

Local well-posedness for the nonlinear Schrödinger equation in modulation spaces $M_{p,q}^s(\mathbb{R}^d)$

Leonid Chaichenets, Dirk Hundertmark,
Peer Kunstmann, Nikolaos Pattakos

CRC Preprint 2016/30, October 2016

KARLSRUHE INSTITUTE OF TECHNOLOGY

CRC 1173



Participating universities



Universität Stuttgart

EBERHARD KARLS
UNIVERSITÄT
TÜBINGEN



Funded by

DFG

ISSN 2365-662X

Local well-posedness for the nonlinear Schrödinger equation in modulation spaces $M_{p,q}^s(\mathbb{R}^d)$

Leonid Chaichenets, Dirk Hundertmark, Peer Kunstmann, Nikolaos Pattakos

Institute for Analysis, Karlsruhe Institute of Technology (KIT), 76128 Karlsruhe, Germany

Abstract

We show the local well-posedness of the Cauchy problem for the cubic nonlinear Schrödinger equation on modulation spaces $M_{p,q}^s(\mathbb{R}^d)$ for $d \in \mathbb{N}$, $1 \leq p, q \leq \infty$ and $s > d \left(1 - \frac{1}{q}\right)$ for $q > 1$ or $s \geq 0$ for $q = 1$. This improves [4, Theorem 1.1] by Bényi and Okoudjou where only the case $q = 1$ is considered. Our result is based on the algebra property of modulation spaces with indices as above for which we give an elementary proof via a new Hölder-like inequality for modulation spaces.

1. Introduction

We study the Cauchy problem for the cubic nonlinear Schrödinger equation (*NLS*)

$$\begin{cases} i \frac{\partial u}{\partial t}(x, t) + \Delta u(x, t) \pm |u|^2 u(x, t) = 0 & (x, t) \in \mathbb{R}^d \times \mathbb{R}, \\ u(x, 0) = u_0(x) & x \in \mathbb{R}^d, \end{cases} \quad (1)$$

where the initial data u_0 is in a modulation space $M_{p,q}^s(\mathbb{R}^d)$. A definition of $M_{p,q}^s(\mathbb{R}^d)$ will be given in the next paragraph. As usual, we are interested in *mild solutions* u of (1), i.e. $u \in C([0, T], M_{p,q}^s(\mathbb{R}^d))$ for a $T > 0$ which satisfy the corresponding integral equation

$$u(\cdot, t) = e^{it\Delta} u_0 \pm i \int_0^t e^{i(t-\tau)\Delta} (|u|^2 u(\cdot, \tau)) d\tau \quad (\forall t \in [0, T]). \quad (2)$$

Modulation spaces $M_{p,q}^s(\mathbb{R}^d)$ were introduced by Feichtinger in [6]. Here, we give a short summary of their definition and properties. (We refer to Section 2 and the literature mentioned there for more information, the notation we use is explained at the end of the introduction.) Fix a so-called *window function* $g \in \mathcal{S}(\mathbb{R}^d) \setminus \{0\}$. The *short-time Fourier transform* $V_g f$ of a tempered distribution $f \in \mathcal{S}'(\mathbb{R}^d)$ with respect to the window g is defined by

$$V_g f(x, \cdot) = \mathcal{F}(\overline{S_x g} f)(\cdot) \in \mathcal{S}'(\mathbb{R}^d) \quad \forall x \in \mathbb{R}^d. \quad (3)$$

In fact, $V_g f : \mathbb{R}^d \times \mathcal{S}(\mathbb{R}^d) \rightarrow \mathbb{C}$ can be represented by a continuous function $\mathbb{R}^d \times \mathbb{R}^d \rightarrow \mathbb{C}$. Hence, taking a weighted, mixed L^P -norm is possible and we define

$$M_{p,q}^s(\mathbb{R}^d) = \left\{ f \in \mathcal{S}'(\mathbb{R}^d) \mid \|f\|_{M_{p,q}^s(\mathbb{R}^d)} < \infty \right\}, \text{ where } \|f\|_{M_{p,q}^s(\mathbb{R}^d)} = \left\| \xi \mapsto \langle \xi \rangle^s \|V_g f(\cdot, \xi)\|_p \right\|_q$$

for $s \in \mathbb{R}$, $1 \leq p, q \leq \infty$. It can be shown, that the $M_{p,q}^s(\mathbb{R}^d)$ are Banach spaces and that different choices of the window function g lead to equivalent norms.

Our main result is

©2016 by the authors. Faithful reproduction of this article, in its entirety, by any means is permitted for noncommercial purposes.

Email addresses: leonid.chaichenets@kit.edu (Leonid Chaichenets), dirk.hundertmark@kit.edu (Dirk Hundertmark), peer.kunstmann@kit.edu (Peer Kunstmann), nikolaos.pattakos@gmail.com (Nikolaos Pattakos)

Theorem 1 (Local well-posedness). *Let $d \in \mathbb{N}$ and $1 \leq p, q \leq \infty$. For $q > 1$ let $s > d \left(1 - \frac{1}{q}\right)$ and for $q = 1$ let $s \geq 0$. Assume that $u_0 \in M_{p,q}^s(\mathbb{R}^d)$. Then, there exists a unique maximal mild solution $u \in C([0, T^*), M_{p,q}^s(\mathbb{R}^d))$ of (1) and the blow-up alternative*

$$T^* < \infty \quad \Rightarrow \quad \limsup_{t \rightarrow T^*} \|u(\cdot, t)\|_{M_{p,q}^s(\mathbb{R}^d)} = \infty$$

holds. Furthermore, for any $0 < T' < T^$ there exists a neighborhood V of u_0 in $M_{p,q}^s$, such that the initial data to solution map*

$$V \rightarrow C([0, T'], M_{p,q}^s(\mathbb{R}^d)), \quad v_0 \mapsto v,$$

is Lipschitz continuous.

Let us remark that the only known local well-posedness results in modulation spaces until now are [13, Theorem 1.1] by Wang, Zhao and Guo for $M_{2,1}^0(\mathbb{R}^d)$ and its generalization [4, Theorem 1.1] due to Bényi and Okoudjou for $M_{p,1}^s(\mathbb{R}^d)$ with $1 \leq p \leq \infty$ and $s \geq 0$. Local well-posedness results without persistence (i.e. initial data in a modulation space, but the solution is not a curve on it) include [9, Theorem 1.4] for $u_0 \in M_{2,q}^0(\mathbb{R}^d)$ with $2 \leq q < \infty$.

Theorem 1 generalizes [4, Theorem 1.1] to $q \geq 1$: Although our theorem is stated for the cubic nonlinearity, this is for simplicity of the presentation only. The proof allows for an easy generalization to *algebraic nonlinearities* considered in [4], which are of the form

$$f(u) = g(|u|^2)u = \sum_{k=0}^{\infty} c_k |u|^{2k} u, \quad \text{where } g \text{ is an entire function.} \quad (4)$$

Also, Theorems 1.2 and 1.3 in [4], which concern the nonlinear wave and the nonlinear Klein-Gordon equation respectively, can be generalized in the same spirit.

This is due to Bényi's and Okoudjou's and our proofs being based on the well-known Banach's contraction principle, an estimate for the norm of the Schrödinger propagator and the fact that the considered modulation spaces $M_{p,q}^s(\mathbb{R}^d)$ are *Banach *-algebras*¹ with respect to pointwise multiplication. Let us state the two latter ingredients formally and comment on them.

The first is given by

Proposition 2 (Algebra property). *Let $d \in \mathbb{N}$ and $1 \leq p, q \leq \infty$. For $q > 1$ let $s > d \left(1 - \frac{1}{q}\right)$ and for $q = 1$ let $s \geq 0$. Then $M_{p,q}^s(\mathbb{R}^d)$ is a Banach *-algebra with respect to pointwise multiplication and complex conjugation. These operations are well-defined due to the following embedding*

$$M_{p,q}^s(\mathbb{R}^d) \hookrightarrow C_b(\mathbb{R}^d) := \{f \in C(\mathbb{R}^d) \mid f \text{ bounded}\}.$$

Proposition 2 had been observed already in 1983 by Feichtinger in his pioneering work on modulation spaces, cf. [6, Proposition 6.9] where he proves it using a rather abstract approach via Banach convolution triples. This might explain why the algebra property seems to be not well-known in the PDE community. In [4, Corollary 2.6] Proposition 2 for $q = 1$ is stated without referring to Feichtinger and a proof via the theory of pseudodifferential operators is said to be along the lines of [2, Theorem 3.1]. In contrast to these approaches, our proof of the algebra property is elementary. It follows from the new Hölder-like inequality stated in

Theorem 3 (Hölder-like inequality). *Let $d \in \mathbb{N}$ and $1 \leq p, p_1, p_2, q \leq \infty$ such that $\frac{1}{p} = \frac{1}{p_1} + \frac{1}{p_2}$. For $q > 1$ let $s > d \left(1 - \frac{1}{q}\right)$ and for $q = 1$ let $s \geq 0$. Then there exists a constant $C = C(d, s, q) > 0$ such that*

$$\|fg\|_{M_{p,q}^s(\mathbb{R}^d)} \leq C \|f\|_{M_{p_1,q}^s(\mathbb{R}^d)} \|g\|_{M_{p_2,q}^s(\mathbb{R}^d)}. \quad (5)$$

¹For us a Banach *-algebra X is a Banach algebra over \mathbb{C} on which a continuous *involution* $*$ is defined, i.e. $(x+y)^* = x^*+y^*$, $(\lambda x)^* = \bar{\lambda}x^*$, $(xy)^* = y^*x^*$ and $(x^*)^* = x$ for any $x, y \in X$ and $\lambda \in \mathbb{C}$. We neither require X to have a unit nor $C = 1$ in the estimates $\|x \cdot y\| \leq C \|x\| \|y\|$, $\|x^*\| \leq C \|x\|$.

for all $f \in M_{p_1,q}^s(\mathbb{R}^d)$, $g \in M_{p_2,q}^s(\mathbb{R}^d)$. The pointwise multiplication is well-defined due to the embedding formulated in Proposition 2.

Crucial for the proof of Theorem 3 is the algebra property of the sequence spaces $l_s^q(\mathbb{Z}^d)$ stated in Lemma 9 (s, q and d are as in Theorem 3, $l_s^q(\mathbb{Z}^d)$ is defined at the end of the introduction).

The second crucial ingredient for the proof of Theorem 1 is the boundedness of the Schrödinger propagator $e^{it\Delta}$ on all modulation spaces $M_{p,q}^s(\mathbb{R}^d)$. Let us fix the window function $x \mapsto e^{-|x|^2}$ in the definition of the modulation space norm. Then we have (notation is explained at the end of the introduction)

Theorem 4 (Schrödinger propagator bound). *There is a constant $C > 0$ such that for any $d \in \mathbb{N}$, $1 \leq p, q \leq \infty$ and $s \in \mathbb{R}$ the inequality*

$$\|e^{it\Delta}\|_{\mathcal{L}(M_{p,q}^s(\mathbb{R}^d))} \leq C^d(1+|t|)^{d|\frac{1}{2}-\frac{1}{p}|} \quad (6)$$

holds for all $t \in \mathbb{R}$. Furthermore, the exponent of the time dependence is sharp.

The boundedness has been obtained e.g. in [3, Theorem 1] whereas the sharpness was proven in [5, Proposition 4.1]. We sketch a simple proof of Theorem 4 in Section 2.

The remainder of our paper is structured as follows. We start with Section 2 providing an overview over modulation spaces, showing that Proposition 2 follows from Theorem 3 and sketching a simple proof of Theorem 4. In Section 3 we prove an algebra property of the weighted sequence spaces $l_s^q(\mathbb{Z}^d)$ for sufficiently large s . In the subsequent Section 4 we prove the Hölder-like inequality from Theorem 3. Finally, we prove Theorem 1 on the local well-posedness in Section 5.

Notation

We denote generic constants by C . To emphasize on which quantities a constant depends we write e.g. $C = C(d)$ or $C = C(d, s)$. Sometimes we omit a constant from an inequality by writing “ \lesssim ”, e.g. $A \lesssim B$ instead of $A \leq C(d)B$. Special constants are $d \in \mathbb{N}$ for the *dimension*, $1 \leq p, q \leq \infty$ for the *Lebesgue* exponents and $s \in \mathbb{R}$ for the *regularity* exponent. By p' we mean the *dual* exponent of p , that is the number satisfying $\frac{1}{p} + \frac{1}{p'} = 1$. To simplify the subsequent claims we shall call a regularity exponent s *sufficiently large*, if

$$s \begin{cases} > \frac{d}{q'} & \text{for } q > 1, \\ \geq 0 & \text{for } q = 1. \end{cases} \quad (7)$$

We denote by $\mathcal{S}(\mathbb{R}^d)$ the set of *Schwartz functions* and by $\mathcal{S}'(\mathbb{R}^d)$ the space of *tempered distributions*. Furthermore, we denote the *Bessel potential spaces* or simply L^2 -based *Sobolev spaces* by $H^s = H^s(\mathbb{R}^d)$ or by $H^s(\mathbb{T}^d)$, if we are on the d -dimensional Torus \mathbb{T}^d . For the space of bounded continuous functions we write C_b and for the space of smooth functions with compact support we write C_c^∞ . The letters f, g, h denote either generic functions $\mathbb{R}^d \rightarrow \mathbb{C}$ or generic tempered distributions. Whereas $(a_k)_{k \in \mathbb{Z}^d}, (b_k)_{k \in \mathbb{Z}^d}, (c_k)_{k \in \mathbb{Z}^d}$ or $(a_k)_k, (b_k)_k, (c_k)_k$ or $(a_k), (b_k), (c_k)$ denote generic complex-valued sequences. By $\langle \cdot \rangle = \sqrt{1 + |\cdot|^2}$ we denote the *Japanese bracket*.

For a Banach space X we write X^* for its dual and $\|\cdot\|_X$ for the norm it is canonically equipped with. By $\mathcal{L}(X)$ we denote the space of all bounded linear maps on X . By $[X, Y]_\theta$ we mean complex interpolation between X and another Banach space Y . For brevity we write $\|\cdot\|_p$ for the p -norm on the *Lebesgue space* $L^p = L^p(\mathbb{R}^d)$, the *sequence space* $l^p = l^p(\mathbb{Z}^d)$ or $l^p = l^p(\mathbb{N}_0)$ and $\|(a_k)\|_{q,s} := \|(\langle k \rangle^s a_k)\|_q$ for the norm on $\langle \cdot \rangle^s$ -weighted sequence spaces $l_s^q = l_s^q(\mathbb{Z}^d)$. Also, we shorten the notation for modulation spaces: $M_{p,q}^s$ for $M_{p,q}^s(\mathbb{R}^d)$ and even $M_{p,q}$ for $M_{p,q}^0$. If the norm is clear from the context, we write $B_r(x)$ for a ball of radius r around $x \in X$ and set $B_r = B_r(0)$.

Furthermore, we denote the *Fourier transform* by \mathcal{F} and the inverse Fourier transform by $\mathcal{F}^{(-1)}$, where we use the symmetric choice of constants and write also

$$\hat{f}(\xi) := (\mathcal{F}f)(\xi) = \frac{1}{(2\pi)^{\frac{d}{2}}} \int_{\mathbb{R}^d} e^{-i\xi \cdot x} f(x) dx, \quad \check{g}(x) := (\mathcal{F}^{(-1)}g)(x) = \frac{1}{(2\pi)^{\frac{d}{2}}} \int_{\mathbb{R}^d} e^{i\xi \cdot x} g(\xi) d\xi.$$

Finally, we introduce the operations $S_x f(y) = f(y - x)$ of *translation* by $x \in \mathbb{R}^d$, $(M_k f)(y) = e^{ik \cdot y} f(y)$ of *modulation* by $k \in \mathbb{R}^d$ and \bar{f} of *complex conjugation*.

2. Modulation spaces

As already mentioned in the introduction, modulation spaces were introduced by Feichtinger in [6] in the setting of locally compact Abelian groups. The textbook [8] by Gröchenig gives a thorough introduction, although it lacks the characterization of modulation spaces via *isometric decomposition operators* defined below. A presentation incorporating these operators is contained in the paper [12, Section 2, 3] by Wang and Hudzik. A survey on modulation spaces and nonlinear evolution equations is given in [10].

A convenient equivalent norm on modulation spaces which we are going to use is constructed as follows: Set $Q_0 := [-\frac{1}{2}, \frac{1}{2}]^d$ and $Q_k := Q_0 + k$ for all $k \in \mathbb{Z}^d$. Consider a smooth partition of unity $(\sigma_k)_{k \in \mathbb{Z}^d} \in (C_c^\infty(\mathbb{R}^d))^{\mathbb{Z}^d}$ satisfying

- (i) $\exists c > 0 : \forall k \in \mathbb{Z}^d : \forall \eta \in Q_k : |\sigma_k(\eta)| \geq c$,
- (ii) $\forall k \in \mathbb{Z}^d : \text{supp}(\sigma_k) \subseteq B_{\sqrt{d}}(k)$,
- (iii) $\sum_{k \in \mathbb{Z}^d} \sigma_k = 1$,
- (iv) $\forall m \in \mathbb{N}_0 : \exists C_m > 0 : \forall k \in \mathbb{Z}^d : \forall \alpha \in \mathbb{N}_0^d : |\alpha| \leq m \Rightarrow \|D^\alpha \sigma_k\|_\infty \leq C_m$

and define the *isometric decomposition operators* $\square_k := \mathcal{F}^{(-1)} \sigma_k \mathcal{F}$. Let us mention the fact that $\square_k f \in C^\infty(\mathbb{R}^d)$ for $f \in \mathcal{S}'(\mathbb{R}^d)$ by [7, Theorem 2.3.1]. We cite from [12, Proposition 1.9] the following often used

Lemma 5 (Bernstein multiplier estimate). *Let $d \in \mathbb{N}$, $1 \leq p \leq \infty$, $s > \frac{d}{2}$ and $\sigma \in H^s(\mathbb{R}^d)$. Then the multiplier operator $T_\sigma = \mathcal{F}^{(-1)} \sigma \mathcal{F} : \mathcal{S}'(\mathbb{R}^d) \rightarrow \mathcal{S}'(\mathbb{R}^d)$ corresponding to the symbol σ is bounded on $L^p(\mathbb{R}^d)$. More precisely, there is a constant $C = C(s, d) > 0$ such that*

$$\|T_\sigma\|_{\mathcal{L}(L^p(\mathbb{R}^d))} \leq C \|\sigma\|_{H^s(\mathbb{R}^d)}.$$

By Lemma 5, the family $(\square_k)_{k \in \mathbb{Z}^d}$ is bounded in $\mathcal{L}(L^p(\mathbb{R}^d))$ independently of p . The aforementioned equivalent norm for the modulation space $M_{p,q}^s$ is given by

$$\|f\|_{M_{p,q}^s} \cong \left\| \left(\|\square_k f\|_p \right)_{k \in \mathbb{Z}^d} \right\|_{q,s}. \quad (8)$$

Choosing a different partition of unity (σ_k) yields yet another equivalent norm.

Lemma 6 (Continuous embeddings). *Let $s_1 \geq s_2$, $1 \leq p_1 \leq p_2 \leq \infty$ and $1 \leq q_1 \leq q_2 \leq \infty$. Then*

- (a) $M_{p_1, q_1}^{s_1}(\mathbb{R}^d) \subseteq M_{p_2, q_2}^{s_2}(\mathbb{R}^d)$ and the embedding is continuous,
- (b) $M_{p,1}(\mathbb{R}^d) \hookrightarrow C_b(\mathbb{R}^d)$.

Lemma 6 is well-known (cf. [12, Proposition 2.5, 2.7]). For convenience we sketch a

PROOF. (a) One can change indices one by one. The inclusion for “ s ” is by monotonicity and the inclusion for “ q ” is by the embeddings of the l^q spaces. For the “ p ”-embedding consider $\tau \in C_c^\infty(\mathbb{R}^d)$ such that $\tau|_{B_{\sqrt{d}}} \equiv 1$ and $\text{supp}(\tau) \subseteq B_d$. Define the shifted $\tau_k = S_k \tau$ and the corresponding multiplier operators $\tilde{\square}_k = \mathcal{F}^{(-1)} \tau_k \mathcal{F}$. Clearly, $\tilde{\square}_k \square_k = \square_k$ and $\tilde{\square}_k f = \frac{1}{(2\pi)^{\frac{d}{2}}} (M_k \check{\sigma}) * f$. Hence

$$\|\square_k f\|_{p_2} = \|\tilde{\square}_k \square_k f\|_{p_2} = \frac{1}{(2\pi)^{\frac{d}{2}}} \|(M_k \check{\sigma}) * (\square_k f)\|_{p_2} \stackrel{\text{Young}}{\leq} \frac{1}{(2\pi)^{\frac{d}{2}}} \|\check{\sigma}\|_r \|\square_k f\|_{p_1},$$

where $\frac{1}{r} = 1 - \frac{1}{p_1} + \frac{1}{p_2}$. Recalling (8) finishes the proof.

(b) By part (a) it is enough to show $M_{\infty,1} \hookrightarrow C_b$. For any $f \in M_{\infty,1}$ we have $\underbrace{\sum_{|k| \leq N} \square_k f}_{\in C^\infty} \rightarrow f$ in \mathcal{S}' as

$N \rightarrow \infty$. But simultaneously

$$\left\| \sum_{N_1 \leq |k| \leq N_2} \square_k f \right\|_\infty \leq \sum_{N_1 \leq |k| \leq N_2} \|\square_k f\|_\infty \leq \sum_{k \in \mathbb{Z}^d} \|\square_k f\|_\infty < \infty.$$

So $f \in C_b$ and $\sum_{|k| \leq N} \square_k f \rightarrow f$ in C_b as $N \rightarrow \infty$.

We are now ready to give a

PROOF OF PROPOSITION 2. We have $l^q \hookrightarrow l^1$ for sufficiently large s , since

$$\sum_{k \in \mathbb{Z}^d} |a_k| = \sum_{k \in \mathbb{Z}^d} \frac{1}{\langle k \rangle^s} \langle k \rangle^s |a_k| \stackrel{\text{H\"older}}{\leq} \underbrace{\left(\sum_{k \in \mathbb{Z}^d} \frac{1}{\langle k \rangle^{sq'}} \right)^{\frac{1}{q'}}}_{< \infty \text{ for } s > \frac{d}{q'}} \left(\sum_{l \in \mathbb{Z}^d} \langle l \rangle^{sq} |a_l|^q \right)^{\frac{1}{q}}.$$

Then (8) yields $M_{p,q}^s \hookrightarrow M_{p,1}$ and by Lemma 6 (b) we have $M_{p,1} \hookrightarrow C_b$. This proves the claimed embedding.

Choosing σ_k real-valued in (8) shows that complex conjugation does not change the modulation space norm.

Choosing $p_1 = p_2 = 2p$ in Theorem 3 and applying Lemma 6 (a) shows the estimate for the continuity of pointwise multiplication and finishes the proof.

Lemma 7 (Dual space). For $s \in \mathbb{R}$, $1 \leq p, q < \infty$ we have

$$(M_{p,q}^s)^* = M_{p',q'}^{-s}$$

(see [12, Theorem 3.1]).

Theorem 8 (Complex interpolation). For $1 \leq p_1, q_1 < \infty$, $1 \leq p_2, q_2 \leq \infty$, $s_1, s_2 \in \mathbb{R}$ and $\theta \in (0, 1)$ one has

$$[M_{p_1, q_1}^{s_1}(\mathbb{R}^d), M_{p_2, q_2}^{s_2}(\mathbb{R}^d)]_\theta = M_{p, q}^s(\mathbb{R}^d),$$

with

$$\frac{1}{p} = \frac{1-\theta}{p_1} + \frac{\theta}{p_2}, \quad \frac{1}{q} = \frac{1-\theta}{q_1} + \frac{\theta}{q_2}, \quad s = (1-\theta)s_1 + \theta s_2$$

(see [6, Theorem 6.1 (D)]).

Using these results we sketch a

PROOF OF THEOREM 4. We have $V_g(e^{it\Delta} f) = V_{e^{-it\Delta} g} f$ by duality, i.e. the Schrödinger time evolution of the initial data can be interpreted as the backwards time evolution of the window function. The price for changing from window g_0 to window g_1 is $\|V_{g_0} g_1\|_{L^1(\mathbb{R}^d \times \mathbb{R}^d)}$ by [8, Proposition 11.3.2 (c)]. For $g(x) = e^{-|x|^2}$ one explicitly calculates

$$\|V_{e^{-it\Delta} g} g\|_{L^1(\mathbb{R}^d \times \mathbb{R}^d)} = C^d (1 + |t|)^{\frac{d}{2}},$$

which proves the claimed bound for $p \in \{1, \infty\}$. Conservation for $p = 2$ is easily seen from (8). Complex interpolation between the cases $p = 2$ and $p = \infty$ yields (6) for $2 \leq p \leq \infty$. The remaining case $1 < p < 2$ is covered by duality.

Optimality in the case $1 \leq p \leq 2$ is proven by choosing the window g and the argument f to be a Gaussian and explicitly calculating $\|e^{it\Delta} f\|_{M_{p,q}^s} \approx (1 + |t|)^{d(\frac{1}{p} - \frac{1}{2})}$. This implies the optimality for $2 < p \leq \infty$ by duality.

3. Algebra property of some weighted sequence spaces

Let us recall the definition of the $\langle \cdot \rangle^s$ -weighted sequence spaces

$$l_q^s(\mathbb{Z}^d) = \left\{ (a_k) \in \mathbb{C}^{\mathbb{Z}^d} \mid \|(a_k)\|_{q,s} < \infty \right\}, \quad \text{where} \quad \|(a_k)\|_{q,s} = \begin{cases} \left(\sum_{k \in \mathbb{Z}^d} \langle k \rangle^{qs} |a_k|^q \right)^{\frac{1}{q}} & \text{for } 1 \leq q < \infty, \\ \sup_{k \in \mathbb{Z}^d} \langle k \rangle^s |a_k| & \text{for } q = \infty, \end{cases}$$

and $s \in \mathbb{R}$, $d \in \mathbb{N}$. We have

Lemma 9 (Algebra property). *Let $1 \leq q \leq \infty$. For $q > 1$ let $s > d\left(1 - \frac{1}{q}\right)$ and for $q = 1$ let $s \geq 0$. Then $l_s^q(\mathbb{Z}^d)$ is a Banach algebra with respect to convolution*

$$(a_l) * (b_m) = \left(\sum_{m \in \mathbb{Z}^d} a_{k-m} b_m \right)_{k \in \mathbb{Z}^d}, \quad (9)$$

which is well-defined, as the series above always converge absolutely.

This result is most likely not new. For the sake of self-containedness of the presentation, and because we could not come up with any suitable reference, we will give a proof. The inspiration for Lemma 9 comes from the fact that $H^s(\mathbb{R}^d)$ for $s > \frac{d}{2}$ is a Banach algebra with respect to pointwise multiplication and $l_s^2(\mathbb{Z}^d) = \mathcal{F}(H^s(\mathbb{T}^d))$. A proof for the algebra property of $H^s(\mathbb{R}^d)$ can be given using the Littlewood-Paley decomposition, see e.g. [1, Proposition II.A.2.1.1 (ii)]. We were able to adapt that proof to the $l_s^q(\mathbb{Z}^d)$ case, even for $q \neq 2$, by noting that we are already on the Fourier side.

Let us recall that the Littlewood-Paley decomposition of a tempered distribution is a series essentially such that the Fourier transform of l -th summand has its support in the annulus with radii comparable to 2^l . In the same spirit we formulate

Lemma 10 (Discrete Littlewood-Paley characterization). *Let $1 \leq q \leq \infty$ and $s \in \mathbb{R}$. Define $C(s) = 2^{|s|}$,*

$$A_0 := \{0\} \subseteq \mathbb{Z}^d, \quad \text{and} \quad A_l := \left\{ k \in \mathbb{Z}^d \mid 2^{(l-1)} \leq |k| < 2^l \right\} \quad \forall l \in \mathbb{N}.$$

(a) (Necessary condition) *For any $(a_k) \in l_s^q(\mathbb{Z}^d)$ there is a sequence $(C_l) \in l^q(\mathbb{N}_0)$ such that $\|C_l\|_q = 1$ and*

$$\|(\mathbb{1}_{A_l}(k)a_k)_k\|_q \leq C(s)2^{-ls}C_l \|(a_k)\|_{q,s} \quad \forall l \in \mathbb{N}_0.$$

(b) (Sufficient condition) *Conversely, if for some $N \geq 0$ and $(C_l) \in l^q(\mathbb{N}_0)$ with $\|(C_l)\|_q \leq 1$ the estimate*

$$\|(\mathbb{1}_{A_l}(k)a_k)_k\|_q \leq \frac{1}{C(s)}2^{-ls}C_l N \quad \forall l \in \mathbb{N}_0$$

holds, then $(a_k) \in l_s^q(\mathbb{Z}^d)$ and $\|(a_k)\|_{q,s} \leq N$.

PROOF. Observe that $2^{l-1} \leq \langle k \rangle < 2^{l+1}$ so $\langle k \rangle^t \leq 2^{|t|}2^{lt} = C(t)2^{lt}$ for each $l \in \mathbb{N}_0$, $k \in A_l$ and $t \in \mathbb{R}$.

(a) For $(a_k) = 0$ there is nothing to show, so assume $\|(a_k)\|_{q,s} > 0$. Then for any $l \in \mathbb{N}_0$

$$\|(\mathbb{1}_{A_l}(k)a_k)\|_q = \left\| \left(\mathbb{1}_{A_l}(k) \frac{\langle k \rangle^s}{\langle k \rangle^s} a_k \right) \right\|_q \leq \frac{C(s)}{2^{ls}} \|(\mathbb{1}_{A_l}(k)a_k)\|_{q,s} = C(s)2^{-ls}C_l \|(a_k)\|_{q,s},$$

$$\text{where } C_l := \frac{\|(\mathbb{1}_{A_l}(k)a_k)\|_{q,s}}{\|(a_k)\|_{q,s}}.$$

(b) We have $(a_k) = (\sum_{l=0}^{\infty} \mathbb{1}_{A_l}(k)a_k)$. Thus, for $q < \infty$,

$$\|(a_k)\|_{q,s}^q = \sum_{l=0}^{\infty} \|(\langle k \rangle^s \mathbb{1}_{A_l}(k)a_k)\|_q^q \leq C(s)^q \sum_{l=0}^{\infty} 2^{lsq} \|(\mathbb{1}_{A_l}(k)a_k)\|_q^q \leq N^q \sum_{l=0}^{\infty} C_l^q \leq N^q.$$

Similarly, for $q = \infty$, we have

$$\|(a_k)\|_{\infty,s} = \sup_{l \in \mathbb{N}_0} \max_{k \in A_l} \langle k \rangle^s |a_k| \leq \sup_{l \in \mathbb{N}_0} C(s) 2^{ls} \|(\mathbb{1}_{A_l}(k)a_k)\|_{\infty} \leq N \sup_{l \in \mathbb{N}_0} C_l \leq N.$$

For the proof of Lemma 9 we will require yet another sufficient condition. The discrete Littlewood-Paley decomposition in Lemma 10 consisted of sequences having their supports in disjoint dyadic annuli. We now consider non-disjoint dyadic balls B_m .

Lemma 11 (Sufficient condition for balls). *Let $1 \leq q \leq \infty$ and $s > 0$. Define $C(s) = \frac{2^s}{1-2^{-s}}$ and*

$$B_m := \{k \in \mathbb{Z}^d \mid |k| < 2^m\} \quad \forall m \in \mathbb{N}_0.$$

For each $m \in \mathbb{N}_0$ let $(a_{k,m})_{k \in \mathbb{Z}^d}$ be such that $\text{supp}((a_{k,m})_{k \in \mathbb{Z}^d}) \subseteq B_m$. If for some $N \geq 0$ and $(C_m) \in l^q(\mathbb{N}_0)$ with $\|(C_m)\|_q \leq 1$ the estimate

$$\|(a_{k,m})_{k \in \mathbb{Z}^d}\|_q \leq \frac{1}{C(s)} 2^{-ms} C_m N \quad \forall m \in \mathbb{N}_0$$

holds, then

$$(a_k) := \left(\sum_{m=0}^{\infty} a_{k,m} \right)_k \in l_s^q(\mathbb{Z}^d) \quad \text{and} \quad \|(a_k)\|_{q,s} \leq N.$$

PROOF. We want to apply the sufficient condition for annuli. Observe, that $A_l \cap B_m = \emptyset$ if $l > m$. Hence

$$\|(\mathbb{1}_{A_l}(k)a_k)\|_q = \left\| \left(\sum_{m=0}^{\infty} \mathbb{1}_{A_l \cap B_m}(k)a_{k,m} \right)_k \right\|_q \leq \sum_{m=l}^{\infty} \|(a_{k,m})\|_q \leq \frac{1}{C(s)} N 2^{-ls} \underbrace{\sum_{m=l}^{\infty} 2^{-(m-l)s} C_m}_{=: \tilde{C}_l}$$

for all $l \in \mathbb{N}_0$. It remains to show that $(\tilde{C}_l) \in l^q(\mathbb{N}_0)$ and $\|(\tilde{C}_l)\|_q \leq \frac{1}{1-2^{-s}}$. We can assume $1 < q < \infty$, as the proof for the other cases is easier and follows the same lines. We have

$$\tilde{C}_l = \sum_{m=l}^{\infty} \left[2^{-(m-l)\frac{s}{q'}} \right] \times \left[2^{-(m-l)\frac{s}{q}} C_m \right] \stackrel{\text{H\"older}}{\leq} \left(\sum_{m=0}^{\infty} 2^{-ms} \right)^{\frac{1}{q'}} \times \left(\sum_{m=l}^{\infty} 2^{-(m-l)s} C_m^q \right)^{\frac{1}{q}}$$

for all $l \in \mathbb{N}_0$. Using the geometric series formula we recognize $\sum_{m=0}^{\infty} 2^{-ms} = \frac{1}{1-2^{-s}}$ and

$$\sum_{l=0}^{\infty} \sum_{m=l}^{\infty} 2^{-(m-l)s} C_m^q = \sum_{m=0}^{\infty} C_m^q 2^{-ms} \sum_{l=0}^m 2^{ls} = \sum_{m=0}^{\infty} C_m^q 2^{-ms} \left(\frac{2^{(m+1)s} - 1}{2^s - 1} \right) \leq \frac{1}{1-2^{-s}} \sum_{m=0}^{\infty} C_m^q.$$

Recalling $\|(C)_m\|_q \leq 1$ and $\frac{1}{q} + \frac{1}{q'} = 1$ finishes the proof.

We are now ready to give a

PROOF OF LEMMA 9. As already mentioned in the proof of Proposition 2 (see Section 2), $l_s^q \hookrightarrow l^1$ for sufficiently large s (recall (7)). Hence, by Young's inequality, the series in (9) is absolutely convergent and the case $s = 0$ is obvious. Consider now the case $s > 0$.

To that end, let us study what happens to the parts of the Littlewood-Paley decompositions of (a_l) and (b_m) under convolution. Let the annuli A_i and the balls B_j ($i, j \in \mathbb{N}_0$) be defined as in the Lemmas 10 and 11. By the preceding remark, all of the occurring series are absolutely convergent and hence the following manipulations are justified:

$$\begin{aligned}
(a_l) * (b_m) &= \left(\sum_{i=0}^{\infty} \mathbb{1}_{A_i}(l) a_l \right)_l * \left(\sum_{j=0}^{\infty} \mathbb{1}_{A_j}(m) b_m \right)_m \\
&= \sum_{i=0}^{\infty} (\mathbb{1}_{A_i}(l) a_l)_l * \left(\sum_{j=0}^i \mathbb{1}_{A_j}(m) b_m \right)_m + \sum_{i=0}^{\infty} \sum_{j=i+1}^{\infty} (\mathbb{1}_{A_i}(l) a_l)_l * (\mathbb{1}_{A_j}(m) b_m)_m \\
&= \sum_{i=0}^{\infty} (\mathbb{1}_{A_i}(l) a_l)_l * (\mathbb{1}_{B_i}(m) b_m)_m + \sum_{j=1}^{\infty} \left(\sum_{i=0}^{j-1} \mathbb{1}_{A_i}(l) a_l \right)_l * (\mathbb{1}_{A_j}(m) b_m)_m \\
&= \sum_{i=0}^{\infty} \underbrace{(\mathbb{1}_{A_i}(l) a_l)_l * (\mathbb{1}_{B_i}(m) b_m)_m}_{=: (a_{k,i})_k} + \sum_{j=0}^{\infty} \underbrace{(\mathbb{1}_{B_j}(l) a_l)_l * (\mathbb{1}_{A_{j+1}}(m) b_m)_m}_{=: (b_{k,j})_k}
\end{aligned}$$

Observe that $\text{supp}((a_{k,i})_k) \subseteq B_{i+1}$ and $\text{supp}((b_{k,j})_k) \subseteq B_{j+2}$ by the properties of convolution and so the sufficient condition for balls could be applied. Indeed we have

$$\| (a_{k,i})_k \|_q \lesssim \| (\mathbb{1}_{B_i}(m) b_m)_m \|_1 \| (\mathbb{1}_{A_i}(l) a_l)_l \|_q \lesssim 2^{-is} C_i \| (b_m) \|_{q,s} \| (a_l) \|_{q,s},$$

where we used Young's inequality, the embedding $l_s^q \hookrightarrow l^1$ and the necessary condition for $(a_l) \in l_s^q$ from Lemma 10 (C_i was called C_l there). Hence, $\sum_{i=0}^{\infty} (a_{k,i})_k \in l_s^q$ with $\| \sum_{i=0}^{\infty} (a_{k,i})_k \|_{q,s} \lesssim \| (a_l) \|_{q,s} \| (b_m) \|_{q,s}$ by Lemma 11. The same argument applies to $\sum_{j=0}^{\infty} (b_{k,j})_k$ and finishes the proof.

4. Proof of the Hölder-like inequality, Theorem 3.

We have already shown $M_{p,q}^s \hookrightarrow C_b$ in the proof of Proposition 2 in Section 2, so it remains to prove (5). To that end, we shall use (8). Fix a $k \in \mathbb{Z}^d$. By the definition of the operator \square_k we have

$$\square_k(fg) = \frac{1}{(2\pi)^{\frac{d}{2}}} \mathcal{F}^{(-1)} \left(\sigma_k(\hat{f} * \hat{g}) \right) = \frac{1}{(2\pi)^{\frac{d}{2}}} \sum_{l,m \in \mathbb{Z}^d} \mathcal{F}^{(-1)} \left(\sigma_k((\sigma_l \hat{f}) * (\sigma_m \hat{g})) \right).$$

As the supports of the partition of unity are compact, many summands vanish. Indeed, for any $k, l, m \in \mathbb{Z}^d$

$$\text{supp} \left(\sigma_k \left((\sigma_l \hat{f}) * (\sigma_m \hat{g}) \right) \right) \subseteq \text{supp}(\sigma_k) \cap (\text{supp}(\sigma_l) + \text{supp}(\sigma_m)) \subseteq B_{\sqrt{d}}(k) \cap B_{2\sqrt{d}}(l+m)$$

and so $\sigma_k \left((\sigma_l \hat{f}) * (\sigma_m \hat{g}) \right) \equiv 0$ if $|(k-l) - m| > 3\sqrt{d}$. Hence, the double series over $l, m \in \mathbb{Z}^d$ boils down to a finite sum of discrete convolutions

$$\square_k(fg) = \frac{1}{(2\pi)^{\frac{d}{2}}} \mathcal{F}^{(-1)} \left(\sigma_k \sum_{m \in M} \sum_{l \in \mathbb{Z}^d} (\sigma_l \hat{f}) * (\sigma_{k-l+m} \hat{g}) \right) = \square_k \sum_{m \in M} \sum_{l \in \mathbb{Z}^d} (\square_l f) \cdot (\square_{k+m-l} g),$$

where $M = \{m \in \mathbb{Z}^d \mid |m| \leq 3\sqrt{d}\}$ and $\#M \leq (6\sqrt{d} + 1)^d < \infty$. That was the job of \square_k and we now get rid of it,

$$\| \square_k(fg) \|_p \lesssim \sum_{m \in M} \sum_{l \in \mathbb{Z}^d} \| (\square_l f) \cdot (\square_{k+m-l} g) \|_p,$$

using the Bernstein multiplier estimate from Lemma 5.

Invoking Hölder's inequality we further estimate

$$\left(\|\square_k(fg)\|_p\right)_k \lesssim \sum_{m \in M} \left(\|\square_l(f)\|_{p_1}\right)_l * \left(\|\square_{n+m}(g)\|_{p_2}\right)_n$$

pointwise in k and hence

$$\|fg\|_{M_{p,q}^s} \lesssim \left\| \left(\|\square_l f\|_{p_1} \right)_l \right\|_{q,s} \left(\sum_{m \in M} \left\| \left(\|\square_{n+m} g\|_{p_2} \right)_n \right\|_{q,s} \right)$$

by the algebra property of l_s^q from Lemma 9. Finally, we remove the sum over m

$$\sum_{m \in M} \left\| \left(\|\square_{n+m} g\|_{p_2} \right)_n \right\|_{q,s} \lesssim \|g\|_{M_{p_2,q}^s}$$

applying Peetre's inequality $\langle k+l \rangle^s \leq 2^{|s|} \langle k \rangle^s \langle l \rangle^{|s|}$. See e.g. [11, Proposition 3.3.31].

Let us finish the proof remarking that the only estimate involving “ p ”s we used was Hölder's inequality and thus indeed $C = C(d, s, q)$. \square

5. Proof of the local well-posedness, Theorem 1.

For $T > 0$ let $X(T) = C([0, T], M_{p,q}^s(\mathbb{R}^d))$. Proposition 2 immediately implies that X is a Banach *-algebra, i.e.,

$$\|uv\|_X = \sup_{0 \leq t \leq T} \|uv(\cdot, t)\|_{M_{p,q}^s} \lesssim \left(\sup_{0 \leq s \leq T} \|u(\cdot, s)\|_{M_{p,q}^s} \right) \left(\sup_{0 \leq t \leq T} \|v(\cdot, t)\|_{M_{p,q}^s} \right) = \|u\|_X \|v\|_X.$$

For $R > 0$ we denote by $M(R, T) = \{u \in X \mid \|u\|_{X(T)} \leq R\}$ the closed ball of radius R in $X(T)$ centered at the origin. We show that for some $T, R > 0$ the right-hand side of (2),

$$(\mathcal{T}u)(\cdot, t) := e^{it\Delta}u_0 \pm i \int_0^t e^{i(t-\tau)\Delta} (|u|^2 u(\cdot, \tau)) \, d\tau \quad (\forall t \in [0, T]), \quad (10)$$

defines a contractive self-mapping $\mathcal{T} = \mathcal{T}(u_0) : M_{R,T} \rightarrow M_{R,T}$.

To that end let us observe that Theorem 4 implies the *homogeneous estimate*

$$\|t \mapsto e^{it\Delta}v\|_X \lesssim (1+T)^{\frac{d}{2}} \|v\|_{M_{p,q}^s} \quad (\forall v \in M_{p,q}^s),$$

which, together with the algebra property of $X(T)$, proves the *inhomogeneous estimate*

$$\left\| \int_0^t e^{i(t-\tau)\Delta} (|u|^2 u(\cdot, \tau)) \, d\tau \right\|_{M_{p,q}^s} \lesssim (1+T)^{\frac{d}{2}} \int_0^t \left\| |u|^2 u(\cdot, \tau) \right\|_{M_{p,q}^s} \, d\tau \lesssim T(1+T)^{\frac{d}{2}} \|u\|_X^3,$$

holding for $0 \leq t \leq T$ and $u \in X$.

Applying the triangle inequality in (10) yields $\|\mathcal{T}u\|_X \leq C(1+T)^{\frac{d}{2}} (\|u_0\|_{M_{p,q}^s} + TR^3)$ for any $u \in M(R, T)$. Thus, \mathcal{T} maps $M(R, T)$ onto itself for $R = 2C \|u_0\|_{M_{p,q}^s}$ and T small enough. Furthermore,

$$|u|^2 u - |v|^2 v = (u-v)|u|^2 + (\bar{u}u - \bar{v}v)v = (u-v)(|u|^2 + \bar{u}v) + (\bar{u} - \bar{v})v^2$$

and hence

$$\|\mathcal{T}u - \mathcal{T}v\|_X \lesssim T(1+T)^{\frac{d}{2}} R^2 \|u-v\|_X$$

for $u, v \in M(R, T)$, where we additionally used the algebra property of X and the homogeneous estimate. Taking T sufficiently small makes \mathcal{T} a contraction.

Banach's fixed-point theorem implies the existence and uniqueness of a mild solution up to the minimal time of existence $T_* = T_* \left(\|u_0\|_{M_{p,q}^s} \right) \approx \|u_0\|_{M_{p,q}^s}^{-2} > 0$. Uniqueness of the maximal solution and the blow-up alternative now follow easily by the usual contradiction argument.

For the proof of the Lipschitz continuity let us notice that for any $r > \|u_0\|_{M_{p,q}^s}$, $v_0 \in B_r$ and $0 < T \leq T_*(r)$ we have

$$\|u - v\|_{X(T)} = \|\mathcal{T}(u_0)u - \mathcal{T}(v_0)v\|_{X(T)} \lesssim (1 + T)^{\frac{d}{2}} \|u_0 - v_0\|_{M_{p,q}^s} + T(1 + T)^{\frac{d}{2}} R^2 \|u - v\|_{X(T)},$$

where v is the mild solution corresponding to the initial data v_0 and $R = 2Cr$ as above. Collecting terms containing $\|u - v\|_{X(T)}$ shows Lipschitz continuity with constant $L = L(r)$ for sufficiently small T , say $T_l = T_l(r)$. For arbitrary $0 < T' < T^*$ put $r = 2\|u\|_{X(T')}$ and divide $[0, T']$ into n subintervals of length $\leq T_l$. The claim follows for $V = B_\delta(u_0)$ where $\delta = \frac{\|u_0\|_{M_{p,q}^s}}{L^n}$ by iteration. This concludes the proof. \square

Acknowledgements

We gratefully acknowledge financial support by the Deutsche Forschungsgemeinschaft (DFG) through CRC 1173. Dirk Hundertmark also thanks Alfried Krupp von Bohlen und Halbach Foundation for their financial support.

- [1] Alinhac, Serge and Patrick Gérard: *Pseudo-differential Operators and the Nash-Moser Theorem*, volume 82 of Graduate Studies in Mathematics. American Mathematical Society, Providence, Rhode Island, 2007, ISBN 978-0-8218-3454-1.
- [2] Bényi, Árpád, Karlheinz Gröchenig, Christopher Edward Heil and Kasso Akochayé Okoudjou: *Modulation spaces and a class of bounded multilinear pseudodifferential operators*. Journal of Operator Theory, 54(2), 387–399, 2005, ISSN 0379-4024.
- [3] Bényi, Árpád, Karlheinz Gröchenig, Kasso Akochayé Okoudjou, and Luke Gervase Rogers: *Unimodular Fourier multipliers for modulation spaces*. Journal of Functional Analysis, 246(2):366–384, 2007, ISSN 0022-1236.
- [4] Bényi, Árpád and Kasso Akochayé Okoudjou: *Local well-posedness of nonlinear dispersive equations on modulation spaces*. Bulletin of the London Mathematical Society, 41(3):549–558, 2009, ISSN 0024-6093.
- [5] Cordero, Elena and Fabio Nicola: *Sharpness of some properties of Wiener amalgam and modulation spaces*. Bulletin of the Australian Mathematical Society, 80(1):105–116, 2009, ISSN 0004-9727.
- [6] Feichtinger, Hans Georg: *Modulation spaces on locally compact abelian groups*. University Vienna, 1983.
- [7] Grafakos, Loukas: *Classical Fourier Analysis*. Graduate Texts in Mathematics. Springer, New York, 2nd edition, 2009, ISBN 978-0-387-09431-1.
- [8] Gröchenig, Karlheinz: *Foundations of time-frequency analysis*. Applied and Numerical Harmonic Analysis. Birkhäuser, Boston, 2001, ISBN 978-0-8176-4022-4.
- [9] Guo, Shaoming: *On the 1D cubic NLS in an almost critical space*. Journal of Fourier Analysis and Applications, 1–34, 2016, ISSN 1531-5851.
- [10] Ruzhansky, Michael and Mitsuru Sugimoto and Baoxiang Wang: *Modulation spaces and nonlinear evolution equations*. In Evolution equations of hyperbolic and Schrödinger type, volume 301, 267–283. Springer, Basel, 2012, ISBN 978-3-0348-0453-0.
- [11] Ruzhansky, Michael Vladimirovich and Ville Turunen: *Pseudo-Differential Operators and Symmetries*. Number 2 in Pseudo-Differential Operators. Birkhäuser, Basel, 2010, ISBN 978-3-7643-8513-2.
- [12] Wang, Baoxiang and Henryk Hudzik: *The global Cauchy problem for the NLS and NLKG with small rough data*. Journal of Differential Equations, 232(1): 36–73, 2007, ISSN 0022-0396.
- [13] Wang, Baoxiang and Lifeng Zhao and Boling Guo: *Isometric decomposition operators, function spaces $E_{p,q}^\lambda$ and applications to nonlinear evolution equations*. Journal of Functional Analysis, 233(1): 1–39, 2006, ISSN 0022-1236.