Summability of Solutions of the Heat Equation with Inhomogeneous Thermal Conductivity in Two Variables

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Abstract
We investigate Gevrey order and 1-summability properties of the formal solution of a general heat equation in two variables. In particular, we give necessary and sufficient conditions for the 1-summability of the solution in a given direction. When restricted to the case of constants coefficients, these conditions coincide with those given by D. A. Lutz, M. Miyake, R. Schäfke in a 1999 article [8], and we thus provide a new proof of their result.

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1 The Problem

A formal solution of the classical heat initial conditions problem

\[
\begin{cases}
\partial_t u - \partial_z^2 u = 0 \\
u(0,z) = \varphi(z)
\end{cases}
\]

(1.1)
in one dimensional spatial variable \(z\) reads in the form

\[
\tilde{u}(t,z) = \exp(t \partial_z^2) \varphi(z) = \sum_{j \geq 0} \frac{t^j}{j!} \varphi^{(2j)}(z)
\]
provided that all derivatives $\varphi^{(2j)}$ exist\(^1\). When $\varphi \in \mathcal{O}(D_\rho)$ is holomorphic in a disc $D_\rho$ with center 0 and radius $\rho$ and hence satisfies, for any $r < \rho$, estimates of the form

$$|\varphi^{(2j)}(z)| \leq C K^{2j} \Gamma(1 + 2j),$$

for all $j \geq 0$ and positive constants $C$ and $K$, on $D_r$, then $\hat{u}(t, z) \in \mathcal{O}(D_\rho[[t]])$ is a series of Gevrey type of order 1 in $t$ for all $z \in D_\rho$ (in short, a 1-Gevrey series). The Gevrey estimates are locally uniform with respect to $z$ in $D_\rho$. These conditions are optimal as shown by the following example: Let us consider $\varphi(z) = \frac{1}{1 - z} = \sum_{n \geq 0} z^n$ so that $\varphi^{(2j)}(0) = \Gamma(1 + 2j)$. The corresponding solution $\hat{u}(t, z)$ is of exact Gevrey order 1 and, in particular, is divergent. It turns out that it is actually 1-summable in all direction but $\mathbb{R}^+$ in the sense of Definition 3.1 below, that is, 1-summable in $t$ uniformly with respect to $z$ near 0.

In 1999, D. Lutz, M. Miyake and R. Schäfke [8] gave necessary and sufficient conditions on $\varphi$ for $\hat{u}$ to be 1-summable in a given direction $\arg t = \theta$. Various works have been done towards the summability of divergent solutions of partial differential equations with constant coefficients (cf. [1, 3, 4, 14] etc.) or variable coefficients (cf. [6, 10, 11, 16, 18] etc.) in two variables. In [9], S. Malek has investigated the case of linear partial differential equations with constant coefficients in more variables; in [17], S. Ôuchi considers some partial differential equations associated with a vector field in finitely many variables.

In this article we are interested in the very general heat initial conditions problem with inhomogeneous thermal conductivity and internal heat generation

$$\begin{aligned}
\frac{\partial}{\partial t} u - a(z) \frac{\partial^2}{\partial z^2} u &= q(t, z) & a(z) &\in \mathcal{O}(D_\rho) \\
u(0, z) &= \varphi(z) &\in \mathcal{O}(D_\rho).
\end{aligned}$$

(1.2)

The heat equation describes heat propagation under thermodynamics and Fourier laws. The coefficient $a(z)$, named thermal diffusivity, is related to the thermal conductivity $\kappa$ by the formula $a = \frac{\kappa}{c \rho}$ where $c$ is the capacity and $\rho$ the density of the medium.

We assume that $a(z)$ and $\varphi(z)$ are analytic on a neighborhood of $z = 0$. The internal heat input $q$ may be smooth or not. An important case is the case with no internal heat generation corresponding to a homogeneous heat equation:

$$\begin{aligned}
\frac{\partial}{\partial t} u - a(z) \frac{\partial^2}{\partial z^2} u &= 0 & a(z) &\in \mathcal{O}(D_\rho) \\
u(0, z) &= \varphi(z) &\in \mathcal{O}(D_\rho).
\end{aligned}$$

(1.3)

In case of an isotropic and homogeneous medium, $\kappa, c, \rho$ and hence $a$ are constants. An adequate choice of units allows then to assume $a = 1$ and the equation reduces to the reference heat equation $\frac{\partial}{\partial t} u - \frac{\partial^2}{\partial z^2} u = 0$.

\(^1\)We denote $\hat{u}$, with a hat, to emphasize the possible divergence of the series $\hat{u}$. 


Actually, for notational convenience, we consider the problem in the form
\[
\left(1 - a(z) \partial_t^{-1} \partial_z^2\right) \hat{u} = \hat{f}(t, z), \quad a(z) \in \mathcal{O}(D_{\rho}) \text{ and } \hat{f}(t, z) \in \mathcal{O}(D_{\rho})[[t]],
\] (1.4)
where $\partial_t^{-1} \hat{u}$ stands for the anti-derivative $\int_0^t \hat{u}(s, z) ds$ of $\hat{u}$ with respect to $t$ which vanishes at $t = 0$.

Problem (1.4) is equivalent to Problem (1.2) with $q(t, z) = \partial_t \hat{f}(t, z)$ and $\varphi(z) = \hat{f}(0, z)$. Moreover, it reduces to the homogeneous case (1.3) if and only if the inhomogeneity $\hat{f}$ does not depend on $t$.

From now, we denote $D = 1 - a(z) \partial_t^{-1} \partial_z^2$ and, given a series $\hat{u} \in \mathcal{O}(D_{\rho})[[t]]$, we denote
\[
\hat{u}(t, z) = \sum_{j \geq 0} \frac{t^j}{j!} u_{j, *}(z) = \sum_{n \geq 0} \hat{u}_{*, n}(t) z^n = \sum_{j, n \geq 0} u_{j, n} \frac{t^j z^n}{n!}.
\]

Since $\left(\mathcal{O}(D_{\rho})[[t]], \partial_t, \partial_z\right)$ is a differential algebra and $a(z) \in \mathcal{O}(D_{\rho})$ the operator $D$ acts inside $\mathcal{O}(D_{\rho})[[t]]$. More precisely, we can state the following.

**Proposition 1.1.** The map
\[
D : \mathcal{O}(D_{\rho})[[t]] \longrightarrow \mathcal{O}(D_{\rho})[[t]]
\]
is a linear isomorphism.

**Proof.** The operator $D$ is linear. A series $\hat{u}(t, z) = \sum_{j \geq 0} \frac{t^j}{j!} u_{j, *}(z)$ is a solution of Problem (1.4) if and only if
\[
u_{j, *}(z) = f_{j, *}(z) + a(z) u_{j - 1, *}(z) \quad \text{for all } j \geq 0 \text{ starting from } u_{-1, *}(z) \equiv 0. \quad (1.5)
\]
Consequently, to any $\hat{f}(t, z) \in \mathcal{O}(D_{\rho})[[t]]$ there is a unique solution $\hat{u}(t, z) \in \mathcal{O}(D_{\rho})[[t]]$, which proves that $D$ is bijective. $\square$

In Section 2 we show that the inhomogeneity $\hat{f}(t, z)$ and the unique solution $\hat{u}(t, z)$ are together 1-Gevrey.

In Section 3 we prove necessary and sufficient conditions for $\hat{u}$ to be 1-summable in a given direction $\arg t = \theta$. The conditions are valid in the case when either $a(0) \neq 0$ or $a'(0) \neq 0$. When $a(z) = O(z^2)$ an easy counter-example shows that even the rationality of $\hat{f}(t, z)$ is insufficient.

In Section 4 we discuss the accessibility of our necessary and sufficient conditions. Indeed, the conditions are given not only in terms of the data $\hat{f}$ but also in terms of the first two terms $\hat{u}_{*, 0}$ and $\hat{u}_{*, 1}$ of the solution $\hat{u}$ itself.

In the particular case $a = 1$ our conditions coincide with those of [8]. We thus provide a new proof of the result of [8].


2 Gevrey Properties

In this article, we consider \( t \) as the variable and \( z \) as a parameter. The classical notion of a series of Gevrey type of order 1 is extended to \( z \)-families as follows.

**Definition 2.1 (1-Gevrey series).** A series \( \hat{u}(t, z) = \sum_{j \geq 0} \frac{t^j}{j!} u_{j,*}(z) \in \mathcal{O}(D_\rho)[[t]] \) is said of Gevrey type of order 1 if there exist \( 0 < r \leq \rho, C > 0, K > 0 \) such that for all \( j \geq 0 \) and \( |z| \leq r \) we have

\[
|u_{j,*}(z)| \leq C K^j \Gamma(1 + 2j).
\]

In other words, \( \hat{u}(t, z) \) is 1-Gevrey in \( t \), uniformly in \( z \) on a neighbourhood of \( z = 0 \).

We denote by \( \mathcal{O}(D_\rho)[[t]]_1 \) the subset of \( \mathcal{O}(D_\rho)[[t]] \) made of the series which are of Gevrey type of order 1.

**Proposition 2.2.** \( (\mathcal{O}(D_\rho)[[t]]_1, \partial_t, \partial_z) \) is a differential algebra stable under \( \partial_t^{-1} \) and \( \partial_z^{-1} \).

**Proof.** Since the proposition is true for \( \mathcal{O}(D_\rho)[[t]] \) instead of \( \mathcal{O}(D_\rho)[[t]]_1 \) it is sufficient to prove that \( \mathcal{O}(D_\rho)[[t]]_1 \) is stable under multiplication, derivation and anti-derivation.

- **Multiplication.** Given \( \hat{u}(t, z) \) and \( \hat{v}(t, z) \) in \( \mathcal{O}(D_\rho)[[t]]_1 \), we can assume that \( \hat{u}(t, z) \) and \( \hat{v}(t, z) \) satisfy the conditions of Definition 2.1 with the same constants \( r, C, K \). Their product \( \hat{w}(t, z) = \sum_{k \geq 0} \frac{t^k}{k!} w_{k,*}(z) \) is given by

\[
w_{k,*}(z) = \sum_{j+\ell=k} \frac{k!}{j!\ell!} u_{j,*}(z)v_{\ell,*}(z).
\]

Then,

\[
\sup_{|z|<r} |w_{k,*}(z)| \leq C^2 K^k \sum_{j+\ell=k} \frac{k!}{j!(k-j)!} (2j)! (2k-2j)!
\]

\[
= C^2 K^k (2k)! \sum_{j+\ell=k} C_j^k \binom{2j}{2k} \quad (C_j^k \text{ is a binomial coefficient})
\]

\[
\leq C^2 K^k (2k)! (k+1) \quad \text{(since } C_j^k \geq C_{k+j}^j \geq C_k^j \text{ for all } j \leq k).
\]

Hence, for any \( K' > K \) there exist \( C' > 0 \) such that

\[
\sup_{|z|<r} |w_{k,*}(z)| \leq C' K^k \Gamma(1 + 2k).
\]
• **Derivation** $\partial_t$. From $\partial_t \tilde{u}(t, z) = \sum_{j \geq 0} t^j u_{j+1,*}(z)$ we deduce

$$\sup_{|z| < r} |u_{j+1,*}(z)| \leq C K^j \Gamma(1 + 2(j + 1)) \leq C' K'^j \Gamma(1 + 2j)$$

for any $K' > K$ and convenient corresponding $C' > 0$.

• **Derivation** $\partial_z$. Given $r' < r$, we can apply the Cauchy Integral Formula to $\partial_z \tilde{u}_{j,*}(z)$ on the circle $|t - z| = r - r'$ for all $j$ and all $z \in D_{r'}$:

$$\partial_z u_{j,*}(z) = \frac{1}{2\pi i} \int_{|z' - z| = r - r'} \frac{u_{j,*}(z')}{(z' - z)^2} dz'.$$

Hence, the inequalities

$$\sup_{|z| < r'} |\partial_z u_{j,*}(z)| \leq C' K^j \Gamma(1 + 2j) \quad \text{with} \quad C' = \frac{C}{r - r'}$$

for all $j$.

• **Anti-derivations.** Stability under anti-derivations $\partial_t^{-1}$ and $\partial_z^{-1}$ is straightforward.

The proof is complete. □

Note that stability under $\partial_z$ would not be guaranteed without the condition “there exist $r \leq \rho \ldots$” in Definition 2.1.

It results from Proposition 2.2 that the operator $D = 1 - a(z)\partial_t^{-1} \partial_z^2$ acts inside the space $\mathcal{O}(D_\rho)[[t]]_1$.

Because the main result of this section (Theorem 2.6) is set up using Nagumo norms on $\mathcal{O}(D_\rho)$, we begin with a recall of their definition and main properties and we refer to [15] or to [5] for more details.

**Definition 2.3** (Nagumo norms). Let $f \in \mathcal{O}(D_\rho)$, $p \geq 0$, $0 < r \leq \rho$ and let $d_r(z) = r - |z|$ denote the Euclidian distance of $z \in D_r$ to the boundary of the disc $D_r$. The Nagumo norm $\|f\|_{p,r}$ of $f$ is defined by

$$\|f\|_{p,r} = \sup_{|z| < r} |f(z)d_r(z)^p|$$

**Proposition 2.4** (Properties of Nagumo norms). One has the following properties:

1. $\| \cdot \|_{p,r}$ is a norm on $\mathcal{O}(D_\rho)$;
2. For all $z \in D_r$, $|f(z)| \leq \|f\|_{p,r} d(z)^{-p}$;
3. $\|f\|_{0,r} = \sup_{z \in D_r} |f(z)|$ is the usual sup-norm on $D_r$.
4. \( \|fg\|_{p+q,r} \leq \|f\|_{p,r}\|g\|_{q,r} \):

5. \( \|f'\|_{p+1,r} \leq e(p + 1)\|f\|_{p,r} \).

**Remark 2.5.** Inequality 5 is the most important property. Note that the same index \( r \) occurs on both sides of the inequality 5. One gets thus an estimate for the derivative \( f' \) in terms of \( f \) without having to shrink the domain \( D_r \). In order to explain where the constant \( e \) comes from we sketch the proof of Property 5.

**Proof of Lemma 2.4, Property 5.** Let \( z \in D_r \). Using the Cauchy integral formula we can write

\[
|f'(z)| = \frac{1}{2\pi} \int_{|z'-z|=R} \left| \frac{f(z')}{(z'-z)^2} \right| dz', \quad 0 < R < d_r(z)
\]

and then,

\[
|f'(z)| \leq \frac{1}{R} \max_{|z'-z|=R} |f(z')| \leq \|f\|_{p,r}\frac{1}{R} \max_{|z'-z|=R} d_r(z')^{-p} = \|f\|_{p,r}\frac{1}{R} (d_r(z) - R)^{-p}.
\]

For \( p > 0 \), choosing \( R = \frac{d_r(z)}{p + 1} \) and using the inequality \( \left( 1 - \frac{1}{p + 1} \right)^{-p} \leq e \), we obtain

\[
|f'(z)| \leq \|f\|_{p,r} d_r(t)^{-p-1}(p + 1) \left( 1 - \frac{1}{p + 1} \right)^{-p} \leq (p + 1) e \|f\|_{p,r} d_r(z)^{-p-1}.
\]

Hence, the result:

\[
\|f'\|_{p+1,r} = \sup_{|z|<r} |f'(z)d_r(z)^{p+1}| \leq (p + 1) e \|f\|_{p,r}.
\]

For \( p = 0 \), choosing \( R = \frac{d_r(z)}{c} \) for any constant \( c > 1 \), we obtain \( \|f'\|_{1,r} \leq c \|f\|_{0,r} \) and, in particular, \( \|f'\|_{1,r} \leq e \|f\|_{0,r} \). □

**Theorem 2.6.** Recall \( D = 1 - a(z) \partial_t^{-1} \partial_z^2 \), where \( a(z) \in \mathcal{O}(D_\rho) \). The map

\[
D: \begin{cases} 
\mathcal{O}(D_\rho)[[t]]_1 & \rightarrow \mathcal{O}(D_\rho)[[t]]_1 \\
\hat{u}(t, z) & \mapsto \hat{f}(t, z) = D\hat{u}(t, z)
\end{cases}
\]

is a linear isomorphism.
Proof. It results from Proposition 2.2 that \( D(\mathcal{O}(D_\rho)[[t]]_1) \subset \mathcal{O}(D_\rho)[[t]]_1 \), and from Proposition 1.1 that \( D \) is linear and injective. We are left to prove that \( D \) is also surjective.

Let \( \hat{f}(t, z) = \sum_{j \geq 0} \frac{t^j}{j!} f_{j,*}(z) \in \mathcal{O}(D_\rho)[[t]]_1 \). The coefficients \( f_{j,*}(z) \) satisfy

\[
\begin{align*}
&\bullet f_{j,*}(z) \in \mathcal{O}(D_\rho) \text{ for all } j \geq 0. \\
&\bullet \text{There exist } 0 < r \leq \rho, C > 0, K > 0 \text{ such that for all } j \geq 0 \text{ and } |z| \leq r \\|f_{j,*}(z)\| \leq CK^j \Gamma(1 + 2j)
\end{align*}
\]

and we look forward to similar conditions on the coefficients \( u_{j,*}(z) \) of \( \hat{u}(t, z) = \sum_{j \geq 0} \frac{t^j}{j!} u_{j,*}(z) \).

From the recurrence relation (1.5), the relation

\[
\frac{u_{j,*}(z)}{\Gamma(1 + 2j)} = \frac{f_{j,*}(z)}{\Gamma(1 + 2j)} + a(z) \frac{u'_{j-1,*}(z)}{\Gamma(1 + 2j)}
\]

starting from \( u_{-1,*}(z) \equiv 0 \) holds for all \( j \geq 0 \). Applying the Nagumo norms of indices \((2j, r)\) and Properties 4 and 5 of Proposition 2.4 we get

\[
\frac{\|u_{j,*}(z)\|_{2j,r}}{\Gamma(1 + 2j)} \leq \frac{\|f_{j,*}(z)\|_{2j,r}}{\Gamma(1 + 2j)} + \|a(z)\|_{0,r} \|u'_{j-1,*}(z)\|_{2j,r} \frac{1}{\Gamma(1 + 2j)} \leq \\text{''} + \|a(z)\|_{0,r} e^2 \|u_{j-1,*}(z)\|_{2j-2,r} \frac{1}{\Gamma(1 + (2j - 2))}.
\]

Denote \( g_j = \frac{\|f_{j,*}(z)\|_{2j,r}}{\Gamma(1 + 2j)} \) and \( \alpha = \|a(z)\|_{0,r} e^2 \) and consider the numerical sequence

\[
\begin{align*}
v_{-1} &= 0 \\
v_j &= g_j + \alpha v_{j-1} \text{ for all } j \geq 0.
\end{align*}
\]

By construction, \( \frac{\|u_{j,*}(z)\|_{2j,r}}{\Gamma(1 + 2j)} \leq v_j \) for all \( j \geq 0 \). Let us bound \( v_j \) as follows. By assumption, \( 0 \leq g_j \leq \frac{CK^j \Gamma(1 + 2j)}{\Gamma(1 + 2j)} r^{2j} = C(Kr^2)^j \) for all \( j \) and the series \( g(X) = \sum_{j \geq 0} g_j X^j \) is convergent. Due to the recurrence relation defining the \( v_j \)'s the series...
\[ v(X) = \sum_{j \geq 0} v_j X^j \text{ satisfy } (1 - \alpha X)v(X) = g(X). \] It is then convergent and there exist constants \( C' > 0, K' > 0 \) such that \( v_j \leq C' K'^j \) for all \( j \). Hence,

\[ \|u_{j,\ast}(z)\|_{2j,r} \leq C' K'^j \Gamma(1 + 2j) \text{ for all } j \geq 0. \]

We deduce a similar estimate on the sup-norm by shrinking the domain \( D_r \). Indeed, let \( 0 < r' < r \). For all \( j \geq 0 \) and \( z \in D_{r'} \),

\[
|u_{j,\ast}(z)| = \left| u_{j,\ast}(z)d_r(z)^{2j} \frac{1}{d_r(z)^{2j}} \right| \leq \frac{1}{(r - r')^{2j}} \left| u_{j,\ast}(z)d_r(z)^{2j} \right|.
\]

Hence,

\[
\sup_{z \in D_{r'}} |u_{j,\ast}(z)| \leq \frac{1}{(r - r')^{2j}} \|u_{j,\ast}\|_{2j,r} \leq C' \left( \frac{K'}{(r - r')^2} \right)^j \Gamma(1 + 2j).
\]

The proof is complete. \( \square \)

### 3 1-Summability

Still considering \( t \) as the variable and \( z \) as a parameter, one extends the classical notions of summability to families parameterized by \( z \) in requiring similar conditions, the estimates being however uniform with respect to the parameter \( z \). For a general study of series with coefficients in a Banach space we refer to [2]. Among the many equivalent definitions of 1-summability in a given direction \( \arg t = \theta \) at \( t = 0 \) we choose here a generalization of Ramis’ definition which states that a series \( \hat{f} \) is 1-summable in the direction \( \theta \) if there exists a holomorphic function \( f \) which is 1-Gevrey asymptotic to \( \hat{f} \) on an open sector \( \Sigma_{\theta,>\pi} \) bisected by \( \theta \) with opening larger than \( \pi \) (cf. [19, Déf 3.1]). There are various equivalent ways of expressing the 1-Gevrey asymptotics. We choose to extend the one which sets conditions on the successive derivatives of \( f \) (see [13, p. 171] or [19, Thm 2.4], for instance).

**Definition 3.1** (1-summability). A series \( \hat{u}(t, z) \in \mathcal{O}(D_\rho)[[t]] \) is said to be 1-summable in the direction \( \arg t = \theta \) if there exist a sector \( \Sigma_{\theta,>\pi} \), a radius \( 0 < r \leq \rho \) and a function \( u(t, z) \) called 1-sum of \( \hat{u}(t, z) \) in the direction \( \theta \) such that

1. \( u \) is defined and holomorphic on \( \Sigma_{\theta,>\pi} \times D_r \);
2. For any \( z \in D_r \) the map \( t \mapsto u(t, z) \) has \( \hat{u}(t, z) = \sum_{j \geq 0} \frac{t^j}{j!} u_{j, *}(z) \) as Taylor series at 0 on \( \Sigma_{\theta, > \pi} \);

3. For any proper\(^2\) subsector \( \Sigma \subset \subset \Sigma_{\theta, > \pi} \) there exist constants \( C > 0, K > 0 \) such that for all \( \ell \geq 0 \), all \( t \in \Sigma \) and \( z \in D_r \)

\[
|\partial^\ell_t u(t, z)| \leq C K^\ell \Gamma(1 + 2\ell).
\]

We denote by \( \mathcal{O}(D_\rho)\{\{t\}\}_1,\theta \) the subset of \( \mathcal{O}(D_\rho)[[t]] \) made of all 1-summable series in the direction \( \arg t = \theta \). Actually, \( \mathcal{O}(D_\rho)\{\{t\}\}_1,\theta \) is included in \( \mathcal{O}(D_\rho)[[t]]_1 \).

For any fixed \( z \in D_r \), the 1-summability of the series \( \hat{u}(t, z) \) is the classical 1-summability, and Watson’s lemma implies the unicity of its 1-sum, if any exists.

**Proposition 3.2.** \( \mathcal{O}(D_\rho)\{\{t\}\}_1,\theta, \partial_t, \partial_z \) is a differential \( \mathbb{C} \)-algebra stable under \( \partial_t^{-1} \) and \( \partial_z^{-1} \).

**Proof.** Let \( \hat{u}(t, z) \) and \( \hat{v}(t, z) \) be two 1-summable series in direction \( \theta \). In Definition 3.1 we can choose the same constants \( r, C, K \) both for \( \hat{u} \) and \( \hat{v} \). The product \( w(t, z) = u(t, z)v(t, z) \) satisfies Conditions 1 and 2 of Definition 3.1. Moreover,

\[
|\partial^\ell_t w(t, z)| = \left| \sum_{p=0}^\ell C^p \partial_t^p u(t, z) \partial_t^{\ell-p} v(t, z) \right|
\leq C^2 K^\ell \Gamma(1 + 2\ell) \left| \sum_{p=0}^\ell \frac{\Gamma(1 + \ell) \Gamma(1 + 2p) \Gamma(1 + 2(\ell - p))}{\Gamma(1 + 2\ell) \Gamma(1 + p) \Gamma(1 + (\ell - p))} \right|
\leq C' K^\ell (\ell + 1) \Gamma(1 + 2\ell)
\leq C' K^\ell \Gamma(1 + 2\ell)
\]

for adequate \( C', K' > 0 \).

This proves Condition 3 of Definition 3.1 for \( w(t, z) \), that is, stability of \( \mathcal{O}(D_\rho)\{\{t\}\}_1,\theta \) under multiplication.

Stability under \( \partial_t, \partial_t^{-1} \) or \( \partial_z^{-1} \) is straightforward. Stability under \( \partial_z \) is obtained using the Integral Cauchy Formula on a disc \( D_{r'} \) with \( r' < r \).\( \square \)

Note that the 1-sum \( u(t, z) \) of a 1-summable series \( \hat{u}(t, z) \in \mathcal{O}(D_\rho)\{\{t\}\}_1,\theta \) may be analytic with respect to \( z \) on a disc \( D_r \) smaller than the common disc \( D_\rho \) of analyticity.

\(^2\)In this context a subsector \( \Sigma \) of a sector \( \Sigma' \) is said a proper subsector and one denotes \( \Sigma \subset \subset \Sigma' \) if its closure in \( \mathbb{C} \) is contained in \( \Sigma' \cup \{0\} \).
of the coefficients \( \hat{u}_{j,*}(z) \) of \( \hat{u}(t, z) = \sum_{j \geq 0} \frac{t^j}{j!} u_{j,*}(z) \). With respect to \( t \), the 1-sum \( u(t, z) \) is analytic on a sector supposedly open and containing a closed sector \( \Sigma_{\theta, \pi} \) bisected by \( \theta \) with opening \( \pi \); there is no control on the angular opening except that it must be larger than \( \pi \) and no control on the radius of this sector except that it must be positive. Thus, the 1-sum \( u(t, z) \) is well defined as a section of the sheaf of analytic functions in \((t, z)\) on a germ of closed sector of opening \( \pi \) (i.e., a closed interval \( I_{\theta, \pi} \) of length \( \pi \) on the circle \( S^1 \) of directions issuing from 0, cf. [12, 1.1] or [7, I.2]) times \( \{0\} \subset \mathbb{C} \). We denote \( \mathcal{O}_{I_{\theta, \pi} \times \{0\}} \) the space of such sections.

Corollary 3.3. The operator of 1-summation

\[
S : \begin{cases}
\mathcal{O}(D_{\rho})\{\{t\}\}_1,\theta & \rightarrow \mathcal{O}_{I_{\theta, \pi} \times \{0\}} \\
\hat{u}(t, z) & \mapsto u(t, z)
\end{cases}
\]

is a homomorphism of differential \( \mathbb{C} \)-algebras for the derivations \( \partial_t \) and \( \partial_z \) and it commutes with \( \partial_t^{-1} \) and \( \partial_z^{-1} \).

Theorem 3.4. Let a direction \( \arg t = \theta \) issuing from 0 and a series \( \hat{f}(t, z) \in \mathcal{O}(D_{\rho})[[t]] \) be given. Recall \( D = 1 - a(z)\partial_t^{-1}\partial_z^2 \) with \( a(z) \in \mathcal{O}(D_{\rho}) \) and assume that either \( a(0) \neq 0 \) or \( a(0) = 0 \) and \( a'(0) \neq 0 \). Then, the unique solution \( \hat{u}(t, z) \) of Equation

\[
D\hat{u} = \hat{f}
\]  

in \( \mathcal{O}(D_{\rho})[[t]] \) is 1-summable in the direction \( \theta \) if and only if \( \hat{u}_{*,0}(t) \), \( \hat{u}_{*,1}(t) \) and \( \hat{f}(t, z) \) are 1-summable in the direction \( \theta \). Moreover, the 1-sum \( u(t, z) \), if any, satisfies Equation (1.4) in which \( \hat{f}(t, z) \) is replaced by the 1-sum \( f(t, z) \) of \( \hat{f}(t, z) \) in direction \( \theta \).

Proof. \( \bullet \) We first place ourselves in the case \( a(0) \neq 0 \). Denote \( a(z) = \sum_{n \geq 0} a_n z^n \). As a preliminary remark we notice that, by identification of equal powers of \( z \) in Equation

\[
(1 - a(z)\partial_t^{-1}\partial_z^2) \sum_{n \geq 0} \hat{u}_{*,n}(t) \frac{z^n}{n!} = \sum_{n \geq 0} \hat{f}_{*,n}(t) \frac{z^n}{n!},
\]

we get

\[
\begin{align*}
\hat{u}_{*,0}(t) - a_0 \partial_t^{-1}\hat{u}_{*,2}(t) &= \hat{f}_{*,0}(t) \\
\hat{u}_{*,1}(t) - a_1 \partial_t^{-1}\hat{u}_{*,2}(t) - a_0 \partial_t^{-1}\hat{u}_{*,3}(t) &= \hat{f}_{*,1}(t) \\
\text{and so on} \ldots
\end{align*}
\]
so that each $\hat{u}_{*,n}(t)$ is uniquely and linearly determined from $\hat{u}_{*,0}(t)$, $\hat{u}_{*,1}(t)$ and $\hat{f}(t,z)$.

— The condition is necessary by Proposition 3.2. Indeed, if $\hat{u}$ is 1-summable then so are $\hat{u}_{*,0}(t) = \hat{u}(t,0)$, $\hat{u}_{*,1}(t) = \frac{1}{z}(\hat{u}(t,z) - \hat{u}_{*,0}(t)) \bigg|_{z=0}$ and $\hat{f} = Du$.

— Prove that the condition is sufficient. Assume that $\hat{u}_{*,0}(t)$, $\hat{u}_{*,1}(t)$ and $\hat{f}(t,z)$ are 1-summable in direction $\theta$.

Set $\hat{u}(t,z) = \hat{u}_{*,0}(t) + z\hat{u}_{*,1}(t) + \partial_z^{-2}\hat{v}(t,z)$ and $\hat{w} = \partial_t^{-1}\hat{v}$.

With these notations Equation (1.4) becomes

$$
\left(1 - \frac{1}{a(z)}\partial_t\partial_z^{-2}\right)\hat{w}(t,z) = \hat{g}(t,z), \quad \text{where } \hat{g} = \frac{1}{a(z)}(\hat{u}_{*,0} + z\hat{u}_{*,1} - \hat{f}) 
$$

and it suffices to prove that $\hat{w}$ is 1-summable in direction $\theta$ when $\hat{g}$ is. To this end, we proceed through a fixed point method as follows.

Setting $\hat{w}(t,z) = \sum_{p \geq 0} \hat{w}_p(t,z)$, Equation (3.1) reads

$$
\begin{align*}
\hat{w}_0 - \frac{1}{a(z)}\partial_t\partial_z^{-2}\hat{w}_0 &= \hat{g} \\
\hat{w}_1 - \frac{1}{a(z)}\partial_t\partial_z^{-2}\hat{w}_1 + & \\
& \ldots \\
\hat{w}_p - \frac{1}{a(z)}\partial_t\partial_z^{-2}\hat{w}_{p-1} + & \\
& \ldots 
\end{align*}
$$

and we choose the solution given by the system

$$
\begin{cases}
\hat{w}_0 = \hat{g} \\
\hat{w}_1 = \frac{1}{a(z)}\partial_t\partial_z^{-2}\hat{w}_0 \\
\ldots \\
\hat{w}_p = \frac{1}{a(z)}\partial_t\partial_z^{-2}\hat{w}_{p-1} \\
\ldots 
\end{cases}
$$

We can check that, for all $p \geq 0$, the formal series $\hat{w}_p(t,z)$ are of order $O(z^{2p})$ in $z$ and consequently, the series $\hat{w}(t,z) = \sum_{p \geq 0} \hat{w}_p(t,z)$ itself makes sense as a formal series in $t$ and $z$.

Let $w_0(t,z)$ denote the 1-sum of $\hat{w}_0 = \hat{g}$ in direction $\theta$ and, for all $p > 0$, let $w_p(t,z)$ be determined as the solution of System (3.2) in which all $\hat{w}_p$ are replaced by $w_p$. All $w_p$ are defined on a common domain $\Sigma_{\theta, > \pi} \times D_{\rho'}$. 


To end the proof, we show that the series $\sum_{p \geq 0} w_p(t, z)$ is convergent and that its sum $w(t, z)$ is the 1-sum of \( \hat{w}(t, z) \) in direction $\theta$.

The 1-summability of \( \hat{w}_0 \) implies that there exists $0 < r' < \rho'$ with the following property. For any proper subsector $\Sigma \subset \Sigma_{\theta, > \pi}$ (cf. Footnote 2), there exist constants $C' > 0$, $K' > 0$ such that, for all $\ell \geq 0$ and $(t, z) \in \Sigma \times D_{r'}$, the function $w_0$ satisfy the condition

$$|\partial^\ell w_0(t, z)| \leq C' K'^\ell \Gamma(1 + 2\ell).$$

Denote $B = \max_{z \in D_r} \frac{1}{a(z)}$. From $w_1 = \frac{1}{a(z)} \partial_t \partial_z^{-2} w_0$, we deduce that

$$|\partial^\ell w_1| = \left| \frac{1}{a(z)} \partial_t^{\ell+1} \partial_z^{-2} w_0 \right|$$

$$\leq B \max_{z \in D_r} |\partial_t^{\ell+1} w_0| \frac{|z|^2}{2!}$$

$$\leq C' K'^{\ell+1} \Gamma(1 + 2(\ell + 1)) \frac{B |z|^2}{2!}$$

and, by recursion, that

$$|\partial^\ell w_p(t, z)| \leq C' K'^{\ell+p} \Gamma(1 + 2(\ell + p)) \frac{(B |z|^2)^p}{(2p)!} \quad \text{for all } p \geq 0. \quad (3.3)$$

This implies

$$\sum_{p \geq 0} |\partial^\ell w_p(t, z)| \leq C' K'^\ell \Gamma(1 + 2\ell) \sum_{p \geq 0} C_{2\ell+2p}^{2p} (K' B |z|^2)^p$$

$$\leq C' (4K')^{\ell} \Gamma(1 + 2\ell) \sum_{p \geq 0} (4K' B |z|^2)^p$$

since $C_{2\ell+2p}^{2p} \leq \sum_{k=0}^{2\ell+2p} C_{2\ell+2p}^k = 2^{2\ell+2p}$.

Denote $L = 4K' B r^2$ and choose $r$ so small that $L < 1$. Denote $C = C' \sum_{p \geq 0} L^p < \infty$ and $K = 4K'$. Then,

$$\sum_{p \geq 0} |\partial^\ell w_p(t, z)| \leq CK^{\ell} \Gamma(1 + 2\ell) \quad \text{on } \Sigma \times D_r. \quad (3.4)$$

In particular, for $\ell = 0$, the series $\sum w_p(t, z)$ is normally convergent on $\Sigma \times D_r$. Consequently, its sum $w(t, z)$ exists and is analytic on $\Sigma \times D_r$. This proves Condition 1.
of Definition 3.1 if we choose as sector $\Sigma \subset \Sigma_{\theta, > \pi}$ a sector bisected by $\theta$ with opening larger than $\pi$.

For all $\ell \geq 1$, the series $\sum \partial_t^\ell w_p(t, z)$ is also normally convergent on $\Sigma \times D_r$ so that the series $\sum w_p(t, z)$ can be derived termwise infinitely many times with respect to $t$ and the estimates (3.4) imply

$$\left| \partial_t^\ell w(t, z) \right| \leq CK^\ell \Gamma(1 + 2\ell) \quad \text{on} \ \Sigma \times D_r,$$

which proves Condition 3 of Definition 3.1.

Moreover, summing Equations (3.2) for $w_p$ and the 1-sum $g(t, z)$ instead of $\widehat{w}_p$ and $\widehat{g}(t, z)$ we get $w(t, z) = g(t, z) + \frac{1}{a(z)} \sum_{p \geq 0} \partial_t \partial_z^{-2} w_p(t, z) = g(t, z) + \frac{1}{a(z)} \partial_t \partial_z^{-2} w(t, z)$.

Hence, $w(t, z)$ satisfies Equation (3.1) with right-hand side $g(t, z)$ in place of $\widehat{g}(t, z)$.

Finally, the fact that all derivatives of $w(t, z)$ with respect to $t$ are bounded on $\Sigma$ implies the existence of $\lim_{t \to 0} \partial_t^\ell w(t, z)$ for all $z \in D_r$ and hence the existence of the Taylor series of $w$ at 0 on $\Sigma$ for all $z \in D_r$. Since $w(t, z)$ satisfies Equation (3.1), so does its Taylor series. Since Equation (3.1) has a unique formal solution $\widehat{w}(t, z)$, we can conclude that the Taylor expansion of $w(t, z)$ is $\widehat{w}(t, z)$, which proves Condition 2 of Definition 3.1.

This achieves the proof of the 1-summability of $\widehat{w}(t, z)$ in direction $\theta$ in the case when $a(0) \neq 0$.

— The fact that the 1-sum $u(t, z)$ of $\widehat{u}(t, z)$ in direction $\theta$ satisfies Equation (1.4) with right-hand side the 1-sum of $f(t, z)$ is equivalent to the fact that $w(t, z)$ satisfies Equation (3.1) with right-hand side $g(t, z)$ instead of $\widehat{g}(t, z)$, which we proved above. It is also a consequence of Corollary 3.3.

• In the case when $a(0) = 0$ and $a'(0) \neq 0$, the necessary condition again results from Proposition 3.2. The fact that $u(t, z)$ satisfies Equation (1.4) results from Corollary 3.3.

We sketch the proof of the sufficient condition.

Denote $a(z) = zA(z)$ with $A(0) \neq 0$. In this case, identification of equal powers of $z$ shows that $\widehat{u}_{s, 0} = \widehat{f}_{s, 0}$ and that all $\widehat{u}_{s, n}$ for $n \geq 1$ are uniquely determined by $\widehat{u}_{s, 1}$ and $\widehat{f}$. We set again $\widehat{u}(t, z) = \widehat{u}_{s, 0} + z\widehat{u}_{s, 1} + \partial_t \partial_z^{-2} \widehat{w}$ so that $\widehat{w}$ satisfies the equation

$$\left(1 - \frac{1}{zA(z)} \partial_t \partial_z^{-2}\right) \widehat{w}(t, z) = \widehat{g}(t, z) \quad \text{where} \ \widehat{g} = \frac{1}{A(z)} \left(\widehat{u}_{s, 1} + \frac{\widehat{u}_{s, 0} - \widehat{f}}{z}\right).$$

Still, $\widehat{g}$ is a formal power series, assumed to be 1-summable in direction $\theta$ and we look for $\widehat{w}$ in the form $\widehat{w} = \sum_{p \geq 0} \widehat{w}_p$ as previously. The operator $\frac{1}{z} \partial_z^{-2}$ implies that $\widehat{w}^p = O(z^p)$ instead of $O(z^{2p})$. If we denote $B = \max_{z \in D_r} \frac{1}{|A(z)|}$, then, for all $p$ and $\ell$,

$$\left| \partial_t^\ell \widehat{w}_p \right| \leq C' K^{\ell + p} \Gamma(1 + 2(\ell + p)) \frac{(B|z|)^p}{p!}.$$
and it follows that, for a convenient choice of \( r > 0 \),
\[
|\partial_\ell^\ell w(t, z)| \leq C K^\ell \Gamma(1 + 2\ell)
\]
with \( C = C' \sum_{p \geq 0} (4KBr)^p < \infty \) and \( K = 4K' \).

The case of a thermal diffusivity \( a(z) = O(z^2) \) gives rise to the conditions \( \hat{u}_{s,0}(t) = \hat{f}_{s,0}(t) \) and \( \hat{u}_{s,1}(t) = \hat{f}_{s,1}(t) \) and we could hope for similar necessary and sufficient conditions applying to the inhomogeneity \( \hat{f}(t, z) \) only. This is not the case since the previous proof cannot be extended to that situation. Indeed, the appearance of \( \frac{\partial^{-2}}{z^2} \) instead of \( \frac{\partial^{-2}}{z} \) implies that no power of \( z \) remains in the estimates (3.3) and we cannot guarantee the convergence of the estimates for \( \partial_\ell^\ell w \).

The counter-example below shows that, even with \( \hat{f}(t, z) \) independent of \( t \) and rational, the 1-summability of \( \hat{u}(t, z) \) may fail.

**Counter Example 3.5.** Consider the heat initial conditions problem (1.4) with
\[
a(z) = z^2 \quad \text{and} \quad \hat{f}(t, z) = \sum_{n \geq 0} z^n \frac{1}{1 - z}.
\]
The series \( \hat{f}(t, z) \) is independent of \( t \) and is convergent in \( z \) near 0 with rational sum. The problem is equivalent to the heat initial conditions problem without internal heat generation
\[
\begin{cases}
\partial_t \hat{u} - z^2 \partial_z^2 \hat{u} = 0 \\
\hat{u}(0, z) = \sum_{n \geq 0} z^n.
\end{cases}
\tag{3.7}
\]
In this case, \( \hat{u}_{s,0}(t) = \hat{f}_{s,0}(t) \equiv 1, \hat{u}_{s,1}(t) = \hat{f}_{s,1}(t) \equiv 1 \) and for all \( n \geq 2, \hat{u}_{s,n}(t) \) satisfies
\[
\hat{u}_{s,n}'(t) - n(n - 1)\hat{u}_{s,n}(t) = 0 \quad \text{and} \quad \hat{u}_{s,n}(0) = n!.
\]
Consequently, \( \hat{u}_{s,n}(t) = n! e^{n(n-1)t} \).

Suppose \( \hat{u}(t, z) \) is 1-summable in a direction \( \theta \) with sum \( u(t, z) \). Then, since
\[
\hat{u}_{s,n}(t) = \partial_z^n \hat{u}(t, z) \bigg|_{z=0},
\]
all \( \hat{u}_{s,n}(t) \) are 1-summable in direction \( \theta \) with sum \( u_{s,n}(t) = \partial_z^n u(t, z) \bigg|_{z=0} \). The integral Cauchy formula applied to \( \partial_z^n u(t, z) \) at \( z = 0 \) provides estimates of the form
\[
|u_{s,n}(t)| = \left| \frac{n!}{2\pi i} \int_{|\xi|=R} \frac{u(t, \xi)}{\xi^{n+1}} d\xi \right| \leq \frac{n! C 2\pi R}{2\pi R^{n+1}} = C k^n n!
\]
on a sector bisected by $\theta$ with opening larger than $\pi$. In our case, $\hat{u}_{s,n}(t) = u_{s,n}(t) = n! e^{n(n-1)t}$. The functions $e^{n(n-1)t}$ being unbounded on any sector larger than a half plane such estimates are impossible. Hence, $\hat{u}(t, z)$ is 1-summable in no direction.

4 Initial Conditions

We end this article with a discussion of how to apply the above result (Theorem 3.4) and we develop the cases when $a(z) = a \in \mathbb{C}^*$ or $a(z) = bz, b \in \mathbb{C}^*$.

The formal series $\hat{f}(t, z)$ is a data of the problem and although its 1-summability may be not obvious we assume that it is known. $\hat{f}(t, z)$ is not itself the initial conditions but is closely connected to (see Section 1).

The series $\hat{u}_{s,0}(t)$ and $\hat{u}_{s,1}(t)$ can, at least theoretically, be computed in terms of $\hat{f}(t, z)$ from the formula $\hat{u}(t, z) = \sum_{k \geq 0} (a \partial_t^{-1} \partial_z^2)^k \hat{f}(t, z)$ and an explicit computation can be achieved for simple $a(z)$ such as $a(z) = a$ constant, $a(z) = bz (b \in \mathbb{C}^*)$ or $a(z) = a + bz$. However, an explicit computation of $\hat{u}_{s,0}(t)$ and $\hat{u}_{s,1}(t)$ looks like hopeless for a general $a(z)$.

4.1 Case $a(z) = a \in \mathbb{C}^*$

When $a$ is a constant, the operators $a, \partial_t$ and $\partial_z$ commute and $(a \partial_t^{-1} \partial_z^2)^k = a^k \partial_t^{-k} \partial_z^{2k}$. From the calculation of $\hat{u}(t, z) = \sum_{k \geq 0} (a \partial_t^{-1} \partial_z^2)^k \hat{f}(t, z)$ we obtain

$$
\begin{aligned}
\hat{u}_{s,0}(t) &= \sum_{k \geq 0} \frac{t^k}{k!} \sum_{j+n=k} a^n f_{j,2n} \\
\hat{u}_{s,1}(t) &= \sum_{k \geq 0} \frac{t^k}{k!} \sum_{j+n=k} a^n f_{j,2n+1}.
\end{aligned}
$$

Our aim is to characterize the 1-summability of these two series as a property of the inhomogeneity $\hat{f}$.

• We start with the case where $\hat{f}(t, z) = \sum_{n \geq 0} f_{0,n} \frac{z^n}{n!}$ is independent of $t$ which corresponds to Problem (1.3). For simplicity, we denote $\hat{f}(z)$. The formulæ (4.1) become

$$
\begin{aligned}
\hat{u}_{s,0}(t) &= \sum_{k \geq 0} \frac{(at)^k}{k!} f_{0,2k} \\
\hat{u}_{s,1}(t) &= \sum_{k \geq 0} \frac{(at)^k}{k!} f_{0,2k+1}.
\end{aligned}
$$

(4.2)
Define the 2-Laplace transform of \( \hat{f}(z) \) by
\[
\mathcal{L}^2_{z} \hat{f}(\zeta) = \sum_{n \geq 0} f_{0,n} \frac{\zeta^n}{n!} \left\lfloor \frac{n}{2} \right\rfloor!,
\]
where \( \left\lfloor n/2 \right\rfloor \) stands for the integer part of \( n/2 \). Then,
\[
\mathcal{L}^2_{z} \hat{f}((at)^{1/2}) = \hat{u}_{*,0}(t) + (at)^{1/2}\hat{u}_{*,1}(t)
\]
and we may state the following result.

**Proposition 4.1.** Suppose \( a(z) = a \in \mathbb{C}^* \) and \( \hat{f}(t, z) = \hat{f}(z) \). Then, the following three assertions are equivalent.

1. \( \hat{u}_{*,0}(t) \) and \( \hat{u}_{*,1}(t) \) are 1-summable in direction \( \theta \);
2. \( \mathcal{L}^2_{z} \hat{f}(z) \) is 2-summable in the directions \( \frac{1}{2}(\theta + \arg a) \mod \pi \);
3. \( \hat{f}(z) \) is analytic near 0 and it can be analytically continued to sectors neighbouring the directions \( \frac{1}{2}(\theta + \arg a) \mod \pi \) with exponential growth of order 2 at infinity.

Assertion 3 with \( a = 1 \) (hence \( \arg a = 0 \)) is how the conditions are formulated in [8] and proved via direct Borel–Laplace estimations. Our method provides thus a new proof of this result.

• Consider now the case of a general \( \hat{f}(t, z) \). The interpretation of the 1-summability of \( \hat{u}_{*,0}(t) \) and \( \hat{u}_{*,1}(t) \) becomes more involved and uses Borel and Laplace transforms of \( \hat{f}(t, z) \) in both variables.

We denote \( \mathcal{L}_{z} \) or \( \mathcal{B}_{z} \) and so on... the 1-Laplace or 1-Borel transform w.r.t. \( z \) and so on. These operators are defined here by \( \mathcal{L}_{z} z^{n} = \zeta^{n}[n]! \) and \( \mathcal{B}_{z} = \mathcal{L}_{z}^{-1} \), where \( [n] \) denotes the integer part of \( n \). Consider

\[
\mathcal{L}_{t} \mathcal{L}_{z} \hat{f}(\tau, (a\tau)^{1/2}) = \sum_{k \geq 0} \tau^{k} \sum_{j+n=k} f_{j,2n} a^{n} + (a\tau)^{1/2} \sum_{k \geq 0} \tau^{k} \sum_{j+n=k} f_{j,2n+1} a^{n}
\]

and

\[
\mathcal{B}_{t} \mathcal{L}_{t} \mathcal{L}_{z} \hat{f}(\tau, (a\tau)^{1/2})(t) = \sum_{k \geq 0} \frac{\tau^{k}}{k!} \sum_{j+n=k} f_{j,2n} a^{n} + (at)^{1/2} \sum_{k \geq 0} \frac{\tau^{k}}{k!} \sum_{j+n=k} f_{j,2n+1} a^{n}
\]

(the terms in \( \tau^{k} \) are divided by \( k! \) and the terms in \( \tau^{k+1/2} \) by \( [k + 1/2]! = k! \)). Denote \( \hat{F}(t) = \mathcal{B}_{t} \mathcal{L}_{t} \mathcal{L}_{z} \hat{f}(\tau, (a\tau)^{1/2})(t^{2}) \). Then,
\[
\hat{F}(t^{1/2}) = \hat{u}_{*,0}(t) + (at)^{1/2}\hat{u}_{*,1}(t)
\]
and we may state the following result.
Proposition 4.2. Suppose \( a(z) = a \in \mathbb{C}^* \) and \( \hat{f}(t, z) \) general. Then, the series \( \hat{u}_{s,0}(t) \) and \( \hat{u}_{s,1}(t) \) are 1-summable in direction \( \theta \) if and only if the series \( \hat{F} \) associated with \( \hat{f} \) as above is 2-summable in the directions \( \theta/2 \mod \pi \).

The condition in Proposition 4.1 may be not easy to check but seems reasonable. In Proposition 4.2, the link between \( \hat{f} \) and \( \hat{F} \) is more complicated and the question remains of how to check the 2-summability of \( \hat{F} \) in practice.

4.2 Case \( a(z) = bz, b \in \mathbb{C}^* \)

In this case, \( (a(z)\partial_t^{-1}\partial_z^2)^k = b^k\partial_t^{-k}(z\partial_z^2)^k \) and

\[
(z\partial_z^2)^k \cdot \frac{z^n}{n!} = \begin{cases} 
\frac{z^{n-k}}{(n-k)!} \frac{(n-1)!}{(n-k-1)!} & \text{if } 0 \leq k < n \\
0 & \text{if } n \leq k.
\end{cases}
\]

From the calculation of \( \hat{u}(t,z) = \sum_{k \geq 0} (bz\partial_t^{-1}\partial_z^2)^k \hat{f}(t, z) \) we obtain

\[
\begin{align*}
\hat{u}_{s,0}(t) &= \sum_{j \geq 0} \frac{t^j}{j!} f_{j,0} = \hat{f}_{s,0}(t) \\
\hat{u}_{s,1}(t) &= \sum_{j,k \geq 0} f_{j,k+1} b^k \frac{t^{j+k}}{(j+k)!}.
\end{align*}
\]

(4.3)

Since \( \hat{u}_{s,0}(t) = \hat{f}_{s,0}(t) \) is 1-summable when so is \( \hat{f}(t,z) \), our aim is now to characterize the 1-summability of the series \( \hat{u}_{s,1}(t) \) as a property of \( \hat{f} \).

- Let us first again place ourselves in the situation of Problem (1.3), where the inhomogeneity \( \hat{f}(t,z) = \sum_{n \geq 0} f_{0,n} \frac{z^n}{n!} \) is independent of \( t \). Formulae (4.3) become

\[
\begin{align*}
\hat{u}_{s,0}(t) &= f_{0,0}; \\
\hat{u}_{s,1}(t) &= \sum_{k \geq 0} f_{0,k+1} b^k t^k.
\end{align*}
\]

(4.4)

Thus, \( \mathcal{L}_z \hat{f}(bt) = f_{0,0} + b t \hat{u}_{s,1}(t) \) and we may state the following results.

Proposition 4.3. Suppose \( a(z) = bz, b \in \mathbb{C}^* \) and \( \hat{f}(t, z) = \hat{f}(z) \). Then, \( \hat{u}_{s,0}(t) \) is a constant and the following three assertions are equivalent.

1. \( \hat{u}_{s,1}(t) \) is 1-summable in direction \( \theta \);
2. \( \mathcal{L}_z \hat{f}(z) \) is 1-summable in the direction \( \theta + \arg b \);

3. \( \hat{f}(z) \) is analytic near 0 and it can be analytically continued to a sector neighbouring the direction \( \theta + \arg b \) with exponential growth of order 1 at infinity.

- Consider finally the case of a general \( \hat{f}(t, z) \). The Laplace transform of \( \hat{f} \) w.r.t. \( z \) reads

\[
\mathcal{L}_z \hat{f}(t, z) = \hat{f}_{s,0}(t) + z \sum_{j,n \geq 0} \frac{t^j}{j!} \hat{f}_{j,n+1} z^n.
\]

Consider the series \( \hat{g}(t, z) = \mathcal{L}_t \mathcal{L}_z \left[ \frac{1}{z} (\mathcal{L}_z \hat{f}(t, z) - \hat{f}_{s,0}(t)) \right] \). We can check that the Borel transform of the series \( \hat{g}(t, bt) \) is equal to \( \hat{u}_{s,1}(t) \) and we may state the following result.

**Proposition 4.4.** Suppose \( a(z) = bz, b \in \mathbb{C}^* \) and \( \hat{f}(t, z) \) general. Then, the series \( \hat{u}_{s,1}(t) \) is 1-summable in direction \( \theta \) if and only if the Borel transform of \( \hat{g}(t, bt) \) is 1-summable in direction \( \theta \).

The comment following Propositions 4.1 and 4.2 keeps valid.

**References**


