A_0^{k+l} [(k+l)!]^2. \end{aligned} \quad (4.47)$$

where we take $c = (t_0 + \epsilon)^{l/3} c_1$ and $A_0 = \max\{1, A_1\}$. Hence, in the case $l = 0, 1, 2$, it is easy to show that (4.46) follows directly from the assumption.

Now, we assume that (4.46) is true to $l \geq 2$. Applying P^k to the equation (2.4), we have

$$\begin{aligned}
\partial_t(P^k u) + \partial_x^3(P^k u) &= L P^k u \\
&= (P+3)^k L u \\
&= (P+3)^k (\partial_t u + \partial_x^3 u) \\
&= -(P+3)^k \left[\frac{a}{2} \partial_x(u^2) + \frac{b}{2} \partial_x(v^2) + c \partial_x(uv) \right] \\
&= -\frac{a}{2} (P+3)^k \partial_x(u^2) - \frac{b}{2} (P+3)^k \partial_x(v^2) - c (P+3)^k \partial_x(uv) \\
&= -\frac{a}{2} \partial_x(P+2)^k(u^2) - \frac{b}{2} \partial_x(P+2)^k(v^2) - c \partial_x(P+2)^k(uv)
\end{aligned}$$

such that

$$t \partial_t(P^k u) + t \partial_x^3(P^k u) = -\frac{a}{2} t \partial_x(P+2)^k(u^2) - \frac{b}{2} t \partial_x(P+2)^k(v^2) - c t \partial_x(P+2)^k(uv) \quad (4.48)$$

Moreover, $P = 3t \partial_t + x \partial_x$. Then

$$t \partial_t(P^k u) = \frac{1}{3} P^{k+1} u - \frac{1}{3} x \partial_x(P^k u). \quad (4.49)$$

Replacing (4.49) in (4.48) we obtain

$$\begin{aligned}
\mathcal{L}^3 P^k u &= t \partial_x^3(P^k u) = -\frac{1}{3} P^{k+1} u + \frac{1}{3} x \partial_x(P^k u) \\
&\quad - \frac{a}{2} t \partial_x(P+2)^k(u^2) - \frac{b}{2} t \partial_x(P+2)^k(v^2) - c t \partial_x(P+2)^k(uv). \quad (4.50)
\end{aligned}$$

Hence, applying \mathcal{L}^{l-2} we have

$$\begin{aligned}
\|\mathcal{L}^{l+1} P^k u\|_{H_x^1(I_{x_0})} &= \|\mathcal{L}^{l-2} \mathcal{L}^3 P^k u\|_{H_x^1(I_{x_0})} \\
&\leq \frac{1}{3} \|\mathcal{L}^{l-2} P^{k+1} u\|_{H_x^1(I_{x_0})} + \frac{1}{3} \|\mathcal{L}^{l-2} x \partial_x(P^k u)\|_{H_x^1(I_{x_0})} \\
&\quad + \frac{|a|}{2} \|t \mathcal{L}^{l-2} \partial_x(P+2)^k(u^2)\|_{H_x^1(I_{x_0})} + \frac{|b|}{2} \|t \mathcal{L}^{l-2} \partial_x(P+2)^k(v^2)\|_{H_x^1(I_{x_0})} \\
&\quad + |c| \|t \mathcal{L}^{l-2} \partial_x(P+2)^k(uv)\|_{H_x^1(I_{x_0})} \\
&= F_1 + F_2 + F_3 + F_4 + F_5. \quad (4.51)
\end{aligned}$$

Using the induction assumption, we obtain

$$F_1 \leq \frac{1}{3} c_1 A_{14}^{k+l+1} (k+l+1)!. \quad (4.52)$$

We estimate the term $\mathcal{L}^{l-2}(x \partial_x)$ for $l \geq 3$. Let $r = l - 2$, then we estimate $\mathcal{L}^r(x \partial_x)$ for $r \geq 1$.

$$\partial_x^r(x \partial_x) = \sum_{k=0}^r \binom{r}{k} \partial_x^{r-k}(x) \cdot \partial_x^k(\partial_x). \quad (4.53)$$

But

$$\partial_x^{r-k}(x) = \begin{cases} 1 & \text{if } k = r - 1 \\ 0 & \text{if } k \leq r - 2 \end{cases}$$

then in (4.53) we obtain

$$\begin{aligned}\partial_x^r(x \partial_x) &= r \partial_x^{r-1}(\partial_x) + x \partial_x^r(\partial_x) = r \partial_x^r + x \partial_x(\partial_x^r) \\ &= (l-2) \partial_x^{(l-2)} + x \partial_x(\partial_x^{(l-2)}),\end{aligned}$$

that is, $\mathcal{L}^{l-2}(x \partial_x) = x \partial_x \mathcal{L}^{l-2} + (l-2) \mathcal{L}^{l-2}$, for $l \geq 3$. For F_2 we have

$$\begin{aligned}F_2 &\leq \|x \partial_x \mathcal{L}^{l-2} P^k u\|_{H_x^1(I_{x_0})} + (l-2) \|\mathcal{L}^{l-2} P^k u\|_{H_x^1(I_{x_0})} \\ &\leq \|x t^{-1/3} \mathcal{L}^{l-1} P^k u\|_{H_x^1(I_{x_0})} + (l-2) \|\mathcal{L}^{l-2} P^k u\|_{H_x^1(I_{x_0})} \\ &\leq c(t_0 - \epsilon)(|x_0| + \epsilon + 1) \|\mathcal{L}^{l-1} P^k u\|_{H_x^1(I_{x_0})} + (l-2) \|\mathcal{L}^{l-2} P^k u\|_{H_x^1(I_{x_0})} \\ &\leq (t_0 - \epsilon)^{-1/3} (|x_0| + \epsilon + 1) c_1 A_{14}^{k+l-1} (k+l-1)! + c_1 A_{14}^{k+l-1} (l-2) (k+l-1)! \\ &\leq \frac{1}{3} c_1 A_{14}^{k+l+1} (k+l+1)!\end{aligned}\tag{4.54}$$

where we take A_{14} larger than $(t_0 - \epsilon)^{-1/3} (|x_0| + \epsilon + 1)$ and 3. Using that $(\mathcal{L} = t^{1/3} \partial_x^3)$

$$t \mathcal{L}^{l-2} \partial_x = t t^{(l-2)/3} \partial_x^{(l-2)} \partial_x = t t^{-1/3} t^{(l-1)/3} \partial_x^{(l-1)} = t^{2/3} \mathcal{L}^{l-1},$$

we have

$$\begin{aligned}F_3 &= \frac{|a|}{2} \|t^{2/3} \mathcal{L}^{l-1} (P+2)^k (u^2)\|_{H_x^1(I_{x_0})} \\ &\leq \frac{|a|}{2} (t_0 + \epsilon)^{2/3} \sum_{l-1=l_1+l_2} \sum_{k=k_1+k_2+k_3} \frac{(l-1)!}{l_1! l_2!} \frac{k!}{k_1! k_2! k_3!} 2^{k_3} \\ &\quad \times c_2 \|\mathcal{L}^{l_1} P^{k_1} u\|_{H_x^1(I_{x_0})} \|\mathcal{L}^{l_2} P^{k_2} u\|_{H_x^1(I_{x_0})}.\end{aligned}$$

Using the induction assumption

$$\begin{aligned}F_3 &\leq \frac{|a|}{2} (t_0 + \epsilon)^{2/3} \sum_{l-1=l_1+l_2} \sum_{k=k_1+k_2+k_3} c_2 c_1^3 k! (l-1)! \frac{2^{k_3}}{k_3!} \\ &\quad \times \frac{(l_1+k_1)!}{l_1! k_1!} \frac{(l_2+k_2)!}{l_2! k_2!} A_{14}^{k+l-1} \\ &\leq \frac{|a|}{2} (t_0 + \epsilon)^{2/3} c_2 c_1^3 (l+k-1)! A_{14}^{k+l-1} \sum_{l-1=l_1+l_2} \sum_{k=k_1+k_2+k_3} \frac{2^{k_3}}{k_3!} \\ &\quad \times \frac{(l_1+k_1)!}{l_1! k_1!} \frac{(l_2+k_2)!}{l_2! k_2!} \frac{k! (l-1)!}{(l+k-1)!}.\end{aligned}$$

Using that

$$\sum_{l-1=l_1+l_2} \sum_{k=k_1+k_2+k_3} \frac{2^{k_3}}{k_3!} \frac{(l_1+k_1)!}{l_1! k_1!} \frac{(l_2+k_2)!}{l_2! k_2!} \frac{k! (l-1)!}{(l+k-1)!} \leq e^2 (l+k)!$$

we obtain

$$F_3 \leq (t_0 + \epsilon)^{2/3} c_2 c_1^3 e^2 (l+k)! A_{14}^{k+l-1} \leq \frac{1}{3} c_1 A_{14}^{k+l+1} (k+l+1)!\tag{4.55}$$

where we take A_{14} larger than $(t_0 - \epsilon)^{-1/3} c_2 c_1^2 e^2$, and 3. In a similar way

$$F_4 \leq \frac{1}{3} c_3 A_{15}^{k+l+1} (k+l+1)!\tag{4.56}$$

where we take A_{15} larger than $(t_0 - \epsilon)^{-1/3} c_4 c_3^2 e^2$, and 3. Finally, in a similar way

$$F_5 \leq \frac{1}{3} c_6 A_{16}^{k+l+1} (k+l+1)! \quad (4.57)$$

where we take A_{16} larger than $(t_0 - \epsilon)^{-1/3} c_6 c_5^2 e^2$, and 3. Therefore, from (4.52), (4.54), (4.55), (4.56) and (4.57) we obtain

$$\|\mathcal{L}^{l+1} P^k u\|_{H_x^1(I_{x_0})} \leq c_7 A_{17}^{k+l+1} (k+l+1)! \quad (4.58)$$

In a similar way, we obtain

$$\|\mathcal{L}^{l+1} P^k v\|_{H_x^1(I_{x_0})} \leq c_7 A_{17}^{k+l+1} (k+l+1)! \quad (4.59)$$

and the result follows.

Proposition 4.4. *Suppose that there exists a positive constants c_1, c_2 and A_{14}, A_{15} such that*

$$\sup_{t \in [t_0 - \epsilon, t_0 + \epsilon]} \|\partial_x^l P^k u\|_{H_x^1(x_0 - \epsilon, x_0 + \epsilon)} \leq c_1 A_{14}^{k+l} [(k+l)!]^2, \quad k, l = 0, 1, 2, \dots \quad (4.60)$$

$$\sup_{t \in [t_0 - \epsilon, t_0 + \epsilon]} \|\partial_x^l P^k v\|_{H_x^1(x_0 - \epsilon, x_0 + \epsilon)} \leq c_2 A_{15}^{k+l} [(k+l)!]^2, \quad k, l = 0, 1, 2, \dots \quad (4.61)$$

Then we have respectively

$$\sup_{t \in [t_0 - \epsilon, t_0 + \epsilon]} \|\partial_t^m \partial_x^l u\|_{H_x^1(x_0 - \epsilon, x_0 + \epsilon)} \leq c_3 A_{16}^{m+l} [(m+l)!]^2, \quad m, l = 0, 1, 2, \dots \quad (4.62)$$

$$\sup_{t \in [t_0 - \epsilon, t_0 + \epsilon]} \|\partial_t^m \partial_x^l v\|_{H_x^1(x_0 - \epsilon, x_0 + \epsilon)} \leq c_4 A_{17}^{m+l} [(m+l)!]^2, \quad m, l = 0, 1, 2, \dots \quad (4.63)$$

where c_3, c_4 and A_{16}, A_{17} only depend on c_1, c_2 and A_{14}, A_{15} , respectively and $\epsilon, (x_0, t_0)$.

Proof. Using the idea of Proposition 4.3, we fix $t \in I_{x_0}$. First we show that for some positive constants c_3, A_{16} and B_{16}

$$\|(x \partial_x)^m \partial_x^l P^k v\|_{H_x^1(I_{x_0})} \leq c_3 A_{16}^{k+m+l} B_{16}^m (k+m+l)!, \quad k, m, l = 0, 1, 2, \dots \quad (4.64)$$

We use induction. Suppose that (4.64) is true for m .

$$\begin{aligned} & \|(x \partial_x)^{m+1} \partial_x^l P^k v\|_{H_x^1(I_{x_0})} \\ &= \|(x \partial_x) (x \partial_x)^m \partial_x^l P^k v\|_{H_x^1(I_{x_0})} \\ &\leq (|x_0| + \epsilon + 1) \|(x \partial_x + I)^m \partial_x^{l+1} P^k v\|_{H_x^1(I_{x_0})} \\ &\leq c(|x_0|, \epsilon) \sum_{j=1}^m \binom{m}{j} \|(x \partial_x)^j \partial_x^{l+1} P^k v\|_{H_x^1(I_{x_0})} \\ &\leq c \sum_{j=1}^m \binom{m}{j} c_3 A_{16}^{k+l+j+1} B_{16}^j (k+l+j+1)! \\ &\leq c_3 A_{16}^{k+l+m+1} B_{16}^m (k+l+m+1)! \sum_{j=1}^m \frac{(A_{16} B_{16})^{-(m-j)}}{(m-j)!} \frac{m!}{j!} \frac{(k+l+j+1)!}{(k+l+m+1)!} \\ &\leq e^{-A_{16} B_{16}} c_3 A_{16}^{k+l+m+1} B_{16}^m (k+l+m+1)! \end{aligned} \quad (4.65)$$

where we take B_{16} so large that $B_{16} \geq \max\{|x_0| + \epsilon + 1, 1\}$. We show that for some positive constants c_4, A_{17} we have

$$\|(t \partial_t)^m \partial_x^l u\|_{H_x^1(I_{x_0})} \leq c_4 A_{17}^{l+m} (l+m)!, \quad l, m = 0, 1, 2, \dots$$

Using that $t \partial_t = \frac{1}{3} (P - x \partial_x)$, we obtain

$$\begin{aligned} \|(t \partial_t)^m \partial_x^l u\|_{H_x^1(I_{x_0})} &= 3^{-m} \|(P - x \partial_x)^m \partial_x^l u\|_{H_x^1(I_{x_0})} \\ &\leq 3^{-m} \sum_{m=j_1+j_2} \frac{m!}{j_1! j_2!} \|(x \partial_x)^{j_1} P^{j_2} \partial_x^l u\|_{H_x^1(I_{x_0})} \\ &\leq 3^{-m} \sum_{m=j_1+j_2} \frac{m!}{j_1! j_2!} \|(x \partial_x)^{j_1} \partial_x^l (P - l)^{j_2} u\|_{H_x^1(I_{x_0})} \\ &\leq 3^{-m} \sum_{m=j_1+j_2+j_3} \frac{m!}{j_1! j_2! j_3!} l^{j_3} \|(x \partial_x)^{j_1} \partial_x^l P^{j_2} u\|_{H_x^1(I_{x_0})}. \end{aligned}$$

where we replace j_2 into $j_2 + j_3$. Now, using the induction hypothesis we have (with $B_{17} \geq A_{16} B_{16}$)

$$\begin{aligned} \|(t \partial_t)^m \partial_x^l u\|_{H_x^1(I_{x_0})} &\leq 3^{-m} \sum_{m=j_1+j_2+j_3} \frac{m!}{j_1! j_2! j_3!} l^{j_3} c_3 B_{17}^{j_1+j_2+l} (j_1 + j_2 + l)! \\ &\leq 3^{-m} c_3 B_{17}^{m+l} (m+l)! \sum_{m=j_1+j_2+j_3} B_{17}^{-j_3} \frac{m!}{j_1! j_2! j_3!} l^{j_3} \frac{(j_1 + j_2 + l)!}{(m+l)!}, \end{aligned} \quad (4.66)$$

Observing that $l^{j_3} \frac{(j_1 + j_2 + l)!}{(m+l)!} \leq 1$, we obtain in (4.66)

$$\begin{aligned} \|(t \partial_t)^m \partial_x^l u\|_{H_x^1(I_{x_0})} &\leq 3^{-m} c_3 (2 + B_{17}^{-1})^m B_{17}^{l+m} (l+m)! \\ &\leq c_4 A_{17}^{l+m} (l+m)! \end{aligned}$$

where we take $A_{17} = \max\{B_{17}, 3^{-1} B_{17} (2 + B_{17}^{-1})\}$. We show that for some positive constants c_4, A_{18} and B_{18} we have

$$\|(t \partial_t)^j \partial_t^m \partial_x^l u\|_{H_x^1(I_{x_0})} \leq c_4 A_{18}^{j+m+l} B_{18} (j+m+l)!, \quad j, l, m = 0, 1, 2, \dots \quad (4.67)$$

Induction in m .

$$\begin{aligned} \|(t \partial_t)^j \partial_t^{m+1} \partial_x^l u\|_{H_x^1(I_{x_0})} &\leq \|\partial_t (t \partial_t - I)^m \partial_t^m \partial_x^l u\|_{H_x^1(I_{x_0})} \\ &= t^{-1} \|t \partial_t (t \partial_t - I)^j \partial_t^m \partial_x^l u\|_{H_x^1(I_{x_0})} \\ &\leq (t_0 - \epsilon)^{-1} \sum_{j_1=0}^j \binom{j}{j_1} \|(t \partial_t)^{j_1+1} \partial_t^m \partial_x^l u\|_{H_x^1(I_{x_0})}. \end{aligned}$$

Using the induction hypothesis

$$\begin{aligned}
& \| (t \partial_t)^j \partial_t^{m+1} \partial_x^l u \|_{H_x^1(I_{x_0})} \\
& \leq (t_0 - \epsilon)^{-1} \sum_{j_1=0}^j \binom{j}{j_1} c_4 A_{18}^{j_1+l+m+1} B_{18}^m (j_1 + l + m + 1)! \\
& = c_4 (t_0 - \epsilon)^{-1} A_{18}^{j_1+l+m+1} B_{18}^m (j_1 + l + m + 1)! \\
& \quad \times \sum_{j_1=0}^j \frac{A_{18}^{-(j-j_1)}}{(j-j_1)!} \binom{j}{j_1} \frac{(j_1 + m + l + 1)! (j - j_1)!}{(j + m + l + 1)!} \\
& = c_4 (t_0 - \epsilon)^{-1} e^{-A_{18}} A_{18}^{j+l+m+1} B_{18}^m (j + l + m + 1)! \\
& \leq c_4 A_{18}^{j+l+m+1} B_{18}^m (j + l + m + 1)!
\end{aligned}$$

where we take B_{18} larger than $(t_0 - \epsilon)^{-1} e^{-A_{18}}$. Finally, we choose $j = 0$ in (4.67) and take $c_2 = c_4$ and $A_{15} = A_{18} B_{18}$. The result of analyticity follows.

Acknowledgments

This work has been supported by Fondap in Applied Mathematics (Project # 15000001), CNPq/CONICYT Project, # 490987/2005-2 (Brazil) and # 2005-075 (Chile).

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