Sergio Vessella

Three cylinder inequalities and unique continuation properties for parabolic equations


Accademia Nazionale dei Lincei

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Equazioni a derivate parziali. — *Three cylinder inequalities and unique continuation properties for parabolic equations.* Nota di *Sergio Vessella*, presentata (*) dal Socio M. Primicerio.

**Abstract.** We prove the following unique continuation property. Let $u$ be a solution of a second order linear parabolic equation and $S$ a segment parallel to the $t$-axis. If $u$ has a zero of order faster than any non constant and time independent polynomial at each point of $S$ then $u$ vanishes in each point, $(x, t')$, such that the plane $t = t'$ has a non empty intersection with $S$.

**Key words:** Continuation of solutions; Stability estimates; Ill-posed Problem.

**Riassunto.** Disuguaglianze dei tre cilindri e proprietà di continuazione unica per equazioni paraboliche. Dimostriamo la seguente proprietà di continuazione unica. Sia $u$ una soluzione di un’equazione parabolica lineare del secondo ordine e $S$ un segmento parallelo all’asse $t$. Se $u$ ha uno zero di ordine maggiore di qualsiasi polinomio non costante e indipendente dal tempo allora $u$ si annulla in ogni punto, $(x, t')$, tale che il piano $t = t'$ intersechi $S$.

1. Introduction

Let $T$ be a positive number and $D$ a domain in $\mathbb{R}^n$, $n \geq 2$. Let $A(x, t) = \{a^{ij}(x, t)\}_{i,j=1}^n$ be a non analytic matrix valued function. Assume $A$ is symmetric and satisfies an uniformly ellipticity condition in $D \times (-T, T)$. Let us consider the parabolic operator

$$L(\cdot) = \text{div}(A(x, t)\nabla \cdot) - \frac{\partial \cdot}{\partial t}.$$  

Let $u$ be a weak solution to the equation

$$L(u) + b(x, t) \cdot \nabla u + c(x, t) u = 0, \text{ in } D \times (-T, T),$$

where $b$ is a bounded vector valued function in $D \times (-T, T)$ and $c$ is a bounded function in $D \times (-T, T)$. Denote by $B_r$ the $n$-dimensional ball of radius $r$ centered in 0. We are interested in two types of unique continuation properties.

(a) **Unique continuation in the interior.** Let $D = B_1$. We will prove, under suitable assumptions on $A$, that

$$\int_{-T}^{T} \int_{B_r} u^2 \, dx \, dt = O(r^\nu), \text{ as } r \to 0, \text{ for every } \nu \in \mathbb{N}, \text{ implies } u \equiv 0.$$

(b) **Unique continuation at the boundary.** Let $\varphi$ be a sufficiently smooth function in $\mathbb{R}^{n-1}$ satisfying $\varphi(0) = 0$. Let $D = \{x = (x', x_n) \in B_1 | \varphi(x') < x_n\}$. Set $\Gamma = \text{graph}(\varphi) \cap B_1$.

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Assume either \( u = 0 \) on \( \Gamma \times (-T, T) \) or \( A \nabla u \cdot n = 0 \) on \( \Gamma \times (-T, T) \) (here \( n \) denotes the outer unit normal to \( \text{graph}(\varphi) \)). We will prove, under suitable assumptions on \( A \) that,

\[
(1.4) \quad \int_{-T}^{T} \int_{B_{r} \cap D} u^{2} \, dx \, dt = O(r^{\nu}), \quad \text{as } r \to 0, \quad \text{for every } \nu \in \mathbb{N}, \quad \text{implies } u \equiv 0.
\]

If \( A \) does not dependent on time and is Lipschitz continuous, stronger versions of the properties \((a)\) and \((b)\) are known. In this case, Lin in \([9]\), has proved that if \( \int_{B_{r}} u^{2}(x, 0) \, dx = O(r^{\nu}) \), for every \( \nu \in \mathbb{N} \), then \( u(\cdot, 0) \equiv 0 \). Similar results, concerning the continuation at the boundary have been proved in \([1, 3, 4]\). In \([3, 4]\) three cylinder inequalities, with optimal exponent, are proved and applied to find sharp stability estimates for inverse problems with unknown boundaries.

On the other side, in the case of \( A \) time dependent, weaker forms than property \((a)\) are known. If \( A \in C^{2,1} \), then Lees and Protter in \([8]\) have proved that if \( \int_{-T}^{T} \int_{B_{r}} u^{2} \, dx \, dt = O(e^{-r \nu}) \), for every \( \nu \in \mathbb{N} \), then \( u \equiv 0 \). A similar three cylinder inequality, in the hypothesis \( A \in C^{3,1} \), for semilinear parabolic equations has been proved in \([10]\).

This paper is organized as follows: in Section 2 we prove property \((a)\) for \( L = \Delta - q_{0} \frac{\partial}{\partial t} \). This is the prototype for more general results; namely the properties \((a)\) and \((b)\) (in the case \( u = 0 \) on \( \Gamma \times (-T, T) \)) with the hypotheses \( A \in C^{2,1} \), \( \varphi \in C^{1+\alpha} \), where \( \alpha \in (0, 1] \). The exact statement of this results are given in Section 3 (Theorems 3 and 4) and proved in details in \([11]\). A crucial step in our proofs has been the application of the transformation used by Hörmander, \([7, \text{Section 3}]\) to prove strong unique continuation for second order elliptic equations.

2. THE CASE \( L = \Delta - q_{0} \frac{\partial}{\partial t} \)

For any \( r > 0 \) and \( t_{0} > 0 \) denote by \( Q_{r}^{t_{0}} \) the cylinder \( B_{r} \times (-t_{0}, t_{0}) \). Theorems 1 and 2, below, are based on the following notations and hypotheses. Given the positive numbers \( \lambda, \Lambda, R_{0}, T \), with \( \lambda \geq 1 \) and let \( q_{0} \) be a given function on \( Q_{R_{0}}^{T} \), assume that

\[
(2.1) \quad \lambda^{-1} \leq q_{0}(x, t) \leq \lambda, \quad \text{if } (x, t) \in Q_{R_{0}}^{T},
\]

\[
(2.2) \quad R_{0} |\nabla q_{0}| + T \left| \frac{\partial q_{0}}{\partial t} \right| \leq \Lambda, \quad \text{a.e. in } Q_{R_{0}}^{T}.
\]

By \( L \) we denote the following parabolic operator

\[
(Lu)(x, t) = \Delta u(x, t) - q_{0}(x, t) \frac{\partial u}{\partial t}(x, t), \quad \text{if } (x, t) \in Q_{R_{0}}^{T}.
\]
For any $x \in \mathbb{R}^n \setminus \{0\}$ we denote by $(\rho, \omega) \in (0, +\infty) \times S^{n-1}$ ($S^{n-1}$ being the unity sphere of $\mathbb{R}^n$) the polar coordinates of $x$, with $\rho = |x|$, $\omega = \frac{x}{|x|}$. By $\partial_{\omega_i}$, $i \in \{1, \ldots, n\}$, we denote the operator of derivation on the sphere, that is $(\partial_{\omega_i}/\omega)(\omega) = \frac{\partial}{\partial \omega_i}(\phi(\frac{x}{|x|}))|_{x=\omega}$, where $\omega \in S^{n-1}$ and $\phi$ is a function differentiable on $S^{n-1}$. We denote by $\Delta_\omega$ the Laplace-Beltrami operator in the unit sphere, $\Delta_\omega = \sum_{i=1}^n \partial_{\omega_i}^2$. We denote by $\partial_\omega$ and $\nabla_{\rho, \omega}$, respectively, the vector operators $(\partial_{\omega_i}, \ldots, \partial_{\omega_n})$ and $(\partial_{\rho}, \rho^{-1}\partial_{\omega_1}, \ldots, \rho^{-1}\partial_{\omega_n})$. Moreover, we denote by $L$ the operator $L$ expressed in polar coordinates, namely

\begin{equation}
(2.4) \quad (L\tilde{u})(\rho, \omega, t) = (Lu)(\rho, \omega, t) = \left(\frac{\partial^2 \tilde{u}}{\partial \rho^2} + \frac{n - 1}{\rho} \frac{\partial \tilde{u}}{\partial \rho} + \frac{1}{\rho^2} \Delta_\omega \tilde{u} - \frac{q_0}{\partial_t} \tilde{u}\right)(\rho, \omega, t),
\end{equation}

for $(\rho, \omega, t) \in (0, R_0) \times S^{n-1} \times (-T, T)$, where $\tilde{u}(\rho, \omega, t) = u(\rho, \omega, t)$ and $\tilde{q}_0(\rho, \omega, t) = q_0(\rho, \omega, t)$. We shall fix the space dimension $n \geq 2$ throughout the paper, therefore we shall omit the dependence of various quantities on $n$. We denote by the letter $C$ the positive constants. The value of the constants may change from line to line, but we specify their dependence everywhere they appear. Sometimes, for any variable $s$, we shall write $u_s$ instead of $\partial_s u$ and $u_{ss}$ instead of $\partial^2_s u$.

**Theorem 1.** Let (2.1), (2.2) be satisfied. Let $k(y) = y + e^y$ and $\chi(\rho) = k^{-1}(\log \frac{\rho}{R_0})$. There exist positive constants $\theta_1 < 1$, $C$ and $C_1$, $\theta$ depends on $\lambda$ and $\Lambda$ only, $C$ is an absolute constant, $C_1$ depends on $\lambda$, $\Lambda$ and $R_0^2 T^{-1}$ only, such that

\begin{equation}
(2.5) \quad \int_{-T}^{T} \int_{0}^{R_0} \int_{S^{n-1}} (\tau \rho^2 |\nabla_{\rho, \omega} \tilde{u}|^2 + \tau^2 \tilde{u}^2) e^{(-2\tau^2 + 1)\chi(\rho) - 1} d\omega d\rho dt \leq C \int_{-T}^{T} \int_{0}^{R_0} \int_{S^{n-1}} (L\tilde{u})^2 e^{-2\tau^2 \chi(\rho)} \rho^2 d\omega d\rho dt,
\end{equation}

for every $u \in C_0^\infty(Q_{R_0}^T \setminus \{0\} \times (-T, T))$ and $\tau \geq C_1$.

**Proof.** Let $u$ be a function in $C_0^\infty(Q_{R_0}^T \setminus \{0\} \times (-T, T))$. Introducing $z = \log \frac{\rho}{R_0}$ as a new coordinates instead of $\rho$, by (2.4) we have

\begin{equation}
(2.6) \quad (L\tilde{u})(R_0 e^z, \omega, t) = \left(e^{-2z} \frac{R_0^2}{R_0^2} \left(\frac{\partial^2 \tilde{u}}{\partial z^2} + (n - 2) \frac{\partial \tilde{u}}{\partial z} + \Delta_\omega \tilde{u}\right) - \tilde{q}_1 \frac{\partial \tilde{u}}{\partial t}\right)(z, \omega, t),
\end{equation}

for $(z, \omega, t) \in (-\infty, 0) \times S^{n-1} \times (-T, T)$, where $\tilde{u}_1(z, \omega, t) = \tilde{u}(R_0 e^z, \omega, t)$ and $\tilde{q}_1(z, \omega, t) = \tilde{q}_0(R_0 e^z, \omega, t)$.

Now we introduce the transformation (see [7, Section 3]) $z = k(y)$, where $k(y) = y + e^y$. Setting

\begin{equation}
(a(y) = (n - 2)(1 + e^y) - \frac{e^y}{(1 + e^y)}),
\end{equation}

\begin{equation}
q(y, \omega, t) = R_0^2 e^{2k(y)} (1 + e^y)^2 \tilde{q}_1(k(y), \omega, t),
\end{equation}
and, defining the operator \( P \), \( P = \frac{\partial^2}{\partial y^2} + a(y) \frac{\partial}{\partial y} + (1 + e^y)^2 \Delta \omega - q \frac{\partial}{\partial t}, \) we get

\[
(\mathcal{L}u)(R_0 e^{y_0}, \omega, t) = \frac{e^{-2k(y)}}{R_0^2(1 + e^y)^2}(P\tilde{u}_2)(y, \omega, t),
\]
for \((y, \omega, t) \in (-\infty, y_0) \times S^{n-1} \times (-T, T)\), where \( y_0 \) is such that \( k(y_0) = 0 \) and \( \tilde{u}_2(y, \omega, t) = \tilde{u}_1(k(y), \omega, t) \).

Set \( \tilde{u}_2 = e^{\tau y}v \), \( P_\tau(v) = e^{-\tau y}P(e^{\tau y}v) \),

\[(2.7) \quad B_0 = \tau^2 + a(y)\tau, \quad B_1 = 2\tau + a(y), \]

\[
P_\tau^{(1)}(v) = B_0v + \frac{\partial^2 v}{\partial y^2} + (1 + e^y)^2 \Delta \omega v,
\]

\[
P_\tau^{(2)}(v) = B_1 \frac{\partial v}{\partial y} - q \frac{\partial v}{\partial t},
\]
we have \( P_\tau(v) = P_\tau^{(1)}(v) + P_\tau^{(2)}(v). \)

Denoting by \( \int(.) \) the integral \( \int_{-T}^{T} \int_{-\infty}^{y_0} \int_{S^{n-1}}(.)d\omega d\rho dt \) we have

\[(2.8) \quad \int(P_\tau(v))^2 = 2 \int P_\tau^{(1)}(v)P_\tau^{(2)}(v) + \int (P_\tau^{(1)}(v))^2 + \int (P_\tau^{(2)}(v))^2. \]

Examine the integrals at the right hand side of (2.8).

We have

\[
2 \int P_\tau^{(1)}(v)P_\tau^{(2)}(v) = 2 \int (1 + e^y)^2B_1 \Delta \omega v v_y - 2 \int (1 + e^y)^2 q \Delta \omega v v_t +
\]

\[
+ \int (B_0B_1(v^2)_y - B_0q(v^2)_t + B_1(v^2)_y - 2(qv_t v_y) + q(v^2)_t + 2q_y v_y).
\]

By the symmetry of the operator \( \Delta \omega \) and the anti-symmetry of the operator \( \frac{\partial}{\partial y} \) we obtain

\[
2 \int (1 + e^y)^2B_1 \Delta \omega v v_y = - \int ((1 + e^y)^2B_1)v \Delta \omega v,
\]
therefore

\[
2 \int (1 + e^y)^2B_1 \Delta \omega v v_y = \int ((1 + e^y)^2B_1)|\partial \omega v|^2 \geq 2\tau \int |\partial \omega v|^2 e^{\tau y}, \quad \text{if} \quad \tau \geq \frac{3}{2}.
\]

Moreover, this inequality and integrations by parts in the second and third integral at the right hand side of (2.9) give

\[
2 \int P_\tau^{(1)}(v)P_\tau^{(2)}(v) \geq 2\tau \int |\partial \omega v|^2 e^{\tau y} + \int (1 + e^y)^2(2(\partial \omega q \cdot \partial \omega v)v_t - |\partial \omega v|^2 q_t) +
\]

\[
+ \int ((-B_0B_1)_y + (B_0q)_y)v^2 - (\sigma(y) + q_t)(v^2) + 2q_y v v_y), \quad \text{if} \quad \tau \geq \frac{3}{2}.
\]
This inequality and (2.8) give
\[
\int (P_r(v))^2 \geq 2\tau \int |\partial_v v|^2 e^\gamma - C_1 R_0^2 \int |\partial_v v||v| e^\gamma - C_2 \int |\partial_v v|^2 e^\gamma + \int (P^{(1)}_r(v))^2 - C_2 \tau^2 \int v^2 e^\gamma + \int H(v_y, v; y, \tau),
\]
(2.10)
where \(C_1\) is an absolute constant, \(C_2\) depends on \(\Lambda\) and \(R_0^2 T^{-1}\) only and \(H(\xi, \eta; y, \tau)\) is the following quadratic form in the variables \(\xi\) and \(\eta\)
\[
H(\xi, \eta; y, \tau) = 2q_y \xi \eta - Ce^\gamma \xi^2 + (B_1 \xi - q\eta)^2,
\]
(2.11)
where \(C\) depends on \(\Lambda\) and \(R_0^2 T^{-1}\) only.

Now, we prove that
\[
H(\xi, \eta; y, \tau) \geq \frac{\tau}{2} \xi^2 + \frac{R_0^4 e^\gamma}{2\lambda^2 \tau} \eta^2, \text{ if } (\xi, \eta) \in \mathbb{R}^2, y \leq -C_1 \text{ and } \tau \geq C_2,
\]
(2.12)
where \(C_1\) depends on \(\lambda\) and \(\Lambda\) only and \(C_2\) depends on \(\lambda, \Lambda\) and \(R_0^2 T^{-1}\) only. First observe that (2.6) gives
\[
\left| \frac{q_y}{q} - 2 \right| \leq (4 + 2\epsilon\lambda\Lambda) e^\gamma, \text{ if } y \leq y_0.
\]
(2.13)
The second of (2.7), (2.11) and (2.13) give
\[
H(\xi, \eta; y, \tau) = \frac{qq_y}{B_1} \left(2 - \frac{1}{B_1} \frac{q_y}{q} \right) \eta^2 - Ce^\gamma \xi^2 + \left(\frac{B_1 \xi}{q} - \left(\frac{q_y}{B_1} \right) \eta \right)^2 \geq \frac{R_0^4 e^\gamma}{\lambda^2 \tau} \eta^2 - Ce^\gamma \xi^2, \text{ if } (\xi, \eta) \in \mathbb{R}^2, y \leq -C_1 \text{ and } \tau \geq C_2,
\]
(2.14)
where \(C\) depends on \(\Lambda\) and \(R_0^2 T^{-1}\) only, \(C_1\) depends on \(\lambda\) and \(\Lambda\) only and \(C_2\) depends on \(\lambda, \Lambda\) and \(R_0^2 T^{-1}\) only. Similarly we get
\[
H(\xi, \eta; y, \tau) \geq 2\tau \xi^2, \text{ if } (\xi, \eta) \in \mathbb{R}^2, y \leq -C_1 \text{ and } \tau \geq C_2,
\]
(2.15)
where \(C_1\) depends on \(\lambda\) and \(\Lambda\) only and \(C_2\) depends on \(\lambda, \Lambda\) and \(R_0^2 T^{-1}\) only. Summing (2.14) and (2.15) we obtain (2.12). (2.12) yields
\[
\int H(v_y, v; y, \tau) \geq \frac{\tau}{2} \int v_y^2 + \frac{R_0^4}{2\lambda^2 \tau} \int v_t^2 e^\gamma, \text{ if } v \in C_0^\infty(\mathcal{O}_{C_1}) \text{ and } \tau \geq C_2,
\]
(2.16)
here and in the sequel, for any positive number \(b\), we use the notation
\[
\mathcal{O}_b = (-\infty, -b) \times S^{n-1} \times (-T, T),
\]
where \(C_1\) and \(C_2\) are constants, \(C_1\) depends on \(\lambda\) and \(\Lambda\) only, \(C_2\) depends on \(\lambda, \Lambda\) and \(R_0^2 T^{-1}\) only.
Now, we examine the integral \( \int (P_{\tau}^{(1)}(v))^2 \). Let \( \delta \) be a positive number that we shall choose later. We obtain
\[
\int (P_{\tau}^{(1)}(v))^2 = \int (P_{\tau}^{(1)}(v) - \delta \tau v e^\gamma + \delta \tau v e^\gamma)^2 \geq 2\delta \tau \int (P_{\tau}^{(1)}(v) - \delta \tau v e^\gamma) v e^\gamma = 
\]
\[
= 2\delta \tau \int \left( \left( B_0 - \delta \tau v \right) e^\gamma + \frac{1}{2} \right) v^2 - \frac{1}{2} \delta \tau \left( 1 + e^\gamma \right) \partial \omega v^2 e^\gamma.
\]
By the last inequality, (2.10) and (2.16) we obtain
\[
\int (P_{\tau}(v))^2 \geq \tau \int \left( 2 - 2\delta(1 + e^\gamma) - \frac{C_1 e^\gamma}{\tau} \right) \partial \omega v^2 e^\gamma + \frac{R_0^4}{2\lambda^2 \tau} \int v^2 v^2 e^\gamma + 
\]
\[
+ \int (2\delta \tau (B_0 - 2\delta \tau e^\gamma) - C_2 e^\gamma^2) v^2 e^\gamma + \tau \int \left( \frac{1}{2} - 2\delta e^\gamma \right) v^2 - 
\]
\[
- C\Lambda R_0^2 \int |\partial \omega v||v^2| e^{3\gamma}, \text{ if } v \in C_0^\infty(O_{C_0}) \text{ and } \tau \geq C_3,
\]
where \( C \) is an absolute constant, \( C_1 \) depends on \( \Lambda \) and \( R_0^2 T^{-1} \) only, \( C_2 \) depends on \( \lambda \) and \( \Lambda \) only and \( C_3 \) depends on \( \lambda, \Lambda \) and \( R_0^2 T^{-1} \) only. Observe that in the right hand side of (2.17) the coefficient of \( v^2 \) is of order three in \( \tau \). Now, by the inequality
\[
C\Lambda R_0^2 |\partial \omega v||v^2| e^{3\gamma} \leq \frac{R_0^4}{2\lambda^2 \tau} v^2 e^\gamma + \frac{C^2 \lambda^2 \Lambda^2 \tau}{2} |\partial \omega v|^2 e^{2\gamma}
\]
choosing \( \delta = \frac{1}{5} \), we have by (2.17)
\[
\int |P_{\tau}(v)|^2 \geq \left( \frac{\tau}{2} |\partial \omega v|^2 + \frac{\tau}{4} v^2 + \frac{\tau^3}{8} v^2 \right) e^\gamma, \text{ if } v \in C_0^\infty(O_{C_1}) \text{ and } \tau \geq C_2,
\]
where \( C_2 \) depends on \( \lambda \) and \( \Lambda \) only and \( C_3 \) depends on \( \lambda, \Lambda \) and \( R_0^2 T^{-1} \) only.

Changing the variables and setting \( \theta = e^{\delta(-C_2)} \), (2.18) easily gives (2.5). \( \square \)

**Theorem 2.** Let \( M \) be a nonnegative number. Let \( u \in H^{2,1}(Q^T_{R_0}) \) satisfy
\[
|Lu| \leq M(R_0^{-1} |\nabla u| + R_0^{-2} |u|) \text{ in } Q^T_{R_0}.
\]
The following propositions hold true.

a) For every \( r_0, r_0 \in (0, \frac{\theta R_0}{5}) \), \( r \) such that \( 0 < r_0 < r < \theta R_0 \) and \( t_0 \in (0, T) \) we have
\[
\|u\|_{L^2(Q^{r_0}_T-r_0)} \leq C \left( \frac{R_0}{r_0} \right)^{n/2} ||u||_{L^2(Q^{r_0}_T)} \left( \|u\|_{L^2(Q^{r_0}_T)} \right)^{\delta_0} + 
\]
\[
+ \left( \frac{R_0}{r_0} \right)^{n/2} e^{C(\chi(\theta R_0/2)-\chi(\theta)) ||u||_{L^2(Q^{r_0}_T)}},
\]
where \( \chi \) is defined in Theorem 1, \( \theta, C, C_1 \) are positive constants, \( \theta, \theta < 1 \), depends on \( \lambda \) and
Λ only, C depends on λ, Λ, M, \( R_0^2 T^{-1} \) and \( T R_0^{-1} \) only and \( \delta_0 \) is given by

\[
\delta_0 = \frac{\chi(\theta R_0/2) - \chi(r)}{\chi(\theta R_0/2) - \chi(r_0)}.
\]

b) If \( u \) satisfies the inequality (2.19) and

\[
\|u\|_{L^2(Q_{T}^*)} = O(s^\nu) \quad \text{as} \quad s \to 0, \quad \text{for every} \quad \nu \in \mathbb{N},
\]

then \( u \equiv 0 \).

\textbf{Proof.} Denote by \( R_1 = \theta R_0 \), where \( \theta \) is defined in Theorem 1. Let \( \zeta \in C_0^2(Q_{R_1}^T \setminus \{0\} \times (-T, T)) \). Let \( \{\zeta_j\} \) be a sequence in \( C_0^\infty(Q_{R_1}^T \setminus \{0\} \times (-T, T)) \) that converges to \( \zeta \) in \( C^2 \). Let \( \{u_j\} \) be a sequence in \( C^\infty(Q_{R_1}^T \times (-T, T)) \) that converges to \( u \) in \( H^{2,1}(Q_{R_1}^T) \). Applying the inequality (2.5) to the functions \( u_j \zeta_j \) and passing to the limit we obtain

\[
\int_{Q_{R_1}^T} \left( \tau \rho^2 |\nabla_{\rho, \omega}(\tilde{u} \zeta) |^2 + \tau^3 (\tilde{u} \zeta)^2 e^{(-2\tau + 1)\chi(\rho)} \rho^{-1} \right) \leq C \int_{Q_{R_1}^T} (L(\tilde{u} \zeta))^2 e^{-2\tau \chi(\rho)} \rho^3,
\]

(2.22)

if \( \tau \geq C_1 \),

where \( C \) is an absolute constant and \( C_1 \) depends on \( \lambda, \Lambda \) and \( R_0^2 T^{-1} \) only.

The main effort of this proof consists in the construction of a cut-off function \( \zeta \) that allows us to deduce from (2.19) and (2.22) the inequality (2.20). We choose \( \zeta(x, t) \) of the type \( f(|x|)\varphi(t) \), where \( f \in C_0^1((0, \frac{3}{4}R_1)) \) is equal to 1 in \([\frac{3}{4}r_0, \frac{R_1}{2}]\), where \( r_0 \in (0, \frac{R_1}{2}) \) and \( f \) is equal to 0 in \([0, r_0] \cup [\frac{R_1}{2}, \frac{3}{4}R_1]\). Moreover \(|f'| \leq \frac{C}{r_0} \), \(|f''| \leq \frac{C}{r_0^2} \) in \([r_0, \frac{3}{4}r_0]\) and \(|f'| \leq \frac{C}{R_1} \), \(|f''| \leq \frac{C}{R_1^2} \) in \([\frac{R_1}{2}, \frac{3}{4}R_1]\), where \( C \) is an absolute constant. For a fixed \( t_0 \in (0, T) \), the function \( \varphi \in C_0^2((-T, T)) \) is equal to 1 in \([-T + t_0, T - t_0]\) and is equal to 0 in \([-T, -T + \frac{t_0}{2}] \cup [T - \frac{t_0}{2}, T]\). \( \varphi \) shall be choosen later in \((-T + \frac{t_0}{2}, -T + t_0) \cup [T - t_0, T - \frac{t_0}{2}]\).

Now, denote by

\[
K'_1 = \left\{ (x, t) \in \mathbb{R}^{n+1} \mid \frac{3}{2} r_0 \leq |x| \leq \frac{R_1}{2}, \quad t \in \left[ -T + \frac{t_0}{2}, -T + t_0 \right] \right\},
\]

\[
K''_1 = \left\{ (x, t) \in \mathbb{R}^{n+1} \mid \frac{3}{2} r_0 \leq |x| \leq \frac{R_1}{2}, \quad t \in \left[ T - t_0, T - \frac{t_0}{2} \right] \right\},
\]

\[
K_2 = \left\{ (x, t) \in \mathbb{R}^{n+1} \mid r_0 \leq |x| \leq \frac{3}{2} r_0, \quad t \in \left[ -T + \frac{t_0}{2}, T - \frac{t_0}{2} \right] \right\},
\]

\[
K_3 = \left\{ (x, t) \in \mathbb{R}^{n+1} \mid \frac{R_1}{2} \leq |x| \leq \frac{3}{4} R_1, \quad t \in \left[ -T + \frac{t_0}{2}, T - \frac{t_0}{2} \right] \right\},
\]

\[
K_4 = \left\{ (x, t) \in \mathbb{R}^{n+1} \mid \frac{3}{2} r_0 \leq |x| \leq \frac{R_1}{2}, \quad t \in \left[ -T + t_0, T - t_0 \right] \right\}.
\]
Further, set \( K_i = K'_i \cup K''_i \). With \( Q^T_{R_0} \setminus \bigcup_{i=1}^{4} K_i \) and \( K_i, i = 1, 2, 3, 4 \), we have partitioned the cylinder \( Q^T_{R_0} \) in five regions. Observe that in \( Q^T_{R_0} \setminus \bigcup_{i=1}^{4} K_i \) we have \( \zeta u \equiv 0 \) and, in \( K_4 \), we have \( \zeta u \equiv u \). Splitting the integrals of the inequality (2.22) on the partition defined above we get

\[
\int_{K_4} (\tau \rho^2 |\nabla_{\rho,\omega}(\tilde{u})|^2 + \tau^3 (\tilde{u})^2) e^{-(2\tau+1)\chi(\rho) \rho^{-1}} \leq J_1 + J_2 + CM^2 R_0^{-2} \int_{K_4} (|\nabla_{\rho,\omega}(\tilde{u})|^2 + R_0^{-2} \tilde{u}^2) e^{-2\tau\chi(\rho) \rho^3}, \text{ if } \tau \geq C_1,
\]

where

\[
J_1 = - \int_{K_1} (\tau \rho^2 |\nabla_{\rho,\omega}(\tilde{u}\tilde{Q})|^2 + \tau^3 (\tilde{u}\tilde{Q})^2) \rho^{-1} e^{-(2\tau+1)\chi(\rho)} + C \int_{K_1} (\tilde{\zeta} \mathcal{L} \tilde{u} - q\tilde{\zeta} \tilde{u})^2 \rho^3 e^{-2\tau\chi(\rho)},
\]

\[
J_2 = C \int_{K_2 \cup K_3} |\mathcal{L}(\tilde{u}\tilde{Q})|^2 \rho^3 e^{-2\tau\chi(\rho)},
\]

where \( C \) is an absolute constant and \( C_1 \) depends on \( \lambda, \Lambda \) and \( R_0^2 T^{-1} \) only. Observe that

\[
(2.24) \quad \log \frac{\rho}{e R_0} \leq \chi(\rho) \leq \log \frac{\rho}{R_0}, \text{ if } \rho \in (0, R_0).
\]

If \( \tau \) is sufficiently large then the integral on the left hand side of (2.23) dominates the last integral on the right hand side. So we get

\[
(2.25) \quad \frac{1}{2 R_0} \int_{K_4} (\tau \rho^2 |\nabla_{\rho,\omega}(\tilde{u})|^2 + \tau^3 (\tilde{u})^2) e^{-2\tau\chi(\rho)} \leq J_1 + J_2, \text{ if } \tau \geq C,
\]

where \( C \) depends on \( \lambda, \Lambda, M \) and \( R_0^2 T^{-1} \).

Now we examine \( J_1 \). Using (2.19) and, setting

\[
(2.26) \quad \Psi(\rho, t; \tau) = R_0^{-1} \varphi^2(t) \left( CM^2 R_0^{-3} \rho^3 + C \lambda^2 \left( \frac{\varphi'(t)}{\varphi(t)} \right)^2 R_0^2 \rho^3 - \tau^3 e^{-1} \right),
\]

we get

\[
J_1 \leq \int_{K_1} \Psi(\rho, t; \tau) \tilde{u}^2 e^{-2\tau\chi(\rho)} + \int_{K_1} \left( CM^2 \frac{\rho}{R_0} - \tau \right) |\nabla_{\rho,\omega}(\tilde{u})|^2 \frac{\rho^2}{R_0} e^{-2\tau\chi(\rho)}
\]

where \( C \) is an absolute constant. By the last inequality we have

\[
(2.27) \quad J_1 \leq \int_{K_1} \Psi(\rho, t; \tau) \tilde{u}^2 e^{-2\tau\chi(\rho)}, \text{ if } \tau \geq C,
\]

\( C \) depends on \( M \) only.

Denote by \( T_1 \) and \( T_2 \), respectively, the numbers \( T_1 = T - \frac{t_0}{2} \), \( T_2 = T - t_0 \). Denote by \( \gamma \) a positive number that we pick later, let us choose \( \varphi \) as an even function such
that

\( \varphi(t) = \exp - \left( \frac{T^\gamma(T_2 + t)^4}{(T_1 + t)^\gamma(T_1 - T_2)^4} \right) \), if \( t \in (-T_1, -T_2] \).

We have in \( K_1' \)

\( \Psi(\rho, t; \tau) \leq \tau^3 (R_0 e)^{-1} \varphi^2(t) \left( -\frac{1}{2} + \frac{C_1(\gamma + 1)^2 T^{2\gamma} R_0 \rho^3}{(T_1 + t)^{2(\gamma + 1)}} \right) \), if \( \tau \geq C \),

where \( C_1 \) depends on \( \lambda \) only and \( C \) depends on \( M \) only.

Denote by

\( K_{1,\tau}' = \left\{ (x, t) \in K_1' \mid -\frac{1}{2} + \frac{C_1(\gamma + 1)^2 T^{2\gamma} R_0 \rho^3}{(T_1 + t)^{2(\gamma + 1)}} \geq 0 \right\} \),

where \( C_1 \) is the same constant appearing in the right hand side of (2.29). Setting \( m_\gamma = \max_{r \in [0, 1]} s^{-2(1+\gamma)} e^{-r^{-\gamma}(1-r)^q} \), (2.29) gives

\[
\int_{K_1'} \Psi(\rho, t; \tau) \tilde{u}^2 e^{-2\tau x(\rho)} \leq \frac{C_2(1 + \gamma)^2 m_\gamma T^{2\gamma}}{R_0^{2(\gamma + 1)}} \int_{K_{1,\tau}'} \varphi(t) \rho^3 \tilde{u}^2 e^{-2\tau \chi(\rho)} , \text{ if } \tau \geq C,
\]

where \( C \) depends on \( M \) only and \( C_2 \) depends on \( \lambda \) only.

\[
\frac{T_1 + t}{T} \leq \left( \frac{2C_1(\gamma + 1)^2 R_0 \rho^3}{\tau^{3} T^2} \right)^{\frac{1}{\gamma + 1}}, \text{ in } K_{1,\tau}'.
\]

Therefore, by (2.24) and (2.28), we obtain

\[
\varphi(t) \rho^3 e^{-2\tau \chi(\rho)} \leq \frac{\rho^{n-1}}{(eR_0)^{n-4}} \exp \left( -\frac{\tau^3 T^2}{2C_1(\gamma + 1)^2 R_0 \rho^3} \right)^{\frac{1}{\gamma + 1}} + (2\tau + n - 4) \log \frac{R_0 e}{\rho} , \text{ in } K_{1,\tau}'.
\]

Arguing in the same way for the region \( K_{1}'' \) and picking \( \gamma = 3 \) we get

\( J_1 \leq \frac{C}{R_0^{n-1}} \int_{K_1} \rho^{n-1}\tilde{u}^2 , \text{ if } \tau \geq C_1, \)

where \( C \) depends on \( \lambda, R_0^2 T^{-1} \) and \( T_0^{-1} \) only and \( C_1 \) depends on \( \lambda, R_0^2 T^{-1} \) and \( T_0^{-1} \) only.

By (2.19) we have

\[
J_2 \leq \frac{C e^{-2\tau \chi(\rho)}}{R_0^n} \int_{K_2} (\rho^2 |\nabla_{\rho, \omega}(\tilde{u})|^2 + \tilde{u}^2) \rho^{n-1} + \frac{C e^{-2\tau \chi(\rho)}}{R_1^n} \int_{K_3} (R_0^2 |\nabla_{\rho, \omega}(\tilde{u})|^2 + \tilde{u}^2) \rho^{n-1},
\]

where \( C \) depends on \( \lambda, M, R_0^2 T^{-1} \) and \( T_0^{-1} \) only.
Let \( r \in \left( 3\frac{r_0}{2}, R_1 \right) \) and denote by \( K_4^r \) the region \( \{(x,t) \in K_4 | |x| \leq r \} \). By (2.25), (2.31) and (2.32) we get
\[
\begin{align*}
\tau^3 e^{-2\tau x(r)} \int_{K_4^r} \tilde{u}^2 \rho^{n-1} &\leq \tau^3 \int_{K_4^r} \tilde{u}^2 e^{-2\tau x(\rho)} \rho^{n-1} \\
&\leq C \left( e^{-2\tau x(\rho_0)} \left( \frac{R_0}{r_0} \right)^n \int_{K_4^r} (r_0^2 |\nabla \rho, (\tilde{u})|^2 + \tilde{u}^2) \rho^{n-1} + \int_{K_4^r} \tilde{u}^2 \rho^{n-1} \right) + \\
&\quad + C e^{-2\tau x(R_1/2)} \int_{K_3} (R_0^2 |\nabla \rho, (\tilde{u})|^2 + \tilde{u}^2) \rho^{n-1}, \text{ if } \tau \geq C_1,
\end{align*}
\]
where \( C \) depends on \( \lambda, M, R_0 T^{-1} \) and \( T_{0^{-1}} \) only and \( C_1 \) depends on \( \lambda, \Lambda, M, R_0 T^{-1} \) and \( T_{0^{-1}} \) only. Now, let us estimate from above the right hand side of (2.33) using the following standard estimate
\[
\int_{K_2 \cup K_3} |\nabla \rho, \omega(\tilde{u})|^2 \rho^{n-1} \leq C \left( r_0^{-2} \int_{Q_{10}^{T_0}} \tilde{u}^2 \rho^{n-1} + R_0^{-2} \int_{Q_{10}^{T_0}} \tilde{u}^2 \rho^{n-1} \right),
\]
where \( C \) depends on \( \lambda, \Lambda, M \) and \( R_0 T^{-1} \). By (2.33) we have
\[
\begin{align*}
\int_{Q_{T_{-0}}^{T_0}} u^2 \, dx \, dt &\leq C \left( e^{2\tau(x(r)-x(\rho_0))} \left( \frac{R_0}{r_0} \right)^n \int_{Q_{20}^{T_0}} u^2 \, dx \, dt + e^{2\tau(x(r)-x(R_1/2))} \int_{Q_{R_1}^{T_0}} u^2 \, dx \, dt \right), \text{ if } \tau \geq C_1,
\end{align*}
\]
where \( C \) depends on \( \lambda, \Lambda, M, R_0 T^{-1} \) and \( T_{0^{-1}} \), \( C_1 \) depends on \( \lambda, \Lambda, M \) and \( R_0 T^{-1} \).

Denote by
\[
\tau_0 = \frac{-1}{2(\chi(R_1/2) - \chi(r_0))} \log \left( \frac{(R_0 r_0^{-1})^n \int_{Q_{T_0}^{T_0}} u^2 \, dx \, dt}{\int_{Q_{R_1}^{T_0}} u^2 \, dx \, dt} \right).
\]
If \( \tau_0 \geq C_1 \) then, choosing in (2.35) \( \tau = \tau_0 \), we obtain
\[
\| u \|_{L^2(Q_{T_{-0}}^{T_0})} \leq C \left( \frac{R_0}{r_0} \right)^{n/2} \| u \|_{L^2(Q_{x0}^{T_0})}^{\delta_0} \left( \| u \|_{L^2(Q_{x0}^{T_0})} \right)^{1-\delta_0},
\]
where
\[
\delta_0 = \frac{\chi(R_1/2) - \chi(r_0)}{\chi(R_1/2) - \chi(r_0)}
\]
and \( C \) depends on \( \lambda, \Lambda, M, R_0 T^{-1} \) and \( T_{0^{-1}} \) only and \( C_1 \) depends on \( \lambda, \Lambda, M, R_0 T^{-1} \) and \( T_{0^{-1}} \) only. If \( \tau_0 < C_1 \) then (2.34) gives trivially
\[
\| u \|_{L^2(Q_{T_{-0}}^{T_0})} \leq e^{C_1 (\chi(R_1/2) - \chi(\rho_0))} \left( \frac{R_0}{r_0} \right)^{n/2} \| u \|_{L^2(Q_{x0}^{T_0})},
\]
where \( C_{i} \) depends on \( \lambda, \Lambda, M, R_{0}^2 T^{-1} \) and \( T_{0}^{-1} \) only. By the last inequality and (2.35) we obtain (2.20).

Now, let us prove the proposition \( b) \) by contradiction. Assume that

\[
\|u\|_{L^2(Q_{T}^r)} = O(s^r), \quad \text{as} \quad s \to 0, \quad \text{for every} \quad \nu \in \mathbb{N}.
\]

If \( u \) were not identically equal to zero in \( Q_{R_0}^T \) we can normalize it, hence we assume

\[
\|u\|_{L^2(Q_{R_0}^T)} = 1.
\]

Let us fix \( r \in (0, \frac{R_0}{2}) \) and \( t_0 \in (0, T) \), by (2.20) and (2.36) we obtain

\[
\|u\|_{L^2(Q_{R_0}^T)} \leq C (E_{\nu} s^{\nu - \frac{n}{2}}) + C e^{C_{i}(\chi^{(R_0^2 - \chi(\nu))} R_{0}^2 s^{\nu - \frac{n}{2}})} \quad \text{if} \quad s \in \left(0, \frac{r}{2}\right) \quad \text{and} \quad \nu \in \mathbb{N},
\]

where \( E_{\nu} \) is a sequence, \( C \) and \( C_{i} \) are constants. Passing to the limit as \( s \to 0 \), the last inequality gives

\[
\|u\|_{L^2(Q_{R_0}^T)} \leq C e^{-(\nu - \frac{n}{2})(\chi(R_0^2 - \chi(\nu)))}, \quad \text{for every} \quad \nu \in \mathbb{N},
\]

passing to the limit as \( \nu \to \infty \), we obtain \( u = 0 \) in \( Q_{R_0}^T \). By iteration we get \( u = 0 \) in \( Q_{R_0}^T \) contradicting the hypothesis. \( \square \)

3. The case \( L(\cdot) = \text{div}(A(x, t)\nabla \cdot) - \frac{\partial}{\partial t} \cdot \)

Now we state the results proved in [11]. A sketch of the proofs is contained in Remark 1. Denote by

\[
C^{1,1}(\overline{Q_{R_0}^T}) = \left\{ f \in C^{0}(\overline{Q_{R_0}^T}) \big| \frac{\partial f}{\partial x^i}, \frac{\partial f}{\partial t} \in C^{0}(\overline{Q_{R_0}^T}), i = 1, \ldots, n \right\},
\]

\[
C^{2,1}(\overline{Q_{R_0}^T}) = \left\{ f \in C^{1,1}(\overline{Q_{R_0}^T}) \big| \frac{\partial^2 f}{\partial x^i \partial x^j}, \frac{\partial^2 f}{\partial x^i \partial t} \in C^{0}(\overline{Q_{R_0}^T}), i, j = 1, \ldots, n \right\}.
\]

Assume that \( q_0 \in C^{1,1}(\overline{Q_{R_0}^T}) \) and let \( A \) be a \( n \times n \) symmetric matrix whose entries are in \( C^{2,1}(\overline{Q_{R_0}^T}) \). Further, assume that \( \lambda^{-1} \leq q_0(x, t) \leq \lambda \), if \( (x, t) \in Q_{R_0}^T \) and \( \lambda^{-1} |\xi|^2 \leq A(x, t)\xi \cdot \xi \leq \lambda |\xi|^2 \), if \( \xi \in \mathbb{R}^n \) and \( (x, t) \in Q_{R_0}^T \). Let \( \varepsilon \in (0, 1) \), set \( k_{\varepsilon}(y) = y + \varepsilon |y| \) and \( \chi_{\varepsilon}(\rho) = k_{\varepsilon}^{-1}(\log \frac{\rho}{R_0}) \).

**Theorem 3.** Let \( L \) be the following operator

\[
(Lu)(x, t) = \left( \text{div}(A\nabla u) - q_0 \frac{\partial u}{\partial t} \right)(x, t), \quad \text{if} \quad (x, t) \in Q_{R_0}^T,
\]

The following propositions hold true.

a) If \( A(0, t) = I \) then there exist two positive constants \( \theta \in (0, 1) \) and \( \tau_0 \) depending on \( \lambda, R_0^2 T^{-1} \), the \( C^{1,1} \) norm of \( q_0 \) and the \( C^{2,1} \) norm of \( A \) such that if \( u \in C^{0}(Q_{\theta R_0}^T \setminus \{0\} \times \)
\((−T, T)\) \((\tau \geq \tau_0)\) then

\[
\int_{Q^T_{\mathcal{R}_0}} (\tau |x|\|\nabla u\|^2 + \tau^3 |x|^{-1}u^2)|x|^{1-n}e^{(-2\tau + \varepsilon)\chi_{\varepsilon}(|x|)} \, dx \, dt \leq C \int_{Q^T_{\mathcal{R}_0}} |Lu|^2 |x|^{4-n}e^{-2\tau \chi_\varepsilon(|x|)} \, dx \, dt ,
\]

where \(C\) depends on \(\varepsilon\) and \(\lambda\) only.

b) Let \(M\) be a nonnegative number. If \(u\) is a function in \(H^{2,1}(Q^T_{\mathcal{R}_0})\) satisfying

\[
|Lu| \leq M(R_0^{-1}\|\nabla u\| + R_0^{-2}|u|) \quad \text{in } Q^T_{\mathcal{R}_0} ,
\]

and

\[
\|u\|_{L^2(Q^T_{\mathcal{R}_0})} = O(s') \quad \text{as } s \to 0, \text{ for every } \nu \in \mathbb{N} ,
\]

then \(u \equiv 0\) in \(Q^T_{\mathcal{R}_0}\).

In the next theorem we use the following notation and hypotheses. Denote by \(B^\mathcal{R}_0\) the \((n-1)\)-dimensional ball of radius \(R_0\) centered in \(0\). For a number \(\alpha \in (0, 1]\) let \(\varphi \in C^{1+\alpha}(\mathcal{B}^\mathcal{R}_0)\), i.e. \(\varphi \in C^1(\mathcal{B}^\mathcal{R}_0)\) such that

\[
\sup_{x', y' \in \mathcal{B}^\mathcal{R}_0, x' \neq y'} \frac{|\nabla \varphi(x') - \nabla \varphi(y')|}{|x' - y'|^\alpha} < \infty,
\]

assume that \(\varphi(0) = 0\). Set \(D^T_{\mathcal{R}_0} = \{(x, t) \in Q^T_{\mathcal{R}_0} | \varphi(x') < x_n\} \) and \(\Gamma^T_{\mathcal{R}_0} = \{(x, t) \in Q^T_{\mathcal{R}_0} | \varphi(x') = x_n\}\).

**Theorem 4.** Let \(L\) be the following operator

\[
(Lu)(x, t) = \left(\text{div}(\mathcal{A}\nabla u) - \frac{\partial u}{\partial t}\right) (x, t) , \quad \text{if } (x, t) \in D^T_{\mathcal{R}_0} .
\]

Let \(\varepsilon \in (0, \alpha)\), the following propositions hold true.

a) If \(A(0, t) = 1\) then there exist two positive constants \(\theta \in (0, 1)\) and \(\tau_0\) depending on \(\varepsilon\), \(\lambda\), \(R_0^{2-T-1}\), the \(C^{1,1}\) norm of \(q_0\), the \(C^{2,1}\) norm of \(A\) and the \(C^{1+\alpha}\) norm of \(\varphi\) such that:

if \(u \in C^{1,1}(D^T_{\mathcal{R}_0}) \cap C^{2,1}(D^T_{\mathcal{R}_0})\), \(u = 0\) on \(\Gamma^T_{\mathcal{R}_0}\), \(\zeta \in C^2_0(\varphi^T_{\mathcal{R}_0} \setminus \{0\} \times (−T, T))\) and \(\tau \geq \tau_0\) then

\[
\int_{D^T_{\mathcal{R}_0}} (\tau |x|\|\nabla (u\zeta)\|^2 + \tau^3 |x|^{-1}(u\zeta)^2)|x|^{1-n}e^{(-2\tau + \varepsilon)\chi_{\varepsilon}(|x|)} \, dx \, dt \leq C \int_{D^T_{\mathcal{R}_0}} |L(u\zeta)|^2 |x|^{4-n}e^{-2\tau \chi_{\varepsilon}(|x|)} \, dx \, dt ,
\]

where \(C\) depends on \(\varepsilon\) and \(\lambda\) only.

b) Let \(M\) be a nonnegative number. If \(u\) is a function in \(C^{1,1}(D^T_{\mathcal{R}_0}) \cap C^{2,1}(D^T_{\mathcal{R}_0})\) satisfying

\[
u = 0 , \quad \text{on } \Gamma^T_{\mathcal{R}_0} , \quad |Lu| \leq M(R_0^{-1}\|\nabla u\| + R_0^{-2}|u|) , \quad \text{in } D^T_{\mathcal{R}_0},
\]

then \(u \equiv 0\) in \(Q^T_{\mathcal{R}_0}\).
and
\[
\|u\|_{L^2(D_{\mathcal{T}}^s)} = O(s^\nu) \quad \text{as } s \to 0, \text{ for every } \nu \in \mathbb{N},
\]
then \(u \equiv 0\) in \(D_{\mathcal{T}}^s\).

**Remark 1.** To prove Theorems 3 and 4 we preliminary write the elliptic part of the operator \(L\) in the Laplace-Beltrami form. Namely
\[
\frac{\partial}{\partial x^i} \left( a^ij(x, t) \frac{\partial}{\partial x^j} \right) = \frac{1}{\sqrt{g(x, t)}} \frac{\partial}{\partial x^i} \left( \sqrt{g(x, t)} g^{ij}(x, t) \frac{\partial}{\partial x^j} \right),
\]
where (if \(n \geq 3\))
\[
g^{ij}(x, t) = (\det A(x, t))^{\frac{1}{n-2}} a^ij(x, t), \quad i, j \in \{1, \ldots, n\}\]
and \(g(x, t) = \det \{g_{ij}(x, t)\}_{i, j=1}^n\), the matrix \(\{g_{ij}(x, t)\}_{i, j=1}^n\) is the inverse of \(\{g^{ij}(x, t)\}_{i, j=1}^n\).

Then we transform the operator \(L\) in polar coordinates. To this aim we have adapted to a time dependent metric tensor the strategy of Aronszajn et al. [2]. Then we prove a Carleman estimate and a three cylinder inequality with optimal exponent, thus we get the property of unique continuation in the interior. The above mentioned transformation turns out to be a particular useful tool in the proof of the property of unique continuation at the boundary. To prove the just mentioned property we preliminarily transform the graph(\(\varphi\)) by means of the transformation found in [1, Section 2]. Setting \(\tilde{\varphi}\) the transformed graph, in a second step we observe that the set \(\{x\mid x_n > \tilde{\varphi}(x')\}\) is starshaped in the geometry induced by a distance conformal to \(g_{ij}(x, t)dx^i \, dx^j\), for every \(t \in (-T, T)\).

The above mentioned transformations allow us to prove a Carleman estimate, a three cylinder inequality with optimal exponent and the property of unique continuation at the boundary.

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**References**


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DiMaD - Dipartimento di Matematica per le Decisioni
Università degli Studi di Firenze
Via C. Lombroso, 6/17 - 50134 FIRENZE
sergio.vessella@dmd.unifi.it