

DECAY ESTIMATES FOR THE KLEIN-GORDON EQUATION IN CURVED SPACETIME

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ABSTRACT. We consider the initial-value problem for the Klein-Gordon equation in de Sitter spacetime. We derive L^∞ decay estimates for the solution to the linear Klein-Gordon equation in de Sitter spacetime with and without source term.

1. INTRODUCTION

In this article, we consider the following initial value problem for the Klein-Gordon equation in de Sitter spacetime,

$$\begin{aligned} \partial_t^2 \Phi + n\Phi_t - e^{-2t}\Delta\Phi + m^2\Phi &= f(x, t), \quad (x, t) \in \mathbb{R}^n \times \mathbb{R}, \\ \Phi(x, 0) &= \varphi_0(x), \quad \partial_t\Phi(x, 0) = \varphi_1(x), \quad x \in \mathbb{R}^n, \end{aligned} \tag{1.1}$$

where $f \in C^\infty(\mathbb{R}^{n+1})$, φ_0, φ_1 are in Sobolev space $W^{[n/2]+1,1}(\mathbb{R}^n)$, and $m > 0$.

In Minkowski spacetime, the initial value problem for the semilinear Klein-Gordon equation

$$u_{tt} - \Delta u + m^2 u = |u|^\alpha u,$$

has been extensively investigated. The existence of global weak solutions has been obtained by Jörgens [6], Pecher [8], Brenner [3], Ginibre and Velo [4, 5]. In order for the total energy is well-defined in the energy space, one needs the assumption $\alpha < 4/(n-1)$. On the other hand, the initial value problem for so-called Higgs boson equation

$$u_{tt} - \Delta u - m^2 u = -|u|^\alpha u, \quad (x, t) \in \mathbb{R}^n \times \mathbb{R}$$

in Minkowski spacetime, and

$$\partial_t^2 \Phi + nH\Phi_t - e^{-2Ht}\Delta\Phi - m^2\Phi = -|\Phi|^\alpha\Phi, \quad (x, t) \in \mathbb{R}^n \times \mathbb{R}$$

in de Sitter spacetime are studied by Yagdjian [11], and some qualitative property of the solution revealed if the global solution exists. In addition, it was shown by Baskin [1] that the initial value problem for

$$\partial_t^2 u + n\partial_t u + \frac{\partial_t \sqrt{h_t}}{\sqrt{h_t}} \partial_t u + e^{-2t} \Delta_{h_t} u + \lambda u + |u|^\alpha u = 0, \quad (y, t) \in Y \times \mathbb{R}$$

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admits a small amplitude global solution in the energy space $H^1 \oplus L^2$, provided $\lambda > n^2/4$ and $\alpha = 4/(n-1)$. Here h_t is a smooth family of Riemannian metrics on compact n -dimensional manifold Y , which is characterized as an asymptotically de Sitter spacetime. In Nakamura [7], the assumption on the regularity of the initial data is weakened in the case of $m \geq n/2$. Turning back to the initial value problem (1.1), the following theorem obtained by Yagdjian [12] states the estimate in the Sobolev space $H^s(\mathbb{R}^n)$.

Theorem 1.1 ([12]). *Let $\Phi = \Phi(x, t)$ be the solution of the initial value problem*

$$\Phi_{tt} + n\Phi_t + e^{-2t}\Delta\Phi + m^2\Phi = f, \quad \Phi(x, 0) = \varphi_0(x), \quad \Phi_t(x, 0) = \varphi_1(x)$$

for $(x, t) \in \mathbb{R}^n \times (0, \infty)$, where $\varphi_0, \varphi_1 \in C_0^\infty(\mathbb{R}^n)$ and $f \in C^\infty(\mathbb{R}^{n+1})$. Let l be a nonnegative integer, $m < \sqrt{n^2 - 1}/2$ and $n \geq 2$. Then there exists a constant $C > 0$ such that

$$\begin{aligned} & \|(-\Delta)^{-s}\Phi(\cdot, t)\|_{W^{l,q}(\mathbb{R}^n)} \\ & \leq Ce^{(M-\frac{n}{2})t}(1-e^{-t})^{(2s-n(\frac{1}{p}-\frac{1}{q}))}\{\|\varphi_0\|_{W^{l,p}(\mathbb{R}^n)}+(1-e^{-t})\|\varphi_1\|_{W^{l,p}(\mathbb{R}^n)}\} \quad (1.2) \\ & + Ce^{-(\frac{n}{2}-M)t}\int_0^t e^{(\frac{n}{2}-M)b}e^{-b(2s-n(\frac{1}{p}-\frac{1}{q}))}\|f(\cdot, b)\|_{W^{l,p}(\mathbb{R}^n)}db \end{aligned}$$

for all $t > 0$, provided that $1 < p \leq 2$, $\frac{1}{p} + \frac{1}{q} = 1$,

$$\frac{1}{2}(n+1)(\frac{1}{p}-\frac{1}{q}) \leq 2s \leq n(\frac{1}{p}-\frac{1}{q}) < 2s+1.$$

Here we have set $M = \sqrt{\frac{n^2}{4} - m^2}$.

Moreover, Galstian and Yagdjian [13] showed similar estimates to the initial value problem for

$$\Phi_{tt} + n\Phi_t - e^{-2t}A(x, \partial_x)\Phi + m^2\Phi = f, \quad t > 0, \quad x \in \mathbb{R}^n, \quad (1.3)$$

in the Besov space $B_p^{s,q}$, where $A(x, \partial_x) = \sum_{|\alpha| \leq 2} a_\alpha(x) \partial_x^\alpha$ is a second-order negative elliptic differential operator with real coefficients $a_\alpha \in \mathcal{B}^\infty$ and m in the set $(0, \sqrt{n^2 - 1}/2) \cup [n/2, \infty)$. Here, \mathcal{B}^∞ denotes the space of all C^∞ functions with uniformly bounded derivatives of all orders. The case $m \in (\sqrt{n^2 - 1}/2, n/2)$ is also considered by Yagdjian [14] in the Besov space.

In this article, we are interested in the case of $0 < m < \sqrt{n^2 - 1}/2$. Decay estimate is an important tool to prove the global existence for nonlinear partial differential equations. The limiting case $q = \infty$ (i.e. $p = 1$) for the decay estimate is excluded in Theorem 1.1. We remark that the decay rate for the L^∞ decay estimate is faster than the decay rate for the L^2 decay estimate. Therefore, by using the L^∞ decay estimate, we prove the following theorem.

Theorem 1.2. *Let $\Phi = \Phi(x, t)$ be the solution of the initial value problem*

$$\Phi_{tt} + n\Phi_t + e^{-2t}\Delta\Phi + m^2\Phi = f, \quad \Phi(x, 0) = \varphi_0(x), \quad \Phi_t(x, 0) = \varphi_1(x)$$

for $(x, t) \in \mathbb{R}^n \times (0, \infty)$, where $\varphi_0, \varphi_1 \in C_0^\infty(\mathbb{R}^n)$ and $f \in C^\infty(\mathbb{R}^{n+1})$. Let l be a nonnegative integer, $m < \sqrt{n^2 - 1}/2$ and $n \geq 2$. Then there exists a constant

$C > 0$ such that

$$\begin{aligned} \|\Phi(\cdot, t)\|_{L^\infty(\mathbb{R}^n)} &\leq Ce^{(M-\frac{n}{2})t} \left\{ \|\varphi_0\|_{W^{[n/2]+1,1}(\mathbb{R}^n)} + \|\varphi_1\|_{W^{[n/2]+1,1}(\mathbb{R}^n)} \right\} \\ &\quad + Ce^{-(\frac{n}{2}-M)t} \int_0^t e^{(\frac{n}{2}-M)b} \|f(\cdot, b)\|_{W^{[n/2]+1,1}(\mathbb{R}^n)} db, \end{aligned} \tag{1.4}$$

for all $t > 0$. Here we have set $M = \sqrt{\frac{n^2}{4} - m^2}$.

Here, $W^{k,p}(\mathbb{R}^n) = \{u \in L^p(\mathbb{R}^n) : D^\alpha u \in L^p(\mathbb{R}^n), |\alpha| \leq k\}$, denotes a Sobolev space with the norm

$$\begin{aligned} \|u\|_{W^{k,p}(\mathbb{R}^n)} &= \left(\sum_{|\alpha| \leq k} \int_{\mathbb{R}^n} |D^\alpha u|^p \right)^{1/p}, \quad (1 \leq p < \infty), \\ \|u\|_{W^{k,\infty}(\mathbb{R}^n)} &= \sum_{|\alpha| \leq k} \text{ess sup}_{\mathbb{R}^n} |D^\alpha u|. \end{aligned}$$

2. PRELIMINARIES

Throughout this article, the positive constants which may change, are denoted by the same letters C . We prepare some inequalities for proving Theorem 1.2. First of all, we introduce the hypergeometric function $F(a, b; c; \zeta)$ and study its property. It is defined by the power series

$$F(a, b; c; \zeta) = \sum_{n=0}^{\infty} \frac{(a)_n (b)_n}{(c)_n} \frac{\zeta^n}{n!}, \quad |\zeta| < 1,$$

where $a, b, c \in \mathbb{C}$ with $c \neq 0, -1, -2, \dots$, and we denote

$$\begin{aligned} (a)_0 &= 1, \\ (a)_n &= \Gamma(a+n)/\Gamma(a) = a(a+1)\dots(a+n-1), \quad n = 1, 2, 3, \dots \end{aligned}$$

Here Γ is the gamma function (see, e.g. [2]).

We remark that there exists a constant $C > 0$ such that

$$|F(a, b; c; \zeta)| \leq C \tag{2.1}$$

for all $\zeta \in [0, 1]$ if $\operatorname{Re}(c - b - a) > 0$ for $a, b, c \in \mathbb{C}$ with $c \neq 0, -1, -2, \dots$ (see e.g. [9] and references therein).

3. FUNDAMENTAL SOLUTIONS OF THE LINEAR KLEIN-GORDON EQUATION

We separate the initial value problem (1.1) into two parts. First, we consider the Klein-Gordon equation without source term:

$$\begin{aligned} \partial_t^2 \Phi + n\Phi_t - e^{-2t}\Delta\Phi + m^2\Phi &= 0, \quad (x, t) \in \mathbb{R}^n \times \mathbb{R}, \\ \Phi(x, 0) &= \varphi_0(x), \quad \partial_t\Phi(x, 0) = \varphi_1(x), \quad x \in \mathbb{R}^n, \end{aligned} \tag{3.1}$$

where $\Phi(x, 0) = \varphi_0, \Phi_t(x, 0) = \varphi_1 \in C_0(\mathbb{R}^n)$. Next, we consider the Klein-Gordon equation with source term,

$$\begin{aligned} \partial_t^2 \Phi + n\Phi_t - e^{-2t}\Delta\Phi + m^2\Phi &= f(x, t), \quad (x, t) \in \mathbb{R}^n \times \mathbb{R}, \\ \Phi(x, 0) &= 0, \quad \partial_t\Phi(x, 0) = 0, \end{aligned} \tag{3.2}$$

where $f \in C^\infty(\mathbb{R}^{n+1})$. For $(x_0, t_0) \in \mathbb{R}^{n+1}$, the forward and backward light cones are defined as

$$\begin{aligned} D_+(x_0, t_0) &:= \{(x, t) \in \mathbb{R}^{n+1} : t \geq t_0, |x - x_0| \leq e^{-t_0} - e^{-t}\}, \\ D_-(x_0, t_0) &:= \{(x, t) \in \mathbb{R}^{n+1} : t \leq t_0, |x - x_0| \leq e^{-t} - e^{-t_0}\}. \end{aligned}$$

The function introduced by Yagdjian [9], [12] is

$$\begin{aligned} E(x, t; x_0, t_0; M) &:= (4e^{-t_0-t})^{-M} ((e^{-t} + e^{-t_0})^2 - |x - x_0|^2)^{-\frac{1}{2}+M} \\ &\quad \times F\left(\frac{1}{2} - M, \frac{1}{2} - M; 1; \frac{(e^{-t_0} - e^{-t})^2 - |x - x_0|^2}{(e^{-t_0} + e^{-t})^2 - |x - x_0|^2}\right), \end{aligned}$$

for $(x, t) \in D_+(x_0, t_0) \cup D_-(x_0, t_0)$, where $M = \sqrt{\frac{n^2}{4} - m^2}$ and $(x - x_0)^2 = (x - x_0) \cdot (x - x_0)$ for $x, x_0 \in \mathbb{R}^n$. The kernels $K_0(z, t; M)$ and $K_1(z, t; M)$ are given by Yagdjian [9], [12] as follows

$$\begin{aligned} K_0(z, t; M) &:= -\left[\frac{\partial}{\partial b} E(z, t; 0, b; M)\right]_{b=0} \\ &= (4e^{-t})^{-M} ((1 + e^{-t})^2 - z^2)^{M-\frac{1}{2}} ((1 - e^{-t})^2 - z^2)^{-1} \left[(e^{-t} - 1 \right. \\ &\quad \left. + M(e^{-2t} - 1 - z^2)) F\left(\frac{1}{2} - M, \frac{1}{2} - M; 1; \frac{(1 - e^{-t})^2 - z^2}{(1 + e^{-t})^2 - z^2}\right) \right. \\ &\quad \left. + (1 - e^{-2t} + z^2)(\frac{1}{2} + M) F\left(-\frac{1}{2} - M, \frac{1}{2} - M; 1; \frac{(1 - e^{-t})^2 - z^2}{(1 + e^{-t})^2 - z^2}\right) \right] \end{aligned}$$

and

$$\begin{aligned} K_1(z, t; M) &:= E(z, t; 0, 0; M) \\ &= (4e^{-t})^{-M} ((1 + e^{-t})^2 - z^2)^{-\frac{1}{2}+M} F\left(\frac{1}{2} - M, \frac{1}{2} - M; 1; \frac{(1 - e^{-t})^2 - z^2}{(1 + e^{-t})^2 - z^2}\right), \end{aligned}$$

where $0 \leq z \leq 1 - e^{-t}$. The solution $\Phi = \Phi(x, t)$ of the initial value problem

$$\Phi_{tt} + n\Phi_t - e^{-2t}\Delta\Phi + m^2\Phi = 0, \quad \Phi(x, 0) = \varphi_0(x), \quad \Phi_t(x, 0) = \varphi_1(x), \quad (3.3)$$

with $\varphi_0, \varphi_1 \in C_0^\infty(\mathbb{R}^n)$ is given by Yagdjian-Galstian [9, 10] as follows

$$\begin{aligned} \Phi(x, t) &= e^{-\frac{n-1}{2}t} v_{\varphi_0}(x, \phi(t)) \\ &\quad + e^{-nt/2} \int_0^1 v_{\varphi_0}(x, \phi(t)s) (2K_0(\phi(t)s, t; M) + nK_1(\phi(t)s, t; M)) \phi(t) ds \quad (3.4) \\ &\quad + e^{-nt/2} \int_0^1 v_{\varphi_1}(x, \phi(t)s) (2K_1(\phi(t)s, t; M)) \phi(t) ds, \end{aligned}$$

where $\phi(t) := 1 - e^{-t}$ with $t > 0$. Here, for $\varphi \in C_0^\infty(\mathbb{R}^n)$, $v_\varphi(x, t)$ denotes the solution of

$$v_{tt} - \Delta v = 0, \quad v(x, 0) = \varphi(x), \quad v_t(x, 0) = 0, \quad (x, t) \in \mathbb{R}^n \times (0, \infty). \quad (3.5)$$

Moreover, the solution $\Phi = \Phi(x, t)$ of the initial value problem

$$\Phi_{tt} + n\Phi_t - e^{-2t}\Delta\Phi + m^2\Phi = f, \quad \Phi(x, 0) = 0, \quad \Phi_t(x, 0) = 0, \quad (3.6)$$

with $f \in C^\infty(\mathbb{R}^{n+1})$ is given by Yagdjian-Galstian [9, 10] as follows

$$\Phi(x, t) = 2e^{-nt/2} \int_0^t db \int_0^{e^{-b}-e^{-t}} dr e^{\frac{n}{2}b} v(x, r; b) E(r, t; 0, b; M), \quad (3.7)$$

where $v(x, t; b)$ is the solution to the following initial value problem for the wave equation

$$v_{tt} - \Delta v = 0, \quad v(x, 0; b) = f(x, b), \quad v_t(x, 0; b) = 0, \quad (x, t) \in \mathbb{R}^n \times (0, \infty), \quad (3.8)$$

where $b > 0$.

4. PROOF OF THEOREM 1.2

We derive L^∞ estimates for the linear Klein-Gordon equation in de Sitter space-time. We apply the following two lemmas to prove the theorem.

Lemma 4.1. *Let $M > 1/2$ and $\phi(t) = 1 - e^{-t}$. Then*

$$\int_0^1 (1 + \phi(t)s)^{-\frac{n-1}{2}} |K_1(\phi(t)s, t; M)| \phi(t) ds \leq C_M e^{Mt} \quad (4.1)$$

for all $t > 0$.

Proof. Changing the variable by $1 + \phi(t)s = r$ and using the definition of the kernel K_1 , we obtain

$$\begin{aligned} & \int_0^1 (1 + \phi(t)s)^{-\frac{n-1}{2}} |K_1(\phi(t)s, t; M)| \phi(t) ds \\ &= 4^{-M} e^{Mt} \int_1^{2-e^{-t}} r^{-\frac{n-1}{2}} ((1 + e^{-t})^2 - (r - 1)^2)^{-\frac{1}{2}+M} \\ & \quad \times |F\left(\frac{1}{2} - M, \frac{1}{2} - M; 1; \frac{(1 - e^{-t})^2 - (r - 1)^2}{(1 + e^{-t})^2 - (r - 1)^2}\right)| dr \\ &\leq C e^{-Mt} \int_0^{e^t-1} ((e^t + 1)^2 - y^2)^{-\frac{1}{2}+M} \left| F\left(\frac{1}{2} - M, \frac{1}{2} - M; 1; \frac{(e^t - 1)^2 - y^2}{(e^t + 1)^2 - y^2}\right) \right| dy, \end{aligned}$$

where we have changed the variable by $e^t(r - 1) = y$ in the last inequality. Since $M > 1/2$, by (2.1) the hypergeometric function in the last inequality is bounded, and hence

$$\begin{aligned} & \int_0^1 (1 + \phi(t)s)^{-\frac{n-1}{2}} |K_1(\phi(t)s, t; M)| \phi(t) ds \leq C e^{-Mt} \int_0^{e^t-1} ((e^t + 1)^2 - y^2)^{-\frac{1}{2}+M} dy \\ &\leq C_M e^{-Mt} (e^t + 1)^{2M-1} (e^t - 1), \end{aligned}$$

which leads to (4.1). \square

Lemma 4.2. *Let $M > 1/2$ and $\phi(t) = 1 - e^{-t}$. Then*

$$\int_0^1 (1 + \phi(t)s)^{-\frac{n-1}{2}} |K_0(\phi(t)s, t; M)| \phi(t) ds \leq C_M e^{Mt} \quad (4.2)$$

for all $t > 0$.

Proof. Similarly to the proof of Lemma 4.1, we obtain

$$\begin{aligned} & \int_0^1 (1 + \phi(t)s)^{-\frac{n-1}{2}} |K_0(\phi(t)s, t; M)| \phi(t) ds \\ & \leq C_M e^{-Mt} \int_0^{e^t - 1} ((e^t + 1)^2 - y^2)^{M-\frac{1}{2}} ((e^t - 1)^2 - y^2)^{-1} \\ & \quad \times \left| \left[(e^t - e^{2t} + M(1 - e^{2t} - y^2)) F\left(\frac{1}{2} - M, \frac{1}{2} - M; 1; \frac{(e^t - 1)^2 - y^2}{(e^t + 1)^2 - y^2}\right) \right. \right. \\ & \quad \left. \left. + (e^{2t} - 1 + y^2)(\frac{1}{2} + M) F\left(-\frac{1}{2} - M, \frac{1}{2} - M; 1; \frac{(e^t - 1)^2 - y^2}{(e^t + 1)^2 - y^2}\right) \right] \right| dy. \end{aligned}$$

From [12], we have

$$\begin{aligned} & \int_0^{z-1} ((z+1)^2 - y^2)^{M-\frac{1}{2}} ((z-1)^2 - y^2)^{-1} \\ & \quad \times \left| \left[(z - z^2 + M(1 - z^2 - y^2)) F\left(\frac{1}{2} - M, \frac{1}{2} - M; 1; \frac{(z-1)^2 - y^2}{(z+1)^2 - y^2}\right) \right. \right. \\ & \quad \left. \left. + (z^2 - 1 + y^2)(\frac{1}{2} + M) F\left(-\frac{1}{2} - M, \frac{1}{2} - M; 1; \frac{(z-1)^2 - y^2}{(z+1)^2 - y^2}\right) \right] \right| dy \\ & \leq C_M (z+1)^{2M} \end{aligned} \tag{4.3}$$

for all $z \in [1, \infty)$. Hence (4.3) leads to (4.2). This completes the proof. \square

Proof of Theorem 1.2. First we consider the solution of the initial value problem (3.1). In the case of $\varphi_1 = 0$, from (3.4), we have

$$\begin{aligned} \Phi(x, t) &= e^{-\frac{n-1}{2}t} v_{\varphi_0}(x, \phi(t)) + e^{-nt/2} \int_0^1 v_{\varphi_0}(x, \phi(t)s) (2K_0(\phi(t)s, t; M) \\ & \quad + nK_1(\phi(t)s, t; M)) \phi(t) ds. \end{aligned}$$

Then, we obtain

$$\begin{aligned} & \|\Phi(\cdot, t)\|_{L^\infty(\mathbb{R}^n)} \\ & \leq e^{-\frac{n-1}{2}t} \|v_{\varphi_0}(\cdot, \phi(t))\|_{L^\infty(\mathbb{R}^n)} + e^{-nt/2} \int_0^1 \|v_{\varphi_0}(\cdot, \phi(t)s)\|_{L^\infty(\mathbb{R}^n)} \\ & \quad \times |(2K_0(\phi(t)s, t; M) + nK_1(\phi(t)s, t; M))| \phi(t) ds. \end{aligned} \tag{4.4}$$

As is well known, the solution $v(x, t)$ of the initial value problem (3.5) satisfies

$$\|v(\cdot, t)\|_{L^\infty(\mathbb{R}^n)} \leq C(1+t)^{-\frac{n-1}{2}} \|\varphi\|_{W^{[n/2]+1,1}(\mathbb{R}^n)} \tag{4.5}$$

for $t \geq 0$, if $n \geq 2$ (see e.g. [15]). For all $t \geq 0$, we have

$$\begin{aligned} e^{-\frac{n-1}{2}t} \|v_{\varphi_0}(\cdot, \phi(t))\|_{L^\infty(\mathbb{R}^n)} &\leq C e^{-\frac{n-1}{2}t} (1 + \phi(t))^{-\frac{n-1}{2}} \|\varphi_0\|_{W^{[n/2]+1,1}(\mathbb{R}^n)} \\ &\leq C e^{-\frac{n-1}{2}t} \|\varphi_0\|_{W^{[n/2]+1,1}(\mathbb{R}^n)}. \end{aligned}$$

Hence, we obtain

$$e^{-\frac{n-1}{2}t} \|v_{\varphi_0}(\cdot, \phi(t))\|_{L^\infty(\mathbb{R}^n)} \leq C e^{-\frac{n-1}{2}t} \|\varphi_0\|_{W^{[n/2]+1,1}(\mathbb{R}^n)}. \tag{4.6}$$

On the other hand, we obtain

$$\begin{aligned} & e^{-nt/2} \int_0^1 \|v_{\varphi_0}(\cdot, \phi(t)s)\|_{L^\infty(\mathbb{R}^n)} |(2K_0(\phi(t)s, t; M) + nK_1(\phi(t)s, t; M))| \phi(t) ds \\ & \leq C \|\varphi_0\|_{W^{[n/2]+1,1}(\mathbb{R}^n)} e^{-nt/2} \int_0^1 (1 + \phi(t)s)^{-\frac{n-1}{2}} |(2K_0(\phi(t)s, t; M) \\ & \quad + nK_1(\phi(t)s, t; M))| \phi(t) ds. \end{aligned} \quad (4.7)$$

From Lemma 4.1 and Lemma 4.2, we have

$$e^{-nt/2} \int_0^1 (1 + \phi(t)s)^{-\frac{n-1}{2}} |2K_0(\phi(t)s, t; M)| \phi(t) ds \leq C e^{(M-\frac{n}{2})t}, \quad (4.8)$$

$$e^{-nt/2} \int_0^1 (1 + \phi(t)s)^{-\frac{n-1}{2}} |nK_1(\phi(t)s, t; M)| \phi(t) ds \leq C e^{(M-\frac{n}{2})t}. \quad (4.9)$$

Hence, from (4.6), (4.8) and (4.9) we obtain

$$\|\Phi(\cdot, t)\|_{L^\infty(\mathbb{R}^n)} \leq C e^{(M-\frac{n}{2})t} \|\varphi_0\|_{W^{[n/2]+1,1}(\mathbb{R}^n)} \quad (4.10)$$

when $\varphi_1 = 0$. For the case $\varphi_0 = 0$, we have

$$\|\Phi(\cdot, t)\|_{L^\infty(\mathbb{R}^n)} \leq C e^{(M-\frac{n}{2})t} \|\varphi_1\|_{W^{[n/2]+1,1}(\mathbb{R}^n)} \quad (4.11)$$

in a similar way.

Next, we consider the solution of the initial value problem (3.2). From (3.7) and the definition of $E(x, t; x_0, t_0; M)$ we have

$$\begin{aligned} & \Phi(x, t) \\ &= 2e^{-nt/2} \int_0^t db \int_0^{e^{-b}-e^{-t}} dr e^{\frac{n}{2}b} v(x, r; b) 4^{-M} e^{M(b+t)} ((e^{-t} + e^{-b})^2 - r^2)^{-\frac{1}{2}+M} \\ & \quad \times F\left(\frac{1}{2} - M, \frac{1}{2} - M; 1; \frac{(e^{-b} - e^{-t})^2 - r^2}{(e^{-b} + e^{-t})^2 - r^2}\right) dr, \end{aligned}$$

where v is the solution of (3.8). From (4.5), we obtain

$$\|v(\cdot, r; b)\|_{L^\infty(\mathbb{R}^n)} \leq C(1+r)^{-\frac{n-1}{2}} \|f(\cdot, b)\|_{W^{[n/2]+1,1}(\mathbb{R}^n)}$$

for all $r > 0$. Hence,

$$\begin{aligned} \|\Phi(\cdot, t)\|_{L^\infty(\mathbb{R}^n)} &\leq C_M e^{-nt/2} e^{Mt} \int_0^t e^{\frac{n}{2}b} e^{Mb} \|f(\cdot, b)\|_{W^{[n/2]+1,1}(\mathbb{R}^n)} db \\ & \quad \times \int_0^{e^{-b}-e^{-t}} (1+r)^{-\frac{n-1}{2}} ((e^{-t} + e^{-b})^2 - r^2)^{-\frac{1}{2}+M} \\ & \quad \times |F\left(\frac{1}{2} - M, \frac{1}{2} - M; 1; \frac{(e^{-b} - e^{-t})^2 - r^2}{(e^{-b} + e^{-t})^2 - r^2}\right)| dr \\ &\leq C_M e^{-nt/2} e^{Mt} \int_0^t e^{\frac{n}{2}b} e^{Mb} \|f(\cdot, b)\|_{W^{[n/2]+1,1}(\mathbb{R}^n)} db \\ & \quad \times \int_0^{e^{-b}-e^{-t}} ((e^{-t} + e^{-b})^2 - r^2)^{-\frac{1}{2}+M} \\ & \quad \times |F\left(\frac{1}{2} - M, \frac{1}{2} - M; 1; \frac{(e^{-b} - e^{-t})^2 - r^2}{(e^{-b} + e^{-t})^2 - r^2}\right)| dr. \end{aligned}$$

If we change the variable by $r = e^{-t}y$, then we obtain

$$\begin{aligned} \|\Phi(\cdot, t)\|_{L^\infty(\mathbb{R}^n)} &\leq C_M e^{-nt/2} e^{-Mt} \int_0^t e^{\frac{n}{2}b} e^{Mb} \|f(\cdot, b)\|_{W^{[n/2]+1,1}(\mathbb{R}^n)} db \\ &\quad \times \int_0^{e^{t-b}-1} ((e^{t-b} + 1)^2 - y^2)^{-\frac{1}{2}+M} \\ &\quad \times |F(\frac{1}{2} - M, \frac{1}{2} - M; 1; \frac{(e^{t-b} - 1)^2 - y^2}{(e^{t-b} + 1)^2 - y^2})| dy. \end{aligned} \quad (4.12)$$

Since $M > 1/2$, by (2.1), we have the following estimate for the second integral of (4.12),

$$\begin{aligned} &\int_0^{e^{t-b}-1} ((e^{t-b} + 1)^2 - y^2)^{-\frac{1}{2}+M} \left| F(\frac{1}{2} - M, \frac{1}{2} - M; 1; \frac{(e^{t-b} - 1)^2 - y^2}{(e^{t-b} + 1)^2 - y^2}) \right| dy \\ &\leq C_M \int_0^{e^{t-b}-1} ((e^{t-b} + 1)^2 - y^2)^{-\frac{1}{2}+M} dy \\ &\leq C_M (e^{t-b} + 1)^{2M-1} (e^{t-b} - 1) \\ &\leq C_M (e^{t-b} + 1)^{2M} \\ &\leq C_M e^{2M(t-b)}, \end{aligned}$$

for $b < t$. Thus, we have

$$\|\Phi(\cdot, t)\|_{L^\infty(\mathbb{R}^n)} \leq C_M e^{-(\frac{n}{2}-M)t} \int_0^t e^{(\frac{n}{2}-M)b} \|f(\cdot, b)\|_{W^{[n/2]+1,1}(\mathbb{R}^n)} db. \quad (4.13)$$

Hence (4.10), (4.11) and (4.13) lead to (1.4). This completes the proof. \square

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