

Analytic Smoothing Effect for the Nonlinear Schrödinger Equations Without Square Integrability

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Received: 16 January 2016 / Revised: 2 July 2017 / Published online: 15 September 2017
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Abstract In this study we consider the Cauchy problem for the nonlinear Schrödinger equations with data which belong to L^p , $1 < p < 2$. In particular, we discuss analytic smoothing effect with data which satisfy exponentially decaying condition at spatial infinity in L^p , $1 < p < 2$. We construct solutions in the function space of analytic vectors for the Galilei generator and the analytic Hardy space with the phase modulation operator based on L^p .

Keywords Analytic smoothing effect · Analytic Hardy space · Nonlinear Schrödinger equations

Mathematics Subject Classification 35Q55

1 Introduction

We consider the local Cauchy problem for the nonlinear Schrödinger equations in setting of the Lebesgue space L^p , $1 < p < 2$:

Communicated by Luis Vega.

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$$\begin{cases} i\partial_t u + \frac{1}{2}\Delta u = f(u), & (t, x) \in I_T \times \mathbb{R}^n, \\ u(0) = \phi \in L^p \end{cases} \quad (1.1)$$

where $I_T = [0, T]$, $T > 0$, $i = \sqrt{-1}$, $u : I_T \times \mathbb{R}^n \rightarrow \mathbb{C}$, $\partial_t = \partial/\partial t$, $\Delta = \sum_{j=1}^n \partial_j^2/\partial x_j^2$, and $n \geq 1$. The nonlinearity f satisfies the gauge condition

$$e^{i\theta} f(u) = f(e^{i\theta} u), \quad \theta \in \mathbb{R}.$$

To be specific, we assume the following two types of nonlinearity in this study

$$f(u) = \lambda |u|^2 u, \quad (1.2)$$

$$f(u) = \lambda (|x|^{-\gamma} * |u|^2) u \quad (1.3)$$

where $\lambda \in \mathbb{C}$, $0 < \gamma < n$ and $\varphi * \psi$ denotes the convolution

$$(\varphi * \psi)(x) = \int_{\mathbb{R}^n} \varphi(x-y)\psi(y)dy, \quad x \in \mathbb{R}^n.$$

There is a large literature on the Cauchy problem for the nonlinear Schrödinger equations in the L^2 -based framework (see for instance [3,4,6,21,27–29] and reference therein).

Analyticity and analytic smoothing effect for solutions to nonlinear evolution equations have been studied in many papers ([5,8–11,13–15,20,22–24]).

In particular, analytic smoothing effect for the nonlinear Schrödinger equations and the Hartree equations in the L^2 setting with data which satisfy exponentially decaying condition has been studied in [8–11,13–15,23–25] (see also reference therein).

On the other hand, as far as the authors know, there are no results on analytic smoothing effect for the nonlinear Schrödinger equations in the L^p -framework with $p \neq 2$. In the present paper we discuss the problem of analytic smoothing effect for solutions to (1.1) in the L^p -framework. We believe this problem is interesting since exponentially decaying L^p -functions for $1 < p < 2$ do not necessarily belong to L^2 . In fact, if $1 < p < 2$, there exists

$$\phi \in L^p \setminus L^2$$

such that

$$\sup_{\delta \in D} \|e^{\delta \cdot x} \phi\|_{L^p} < \infty.$$

See Proposition 1 below for details. Furthermore, it is sufficient to consider the case $1 < p < 2$, since any exponentially decaying L^q -function with $2 < q < \infty$ is an L^2 -function. To be more precise, let $D \subset \mathbb{R}^n$ be a domain with $0 \in D$ and $2 < q < \infty$. If $\phi \in L^q$ satisfying

$$\sup_{\delta \in D} \|e^{\delta \cdot x} \phi\|_{L^q} < \infty,$$

then

$$\sup_{\delta \in D'} \|e^{\delta \cdot x} \phi\|_{L^1} \leq C \sup_{\delta \in D} \|e^{\delta \cdot x} \phi\|_{L^q}$$

for $D' \Subset D$ (see Appendix of [15] and Chapter III of [26]). We put

$$\widehat{L}^q = \left\{ \phi \in \mathcal{S}' ; \mathcal{F}[\phi] \in L^{q'} \right\}.$$

If $\phi \in \widehat{L}^q$ satisfying

$$\sup_{\delta \in D} \|e^{\delta \cdot x} \phi\|_{\widehat{L}^q} < \infty,$$

then by the boundedness of the Fourier transform, we have

$$\sup_{\delta \in D} \|e^{\delta \cdot x} \phi\|_{L^q} \leq C \sup_{\delta \in D} \|e^{\delta \cdot x} \phi\|_{\widehat{L}^q} < \infty.$$

Hence if data satisfy exponentially decaying condition in L^q or \widehat{L}^q , then data decay exponentially in $L^1 \cap L^q \subset L^2$.

Analytic smoothing effect for the cubic nonlinear Schrödinger equations in minimal regularity Sobolev setting based on L^2 has been studied in [23,24]. Analytic smoothing effect for the nonlinear Schrödinger equations with non-gauge invariant quadratic nonlinearity in terms of the generator of dilations $P = 2t\partial_t + x \cdot \nabla$ in the framework of negative exponent Sobolev space H^s , $s > -3/4$ has been studied in [20].

In the previous papers [7, 12, 17–19, 30, 31], the authors have attempted to construct solutions and proved the existence of solutions to the nonlinear Schrödinger equations in the framework of L^p and \widehat{L}^p . Especially, in the L^p -setting, in [31] the author proved the existence of local solutions to the 1D cubic nonlinear Schrödinger equations for data in L^p with $1 < p < 2$. Later, in [12] we exploited his approach to show similar local well-posedness results for the Hartree equation for data in the Bessel potential spaces $H^{s,p}$ under suitable conditions on s, p, n . In particular, for $0 < \gamma < \min(2, n)$, we obtained the local well-posedness for data in L^p with $\max(\frac{2n}{n-\gamma+2}, \frac{2n}{n+\gamma}) < p < 2$. In this paper, based on these local existence results, we investigate analytic smoothing effect for the 1D cubic NLS and the Hartree equation for data in L^p when p is in the range stated above. To be more precise, our main purpose of this study is to show analytic smoothing effect for the Cauchy problem (1.1) in the framework of L^p -based spaces of functions as analytic vector for the Galilei generator $J = e^{i\frac{t}{2}\Delta} x e^{-i\frac{t}{2}\Delta}$ and the L^p -based analytic Hardy space characterized by the operator $A_\delta = e^{i\frac{t}{2}\Delta} e^{\delta \cdot x} e^{-i\frac{t}{2}\Delta}$.

Finally, the condition $p > \frac{2n}{n+\gamma}$ for the local well-posedness for the Hartree equation may seem unusual, since it is stronger than the condition for the cubic NLS. However, it is conjectured that this condition is optimal. See Remark 3 below.

We use the following notation throughout this paper. $L^p = L^p(\mathbb{R}^n)$, $1 \leq p \leq \infty$ is the usual Lebesgue space. The Fourier transform $\mathcal{F} : \psi \mapsto \widehat{\psi}$ is defined by

$$\widehat{\psi}(\xi) = \frac{1}{(2\pi)^{n/2}} \int_{\mathbb{R}^n} e^{-i\xi \cdot x} \psi(x) dx, \quad \xi \in \mathbb{R}^n,$$

where $x \cdot y = \sum_{j=1}^n x_j y_j$ is the usual scalar product in \mathbb{R}^n , and \mathcal{F}^{-1} is the inverse Fourier transform. The Schrödinger propagator is defined by $U(t)\psi = (U\psi)(t) = e^{i\frac{t}{2}\Delta}\psi = \mathcal{F}^{-1} \left[e^{-i\frac{t}{2}|\xi|^2} \mathcal{F}[\psi] \right]$, $t \in \mathbb{R}$, we often use the notation $U^{-1}(t)\psi = (U^{-1}\psi)(t) = U(-t)\psi$, $t \in \mathbb{R}$. As well known, U and U^{-1} have the following factorization formula (see Chapter 2 of [3]):

$$U(t)\psi = \mathcal{M}(t)D(t)\mathcal{F}\mathcal{M}(t)\psi, \quad U^{-1}(t)\psi = \mathcal{M}(-t)\mathcal{F}^{-1}D^{-1}(t)\mathcal{M}(-t)\psi$$

for $t \neq 0$, where the phase modulation operator $\mathcal{M}(t) : \psi \mapsto e^{i\frac{|x|^2}{2t}}\psi$, dilations $D(t) : \psi \mapsto (it)^{-n/2}\psi\left(\frac{\cdot}{t}\right)$ and its inverse $D^{-1}(t) = i^n D(t^{-1})$, $t \neq 0$. We put the linear Schrödinger operator by

$$\mathcal{L} = i\partial_t + \frac{1}{2}\Delta = U i \partial_t U^{-1}.$$

The Duhamel integral operator is defined by $S[f](t) = \left(\int_0^t U(\cdot - s)f(s)ds\right)(t) = \int_0^t U(t - \tau)f(\tau)d\tau$, $t \in \mathbb{R}$. The Galilei generator is defined by

$$J(t) = U(t)xU(-t) = x + it\nabla, \quad t \in \mathbb{R}.$$

We introduce an operator which gives analytic continuation (see also [11, 15, 23])

$$A_\delta(t) = U(t)e^{\delta \cdot x}U(-t), \quad \delta \in \mathbb{R}^n$$

for $t \in \mathbb{R}$. We see that A_δ has another representation such as

$$A_\delta(t) = \mathcal{M}(t)e^{it\delta \cdot \nabla}\mathcal{M}(-t), \quad t \neq 0,$$

where $e^{it\delta \cdot \nabla}\psi = \mathcal{F}^{-1} \left[e^{-it\delta \cdot \xi}\widehat{\psi} \right]$, $\delta \in \mathbb{R}^n$. The following commutation relation

$$[J, \mathcal{L}] = U[x, i\partial_t]U^{-1} = 0, \quad [A_\delta, \mathcal{L}] = U[e^{\delta \cdot x}, i\partial_t]U^{-1} = 0$$

holds. The analytic Hardy space is defined by (see Chapter III of [26]):

$$\mathcal{H}^p(\Omega) = \left\{ \psi : \text{analytic on } \mathbb{R}^n + i\Omega; \|\psi\|_{\mathcal{H}^p(\Omega)} = \sup_{y \in \Omega} \|\psi(\cdot + iy)\|_{L^p} < \infty \right\}$$

with domain $\Omega \subset \mathbb{R}^n$.

2 Function Spaces

We introduce the following basic function spaces

$$\begin{aligned} \mathcal{X}(I_T) &= \left\{ u : I_T \times \mathbb{R}^n \rightarrow \mathbb{C}; U^{-1}u \in C(I_T; L^p), \|u\|_{\mathcal{X}(I_T)} = \|U^{-1}u\|_{L^\infty(I_T; L^p)} < \infty \right\}, \\ X_{q,\theta}^p(I_T) &= \left\{ u : I_T \times \mathbb{R}^n \rightarrow \mathbb{C}; \|u\|_{X_{q,\theta}^p(I_T)} = \left\{ \int_{I_T} \tau^{\theta q} \left\| (U^{-1}\mathcal{L}u)(\tau) \right\|_{L^p}^q d\tau \right\}^{1/q} < \infty \right\} \end{aligned}$$

for $1 \leq p, q \leq \infty, \theta > 0$ and we put the function spaces associated with $X_{q,\theta}^p(I_T)$ by

$$\tilde{X}_{q,\theta}^p(I_T) = \left\{ u \in X_{q,\theta}^p(I_T); u(0) \in L^p, \|u\|_{\tilde{X}_{q,\theta}^p(I_T)} = \|u(0)\|_{L^p} + \|u\|_{X_{q,\theta}^p(I_T)} < \infty \right\}.$$

The function spaces such as above are firstly introduced in [31].

We introduce the following weighted function spaces:

$$\begin{aligned} G_p^a &= \left\{ \phi \in L^p; \|\phi\|_{G_p^a} = \sum_{\alpha \geq 0} \frac{a^\alpha}{\alpha!} \|x^\alpha \phi\|_{L^p} < \infty \right\}, \\ G_p^D &= \left\{ \phi \in L^p; \|\phi\|_{G_p^D} = \sup_{\delta \in D} \|e^{\delta \cdot x} \phi\|_{L^p} < \infty \right\}. \end{aligned}$$

The function space of analytic vectors for J is defined by

$$G_{p,q,\theta}^a(I_T) = \left\{ u \in \tilde{X}_{q,\theta}^p(I_T); \|u\|_{G_{p,q,\theta}^a(I_T)} = \|u(0)\|_{G_p^a} + \sum_{\alpha \geq 0} \frac{a^\alpha}{\alpha!} \|J^\alpha u\|_{X_{q,\theta}^p(I_T)} < \infty \right\},$$

for $a \in (0, \infty)^n$ and the analytic Hardy space with respect to A_δ is defined by

$$G_{p,q,\theta}^D(I_T) = \left\{ u \in \tilde{X}_{q,\theta}^p(I_T); \|u\|_{G_{p,q,\theta}^D(I_T)} = \|u(0)\|_{G_p^D} + \sup_{\delta \in D} \|A_\delta u\|_{X_{q,\theta}^p(I_T)} < \infty \right\}$$

for domain $D \subset \mathbb{R}^n$.

Our motivation of this study is based on the following proposition:

Proposition 1 *Let $1 < p < 2$ and bounded domain $D \subset \mathbb{R}^n$. Then*

$$G_p^D \setminus L^2 \neq \emptyset.$$

Proof The following function belongs to $G_p^D \setminus L^2$,

$$\phi(x) = \begin{cases} |x|^{-n/(2-\varepsilon)}, & |x| \leq 1, \\ e^{-r|x|}, & |x| > 1 \end{cases}$$

where $0 < \varepsilon < 2 - p$ and sufficiently large $r > 0$. □

The analyticity of functions which belong to $G_{p,q,\theta}^a(I_T)$ or $G_{p,q,\theta}^D(I_T)$ is shown by the following proposition:

Proposition 2 *Let $1 \leq p < 2$ and $\frac{1}{q} + \frac{1}{\theta} > 1$.*

- (1) *Let $u \in G_{p,q,\theta}^a(I_T)$. Then $(\mathcal{M}^{-1}u)(t) \in \mathcal{H}^{p'}\left(\prod_{j=1}^n(-a_jt, a_jt)\right)$ $t \neq 0$, where $a \in (0, \infty)^n$.*
- (2) *Let $u \in G_{p,q,\theta}^D(I_T)$. Then $(\mathcal{M}^{-1}u)(t) \in \mathcal{H}^{p'}(tD)$, $t \neq 0$, where $D \subset \mathbb{R}^n$ is a domain with $0 \in D$.*

Proof Because

$$\tilde{X}_{q,\theta}^p(I_T) \subset \mathcal{X}(I_T)$$

with

$$\begin{aligned} \|u\|_{\mathcal{X}(I_T)} &\leq \|u(0)\|_{L^p} + T^{1-\theta\left(1-\frac{1}{q}\right)} \|u\|_{\tilde{X}_{q,\theta}^p(I_T)} \\ &\leq \max\left\{1, T^{1-\theta\left(1-\frac{1}{q}\right)}\right\} \|u\|_{\tilde{X}_{q,\theta}^p(I_T)}, \end{aligned}$$

we see that

$$\sup_{\delta \in \prod_{j=1}^n(-a_j, a_j)} \left\| e^{\delta \cdot x} U^{-1}u \right\|_{L^\infty(I_T; L^p)} \leq \sum_{\alpha \geq 0} \frac{a^\alpha}{\alpha!} \left\| x^\alpha U^{-1}u \right\|_{L^\infty(I_T; L^p)} < \infty.$$

Hence, it is sufficient to show real analyticity of $u \in G_{p,q,\theta}^\Omega$ with $\Omega = \prod_{j=1}^n(-a_j, a_j)$ in the case (1) and with $\Omega = D$ in the case (2). We see that

$$\begin{aligned} \|e^{\delta \cdot x} U(-t)u(t)\|_{L^1} &= \left\| e^{\delta \cdot x} \mathcal{F}^{-1} D^{-1}(t) \mathcal{M}(-t)u(t) \right\|_{L^1} \\ &= \left\| e^{\delta \cdot x} D(t) \mathcal{F}^{-1} \mathcal{M}(-t)u(t) \right\|_{L^1} \\ &= \left\| D(t) e^{t\delta \cdot x} \mathcal{F}^{-1} \mathcal{M}(-t)u(t) \right\|_{L^1} \\ &= |t|^{n/2} \left\| e^{t\delta \cdot x} \mathcal{F}^{-1} \mathcal{M}(-t)u(t) \right\|_{L^1} \\ &= |t|^{n/2} \left\| e^{-t\delta \cdot \xi} \mathcal{F} \left[(\mathcal{M}^{-1}u)(t) \right] \right\|_{L^1} < \infty \end{aligned}$$

for all $t \neq 0, \delta \in \Omega$. Therefore, $(\mathcal{M}^{-1}u)(t)$ is real analytic and has an analytic continuation

$$\begin{aligned} (\mathcal{M}^{-1}A_\delta u)(t, x) &= e^{it\delta \cdot \nabla} \mathcal{M}^{-1}u(t, x) \\ &= \frac{1}{(2\pi)^{n/2}} \int_{\mathbb{R}^n} e^{i(x+it\delta) \cdot \xi} \mathcal{F}[(\mathcal{M}^{-1}u)(t)](\xi) d\xi \end{aligned}$$

for all $x + it\delta \in \mathbb{R}^n + it\Omega$ (see Appendix of [15]). Also we have

$$\sup_{\delta \in D} \left\| (\mathcal{M}^{-1}A_\delta u)(t) \right\|_{L^{p'}} \leq C|t|^{-n\left(\frac{1}{2} - \frac{1}{p'}\right)} \sup_{\delta \in D} \left\| e^{\delta \cdot x} (U^{-1}u)(t) \right\|_{L^p} < \infty$$

and

$$\begin{aligned} \sup_{\delta \in \prod_{j=1}^n (-a_j, a_j)} \left\| (\mathcal{M}^{-1}A_\delta u)(t) \right\|_{L^{p'}} &\leq \sum_{\alpha \geq 0} \frac{a^\alpha}{\alpha!} \left\| (J^\alpha u)(t) \right\|_{L^{p'}} \\ &\leq C|t|^{-n\left(\frac{1}{2} - \frac{1}{p'}\right)} \sum_{\alpha \geq 0} \frac{a^\alpha}{\alpha!} \left\| x^\alpha (U^{-1}u)(t) \right\|_{L^p} \\ &< \infty. \end{aligned}$$

□

By the relation $e^{\delta \cdot x} U^{-1}U\phi = e^{\delta \cdot x} \phi$, we immediately have the following fact for the free solutions:

Corollary 1 *Let $1 \leq p < 2$.*

- (1) *If $\phi \in G_p^a$, then $U(t)\phi, t \in \mathbb{R} \setminus \{0\}$, is real analytic and has an analytic continuation to $\mathbb{R}^n + it \prod_{j=1}^n (-a_j, a_j)$.*
- (2) *If $\phi \in G_p^D$, then $U(t)\phi, t \in \mathbb{R} \setminus \{0\}$, is real analytic and has an analytic continuation to $\mathbb{R}^n + itD$.*

3 Main Results

We put the interval $I_T = [0, T]$.

Theorem 1 *Let $n = 1, 1 < p < 2$ and $a \in (0, \infty)$. Then for any $\eta > 0$ there exists $T = T(\eta) > 0$ such that; for any $\phi \in G_p^a$, satisfying $\|\phi\|_{G_p^a} \leq \eta$ then the Cauchy problem (1.1)–(1.2) has a unique solution $u \in G_{p,p',2}^a\left(\frac{1}{p} - \frac{1}{2}\right)(I_T)$. Furthermore, $(\mathcal{M}^{-1}u)(t) \in \mathcal{H}^{p'}((-at, at)), t \in I_T \setminus \{0\}$.*

Theorem 2 *Let $n = 1, 1 < p < 2$. Let a domain $D \subset \mathbb{R}$ satisfying $0 \in D$ and $-D = D$. Then for any $\eta > 0$ there exists $T = T(\eta) > 0$ such that; for any $\phi \in G_p^D$,*

satisfying $\|\phi\|_{G_p^D} \leq \eta$ then the Cauchy problem (1.1)–(1.2) has a unique solution $u \in G_{p,p',2(\frac{1}{p}-\frac{1}{2})}^D(I_T)$. Furthermore, $(\mathcal{M}^{-1}u)(t) \in \mathcal{H}^{p'}(tD)$, $t \in I_T \setminus \{0\}$.

Theorem 3 Let $n \geq 1$, $0 < \gamma < \min(n, 2)$, $\max(\frac{2n}{n+\gamma}, \frac{2n}{n-\gamma+2}) < p < 2$ and $a \in (0, \infty)^n$. Then for any $\eta > 0$ there exists $T = T(\eta) > 0$ such that; for any $\phi \in G_p^a$, satisfying $\|\phi\|_{G_p^a} \leq \eta$ then the Cauchy problem (1.1)–(1.3) has a unique solution $u \in G_{p,q,2n(\frac{1}{p}-\frac{1}{2})}^a(I_T)$, with $q = \frac{2p}{(n+\gamma)p-2n}$. Furthermore, $(\mathcal{M}^{-1}u)(t) \in \mathcal{H}^{p'}(\prod_{j=1}^n(-a_jt, a_jt))$, $t \in I_T \setminus \{0\}$.

Theorem 4 Let $n \geq 1$, $0 < \gamma < \min(n, 2)$ and $\max(\frac{2n}{n+\gamma}, \frac{2n}{n-\gamma+2}) < p < 2$. Let a domain $D \subset \mathbb{R}^n$ satisfying $0 \in D$ and $-D = D$. Then for any $\eta > 0$ there exists $T = T(\eta) > 0$ such that; for any $\phi \in G_p^D$, satisfying $\|\phi\|_{G_p^D} \leq \eta$ then the Cauchy problem (1.1)–(1.3) has a unique solution $u \in G_{p,q,2n(\frac{1}{p}-\frac{1}{2})}^D(I_T)$, with $q = \frac{2p}{(n+\gamma)p-2n}$. Furthermore, $(\mathcal{M}^{-1}u)(t) \in \mathcal{H}^{p'}(tD)$, $t \in I_T \setminus \{0\}$.

Remark 1 $G_p^a \subset G_p^\Omega \subset G_p^b$, with $\Omega = \prod_{j=1}^n(-a_j, a_j)$, and $0 < b_j < a_j$, $j = 1, 2, \dots, n$ (see Theorem 2 in [15]).

Remark 2 Let $1 \leq p \leq \infty$. We see that

$$G_p^a \subset G_1^b, 0 < b_j < a_j, G_p^{D_1} \subset G_1^{D_2}, D_2 \Subset D_1, \\ \mathcal{H}^p(D_1) \subset \mathcal{H}^\infty(D_2), D_2 \Subset D_1$$

where $D_1, D_2 \subset \mathbb{R}^n$ are domain (see Appendix of [15] and Chapter III of [26]). Therefore, the Cauchy data $\phi \in G_p^\Omega$, satisfy $\phi \in G_1^{\Omega'}$ and solutions obtained in Theorems 1–4, $(\mathcal{M}^{-1}u)(t) \in \mathcal{H}^{p'}(t\Omega)$, $t \neq 0$, satisfy $(\mathcal{M}^{-1}u)(t) \in \mathcal{H}^\infty(t\Omega')$, $t \neq 0$, where $\Omega' \Subset \Omega$ with $\Omega = \prod_{j=1}^n(-a_j, a_j)$ or $\Omega = D$.

Remark 3 In Theorems 3 and 4, we need

$$p > \frac{2n}{n-\gamma+2} \text{ and } p > \frac{2n}{n+\gamma}.$$

The exponent $\frac{2n}{n-\gamma+2}$ appearing in the first condition is called a scaling limit which is well known and is considered as one candidate of the thresholds for the local well-posedness of (1.1)–(1.3). Thus our local result can reach almost critical L^p spaces if $n \geq 2$ and $\gamma > 1$. The exponent in the second condition, on the other hand, seems unfamiliar and one may wonder if the local result still holds for p below this exponent. However, it is conjectured that the Cauchy problem is ill posed for $p < \frac{2n}{n+\gamma}$, because of the singularity at zero frequency. This is deduced from the recent works [2] and [16] which study the well-posedness of (1.1)–(1.3) in \widehat{L}^p . For details, see the introduction in [16]. Note that $\frac{2n}{n+\gamma} \rightarrow 1$ as $\gamma \rightarrow n$ and thus the limit coincides with the lower

threshold of the local results for the cubic NLS (Theorems 1 and 2). Note also that $p = \frac{2n}{n+\gamma}$ is the exponent such that the trilinear operator

$$(u_1, u_2, u_3) \mapsto \mathcal{F} \left[(|x|^{-\gamma} * (u_1 \overline{u_2})) u_3 \right]$$

is defined and is continuous from $L^p \times L^p \times L^p$ to L^p .

4 Key Lemmas

We introduce the following two types of trilinear form \mathcal{T}_0 and \mathcal{T}_γ by

$$\mathcal{T}_0(u_1, u_2, u_3) = u_1 \overline{u_2} u_3$$

and

$$\mathcal{T}_\gamma(u_1, u_2, u_3) = (|x|^{-\gamma} * u_1 \overline{u_2}) u_3,$$

respectively. Then, we see that

$$\begin{aligned} &U(-t)\mathcal{T}_0(u_1, u_2, u_3) \\ &= \mathcal{M}(-t)\mathcal{F}_{\xi \rightarrow x}^{-1} i^n D(t^{-1})(\mathcal{M}(-t)u_1 \overline{\mathcal{M}(-t)u_2})\mathcal{M}(-t)u_3 \\ &= Ct^{-n}\mathcal{M}(-t)\mathcal{F}_{\xi \rightarrow x}^{-1}(D(t^{-1})\mathcal{M}(-t)u_1 \overline{D(t^{-1})\mathcal{M}(-t)u_2})D(t^{-1})\mathcal{M}(-t)u_3 \\ &= Ct^{-n} \left(\mathcal{M}(t)U(-t)u_1 * \left(\overline{\mathcal{M}(t)U(-t)u_2}(\cdot) \right) \right) * U(-t)u_3 \end{aligned}$$

and

$$\begin{aligned} &U(-t)\mathcal{T}_\gamma(u_1, u_2, u_3) \\ &= \mathcal{M}(-t)\mathcal{F}_{\xi \rightarrow x}^{-1} i^n D(t^{-1})(|\xi|^{-\gamma} * \mathcal{M}(-t)u_1 \overline{\mathcal{M}(-t)u_2})\mathcal{M}(-t)u_3 \\ &= C|t|^{-\gamma}\mathcal{M}(-t)\mathcal{F}_{\xi \rightarrow x}^{-1}(|\xi|^{-\gamma} * D(t^{-1})\mathcal{M}(-t)u_1 \overline{D(t^{-1})\mathcal{M}(-t)u_2}) \\ &\quad \times D(t^{-1})\mathcal{M}(-t)u_3 \\ &= C|t|^{-\gamma} \left(|x|^{-(n-\gamma)}\mathcal{M}(t)U(-t)u_1 * \left(\overline{\mathcal{M}(t)U(-t)u_2}(\cdot) \right) \right) * U(-t)u_3, \end{aligned}$$

for $t \neq 0$.

Lemma 1 ([31]) *Let $n = 1$. We have*

$$\left\| \left(U^{-1}\mathcal{T}_0(u_1, u_2, u_3) \right) (t) \right\|_{L^1} \leq C|t|^{-1} \prod_{j=1}^3 \left\| \left(U^{-1}u_j \right) (t) \right\|_{L^1},$$

for $t \neq 0$,

$$\begin{aligned} & \sup_{\tau \in I_T} \left(\tau \left\| \left(U^{-1} \mathcal{T}_0(u_1, u_2, u_3) \right) (\tau) \right\|_{L^1} \right) \\ & \leq C \prod_{j=1}^3 \left\{ \|u_j(0)\|_{L^1} + \int_{I_T} \left\| \left(U^{-1} \mathcal{L}u_j \right) (\tau) \right\|_{L^1} d\tau \right\}, \end{aligned}$$

and

$$\begin{aligned} & \left\{ \int_{I_T} \left\| \left(U^{-1} \mathcal{T}_0(u_1, u_2, u_3) \right) (\tau) \right\|_{L^2}^2 d\tau \right\}^{1/2} \\ & \leq C \prod_{j=1}^3 \left\{ \|u_j(0)\|_{L^2} + \int_{I_T} \left\| \left(U^{-1} \mathcal{L}u_j \right) (\tau) \right\|_{L^2} d\tau \right\}. \end{aligned}$$

Lemma 2 Let $n \geq 1$ and $0 < \gamma < n$. We have

$$\left\| \left(U^{-1} \mathcal{T}_\gamma(u_1, u_2, u_3) \right) (t) \right\|_{L^{\frac{2n}{n+\gamma}}} \leq C |t|^{-\gamma} \prod_{j=1}^3 \left\| \left(U^{-1} u_j \right) (t) \right\|_{L^{\frac{2n}{n+\gamma}}}$$

for all $t \neq 0$,

$$\begin{aligned} & \sup_{\tau \in I_T} \left(\tau^\gamma \left\| \left(U^{-1} \mathcal{T}_\gamma(u_1, u_2, u_3) \right) (\tau) \right\|_{L^{\frac{2n}{n+\gamma}}} \right) \\ & \leq C \prod_{j=1}^3 \left(\|u_j(0)\|_{L^{\frac{2n}{n+\gamma}}} + \int_{I_T} \left\| \left(U^{-1} \mathcal{L}u_j \right) (\tau) \right\|_{L^{\frac{2n}{n+\gamma}}} d\tau \right) \end{aligned}$$

and if $0 < \gamma < \min(n, 2)$, then

$$\begin{aligned} & \left\{ \int_{I_T} \left\| \left(U^{-1} \mathcal{T}_\gamma(u_1, u_2, u_3) \right) (\tau) \right\|_{L^2}^{2/\gamma} d\tau \right\}^{\gamma/2} \\ & \leq C \prod_{j=1}^3 \left\{ \|u_j(0)\|_{L^2} + \int_{I_T} \left\| \left(U^{-1} \mathcal{L}u_j \right) (\tau) \right\|_{L^2} d\tau \right\}. \end{aligned}$$

Proof

$$\begin{aligned} & |t|^\gamma \left\| U(-t) \mathcal{T}_\gamma(u_1, u_2, u_3) \right\|_{L^{p_0}} \\ & = C \left\| |x|^{-(n-\gamma)} \mathcal{M}(t) U(-t) u_1 * \left(\overline{\mathcal{M}(t) U(-t) u_2}(-\cdot) \right) * U(-t) u_3 \right\|_{L^{p_0}} \\ & \leq C \left\| |x|^{-(n-\gamma)} \mathcal{M}(t) U(-t) u_1 * \left(\overline{\mathcal{M}(t) U(-t) u_2}(-\cdot) \right) \right\|_{L^{p_1}} \left\| U(-t) u_3 \right\|_{L^{p_3}} \\ & = C \left\| \mathcal{F}^{-1} \left[|\xi|^{-\gamma} * \widehat{\mathcal{M}(t) U(-t) u_1} \left(\overline{\widehat{\mathcal{M}(t) U(-t) u_2}(-\cdot)} \right) \right] \right\|_{L^{p_1}} \left\| U(-t) u_3 \right\|_{L^{p_3}} \end{aligned}$$

$$\leq C \left\| |\xi|^{-\gamma} * \mathcal{M}(t)\widehat{U(-t)u_1} \left(\widehat{\mathcal{M}(t)U(-t)u_2}(-\cdot) \right) \right\|_{L^{\rho'_1}} \|U(-t)u_3\|_{L^{p_3}}$$

for $\frac{1}{p_0} = \frac{1}{\rho_1} + \frac{1}{p_3} - 1$, with $2 \leq \rho_1 \leq \infty$. By the Hardy–Littlewood–Sobolev inequality, with $\frac{1}{\rho'_1} = \frac{1}{\rho_2} + \frac{\gamma}{n} - 1$, $2 \leq \rho_2 \leq \infty$ and $n - \gamma < \frac{n}{\rho_2}$, we have

$$\begin{aligned} & |t|^\gamma \|U(-t)\mathcal{T}_\gamma(u_1, u_2, u_3)\|_{L^{p_0}} \\ & \leq C \left\| |\xi|^{-\gamma} * \mathcal{M}(t)\widehat{U(-t)u_1} \left(\widehat{\mathcal{M}(t)U(-t)u_2}(-\cdot) \right) \right\|_{L^{\rho'_1}} \|U(-t)u_3\|_{L^{p_3}} \\ & \leq C \left\| \mathcal{F} \left[\mathcal{M}(t)U(-t)u_1 * \left(\widehat{\mathcal{M}(t)U(-t)u_2} \right) (-\cdot) \right] \right\|_{L^{\rho_2}} \|U(-t)u_3\|_{L^{p_3}} \\ & \leq C \left\| \mathcal{M}(t)U(-t)u_1 * \left(\widehat{\mathcal{M}(t)U(-t)u_2} \right) (-\cdot) \right\|_{L^{\rho'_2}} \|U(-t)u_3\|_{L^{p_3}} \\ & \leq C \prod_{j=1}^3 \|U(-t)u_j\|_{L^{p_j}} \end{aligned}$$

for $\frac{1}{\rho_2} = \frac{1}{p_1} + \frac{1}{p_2} - 1$ and $\frac{1}{p_0} = \sum_{j=1}^3 \frac{1}{p_j} + \frac{\gamma}{n} - 1$. In particular, $p_j = \frac{2n}{n+\gamma}$, $j = 0, 1, 2, 3$, satisfies these conditions. By

$$u_j = Uu_j(0) - iS[\mathcal{L}u_j], \quad U^{-1}u_j = u_j(0) - iU^{-1}S[\mathcal{L}u_j],$$

we obtain the first and second inequalities. Finally, by the Hardy–Littlewood–Sobolev inequality with $\frac{\gamma}{3n} = \frac{3n-2\gamma}{3n} + \frac{\gamma}{n} - 1$ and the Hölder inequality with $\frac{1}{2} = \frac{\gamma}{3n} + \frac{3n-2\gamma}{6n}$, we have

$$\left\{ \int_{I_T} \|\mathcal{T}_\gamma(u_1, u_2, u_3)\|_{L^2}^{2/\gamma} \right\}^{\gamma/2} \leq C \prod_{j=1}^3 \|u_j\|_{L^{6/\gamma}(I_T; L^{\frac{6n}{3n-2\gamma}})},$$

where $(\frac{6}{\gamma}, \frac{6n}{3n-2\gamma})$ is an admissible pair and by the Strichartz estimate

$$\begin{aligned} & \left\{ \int_{I_T} \|\mathcal{T}_\gamma(u_1, u_2, u_3)(\tau)\|_{L^2}^{2/\gamma} d\tau \right\}^{\gamma/2} \\ & \leq C \prod_{j=1}^3 \left\{ \|u_j(0)\|_{L^2} + \int_{I_T} \|(U^{-1}\mathcal{L}u_j)(\tau)\|_{L^2} d\tau \right\}. \end{aligned}$$

This completes the proof. □

We obtain the following two inequalities by the multi-linear interpolation between $\tau^{-\alpha}L^\infty(\tau^{-2}d\tau, I_T; L^1)$ and $\tau^{-\alpha}L^q(\tau^{-2}d\tau, I_T; L^2)$, for $\alpha = 1, \gamma$ respectively (see

Chapter 4 of [1] and [31]), where

$$\|u\|_{\tau^\alpha L^r(\tau^{-2}d\tau, I_T; L^p)} = \left\{ \int_{I_T} \tau^{\alpha r} \|u(\tau, \cdot)\|_{L^p}^r \tau^{-2} d\tau \right\}^{1/r}, \quad 1 \leq r < \infty, \quad 1 \leq p \leq \infty$$

and

$$\|u\|_{\tau^\alpha L^\infty(\tau^{-2}d\tau, I_T; L^p)} = \sup_{\tau \in I_T} \tau^\alpha \|u(\tau, \cdot)\|_{L^p}, \quad 1 \leq p \leq \infty.$$

Lemma 3 ([12,31]) *We have*

$$\begin{aligned} & \left\{ \int_{I_T} \tau^{2\left(\frac{1}{p}-\frac{1}{2}\right)q} \left\| \left(U^{-1} \mathcal{T}_0(u_1, u_2, u_3) \right) (\tau) \right\|_{L^p}^q d\tau \right\}^{1/q} \\ & \leq C \prod_{j=1}^3 \left\{ \|u_j(0)\|_{L^p} + \int_{I_T} \left\| \left(U^{-1} \mathcal{L}u_j \right) (\tau) \right\|_{L^p} d\tau \right\}, \end{aligned}$$

for $n = 1, 1 < p < 2, q = p'$ and

$$\begin{aligned} & \left\{ \int_{I_T} \tau^{2n\left(\frac{1}{p}-\frac{1}{2}\right)q} \left\| \left(U^{-1} \mathcal{T}_\gamma(u_1, u_2, u_3) \right) (\tau) \right\|_{L^p}^q d\tau \right\}^{1/q} \\ & \leq C \prod_{j=1}^3 \left\{ \|u_j(0)\|_{L^p} + \int_{I_T} \left\| \left(U^{-1} \mathcal{L}u_j \right) (\tau) \right\|_{L^p} d\tau \right\}, \end{aligned}$$

for $0 < \gamma < \min(n, 2), \frac{2n}{n+\gamma} < p < 2, q = \frac{2p}{(n+\gamma)p-2n}$.

Lemma 4

(1) *Let $1 \leq p < 2, 1 \leq q \leq \infty, \theta > 0$ and let $u \in G_{p,q,\theta}^D(I_T)$. Then*

$$A_\delta(|u|^2u) = A_\delta u \overline{A_{-\delta} u} A_\delta u$$

for all $\delta \in D$.

(2) *Let $\frac{2n}{n+\gamma} \leq p < 2, 1 \leq q \leq \infty, \theta > 0$ and let $u \in G_{p,q,\theta}^D(I_T)$. Then*

$$A_\delta \left((|x|^{-\gamma} * |u|^2)u \right) = (|x|^{-\gamma} * (A_\delta u \overline{A_{-\delta} u})) A_\delta u$$

for all $\delta \in D$.

Proof Let $t \neq 0$. It is sufficient to show

$$e^{\delta \cdot x} U(-t) \left[(|u|^2u)(t) \right] \in L^1$$

for all $\delta \in D$, by Proposition 1 above. Indeed, we have

$$\begin{aligned} & e^{\delta \cdot x} U(-t) \left[(|u|^2 u)(t) \right] \\ &= C t^{-n} \left(e^{\delta \cdot x} \mathcal{M}(t) U(-t) u(t) * \left(e^{\delta \cdot x} \overline{\mathcal{M}(t) U(-t) u(t)}(-\cdot) \right) \right) \\ & \quad * e^{\delta \cdot x} U(-t) u(t) \in L^1 \end{aligned}$$

for all $\delta \in D$, because $e^{\delta \cdot x} U(-t) u(t) \in L^1 \cap L^p$ for all $\delta \in D$. Hence $(\mathcal{M}^{-1}|u|^2 u)(t)$ is analytic on $\mathbb{R}^n + itD$ and its analytic continuation is represented as

$$(\mathcal{M}^{-1}|u|^2 u)(t, x + it\delta) = e^{it\delta \cdot \nabla} (\mathcal{M}^{-1}|u|^2 u)(t, x), \quad x + it\delta \in \mathbb{R}^n + itD,$$

and

$$A_\delta(|u|^2 u)(t) = \mathcal{M}(t) e^{it\delta \cdot \nabla} \mathcal{M}(-t) (|u|^2 u)(t) = (A_\delta u)(t) \overline{(A_{-\delta} u)(t)} (A_\delta u)(t)$$

for all $\delta \in D$. Similarly, we have

$$\begin{aligned} & e^{\delta \cdot x} U(-t) [(|x|^{-\gamma} * |u|^2 u)(t)] \\ &= C |t|^{-\gamma} \left(|x|^{-(n-\gamma)} e^{\delta \cdot x} \mathcal{M}(t) U(-t) u(t) * \left(e^{\delta \cdot x} \overline{\mathcal{M}(t) U(-t) u(t)}(-\cdot) \right) \right) \\ & \quad * e^{\delta \cdot x} U(-t) u(t) \in L^{\frac{2n}{n+\gamma}} \end{aligned}$$

for all $\delta \in D$ by Lemma 2 above and hence

$$\begin{aligned} & e^{\delta \cdot x} U(-t) [(|x|^{-\gamma} * |u|^2 u)(t)] \\ &= C |t|^{-\gamma} \left(|x|^{-(n-\gamma)} e^{\delta \cdot x} \mathcal{M}(t) U(-t) u(t) * \left(e^{\delta \cdot x} \overline{\mathcal{M}(t) U(-t) u(t)}(-\cdot) \right) \right) \\ & \quad * e^{\delta \cdot x} U(-t) u(t) \in L^1 \end{aligned}$$

for all $\delta \in D$. □

5 Proof of Theorem 1

We define a complete metric space $(B_T^a(R), d)$ by

$$\begin{aligned} B_T^a(R) &= \left\{ u \in G_{p, p', 2(\frac{1}{p} - \frac{1}{2})}^a(I_T); u(0) = \phi, \sum_{\alpha \geq 0} \frac{a^\alpha}{\alpha!} \|J^\alpha u\|_{X_{p', 2(\frac{1}{p} - \frac{1}{2})}^p(I_T)} \leq R \right\}, \\ d(u, v) &= \sum_{\alpha \geq 0} \frac{a^\alpha}{\alpha!} \|J^\alpha (u - v)\|_{X_{p', 2(\frac{1}{p} - \frac{1}{2})}^p(I_T)}. \end{aligned}$$

We show the map $\Phi : u \mapsto \Phi u$, $\Phi u = U\phi - i\lambda S[|u|^2u]$, is a contraction mapping in $(B_T^a(R), d)$. We have

$$J^\alpha \Phi u = Ux^\alpha \phi - i\lambda \sum_{\beta+\gamma+\delta=\alpha} \frac{\alpha!(-1)^{|\gamma|}}{\beta!\gamma!\delta!} S [J^\beta u \overline{J^\gamma u} J^\delta u]$$

and

$$\begin{aligned} U^{-1} \mathcal{L} J^\alpha \Phi u &= \lambda U^{-1} \sum_{\alpha_1+\alpha_2+\alpha_3=\alpha} \frac{\alpha!(-1)^{|\alpha_2|}}{\alpha_1!\alpha_2!\alpha_3!} J^{\alpha_1} u \overline{J^{\alpha_2} u} J^{\alpha_3} u \\ &= \lambda \sum_{\alpha_1+\alpha_2+\alpha_3=\alpha} \frac{\alpha!(-1)^{|\alpha_2|}}{\alpha_1!\alpha_2!\alpha_3!} U^{-1} \mathcal{T}_0 (J^{\alpha_1} u, J^{\alpha_2} u, J^{\alpha_3} u). \end{aligned}$$

Therefore,

$$\begin{aligned} &\left\{ \int_{I_T} \tau^{2\left(\frac{1}{p}-\frac{1}{2}\right)p'} \left\| \left(U^{-1} \mathcal{L} J^\alpha \Phi u \right) (\tau) \right\|_{L^p}^{p'} d\tau \right\}^{1/p'} \\ &\leq C \sum_{\alpha_1+\alpha_2+\alpha_3=\alpha} \frac{\alpha!}{\alpha_1!\alpha_2!\alpha_3!} \prod_{j=1}^3 \left\{ \|x^{\alpha_j} \phi\|_{L^p} + \int_{I_T} \left\| \left(U^{-1} \mathcal{L} J^{\alpha_j} u \right) (\tau) \right\|_{L^p} d\tau \right\} \\ &= C \sum_{\alpha_1+\alpha_2+\alpha_3=\alpha} \alpha! \prod_{j=1}^3 \left\{ \frac{1}{\alpha_j!} \|x^{\alpha_j} \phi\|_{L^p} + \frac{1}{\alpha_j!} \int_{I_T} \left\| \left(U^{-1} \mathcal{L} J^{\alpha_j} u \right) (\tau) \right\|_{L^p} d\tau \right\} \end{aligned}$$

and

$$\begin{aligned} &\int_{I_T} \left\| \left(U^{-1} \mathcal{L} J^{\alpha_j} u \right) (\tau) \right\|_{L^p} d\tau \\ &= \int_{I_T} \tau^{-2\left(\frac{1}{p}-\frac{1}{2}\right)} \tau^{2\left(\frac{1}{p}-\frac{1}{2}\right)} \left\| \left(U^{-1} \mathcal{L} J^{\alpha_j} u \right) (\tau) \right\|_{L^p} d\tau \\ &\leq \left\{ \int_{I_T} \tau^{p-2} d\tau \right\}^{1/p} \left\{ \int_{I_T} \tau^{2\left(\frac{1}{p}-\frac{1}{2}\right)p'} \left\| \left(U^{-1} \mathcal{L} J^{\alpha_j} u \right) (\tau) \right\|_{L^p}^{p'} d\tau \right\}^{1/p'} \\ &= T^{\frac{1}{p'}} \left\{ \int_{I_T} \tau^{2\left(\frac{1}{p}-\frac{1}{2}\right)p'} \left\| \left(U^{-1} \mathcal{L} J^{\alpha_j} u \right) (\tau) \right\|_{L^p}^{p'} d\tau \right\}^{1/p'}. \end{aligned}$$

Also we have the difference term

$$\begin{aligned} &U^{-1} \mathcal{L} (\Phi J^\alpha u - \Phi J^\alpha v) \\ &= \lambda \sum_{\alpha_1+\alpha_2+\alpha_3=\alpha} \frac{\alpha!(-1)^{|\alpha_2|}}{\alpha_1!\alpha_2!\alpha_3!} U^{-1} \left[\mathcal{T}_0 (J^{\alpha_1} u, J^{\alpha_2} u, J^{\alpha_3} (u - v)) \right. \\ &\quad \left. + \mathcal{T}_0 (J^{\alpha_1} v, J^{\alpha_2} v, J^{\alpha_3} (u - v)) + \mathcal{T}_0 (J^{\alpha_1} u, J^{\alpha_2} (u - v), J^{\alpha_3} v) \right]. \end{aligned}$$

Therefore,

$$\sum_{\alpha \geq 0} \frac{a^\alpha}{\alpha!} \|J^\alpha \Phi u\|_{X_{p', 2(\frac{1}{p}-\frac{1}{2})}^p}(I_T) \leq C \left(\eta + T^{\frac{1}{p'}} R \right)^3,$$

$$d(\Phi u, \Phi v) \leq CT^{\frac{1}{p'}} \left(\eta + T^{\frac{1}{p'}} R \right)^2 d(u, v)$$

and Φ is a contraction mapping with $R > 0$ and $T > 0$ satisfying

$$\begin{cases} T^{\frac{1}{p'}} < \min \left(\frac{1}{2^{2/3}C\eta^2}, \frac{2^{1/3}-1}{2C\eta^2} \right), \\ R = 2C\eta^3. \end{cases}$$

6 Proof of Theorem 2

We define a complete metric space $(B_T^D(R), d)$ by

$$B_T^D(R) = \left\{ u \in G_{p, p', 2(\frac{1}{p}-\frac{1}{2})}^D(I_T); u(0) = \phi, \sup_{\delta \in D} \|A_\delta u\|_{X_{p', 2(\frac{1}{p}-\frac{1}{2})}^p}(I_T) \leq R \right\},$$

$$d(u, v) = \sup_{\delta \in D} \|A_\delta(u - v)\|_{X_{p', 2(\frac{1}{p}-\frac{1}{2})}^p}(I_T).$$

We show the map $\Phi : u \mapsto \Phi u, \Phi u = U\phi - i\lambda S[|u|^2u]$, is a contraction mapping in $(B_T^D(R), d)$. We have

$$A_\delta \Phi u = Ue^{\delta \cdot x} \phi - i\lambda S[A_\delta u \overline{A_{-\delta} u} A_\delta u],$$

and

$$U^{-1} \mathcal{L} A_\delta \Phi u = \lambda U^{-1} A_\delta u \overline{A_{-\delta} u} A_\delta u = \lambda U^{-1} \mathcal{T}_0(A_\delta u, A_{-\delta} u, A_\delta u).$$

Therefore,

$$\left\{ \int_{I_T} \tau^{2(\frac{1}{p}-\frac{1}{2})p'} \left\| (U^{-1} \mathcal{L} A_\delta \Phi u)(\tau) \right\|_{L^p}^q d\tau \right\}^{1/q}$$

$$\leq C \prod_{j=1}^3 \left\{ \left\| e^{(-1)^{j+1} \delta \cdot x} \phi \right\|_{L^p} + \int_{I_T} \left\| (U^{-1} \mathcal{L} A_{(-1)^{j+1} \delta} u)(\tau) \right\|_{L^p} d\tau \right\}$$

and

$$\int_{I_T} \left\| (U^{-1} \mathcal{L} A_{(-1)^{j+1} \delta} u)(\tau) \right\|_{L^p} d\tau$$

$$\begin{aligned}
 &= \int_{I_T} \tau^{-2\left(\frac{1}{p}-\frac{1}{2}\right)} \tau^{2\left(\frac{1}{p}-\frac{1}{2}\right)} \left\| \left(U^{-1} \mathcal{L} A_{(-1)^{j+1} \delta} u \right) (\tau) \right\|_{L^p} d\tau \\
 &\leq \left\{ \int_{I_T} \tau^{p-2} d\tau \right\}^{1/p} \left\{ \int_{I_T} \tau^{2\left(\frac{1}{p}-\frac{1}{2}\right)p'} \left\| \left(U^{-1} \mathcal{L} A_{(-1)^{j+1} \delta} u \right) (\tau) \right\|_{L^p}^{p'} d\tau \right\}^{1/p'} \\
 &= T^{\frac{1}{p'}} \left\{ \int_{I_T} \tau^{2\left(\frac{1}{p}-\frac{1}{2}\right)p'} \left\| \left(U^{-1} \mathcal{L} A_{(-1)^{j+1} \delta} u \right) (\tau) \right\|_{L^p}^{p'} d\tau \right\}^{1/p'}.
 \end{aligned}$$

Also we have the difference term

$$\begin{aligned}
 &U^{-1} \mathcal{L}(\Phi u - \Phi v) \\
 &= \lambda U^{-1} [\mathcal{T}_0(A_\delta u, A_{-\delta} u, A_\delta(u - v)) + \mathcal{T}_0(A_\delta v, A_{-\delta} v, A_\delta(u - v)) \\
 &\quad + \mathcal{T}_0(A_\delta u, A_{-\delta}(u - v), A_\delta v)].
 \end{aligned}$$

Therefore,

$$\begin{aligned}
 \sup_{\delta \in D} \|A_\delta \Phi u\|_{X^{p, 2\left(\frac{1}{p}-\frac{1}{2}\right)}(I_T)} &\leq C \left(\eta + T^{\frac{1}{p'}} R \right)^3, \\
 d(\Phi u, \Phi v) &\leq C T^{\frac{1}{p'}} \left(\eta + T^{\frac{1}{p'}} R \right)^2 d(u, v)
 \end{aligned}$$

and Φ is a contraction mapping with $R > 0$ and $T > 0$ satisfying

$$\begin{cases} T^{\frac{1}{p'}} < \min \left(\frac{1}{2^{2/3} C \eta^2}, \frac{2^{1/3}-1}{2C \eta^2} \right), \\ R = 2C \eta^3. \end{cases}$$

7 Proof of Theorem 3

We define a complete metric space $(B_T^a(R), d)$ by

$$\begin{aligned}
 B_T^a(R) &= \left\{ u \in G_{p,q,2n\left(\frac{1}{p}-\frac{1}{2}\right)}^a(I_T); u(0) = \phi, \sum_{\alpha \geq 0} \frac{\alpha^\alpha}{\alpha!} \|J^\alpha u\|_{X^{p, 2n\left(\frac{1}{p}-\frac{1}{2}\right)}(I_T)} \leq R \right\}, \\
 d(u, v) &= \sum_{\alpha \geq 0} \frac{\alpha^\alpha}{\alpha!} \|J^\alpha(u - v)\|_{X^{p, 2n\left(\frac{1}{p}-\frac{1}{2}\right)}(I_T)}.
 \end{aligned}$$

We show the map $\Phi : u \mapsto \Phi u, \Phi u = U\phi - i\lambda S[|u|^2 u]$, is a contraction mapping in $(B_T^a(R), d)$. We have

$$J^\alpha \Phi u = Ux^\alpha \phi - i\lambda \sum_{\beta+\gamma+\delta=\alpha} \frac{\alpha!(-1)^{|\gamma|}}{\beta! \gamma! \delta!} S [J^\beta u \overline{J^\gamma u} J^\delta u]$$

and

$$\begin{aligned}
 U^{-1} \mathcal{L} J^\alpha \Phi u &= \lambda U^{-1} \sum_{\alpha_1 + \alpha_2 + \alpha_3 = \alpha} \frac{\alpha! (-1)^{|\alpha_2|}}{\alpha_1! \alpha_2! \alpha_3!} (|x|^{-\gamma} * J^{\alpha_1} u \overline{J^{\alpha_2} u}) J^{\alpha_3} u \\
 &= \lambda \sum_{\alpha_1 + \alpha_2 + \alpha_3 = \alpha} \frac{\alpha! (-1)^{|\alpha_2|}}{\alpha_1! \alpha_2! \alpha_3!} U^{-1} \mathcal{T}_\gamma (J^{\alpha_1} u, J^{\alpha_2} u, J^{\alpha_3} u).
 \end{aligned}$$

Therefore,

$$\begin{aligned}
 &\left\{ \int_{I_T} \tau^{2n(\frac{1}{p} - \frac{1}{2})q} \left\| (U^{-1} \mathcal{L} J^\alpha \Phi u) (\tau) \right\|_{L^p}^q d\tau \right\}^{1/q} \\
 &\leq C \sum_{\alpha_1 + \alpha_2 + \alpha_3 = \alpha} \frac{\alpha!}{\alpha_1! \alpha_2! \alpha_3!} \prod_{j=1}^3 \left\{ \|x^{\alpha_j} \phi\|_{L^p} + \int_{I_T} \left\| (U^{-1} \mathcal{L} J^{\alpha_j} u) (\tau) \right\|_{L^p} d\tau \right\} \\
 &= C \sum_{\alpha_1 + \alpha_2 + \alpha_3 = \alpha} \alpha! \prod_{j=1}^3 \left\{ \frac{1}{\alpha_j!} \|x^{\alpha_j} \phi\|_{L^p} + \frac{1}{\alpha_j!} \int_{I_T} \left\| (U^{-1} \mathcal{L} J^{\alpha_j} u) (\tau) \right\|_{L^p} d\tau \right\}
 \end{aligned}$$

and

$$\begin{aligned}
 &\int_{I_T} \left\| (U^{-1} \mathcal{L} J^{\alpha_j} u) (\tau) \right\|_{L^p} d\tau \\
 &= \int_{I_T} \tau^{-2n(\frac{1}{p} - \frac{1}{2})} \tau^{2n(\frac{1}{p} - \frac{1}{2})} \left\| (\partial_\tau U^{-1} J^{\alpha_j} u) (\tau) \right\|_{L^p} d\tau \\
 &\leq \left\{ \int_{I_T} \tau^{-2n(\frac{1}{p} - \frac{1}{2})q'} d\tau \right\}^{1/q'} \left\{ \int_{I_T} \tau^{2n(\frac{1}{p} - \frac{1}{2})q} \left\| (U^{-1} \mathcal{L} J^{\alpha_j} u) (\tau) \right\|_{L^p}^q d\tau \right\}^{1/q} \\
 &= T^{\frac{(2+n-\gamma)p-2n}{(2-n-\gamma)p+2n}} \left\{ \int_{I_T} \tau^{2n(\frac{1}{p} - \frac{1}{2})q} \left\| (U^{-1} \mathcal{L} J^{\alpha_j} u) (\tau) \right\|_{L^p}^q d\tau \right\}^{1/q}.
 \end{aligned}$$

Also we have the difference term

$$\begin{aligned}
 &U^{-1} \mathcal{L} (\Phi J^\alpha u - \Phi J^\alpha v) \\
 &= \lambda \sum_{\alpha_1 + \alpha_2 + \alpha_3 = \alpha} \frac{\alpha! (-1)^{|\alpha_2|}}{\alpha_1! \alpha_2! \alpha_3!} U^{-1} \left[\mathcal{T}_\gamma (J^{\alpha_1} (u - v), J^{\alpha_2} u, J^{\alpha_3} u) \right. \\
 &\quad \left. + \mathcal{T}_\gamma (J^{\alpha_1} v, J^{\alpha_2} v, J^{\alpha_3} (u - v)) + \mathcal{T}_\gamma (J^{\alpha_1} v, J^{\alpha_2} (u - v), J^{\alpha_3} u) \right].
 \end{aligned}$$

Therefore,

$$\sum_{\alpha \geq 0} \frac{a^\alpha}{\alpha!} \|J^\alpha \Phi u\|_{X^p_{q, 2n(\frac{1}{p} - \frac{1}{2})}(I_T)} \leq C \left(\eta + T^{\frac{(2+n-\gamma)p-2n}{(2-n-\gamma)p+2n} \frac{1}{q'}} R \right)^3,$$

$$d(\Phi u, \Phi v) \leq CT^{\frac{(2+n-\gamma)p-2n}{(2-n-\gamma)p+2n} \frac{1}{q'}} \left(\eta + T^{\frac{(2+n-\gamma)p-2n}{(2-n-\gamma)p+2n} \frac{1}{q'}} R \right)^2 d(u, v)$$

and Φ is a contraction mapping with $R > 0$ and $T > 0$ satisfying

$$\begin{cases} T^{\frac{(2+n-\gamma)p-2n}{(2-n-\gamma)p+2n} \frac{1}{q'}} < \min \left(\frac{1}{2^{2/3}C\eta^2}, \frac{2^{1/3}-1}{2C\eta^2} \right), \\ R = 2C\eta^3. \end{cases}$$

8 Proof of Theorem 4

We define a complete metric space $(B_T^D(R), d)$ by

$$B_T^D(R) = \left\{ u \in G^D_{p,q,2n(\frac{1}{p}-\frac{1}{2})}(I_T); u(0) = \phi, \sup_{\delta \in D} \|A_\delta u\|_{X^p_{q,2n(\frac{1}{p}-\frac{1}{2})}(I_T)} \leq R \right\},$$

$$d(u, v) = \sup_{\delta \in D} \|A_\delta(u - v)\|_{X^p_{q,2n(\frac{1}{p}-\frac{1}{2})}(I_T)}.$$

We show the map $\Phi : u \mapsto \Phi u, \Phi u = U\phi - i\lambda S[|u|^2u]$, is a contraction mapping in $(B_T^D(R), d)$. We have

$$A_\delta \Phi u = Ue^{\delta \cdot x} \phi - i\lambda S[A_\delta u \overline{A_{-\delta} u} A_\delta u],$$

and

$$U^{-1} \mathcal{L} A_\delta \Phi u = \lambda U^{-1} (|x|^{-\gamma} * A_\delta u \overline{A_{-\delta} u}) A_\delta u = \lambda U^{-1} \mathcal{T}_\gamma(A_\delta u, A_{-\delta} u, A_\delta u).$$

Therefore,

$$\begin{aligned} & \left\{ \int_{I_T} \tau^{2n(\frac{1}{p}-\frac{1}{2})q} \left\| (U^{-1} \mathcal{L} A_\delta \Phi u)(\tau) \right\|_{L^p}^q d\tau \right\}^{1/q} \\ & \leq C \prod_{j=1}^3 \left\{ \left\| e^{(-1)^{j+1}\delta \cdot x} \phi \right\|_{L^p} + \int_{I_T} \left\| (U^{-1} \mathcal{L} A_{(-1)^{j+1}\delta} u)(\tau) \right\|_{L^p} d\tau \right\} \end{aligned}$$

and

$$\begin{aligned} & \int_{I_T} \left\| (U^{-1} \mathcal{L} A_{(-1)^{j+1}\delta} u)(\tau) \right\|_{L^p} d\tau \\ & = \int_{I_T} \tau^{-2n(\frac{1}{p}-\frac{1}{2})} \tau^{2n(\frac{1}{p}-\frac{1}{2})} \left\| (U^{-1} \mathcal{L} A_{(-1)^{j+1}\delta} u)(\tau) \right\|_{L^p} d\tau \\ & \leq \left\{ \int_{I_T} \tau^{-2n(\frac{1}{p}-\frac{1}{2})q'} d\tau \right\}^{1/q'} \left\{ \int_{I_T} \tau^{2n(\frac{1}{p}-\frac{1}{2})q} \left\| (U^{-1} \mathcal{L} A_{(-1)^{j+1}\delta} u)(\tau) \right\|_{L^p}^q d\tau \right\}^{1/q} \end{aligned}$$

$$= T^{\frac{(2+n-\gamma)p-2n}{(2-n-\gamma)p+2n} \frac{1}{q'}} \left\{ \int_{I_T} \tau^{2n(\frac{1}{p}-\frac{1}{2})q} \left\| \left(U^{-1} \mathcal{L} A_{(-1)^{j+1}\delta u} \right) (\tau) \right\|_{L^p}^q d\tau \right\}^{1/q}.$$

Also we have the difference term

$$\begin{aligned} & U^{-1} \mathcal{L}(\Phi u - \Phi v) \\ &= \lambda U^{-1} \left[\mathcal{T}_\gamma (A_\delta(u - v), A_{-\delta}u, A_\delta u) + \mathcal{T}_\gamma (A_\delta v, A_{-\delta}v, A_\delta(u - v)) \right. \\ & \quad \left. + \mathcal{T}_\gamma (A_\delta v, A_{-\delta}(u - v), A_\delta u) \right]. \end{aligned}$$

Therefore,

$$\begin{aligned} \sup_{\delta \in D} \| A_\delta \Phi u \|_{X^p_{p', 2n(\frac{1}{p}-\frac{1}{2})}(I_T)} &\leq C \left(\eta + T^{\frac{(2+n-\gamma)p-2n}{(2-n-\gamma)p+2n} \frac{1}{q'}} R \right)^3, \\ d(\Phi u, \Phi v) &\leq CT^{\frac{(2+n-\gamma)p-2n}{(2-n-\gamma)p+2n} \frac{1}{q'}} \left(\eta + T^{\frac{(2+n-\gamma)p-2n}{(2-n-\gamma)p+2n} \frac{1}{q'}} R \right)^2 d(u, v) \end{aligned}$$

and Φ is a contraction mapping with $R > 0$ and $T > 0$ satisfying

$$\begin{cases} T^{\frac{(2+n-\gamma)p-2n}{(2-n-\gamma)p+2n} \frac{1}{q'}} < \min \left(\frac{1}{2^{2/3}C\eta^2}, \frac{2^{1/3}-1}{2C\eta^2} \right), \\ R = 2C\eta^3. \end{cases}$$

Acknowledgements The authors would like to thank the anonymous referees for their helpful comments and suggestions.

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