

57 The parametrix for the Dirichlet-to-Neumann operator.

Consider the Dirichlet problem in Ω

$$(57.1) \quad A(x, D)u = 0, \quad x \in \Omega,$$

$$(57.2) \quad u|_{\partial\Omega} = g(x'),$$

where A is the Laplace-Beltrami operator (56.1).

Denote by Λ the operator (the Dirichlet-to-Neumann operator) that transforms $g(x')$ to the Neumann data on $\partial\Omega$ (c.f. (56.28)):

$$(57.3) \quad \Lambda f = \sum_{j,k=1}^n g^{jk}(x) \frac{\partial u}{\partial x_j} \nu_k(x) \left(\sum_{p,r=1}^n g^{pr}(x) \nu_p \nu_r \right)^{-\frac{1}{2}} \Big|_{\partial\Omega}.$$

We shall show that Λ is a pseudodifferential operator on $\partial\Omega$ and we will find its symbol.

Let $U_j \cap \partial\Omega \neq \emptyset$. In the semigeodesics coordinates (y', y_n) (c.f. (56.11)) we have

$$(57.4) \quad A_j(y, D_y)u = 0,$$

$$(57.5) \quad \frac{\partial u}{\partial y_n} \Big|_{y_n=0} = f.$$

Since $\lambda = 0$ in (57.1) we shall define

$$(57.6) \quad \tilde{R}_j^+ = \sum_{p=0}^N \tilde{R}_{jp}^+(y, D),$$

where $\tilde{R}_{j0}^+(y, \xi) = (\xi_n - i\sigma_j(y, \xi')(1 - \chi(\xi')))^{-1}$, $\tilde{A}_{j0}^- = (\xi_n + i\sigma_j(1 - \chi(\xi')))$, \tilde{R}_{jp}^+ , \tilde{A}_{jp}^- are defined as in (55.18) with A_{\pm} replaced by \tilde{A}_{j0}^{\pm} . Note that $\tilde{R}_{jp}^+(y, \xi) = O(\frac{1}{\xi_n^2})$ when $p \geq 1$. Therefore

$$(57.7) \quad p' \tilde{R}_j^+(g(y'))\delta(y_n) = g(y'),$$

$$(57.8) \quad A_j(y, D_y)\tilde{R}_j^+(g(x')\delta(y_n)) = T_{-N}(g(y')\delta(y_n)),$$

where T_{-N} satisfies an estimate of the form (55.22) with $m_+ = 1$.

Denote

$$(57.9) \quad \Lambda_j g = \lim_{y_n \rightarrow +0} \frac{\partial}{\partial y_n} \tilde{R}_j^+(g(y')\delta(y_n)).$$

Then Λ_j is a pseudodifferential operator in \mathbf{R}^{n-1} with symbol

$$(57.10) \quad \Lambda_j(y', \xi') = \Pi' \left(i\xi_n \sum_{p=0}^N \tilde{R}_{jp}^+(y', 0, \xi) \right),$$

where $\Pi' D_+(y', \xi) = \frac{1}{2\pi} \int_{\gamma_+} D_+(y', \xi', \xi_n) d\xi_n$, γ_+ is the contour containing all poles of $D_+(y', 0, \xi', \xi_n)$ (c.f. (55.24)). It follows from (57.10) that

$$(57.11) \quad \Lambda_j(y', \xi') = \sum_{p=0}^N \Lambda_{jp}(y', \xi'),$$

where $\text{ord } \Lambda_{jp} = 1 - p$. We shall compute several terms in (57.11). Note that $A_j(y, D_y)$ has the form

$$(57.12) \quad A_j(y, D_y) = -\frac{\partial^2}{\partial y_n^2} - \sum_{p,r=1}^{n-1} g_j^{pr}(y) \frac{\partial^2}{\partial y_p \partial y_r} + A_1(y, D_y),$$

where

$$(57.13) \quad A_1 = -\frac{g_{jy_n}}{2g_j} \frac{\partial u}{\partial y_n} - \sum_{p,r=1}^{n-1} \frac{1}{\sqrt{g_j}} \frac{\partial}{\partial y_p} (\sqrt{g_j} g_j^{pr}) \frac{\partial}{\partial y_r}.$$

We have

$$(57.14) \quad \Lambda_{j0}(y', \xi') = \Pi' \frac{i\xi_n}{\xi_n - i\tilde{\sigma}_j} = -i\tilde{\sigma}_j = -i \sqrt{\sum_{p,r=1}^{n-1} g_j^{pr}(y', 0) \xi_p \xi_r (1 - \chi(\xi'))},$$

$$(57.15) \quad \Lambda_{jp}(y', \xi') = \Pi' i\xi_n \tilde{A}_+^{-1} \Pi^+ \tilde{A}_-^{-1} T_p, \quad p \geq 1,$$

where T_p is given by (55.16). In particular

$$(57.16) \quad T_1 = A_1(y, \xi) R_{j0}^+ + i \sum_{k=1}^n \frac{\partial A_0}{\partial \xi_k} \frac{\partial R_{j0}^+}{\partial y_k}.$$

Note that $\tilde{A}_-^{-1}T_p$ has poles at $\xi_n = \pm i\tilde{\sigma}_j$, and therefore

$$(57.17) \quad \Pi^+ \tilde{A}_+^{-1}T_p = \sum_{k=1}^{p+1} \alpha_{pk}(y', \xi') (\xi_n - i\tilde{\sigma}_j)^{-k}.$$

Note that $\Pi' i\xi_n (\xi_n - i\tilde{\sigma}_j)^{-r} = 0$ when $r \geq 3$. Therefore

$$(57.18) \quad \Lambda_{jp}(y', \xi') = \Pi' \frac{i\xi_n \alpha_{p1}(y', \xi')}{(\xi_n - i\tilde{\sigma}_j)^2} = -\alpha_{p1}(y', \xi'),$$

i.e. to compute $\Lambda_{jp}(y', \xi')$ one needs to find the residue $\alpha_{p1}(y', \xi')$ of $\tilde{A}_-^{-1}T_p$ at $\xi_n = i\tilde{\sigma}_j$. In particular, when $p = 1$ we get

$$\begin{aligned} \Lambda_{j1}(y', \xi') &= \text{res}_{\xi_n = i\tilde{\sigma}_j} \left[\frac{A_1(y, \xi', \xi_n)}{\xi_n^2 + \sigma_j^2} - \frac{\sum_{k=1}^n \frac{\partial A_0(y', 0, \xi', \xi_n)}{\partial \xi_k} \sigma_{jy_k}}{(\xi_n + i\sigma_j)(\xi_n - i\sigma_j)2} \right] \\ &= \frac{A_1(y', \xi', i\sigma_j)}{-2i\sigma_j} + \frac{\sum_{k=1}^n \frac{\partial A_0(y', 0, \xi', -i\sigma_j)}{\partial \xi_k} \sigma_{jy_k}}{4\sigma_j^2}. \end{aligned}$$

Now we shall construct the Dirichlet-to-Neumann operator (D-to-N) operator in Ω . Let U_j, φ_j, ψ_j will be the same as in (55.31), and let R_j^+ be the same as in (57.6). Denote by Rf the following operator

$$(57.19) \quad Rf = \sum_j' \psi_j(x) \tilde{R}_j^+ \varphi_j(s_j^{-1}(y', 0)) f(s_j^{-1}(y', 0)).$$

Here \sum_j' is the summation over j such that $U_j \cap \partial\Omega \neq \emptyset$. We have

$$(57.20) \quad A(x, D)Rf = T_{-N}f,$$

$$(57.21) \quad Rf|_{\partial\Omega} = f + T_{-N}^{(1)}f,$$

where $\text{ord } T_{-N} \leq -N$, $\text{ord } T_{-N}^{(1)} \leq -N$.

Denote by v the solution of Dirichlet problem

$$(57.22) \quad A(x, D)v = -T_{-N}f,$$

$$(57.23) \quad v|_{\partial\Omega} = -T_{-N}^{(1)}f.$$

Then (c.f. §54)

$$(57.24) \quad \|v\|_{s, \Omega} \leq C \|T_{-N}f\|_{s-2, \Omega} + C [T_{-N}^{(1)}f]_{s-\frac{1}{2}, \partial\Omega} \leq C [f]_{s-N, \partial\Omega}.$$

Therefore $Rf + v$ satisfies

$$(57.25) \quad A(Rf + v) = 0 \quad \text{in } \Omega$$

$$(57.26) \quad (Rf + v)|_{\partial\Omega} = f.$$

Substituting $u = Rf + v$ into (57.3) we get

$$(57.27) \quad \Lambda f = \sum_j^l p' \psi_j \Lambda_j p' \varphi_j f + \Lambda_{-N} f,$$

where $\text{ord } \Lambda_{-N} \leq -N$ and Λ_j are the same as in (57.9). \square

We can use the parametrix of the D-to-N operator to solve the inverse problem of determining the metric tensor on the boundary.

Theorem 57.1. *Suppose we know Λ on $\partial\Omega$ for all $f \in C^\infty(\partial\Omega)$. Then we can determine the metric on $\partial\Omega$ induced by (56.1) and all its normal derivatives at $\partial\Omega$.*

Proof: It follows from (57.14) that we can determine $\sum_{p,r=1}^{n-1} g_j^{pr}(y', 0) \xi_p \xi_r$, i.e. we know the metric on $\partial\Omega$. Therefore we know all derivatives of $g_j^{pr}(y', 0)$ in y' . It remains to determine derivatives $\frac{\partial^k g_j^{pr}(y', 0)}{\partial y_n^k}$, $1 \leq p, r, \leq n-1$, for all $k \geq 1$. It follows from (57.16) that the only term in T_1 that contains a derivative $\frac{\partial}{\partial y_n}$ is $T_{11} = -\frac{1}{2g_j} \frac{\partial g_j}{\partial y_n} - 2\xi_n (\xi_n - i\tilde{\sigma}_j)^{-2} \tilde{\sigma}_{jy_n}$. Note that $\sigma_{jy_n} = \frac{1}{2\sigma_j} (\sum_{p,r=1}^{n-1} g_{jy_n}^{pr} \xi_p \xi_r)$. Computing the residue of $\tilde{A}_-^{-1} T_{11}$ we can recover $\frac{g_{jy_n}}{g_j}$ and σ_{jy_n} . Analogously, from $\Lambda_{jp}, p \geq r$, we can recover $\frac{\partial^p \sigma_j}{\partial y_n^p}$ and therefore we can find all $\frac{\partial^p g_j^{pr}(y', 0)}{\partial y_n^p}$, $p \geq 1$.

58 Spectral theory of elliptic operators.

Let $A(x, D)$ be an elliptic operator of order m , $A_0(x, \xi) > 0$, $\forall x \in \bar{\Omega}, \forall \xi \neq 0$. Consider the boundary value problem in Ω

$$(58.1) \quad (A(x, D) + \lambda)u(x) = f(x), \quad x \in \Omega,$$

$$(58.2) \quad B_j(x, D)u|_{\partial\Omega} = g_j(x'), \quad 1 \leq j \leq m_+,$$

where $\text{ord } B_j = m_j$, $1 \leq j \leq m_+$. We assume that $B_j(x, D)$, $1 \leq j \leq m_+$, satisfy the condition (53.12) for all $x \in \partial\Omega$. Then Theorem 54.3 implies that

the left hand sides of (58.1), (58.2) define a Fredholm operator $\mathcal{A} + \lambda$ from $H_s(\Omega)$ to $\mathcal{H}_{(s)} = H_{s-m}(\Omega) \times \prod_{j=1}^{m-1} H_{s-m_j-\frac{1}{2}}(\partial\Omega)$ assuming that $s \geq m_0$ where $m_0 = \max_{1 \leq j \leq m_+} (m_j + \frac{1}{2})$.

Let $C_\delta = \{\lambda \in \mathbf{C} \setminus \{0\}, -\pi + \delta < \arg \lambda < \pi - \delta, 0 < \delta < \frac{\pi}{2}\}$ (c.f. (41.1)). As in §41 we can prove a stronger result:

Theorem 58.1. *Assume that the condition (53.12) is satisfied for all $x \in \partial\Omega$. If $\lambda \in C_\delta$, $|\lambda| \geq \lambda_0$, where λ_0 is large then $\mathcal{A} + \lambda$ is an invertible operator from $H_s(\Omega)$ to $\mathcal{H}_{(s)}$, $s > m_0$.*

Proof: Consider the boundary value problem (53.2), (53.3), replacing \hat{B}_{j0} by B_{j0} and \hat{A}_0 by $\mathcal{A}_0 + \lambda$. It follows from the explicit formulas (53.9), (53.13), where $A_0 + \lambda = A_- A_+$ is the factorization of $A_0 + \lambda$, that the inverse operator $R_0(\lambda)$ exists and it is analytic in λ for $\lambda \in C_\delta$.

As in §41 we have that operators T and T_1 in (54.4) and (54.8) satisfy the estimates

$$(58.3) \quad \|TR_0\| \leq \frac{C}{|\lambda|^{\frac{1}{m}}}, \quad \|T_1 R^{(0)}\| \leq \frac{C}{|\lambda|^{\frac{1}{m}}},$$

i.e. have a small norm when $\lambda \in C_\delta, |\lambda| \geq \lambda_0$. Therefore if R and $R^{(1)}$ are given by (54.11), (54.12) then $(\mathcal{A} + \lambda)R = I + T$, $R^{(1)}(\mathcal{A} + \lambda) = I + T^{(1)}$, where $T, T^{(1)}$ have a small norm and are analytic when $\lambda \in C_\delta, |\lambda| \geq \lambda_0$. Therefore $\mathcal{A} + \lambda$ has an inverse. \square

Consider now the case of homogeneous boundary conditions (58.2), i.e. when $g_j = 0, 1 \leq j \leq m_+$.

Denote by D_B the subspace of $H_s(\Omega)$ consisting of $u(x) \in H_s(\Omega)$ such that $B_j u|_{\partial\Omega} = 0, 1 \leq j \leq m_+$. Denote by A_B the operator A on the domain D_B . Since $A_B + \lambda$ are Fredholm operators depending analytically on λ and invertible (c.f. Theorem 58.1) when $\lambda \in C_\delta, |\lambda| \geq \lambda_0$, there exists a sequence of eigenvalues $\lambda_j, \Re \lambda_j \rightarrow -\infty$ and a sequence $\{\varphi_j\}$ of eigenvector $\varphi_j \in D_B$ such that

$$(A + \lambda_j)\varphi_j = 0, \quad 1 \leq j \leq +\infty.$$

For the simplicity of notation we will write eigenvalues λ_j taking in account their multiplicity. Since A_B is not assumed to be self-adjoint for each λ_j there is a finite-dimensional subspace of root vectors corresponding to φ_j :

$$\varphi_{jr}, \quad 1 \leq r \leq k_j, \quad \varphi_{jk_j} = \varphi_j, \text{ such that}$$

$$\begin{aligned}(A_B + \lambda_j)\varphi_{j1} &= \varphi_{j2}, \dots, (A_B + \lambda_j)\varphi_{j,k_j-1} = \varphi_{jk_j}, \\ (A_B + \lambda_j)\varphi_{jk} &= 0,\end{aligned}$$

i.e. we have a $k_j \times k_j$ Jordan block.

Denote by P_j the projector on the span of $(\varphi_{j1}, \dots, \varphi_{jk_j})$, i.e. $P_j^2 = P_j$, $P_j\varphi_{jk} = \varphi_{jk}$, $1 \leq k \leq k_j$. We have $P_j u_0 = \sum_{k=1}^{n_j} (u_0, \psi_{jk}) \varphi_{jk}(x)$ where ψ_{jr} belong to the dual space $H_s^*(\Omega)$, $(\varphi_{jk}, \psi_{ir}) = 0$ when $(j, k) \neq (i, r)$, $(\varphi_{jk}, \psi_{jk}) = 1$. Therefore $(A_B + \lambda)^{-1}$ is a meromorphic operator-function, $\lambda \in \mathbf{C}$, and the singular part of $(A_B + \lambda)^{-1}u_0$ corresponding to φ_j has the form

$$(58.4) \quad \sum_{k=1}^{k_j} (\lambda - \lambda_j)^{-k} P_{jk} u_0,$$

where

$$(58.5) \quad P_{jk} u_0 = \sum_{r=1}^{k_j-k+1} (u_0, \psi_{j,r+k-1}) \varphi_{jr}, \quad P_{j1} u_0 = P_j u_0.$$

Note that there is only a finite number of poles in any strip $-N < \Re \lambda < \lambda_0$, $\forall N$.

Consider the initial-boundary value problem

$$(58.6) \quad \begin{aligned}\frac{\partial u(x, t)}{\partial t} + A(x, D)u &= 0, \quad t > 0, \quad x \in \Omega, \\ B_j(x, D)u(x, t)|_{\partial\Omega \times (0, +\infty)} &= 0, \\ u(x, 0) &= u_0(x), \quad x \in \Omega.\end{aligned}$$

Performing the Fourier-Laplace transform as in §47 we get (c.f. (47.6)):

$$(58.7) \quad u(x, t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} (A_B + i(\sigma - i\tau))^{-1} u_0(x) e^{it(\sigma - i\tau)} d\sigma,$$

where $\tau \geq \lambda_0$ is arbitrary. Since $(A_B + i(\sigma - i\tau))^{-1}$ is a meromorphic operator-function of $\lambda = i(\sigma - i\tau)$ and since $\|(A_B + i(\sigma - i\tau))^{-1}\| \leq \frac{C}{|\sigma - i\tau|}$ when $|\sigma - i\tau| \geq \lambda_0$, $|\sigma| \rightarrow \infty$, we get by the Cauchy integral theorem

$$(58.8) \quad \begin{aligned}u(x, t) &= \sum_{\Re \lambda_j > -N} \sum_{k=1}^{k_j} \frac{t^{k-1}}{(k-1)!} e^{t\lambda_j} P_{kj} u_0 \\ &+ \frac{1}{2\pi} \int_{-\infty}^{\infty} (A + i(\sigma - i\lambda_0 + iN))^{-1} u_0(x) e^{it(\sigma - i\lambda_0 + iN)} d\sigma\end{aligned}$$

We assume that $(A + i(\sigma - i\lambda_0 + iN))^{-1}$ has no poles on the line $\sigma - i\lambda_0 + iN$, $-\infty < \sigma < +\infty$.

Since the integral in the right hand side of (58.8) is $O(e^{-tN})$ we get, taking the limit when $N \rightarrow \infty$:

$$u(x, t) = \sum_{j=1}^{\infty} \sum_{k=1}^{k_j} \frac{t^{k-1}}{(k-1)!} e^{t\lambda_j} P_{kj} u_0(x).$$

As in §46 one can prove that $u(x, t) \rightarrow u_0(x)$ when $t \rightarrow 0$ in the norm of $H_{s-\frac{m}{2}}(\Omega)$ assuming that $s > m_0, s > m_+ = \frac{m}{2}$, and $u_0(x) \in D_B$.

Let $G_B(x, y, t)$ be the heat kernel corresponding to the initial-boundary value problem (58.6), i.e.

$$(58.9) \quad \begin{aligned} \frac{\partial G_B(x, y, t)}{\partial t} + A(x, D)G_B(x, y, t) &= 0, \quad t > 0, \quad x \in \Omega, \quad y \in \Omega, \\ B_j(x, D)G_B(x, y, t)|_{\partial\Omega \times (0, +\infty)} &= 0, \quad 1 \leq j \leq m_+, \\ G_B(x, y, 0) &= \delta(x - y). \end{aligned}$$

We shall find the trace $\int_{\Omega} G_B(x, x, t) dx$. It follows from (58.5) that the trace of $P_j = P_{j1}$ is equal to k_j and the traces of P_{jk} , $2 \leq k \leq k_j$, are zero. Therefore

$$(58.10) \quad \int_{\Omega} G(x, x, t) dx = \sum_{j=1}^{\infty} k_j e^{\lambda_j t}.$$

Consider a particular case when A_B is self-adjoint with respect to some inner product $(u, v)_{\sigma} = \int_{\Omega} u(x) \overline{v(x)} \sigma(x) dx$. We have

$$(Au, v)_{\sigma} = (u, Av)_{\sigma}$$

for all $u \in D_B, v \in D_B$. Suppose A_B is invertible. Consider $s = m$. Then A_B^{-1} is compact in $L_2(\sigma, \Omega)$ and is self-adjoint:

$$(58.11) \quad (A_B^{-1}f, g)_{\sigma} = (f, A_B^{-1}g)_{\sigma}, \quad \forall f, g \in L_2(\sigma, \Omega).$$

Therefore there exists an orthonormal basis in $L_2(\sigma, \Omega)$ consisting of the eigenfunctions $\varphi_j(x)$

$$A_n^{-1} \varphi_j = \mu_j \varphi_j, \quad \mu_j \rightarrow 0,$$

μ_j are real valued. Therefore $(A_B + \lambda_j)\varphi_j = 0$, where $\lambda_j = -\frac{1}{\mu_j}$. Comparing with (58.10) we have that $k_j = 1$ (i.e. the Jordan blocks are 1×1), and the trace formula (58.10) has the form

$$(58.12) \quad \int_{\Omega} G_B(x, x, t) = \sum_{j=1}^{\infty} e^{\lambda_j t},$$

Consider, for example, the Laplace-Beltrami operator (56.1). Then combining (58.12) and (56.26) we get

$$(58.13) \quad \sum_{j=1}^{\infty} e^{\lambda_j t} = \frac{1}{(\sqrt{2\pi})^n} \frac{1}{t^{\frac{n}{2}}} \text{Vol}(\Omega) - \frac{1}{2^{n+1}\pi^{\frac{n-1}{2}}} \frac{1}{t^{\frac{n-1}{2}}} \text{Vol}(\partial\Omega) + O\left(\frac{1}{t^{\frac{n}{2}-1}}\right).$$

Remark 58.1 The parametrix construction of §55 can be carried out for the heat kernel $G_B(x, y, t)$. Note that the principal term will be equal to (c.f. §47)

$$(58.14) \quad \frac{1}{(2\pi)^n} t^{-\frac{n}{m}} \int_{\Omega} \int_{\mathbf{R}^n} e^{-A_0(y, \eta)} dy d\eta.$$

One can show (c.f. §56) that contribution of the boundary will be $O\left(\frac{1}{t^{\frac{n-1}{m}}}\right)$. Therefore we get

$$(58.15) \quad \sum_{j=1}^{\infty} k_j e^{t\lambda_j} = \sum_{k=0}^N \frac{1}{t^{\frac{n}{m}}} c_k t^{\frac{k}{m}} + O\left(t^{\frac{N-n+1}{m}}\right),$$

where the principal term $\frac{c_0}{t^{\frac{n}{m}}}$ has the form (58.14).

Remark 58.2 Consider the elliptic operator on a compact manifold M , $\partial M = \emptyset$, of the form

$$(58.16) \quad (A + \lambda I)u(x) = f(x), \quad x \in M,$$

where A is a pseudodifferential operator on M (c.f. §52) with the principal symbol $A_0(x, \xi_x) > 0$, $A_0(x, \xi_x)$ is a homogeneous in ξ_x of degree $m > 0$. As in Theorem 58.1 we can prove that $A + \lambda I$ is an invertible operator from $H_s(M)$ to $H_{s-m}(M)$ when $\lambda \in C_{\delta}$, $|\lambda| \geq \lambda_0$. Consider the parabolic equation

$$(58.17) \quad \frac{\partial u(x, t)}{\partial t} + Au(x, t) = 0, \quad t > 0, \quad x \in M,$$

$$(58.18) \quad u(x, 0) = u_0(x), \quad x \in M.$$

We have

$$(58.19) \quad u(x, t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} (A + i(\sigma - i\tau))^{-1} u_0(x) e^{it(\sigma - i\tau)} d\sigma,$$

where $\tau \geq \lambda_0$. Analogously to (58.8), (58.9) we get that $u(x, t)$ has the expansion (58.8), where $P_{jr} u_0$ are finite rank projectors in $H_{s-\frac{m}{2}}(M)$ and $u(x, t) \in C(\mathbf{R}, H_{s-\frac{m}{2}}(M))$, i.e. $u(x, t)$ depends continuously on t with values in $H_{s-\frac{m}{2}}(M)$. In particular, $\|u(x, t) - u_0\|_{s-\frac{m}{2}, M} \rightarrow 0$ when $t \rightarrow +0$.

We define the heat kernel of the Cauchy problem (58.17), (58.18) as the kernel of the operator $u_0(x) \rightarrow u(x, t)$, i.e.

$$u(x, t) = \int_M G(x, y, t) u_0(y) dy.$$

Note that the heat kernel in the case of a manifold is $G(x, y, t) dy$, i.e. it is a differential of the order n in y .

The parametrix R_j of $(A + \lambda I)^{-1}$ in local system of coordinates in U_j is constructed as in §41. The global parametrix $R(\lambda)$ is given by the formula of the form (54.11). Substituting the parametrix $R(\lambda)$ in (58.19) we get, as in §56

$$(58.20) \quad \sum_{j=1}^{\infty} k_j e^{\lambda_j t} = \frac{1}{t^{\frac{n}{m}}} \left(\sum_{k=0}^N c_k t^{\frac{k}{m}} + O(t^{\frac{N+1}{m}}) \right),$$

where

$$c_0 = \frac{1}{(2\pi)^n} \int_{T_0^*(M)} e^{-A_0(x, \xi)} dx d\xi,$$

$dx \wedge d\xi = dx_1 \wedge \dots \wedge dx_n \wedge d\xi_1 \wedge \dots \wedge d\xi_n$ is the differential form on $T_0^*(M)$.