

ON THE PERIODIC SCHRÖDINGER-DEBYE EQUATION

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ABSTRACT. We study local and global well-posedness of the initial value problem for the Schrödinger-Debye equation in the *periodic case*. More precisely, we prove local well-posedness for the periodic Schrödinger-Debye equation with subcritical nonlinearity in arbitrary dimensions. Moreover, we derive a new *a priori* estimate for the H^1 norm of solutions of the periodic Schrödinger-Debye equation. A novel phenomenon obtained as a by-product of this *a priori* estimate is the global well-posedness of the periodic Schrödinger-Debye equation in dimensions 1 and 2 *without* any smallness hypothesis of the H^1 norm of the initial data in the “focusing” case.

1. Introduction. The main theme of this paper is the well-posedness of the initial value problem (IVP) for the *Schrödinger-Debye equation* (SDE):

$$\begin{cases} i\partial_t u + \Delta u = uv, & t \geq 0, \quad x \in \mathbb{T}^n, \\ K\partial_t v + v = \varepsilon|u|^\alpha, \\ u(0, x) = u_0(x), \quad v(0, x) = v_0(x), \end{cases} \quad (1)$$

where $\alpha = p - 2 > 0$, u is a complex-valued function, v is a real-valued function, $K > 0$, $\varepsilon = \pm 1$ and Δ is the Laplacian operator in the x -variable.

This equation appears naturally in certain *nonlinear optics* phenomena. Indeed, the equation (1) is obtained from the *Maxwell-Debye system*

$$\begin{cases} i\partial_t A + \frac{c}{k\eta_0} \Delta A = \frac{\omega_0}{\eta_0} \nu A, \\ K\partial_t \nu + \nu = \eta_2 |A|^\alpha, \end{cases}$$

via the rescaling

$$\begin{aligned} u(t, x) &= \sqrt{\frac{\omega_0 |\eta_2|}{\eta_0}} A(t, \sqrt{\frac{c}{k\eta_0}} x), \\ v(t, x) &= \frac{\omega_0}{\eta_0} \nu(t, \sqrt{\frac{c}{k\eta_0}} x). \end{aligned}$$

Physically, the Maxwell-Debye system (with $\alpha = 2$) arises in nonlinear optics describing the non-resonant delayed interaction of an electromagnetic wave with a certain media. In this system, A denotes the envelope of a light wave that travels through a media. The wave induces a change ν of the refractive index in the material (initially η_0 for an electromagnetic wave of frequency ω_0) with a slight delay K . The

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parameter η_2 is related with the magnitude and the sign of the coupling of the wave and the matter. Finally, c is the light velocity in the vacuum and k is the wave vector of the incident electromagnetic wave. See [6] and references therein for discussions of this model.

Mathematically, the well-posedness of the IVP (1) *in the non-periodic case* (i.e., $x \in \mathbb{R}^n$) was recently studied by Bidégaray [1], [2] and Corcho, Linares [6].

The results proved by Bidégaray, roughly speaking, were local well-posedness in $L^2(\mathbb{R}^n)$ for data $u_0, v_0 \in L^2(\mathbb{R}^n)$ and local well-posedness in $H^1(\mathbb{R}^n)$ for data $u_0, v_0 \in H^1(\mathbb{R}^n)$ ($n = 1, 2, 3$), although the persistence property was not obtained.

More recently, Corcho and Linares [6], making an optimal use of *Strichartz's inequalities* for the linear Schrödinger operator, were able to improve Bidégaray's results.

The strategy used by Bidégaray and Corcho, Linares was a combination of the Strichartz inequality and a fixed point argument.

In this paper we apply the same strategy to the IVP (1), namely, use a fixed point argument and Strichartz inequality in the periodic case. However, there is an extra difficulty in our case because the exact analogue of the Strichartz inequality does not hold in the torus \mathbb{T}^n , and Strichartz-like inequalities may only holds locally in time.

The idea to overcome this is to use the work of Bourgain [3], where the correct analogue of Strichartz's inequality was found and applied to the nonlinear periodic Schrödinger equation (again by a fixed point argument).

In order to apply the fixed point method to solve the Schrödinger-Debye equation, we start by decoupling the equation (1) to obtain the integral formulation:

$$v(t) = e^{-t/K}v_0(x) + \frac{\varepsilon}{K} \int_0^t e^{-(t-\tau)/K} |u(\tau)|^\alpha d\tau, \quad (2)$$

$$u(t) = U(t)u_0 - i \int_0^t U(t-\tau)w(\tau)d\tau, \quad (3)$$

with $U(t) = e^{it\Delta}$, $w(t) = F_0(u)(t) + F_1(u)(t)$, where

$$F_0(u) = e^{-t/K}uv_0 \quad \text{and} \quad F_1(u) = \frac{\varepsilon}{K}u \int_0^t e^{-(t-\tau)/K} |u(\tau)|^\alpha d\tau.$$

In this setting, we show the following local well-posedness results:

Theorem 1.1 ($n = 1$). *The SDE (1) with cubic nonlinearity (i.e., $\alpha = 2$) is locally well-posed for $H^s \times H^s$ initial data for any $s \geq 0$.*

Theorem 1.2 ($n \geq 1$). *The SDE (1) is locally well-posed for $H^s \times H^s$ initial data with $s > 0$ and $2 \leq \alpha < \frac{4}{n-2s}$.*

Remark 1. The appearance of the exponent $4/(n - 2s)$ in the previous result becomes more natural if one recalls that Bidegaray [1] showed that the solutions of the SDE converge in H^r (with $r - 2 > n/2$) to certain solutions of the cubic NLS (at least for some time interval and for compatible initial data $v_0 = \varepsilon|u_0^2|$) and the exponent $4/n - 2s$ is the *critical exponent* for the NLS equation (with respect to scaling considerations).

From these local well-posedness results, the conservation of the L^2 norm of u and an *a priori* H^1 estimate we obtain the following global well-posedness results:

Theorem 1.3 ($n = 1$). *The SDE (1) with cubic nonlinearity $\alpha = 2$ is globally well-posed for initial data in $H^s \times H^s$ with $s \geq 0$. Also, the SDE (1) is globally well-posed for $H^1 \times H^1$ initial data if $\alpha \geq 1$.*

Theorem 1.4 ($n = 2$). *The SDE (1) with cubic nonlinearity $\alpha = 2$ is globally well-posed for initial data in $H^s \times H^s$ with $s \geq 1$.*

Remark 2. A direct comparison with the global well-posedness theory of the periodic nonlinear Schrödinger equation in the focusing setting [3] reveals a novel phenomenon in the global well-posedness features in the “focusing case” (i.e., $\varepsilon = -1$) of the SDE (1). Indeed, since the Hamiltonian of the focusing NLS do not control the H^1 norm of the solutions, we need some smallness assumptions of the H^1 norm of the initial data in order to derive global well-posedness theorems. On the other hand, the structure of the nonlinear term of the SDE (1) allows us to conclude the same global well-posedness results for the SDE *without any smallness hypothesis*. This subtle difference between the NLS and the SDE occurs because the evolution of v in the SDE permits to derive an a priori estimate for the H^1 norm of u , although we do not have conserved Hamiltonians.

We close the introduction with the scheme of this paper. In section 2, we revisit the restriction of the Fourier transform method of Bourgain. In particular, we recall the definition of the Bourgain spaces $X^{s,b}$ and some of its properties. Also, we revisit the Strichartz type estimates which are the basic tools to deal with the nonlinear terms of the SDE. In section 3, we prove the local well-posedness results in the theorems 1.1 and 1.2. In section 4, we derive an a priori estimate for the H^1 norm. By standard arguments, this implies the global well-posedness theorems 1.3 and 1.4. Finally, we briefly discuss some questions related to the well-posedness results in this paper.

2. Preliminaries. This section is devoted to introduce the reader to the setting of Bourgain [3].

2.1. Restriction of the Fourier transform. The first main ingredient of the proofs of our results is Bourgain’s technique of restriction of the Fourier transform below.

As Bourgain [3, p. 136], we are going to find a solution u of the Schrödinger-Debye equation (1) which is local in time, that is, take a function $0 \leq \psi_1 \leq 1$ such that $\text{supp}(\psi_1) \subset [-2\delta, 2\delta]$, $\psi_1 \equiv 1$ on $[0, \delta]$. In the sequel $n := d - 1$.

Inspired by equation (3), our goal is to construct a function u satisfying

$$u(t) = \psi_1(t)U(t)u_0 - i\psi_1(t) \int_0^t U(t - \tau)w(\tau)d\tau. \tag{4}$$

If we write u_0, u, w as Fourier series

$$\begin{aligned} u_0(x) &= \sum_{\xi \in \mathbb{Z}^{d-1}} \hat{u}_0(\xi)e^{2\pi i \langle x, \xi \rangle} \\ u(x, t) &= \sum_{\xi \in \mathbb{Z}^{d-1}} e^{2\pi i \langle x, \xi \rangle} \int_{-\infty}^{\infty} e^{2\pi i \lambda t} \hat{u}(\xi, \lambda) d\lambda \\ w(x, t) &= \sum_{\xi \in \mathbb{Z}^{d-1}} e^{2\pi i \langle x, \xi \rangle} \int_{-\infty}^{\infty} e^{2\pi i \lambda t} \hat{w}(\xi, \lambda) d\lambda. \end{aligned}$$

Then the integral equation (4) is

$$\begin{aligned} u(x, t) &= \psi_1(t) \sum_{\xi \in \mathbb{Z}^{d-1}} \hat{u}_0(\xi) e^{2\pi i \langle x, \xi \rangle + t|\xi|^2} \\ &\quad + \frac{1}{2\pi} \psi_1(t) \sum_{\xi \in \mathbb{Z}^{d-1}} e^{2\pi i \langle x, \xi \rangle + t|\xi|^2} \int_{-\infty}^{\infty} \frac{e^{2\pi i(\lambda - |\xi|^2)t} - 1}{\lambda - |\xi|^2} \hat{w}(\xi, \lambda) d\lambda, \end{aligned} \quad (5)$$

We denote by Φ the map defined by (5), i.e.,

$$\begin{aligned} \Phi(u)(t, x) &= \psi_1(t) \sum_{\xi \in \mathbb{Z}^{d-1}} \hat{u}_0(\xi) e^{2\pi i \langle x, \xi \rangle + t|\xi|^2} \\ &\quad + \frac{1}{2\pi} \psi_1(t) \sum_{\xi \in \mathbb{Z}^{d-1}} e^{2\pi i \langle x, \xi \rangle + t|\xi|^2} \int_{-\infty}^{\infty} \frac{e^{2\pi i(\lambda - |\xi|^2)t} - 1}{\lambda - |\xi|^2} \hat{w}(\xi, \lambda) d\lambda, \end{aligned}$$

The right hand side of (5) is controlled by the contributions

$$\psi_1(t) \sum_{\xi \in \mathbb{Z}^{d-1}} \hat{u}_0(\xi) e^{2\pi i \langle x, \xi \rangle + t|\xi|^2}; \quad (6)$$

and

$$\frac{1}{2\pi} \psi_1(t) \sum_{\xi \in \mathbb{Z}^{d-1}} e^{2\pi i \langle x, \xi \rangle + t|\xi|^2} \int_{-\infty}^{\infty} \frac{e^{2\pi i(\lambda - |\xi|^2)t} - 1}{\lambda - |\xi|^2} \hat{w}(\xi, \lambda) d\lambda \quad (7)$$

We apply the Picard's fixed point method in the Bourgain spaces $X^{s,b}$ associated to the norm

$$\|f\|_{X^{s,b}} := \| \langle \xi \rangle^s \langle \lambda - \xi^2 \rangle^b \hat{f}(\xi, \lambda) \|_{L_{\xi, \lambda}^2}.$$

Remark 3. $X^{s,b} \subset L_t^\infty H^s$ for any $b > 1/2$. Thus, we can use the $X^{s,b}$ spaces with $b > 1/2$ to prove the well-posedness results.

The idea is to prove that the integral formulation of the SDE (1) is a contraction of a large ball in the $X^{s,b}$. Therefore, the main task is to estimate these two terms. At this point the following inequalities comes to the rescue

$$\|(6)\|_{X^{s,b}} \leq c \|u_0\|_{H^s}. \quad (8)$$

and

$$\|(7)\|_{X^{s,b}} \leq c \|w\|_{X^{s,b'-1}} \quad (9)$$

for $b' > 1/2$ and $b' \geq b$ (see [5] for further details). Hence, it suffices to control the expression $\|w\|_{X^{s,b'-1}}$. To accomplish this goal, we recall some properties of the Bourgain spaces.

Lemma 2.1. *We have*

$$\|\psi(t)f\|_{X^{s,b}} \leq c \|f\|_{X^{s,b}}$$

for any $s, b \in \mathbb{R}$ and, furthermore, if $-1/2 < b' \leq b < 1/2$, then for any $0 < T < 1$ we have

$$\|\psi_T(t)f\|_{X^{s,b'}} \leq c T^{b-b'} \|f\|_{X^{s,b}}.$$

Proof. First of all, note that $\langle \lambda - \lambda_0 - |\xi|^2 \rangle^b \leq c \langle \lambda_0 \rangle^{|b|} \langle \lambda - |\xi|^2 \rangle^b$; hence, we obtain

$$\|e^{it\lambda_0} f\|_{X^{s,b}} \leq c \langle \lambda_0 \rangle^{|b|} \|f\|_{X^{s,b}}.$$

Using that $\psi(t) = \int \widehat{\psi}(\lambda_0) e^{it\lambda_0} d\lambda_0$, we conclude

$$\|\psi(t)f\|_{X^{s,b}} \leq c \left(\int |\widehat{\psi}(\lambda_0)| \langle \lambda_0 \rangle^{|b|} \right) \|f\|_{X^{s,b}}.$$

Since ψ is smooth with compact support, the first estimate follows.

Next we prove the second estimate. By conjugation we may assume $s = 0$ and, by composition it suffices to treat the cases $0 \leq b' \leq b$ or $b \leq b' \leq 0$. By duality, we may take $0 \leq b' \leq b$. Finally, by interpolation with the trivial case $b' = b$, we may consider $b' = 0$. This reduces matters to show that

$$\|\psi_T(t)f\|_{L^2} \leq cT^b \|f\|_{X^{0,b}}$$

for $0 < b < 1/2$. Partitioning the frequency spaces into the cases $\langle \lambda - |\xi|^2 \rangle \geq 1/T$ and $\langle \lambda - |\xi|^2 \rangle \leq 1/T$, we see that in the former case we'll have

$$\|f\|_{X^{0,0}} \leq cT^b \|f\|_{X^{0,b}}$$

and the desired estimate follows because the multiplication by ψ is a bounded operation in Bourgain's spaces. In the latter case, by Plancherel and Cauchy-Schwarz

$$\begin{aligned} \|f(t)\|_{L_x^2} &\leq \|\widehat{f(t)}(\xi)\|_{L_\xi^2} \leq \left\| \int_{\langle \lambda - |\xi|^2 \rangle \leq 1/T} |\widehat{f}(\lambda, \xi)| d\lambda \right\|_{L_\xi^2} \\ &\leq T^{b-1/2} \left\| \left(\int \langle \lambda - |\xi|^2 \rangle^{2b} |\widehat{f}(\lambda, \xi)|^2 d\lambda \right)^{1/2} \right\|_{L_\xi^2} = T^{b-1/2} \|f\|_{X^{0,b}}. \end{aligned}$$

Integrating this against ψ_T concludes the proof of the lemma. □

In order to keep a precise control of the nonlinear term w , we recall the Strichartz-type inequalities in the periodic setting derived in [3].

2.2. Some one-dimensional estimates. In the 1-dimensional case, specially for the cubic nonlinearity, the following Strichartz estimate will be useful:

Lemma 2.2. *It holds $X^{0,3/8} \subset L_{x,t}^4(\mathbb{T} \times [0, 1])$. More precisely,*

$$\|f\|_{L^4(\mathbb{T} \times [0,1])} \leq c \|f\|_{X^{0,3/8}}.$$

Next we introduce the definition:

Definition 2.3. Let $d \geq 1$, $S \subset \mathbb{Z}^d$ and $p > 2$. We define $K_p(S)$ to be the smallest number such that

$$\left\| \sum_{\gamma \in S} a_\gamma e^{2\pi i \langle x, \gamma \rangle} \right\|_{L^p(\mathbb{T}^d)} \leq K_p(S) \left(\sum |a_n|^2 \right)^{1/2}.$$

Also, when the nonlinearity is not cubic, we will use the following L^6 -estimate:

Proposition 1. *If $S_N = \{(n, n^2) : |n| \leq N\}$ then*

$$K_6(S_N) < \exp c \frac{\log N}{\log \log N}. \tag{10}$$

In particular,

$$\left\| \sum_{n \in \mathbb{Z}} a_n e^{i(n x + n^2 t)} \right\|_{L^6(\mathbb{T}^2)} \ll N^\varepsilon \left(\sum |a_n|^2 \right)^{1/2}, \forall \varepsilon > 0. \tag{11}$$

Since this proposition is not difficult to show, we include a proof of it here.

Proof. Let $f = \sum_{n=1}^N a_n e^{i(n x + n^2 t)}$. Then:

$$\|f\|_6 = \|f^3\|_2^2 = \sum_{n,j} \left| \sum_{n_1^2 + n_2^2 + (n - n_1 - n_2)^2 = j} a_{n_1} a_{n_2} a_{n - n_1 - n_2} \right|^2.$$

Define $r_{n,j} = \#\{(n_1, n_2) : |n_i| \leq N, n_1^2 + n_2^2 + (n - n_1 - n_2)^2 = j\}$. We have:

$$\sum_{n,j} \left| \sum_{n_1^2 + n_2^2 + (n - n_1 - n_2)^2 = j} a_{n_1} a_{n_2} a_{n - n_1 - n_2} \right|^2 \leq \max_{|n| \leq 3N, |j| \leq 3N^2} r_{n,j} \cdot \left(\sum_{|n| \leq N} |a_n|^2 \right)^3.$$

Hence, it remains to prove that $r_{n,j} < \exp c \frac{\log N}{\log \log N}$.

The condition $n_1^2 + n_2^2 + (n - n_1 - n_2)^2 = j$ is $n_1^2 + n_2^2 - n n_1 - n n_2 + n_1 n_2 = \frac{j - n^2}{2}$, i.e.,

$$\frac{3}{4}(n_1 + n_2)^2 + \frac{1}{4}(n_1 - n_2)^2 - n(n_1 + n_2) = \frac{j - n^2}{2}.$$

If we put $m_1 = n_1 + n_2, m_2 = n_1 - n_2$, then:

$$(3m_1 - 2n)^2 + 3m_2^2 = 6j - 2n^2,$$

which has the form $X^2 + 3Y^2 = A$, where $X, Y, A \in \mathbb{Z}$.

Put $\rho = e^{2\pi i/3} = \frac{1+i\sqrt{3}}{2}$. Then $X^2 + 3Y^2 = A$ if and only if $X + i\sqrt{3}Y$ divides A in $\mathbb{Z} + \rho\mathbb{Z}$. Since $\mathbb{Z} + \rho\mathbb{Z}$ is an Euclidean domain, the number of divisors of A is at most $\exp c \frac{\log A}{\log \log A} < \exp c \frac{\log N}{\log \log N}$.

Because $(3m_1 - 2n, m_2)$ defines (n_1, n_2) , this concludes the proof. \square

2.3. Some higher dimensional estimates. For positive integers A, N , consider the sets

$$\Lambda_{A,N} = \{\zeta = (\xi, \lambda) \in \mathbb{Z}^n \times \mathbb{R} : N \leq |\xi| < 2N, A \leq |\lambda - |\xi|^2| < 2A\}.$$

For an interval I of \mathbb{Z}^n , we define

$$\Lambda_{A,I} = \{\zeta \in I \times \mathbb{R} : A \leq |\lambda - |\xi|^2| < 2A\}.$$

Definition 2.4. Given a function $u \in L^2(\mathbb{T}^n \times \mathbb{R})$,

$$u = \sum_{\xi \in \mathbb{Z}^n} \int d\lambda \hat{u}(\zeta) e^{2\pi i(\langle x, \xi \rangle + \lambda t)},$$

we define

$$\| \|u\| \| = \sup_{A,N} (A+1)^{1/2} (N+1)^s \left(\int_{\Lambda_{A,N}} |\hat{u}(\zeta)|^2 d\zeta \right)^{1/2}. \tag{12}$$

Fix an interval $[-\delta, \delta]$. We will consider the restriction norm $\| \|u\| \| = \inf \| \tilde{u} \|$, where the infimum is taken over all \tilde{u} coinciding with u on $\mathbb{T}^n \times [0, \delta]$.

Define $S_{d,N} = \{(n_1, \dots, n_{d-1}, |\bar{n}|^2) : n_j \in \mathbb{Z}, |n_j| < N\}$, $\bar{n} = (n_1, \dots, n_{d-1})$ and $|\bar{n}|^2 = n_1^2 + \dots + n_{d-1}^2$.

Definition 2.5. A number p is called an *admissible exponent* if

$$p \geq \frac{2(d+1)}{d-1} \quad \text{and} \quad K_p(S_{d,N}) \ll N^\varepsilon N^{\frac{d-1}{2} - \frac{d+1}{p}}, \tag{13}$$

Concerning the existence and the properties of admissible exponents we have three important results:

Proposition 2 (Proposition 3.6 of [3]). *For $n = 2, 3, 4$, the exponent 4 is admissible, i.e.,*

- $K_4(S_{3,N}) \ll N^\varepsilon$
- $K_4(S_{4,N}) \ll N^{\frac{1}{4} + \varepsilon}$
- $K_4(S_{5,N}) \ll N^{\frac{1}{2} + \varepsilon}$

Proposition 3 (Proposition 3.110 of [3]). *For $n \geq 4$, $p \geq \frac{2(n+4)}{n}$,*

$$K_p(S_{d,N}) < cN^{\frac{d-1}{2} - \frac{d+1}{p}}.$$

Proposition 4 (Proposition 3.113 of [3]). *If $p_2 > p_1 \geq p_0 = \frac{2(d+1)}{d-1}$ and $K_{p_1}(S_{d,N}) \ll N^{\frac{d-1}{2} - \frac{d+1}{p_1} + \varepsilon}$, then $K_{p_2}(S_{d,N}) \leq C_{p_2} N^{\frac{d-1}{2} - \frac{d+1}{p_2}}$.*

The reason for the introduction of admissible exponents is explained by the good properties (with respect to the Fourier transform) below.

Let p_0 be admissible. By proposition 4, for $p > p_0$,

$$\left\| \sum_{|\xi| \leq N} a_\xi e^{2\pi i(\langle x, \xi \rangle + t|\xi|^2)} \right\|_{L^p(\mathbb{T}^{d-1} \times \mathbb{R})} \leq N^{\frac{d-1}{2} - \frac{d+1}{p}} \left(\sum_{n \in \mathbb{Z}} |a_n|^2 \right)^{1/2}.$$

Let I be a $(d-1)$ -interval of size N in \mathbb{Z}^{d-1} centered at ξ_0 . Writing

$$\langle x, \xi \rangle + t|\xi|^2 = \langle x, \xi_0 \rangle + t|\xi_0|^2 + \langle x + 2t\xi_0, \xi - \xi_0 \rangle + t|\xi - \xi_0|^2.$$

The change of variables $x' = x + 2t\xi_0$, $t' = t$ implies that also

$$\left\| \sum_{\xi \in I} a_\xi e^{2\pi i(\langle x, \xi \rangle + t|\xi|^2)} \right\|_{L^p(\mathbb{T}^{d-1} \times \mathbb{R})} \leq N^{\frac{d-1}{2} - \frac{d+1}{p}} \left(\sum_{\xi \in I} |a_\xi|^2 \right)^{1/2}.$$

It follows that (writing $\lambda = |\xi|^2 + k$, $|k| < A$) the map

$$L^2_{\Lambda_{A,I}} \longrightarrow L^p(\mathbb{T}^n \times \mathbb{R}_{loc}) \tag{14}$$

$$\{a_\zeta\}_{\zeta \in \Lambda_{A,I}} \rightarrow \int_{\Lambda_{A,I}} a_\zeta e^{2\pi i(\langle x, \xi \rangle + t\lambda)} d\zeta$$

has norm bounded by $A^{1/2} N^{\frac{d-1}{2} - \frac{d+1}{p}}$.

Since the map (14) from $L^2_{\Lambda_{A,I}}$ to $L^2(\mathbb{T}^n \times \mathbb{R}_{loc})$ has also bounded norm, by interpolation we obtain the following lemma:

Lemma 2.6. *Let $p_1 > p_0$, $p_1 > p_2 > 2$, $\frac{1}{p_2} = \frac{1-\theta}{p_1} + \frac{\theta}{2}$. Then the map (14) ranging into $L^{p_2}(\mathbb{T}^n \times \mathbb{R}_{loc})$ has norm bounded by*

$$A^{\frac{1}{2}(1-\theta)} N^{(\frac{d-1}{2} - \frac{d+1}{p})(1-\theta)}.$$

To finish these preliminaries, we introduce the notation: for a dyadic M ,

$$u_M = \sum_{|\xi| \leq M} e^{2\pi i \langle x, \xi \rangle} \int \hat{u}(\xi, \lambda) e^{2\pi i \lambda t} d\lambda,$$

$$P_M u = u_M - u_{\frac{M}{2}}.$$

If I is an interval of \mathbb{Z}^n ,

$$P_I u = \sum_{\xi \in I} e^{2\pi i \langle x, \xi \rangle} \int \hat{u}(\xi, \lambda) e^{2\pi i \lambda t} d\lambda$$

$$= \sum_{A \text{ dyadic}} \int_{\Lambda_{A,I}} \hat{u}(\zeta) e^{2\pi i (\langle x, \xi \rangle + \lambda t)} d\zeta. \tag{15}$$

This dyadic localization will be helpful in the analysis of the Bourgain norm of the nonlinearity of the equation (1).

For later use, we observe that, using lemma 2.6

$$\|P_I u\|_{p_2} \leq c \sum_{A \text{ dyadic}} A^{\frac{1}{2}(1-\theta)} M^{(\frac{d-1}{2} - \frac{d+1}{p})(1-\theta)} \left(\int_{\Lambda_{A,I}} |\hat{u}(\zeta)|^2 d\zeta \right)^{1/2}, \tag{16}$$

if the size of I is M .

Similarly,

$$\|P_M u\|_{p_2} \leq c \sum_{A \text{ dyadic}} A^{\frac{1}{2}(1-\theta)} M^{(\frac{d-1}{2} - \frac{d+1}{p})(1-\theta)} \left(\int_{\Lambda_{A,M}} |\hat{u}(\zeta)|^2 d\zeta \right)^{1/2}$$

$$\leq c M^{(\frac{d-1}{2} - \frac{d+1}{p})(1-\theta) - s} \|u\|. \tag{17}$$

3. Local well-posedness for the periodic SDE. The basic lemma in the proof of our local well-posedness result is:

Lemma 3.1. *If $s < \frac{d-1}{2}$, $\alpha < \frac{4}{d-1-2s}$ and $p_0 < \frac{2(d+1)}{d-1-\frac{2}{3}s}$, where p_0 is an admissible exponent, then*

$$A^{-1/2} N^s \left(\int_{\Lambda_{A,N}} |\hat{w}(\zeta)|^2 d\zeta \right)^{1/2} \leq c A^{-\theta} N^{-\theta} (\|v_0\|_{H^s} \|u\| + \|u\|^{1+\alpha}), \tag{18}$$

for some $\theta > 0$.

Proof. Write $w = F_0(u) + F_1(u)$ with $F_0(u) := \mu u$ and $F_1(u) := \eta u$, where $\mu = e^{-t/K} v_0$ and $\eta = \frac{\epsilon}{K} \int_0^t e^{-(t-\tau)/K} |u(\tau)|^\alpha d\tau$. This reduces our goal to prove the estimates

$$A^{-1/2} N^s \left(\int_{\Lambda_{A,N}} |\hat{F}_0(\zeta)|^2 d\zeta \right)^{1/2} \leq c A^{-\theta} N^{-\theta} \|v_0\|_{H^s} \|u\|, \tag{19}$$

and

$$A^{-1/2} N^s \left(\int_{\Lambda_{A,N}} |\hat{F}_1(\zeta)|^2 d\zeta \right)^{1/2} \leq c A^{-\theta} N^{-\theta} \|u\|^{1+\alpha}. \tag{20}$$

First we analyse the left-hand side of (19). Write

$$F_0 = u\mu = e^{-t/K} \sum \left(u_M(v_0)_M - u_{\frac{M}{2}}(v_0)_{\frac{M}{2}} \right).$$

Hence, it suffices to prove the bound (19) with F_0 replaced by

$$P_M u \cdot e^{-t/K} (v_0)_M$$

and

$$u_{\frac{M}{2}} \cdot e^{-t/K} P_M v_0.$$

with $M \geq N$.

Because $u_M = \sum_{M_1 \leq M} P_{M_1} u$, $(v_0)_M = \sum_{M_1 \leq M} P_{M_1} v_0$ and $P_M u = \sum_I P_I u$, where I is a decomposition of $\frac{M}{2} \leq |\xi| \leq M$ into intervals of size M_1 , our task is to show that (19) holds with F_0 replaced by

$$(F_0^{(1)})_I := P_I u \cdot e^{-t/K} P_{M_1} v_0$$

and

$$(F_0^{(2)})_I := P_{M_1} u \cdot e^{-t/K} P_I v_0$$

Choose $p_1 > p_0$, $p_1 > p_2 > 2$, $\frac{1}{p_2} = \frac{1-\theta_2}{p_1} + \frac{\theta_2}{2}$.

The dual form of lemma 2.6 gives

$$\left(\int_{\Lambda_{A,I}} |\widehat{F_0^{(1)}}_I(\zeta)|^2 d\zeta \right)^{1/2} \leq c A^{\frac{1}{2}(1-\theta_2)} M^{(\frac{d-1}{2} - \frac{d+1}{p_1})(1-\theta_2)} \|(F_0^{(1)})_I\|_{p'_2}$$

and

$$\left(\int_{\Lambda_{A,I}} |\widehat{F_0^{(2)}}_I(\zeta)|^2 d\zeta \right)^{1/2} \leq c A^{\frac{1}{2}(1-\theta_2)} M^{(\frac{d-1}{2} - \frac{d+1}{p_1})(1-\theta_2)} \|(F_0^{(2)})_I\|_{p'_2}$$

On the other hand, by Hölder's inequality

$$\|(F_0^{(1)})_I\|_{p'_2} \leq c \|P_I u\|_{p_2} \|e^{-t/K} P_{M_1} v_0\|_{\frac{p_2 p'_2}{p_2 p'_2}}.$$

and

$$\|(F_0^{(2)})_I\|_{p'_2} \leq c \|P_I v_0\|_{p_2} \|e^{-t/K} P_{M_1} u\|_{\frac{p_2 p'_2}{p_2 p'_2}}.$$

Furthermore, using (16), we obtain

$$\left(\sum_I \|P_I u\|_{p_2}^2 \right)^{1/2} \leq c M_1^{(\frac{d-1}{2} - \frac{d+1}{p_1})(1-\theta_2)} \cdot M^{-s} \|u\|.$$

and

$$\left(\sum_I \|P_I v_0\|_{p_2}^2 \right)^{1/2} \leq c M_1^{(\frac{d-1}{2} - \frac{d+1}{p_1})(1-\theta_2)} \cdot M^{-s} \|v_0\|_{H^s}.$$

Also, taking

$$p_3 > p_0, p_3 > p_4 > 2, \frac{1}{p_4} = \frac{1-\theta_4}{p_3} + \frac{\theta_4}{2} \text{ and } 1 > \frac{2}{p_2} + \frac{1}{p_4}$$

then, the estimate (17) implies

$$\|e^{-t/K} P_{M_1} u\|_{\frac{p_2 p'_2}{p_2 p'_2}} \leq \|P_{M_1} u\|_{p_4} \leq M_1^{(\frac{d-1}{2} - \frac{d+1}{p_3})(1-\theta_4)-s} \|u\|$$

and

$$\|e^{-t/K} P_{M_1} v_0\|_{\frac{p_2 p'_2}{p_2 p'_2}} \leq \|P_{M_1} v_0\|_{p_4} \leq M_1^{(\frac{d-1}{2} - \frac{d+1}{p_3})(1-\theta_4)-s} \|v_0\|_{H^s}.$$

Thus, after performing the summations over $M_1 \leq M$ and $M \geq N$ in the previous estimates, we get the desired bounds on $F_0^{(1)}$ and $F_0^{(2)}$. In particular, (19) is proved, if there are numbers p_1, \dots, p_4 verifying the relations above.

Next, we show the estimate (20). Write

$$F_1 = u\eta = \frac{\varepsilon}{K} \sum \left(u_M \int_0^t e^{-(t-\tau)/K} |u_M|^\alpha d\tau - u_{\frac{M}{2}} \int_0^t e^{-(t-\tau)/K} |u_{\frac{M}{2}}|^\alpha d\tau \right).$$

So, we have to evaluate (20) with F_1 replaced by

$$\frac{\varepsilon}{K} P_M u \cdot \int_0^t e^{-(t-\tau)/K} |u_M|^\alpha d\tau,$$

and

$$\frac{\varepsilon}{K} u_{\frac{M}{2}} \int_0^t e^{-(t-\tau)/K} (|u_M|^\alpha - |u_{\frac{M}{2}}|^\alpha) d\tau.$$

with $M \geq N$.

Since for $\alpha \geq 2$ and complex numbers z, w ,

$$|z|^\alpha - |w|^\alpha = (z - w)\phi_1(z, w) + (\bar{z} - \bar{w})\phi_2(z, w),$$

where $|\phi_1|, |\phi_2| \leq c(|z| + |w|)^{\alpha-1}$, if we write $u_M = \sum_{M_1 \leq M} P_{M_1} u$, it is sufficient to estimate (20) with F_1 replaced by

$$\frac{\varepsilon}{K} P_M u \cdot \int_0^t e^{-(t-\tau)/K} P_{M_1} u \cdot \phi(u_{M_1}, u_{\frac{M_1}{2}}) d\tau \tag{21}$$

and

$$\frac{\varepsilon}{K} P_{M_1} u \cdot \int_0^t e^{-(t-\tau)/K} P_M u \cdot \phi(u_M, u_{\frac{M}{2}}) d\tau \tag{22}$$

where $M_1 \leq M, M \geq N$. We subdivide $\frac{M}{2} < |\xi| \leq M$ in intervals I of size M_1 and write

$$P_M u = \sum_I P_I u.$$

Because the functions $\mathcal{A}_I = \frac{\varepsilon}{K} P_I u \cdot \int_0^t e^{-(t-\tau)/K} P_{M_1} u \cdot \phi(u_{M_1}, u_{\frac{M_1}{2}}) d\tau$ (resp. $\mathcal{B}_I = \frac{\varepsilon}{K} P_{M_1} u \cdot \int_0^t e^{-(t-\tau)/K} P_I u \cdot \phi(u_M, u_{\frac{M}{2}}) d\tau$) have disjointly supported Fourier transforms, the contributions of (21), (22) to (20) are

$$A^{-1/2} N^s \left(\sum_I \int_{\Lambda_{A,I}} |\hat{\mathcal{A}}_I(\zeta)|^2 d\zeta \right)^{1/2} \tag{23}$$

and

$$A^{-1/2} N^s \left(\sum_I \int_{\Lambda_{A,I}} |\hat{\mathcal{B}}_I(\zeta)|^2 d\zeta \right)^{1/2}. \tag{24}$$

We deal first with the contribution (23). Choose $p_1 > p_0, p_1 > p_2 > 2, \frac{1}{p_2} = \frac{1-\theta_2}{p_1} + \frac{\theta_2}{2}$.

The dual form of lemma 2.6 gives

$$\left(\int_{\Lambda_{A,I}} |\hat{\mathcal{A}}_I(\zeta)|^2 d\zeta \right)^{1/2} \leq c A^{\frac{1}{2}(1-\theta_2)} M^{(\frac{d-1}{2} - \frac{d+1}{p_1})(1-\theta_2)} \|\mathcal{A}_I\|_{p_2'} \tag{25}$$

and, by Hölder's inequality

$$\|\mathcal{A}_I\|_{p'_2} \leq c \|P_I u\|_{p_2} \left\| \int_0^t e^{-(t-\tau)/K} P_{M_1} u \cdot \phi(u_{M_1}, u_{\frac{M_1}{2}}) d\tau \right\|_{\frac{p_2-p'_2}{p_2 p'_2}}. \tag{26}$$

Using (16), we obtain

$$\left(\sum_I \|P_I u\|_{p_2}^2 \right) \leq c M_1^{(\frac{d-1}{2} - \frac{d+1}{p_1})(1-\theta_2)} \cdot M^{-s} \|u\|. \tag{27}$$

On the other hand, choosing

$$p_3 > p_0, p_3 > p_4 > 2, \frac{1}{p_4} = \frac{1-\theta_4}{p_3} + \frac{\theta_4}{2} \text{ and } 1 > \frac{2}{p_2} + \frac{1}{p_4} \tag{28}$$

then

$$\left\| \int_0^t e^{-(t-\tau)/K} P_{M_1} u \cdot \phi(u_{M_1}, u_{\frac{M_1}{2}}) d\tau \right\|_{\frac{p_2-p'_2}{p_2 p'_2}} \leq \|P_{M_1} u\|_{p_4} \cdot \|\phi\|_{(1-\frac{2}{p_2} - \frac{1}{p_4})^{-1}} \tag{29}$$

Note that

$$\|\phi\|_{(1-\frac{2}{p_2} - \frac{1}{p_4})^{-1}} \leq c \|u_{M_1}\|_{(\alpha-1)(1-\frac{2}{p_2} - \frac{1}{p_4})^{-1}}^{\alpha-1} \tag{30}$$

But, writing $u_{M_1} = \sum_{M_2 < M_1} \text{dyadic} P_{M_2} u$, if we choose $p_5 > p_0, p_5 > p_6 > 2, \frac{1}{p_6} = \frac{1-\theta_6}{p_5} + \frac{\theta_6}{2}$ and $\frac{\alpha-1}{p_6} \leq 1 - \frac{2}{p_2} - \frac{1}{p_4}$, then

$$(30) \leq c \|u\|^{\alpha-1}. \tag{31}$$

Putting together the estimates (31), (29), (17) and performing summations over $M_1 \leq M$ and $M \geq N$, we proved

$$(23) \leq c A^{-\theta} N^{-\theta} \cdot \|u\|^{1+\alpha} \tag{32}$$

for some $\theta > 0$, provided that we can assure the existence of p_1, \dots, p_6 satisfying the relations above.

Similarly, the contribution of (24) can be analysed as follows. Keeping the same notation as above, the dual form of the lemma 2.6 still yields

$$\left(\int_{\Lambda_{A,I}} |\hat{\mathcal{B}}_I(\zeta)|^2 d\zeta \right)^{1/2} \leq c A^{\frac{1}{2}(1-\theta_2)} M^{(\frac{d-1}{2} - \frac{d+1}{p_1})(1-\theta_2)} \|\mathcal{B}_I\|_{p'_2} \tag{33}$$

and, by Hölder's inequality

$$\|\mathcal{B}_I\|_{p'_2} \leq c \|P_{M_1} u\|_{p_4} \left\| \int_0^t e^{-(t-\tau)/K} P_I u \cdot \phi(u_{M_1}, u_{\frac{M_1}{2}}) d\tau \right\|_{\tilde{p}_4}, \tag{34}$$

where $\tilde{p}_4 = (1 - \frac{1}{p_2} - \frac{1}{p_4})^{-1}$.

Using (16), we obtain again

$$\left(\sum_I \|P_I u\|_{p_2}^2 \right) \leq c M_1^{(\frac{d-1}{2} - \frac{d+1}{p_1})(1-\theta_2)} \cdot M^{-s} \|u\|. \tag{35}$$

On the other hand, choosing

$$\frac{1}{\tilde{p}_4} = \frac{1}{p_2} + \frac{1}{p_4} \tag{36}$$

then, since $\widehat{p}_4 = (1 - \frac{2}{p_2} - \frac{1}{p_4})^{-1}$,

$$\| \int_0^t e^{-(t-\tau)/K} P_{M_1} u \cdot \phi(u_{M_1}, u_{\frac{M_1}{2}}) d\tau \|_{\widehat{p}_4} \leq c \|P_I u\|_{p_2} \cdot \|\phi\|_{(1-\frac{2}{p_2}-\frac{1}{p_4})^{-1}} \quad (37)$$

Thus, we can apply the same arguments used in the treatment of (23) to get

$$(24) \leq c A^{-\theta} N^{-\theta} \|u\|^{1+\alpha}. \quad (38)$$

Finally, it remains only to justify the existence of the numbers p_1, \dots, p_6 satisfying the claimed relations. However, it is not difficult to prove (see [3, p.149]) that these numbers exist if $s < \frac{d-1}{2}$, $\alpha < \frac{4}{d-1-2s}$ and $p_0 < \frac{2(d+1)}{d-1-\frac{2}{3}s}$. \square

Once this lemma is proved, it is a standard matter to get the local well-posedness statements in the theorems 1.1 and 1.2. Indeed, the lemma 3.1 can be applied to give the estimate

$$\|w\|_{X^{s,-1/2+}} \leq c(\|v_0\|_{H^s} \|u\|_{X^{s,1/2}} + \|u\|_{X^{s,1/2}}^{1+\alpha}).$$

In particular, this estimate can be combined with the bounds (8) and (9) to obtain that the integral formulation of the SDE (1) is a contraction of a large ball in the space $X^{s,b}$ into itself. This completes the proof of the local well-posedness theorems 1.1 and 1.2.

4. Global well-posedness for the periodic SDE. We start with the case of cubic nonlinearity in dimensions $n = 1, 2$: the proof of the first part of theorem 1.3 clearly follows from the conservation of the L^2 -norm of u , if we can prove the estimate

$$\|w\|_{X^{s,-1/2+}} \leq c(\|v_0\|_{H^s} \|u\|_{X^{s,1/2}} + \|u\|_{X^{0,1/2}}^2 \|u\|_{X^{s,1/2}}). \quad (39)$$

Similarly, the proof of the first part of theorem 1.4 follows from the estimate

$$\|w\|_{X^{s,-1/2+}} \leq c(\|v_0\|_{H^s} \|u\|_{X^{s,1/2}} + \|u\|_{X^{1,1/2}}^2 \|u\|_{X^{s,1/2}}). \quad (40)$$

However, the bound in (39) is easily obtained via a simple modification of the calculations in [5, p.110–114] using the Strichartz estimate in lemma 2.2. Analogously, the bound (40) follows from simple modifications of the calculations in [5, p.115–118] (along the lines of the proof of the lemma 3.1) using the Strichartz bounds in propositions 2 and 3.

Next, we study the variation of the H^1 -norm of u (see the proposition below). Using this, we will derive an *a priori estimate* for the solution.

Proposition 5.

$$\frac{d}{dt} \left(\int_{\mathbb{T}^n} |\nabla u(t)|^2 - \int_{\mathbb{T}^n} |u(t)|^2 v(t) \right) = \frac{1}{K} \cdot \left(\int_{\mathbb{T}^n} |u(t)|^2 v(t) - \varepsilon \int_{\mathbb{T}^n} |u(t)|^p \right). \quad (41)$$

Proof. Write $u = a + ib$. The equation (1) implies that

$$\begin{cases} \partial_t a = -\Delta b + bv, \\ \partial_t b = \Delta a - av \end{cases} \quad (42)$$

But,

$$\frac{1}{2} \frac{d}{dt} \int_{\mathbb{T}^n} |\nabla u(t)|^2 = \int_{\mathbb{T}^n} \langle \nabla a, \nabla \partial_t a \rangle + \int_{\mathbb{T}^n} \langle \nabla b, \nabla \partial_t b \rangle = \int_{\mathbb{T}^n} (\partial_t a \Delta a + \partial_t b \Delta b).$$

Hence by equation (42),

$$\frac{1}{2} \frac{d}{dt} \int_{\mathbb{T}^n} |\nabla u(t)|^2 = \int_{\mathbb{T}^n} (b \Delta a v - a \Delta b v). \quad (43)$$

On the other hand, the equation (1) also implies

$$\partial_t v = -\frac{1}{K}v + \frac{\varepsilon}{K}|u|^\alpha \tag{44}$$

However,

$$\frac{1}{2} \frac{d}{dt} \int_{\mathbb{T}^n} |u(t)|^2 v(t) = \frac{1}{2} \int_{\mathbb{T}^n} v(t) \partial_t |u|^2 + \frac{1}{2} \int_{\mathbb{T}^n} |u(t)|^2 \partial_t v.$$

So using equations (42), (44), we have

$$\frac{1}{2} \frac{d}{dt} \int_{\mathbb{T}^n} |u(t)|^2 v(t) = \int_{\mathbb{T}^n} (b\Delta av - a\Delta bv) - \frac{1}{2K} \int_{\mathbb{T}^n} |u(t)|^2 v(t) + \frac{\varepsilon}{2K} \int_{\mathbb{T}^n} |u(t)|^p. \tag{45}$$

Then, if we subtract the equations (43) and (45), the proof is complete. \square

Integrating the equation of proposition 5, we obtain

$$\int_{\mathbb{T}^n} |\nabla u(t)|^2 = \int_{\mathbb{T}^n} |u(t)|^2 v(t) - \int_{\mathbb{T}^n} |\nabla u_0|^2 + \int_{\mathbb{T}^n} |u_0|^2 v_0 + \frac{1}{K} \int |u|^2 v - \frac{\varepsilon}{K} \int |u|^p. \tag{46}$$

We recall the following basic inequality

$$\|f\|_{L^p(\mathbb{T}^n)} \leq c \|f\|_2^{1-\theta} \|f\|_{H^1}^\theta, \tag{47}$$

where $\theta := n \left(\frac{1}{2} - \frac{1}{p} \right) < 1$.

Then, by Hölder inequality,

$$\begin{aligned} \int_{\mathbb{T}^n} |u(t)|^2 v(t) &\leq \|u(t)\|_4^2 \|v(t)\|_2, \\ \int |u|^2 v &\leq \|u\|_4^2 \|v\|_2 \end{aligned}$$

But, by (47), since $\|u(t)\|_2 = \|u_0\|_2$,

$$\begin{aligned} \|u(t)\|_4 &\leq c \|u_0\|_2^{1-\theta_0} \|u(t)\|_{H^1}^{\theta_0}, \\ \|u\|_4 &\leq c T^{1/4} \|u_0\|_2^{1-\theta_0} \sup_{t \in [0, T]} \|u(t)\|_{H^1}^{\theta_0}, \\ \int |u|^p &\leq c T \|u_0\|_2^{p(1-\theta)} \sup_{t \in [0, T]} \|u(t)\|_{H^1}^{p\theta}. \end{aligned}$$

with $\theta_0 = n \left(\frac{1}{2} - \frac{1}{4} \right) = \frac{n}{4} < 1$, $\theta = n \left(\frac{1}{2} - \frac{1}{p} \right) < 1$. Moreover,

$$\begin{aligned} \|v(t)\|_2 &\leq \|v_0\|_2 + \frac{c}{K} \|u\|_{2\alpha}^\alpha \leq \|v_0\|_2 + \frac{c}{K} T^{1/2} \|u_0\|_2^{\alpha(1-\theta_1)} \sup_{t \in [0, T]} \|u(t)\|_{H^1}^{\alpha\theta_1}, \\ \|v\|_2 &\leq T^{1/2} \|v_0\|_2 + \frac{c}{K} T \|u_0\|_2^{\alpha(1-\theta_1)} \sup_{t \in [0, T]} \|u(t)\|_{H^1}^{\alpha\theta_1}. \end{aligned}$$

where $\theta_1 = n \left(\frac{1}{2} - \frac{1}{2\alpha} \right) < 1$.

Applying these inequalities into the equation (46), we get the following *a priori* estimate:

$$\begin{aligned} \sup_{t \in [0, T]} \|u(t)\|_{H^1}^2 &\leq \|u_0\|_{H^1}^2 + c\|v_0\|_2 \|u_0\|_2^{\frac{(4-n)}{2}} \sup_{t \in [0, T]} \|u(t)\|_{H^1}^{\frac{n}{2}} \\ &\quad + c\|u_0\|_2^{\frac{(4-n)}{2}} \mu_1(T) \sup_{t \in [0, T]} \|u(t)\|_{H^1}^{\frac{n}{2} + \alpha\theta_1} \\ &\quad + \frac{c}{K} T \|u_0\|_2^{\frac{(4-n)}{2}} \left(\|v_0\| + \mu_1(T) \sup_{t \in [0, T]} \|u(t)\|_{H^1}^{\alpha\theta_1} \right) \sup_{t \in [0, T]} \|u(t)\|_{H^1}^{\frac{n}{2}} \\ &\quad + \frac{c}{K} T \|u_0\|_2^{p(1-\theta)} \sup_{t \in [0, T]} \|u(t)\|_{H^1}^{p\theta}. \end{aligned} \tag{48}$$

where $\mu_1(T) = \frac{c}{K} T^{1/2} \|u_0\|_2^{\alpha(1-\theta_1)}$. From the previous *a priori* estimate, using a standard argument, if $\theta_0, \theta_1, \theta < 1$, then we will obtain our global well-posedness results in the theorems 1.3 and 1.4 for $H^1 \times H^1$ data, as follows:

Note that $\theta_0 < 1 \iff n \leq 3$. Also, if $n = 1, 2, \theta_1 < 1$ for any $\alpha > 0$ (i.e., any p), $\theta < 1 \iff p < \frac{2n}{n-2}$ and $\frac{n}{2} + \alpha\theta_1 = \frac{\alpha n}{2} \leq 2$ if $n = \alpha = 2$. These informations together clearly gives the desired results (see [6, p.128–129] for further details).

Remark 4. The *a priori* bound (48) can be used to obtain global well-posedness results in dimension 2 and 3 (with general nonlinearity) when the initial data is $H^1 \times L^2$ sufficiently small.

Remark 5. As we pointed out in the introduction, the global well-posedness results for the SDE and for the NLS are quite different (at least in dimension 1 and 2): while in the NLS case the conserved Hamiltonians only allows to prove global well-posedness with a smallness assumption, the structure of the evolution equation of the term v (see the equation (2)) in the SDE context permits much better estimates (e.g., (48)) in short time intervals (in particular, a crucial fact is the existence of solution on a time interval $[0, T]$, where $T = T(\|u_0\|_2, \|v_0\|_2)$).

5. Concluding remarks. We finish this article with two questions motivated by the previous results. Firstly, in view of the global well-posedness theorem for the periodic NLS equation in dimension 4 proved by Bourgain in [4], it is natural to ask:

Question 1. In dimension 4, is the periodic SDE (1) where the nonlinearity $|u|^\alpha$ is replaced by $f(|u|^2)$ with $f(t) = O''(t^{1/2})$ (i.e., $|f(t)| \leq ct^{1/2}, |f'(t)| \leq ct^{-1/2}$ and $|f''(t)| \leq ct^{-3/2}$) globally well-posed for $H^s \times H^s$ initial data satisfying $s \geq 2$?

Secondly, while our results are always stated for $H^s \times H^s$ initial data, Corcho and Linares [6] were able to prove well-posedness for $H^k \times H^s$ initial data with $k \neq s$. Thus, a interesting question is:

Question 2. Is the periodic SDE (1) well-posed for $H^k \times H^s$ initial data with $k \neq s$?

We plan to attack these issues in forthcoming papers. At the present moment, we advance that some work in progress by Corcho and the second author indicates the possibility of a satisfactory answer for the second question in dimension 1.

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