



Gevrey index theorem for some inhomogeneous semilinear partial differential equations with variable coefficients

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► To cite this version:

Pascal Remy. Gevrey index theorem for some inhomogeneous semilinear partial differential equations with variable coefficients. 2019. <hal-02263353>

HAL Id: hal-02263353

<https://hal.science/hal-02263353v1>

Preprint submitted on 4 Aug 2019

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GEVREY INDEX THEOREM FOR SOME INHOMOGENEOUS SEMILINEAR PARTIAL DIFFERENTIAL EQUATIONS WITH VARIABLE COEFFICIENTS

PASCAL REMY

ABSTRACT. In this article, we are interested in the Gevrey properties of the formal power series solution in time of some partial differential equations with a power-law nonlinearity and with analytic coefficients at the origin of \mathbb{C}^2 . We prove in particular that the inhomogeneity of the equation and the formal solution are together s -Gevrey for any $s \geq s_c$, where s_c is a nonnegative rational number fully determined by the Newton polygon of the associated linear PDE. In the opposite case $s < s_c$, we show that the solution is generically s_c -Gevrey while the inhomogeneity is s -Gevrey, and we give an explicit example in which the solution is s' -Gevrey for no $s' < s_c$.

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1. SETTING THE PROBLEM

For several years, various works have been done on the divergent solutions of some classes of linear partial differential equations or integro-differential equations in two variables or more, allowing thus to formulate many results on Gevrey properties, summability or multisummability (e.g. [1, 3–6, 9, 11, 12, 14, 20, 22, 24, 25, 28–36, 42, 43, 49–51, 59, 61]).

In the case of the nonlinear partial differential equations, the situation is much more complicated. The existing results concern mainly Gevrey properties, especially the convergence (e.g. [10, 16, 18, 19, 21, 26, 37–39, 48, 52–58]), and there are very few results about the summation (see [17, 23, 27, 41, 44]).

2000 *Mathematics Subject Classification.* 35C10, 35G20.

Key words and phrases. Gevrey order, Inhomogeneous partial differential equation, Nonlinear partial differential equation, Newton polygon, Formal power series, Divergent power series.

In this article, we propose to investigate the Gevrey properties of the inhomogeneous semilinear partial differential equation

$$(1.1) \quad \begin{cases} \partial_t^\kappa u - t^v a(t, x) \partial_x^p u - b(t, x) u^m = \tilde{f}(t, x) \\ \partial_t^j u(t, x)|_{t=0} = \varphi_j(x), j = 0, \dots, \kappa - 1 \end{cases}$$

in two variables $(t, x) \in \mathbb{C}^2$, where

- κ and p are two positive integers;
- v is a nonnegative integer;
- the coefficients $a(t, x)$ and $b(t, x)$ are analytic on a polydisc $D_{\rho_0} \times D_{\rho_1}$ centered at the origin $(0, 0)$ of \mathbb{C}^2 (D_ρ denotes the disc with center $0 \in \mathbb{C}$ and radius $\rho > 0$) and $a(0, x) \not\equiv 0$;
- the degree of the power-law nonlinearity is an integer ≥ 2 ;
- the inhomogeneity $\tilde{f}(t, x)$ is a formal power series in t with analytic coefficients in D_{ρ_1} (we denote by $\tilde{f}(t, x) \in \mathcal{O}(\mathcal{D}_{\rho_1})[[t]]$) which may be smooth, or not¹;
- the initial conditions $\varphi_j(x)$ are analytic on D_{ρ_1} for all $j = 0, \dots, \kappa - 1$.

Equation (1.1) is fundamental in many physical, chemical, biological, and ecological problems. For example: for $(\kappa, p) = (1, 2)$, eq. (1.1) arises in problems involving diffusion and nonlinear growth such as heat and mass transfer, combustion theory, and spread theory of animal or plant populations (nonlinear heat equation); for $(\kappa, p) = (2, 2)$, eq. (1.1) describes the propagation of nonlinear waves in an inhomogeneous medium (nonlinear Klein-Gordon equation); and, for $(\kappa, p) = (2, 4)$, eq. (1.1) describes the relationship between the beam's deflection and an applied lateral nonlinear force (nonlinear Bernoulli-Euler equation).

Notation 1.1. In the sequel, we write any formal series $\tilde{g}(t, x) \in \mathcal{O}(\mathcal{D}_{\rho_1})[[t]]$ on the form

$$\tilde{g}(t, x) = \sum_{j \geq 0} g_{j,*}(x) \frac{t^j}{j!} \text{ with } g_{j,*}(x) \in \mathcal{O}(\mathcal{D}_{\rho_1}) \text{ for all } j.$$

Then, it is easy to check that eq. (1.1) admits a *unique* formal series solution

$$\tilde{u}(t, x) = \sum_{j \geq 0} u_{j,*}(x) \frac{t^j}{j!} \in \mathcal{O}(\mathcal{D}_{\rho_1})[[t]],$$

where the coefficients $u_{j,*}(x) \in \mathcal{O}(\mathcal{D}_{\rho_1})$ are recursively determined by the initial conditions $u_{j,*}(x) = \varphi_j(x)$ ($j = 0, \dots, \kappa - 1$) and, for all $j \geq 0$, by the relations

$$(1.2) \quad u_{j+\kappa,*}(x) = f_{j,*}(x) + \sum_{\ell=0}^{j-v} \frac{j!}{\ell!(j-v-\ell)!} a_{\ell,*}(x) \partial_x^p u_{j-v-\ell,*}(x) + \sum_{\ell=0}^j \sum_{\substack{\ell_1+\dots+\ell_m \\ =j-\ell}} \frac{j!}{\ell! \ell_1! \dots \ell_m!} b_{\ell,*}(x) u_{\ell_1,*}(x) \dots u_{\ell_m,*}(x)$$

with the classical convention that the first sum is zero as soon as $j - v < 0$.

Doing that, a natural question arises:

“What relationship exists between the Gevrey order of the solution $\tilde{u}(t, x)$ and the Gevrey order of the inhomogeneity $\tilde{f}(t, x)$?”

¹We denote \tilde{f} with a tilde to emphasize the possible divergence of the series \tilde{f} .

Indeed, according to the algebraic structure of the s -Gevrey spaces $\mathcal{O}(\mathcal{D}_{\rho_1})[[t]]_s$ (see [section 2](#) for the exact definition of these spaces), it is classical one has

$$\tilde{u}(t, x) \in \mathcal{O}(\mathcal{D}_{\rho_1})[[t]]_s \Rightarrow \tilde{f}(t, x) \in \mathcal{O}(\mathcal{D}_{\rho_1})[[t]]_s.$$

But, what can we say about the converse?

A precise answer was given by the author in the special case of the semilinear heat equation

$$(1.3) \quad \begin{cases} \partial_t u - \alpha(x) \partial_x^2 u - \beta(x) u^m = \tilde{f}(t, x) \\ u(0, x) = \varphi(x) \end{cases}$$

Proposition 1.2 ([48]). *Let $\tilde{u}(t, x)$ be the formal solution in $\mathcal{O}(\mathcal{D}_{\rho_1})[[t]]$ of [eq. \(1.3\)](#). Then,*

- (1) $\tilde{u}(t, x)$ and $\tilde{f}(t, x)$ are together s -Gevrey for any $s \geq 1$;
- (2) $\tilde{u}(t, x)$ is generically 1-Gevrey while $\tilde{f}(t, x)$ is s -Gevrey with $s < 1$.

In particular, we observe that this result highlights the special value $s_c = 1$, which is defined as the (inverse of the) positive slope of the Newton polygon at $t = 0$ of the homogeneous linear heat equation $\partial_t u - \alpha(x) \partial_x^2 u = 0$. We call this value the *critical value* of [eq. \(1.3\)](#).

On the other hand, in the linear case

$$(1.4) \quad \begin{cases} \partial_t^\kappa u - a(t, x) \partial_x^p u = \tilde{f}(t, x) \\ \partial_t^j u(t, x)|_{t=0} = \varphi_j(x), j = 0, \dots, \kappa - 1 \end{cases}$$

the author has also proved in [49] that the solution $\tilde{u}(t, x)$ and the inhomogeneity $\tilde{f}(t, x)$ are together convergent when $p \leq \kappa$ and $1/k$ -Gevrey otherwise, where k denotes the positive slope of the Newton polygon at $t = 0$ of the homogeneous associated equation.

The aim of this article is to extend these two results to the very general [eq. \(1.1\)](#). To do this, the organization of the paper is as follows. In [section 2](#), we briefly recall the definition and some basic properties about the s -Gevrey formal power series in $\mathcal{O}(\mathcal{D}_{\rho_1})[[t]]$ which are needed in the sequel. [Section 3](#) is devoted to the main result of the article ([theorem 3.1](#)), which states, on one hand, that the solution $\tilde{u}(t, x)$ and the inhomogeneity $\tilde{f}(t, x)$ are together s -Gevrey for any s greater than a convenient *critical value* $s_c \geq 0$ which is fully determined by the Newton polygon at $t = 0$ of the linear part $L_{\kappa, p} := \partial_t^\kappa - t^v a(t, x) \partial_x^p$ of [eq. \(1.1\)](#), and, on the other hand, that $\tilde{u}(t, x)$ is generically s_c -Gevrey while $\tilde{f}(t, x)$ is s -Gevrey with $s < s_c$. A detailed proof of this result is developed in [section 4](#).

2. GEVREY FORMAL SERIES

Before stating our main result (see [theorem 3.1](#) below), let us first recall for the convenience of the reader some definitions and basic properties about the Gevrey formal series in $\mathcal{O}(\mathcal{D}_{\rho_1})[[t]]$, which are needed in the sequel.

All along the article, we consider t as the variable and x as a parameter. Thereby, to define the notion of *Gevrey classes of formal power series in $\mathcal{O}(\mathcal{D}_{\rho_1})[[t]]$* , one extends the classical notion of *Gevrey classes of elements in $\mathbb{C}[[t]]$* to families parametrized by x in requiring similar conditions, the estimates being however uniform with respect to x . Doing that, any formal power series of $\mathcal{O}(\mathcal{D}_{\rho_1})[[t]]$ can

be seen as a formal power series in t with coefficients in a convenient Banach space defined as the space of functions that are holomorphic on a disc \mathcal{D}_ρ ($0 < \rho < \rho_1$) and continuous up to its boundary, equipped with the usual supremum norm. For a general study of series with coefficients in a Banach space, we refer for instance to [2].

Definition 2.1. Let $s \geq 0$ be. A formal series

$$\tilde{u}(t, x) = \sum_{j \geq 0} u_{j,*}(x) \frac{t^j}{j!} \in \mathcal{O}(\mathcal{D}_{\rho_1})[[t]]$$

is said to be *Gevrey of order s* (in short, *s -Gevrey*) if there exist three positive constants $0 < \rho < \rho_1$, $C > 0$ and $K > 0$ such that the inequalities

$$\sup_{|x| \leq \rho} |u_{j,*}(x)| \leq CK^j \Gamma(1 + (s+1)j)$$

hold for all $j \geq 0$.

In other words, [definition 2.1](#) means that $\tilde{u}(t, x)$ is s -Gevrey in t , uniformly in x on a neighborhood of $x = 0 \in \mathbb{C}$.

We denote by $\mathcal{O}(\mathcal{D}_{\rho_1})[[t]]_s$ the set of all the formal series in $\mathcal{O}(\mathcal{D}_{\rho_1})[[t]]$ which are s -Gevrey. Observe that the set $\mathbb{C}\{t, x\}$ of germs of analytic functions at the origin of \mathbb{C}^2 coincides with the union $\bigcup_{\rho_1 > 0} \mathcal{O}(\mathcal{D}_{\rho_1})[[t]]_0$; in particular, any element of $\mathcal{O}(\mathcal{D}_{\rho_1})[[t]]_0$ is convergent and $\mathbb{C}\{t, x\} \cap \mathcal{O}(\mathcal{D}_{\rho_1})[[t]] = \mathcal{O}(\mathcal{D}_{\rho_1})[[t]]_0$. Observe also that the sets $\mathcal{O}(\mathcal{D}_{\rho_1})[[t]]_s$ are filtered as follows:

$$\mathcal{O}(\mathcal{D}_{\rho_1})[[t]]_0 \subset \mathcal{O}(\mathcal{D}_{\rho_1})[[t]]_s \subset \mathcal{O}(\mathcal{D}_{\rho_1})[[t]]_{s'} \subset \mathcal{O}(\mathcal{D}_{\rho_1})[[t]]$$

for all s and s' satisfying $0 < s < s' < +\infty$.

Following [proposition 2.2](#) specifies the algebraic structure of $\mathcal{O}(\mathcal{D}_{\rho_1})[[t]]_s$.

Proposition 2.2 ([2, 49]). *Let $s \geq 0$. Then, the set $(\mathcal{O}(\mathcal{D}_{\rho_1})[[t]]_s, \partial_t, \partial_x)$ is a \mathbb{C} -differential algebra.*

We are now turn to the study of the Gevrey properties of [eq. \(1.1\)](#).

3. GEVREY INDEX THEOREM

As we said in [section 1](#), the aim of this article is to generalize the results obtained in [48, 49] by making explicit the relationship between the Gevrey order of the solution $\tilde{u}(t, x)$ and the Gevrey order of the inhomogeneity $\tilde{f}(t, x)$.

As in [48], this relationship is fully determined by a critical value that depends solely on the Newton polygon $N_t(L_{\kappa,p})$ at $t = 0$ of the linear part $L_{\kappa,p} := \partial_t^\kappa - t^v a(t, x) \partial_x^p$ of [eq. \(1.1\)](#)².

Before stating our main result (see [theorem 3.1](#) below), let us begin with a brief study of $N_t(L_{\kappa,p})$.

²Observe that this fact is well-known in the case of the ODEs: the Gevrey order of the formal solutions of any semilinear meromorphic ordinary differential equations is given by the Newton polygon of its linear part –see [7, 47] for instance.

\triangleleft Newton polygon $N_t(L_{\kappa,p})$. As definition of the Newton polygon, we choose the definition of M. Miyake [34] (see also A. Yonemura [61] or S. Ouchi [42]) which is an analogue to the one given by J.-P. Ramis [46] for linear ordinary differential equations. Recall that, H. Tahara and H. Yamazawa use in [59] a slightly different one.

The Newton polygon $N_t(L_{\kappa,p})$ is then defined as the convex hull of $C(\kappa, -\kappa) \cup C(p, v)$, where $C(a, b)$ denotes for any $(a, b) \in \mathbb{R}^2$ the domain

$$C(a, b) = \{(x, y) \in \mathbb{R}^2; x \leq a \text{ and } y \geq b\}.$$

Hence, the following two cases.

- *First case:* $p \leq \kappa$. $N_t(L_{\kappa,p})$ has no side with a positive slope (see fig. 1a).
- *Second case:* $p > \kappa$. $N_t(L_{\kappa,p})$ has just one side with a positive slope and this slope is $k = \frac{\kappa + v}{p - \kappa}$ (see fig. 1b).

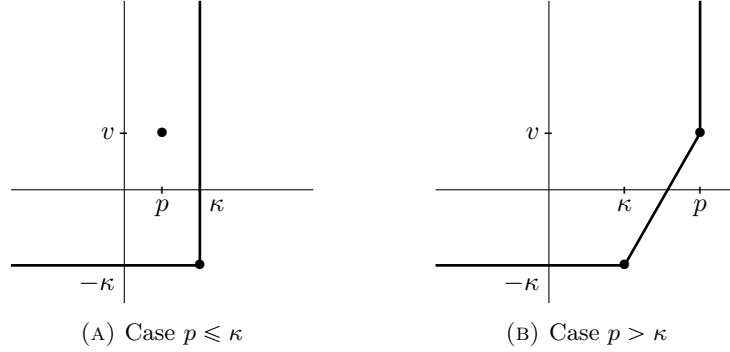


FIGURE 1. The Newton polygon $N_t(L_{\kappa,p})$

\triangleleft Main result. We are now able to state the result in view in this article.

Theorem 3.1 (Gevrey index theorem). *Let s_c be the rational number defined by*

$$s_c := \begin{cases} 0 & \text{if } p \leq \kappa \\ \frac{1}{k} = \frac{p - \kappa}{\kappa + v} & \text{if } p > \kappa \end{cases}$$

Then,

- (1) $\tilde{u}(t, x)$ and $\tilde{f}(t, x)$ are together s -Gevrey for any $s \geq s_c$;
- (2) $\tilde{u}(t, x)$ is generically s_c -Gevrey while $\tilde{f}(t, x)$ is s -Gevrey with $s < s_c$.

Definition 3.2. The number s_c defined in theorem 3.1 is called *the critical value of eq. (1.1)*.

Observe, in the case of eq. (1.3), that theorem 3.1 coincides with proposition 1.2. We have indeed $\kappa = 1$, $p = 2$ and $v = 0$; hence, $s_c = 1$.

Observe also that, since no condition is made on the coefficient $b(t, x)$ except it is analytic at the origin $(0, 0) \in \mathbb{C}^2$, theorem 3.1 applies as well to the linear case $b(t, x) \equiv 0$ and generalizes thereby the result already obtained in [49].

The proof of theorem 3.1 is detailed in section 4 below. The first point is the most technical and the most complicated. Its proof is based on the Nagumo norms,

a technique of majorant series and a fixed point procedure (see [section 4.1](#)). As for the second point, it stems both from the first one and from [proposition 4.11](#) that gives an explicit example for which $\tilde{u}(t, x)$ is s' -Gevrey for no $s' < s_c$ while $\tilde{f}(t, x)$ is s -Gevrey with $s < s_c$ (see [section 4.2](#)).

4. PROOF OF [THEOREM 3.1](#)

4.1. Proof of the first point. According to [proposition 2.2](#), it is clear that

$$\tilde{u}(t, x) \in \mathcal{O}(\mathcal{D}_{\rho_1})[[t]]_s \Rightarrow \tilde{f}(t, x) \in \mathcal{O}(\mathcal{D}_{\rho_1})[[t]]_s.$$

Reciprocally, let us fix $s \geq s_c$ and let us suppose that the inhomogeneity $\tilde{f}(t, x)$ is s -Gevrey. By assumption, its coefficients $f_{j,*}(x) \in \mathcal{O}(\mathcal{D}_{\rho_1})$ satisfy the following condition (see [definition 2.1](#)): there exist three positive constants $0 < \rho < \rho_1$, $C > 0$ and $K > 0$ such that the inequalities

$$(4.1) \quad |f_{j,*}(x)| \leq CK^j \Gamma(1 + (s+1)j)$$

hold for all $j \geq 0$ and all $|x| \leq \rho$.

We must prove that the coefficients $u_{j,*}(x) \in \mathcal{O}(\mathcal{D}_{\rho_1})$ of $\tilde{u}(t, x)$ satisfy similar inequalities. The approach we present below is analogous to the ones already developed in [\[4, 49–51\]](#) in the framework of linear partial and integro-differential equations, and in [\[48\]](#) in the case of the semilinear heat equation. It is based on the Nagumo norms [\[8, 40, 60\]](#) and on a technique of majorant series. However, as we shall see, our calculations appear to be much more technical and complicated, especially because the coefficients $a(t, x)$ and $b(t, x)$ are not constant in the variable t , but also because the valuation v of $a(t, x)$ with respect to t is not necessarily zero. Furthermore, the nonlinear term u^m generates several technical combinatorial situations.

Before starting the calculations, let us first recall for the convenience of the reader the definition of the Nagumo norms and some of their properties which are needed in the sequel.

4.1.1. Nagumo norms.

Definition 4.1. Let $f \in \mathcal{O}(\mathcal{D}_{\rho_1})$, $q \geq 0$ and $0 < r < \rho_1$ be. Then, the Nagumo norm $\|f\|_{q,r}$ with indices (q, r) of f is defined by

$$\|f\|_{q,r} := \sup_{|x| \leq r} |f(x) d_r(x)^q|,$$

where $d_r(x)$ denotes the Euclidian distance $d_r(x) := r - |x|$.

Following [proposition 4.2](#) gives us some properties of the Nagumo norms.

Proposition 4.2. Let $f, g \in \mathcal{O}(\mathcal{D}_{\rho_1})$, $q, q' \geq 0$ and $0 < r < \rho_1$ be. Then,

- (1) $\|\cdot\|_{q,r}$ is a norm on $\mathcal{O}(\mathcal{D}_{\rho_1})$.
- (2) $|f(x)| \leq \|f\|_{q,r} d_r(x)^{-q}$ for all $|x| < r$.
- (3) $\|f\|_{0,r} = \sup_{|x| \leq r} |f(x)|$ is the usual sup-norm on the disc D_r .
- (4) $\|fg\|_{q+q',r} \leq \|f\|_{q,r} \|g\|_{q',r}$.
- (5) $\|\partial_x f\|_{q+1,r} \leq e(q+1) \|f\|_{q,r}$.

Inequalities 4–5 of [proposition 4.2](#) are the most important properties of the Nagumo norms. Observe besides that the same index r occurs on their both sides, allowing thus to get estimates for the product fg in terms of f and g and for the derivatives $\partial_x f$ in terms of f without having to shrink the disc D_r .

Let us now turn to the proof of the first point [theorem 3.1](#).

4.1.2. *Some inequalities.* From recurrence relations (1.2), we first get the following identities for all $j \geq 0$:

$$(4.2) \quad \frac{u_{j+\kappa,*}(x)}{\Gamma(1+(s+1)(j+\kappa))} = \frac{f_{j,*}(x)}{\Gamma(1+(s+1)(j+\kappa))} + \sum_{\ell=0}^{j-v} \frac{j!}{\ell!(j-v-\ell)!} \frac{a_{\ell,*}(x) \partial_x^p u_{j-v-\ell,*}(x)}{\Gamma(1+(s+1)(j+\kappa))} + \sum_{\ell=0}^j \sum_{\substack{\ell_1+\dots+\ell_m \\ =j-\ell}} \frac{j!}{\ell! \ell_1! \dots \ell_m!} \frac{b_{\ell,*}(x) u_{\ell_1,*}(x) \dots u_{\ell_m,*}(x)}{\Gamma(1+(s+1)(j+\kappa))}$$

with the initial conditions $u_{j,*}(x) = \varphi_j(x)$ for all $j = 0, \dots, \kappa - 1$.

Let us now define the positive constants $\sigma_s := (s+1)(\kappa+v)$ and

$$(4.3) \quad A_j := \frac{\|u_{j,*}\|_{j\sigma_s, \rho}}{\Gamma(1+(s+1)j)} = \frac{\|\varphi_j\|_{j\sigma_s, \rho}}{\Gamma(1+(s+1)j)}$$

for all $j = 0, \dots, \kappa - 1$.

Remark 4.3. Observe that the condition $s \geq s_c$ implies

$$\sigma_s \geq \sigma_{s_c} = \begin{cases} \kappa + v & \text{if } p \leq \kappa \\ p + v & \text{if } p > \kappa \end{cases},$$

and, therefore,

$$(4.4) \quad \sigma_s \geq p + v.$$

By applying the Nagumo norm of indices $((j+\kappa)\sigma_s, \rho)$ to relations (4.2), we derive from property 1 of [proposition 4.2](#) the relations:

$$\begin{aligned} \frac{\|u_{j+\kappa,*}\|_{(j+\kappa)\sigma_s, \rho}}{\Gamma(1+(s+1)(j+\kappa))} &\leq \frac{\|f_{j,*}\|_{(j+\kappa)\sigma_s, \rho}}{\Gamma(1+(s+1)(j+\kappa))} + \\ &\sum_{\ell=0}^{j-v} \frac{j!}{\ell!(j-v-\ell)!} \frac{\|a_{\ell,*} \partial_x^p u_{j-v-\ell,*}\|_{(j+\kappa)\sigma_s, \rho}}{\Gamma(1+(s+1)(j+\kappa))} + \\ &\sum_{\ell=0}^j \sum_{\substack{\ell_1+\dots+\ell_m \\ =j-\ell}} \frac{j!}{\ell! \ell_1! \dots \ell_m!} \frac{\|b_{\ell,*} u_{\ell_1,*} \dots u_{\ell_m,*}\|_{(j+\kappa)\sigma_s, \rho}}{\Gamma(1+(s+1)(j+\kappa))}. \end{aligned}$$

Next, properties 4-5 of [proposition 4.2](#) bring us to the following inequalities:

$$(4.5) \quad \frac{\|u_{j+\kappa,*}\|_{(j+\kappa)\sigma_s,\rho}}{\Gamma(1+(s+1)(j+\kappa))} \leq \frac{\|f_{j,*}\|_{(j+\kappa)\sigma_s,\rho}}{\Gamma(1+(s+1)(j+\kappa))} +$$

$$\sum_{\ell=0}^{j-v} A_{j,\ell,s} \frac{\|a_{\ell,*}\|_{(\kappa+v+\ell)\sigma_s-p,\rho}}{\ell!} \frac{\|u_{j-v-\ell,*}\|_{(j-v-\ell)\sigma_s,\rho}}{\Gamma(1+(s+1)(j-v-\ell))} +$$

$$\sum_{\ell=0}^j \sum_{\substack{\ell_1+\dots+\ell_m \\ =j-\ell}} B_{j,\ell,\ell_1,\dots,\ell_m,s} \frac{\|b_{\ell,*}\|_{(\ell+\kappa)\sigma_s,\rho} \|u_{\ell_1,*}\|_{\ell_1\sigma_s,\rho} \dots \|u_{\ell_m,*}\|_{\ell_m\sigma_s,\rho}}{\ell! \Gamma(1+(s+1)\ell_1) \dots \Gamma(1+(s+1)\ell_m)},$$

where the constants $A_{j,\ell,s}$ and $B_{j,\ell,\ell_1,\dots,\ell_m,s}$ are positive and defined by

$$A_{j,\ell,s} := \frac{j! e^p \left(\prod_{\ell'=0}^{p-1} ((j-v-\ell)\sigma_s + p - \ell') \right) \Gamma(1+(s+1)(j-v-\ell))}{(j-v-\ell)! \Gamma(1+(s+1)(j+\kappa))}$$

$$B_{j,\ell,\ell_1,\dots,\ell_m,s} := \frac{j!}{\ell_1! \dots \ell_m!} \frac{\Gamma(1+(s+1)\ell_1) \dots \Gamma(1+(s+1)\ell_m)}{\Gamma(1+(s+1)(j+\kappa))}.$$

Remark 4.4. Of course, all the norms, especially the norm $\|a_{\ell,*}\|_{(\kappa+v+\ell)\sigma_s-p,\rho}$, are well-defined. Indeed, due to inequality (4.4), we have

$$(\kappa+v+\ell)\sigma_s - p \geq (\kappa+v)(p+v) - p = p(\kappa+v-1) + v(\kappa+v)$$

and, consequently, $(\kappa+v+\ell)\sigma_s - p \geq 0$ since $v \geq 0$ and $p, \kappa \geq 1$.

Following [propositions 4.5](#) and [4.8](#) allows to bound the constants $A_{j,\ell,s}$ and $B_{j,\ell,\ell_1,\dots,\ell_m,s}$.

Proposition 4.5. *Let $j \geq v$ and $\ell \in \{0, \dots, j-v\}$ be. Then,*

$$A_{j,\ell,s} \leq (e(\kappa+v))^p.$$

Proof. [Proposition 4.5](#) stems from the two following [lemmas 4.6](#) and [4.7](#). □

Lemma 4.6. *Let $j \geq 0$ and $\ell \in \{0, \dots, j-v\}$ be. Then,*

$$\frac{j!}{(j-v-\ell)! \Gamma(1+(s+1)(j+\kappa))} \leq \frac{1}{\Gamma(1+(s+1)(j+\kappa-\ell)-v)}.$$

Proof. [Lemma 4.6](#) is clear for $\ell+v=0$. Let us now assume $\ell+v \geq 1$ and let us write the quotient $j!/(j-v-\ell)!$ on the form

$$(4.6) \quad \frac{j!}{(j-v-\ell)!} = \prod_{\ell'=0}^{\ell+v-1} (j-\ell').$$

On the other hand, applying $\ell+v$ times the recurrence relation $\Gamma(1+z) = z\Gamma(z)$ to $\Gamma(1+(s+1)(j+\kappa))$, we get:

$$(4.7) \quad \Gamma(1+(s+1)(j+\kappa)) = \Gamma(1+(s+1)(j+\kappa)-\ell-v) \prod_{\ell'=0}^{\ell+v-1} ((s+1)(j+\kappa)-\ell').$$

Combinating then (4.6) and (4.7), we obtain

$$\begin{aligned} \frac{j!}{(j-v-\ell)! \Gamma(1+(s+1)(j+\kappa))} &= \frac{\prod_{\ell'=0}^{\ell+v-1} \frac{j-\ell'}{(s+1)(j+\kappa)-\ell'}}{\Gamma(1+(s+1)(j+\kappa))} \\ &\leq \frac{1}{\Gamma(1+(s+1)(j+\kappa)-\ell-v)} \end{aligned}$$

and lemma 4.6 follows from the inequalities

$$\begin{aligned} 1+(s+1)(j+\kappa)-\ell-v &\geq 1+(s+1)(j+\kappa-\ell)-v \\ &\geq 1+\sigma_s-v \\ &\geq 1+p \quad (\text{relation (4.4)}) \\ &\geq 2 \end{aligned}$$

and from the increase of the Gamma function on $[2, +\infty[$. \square

Lemma 4.7. *Let $j \geq 0$ and $\ell \in \{0, \dots, j-v\}$ be. Then,*

$$\frac{\prod_{\ell'=0}^{p-1} ((j-v-\ell)\sigma_s + p - \ell')}{\Gamma(1+(s+1)(j+\kappa-\ell)-v)} \leq \frac{(\kappa+v)^p}{\Gamma(1+(s+1)(j-v-\ell))}.$$

Proof. \triangleleft Let us first assume $\ell = j-v$. We must prove the inequality

$$\frac{\prod_{\ell'=0}^{p-1} (p - \ell')}{\Gamma(1+(s+1)(\kappa+v)-v)} \leq (\kappa+v)^p.$$

Using the relation (4.4), we have

$$1+(s+1)(\kappa+v)-v = 1+\sigma_s-v = 1+p \geq 2;$$

hence,

$$\Gamma(1+(s+1)(\kappa+v)-v) \geq \Gamma(1+p) = p! = \prod_{\ell'=0}^{p-1} (p - \ell')$$

since the Gamma function is increasing on $[2, +\infty[$. Lemma 4.7 follows then from the inequality $\kappa+v \geq 1$.

\triangleleft Let us now assume $\ell < j-v$. Due to the definition of σ_s , we first have

$$(4.8) \quad \prod_{\ell'=0}^{p-1} ((j-v-\ell)\sigma_s + p - \ell') = (\kappa+v)^p \prod_{\ell'=0}^{p-1} \left((s+1)(j-v-\ell) + \frac{p-\ell'}{\kappa+v} \right).$$

On the other hand, applying p times the recurrence relation $\Gamma(1+z) = z\Gamma(z)$ to $\Gamma(1+(s+1)(j+\kappa-\ell)-v)$, we besides have

$$(4.9) \quad \Gamma(1+(s+1)(j+\kappa-\ell)-v) = \Gamma(1+(s+1)(j+\kappa-\ell)-v-p) \prod_{\ell'=0}^{p-1} ((s+1)(j+\kappa-\ell)-v-\ell').$$

Observe that this identity makes since the relation (4.4) implies

$$(s+1)(j+\kappa-\ell)-v-p > \sigma_s-v-p \geq 0.$$

Observe also that we have the inequality

$$(s+1)(j-v-\ell) + \frac{p-\ell'}{\kappa+v} \leq (s+1)(j+\kappa-\ell) - v - \ell'$$

for all $\ell' \in \{0, \dots, p-1\}$. Indeed, the relation (4.4) and the inequality $\kappa+v \geq 1$ imply

$$\begin{aligned} (s+1)(j-v-\ell) + \frac{p-\ell'}{\kappa+v} - (s+1)(j+\kappa-\ell) + v + \ell' \\ = \frac{p-\ell'}{\kappa+v} - \sigma_s + v + \ell' \leq (p-\ell') \left(\frac{1}{\kappa+v} - 1 \right) \leq 0. \end{aligned}$$

Consequently, identities (4.8) and (4.9) provide the following inequality

$$\frac{\prod_{\ell'=0}^{p-1} ((j-v-\ell)\sigma_s + p - \ell')}{\Gamma(1 + (s+1)(j+\kappa-\ell) - v)} \leq \frac{(\kappa+v)^p}{\Gamma(1 + (s+1)(j-\ell+\kappa) - v - p)},$$

and lemma 4.7 follows then from the relations

$$\begin{aligned} 1 + (s+1)(j-\ell+\kappa) - v - p &\geq 1 + (s+1)(j-\ell+\kappa) - \sigma_s \\ &= 1 + (s+1)(j-v-\ell) \geq 2 \end{aligned}$$

and from the increase of the Gamma function on $[2, +\infty[$. Observe that the first inequality stems again from the inequality (4.4). Observe also that, without the condition $j < \ell - v$, the second inequality is no longer valid.

This ends the proof of lemma 4.7. \square

Proposition 4.8. *Let $j \geq 0$ and $\ell \in \{0, \dots, j\}$. Then, for all $\ell_1, \dots, \ell_m \in \mathbb{N}$ such that $\ell_1 + \dots + \ell_m = j - \ell$:*

$$B_{j,\ell,\ell_1,\dots,\ell_m,s} \leq 1.$$

Proof. First of all, let us write $B_{j,\ell,\ell_1,\dots,\ell_m,s}$ on the form

$$B_{j,\ell,\ell_1,\dots,\ell_m,s} = B'_{j,\ell,\ell_1,\dots,\ell_m,s} \times B''_{j,\ell,\ell_1,\dots,\ell_m,s}$$

with

$$\begin{aligned} B'_{j,\ell,\ell_1,\dots,\ell_m,s} &:= \frac{j!}{(j-\ell)!} \frac{\Gamma(1 + (s+1)(j-\ell))}{\Gamma(1 + (s+1)(j+\kappa))} \\ B''_{j,\ell,\ell_1,\dots,\ell_m,s} &:= \frac{(j-\ell)!}{\ell_1! \dots \ell_m!} \frac{\Gamma(1 + (s+1)\ell_1) \dots \Gamma(1 + (s+1)\ell_m)}{\Gamma(1 + (s+1)(j-\ell))}. \end{aligned}$$

Since $B''_{j,\ell,\ell_1,\dots,\ell_m,s} \leq 1$ (see the proof of [48, Prop. 4.5]), it is sufficient to prove that $B'_{j,\ell,\ell_1,\dots,\ell_m,s} \leq 1$.

When $j = 0$, this is clear due to the increase of the Gamma function on $[2, +\infty[$ and the condition $\kappa \geq 1$.

Let us now assume $j \geq 1$. From the recurrence relation $\Gamma(1+z) = z\Gamma(z)$ applied ℓ times, we first derive the following relations:

$$\begin{aligned} \frac{j!}{(j-\ell)!} \Gamma(1+(s+1)(j-\ell)) &= \Gamma(1+(s+1)(j-\ell)) \prod_{\ell'=1}^{\ell} (j-\ell+\ell') \\ &\leq \Gamma(1+(s+1)(j-\ell)) \prod_{\ell'=1}^{\ell} ((s+1)(j-\ell)+\ell') \\ &= \Gamma(1+(s+1)(j-\ell)+\ell) \end{aligned}$$

with the classical convention that the product is 1 as soon as $\ell = 0$. Next, since the condition $j \geq 1$ implies

$$1+(s+1)(j+\kappa) \geq 1+(s+1)j \geq 1+(s+1)(j-\ell)+\ell \geq 2,$$

we deduce from the increase of the Gamma function on $[2, +\infty[$ the inequalities

$$(4.10) \quad \Gamma(1+(s+1)(j-\ell)+\ell) \leq \Gamma(1+(s+1)j) \leq \Gamma(1+(s+1)(j+\kappa))$$

and, consequently, $B'_{j,\ell,\ell_1,\dots,\ell_m,s} \leq 1$.

This ends the proof of [proposition 4.8](#). \square

Apply [propositions 4.5](#) and [4.8](#) to inequalities [\(4.5\)](#). We get:

$$\begin{aligned} (4.11) \quad \frac{\|u_{j+\kappa,*}\|_{(j+\kappa)\sigma_s,\rho}}{\Gamma(1+(s+1)(j+\kappa))} &\leq \frac{\|f_{j,*}\|_{(j+\kappa)\sigma_s,\rho}}{\Gamma(1+(s+1)(j+\kappa))} + \\ &\quad \sum_{\ell=0}^{j-v} \alpha_{\ell,s} \frac{\|u_{j-v-\ell,*}\|_{(j-v-\ell)\sigma_s,\rho}}{\Gamma(1+(s+1)(j-v-\ell))} + \\ &\quad \sum_{\ell=0}^j \sum_{\substack{\ell_1+\dots+\ell_m \\ =j-\ell}} \beta_{\ell,s} \frac{\|u_{\ell_1,*}\|_{\ell_1\sigma_s,\rho} \dots \|u_{\ell_m,*}\|_{\ell_m\sigma_s,\rho}}{\Gamma(1+(s+1)\ell_1) \dots \Gamma(1+(s+1)\ell_m)} \end{aligned}$$

for all $j \geq 0$, where the constants $\alpha_{\ell,s}$ and $\beta_{\ell,s}$ are positive and defined by

$$\alpha_{\ell,s} := (e(\kappa+v))^p \frac{\|a_{\ell,*}\|_{(\kappa+v+\ell)\sigma_s-p,\rho}}{\ell!} \quad \text{and} \quad \beta_{\ell,s} := \frac{\|b_{\ell,*}\|_{(\ell+\kappa)\sigma_s,\rho}}{\ell!}.$$

We shall now bound the Nagumo norms $\|u_{j,*}\|_{j\sigma_s,\rho}$ for any $j \geq 0$. To do that, we shall proceed similarly as in [\[4, 48–51\]](#) by using a technique of majorant series. However, as we shall see, the calculations are much more complicated.

4.1.3. A Majorant Series. Let us consider the formal series $v(X) = \sum_{j \geq 0} v_j X^j$, where

the coefficients v_j are recursively determined by the initial conditions $v_j = A_j$ ($j = 0, \dots, \kappa-1$; see relations [\(4.3\)](#)) and, for all $j \geq 0$, by the relations

$$(4.12) \quad v_{j+\kappa} = g_j + \sum_{\ell=0}^{j-v} \alpha_{\ell,s} v_{j-v-\ell} + \sum_{\ell=0}^j \sum_{\substack{\ell_1+\dots+\ell_m \\ =j-\ell}} \beta_{\ell,s} v_{\ell_1} \dots v_{\ell_m}$$

with

$$g_j := \frac{\|f_{j,*}\|_{(j+\kappa)\sigma_s,\rho}}{\Gamma(1+(s+1)(j+\kappa))}.$$

By construction, we have

$$(4.13) \quad 0 \leq \frac{\|u_{j,*}\|_{j\sigma_s,\rho}}{\Gamma(1+(s+1)j)} \leq v_j$$

for all $j \geq 0$ (proceed by induction on j). Following [proposition 4.9](#) allows us to bound the v_j 's.

Proposition 4.9. *The formal series $v(X)$ is convergent. In particular, there exist two positive constants $C', K' > 0$ such that $v_j \leq C' K'^j$ for all $j \geq 0$.*

Proof. It is sufficient to prove the convergence of $v(X)$.

First of all, let us observe that $v(X)$ is the unique formal power series in X solution of the functional equation

$$(4.14) \quad (1 - X^{\kappa+v}\alpha(X))v(X) = X^\kappa\beta(X)(v(X))^m + h(X),$$

where $\alpha(X) := \sum_{j \geq 0} \alpha_{j,s} X^j$, $\beta(X) := \sum_{j \geq 0} \beta_{j,s} X^j$ and

$$h(X) := A_0 + A_1 X + \dots + A_{\kappa-1} X^{\kappa-1} + X^\kappa \sum_{j \geq 0} g_j X^j$$

are three convergent power series with nonnegative coefficients. Indeed, according to the inequalities (4.1) and (4.10), and the analyticity of $a(t, x)$ and $b(t, x)$ at the origin $(0, 0) \in \mathbb{C}^2$, we have

- $0 \leq g_j \leq \frac{CK^j\Gamma(1+(s+1)j)\rho^{(j+\kappa)\sigma_s}}{\Gamma(1+(s+1)(j+\kappa))} \leq C\rho^{\kappa\sigma_s}(K\rho^{\sigma_s})^j,$
- $0 \leq \alpha_{j,s} \leq \frac{(e(\kappa+v))^p C_1 K_1^j j! \rho^{(\kappa+v+j)\sigma_s-p}}{j!} = C'_1 K_1'^j,$
- $0 \leq \beta_{j,s} \leq \frac{C_1 K_1^j j! \rho^{(j+\kappa)\sigma_s}}{j!} = C''_1 K_1''^j$

with convenient positive constants $C_1, K_1, C'_1, K_1', C''_1$ and K_1'' . We denote in the sequel by $r_\alpha > 0$ (resp. $r_\beta > 0, r_h > 0$) the radius of convergence of the series $\alpha(X)$ (resp. $\beta(X), h(X)$). We also denote by $r'_\alpha > 0$ the radius of convergence of the series $1/(1 - X^{\kappa+v}\alpha(X))$.

Next, we proceed through a fixed point method as follows. Let us set

$$V(X) = \sum_{i \geq 0} V_i(X)$$

and let us choose the solution of [eq. \(4.14\)](#) given by the system

$$\begin{cases} (1 - X^{\kappa+v}\alpha(X))V_0(X) = h(X) \\ (1 - X^{\kappa+v}\alpha(X))V_{i+1}(X) = X^\kappa\beta(X) \sum_{\substack{\ell_1+\dots+\ell_m=i}} V_{\ell_1}(X)\dots V_{\ell_m}(X) \quad \text{for } i \geq 0. \end{cases}$$

By induction on $i \geq 0$, we easily check that

$$(4.15) \quad V_i(X) = \frac{C_{i,m} X^{\kappa i} (\beta(X))^i (h(X))^{i(m-1)+1}}{(1 - X^{\kappa+v}\alpha(X))^{im+1}},$$

where the $C_{i,m}$'s are the positive constants recursively determined from $C_{0,m} := 1$ by the relations

$$C_{i+1,m} = \sum_{k_1+\dots+k_m=i} C_{k_1,m} \dots C_{k_m,m}.$$

Thereby, all the V_i 's are analytic functions on the disc with center $0 \in \mathbb{C}$ and radius $\min(r'_\alpha, r_\beta, r_h)$ at least. Moreover, identities (4.15) show us that $V_i(X)$ is of order $X^{\kappa i}$ for all $i \geq 0$. Consequently, the series $V(X)$ makes sense as a formal power series in X and we get $V(X) = v(X)$ by unicity.

We are left to prove the convergence of $V(X)$. To do that, let us choose $0 < r < \min(r'_\alpha, r_\alpha, r_\beta, r_h)$. By definition, the constants $C_{i,m}$'s are the generalized Catalan numbers of order m and we have³

$$C_{i,m} = \frac{1}{(m-1)i+1} \binom{im}{i} \leq 2^{im}$$

for all $i \geq 0$ (see [13, 15, 45] for instance). On the other hand, the convergent series $\alpha(X)$, $\beta(X)$ and $h(X)$ define increasing functions on $[0, r]$. Therefore, identities (4.15) imply the inequalities

$$|V_i(X)| \leq \frac{h(r)}{1 - r^{\kappa+v}\alpha(r)} \left(\frac{2^m \beta(r) (h(r))^{m-1}}{(1 - r^{\kappa+v}\alpha(r))^m} |X|^\kappa \right)^i$$

for all $i \geq 0$ and all $|X| \leq r$. Consequently, the series $V(X)$ is normally convergent on any disc with center $0 \in \mathbb{C}$ and radius

$$0 < r' < \min \left(r, \left(\frac{(1 - r^{\kappa+v}\alpha(r))^m}{2^m \beta(r) (h(r))^{m-1}} \right)^{1/\kappa} \right).$$

This proves the analyticity of $V(X)$ at 0 and achieves then the proof of [proposition 4.9](#). \square

According to relations (4.13), [proposition 4.9](#) allows us to also bound the Nagumo norms $\|u_{j,*}\|_{j\sigma_s, \rho}$.

Corollary 4.10. *Let $C', K' > 0$ be as in [proposition 4.9](#). Then, the inequalities*

$$\|u_{j,*}\|_{j\sigma_s, \rho} \leq C' K'^j \Gamma(1 + (s+1)j)$$

hold for all $j \geq 0$.

We are now able to conclude the proof of [theorem 3.1](#).

4.1.4. Conclusion. We must prove on the sup-norm of the $u_{j,*}(x)$ estimates similar to the ones on the norms $\|u_{j,*}\|_{j\sigma_s, \rho}$ (see [corollary 4.10](#)). To this end, we proceed by shrinking the closed disc $|x| \leq \rho$. Let $0 < \rho' < \rho$. Then, for all $j \geq 0$ and all $|x| \leq \rho'$, we have

$$|u_{j,*}(x)| = \left| u_{j,*}(x) d_\rho(x)^{j\sigma_s} \frac{1}{d_\rho(x)^{j\sigma_s}} \right| \leq \frac{|u_{j,*}(x) d_\rho(x)^{j\sigma_s}|}{(\rho - \rho')^{j\sigma_s}} \leq \frac{\|u_{j,*}\|_{j\sigma_s, \rho}}{(\rho - \rho')^{j\sigma_s}}$$

and, consequently,

$$\sup_{|x| \leq \rho'} |u_{j,*}(x)| \leq C' \left(\frac{K'}{(\rho - \rho')^{\sigma_s}} \right)^j \Gamma(1 + (s+1)j)$$

³These numbers were named in honor of the mathematician Eugène Charles Catalan (1814-1894). They appear in many probabilist, graphs and combinatorial problems. For example, they can be seen as the number of m -ary trees with i source-nodes, or as the number of ways of associating i applications of a given m -ary operation, or as the number of ways of subdividing a convex polygon into i disjoint $(m+1)$ -gons by means of non-intersecting diagonals. They also appear in theoretical computers through the generalized Dyck words. See for instance [13] and the references inside.

by applying [corollary 4.10](#). This ends the proof of the first point of [theorem 3.1](#).

4.2. Proof of the second point. Let us fix $s < s_c$ ⁴. According to the filtration of the s -Gevrey spaces $\mathcal{O}(\mathcal{D}_{\rho_1})[[t]]_s$ (see [section 2](#)) and the first point of [theorem 3.1](#), it is clear that we have the following implications:

$$\tilde{f}(t, x) \in \mathcal{O}(\mathcal{D}_{\rho_1})[[t]]_s \Rightarrow \tilde{f}(t, x) \in \mathcal{O}(\mathcal{D}_{\rho_1})[[t]]_{s_c} \Rightarrow \tilde{u}(t, x) \in \mathcal{O}(\mathcal{D}_{\rho_1})[[t]]_{s_c}.$$

To conclude that we can not say better about the Gevrey order of $\tilde{u}(t, x)$, that is $\tilde{u}(t, x)$ is *generically* s_c -Gevrey, we need to find an example for which the solution $\tilde{u}(t, x)$ of [eq. \(1.1\)](#) is s' -Gevrey for no $s' < s_c$. [Proposition 4.11](#) below provides such an example.

Proposition 4.11. *Let us consider the equation*

$$(4.16) \quad \begin{cases} \partial_t^\kappa u - at^v \partial_x^p u - bu^m = \tilde{f}(t, x), & a > 0, b \geq 0 \\ \partial_t^j u(t, x)|_{t=0} = \varphi(x), & j = 0, \dots, \kappa - 1 \end{cases}$$

where $\varphi(x)$ is the analytic function on D_1 defined by

$$\varphi(x) = \frac{1}{1-x}.$$

Suppose that the inhomogeneity $\tilde{f}(t, x)$ satisfies the following conditions:

- $\tilde{f}(t, x)$ is s -Gevrey;
- $\partial_x^\ell f_{j,*}(0) \geq 0$ for all $\ell, j \geq 0$.

Then, the formal solution $\tilde{u}(t, x)$ of [eq. \(4.16\)](#) is exactly s_c -Gevrey.

Proof. Due to the calculations above, it is sufficient to prove that $\tilde{u}(t, x)$ is s' -Gevrey for no $s' < s_c$.

First of all, we derive from the general relations [\(1.2\)](#) that the coefficients $u_{j,*}(x)$ of $\tilde{u}(t, x)$ are recursively determined by the initial conditions $u_{j,*}(x) = \varphi(x)$ ($j = 0, \dots, \kappa - 1$) and, for all $j \geq 0$ by the relations

$$u_{j+\kappa,*}(x) = f_{j,*}(x) + \frac{aj!}{(j-v)!} \partial_x^p u_{j-v,*}(x) + b \sum_{\substack{\ell_1 + \dots + \ell_m = j}} \frac{j!}{\ell_1! \dots \ell_m!} u_{\ell_1} \dots u_{\ell_m}.$$

In particular, we easily check that the coefficients $u_{j(\kappa+v),*}(x)$ read for all $j \geq 1$ on the form

$$u_{j(\kappa+v),*}(x) = a^j \partial_x^{jp} \varphi(x) \prod_{\ell=1}^j \frac{(\ell v + (\ell-1)\kappa)!}{((\ell-1)v + (\ell-1)\kappa)!} + \text{rem}_{j(\kappa+v)}(x),$$

where $\text{rem}_{j(\kappa+v)}(x)$ is a linear combination with nonnegative coefficients of terms of the form

$$\prod_{\substack{\ell \in \{0, \dots, jv + (j-1)\kappa\} \\ d_1, d_2 \geq 0 \\ p_1, p_2, p_3, p_4 \geq 0}} a^{p_1} b^{p_2} (\partial_x^{d_1} f_{\ell,*}(x))^{p_3} (\partial_x^{d_2} \varphi(x))^{p_4}.$$

⁴Of course, this case only occurs when $p > \kappa$.

Using then our assumptions on the coefficients a and b and on the inhomogeneity $\tilde{f}(t, x)$, and applying technical [lemmas 4.12](#) and [4.13](#) below, we finally get the following inequalities:

$$(4.17) \quad u_{j(\kappa+v),*}(0) \geq a^j (jp)! \prod_{\ell=1}^j \frac{(\ell v + (\ell-1)\kappa)!}{((\ell-1)v + (\ell-1)\kappa)!} \geq \left(\frac{a}{2^{p+v}}\right)^j (j(p+v))!.$$

Let us now suppose that $\tilde{u}(t, x)$ is s' -Gevrey for some $s' < s_c$. Then, [definition 2.1](#) and inequality (4.17) imply

$$1 \leq C \left(\frac{2^{p+v}K}{a}\right)^j \frac{\Gamma(1+j(s'+1)(\kappa+v))}{\Gamma(1+j(p+v))}$$

for all $j \geq 0$ and some convenient positive constants C and K independent of j . [Proposition 4.11](#) follows since such inequalities are impossible: applying the Stirling's Formula, we get

$$(4.18) \quad C \left(\frac{2^{p+v}K}{a}\right)^j \frac{\Gamma(1+j(s'+1)(\kappa+v))}{\Gamma(1+j(p+v))} \underset{j \rightarrow +\infty}{\sim} C' \left(\frac{K'}{j^\sigma}\right)^j$$

with

- $C' := C \sqrt{\frac{(s'+1)(\kappa+v)}{p+v}};$
- $K' := \frac{2^{p+v}K}{a} \frac{((s'+1)(\kappa+v))^{(s'+1)(\kappa+v)}}{(p+v)^{p+v}} e^{p+v-(s'+1)(\kappa+v)};$
- $\sigma := p+v-(s'+1)(\kappa+v).$

and the right hand-side of (4.18) goes to 0 when j tends to infinity. Indeed, the condition $s' < s_c$ implies

$$\sigma > p+v-(s_c+1)(\kappa+v) = 0.$$

This ends the proof. \square

Lemma 4.12. *Let $j \geq 1$ be. Then,*

$$(4.19) \quad \prod_{\ell=1}^j \frac{(\ell v + (\ell-1)\kappa)!}{((\ell-1)v + (\ell-1)\kappa)!} \geq (jv)!.$$

Proof. [Lemma 4.12](#) is clear for $j = 1$. Let us now suppose that inequality (4.19) holds for a certain $j \geq 1$. Then,

$$\prod_{\ell=1}^{j+1} \frac{(\ell v + (\ell-1)\kappa)!}{((\ell-1)v + (\ell-1)\kappa)!} \geq \frac{((j+1)v + j\kappa)!}{(jv + j\kappa)!} (jv)!$$

and we conclude due to the inequality $\binom{(j+1)v + j\kappa}{j\kappa} \geq \binom{jv + j\kappa}{j\kappa}$. \square

Lemma 4.13. *Let $j \geq 1$ be. Then,*

$$(jp)!(jv)! \geq \frac{(j(p+v))!}{2^{j(p+v)}}.$$

Proof. [Lemma 4.13](#) is direct from the inequality $\binom{j(p+v)}{jp} \leq 2^{j(p+v)}$. \square

This ends the proof of the second point of [theorem 3.1](#); hence, completes the proof of the Gevrey index theorem

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