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The Cauchy problem for shallow water waves of large amplitude in Besov space

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Abstract

In this paper, we consider a nonlinear evolution equation modelling the propagation of surface waves in the shallow water regime of large amplitude, which is characterised by some cubical nonlinearities. First, we establish the local well-posedness in Besov space $B_{2,1}^{3/2}$. Then, we give a blow-up criterion. Finally, with a given analytic initial data, we establish the analyticity of the solutions in both variables, globally in space and locally in time.

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1. Introduction

This paper is concerned with an evolution equation which models the propagation of surface waves in the shallow water regime of large amplitude [32]

$$u_t + u_x + \frac{3\varepsilon}{2}uu_x - \frac{4\delta^2}{18}u_{xxx} - \frac{7\delta^2}{18}u_{xxt}$$

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$$= \frac{\varepsilon\delta^2}{6} (2u_x u_{xx} + uu_{xxx}) - \frac{\varepsilon^2\delta^2}{96} (398uu_x u_{xx} + 45u^2 u_{xxx} + 154u_x^3). \quad (1.1)$$

Here $u(t, x)$ is the horizontal velocity, ε is known as the amplitude parameter and $\delta \ll 1$ is the shallowness parameter. The equation (1.1) is characterised by the retainment of $\varepsilon^2\delta^2$ -term, capturing the strong nonlinear effects induced by large amplitude waves, which once be neglected reduces to the following Camassa-Holm (CH) type equation

$$u_t + u_x + \frac{3}{2}\varepsilon uu_x - \frac{4\delta^2}{18}u_{xxx} - \frac{7\delta^2}{18}u_{xxt} = \frac{\varepsilon\delta^2}{6} (2u_x u_{xx} + uu_{xxx}). \quad (1.2)$$

The prominent CH equation, for which the ratio of the nonlinear terms of (1.2) being $3 : 2 : 1$, was first derived formally by Fuchssteiner and Fokas [21] as a bi-Hamiltonian equation and later derived in the context of water waves as a model for unidirectional propagation of shallow water waves of moderate amplitude by Camassa and Holm [5] (see also the alternative derivation in [8,14,26]). The CH equation has been studied extensively in the last twenty years because of its many remarkable properties: infinitely many conservation laws and complete integrability [5, 18], existence of peaked solitons and multi-peakons [1,5], well-posedness and breaking waves [3, 4,9,11–13,15,16,20,25], just to mention a few.

In the spirit of [26], Ronald Quirchmayr derived equation (1.1), exhibiting additional terms with higher nonlinearities with the aim to describe large-amplitude waves in [32], along with a study on the local well-posedness of the corresponding Cauchy problem for initial data $u_0 \in H^3(\mathbb{R})$. Employing a semigroup approach due to Kato [27], the local well-posedness for equation (1.1) was established for a class of initial data comprising less regular data $u_0 \in H^s(\mathbb{R})$, $s > \frac{3}{2}$ in [34]. Furthermore, a blow-up criterion for solutions was presented in [32] and the traveling wave solutions were studied in [23,28].

In this paper, we are devoted to investigate the local well-posedness of the Cauchy problem for (1.1) in Besov space $B_{2,1}^{3/2}$. By virtue of the Littlewood-Paley decomposition, nonhomogeneous Besov spaces and iterative method, the methods proposed in [15–17] have been applied with success when studying the well-posedness of various shallow water wave equations in Besov space (see for example [19,22,29–31,33]). While when dealing with the Cauchy problem for (1.1) in Besov space $B_{2,1}^{3/2}$, we encounter one main difficulty. That is the appearance of some higher-order nonlinearities makes the estimate of the uniform bound of the approximate solution difficult, which is well known to play a key role in the establishment of the local well-posedness of shallow water wave equations in Besov space $B_{2,1}^{3/2}$. Roughly speaking, when recasting the equation (1.1) in a form of nonlocal conservation law

$$\begin{aligned} u_t + (\frac{4}{7} + \frac{3\varepsilon}{7}u - \frac{135\varepsilon^2}{112}u^2)u_x \\ = -\partial_x(1 - \frac{7\delta^2}{18}\partial_x^2)^{-1} \left[\frac{3}{7}u + \frac{15\varepsilon}{28}u^2 + \frac{45\varepsilon^2}{112}u^3 + \frac{\varepsilon\delta^2}{12}u_x^2 + \frac{2\varepsilon^2\delta^2}{3}uu_x^2 \right], \end{aligned} \quad (1.3)$$

we find that the “coefficient” of u_x is $\frac{4}{7} + \frac{3\varepsilon}{7}u - \frac{135\varepsilon^2}{112}u^2$. Then the usual method to estimate the term $\exp\{\int_\tau^t \|\partial_x(\frac{4}{7} + \frac{3\varepsilon}{7}u - \frac{135\varepsilon^2}{112}u^2)\|_{B_{2,1}^{1/2}} dt'\}$ is invalid as the simultaneous appearance of one power term u and quadratic term u^2 . By a felicitous choice of the interval of the existent time

T of the solution and applying the mean-value theorem for the integral to $\exp\{\int_{\tau}^t \|u\|_{B_{2,1}^{3/2}}^2 dt'\}$, we obtain the constant bound $e^{\frac{1}{3}}$ of $\exp\{C \int_{\tau}^t \|u\|_{B_{2,1}^{3/2}}^2 dt'\}$, implying the usually fractional bound of $\exp\{\int_{\tau}^t \|\partial_x(\frac{4}{7} + \frac{3\varepsilon}{7}u - \frac{135\varepsilon^2}{112}u^2)\|_{B_{2,1}^{1/2}} dt'\}$, and thus overcome this difficulty. This technique has been adopted to estimate the other high-order nonlinearities as u^2, u^3, u_x^2 and uu_x^2 . The other problematical issue is that the appearance of higher-order nonlinearities makes the proof of several required nonlinear estimates somewhat delicate.

Another goal of this paper is to give a more precise blow-up criterion compared with the one presented in [32], where it should be pointed that the equation (1.1) does not possess the H^1 -norm conserved quantity. Finally, provided that the initial profile u_0 is an analytic function on the real line \mathbb{R} , we obtain the analyticity of the corresponding solutions in both variables, with $x \in \mathbb{R}$ and t in an interval around zero. Analyticity is inherent to traveling water waves (see [10]).

We supplement (1.1) with the initial data

$$u(x, 0) = u_0(x), \quad x \in \mathbb{R}. \quad (1.4)$$

To introduce the main results, we define

$$E_{2,1}^{3/2}(T) = C([0, T]; B_{2,1}^{3/2}) \cap C^1([0, T]; B_{2,1}^{1/2}).$$

The main results of this paper are as follows:

Theorem 1.1. *Let $u_0 \in B_{2,1}^{3/2}$. There exists a time $T > 0$ such that the problem (1.1) and (1.4) has a unique solution in $E_{2,1}^{3/2}(T)$. Moreover, the solution depends continuously on the initial data, i.e., the mapping $\Phi: u_0 \mapsto u$ is continuous from a neighborhood of $u_0 \in B_{2,1}^{3/2}$ into $E_{2,1}^{3/2}(T)$.*

Remark 1.1. 1. We obtain the local well-posedness of equations (1.1) and (1.4) in the case $B_{2,1}^{3/2}$. However, this is not true in the case $B_{2,\infty}^{3/2}$ in view of the proof of Proposition 4 in [16]. Noting that $B_{2,1}^{3/2} \hookrightarrow H^{3/2} \hookrightarrow B_{2,\infty}^{3/2}$, one can see that $s = 3/2$ is the critical index. 2. Using the maximal time of existence T^* instead of T , we can improve the formulation of Theorem 1.1 with the time-interval of existence being $[0, T^*], T^* \in [0, \infty) \cup \{\infty\}$.

Theorem 1.2. *Let $u_0 \in B_{2,1}^{3/2}$ and u be the corresponding solution to the problem (1.1) and (1.4). Assume that T^* is the maximal time of existence of the solution to the problem (1.1) and (1.4). If $T^* < +\infty$, then*

$$\int_0^{T^*} \|u_x\|_{L^\infty}^2 d\tau = +\infty. \quad (1.5)$$

Referring to the definition of the space E_{s_0} in (5.1), we present the following analytic result.

Theorem 1.3. *If the initial data u_0 is real analytic on the line \mathbb{R} and belongs to a space E_{s_0} for some $0 < s_0 \leq 1$, then there exist an $\varepsilon > 0$ and a unique solution u to the problem (1.1) and (1.4) that is analytic on $\mathbb{R} \times [0, \varepsilon]$.*

Remark 1.2. A rereading of the proof of Theorem 1.1 and Theorem 1.3 yields that there exists a real analytic extension of u to $(-\varepsilon, \varepsilon)$.

In the sequel, we will, for notational convenience, deal with the following initial value problem with different coefficients, which implies the Theorem 1.1-Theorem 1.3 as the concrete values of the coefficients have no impact on the results.

$$\begin{cases} u_t + (1 + u - u^2)u_x = P(D)f(u, u_x), \\ u(0, x) = u_0(x), \end{cases} \quad (1.6)$$

with the operator $P(D) = -\partial_x(1 - \partial_x^2)^{-1}$, and

$$f(u, u_x) = u + u^2 + u^3 + u_x^2 + uu_x^2. \quad (1.7)$$

The rest of this paper is organized as follows. In Section 2, we give some preliminaries. In Section 3, we prove the local well-posedness for the Cauchy problem (1.1) and (1.4) in Besov space $B_{2,1}^{3/2}$. Section 4 is devoted to establishing a blow-up criterion. Finally, we study the analyticity of the Cauchy problem (1.1) and (1.4) based on a contraction type argument in a suitably chosen scale of the Banach spaces in Section 5.

2. Preliminaries

For convenience of the reader, we recall some conclusions on the properties of Littlewood-Paley decomposition, the nonhomogeneous Besov spaces and the theory of the transport equation. One may check [2,15–17] for more details.

Lemma 2.1. (Littlewood-Paley decomposition). *There exist two smooth radial functions (χ, ϕ) valued in $[0, 1]$, such that χ is supported in the ball $B = \{\xi \in \mathbb{R}^n, |\xi| \leq \frac{4}{3}\}$ and ϕ is supported in the ring $C = \{\xi \in \mathbb{R}^n, \frac{4}{3} \leq |\xi| \leq \frac{8}{3}\}$. Moreover,*

$$\forall \xi \in \mathbb{R}^n, \quad \chi(\xi) + \sum_{q \geq 0} \phi(2^{-q}\xi) = 1$$

and

$$\begin{aligned} \text{Supp } \phi(2^{-q}\cdot) \cap \text{Supp } \phi(2^{-q'}\cdot) &= \emptyset, \quad \text{if } |q - q'| \geq 2, \\ \text{Supp } \chi(\cdot) \cap \text{Supp } \phi(2^{-q}\cdot) &= \emptyset, \quad \text{if } |q| \geq 1. \end{aligned}$$

Then for $u \in \mathcal{S}'(\mathbb{R}^n)$, the nonhomogeneous dyadic operators are defined as follows:

$$\begin{aligned} \Delta_q u &= 0, \quad \text{if } q \leq -2, \\ \Delta_{-1} u &= \chi(D)u = \mathcal{F}_x^{-1} \chi \mathcal{F}_x u, \\ \Delta_q u &= \phi(2^{-q}D) = \mathcal{F}_x^{-1} \phi(2^{-q}\xi) \mathcal{F}_x u, \quad \text{if } q \geq 0. \end{aligned}$$

Thus $u = \sum_{q \geq 0} \Delta_q u$ in $\mathcal{S}'(\mathbb{R}^n)$.

Remark 2.1. The low frequency cut-off S_q is defined by

$$S_q u = \sum_{p=-1}^{q-1} \Delta_p u = \chi(2^{-q}\mathcal{D})u = \mathcal{F}_x^{-1} \chi(2^{-q}\xi) \mathcal{F}_x u, \quad \forall q \in N.$$

It is easily checked that

$$\begin{aligned} \Delta_p \Delta_q &\equiv 0, \quad |p - q| \geq 2, \\ \Delta_q (S_{p-1} u \Delta_p v) &\equiv 0, \quad |p - q| \geq 5, \quad \forall u, v \in \mathcal{S}'(\mathbb{R}^n) \end{aligned}$$

as well as

$$\|\Delta_q u\|_{L^p} \leq \|u\|_{L^p}, \quad \|S_q u\|_{L^p} \leq C \|u\|_{L^p}, \quad \forall 1 \leq p \leq +\infty$$

with the aid of Young's inequality, where C is a positive constant independent of q .

Definition 2.1. (Besov spaces). Let $s \in \mathbb{R}$, $1 \leq p \leq +\infty$. The nonhomogeneous Besov space $B_{p,r}^s(\mathbb{R}^n)$ is defined by

$$B_{p,r}^s(\mathbb{R}^n) = \{f \in \mathcal{S}'(\mathbb{R}^n) : \|f\|_{B_{p,r}^s} = \|2^{qs} \Delta_q f\|_{l^r(L^p)} = \|(2^{qs} \|\Delta_q f\|_{L^p})_{q \geq -1}\|_{l^r} < \infty\}.$$

In particular, $B_{p,r}^\infty = \bigcap_{s \in \mathbb{R}} B_{p,r}^s$.

Lemma 2.2. Let $s \in \mathbb{R}$, $1 \leq p, r, p_j, r_j \leq \infty$, $j = 1, 2$, then:

- (1) Topological properties: $B_{p,r}^s$ is a Banach space which is continuously embedded in \mathcal{S}' .
- (2) Density: C_c^∞ is dense in $B_{p,r}^s \Leftrightarrow 1 \leq p, r < \infty$.
- (3) Embedding: $B_{p_1, r_1}^s \hookrightarrow B_{p_2, r_2}^{s-n(\frac{1}{p_1}-\frac{1}{p_2})}$, if $p_1 \leq p_2$ and $r_1 \leq r_2$.
- (4) Algebraic properties: $\forall s > 0$, $B_{p,r}^s \cap L^\infty$ is a Banach algebra. $B_{p,r}^s$ is a Banach algebra $\Leftrightarrow B_{p,r}^s \hookrightarrow L^\infty \Leftrightarrow s > \frac{1}{p}$ or ($s \geq \frac{1}{p}$ and $r = 1$). In particular, $B_{2,1}^{1/2}$ is continuously embedded in $B_{2,\infty}^{1/2} \cap L^\infty$ and $B_{2,\infty}^{1/2} \cap L^\infty$ is a Banach algebra.
- (5) 1-D Moser-type estimates:
 - (i) For $s > 0$,

$$\|fg\|_{B_{p,r}^s} \leq C(\|f\|_{B_{p,r}^s} \|g\|_{L^\infty} + \|g\|_{B_{p,r}^s} \|f\|_{L^\infty}).$$

- (ii) $\forall s_1 \leq \frac{1}{p} < s_2$ ($s_2 \geq \frac{1}{p}$ if $r = 1$) and $s_1 + s_2 > 0$, we have

$$\|fg\|_{B_{p,r}^{s_1}} \leq C \|f\|_{B_{p,r}^{s_1}} \|g\|_{B_{p,r}^{s_2}}.$$

- (6) Complex interpolation:

$$\|f\|_{B_{p,r}^{\theta s_1 + (1-\theta)s_2}} \leq \|f\|_{B_{p,r}^{s_1}}^\theta \|g\|_{B_{p,r}^{s_2}}^{1-\theta}, \quad \forall f \in B_{p,r}^{s_1} \cap B_{p,r}^{s_2}, \quad \forall \theta \in [0, 1].$$

(7) *Real interpolation:* $\forall \theta \in (0, 1), s_1 > s_2, s = \theta s_1 + (1 - \theta)s_2$, there exists a constant C such that

$$\|u\|_{B_{p,1}^s} \leq \frac{C(\theta)}{s_1 - s_2} \|u\|_{B_{p,\infty}^{s_1}}^\theta \|u\|_{B_{p,\infty}^{s_2}}^{1-\theta}, \forall u \in B_{p,\infty}^{s_1}.$$

In particular, for any $0 < \theta < 1$, we have that

$$\|u\|_{B_{2,1}^{1/2}} \leq \|u\|_{B_{2,1}^{\frac{3}{2}-\theta}} \leq C(\theta) \|u\|_{B_{2,\infty}^{1/2}}^\theta \|u\|_{B_{2,\infty}^{3/2}}^{1-\theta}. \quad (2.1)$$

(8) *Fatou lemma:* if $(u_n)_{n \in \mathbb{N}}$ is bounded in $B_{p,r}^s$ and $u_n \rightarrow u$ in \mathcal{S}' , then $u \in B_{p,r}^s$ and

$$\|u\|_{B_{p,r}^s} \leq \liminf_{n \rightarrow \infty} \|u_n\|_{B_{p,r}^s}.$$

(9) Let $m \in \mathbb{R}$ and f be an s^m -multiplier (i.e., $f : \mathbb{R}^n \rightarrow \mathbb{R}$ is smooth and satisfies that $\forall \alpha \in N^n$, \exists a constant C_α , s.t. $|\partial_\alpha f(\xi)| \leq C_\alpha (1 + |\xi|)^{m-|\alpha|}$ for all $\xi \in \mathbb{R}^n$). Then the operator $f(D)$ is continuous from $B_{p,r}^s$ to $B_{p,r}^{s-m}$.

(10) The paraproduct is continuous from $B_{p,1}^{-1/p} \times (B_{p,\infty}^{1/p} \cap L^\infty)$ to $B_{p,1}^{-1/p}$, i.e.,

$$\|fg\|_{B_{p,\infty}^{-1/p}} \leq C \|f\|_{B_{p,1}^{-1/p}} \|g\|_{B_{p,\infty}^{1/p} \cap L^\infty}.$$

(11) A logarithmic interpolation inequality

$$\|f\|_{B_{p,1}^{1/p}} \leq C \|f\|_{B_{p,\infty}^{1/p}} \ln(e + \frac{\|f\|_{B_{p,\infty}^{1+1/p}}}{\|f\|_{B_{p,\infty}^{1/p}}}).$$

Lemma 2.3. Let $1 \leq p, r \leq \infty$ and $s > -\min(\frac{1}{p}, 1 - \frac{1}{p})$. Assume that $f_0 \in B_{p,r}^s$, $F \in L^1(0, T; B_{p,r}^s)$ and $\partial_x v$ belongs to $L^1(0, T; B_{p,r}^{s-1})$ if $s > 1 + \frac{1}{p}$ or to $L^1(0, T; B_{p,r}^{1/p} \cap L^\infty)$ otherwise. If $f \in L^\infty(0, T; B_{p,r}^s) \cap C([0, T]; \mathcal{S}'(\mathbb{R}))$ solves the following 1-D linear transport equation:

$$\begin{cases} f_t + vf_x = F, \\ f|_{t=0} = f_0. \end{cases} \quad (\text{T})$$

then there exists a constant C depending only on s, p, r such that the following statements hold:

(1) If $r = 1$ or $s \neq 1 + \frac{1}{p}$, then

$$\|f\|_{B_{p,r}^s} \leq \|f_0\|_{B_{p,r}^s} + \int_0^t \|F(\tau)\|_{B_{p,r}^s} d\tau + C \int_0^t V'(\tau) \|f(\tau)\|_{B_{p,r}^s} d\tau,$$

or

$$\|f\|_{B_{p,r}^s} \leq e^{CV(t)} (\|f_0\|_{B_{p,r}^s} + \int_0^t e^{-CV(\tau)} \|F(\tau)\|_{B_{p,r}^s} d\tau) \quad (2.2)$$

holds, where $V(t) = \int_0^t \|v_x(\tau)\|_{B_{p,r}^{1/p} \cap L^\infty} d\tau$ if $s < 1 + \frac{1}{p}$ and $V(t) = \int_0^t \|v_x(\tau)\|_{B_{p,r}^{s-1}} d\tau$ else.

(2) If $s \leq 1 + \frac{1}{p}$, $f'_0 \in L^\infty$, $f_x \in L^\infty((0, t) \times \mathbb{R})$ and $F_x \in L^1(0, T; L^\infty)$, then

$$\begin{aligned} & \|f(t)\|_{B_{p,r}^s} + \|f_x(t)\|_{L^\infty} \\ & \leq e^{CV(t)} (\|f_0\|_{B_{p,r}^s} + \|f_{0x}\|_{L^\infty} + \int_0^t e^{-CV(\tau)} [\|F(\tau)\|_{B_{p,r}^s} + \|F_x(\tau)\|_{L^\infty}] d\tau) \end{aligned}$$

with $V(t) = \int_0^t \|v_x(\tau)\|_{B_{p,r}^{1/p} \cap L^\infty} d\tau$.

(3) If $f = v$, then for all $s > 0$, the estimate (2.2) holds with $V(t) = \int_0^t \|v_x(\tau)\|_{L^\infty} d\tau$.

(4) If $r < \infty$, then $f \in C([0, T]; B_{p,r}^s)$. If $r = \infty$, then $f \in C([0, T]; B_{p,r}^{s'})$ for all $s' < s$.

Lemma 2.4. (Existence and uniqueness) Let p, r, s, f_0 and F be as in the statement of Lemma 2.3. Assume that $v \in L^\rho(0, t; B_{\infty,\infty}^{-M})$ for some $\rho > 1$ and $M > 0$ and $v_x \in L^1(0, T; B_{p,r}^{s-1})$ if $s > 1 + \frac{1}{p}$ or $s = 1 + \frac{1}{p}$ and $r = 1$ and $v_x \in L^1(0, T; B_{p,\infty}^{1/p} \cap L^\infty)$ if $s < 1 + \frac{1}{p}$. Then the transport equation (T) has a unique solution $f \in L^\infty([0, T]; B_{p,r}^s) \cap (\bigcap_{s' < s} C([0, T]; B_{p,1}^{s'}))$ and the inequalities in Lemma 2.3 hold true. Moreover, if $r < \infty$, then we have $f \in C([0, T]; B_{p,r}^s)$.

Lemma 2.5. ([16]) Denote $\bar{\mathbb{N}} = \mathbb{N} \cup \infty$. Let $(v^{(n)})_{n \in \bar{\mathbb{N}}}$ be a sequence of functions belonging to $C([0, T]; B_{2,1}^{1/2})$. Assume that $v^{(n)}$ is the solution to

$$\begin{cases} \partial_t v^{(n)} + a^{(n)} \partial_x v^{(n)} = f, \\ v^{(n)}|_{t=0} = v_0 \end{cases} \quad (2.3)$$

with $v_0 \in B_{2,1}^{1/2}$, $f \in L^1(0, T; B_{2,1}^{1/2})$ and that for some $\alpha \in L^1(0, T)$,

$$\sup_{n \in \mathbb{N}} \|\partial_x a^{(n)}(t)\|_{B_{2,1}^{1/2}} \leq \alpha(t).$$

If in addition $a^{(n)}$ tends to $a^{(\infty)}$ in $L^1(0, T; B_{2,1}^{1/2})$ then $v^{(n)}$ tends to $v^{(\infty)}$ in $C(0, T; B_{2,1}^{1/2})$.

3. Proof of Theorem 1.1

In this section we aim to prove Theorem 1.1 with the aid of the following six steps.

First step: Approximate solution. We use a standard iterative process to build a solution. Starting from $u^{(0)} := 0$, by induction we define a sequence of smooth functions $(u^{(n)})_{n \in \mathbb{N}}$ by solving the following linear transport equation:

$$\begin{cases} u_t^{(n+1)} + (1 + u^{(n)} - (u^{(n)})^2) u_x^{(n+1)} = P(D)f(u^{(n)}, u_x^{(n)}), \\ u^{(n+1)}(0, x) = u_0^{(n+1)}(x) = S_{n+1}u_0. \end{cases} \quad (3.1)$$

Since $S_{n+1}u_0$ belongs to $B_{2,r}^\infty$, by using Lemma 2.4, with the aid of induction, we show that for all $n \in \mathbb{N}$, the above equation has a global solution which belongs to $C(\mathbb{R}^+, B_{2,r}^\infty)$.

Second step: Uniform bounds. Applying (2.2) of Lemma 2.3 to (3.1), we obtain

$$\begin{aligned} \|u^{(n+1)}(t)\|_{B_{2,1}^{3/2}} &\leq e^{C \int_0^t \|\partial_x(u^{(n)}) - \partial_x((u^{(n)})^2)\|_{B_{2,1}^{1/2}} dt'} \|u_0\|_{B_{2,1}^{3/2}} \\ &+ \int_0^t e^{C \int_\tau^t \|\partial_x(u^{(n)}) - \partial_x((u^{(n)})^2)\|_{B_{2,1}^{1/2}} dt'} \|P(D)f(u^{(n)}, u_x^{(n)})\|_{B_{2,1}^{3/2}} d\tau. \end{aligned} \quad (3.2)$$

As $P(D)$ is a S^{-1} -multiplier and by the fact that $B_{2,r}^{s-1}$ is a Banach algebra and $B_{2,r}^s \hookrightarrow B_{2,r}^{s-1}$, we have that

$$\begin{aligned} \|P(D)f(u^{(n)}, u_x^{(n)})\|_{B_{2,1}^{3/2}} &\leq \|f(u^{(n)}, u_x^{(n)})\|_{B_{2,1}^{1/2}}, \\ &\leq \frac{C}{2} \left(\|u^{(n)}\|_{B_{2,1}^{3/2}} + \|u^{(n)}\|_{B_{2,1}^{3/2}}^2 + \|u^{(n)}\|_{B_{2,1}^{3/2}}^3 \right), \end{aligned} \quad (3.3)$$

and

$$\|\partial_x(u^{(n)}) - \partial_x((u^{(n)})^2)\|_{B_{2,1}^{1/2}} \leq C \left(\|u^{(n)}\|_{B_{2,1}^{3/2}} + \|u^{(n)}\|_{B_{2,1}^{3/2}}^2 \right). \quad (3.4)$$

Inserting (3.3) and (3.4) into (3.2) yields for all $n \in \mathbb{N}$:

$$\begin{aligned} \|u^{(n+1)}(t)\|_{B_{2,1}^{3/2}} &\leq e^{C \int_0^t \left(\|u^{(n)}(t')\|_{B_{2,1}^{3/2}} + \|u^{(n)}(t')\|_{B_{2,1}^{3/2}}^2 \right) dt'} \|u_0\|_{B_{2,1}^{3/2}} + \frac{C}{2} \int_0^t e^{C \int_\tau^t \left(\|u^{(n)}(t')\|_{B_{2,1}^{3/2}} + \|u^{(n)}(t')\|_{B_{2,1}^{3/2}}^2 \right) dt'} \\ &\times \left(\|u^{(n)}\|_{B_{2,1}^{3/2}} + \|u^{(n)}\|_{B_{2,1}^{3/2}}^2 + \|u^{(n)}\|_{B_{2,1}^{3/2}}^3 \right) d\tau. \end{aligned} \quad (3.5)$$

Let us choose a $T > 0$ such that

$$T \leq \frac{1}{3C \left(1 + 4\|u_0\|_{B_{2,1}^{3/2}} + 16\|u_0\|_{B_{2,1}^{3/2}}^2 \right)}, \quad (3.6)$$

and suppose by induction that for all $t \in [0, T]$

$$\|u^{(n)}(t)\|_{B_{2,1}^{3/2}} \leq \frac{2\|u_0\|_{B_{2,1}^{3/2}}}{1 - 4C\|u_0\|_{B_{2,1}^{3/2}}t}. \quad (3.7)$$

Indeed, one obtains from (3.5) and (3.7) that

$$\begin{aligned} & \exp\left\{C \int_{\tau}^t \left(\|u^{(n)}(t')\|_{B_{2,1}^{3/2}} + \|u^{(n)}(t')\|_{B_{2,1}^{3/2}}^2 \right) dt' \right\} \\ & \leq \exp\left\{\int_{\tau}^t \left(\frac{2C\|u_0\|_{B_{2,1}^{3/2}}}{1 - 4C\|u_0\|_{B_{2,1}^{3/2}}t'} + \frac{4C\|u_0\|_{B_{2,1}^{3/2}}^2}{(1 - 4C\|u_0\|_{B_{2,1}^{3/2}}t')^2} \right) dt' \right\} \\ & = \exp\left\{-\frac{1}{2} \int_{\tau}^t \frac{d(1 - 4C\|u_0\|_{B_{2,1}^{3/2}}t')}{(1 - 4C\|u_0\|_{B_{2,1}^{3/2}}t')} + \frac{4C\|u_0\|_{B_{2,1}^{3/2}}^2(t - \tau)}{(1 - 4C\|u_0\|_{B_{2,1}^{3/2}}\xi_1)^2}\right\} \\ & \leq \exp\left\{\frac{1}{2} \ln\left(\frac{1 - 4C\|u_0\|_{B_{2,1}^{3/2}}\tau}{1 - 4C\|u_0\|_{B_{2,1}^{3/2}}t}\right) + \frac{4C\|u_0\|_{B_{2,1}^{3/2}}^2 T}{(1 - 4C\|u_0\|_{B_{2,1}^{3/2}}T)^2}\right\} \\ & \leq \exp\{16C\|u_0\|_{B_{2,1}^{3/2}}^2 T\} \left(\frac{1 - 4C\|u_0\|_{B_{2,1}^{3/2}}\tau}{1 - 4C\|u_0\|_{B_{2,1}^{3/2}}t}\right)^{\frac{1}{2}} \\ & \leq e^{\frac{1}{3}} \left(\frac{1 - 4C\|u_0\|_{B_{2,1}^{3/2}}\tau}{1 - 4C\|u_0\|_{B_{2,1}^{3/2}}t}\right)^{\frac{1}{2}}, \end{aligned} \quad (3.8)$$

where the mean-value theorem for the integral has been employed with $\tau < \xi_1 < t$. When $\tau = 0$, we have

$$e^{C \int_0^t \left(\|u^{(n)}(t')\|_{B_{2,1}^{3/2}} + \|u^{(n)}(t')\|_{B_{2,1}^{3/2}}^2 \right) dt'} \leq \frac{e^{\frac{1}{3}}}{(1 - 4C\|u_0\|_{B_{2,1}^{3/2}}t)^{\frac{1}{2}}}. \quad (3.9)$$

Then combining (3.7) and (3.8), we have

$$\begin{aligned} & \frac{C}{2} \int_0^t e^{C \int_{\tau}^t \left(\|u^{(n)}(t')\|_{B_{2,1}^{3/2}} + \|u^{(n)}(t')\|_{B_{2,1}^{3/2}}^2 \right) dt'} (\|u^{(n)}\|_{B_{2,1}^{3/2}} + \|u^{(n)}\|_{B_{2,1}^{3/2}}^2 + \|u^{(n)}\|_{B_{2,1}^{3/2}}^3) d\tau \\ & \leq \frac{e^{\frac{1}{3}}\|u_0\|_{B_{2,1}^{3/2}}}{(1 - 4C\|u_0\|_{B_{2,1}^{3/2}}t)^{1/2}} \int_0^t [(1 - 4C\|u_0\|_{B_{2,1}^{3/2}}\tau)^{\frac{1}{2}} \\ & \times \left(\frac{C}{(1 - 4C\|u_0\|_{B_{2,1}^{3/2}}\tau)} + \frac{2C\|u_0\|_{B_{2,1}^{3/2}}}{(1 - 4C\|u_0\|_{B_{2,1}^{3/2}}\tau)^2} + \frac{4C\|u_0\|_{B_{2,1}^{3/2}}^2}{(1 - 4C\|u_0\|_{B_{2,1}^{3/2}}\tau)^3} \right)] d\tau \end{aligned}$$

$$\begin{aligned}
&= \frac{e^{\frac{1}{3}} \|u_0\|_{B_{2,1}^{3/2}}}{(1 - 4C \|u_0\|_{B_{2,1}^{3/2} t})^{1/2}} \\
&\quad \times \int_0^t \left(\frac{C}{(1 - 4C \|u_0\|_{B_{2,1}^{3/2} \tau})^{1/2}} + \frac{2C \|u_0\|_{B_{2,1}^{3/2}}}{(1 - 4C \|u_0\|_{B_{2,1}^{3/2} \tau})^{3/2}} + \frac{4C \|u_0\|_{B_{2,1}^{3/2}}^2}{(1 - 4C \|u_0\|_{B_{2,1}^{3/2} \tau})^{5/2}} \right) d\tau \\
&= \frac{e^{\frac{1}{3}} \|u_0\|_{B_{2,1}^{3/2}}}{(1 - 4C \|u_0\|_{B_{2,1}^{3/2} t})^{1/2}} \\
&\quad \times \left(\frac{Ct}{(1 - 4C \|u_0\|_{B_{2,1}^{3/2} \xi_2})^{1/2}} + (1 - 4C \|u_0\|_{B_{2,1}^{3/2} \tau})^{-1/2} \Big|_0^t + \frac{4C \|u_0\|_{B_{2,1}^{3/2}}^2 t}{(1 - 4C \|u_0\|_{B_{2,1}^{3/2} \xi_3})^{5/2}} \right) \\
&\leq \frac{e^{\frac{1}{3}} \|u_0\|_{B_{2,1}^{3/2}}}{(1 - 4C \|u_0\|_{B_{2,1}^{3/2} t})^{1/2}} \left(\frac{1}{(1 - 4C \|u_0\|_{B_{2,1}^{3/2} t})^{1/2}} - 1 \right) \\
&+ \frac{e^{\frac{1}{3}} \|u_0\|_{B_{2,1}^{3/2}}}{(1 - 4C \|u_0\|_{B_{2,1}^{3/2} t})^{1/2}} \left(\frac{CT}{(1 - 4C \|u_0\|_{B_{2,1}^{3/2} t})^{1/2}} + \frac{4C \|u_0\|_{B_{2,1}^{3/2}}^2 T}{(1 - 4C \|u_0\|_{B_{2,1}^{3/2} t})^{5/2}} \right), \tag{3.10}
\end{aligned}$$

where the mean-value theorem for the integral has been employed with $0 < \xi_2, \xi_3 < t$. Inserting (3.9) and (3.10) into (3.5), we get that

$$\begin{aligned}
\|u^{(n+1)}\|_{B_{2,1}^{3/2}} &\leq \frac{e^{\frac{1}{3}} \|u_0\|_{B_{2,1}^{3/2}}}{1 - 4C \|u_0\|_{B_{2,1}^{3/2} t}} \left(1 + CT + \frac{4C \|u_0\|_{B_{2,1}^{3/2}}^2 T}{(1 - 4C \|u_0\|_{B_{2,1}^{3/2} t})^2} \right) \\
&\leq \frac{e^{\frac{1}{3}} \|u_0\|_{B_{2,1}^{3/2}}}{1 - 4C \|u_0\|_{B_{2,1}^{3/2} t}} \left(1 + CT + \frac{4C \|u_0\|_{B_{2,1}^{3/2}}^2 T}{(1 - 4C \|u_0\|_{B_{2,1}^{3/2} T})^2} \right) \\
&\leq \frac{e^{\frac{1}{3}} \|u_0\|_{B_{2,1}^{3/2}}}{1 - 4C \|u_0\|_{B_{2,1}^{3/2} t}} \left(1 + CT + 16CT \|u_0\|_{B_{2,1}^{3/2}}^2 \right) \\
&\leq \frac{\frac{4}{3} e^{\frac{1}{3}} \|u_0\|_{B_{2,1}^{3/2}}}{1 - 4C \|u_0\|_{B_{2,1}^{3/2} t}} \leq \frac{2 \|u_0\|_{B_{2,1}^{3/2}}}{1 - 4C \|u_0\|_{B_{2,1}^{3/2} t}}. \tag{3.11}
\end{aligned}$$

Thus, $(u^{(n)})_{n \in \mathbb{N}}$ is uniformly bounded in $C([0, T]; B_{2,1}^{3/2})$. Using equation (3.1), one can easily prove that $(\partial_t u^{(n)})_{n \in \mathbb{N}}$ is uniformly bounded in $C([0, T]; B_{2,1}^{1/2})$. Consequently, $(u^{(n)})_{n \in \mathbb{N}} \subset C([0, T]; B_{2,1}^{3/2}) \cap C^1([0, T]; B_{2,1}^{1/2})$.

Third step: Convergence. We first show that $(u^{(n)})_{n \in \mathbb{N}}$ is a Cauchy sequence in $C([0, T]; B_{2,\infty}^{1/2})$, then by using (2.1) we prove that $(u^{(n)})_{n \in \mathbb{N}}$ is a Cauchy sequence in $C([0, T]; B_{2,1}^{1/2})$. For $(m, n) \in \mathbb{N}^2$, we have

$$\begin{aligned} & \left[\partial_t + \left(1 + u^{(n+m)} - (u^{(n+m)})^2 \right) \partial_x \right] (u^{(n+1+m)} - u^{(n+1)}) \\ &= - \left[\left(u^{(n+m)} - u^{(n)} \right) - \left((u^{(n+m)})^2 - (u^{(n)})^2 \right) \right] u_x^{(n+1)} \\ &+ P(D) \left[\left(u^{(n+m)} - u^{(n)} \right) + \left((u^{(n+m)})^2 - (u^{(n)})^2 \right) + \left((u^{(n+m)})^3 - (u^{(n)})^3 \right) \right. \\ &\quad \left. + \left((u_x^{(n+m)})^2 - (u_x^{(n)})^2 \right) + \left(u^{(n+m)} (u_x^{(n+m)})^2 - u^{(n)} (u_x^{(n)})^2 \right) \right] \\ &:= S_1(x, t) + S_2(x, t). \end{aligned} \tag{3.12}$$

We define

$$w_{n,m} = \| (u^{(n+m)} - u^{(n)})(t) \|_{B_{2,\infty}^{1/2}} \tag{3.13}$$

and

$$w_n(t) = \sup_{m \in \mathbb{N}} w_{n,m}(t) \tag{3.14}$$

as well as

$$\tilde{w}(t) = \limsup_{n \rightarrow \infty} w_n(t). \tag{3.15}$$

We will show $\tilde{w}(t) = 0$, for $t \in [0, T]$. By (3.6), (3.7) and (3.9), we have that

$$\|u^{(n)}(t)\|_{B_{2,1}^{3/2}} \leq 4\|u_0\|_{B_{2,1}^{3/2}} \tag{3.16}$$

and

$$e^{\int_0^t \left(\| (u^{(n)})(t') \|_{B_{2,1}^{3/2}} + \| (u^{(n)})(t') \|_{B_{2,1}^{3/2}}^2 \right) dt'} \leq 2. \tag{3.17}$$

Then, by using (2), (3), (4) and (10) of Lemma 2.2 as well as $B_{2,1}^{3/2} \hookrightarrow B_{2,\infty}^{3/2} \cap \text{Lip}$ and the above inequality we obtain

$$\begin{aligned} & \| (u^{(n+m)} - u^{(n)}) u_x^{(n+1)} \|_{B_{2,\infty}^{1/2}} \leq C \|u^{(n+m)} - u^{(n)}\|_{B_{2,\infty}^{1/2} \cap L^\infty} \|u_x^{(n+1)}\|_{B_{2,\infty}^{1/2} \cap L^\infty} \\ & \leq C \|u^{(n+m)} - u^{(n)}\|_{B_{2,1}^{1/2}} \|u^{(n+1)}\|_{B_{2,\infty}^{3/2} \cap \text{Lip}} \\ & \leq C \|u^{(n+m)} - u^{(n)}\|_{B_{2,1}^{1/2}} \|u^{(n+1)}\|_{B_{2,1}^{3/2}}, \end{aligned}$$

$$\begin{aligned}
& \| \left((u^{(n+m)})^2 - (u^{(n)})^2 \right) u_x^{(n+1)} \|_{B_{2,\infty}^{1/2}} \\
& \leq C \| u^{(n+m)} - u^{(n)} \|_{B_{2,\infty}^{1/2} \cap L^\infty} \| u_x^{(n+1)} (u^{(n+m)} + u^{(n)}) \|_{B_{2,1}^{1/2}} \\
& \leq C \| u^{(n+m)} - u^{(n)} \|_{B_{2,\infty}^{1/2} \cap L^\infty} \| u_x^{(n+1)} \|_{B_{2,1}^{1/2}} \| u^{(n+m)} + u^{(n)} \|_{B_{2,1}^{1/2}} \\
& \leq C \| u^{(n+m)} - u^{(n)} \|_{B_{2,1}^{1/2}} \left(\| u^{(n+1)} \|_{B_{2,1}^{3/2}} \| u^{(n+m)} \|_{B_{2,1}^{3/2}} + \| u^{(n+1)} \|_{B_{2,1}^{3/2}} \| u^{(n)} \|_{B_{2,1}^{3/2}} \right), \\
& \| P(D) \left(u^{(n+m)} - u^{(n)} \right) \|_{B_{2,\infty}^{1/2}} \leq \| u^{(n+m)} - u^{(n)} \|_{B_{2,\infty}^{-1/2}} \leq C \| u^{(n+m)} - u^{(n)} \|_{B_{2,1}^{1/2}}, \\
& \| P(D) \left((u^{(n+m)})^2 - (u^{(n)})^2 \right) \|_{B_{2,\infty}^{1/2}} \leq \| (u^{(n+m)})^2 - (u^{(n)})^2 \|_{B_{2,\infty}^{-1/2}} \\
& \leq C \| u^{(n+m)} - u^{(n)} \|_{B_{2,\infty}^{1/2} \cap L^\infty} \| u^{(n+m)} + u^{(n)} \|_{B_{2,1}^{-1/2}} \\
& \leq C \| u^{(n+m)} - u^{(n)} \|_{B_{2,1}^{1/2}} \left(\| u^{(n+m)} \|_{B_{2,1}^{3/2}} + \| u^{(n)} \|_{B_{2,1}^{3/2}} \right), \\
& \| P(D) \left((u_x^{(n+m)})^2 - (u_x^{(n)})^2 \right) \|_{B_{2,\infty}^{1/2}} \leq \| (u_x^{(n+m)})^2 - (u_x^{(n)})^2 \|_{B_{2,\infty}^{-1/2}} \\
& \leq C \| u_x^{(n+m)} - u_x^{(n)} \|_{B_{2,1}^{-1/2}} \| u_x^{(n+m)} + u_x^{(n)} \|_{B_{2,\infty}^{1/2} \cap L^\infty} \\
& \leq C \| u_x^{(n+m)} - u_x^{(n)} \|_{B_{2,1}^{-1/2}} \| u^{(n+m)} + u^{(n)} \|_{B_{2,\infty}^{3/2} \cap L^\infty} \\
& \leq C \| u^{(n+m)} - u^{(n)} \|_{B_{2,1}^{1/2}} \left(\| u^{(n+m)} \|_{B_{2,1}^{3/2}} + \| u^{(n)} \|_{B_{2,1}^{3/2}} \right), \\
& \| P(D) \left((u^{(n+m)})^3 - (u^{(n)})^3 \right) \|_{B_{2,\infty}^{1/2}} \\
& \leq \| (u^{(n+m)})^3 - (u^{(n)})^3 \|_{B_{2,\infty}^{-1/2}} \\
& \leq C \| u^{(n+m)} - u^{(n)} \|_{B_{2,\infty}^{1/2} \cap L^\infty} \| (u^{(n+m)})^2 + u^{(n+m)} u^{(n)} + (u^{(n)})^2 \|_{B_{2,1}^{-1/2}} \\
& \leq C \| u^{(n+m)} - u^{(n)} \|_{B_{2,1}^{1/2}} \left(\| u^{(n+m)} \|_{B_{2,1}^{3/2}}^2 + \| u^{(n)} \|_{B_{2,1}^{3/2}} \| u^{(n+m)} \|_{B_{2,1}^{3/2}} + \| u^{(n)} \|_{B_{2,1}^{3/2}}^2 \right), \\
& \| P(D) \left(u^{(n+m)} (u_x^{(n+m)})^2 - u^{(n)} (u_x^{(n)})^2 \right) \|_{B_{2,\infty}^{1/2}} \\
& \leq \| u^{(n+m)} (u_x^{(n+m)})^2 - u^{(n)} (u_x^{(n)})^2 \|_{B_{2,\infty}^{-1/2}} \\
& \leq \| \left(u^{(n+m)} - u^{(n)} \right) (u_x^{(n+m)})^2 \|_{B_{2,\infty}^{-1/2}} + \| u^{(n)} \left((u_x^{(n+m)})^2 - (u_x^{(n)})^2 \right) \|_{B_{2,\infty}^{-1/2}} \\
& \leq C \| u^{(n+m)} - u^{(n)} \|_{B_{2,1}^{-1/2}} \| (u_x^{(n+m)})^2 \|_{B_{2,\infty}^{1/2} \cap L^\infty} \\
& \quad + C \| u^{(n)} \left(u_x^{(n+m)} - u_x^{(n)} \right) \|_{B_{2,\infty}^{1/2} \cap L^\infty} \| u_x^{(n+m)} - u_x^{(n)} \|_{B_{2,1}^{-1/2}} \\
& \leq C \| u^{(n+m)} - u^{(n)} \|_{B_{2,1}^{1/2}} \| u_x^{(n+m)} \|_{B_{2,1}^{1/2}}
\end{aligned}$$

$$\begin{aligned}
& + C \|u^{(n+m)} - u^{(n)}\|_{B_{2,1}^{1/2}} \left(\|u^{(n)}\|_{B_{2,1}^{3/2}} \|u^{(n+m)}\|_{B_{2,1}^{3/2}} + \|u^{(n)}\|_{B_{2,1}^{3/2}}^2 \right) \\
& \leq C \|u^{(n+m)} - u^{(n)}\|_{B_{2,1}^{1/2}} \left(\|u^{(n+m)}\|_{B_{2,1}^{3/2}}^2 + \|u^{(n)}\|_{B_{2,1}^{3/2}} \|u^{(n+m)}\|_{B_{2,1}^{3/2}} + \|u^{(n)}\|_{B_{2,1}^{3/2}}^2 \right).
\end{aligned}$$

We define

$$M = (13 \|u_0\|_{B_{2,1}^{3/2}} + 1)^2, \quad (3.18)$$

then we have from above inequalities and (3.16) that

$$\begin{aligned}
& \|S_1(x, t) + S_2(x, t)\|_{B_{2,\infty}^{1/2}} \\
& \leq C \|u^{(n+m)} - u^{(n)}\|_{B_{2,1}^{1/2}} \\
& \times (1 + \|u^{(n+m)}\|_{B_{2,1}^{3/2}} + \|u^{(n)}\|_{B_{2,1}^{3/2}} + \|u^{(n+1)}\|_{B_{2,1}^{3/2}} + \|u^{(n+1)}\|_{B_{2,1}^{3/2}} \|u^{(n+m)}\|_{B_{2,1}^{3/2}} \\
& + \|u^{(n+1)}\|_{B_{2,1}^{3/2}} \|u^{(n)}\|_{B_{2,1}^{3/2}} + \|u^{(n+m)}\|_{B_{2,1}^{3/2}}^2 + \|u^{(n)}\|_{B_{2,1}^{3/2}} \|u^{(n+m)}\|_{B_{2,1}^{3/2}} + \|u^{(n)}\|_{B_{2,1}^{3/2}}^2) \\
& \leq C \frac{M}{2} \|u^{(n+m)} - u^{(n)}\|_{B_{2,1}^{1/2}}.
\end{aligned} \quad (3.19)$$

Note that

$$\begin{aligned}
& \|(u_0^{(n+1+m)} - u_0^{(n+1)})\|_{B_{2,\infty}^{1/2}} = \|(S_{n+1+m}u_0 - S_{n+1}u_0)\|_{B_{2,\infty}^{1/2}} = \|\sum_{q=n+1}^{n+m} \Delta_q u_0\|_{B_{2,\infty}^{1/2}} \\
& = \sup_{k \geq 1} 2^{\frac{1}{2}k} \|\Delta_k (\sum_{q=n+1}^{n+m} \Delta_q u_0)\|_{L^2} \\
& = \sup_{n+1 \leq k \leq n+m+1} 2^{-k} 2^{\frac{3}{2}k} \|\Delta_{k-1} \Delta_k u_0 + \Delta_{k+1} \Delta_k u_0\|_{L^2} \\
& \leq \sup_{n \leq k \leq n+m} 2^{-k} 2^{\frac{3}{2}k} \|\Delta_k u_0\|_{L^2} \leq C 2^{-n} \|u_0\|_{B_{2,1}^{3/2}}.
\end{aligned} \quad (3.20)$$

Applying (2.2) of Lemma 2.3 and using (3.17)-(3.20), we have for $t \in [0, T]$,

$$\begin{aligned}
& \|(u^{(n+1+m)} - u^{(n+1)})(t)\|_{B_{2,\infty}^{1/2}} \\
& \leq e^{C \int_0^t \|u^{(n+m)}(t') - (u^{(n+m)}(t'))^2\|_{B_{2,\infty}^{3/2} \cap \text{Lip}} dt'} \|u_0^{(n+1+m)} - u_0^{(n+1)}\|_{B_{2,\infty}^{1/2}} \\
& + \int_0^t e^{C \int_\tau^t \|u^{(n+m)}(t') - (u^{(n+m)}(t'))^2\|_{B_{2,\infty}^{3/2} \cap \text{Lip}} dt'} \|S_1(x, t) + S_2(x, t)\|_{B_{2,\infty}^{1/2}} d\tau
\end{aligned}$$

$$\leq CM2^{-n} + CM \int_0^t \| (u^{(n+m)} - u^{(n)}) \|_{B_{2,1}^{1/2}} d\tau. \quad (3.21)$$

Combining (3.20), (3.21), (3.13) and (11) of Lemma 2.2, we know that for $\forall (n, m) \in \mathbb{N}^2$

$$\begin{aligned} w_{n+1,m} &= \| (u^{(n+1+m)} - u^{(n+1)}) \|_{B_{2,\infty}^{1/2}} \\ &\leq CM \left(2^{-n} + \int_0^t \| (u^{(n+m)} - u^{(n)}) \|_{B_{2,1}^{1/2}} d\tau \right) \\ &\leq CM \left[2^{-n} + \int_0^t \| (u^{(n+m)} - u^{(n)}) \|_{B_{2,\infty}^{1/2}} \ln \left(e + \frac{\| (u^{(n+m)} - u^{(n)}) \|_{B_{2,\infty}^{3/2}}}{\| (u^{(n+m)} - u^{(n)}) \|_{B_{2,\infty}^{1/2}}} \right) d\tau \right] \\ &\leq CM \left[2^{-n} + \int_0^t w_{n,m}(\tau) \ln \left(e + \frac{M}{w_{n,m}(\tau)} \right) d\tau \right]. \end{aligned} \quad (3.22)$$

By (3.14) and (3.22), we have

$$w_{n+1} \leq CM \left[2^{-n} + \int_0^t w_n(\tau) \ln \left(e + \frac{M}{w_n(\tau)} \right) d\tau \right]. \quad (3.23)$$

Letting $n \rightarrow +\infty$ in (3.23) yields

$$\tilde{w}(t) \leq CM \int_0^t \tilde{w}(\tau) \ln \left(e + \frac{M}{\tilde{w}(\tau)} \right) d\tau. \quad (3.24)$$

Because for $x \in (0, 1]$ and $\alpha > 0$, we have

$$\ln(e + \frac{\alpha}{x}) \leq \ln(e + \alpha)(1 - \ln x), \quad (3.25)$$

inequality (3.24) can be rewritten as

$$\tilde{w}(t) \leq CM \int_0^t \tilde{w}(\tau) \ln(e + M)(1 - \ln \tilde{w}(\tau)) d\tau \quad (3.26)$$

provided that $\tilde{w}(t) \leq 1$ on $[0, T]$. Using a Gronwall type argument (see e.g. Lemma 5.2.1 in [7]) yields $\tilde{w}(t) = 0$ for $t \in [0, T]$.

Now we claim that $(u^{(n)})_{n \in \mathbb{N}}$ is a Cauchy sequence in $C([0, T]; B_{2,1}^{1/2})$. Using (2.1) of Lemma 2.2, we have that

$$\begin{aligned}
& \| (u^{(n+1+m)} - u^{(n+1)})(t) \|_{B_{2,1}^{1/2}} \\
& \leq C(\theta) \| (u^{(n+1+m)} - u^{(n+1)})(t) \|_{B_{2,\infty}^{1/2}}^\theta \| (u^{(n+1+m)} - u^{(n+1)})(t) \|_{B_{2,\infty}^{3/2}}^{1-\theta} \\
& \leq C(\theta) \| (u^{(n+1+m)} - u^{(n+1)})(t) \|_{B_{2,\infty}^{1/2}}^\theta \left(\| u^{(n+1+m)}(t) \|_{B_{2,1}^{3/2}} + \| u^{(n+1)}(t) \|_{B_{2,1}^{3/2}} \right)^{1-\theta} \\
& \leq C(\theta) (CM)^{1-\theta} \| (u^{(n+1+m)} - u^{(n+1)})(t) \|_{B_{2,\infty}^{1/2}}^\theta \\
& = C(\theta) (CM)^{1-\theta} w_{n+1,m}^\theta(t).
\end{aligned} \tag{3.27}$$

For $\forall t \in [0, T]$, $m \in \mathbb{N}$, we get from (3.27) that

$$\limsup_{n \rightarrow \infty} \| (u^{(n+1+m)} - u^{(n+1)})(t) \|_{B_{2,1}^{1/2}} = 0.$$

Thus, $(u^{(n)})_{n \in \mathbb{N}}$ is a Cauchy sequence in $C([0, T]; B_{2,1}^{1/2})$, whence $(u^{(n)})_{n \in \mathbb{N}}$ converges to some limit $u \in C([0, T]; B_{2,1}^{1/2})$.

Fourth step: Existence and continuity of solution in $E_{2,1}^{3/2}(T)$. Now we have to check that u belongs to $E_{2,1}^{3/2}(T)$ and satisfies (1.6). Since $(u^{(n)})_{n \in \mathbb{N}}$ is uniformly bounded in $L^\infty([0, T]; B_{2,1}^{3/2})$. From (8) of Lemma 2.2, we have that $u \in L^\infty([0, T]; B_{2,1}^{3/2})$. From (1.6), we can easily prove that $u_t \in L^\infty([0, T]; B_{2,1}^{1/2})$. It is easily checked that u is indeed a solution to (1.6) by passing to the limit in (3.1). Using similar proof to [15], we can obtain that $u \in E_{2,1}^{3/2}(T)$.

Fifth step: Uniqueness. Uniqueness is a corollary of the following result.

Proposition 3.1. *Let v, u be solutions to the problem (1.6) with initial data v_0, u_0 , respectively. Let $w(t) := v - u$. Obviously, $w(0) := v_0 - u_0$. There exists a constant C such that if for some $T_\star \leq T$*

$$\sup_{t \in [0, T_\star]} \left(e^{-C \int_0^t \| \partial_x(u(\tau) - (u(\tau))^2) \|_{B_{2,\infty}^{1/2} \cap L^\infty} d\tau} \| w(t) \|_{B_{2,\infty}^{1/2}} \right) \leq 1,$$

then the following inequality holds true for $t \in [0, T_\star]$:

$$\| w(t) \|_{B_{2,\infty}^{1/2}} \leq e^{\left(1 + C \int_0^t \| \partial_x(u(\tau) - (u(\tau))^2) \|_{B_{2,\infty}^{1/2} \cap L^\infty} d\tau \right)} \left(\frac{\| w(0) \|_{B_{2,\infty}^{1/2}}}{e} \right)^{\exp[-CtZ \ln(e+Z)]}, \tag{3.28}$$

where Z is defined as

$$Z = \left(13 \| u_0 \|_{B_{2,1}^{3/2}} + 13 \| v_0 \|_{B_{2,1}^{3/2}} + 1 \right)^2.$$

In particular, if

$$\|w(0)\|_{B_{2,\infty}^{1/2}} \leq e^{1-\exp[CTZ \ln(e+Z)]}, \quad (3.29)$$

then (3.28) is valid on $[0, T]$.

Proof. Obviously, w solves the following Cauchy problem for the transport equation:

$$\begin{aligned} & w_t + \left(1 + u - (u)^2\right) w_x \\ &= -(w + w(v+u)) v_x + P(D)[w + w(v+u) + w(v^2 + vu + u^2) \\ &\quad + w_x(v_x + u_x) + wv_x + uw_x(v_x + u_x)] \\ &:= \tilde{S}_1(x, t) + \tilde{S}_2(x, t). \end{aligned} \quad (3.30)$$

Using (2.2) of Lemma 2.3 and (3.30), we have

$$\begin{aligned} \|w(t)\|_{B_{2,\infty}^{1/2}} &\leq \|w(0)\|_{B_{2,\infty}^{1/2}} e^{C \int_0^t \|\partial_x(u(\tau) - (u(\tau))^2)\|_{B_{2,\infty}^{1/2} \cap L^\infty} d\tau} \\ &\quad + \int_0^t e^{C \int_\tau^t \|\partial_x(u(t') - (u(t'))^2)\|_{B_{2,\infty}^{1/2} \cap L^\infty} dt'} \|\tilde{S}_1(x, t) + \tilde{S}_2(x, t)\|_{B_{2,\infty}^{1/2}} d\tau. \end{aligned} \quad (3.31)$$

Following the proof of (3.19), we obtain

$$\|\tilde{S}_1(x, t) + \tilde{S}_2(x, t)\|_{B_{2,\infty}^{1/2}} \leq CZ \|w\|_{B_{2,1}^{1/2}}. \quad (3.32)$$

Inserting (3.32) into (3.31) yields

$$\begin{aligned} \|w(t)\|_{B_{2,\infty}^{1/2}} &\leq \|w(0)\|_{B_{2,\infty}^{1/2}} e^{C \int_0^t \|\partial_x(u(\tau) - (u(\tau))^2)\|_{B_{2,\infty}^{1/2} \cap L^\infty} d\tau} \\ &\quad + CZ \int_0^t e^{C \int_\tau^t \|\partial_x(u(t') - (u(t'))^2)\|_{B_{2,\infty}^{1/2} \cap L^\infty} dt'} \|w\|_{B_{2,1}^{1/2}} d\tau \\ &\leq \|w(0)\|_{B_{2,\infty}^{1/2}} e^{C \int_0^t \|\partial_x(u(\tau) - (u(\tau))^2)\|_{B_{2,\infty}^{1/2} \cap L^\infty} d\tau} \\ &\quad + CZ \int_0^t e^{C \int_\tau^t \|\partial_x(u(t') - (u(t'))^2)\|_{B_{2,\infty}^{1/2} \cap L^\infty} dt'} \|w\|_{B_{2,\infty}^{1/2}} \ln(e + \frac{\|w\|_{B_{2,\infty}^{3/2}}}{\|w\|_{B_{2,\infty}^{1/2}}}) d\tau \\ &\leq \|w(0)\|_{B_{2,\infty}^{1/2}} e^{C \int_0^t \|\partial_x(u(\tau) - (u(\tau))^2)\|_{B_{2,\infty}^{1/2} \cap L^\infty} d\tau} \\ &\quad + CZ \int_0^t e^{C \int_\tau^t \|\partial_x(u(t') - (u(t'))^2)\|_{B_{2,\infty}^{1/2} \cap L^\infty} dt'} \|w\|_{B_{2,\infty}^{1/2}} \end{aligned}$$

$$\times \ln \left(e + \frac{Z}{e^{-C \int_0^\tau \| \partial_x(u(t') - (u(t'))^2) \|_{B_{2,\infty}^{1/2} \cap L^\infty} dt'} \| w \|_{B_{2,\infty}^{1/2}}} \right) d\tau. \quad (3.33)$$

Denote

$$W(t) = e^{-C \int_0^t \| \partial_x(u(\tau) - (u(\tau))^2) \|_{B_{2,\infty}^{1/2} \cap L^\infty} d\tau} \| w \|_{B_{2,\infty}^{1/2}}.$$

Inequality (3.33) can be rewritten as

$$\begin{aligned} W(t) &\leq \| W(0) \|_{B_{2,\infty}^{1/2}} + CZ \int_0^t W(\tau) \ln(e + \frac{Z}{W(\tau)}) d\tau \\ &\leq \| W(0) \|_{B_{2,\infty}^{1/2}} + CZ \int_0^t W(\tau) \ln(e + Z)(1 - \ln W(\tau)) d\tau \end{aligned}$$

provided that $W(\tau) \leq 1$ on $[0, t]$. In light of the hypothesis and using a Gronwall type argument yields

$$\frac{W(t)}{e} \leq (\frac{W(0)}{e})^{\exp[-CtZ \ln(e+Z)]},$$

implying the desired result. (3.29) implies that (3.28) is valid with $T_\star = T$. \square

Sixth step: Continuity with respect to the initial data in $B_{2,1}^{3/2}$.

Proposition 3.2. *For any $u_0 \in B_{2,1}^{3/2}$, there exist a $T > 0$ and a neighborhood V of u_0 in $B_{2,1}^{3/2}$ such that the map*

$$\Phi : \begin{cases} V \subset B_{2,1}^{3/2} \rightarrow C([0, T]; B_{2,1}^{3/2}), \\ v_0 \rightarrow v \text{ solution to (1.6) with initial datum } v_0 \end{cases}$$

is continuous.

Proof. Motivated by [16], we prove Proposition 3.2 by using Lemma 2.5.

First step: Continuity in $C([0, T]; B_{2,1}^{1/2})$. For $u_0 \in B_{2,1}^{3/2}$ and $r > 0$, we claim that there exist a $T > 0$ and a $M > 0$ such that for any $u'_0 \in B_{2,1}^{3/2}$ with $\|u_0 - u'_0\|_{B_{2,1}^{3/2}} \leq r$, the solution $u' = \Phi(u'_0)$ of (1.6) associated with u'_0 belongs to $C([0, T]; B_{2,1}^{3/2})$ and satisfies

$$\|u'\|_{L^\infty(0, T; B_{2,1}^{3/2})} \leq M.$$

Indeed, from

$$\|u'\|_{B_{2,1}^{3/2}} \leq \frac{2\|u'_0\|_{B_{2,1}^{3/2}}}{1 - 4C\|u'_0\|_{B_{2,1}^{3/2}}},$$

we know that $T < \frac{1}{4C\|u'_0\|_{B_{2,1}^{3/2}}}$. Thus we can choose

$$T = \frac{1}{8C((\|u_0\|_{B_{2,1}^{3/2}} + r) + r)}, \quad M = 4\|u_0\|_{B_{2,1}^{3/2}} + 4r.$$

Then

$$T \leq \frac{1}{8C(\|u'_0\|_{B_{2,1}^{3/2}} + r)},$$

and

$$\|u'\|_{B_{2,1}^{3/2}} \leq \frac{2\|u'_0\|_{B_{2,1}^{3/2}}}{1 - \frac{\|u'_0\|_{B_{2,1}^{3/2}}}{2(\|u'_0\|_{B_{2,1}^{3/2}} + r)}} \leq 4\|u'_0\|_{B_{2,1}^{3/2}} \leq M.$$

Combining the above uniform bounds with Proposition 3.1, we infer that

$$\frac{\|\Phi(u'_0) - \Phi(u_0)\|_{L^\infty(0,T;B_{2,\infty}^{1/2})}}{e} \leq e^{C(M+M^2)T} \left(\frac{\|u'_0 - u_0\|_{B_{2,\infty}^{1/2}}}{e} \right) \exp[-CTZ \ln(e+Z)]$$

provided that

$$\|u'_0 - u_0\|_{B_{2,\infty}^{1/2}} \leq e^{1-\exp[CTZ \ln(e+Z)]}.$$

In view of the uniform bounds in $C([0, T]; B_{2,1}^{3/2})$ and an interpolation argument, we infer the map Φ is continuous from $B_{2,1}^{3/2}$ into $C([0, T]; B_{2,1}^{1/2})$.

Second step: Continuity in $C([0, T]; B_{2,1}^{3/2})$. Let $u_0^{(\infty)} \in B_{2,1}^{3/2}$ and $(u_0^{(n)})_{n \in \mathbb{N}}$ tend to $u_0^{(\infty)}$ in $B_{2,1}^{3/2}$. We denote by $u^{(n)}$ the solution with the initial data $u_0^{(n)}$. From the first step, we can find $T, M > 0$ such that for all $n \in \mathbb{N}$, $u^{(n)}$ is defined on $[0, T]$ and

$$\sup_{n \in \mathbb{N}} \|u^{(n)}\|_{L^\infty(0,T;B_{2,1}^{3/2})} \leq M.$$

Thanks to step one, proving that $u^{(n)}$ tends to $u^{(\infty)}$ in $C([0, T]; B_{2,1}^{3/2})$ amounts to proving that $v^{(n)} = \partial_x u^{(n)}$ tends to $v^{(\infty)} = \partial_x u^{(\infty)}$ in $C([0, T]; B_{2,1}^{1/2})$. Notice that $v^{(n)}$ solves the following linear transport equations

$$\begin{cases} \partial_t v^{(n)} + (1 + u^{(n)} - (u^{(n)})^2) \partial_x v^{(n)} = \tilde{f}^{(n)}, \\ v^{(n)}|_{t=0} = \partial_x u_0^{(n)}, \end{cases}$$

with

$$\begin{aligned} \tilde{f}^{(n)} = & u^{(n)} + (u^{(n)})^2 + (u^{(n)})^3 + 3u^{(n)}(u_x^{(n)})^2 \\ & - G * \left(u^{(n)} + (u^{(n)})^2 + (u^{(n)})^3 + (u_x^{(n)})^2 + u^{(n)}(u_x^{(n)})^2 \right), \end{aligned}$$

where $(1 - \partial_x^2)^{-1} f = G * f$. Following the method in [27], we decompose $v^{(n)} = v_1^{(n)} + v_2^{(n)}$ with

$$\begin{cases} \partial_t v_1^{(n)} + (1 + u^{(n)} - (u^{(n)})^2) \partial_x v_1^{(n)} = \tilde{f}^{(n)} - \tilde{f}^{(\infty)}, \\ v_1^{(n)}|_{t=0} = \partial_x u_0^{(n)} - \partial_x u_0^{(\infty)}, \end{cases}$$

and

$$\begin{cases} \partial_t v_2^{(n)} + (1 + u^{(n)} - (u^{(n)})^2) \partial_x v_2^{(n)} = \tilde{f}^{(\infty)}, \\ v_2^{(n)}|_{t=0} = \partial_x u_0^{(\infty)}. \end{cases}$$

Since $B_{2,1}^{1/2}$ is a Banach algebra, $\forall n \in N$, by using the S^{-2} -multiplier property of $(1 - \partial_x^2)^{-1}$ and $B_{2,1}^{3/2} \hookrightarrow B_{2,1}^{1/2}$, we can check that $(\tilde{f}^{(n)})_{n \in \mathbb{N}}$ is uniformly bounded in $C([0, T]; B_{2,1}^{1/2})$. Moreover, we can obtain the following inequalities

$$\begin{aligned} \|\tilde{f}^{(n)} - \tilde{f}^{(\infty)}\|_{B_{2,1}^{1/2}} &\leq C \left(1 + (\|u^{(n)}\|_{B_{2,1}^{3/2}} + \|u^{(\infty)}\|_{B_{2,1}^{3/2}}) + (\|u^{(n)}\|_{B_{2,1}^{3/2}} + \|u^{(\infty)}\|_{B_{2,1}^{3/2}})^2 \right) \\ &\quad \times \left(\|u^{(n)} - u^{(\infty)}\|_{B_{2,1}^{1/2}} + \|u_x^{(n)} - u_x^{(\infty)}\|_{B_{2,1}^{1/2}} \right). \end{aligned}$$

Applying Lemma 2.3, one can deduce that

$$\begin{aligned} &\|v_1^{(n)}(t)\|_{B_{2,1}^{1/2}} \\ &\leq e^{C \int_0^t \|\partial_x(u(\tau) - (u(\tau))^2)\|_{B_{2,1}^{1/2}} d\tau} \|\partial_x u_0^{(n)} - \partial_x u_0^{(\infty)}\|_{B_{2,1}^{1/2}} \\ &\quad + C \int_0^t e^{C \int_\tau^t \|\partial_x(u(\tau') - (u(\tau'))^2)\|_{B_{2,1}^{1/2}} d\tau'} \|\tilde{f}^{(n)} - \tilde{f}^{(\infty)}\|_{B_{2,1}^{1/2}} d\tau \\ &\leq e^{C \int_0^t \|\partial_x(u(\tau) - (u(\tau))^2)\|_{B_{2,1}^{1/2}} d\tau} \|\partial_x u_0^{(n)} - \partial_x u_0^{(\infty)}\|_{B_{2,1}^{1/2}} \end{aligned}$$

$$\begin{aligned}
& + C \int_0^t e^{C \int_\tau^t \|\partial_x(u(\tau') - (u(\tau')^2)\|_{B_{2,1}^{1/2}} d\tau'} \left(\|u^{(n)} - u^{(\infty)}\|_{B_{2,1}^{1/2}} + \|u_x^{(n)} - u_x^{(\infty)}\|_{B_{2,1}^{1/2}} \right) \\
& \times \left(1 + (\|u^{(n)}\|_{B_{2,1}^{3/2}} + \|u^{(\infty)}\|_{B_{2,1}^{3/2}}) + (\|u^{(n)}\|_{B_{2,1}^{3/2}} + \|u^{(\infty)}\|_{B_{2,1}^{3/2}})^2 \right) d\tau. \tag{3.34}
\end{aligned}$$

Applying similar arguments as in [16] on p. 441 to (3.34), we have

$$\partial_x u^{(n)} \rightarrow \partial_x u^{(\infty)} \quad \text{in } B_{2,1}^{1/2}.$$

We have completed the proof of Proposition 3.2. \square

Summing up the above six steps, we get Theorem 1.1.

4. Proof of Theorem 1.2

The proof of Theorem 1.2 needs the following Lemma.

Lemma 4.1. [32] Let $u(x, t) \in B_{2,1}^{3/2}$ be a solution to the problem (1.1) and (1.4) and T^* be the maximal existence time of the corresponding solution, then it holds that

$$\|u\|_{H^1} \leq \|u_0\|_{H^1} \exp\left\{C \int_0^t \|u_x\|_{L^\infty}^2 d\tau\right\} \quad \text{for } t \in [0, T^*) \tag{4.1}$$

for some constant C .

With Lemma 4.1 in hand, we are now in the position to prove Theorem 1.2.

Proof of Theorem 1.2. Applying Δ_q to the first equation of (1.6) yields

$$\begin{aligned}
& \left(\partial_t + (1 + u - u^2) \partial_x \right) \Delta_q u \\
& = [u - u^2, \Delta_q] \partial_x u + \Delta_q P(D) \left(u + u^2 + u^3 + u_x^2 + uu_x^2 \right). \tag{4.2}
\end{aligned}$$

By virtue of (2.54) on p. 112 in [2], we have that

$$\begin{aligned}
& \|2^{\frac{3}{2}q} \| [u - u^2, \Delta_q] \partial_x u \|_{L^2} \|_{l^1} \\
& \leq C \left(\|(u - u^2)_x\|_{L^\infty} \|u\|_{B_{2,1}^{3/2}} + \|u_x\|_{L^\infty} \|u - u^2\|_{B_{2,1}^{3/2}} \right). \tag{4.3}
\end{aligned}$$

By (5) of Lemma 2.2 and the fact that $P(D)$ is an S^{-1} -multiplier, we get that

$$\begin{aligned}
& \| (u - u^2)_x \|_{L^\infty} \| u \|_{B_{2,1}^{3/2}} + \| u_x \|_{L^\infty} \| u - u^2 \|_{B_{2,1}^{3/2}} \\
& \leq C (1 + \| u \|_{L^\infty}) \| u_x \|_{L^\infty} \| u \|_{B_{2,1}^{3/2}} + C \| u_x \|_{L^\infty} \left(\| u \|_{B_{2,1}^{3/2}} + \| u \|_{L^\infty} \| u \|_{B_{2,1}^{3/2}} \right) \\
& \leq C (1 + \| u \|_{L^\infty}) \| u_x \|_{L^\infty} \| u \|_{B_{2,1}^{3/2}},
\end{aligned} \tag{4.4}$$

and

$$\begin{aligned}
& \| P(D) (u + u^2 + u^3 + u_x^2 + uu_x^2) \|_{B_{2,1}^{3/2}} \\
& \leq C \| (u + u^2 + u^3 + u_x^2 + uu_x^2) \|_{B_{2,1}^{1/2}} \\
& \leq C \left(1 + \| u \|_{L^\infty} + \| u \|_{L^\infty}^2 + \| u_x \|_{L^\infty} + \| u \|_{L^\infty} \| u_x \|_{L^\infty} \right) \| u \|_{B_{2,1}^{3/2}}.
\end{aligned} \tag{4.5}$$

Going along the lines of the proof of Proposition A.1 in [15] leads to

$$\begin{aligned}
& \| u \|_{B_{2,1}^{3/2}} \leq \| u_0 \|_{B_{2,1}^{3/2}} \\
& + C \int_0^t \left(1 + \| u \|_{L^\infty} + \| u \|_{L^\infty}^2 + \| u_x \|_{L^\infty} + \| u \|_{L^\infty} \| u_x \|_{L^\infty} \right) \| u \|_{B_{2,1}^{3/2}} d\tau
\end{aligned} \tag{4.6}$$

in view of (4.4) and (4.5). Employing Gronwall's inequality combined with (4.1) and $H^1 \hookrightarrow L^\infty$, we obtain

$$\begin{aligned}
& \| u \|_{B_{2,1}^{3/2}} \\
& \leq \| u_0 \|_{B_{2,1}^{3/2}} \exp \left[C \int_0^t \left(1 + \| u \|_{L^\infty} + \| u \|_{L^\infty}^2 + \| u_x \|_{L^\infty} + \| u \|_{L^\infty} \| u_x \|_{L^\infty} \right) d\tau \right] \\
& \leq \| u_0 \|_{B_{2,1}^{3/2}} \exp \left[C \int_0^t \left(1 + \| u \|_{H^1} + \| u \|_{H^1}^2 + \| u_x \|_{L^\infty} + \| u \|_{H^1} \| u_x \|_{L^\infty} \right) d\tau \right] \\
& \leq \| u_0 \|_{B_{2,1}^{3/2}} \exp \left[C \int_0^t \left(1 + \| u_0 \|_{H^1} e^{C \int_0^\tau \| u_x \|_{L^\infty}^2 dt'} + \| u_0 \|_{H^1}^2 e^{C \int_0^\tau \| u_x \|_{L^\infty}^2 dt'} \right. \right. \\
& \quad \left. \left. + \| u_x \|_{L^\infty} + \| u_0 \|_{H^1} e^{C \int_0^\tau \| u_x \|_{L^\infty}^2 dt'} \| u_x \|_{L^\infty} \right) d\tau \right].
\end{aligned} \tag{4.7}$$

Now we prove the claim (1.5) by contradiction. If there exists a M such that

$$\int_0^{T^*} \| u_x \|_{L^\infty}^2 d\tau \leq M, \tag{4.8}$$

then we have

$$\int_0^{T^*} \|u_x\|_{L^\infty} d\tau \leq M$$

in view of the embedding $L^2(0, T^*) \hookrightarrow L^1(0, T^*)$ for finite T^* and get from (4.7) that

$$\begin{aligned} \|u(T^*)\|_{B_{2,1}^{3/2}} &\leq \|u_0\|_{B_{2,1}^{3/2}} \times \\ &\exp \left[C \int_0^{T^*} \left(1 + \|u_0\|_{H^1} e^{CM} + \|u_0\|_{H^1}^2 e^{CM} + \|u_x\|_{L^\infty} + \|u_0\|_{H^1} e^{CM} \|u_x\|_{L^\infty} \right) d\tau \right] \\ &\leq \|u_0\|_{B_{2,1}^{3/2}} \exp \left[C \left(1 + \|u_0\|_{B_{2,1}^{3/2}} e^{CM} + \|u_0\|_{B_{2,1}^{3/2}}^2 e^{CM} \right) T^* \right. \\ &\quad \left. + C \left(1 + \|u_0\|_{B_{2,1}^{3/2}} e^{CM} \right) \int_0^{T^*} \|u_x\|_{L^\infty} d\tau \right] < +\infty, \end{aligned} \quad (4.9)$$

which contradicts the fact that T^* is the maximal time of the existence of the solution. This completes the proof of Theorem 1.2. \square

5. Proof of Theorem 1.3

In this section, we are devoted to establishing the existence and uniqueness of analytic solutions to the system (1.6) on the line \mathbb{R} .

The proof of Theorem 1.3 needs a suitable scale of Banach spaces as follows. For any $s > 0$, we set

$$E_s = \left\{ u \in C^\infty(\mathbb{R}) : \|u\|_s = \sup_{k \in \mathbb{N}_0} \frac{s^k \|\partial^k u\|_{H^2}}{k!/(k+1)!} < \infty \right\}, \quad (5.1)$$

where \mathbb{N}_0 is the set of nonnegative integers. It is easy to verify that E_s equipped with the norm $\|\cdot\|_s$ is a Banach space and that for any $0 < s' < s$, E_s is continuously embedded in $E_{s'}$ with

$$\|u\|_{s'} \leq \|u\|_s. \quad (5.2)$$

By this definition, one can easily get that u in E_s is a real analytic function on \mathbb{R} and what is crucial for our purposes is the fact that each E_s forms an algebra under pointwise multiplication of functions.

Lemma 5.1. ([24]) Let $0 < s < 1$. There is a constant $C > 0$, independent of s , such that for any u and v in E_s we have

$$\|uv\|_s \leq C \|u\|_s \|v\|_s. \quad (5.3)$$

Lemma 5.2. ([24]) There is a constant $C > 0$ such that for any $0 < s' < s < 1$, we have $\|\partial_x u\|_{s'} \leq \frac{C}{s-s'} \|u\|_s$, and $\|(1-\partial_x^2)^{-1}u\|_{s'} \leq \|u\|_s$, $\|(1-\partial_x^2)^{-1}\partial_x u\|_{s'} \leq \|u\|_s$.

Theorem 5.1. ([6]) Let $\{X_s\}_{0 < s < 1}$ be a scale of decreasing Banach spaces, namely for any $s' < s$ we have $X_s \subset X_{s'}$ and $\|\cdot\|_{s'} \leq \|\cdot\|_s$. Consider the Cauchy problem

$$\begin{cases} \frac{du}{dt} = F(t, u(t)), \\ u(0) = 0. \end{cases} \quad (5.4)$$

Let T, R and C be positive constants and assume that F satisfies the following conditions:

- (1) If for $0 < s' < s < 1$ the function $t \mapsto u(t)$ is real analytic in $|t| < T$ and continuous on $|t| \leq T$ with values in X_s and

$$\sup_{|t| \leq T} \|u\|_s < R, \quad (5.5)$$

then $t \mapsto F(t, u(t))$ is a real analytic function on $|t| < T$ with values in $X_{s'}$.

- (2) For any $0 < s' < s < 1$ and any $u, v \in X_s$ with $\|u\|_s < R$, $\|v\|_s < R$,

$$\sup_{|t| \leq T} \|F(t, u) - F(t, v)\|_{s'} \leq \frac{C}{s-s'} \|u - v\|_s. \quad (5.6)$$

- (3) There exists $M > 0$ such that for any $0 < s < 1$

$$\sup_{|t| \leq T} \|F(t, 0)\|_s \leq \frac{M}{1-s}. \quad (5.7)$$

Then there exists a $T_0 \in (0, T)$ and a unique function $u(t)$, which for every $0 < s < 1$ is real analytic in $|t| < (1-s)T_0$ with values in X_s , and is a solution to the Cauchy problem (5.4).

To prove Theorem 1.3, we need to show that all three conditions of the abstract version of the Cauchy-Kowalevski theorem (Theorem 5.1) hold for system (1.6) on the scale $\{X_s\}_{0 < s < 1}$. Towards this end, we restate the Cauchy problem (1.6) in a more convenient form. Let $u_1 = u$, $u_2 = u_x$, then the problem (1.6) is transformed in a system for u_1 and u_2 .

$$\begin{cases} \partial_t u_1 = -u_2 - \frac{1}{2} \partial_x(u_1^2) + \frac{1}{3} \partial_x(u_1^3) - \partial_x G * (u_1 + u_1^2 \\ \quad + u_1^3 + u_2^2 + u_1 u_2^2) = F_1(u_1, u_2), \\ \partial_t u_2 = \partial_x(-u_2 - u_1 u_2 + u_1^2 u_2) + (u_1 + u_1^2 + u_1^3 + u_2^2 + u_1 u_2^2) \\ \quad - G * (u_1 + u_1^2 + u_1^3 + u_2^2 + u_1 u_2^2) = F_2(u_1, u_2), \\ u_1(x, 0) = u_0(x), u_2(x, 0) = u'_0(x). \end{cases} \quad (5.8)$$

Proof of Theorem 1.3. Let $u = (u_1, u_2)$, $F = (F_1, F_2)$ in (5.8) and X_s be a scale of decreasing Banach spaces defined as $X_s = E_s \times E_s$. Since the map $F(u_1, u_2)$ does not depend on t explicitly, we just need to verify the first two conditions of Theorem 5.1.

Obviously, $t \mapsto F(t, u(t)) = (F_1(u_1, u_2), F_2(u_1, u_2))$ is real analytic if $t \mapsto u_1(t)$ and $t \mapsto u_2(t)$ are both real analytic. Hence, the verification of the first condition of the abstract theorem needs only to show that for $s' < s$, $F_1(u_1, u_2)$ and $F_2(u_1, u_2)$ are in $E_{s'}$ for $u_1, u_2 \in E_s$. By Lemma 5.1 and Lemma 5.2, we can get the estimates of F_1 and F_2 as

$$\begin{aligned} \|F_1(u_1, u_2)\|_{s'} &= \left\| -u_2 - \frac{1}{2}\partial_x(u_1^2) + \frac{1}{3}\partial_x(u_1^3) - \partial_x G * (u_1 + u_1^2 + u_1^3 + u_2^2 + u_1 u_2^2) \right\|_{s'} \\ &\leq \frac{C}{s - s'} \left(\|u_1\|_s + \|u_1\|_s^2 + \|u_1\|_s^3 \right) \\ &\quad + C \left(\|u_1\|_s + \|u_1\|_s^2 + \|u_1\|_s^3 + \|u_2\|_s^2 + \|u_1\|_s \|u_2\|_s^3 \right), \end{aligned} \quad (5.9)$$

and

$$\begin{aligned} \|F_2(u_1, u_2)\|_{s'} &\leq \left\| \partial_x(-u_2 - u_1 u_2 + u_1^2 u_2) \right\|_{s'} \\ &\quad + \left\| (u_1 + u_1^2 + u_1^3 + u_2^2 + u_1 u_2^2) - G * (u_1 + u_1^2 + u_1^3 + u_2^2 + u_1 u_2^2) \right\|_{s'} \\ &\leq \frac{C}{s - s'} \left(\|u_2\|_s + \|u_1\|_s \|u_2\|_s + \|u_1\|_s^2 \|u_2\|_s \right) \\ &\quad + C \left(\|u_1\|_s + \|u_1\|_s^2 + \|u_1\|_s^3 + \|u_2\|_s^2 + \|u_1\|_s \|u_2\|_s^3 \right). \end{aligned} \quad (5.10)$$

We proceed to verify the second condition of the abstract theorem. Employing the triangle inequality and Lemma 5.1 with Lemma 5.2, we have

$$\begin{aligned} &\|F_1(u_1, u_2) - F_1(v_1, v_2)\|_{s'} \\ &\leq \left\| (v_2 - u_2) + \frac{1}{2}\partial_x(v_1^2 - u_1^2) + \frac{1}{3}\partial_x(u_1^3 - v_1^3) \right\|_{s'} \\ &\quad + \left\| \partial_x G * \left((u_1 - v_1) + (u_1^2 - v_1^2) + (u_1^3 - v_1^3) + (u_2^2 - v_2^2) + (u_1 u_2^2 - v_1 v_2^2) \right) \right\|_{s'} \\ &\leq C \|u_2 - v_2\|_s + \frac{C}{s - s'} \|u_1 - v_1\|_s \|u_1 + v_1\|_s + \frac{C}{s - s'} \|u_1 - v_1\|_s \\ &\quad \times \left(\|u_1\|_s^2 + \|u_1\|_s \|v_1\|_s + \|v_1\|_s^2 \right) + \|u_1 - v_1\|_s + \|u_1 - v_1\|_s \|u_1 + v_1\|_s \\ &\quad + \|u_1 - v_1\|_s \left(\|u_1\|_s^2 + \|u_1\|_s \|v_1\|_s + \|v_1\|_s^2 \right) + \|u_2 - v_2\|_s \|u_2 + v_2\|_s \\ &\quad + \|u_1 - v_1\|_s \|u_2\|_s^2 + \|u_2 - v_2\|_s \|v_1\|_s \|u_2 + v_2\|_s \\ &\leq \frac{C}{s - s'} \|u - v\|_{X_s}. \end{aligned} \quad (5.11)$$

Similarly, we can show that

$$\|F_2(u_1, u_2) - F_2(v_1, v_2)\|_{s'} \leq \frac{C}{s - s'} \|u - v\|_{X_s} \quad (5.12)$$

holds. The conditions (1)-(3) are now easily verified once our system (5.8) is transformed into a new system with zero initial data as in (5.4). This completes the proof of Theorem 1.2. \square

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