

WEAK TYPE (1, 1) BOUNDEDNESS OF RIESZ TRANSFORM ON POSITIVELY CURVED MANIFOLDS

CHEN JIECHENG (陈杰诚)*

Abstract

For complete Riemannian manifold M , it is proved that $\nabla(-\Delta)^{-1/2}$ is bounded from $L^1(M)$ to weak- $L^1(M)$ if $\text{Ric}(M) \geq 0$.

§ 1. Introduction

Let M be a complete Riemannian manifold, Δ its Laplacian, ∇ gradient operator, $\{H_t\}_{t>0}$ heat-diffusion semigroup, $\{h_t\}_{t>0}$ heat kernel, $\Delta \triangleq \Delta + \left(\frac{\partial}{\partial t}\right)^2$, $\nabla \triangleq \left(\nabla, \frac{\partial}{\partial t}\right)$. Let $V_x(r)$ denote the volume of geodesic ball $B_x(r)$ with center x and radius r . Riesz transform $\nabla(-\Delta)^{-1/2}$ was introduced by R. S. Strichartz first, and earlier on, E. M. Stein had introduced Riesz transform on Lie groups in a different way^[9,71]. Strichartz proved^[9] its L^2 -boundedness, Bakry proved^[11] its L^p -boundedness ($2 < p < \infty$) under some additional conditions, Lohoue considered^[14] the case when M is negatively curved. In this paper, we get

Theorem. $\nabla(-\Delta)^{-1/2}$ is bounded from $L^1(M)$ to weak- $L^1(M)$ if $\text{Ric}(M) \geq 0$.

§ 2. Proof

At first, we give the following kernel representation theorem of $\nabla(-\Delta)^{-1/2}$.

Proposition 1. For $f \in \mathcal{D}_{1/2}$ (the domain of $(-\Delta)^{-1/2}$), $\nabla(-\Delta)^{-1/2}(f) = L^2 - \lim_{s \rightarrow 0} R_s(f)$ where

$$\begin{cases} R_s(f)(x) = \int_M K_s(x, y) f(y) dy, \\ K_s(x, y) = \Gamma^{-1}(1/2) \int_0^{s^{-1}} s^{1/2} \nabla_x h_s(x, y) ds. \end{cases} \quad (1)$$

Proof By spectral decomposition of $-\Delta$, we have $-\Delta = \int_0^{+\infty} t dE_t$. Thus

Manuscript received September 18, 1989.

* Department of Mathematics, Hangzhou University, Hangzhou, Zhejiang, 310028, China.

$$\begin{aligned}
(-\Delta)^{-1/2}(f) &= \int_0^{+\infty} t^{-1/2} dE_t(f) \\
&= L^2 - \lim_{s \rightarrow 0} \int_0^{+\infty} (\Gamma^{-1}(1/2) \int_s^{s+1} s^{-1/2} e^{-st} ds) dE_t(f) \\
&\quad (\text{by Lebesgue dominant convergence theorem}) \\
&= L^2 - \lim_{s \rightarrow 0} \int_s^{s+1} \Gamma^{-1}(1/2) s^{-1/2} e^{-s\Delta}(f) ds.
\end{aligned}$$

By [9, Corollary 2.6], it is not hard to show

$$\begin{aligned}
\nabla(-\Delta)^{-1/2}(f) &= L^2 - \lim_{s \rightarrow 0} \nabla \int_s^{s+1} \Gamma^{-1}(1/2) s^{-1/2} e^{-s\Delta}(f) ds \\
&= L^2 - \lim_{s \rightarrow 0} \int_M f(y) \left(\int_s^{s+1} \Gamma^{-1}(1/2) s^{-1/2} \nabla_x h_s(x, y) ds \right) dy.
\end{aligned}$$

Proposition 1 is proved.

Proposition 2. If $\text{Ric}(M) \geq 0$, then

$$|\nabla_x K_s(x, y)| \leq C_n V_x^{-1}(d(x, y)) d^{-1}(x, y) \quad (\forall 0 < s < 1), \quad (2)$$

where $d(x, y)$ is the geodesic distance between x and y .

To prove this proposition, we need some lemmas.

Lemma 3. If $\text{Ric}(M) \geq -k (k \geq 0)$, then

$$|\nabla_x h_{t+s}(x, y)| \leq \int_M |\nabla_x h_t(z, y)| h_s(x, z) dz. \quad (3)$$

Proof For fixed $y \in M$, let $v(x, t) = \nabla_x h_t(x, y)$ and $u_s(x, t) = H_t(v(\cdot, s))(x) = \int_M h_t(x, z) v(z, s) dz$. Then, it is enough to prove $u_s \geq v(\cdot, t+s)$. Now, let

$$F_s(x, t) = \max \{0, v(x, t+s) - u_s(x, t)\}$$

and $f_s(x) = \int_0^T \exp(-kt) F_s(x, t) dt$ where $T(>0)$ is arbitrary. Then

$$F_s \geq 0 \quad (\text{by definition of } F_s)$$

$$\lim_{t \rightarrow 0} F_s(x, t) = 0 \quad (\text{by [9, Theorem 3.5]})$$

$$\left(\Delta_x - \frac{\partial}{\partial t} \right) F_s(x, t) \geq -k F_s(x, t) \quad (\text{by [2, Lemma 6]}).$$

$$\begin{aligned}
\text{Thus } \Delta f_s(x) &= \int_0^T \exp(-kt) \Delta F_s(x, t) dt \\
&\geq \int_0^T \exp(-kt) \frac{\partial}{\partial t} F_s(x, t) dt - \int_0^T \exp(-kt) k F_s(x, t) dt \\
&= \int_0^T \frac{\partial}{\partial t} (\exp(-kt) F_s(x, t)) dt = \exp(-kT) F_s(x, T) \geq 0
\end{aligned}$$

and

$$\begin{aligned}
\int_M f_s^2(x) dx &\leq T \int_M \int_0^T \exp(-2kt) F_s^2(x, t) dx dt \\
&\leq T \int_M \int_0^T v^2(x, t+s) dx dt + T \int_M \int_0^T u_s^2(x, t) dx dt \\
&\leq 2T^2 \sup_{0 \leq t \leq T} \|v(\cdot, t+s)\|_2^2
\end{aligned}$$

because $\{H_t\}_{t>0}$ is a contract semigroup and

$$\int_M |\nabla_x h_t(x, y)| dy \leq C_{\alpha, \varepsilon} \quad (\forall \varepsilon < t < \varepsilon^{-1}).$$

So, f_ε is a nonnegative L^2 -subharmonic function on M , and it must be constant.

Thus $F_\varepsilon = 0$, i. e., $u_\varepsilon \geq v(\cdot, \cdot + s)$.

Lemma 4. If $\text{Ric}(M) \geq -k$ ($k \geq 0$), then

$$a) \int_M h_t^2(x, y) dy \leq C_n V_x^{-1}(t^{1/2}/2) \exp(C_n k t),$$

$$b) \int_{M-B_x(\rho)} h_t^2(x, y) dy \leq C_n V_x^{-1}(t^{1/2}/2) \exp(C_n k t - \rho^2/3t),$$

$$c) \int_M |\nabla_z h_t(x, z)|^2 dz \leq C_n V_x^{-1}(t^{1/2}) \exp(C_n k t),$$

$$d) \int_{M-B_x(\rho)} |\nabla_z h_t(x, z)|^2 dz \leq C_n (t^{-1} + \rho^{-2}) V_x^{-1}(t^{1/2}/2) \exp(C_n k t - \rho^2/3t).$$

Proof a) and b) can be obtained from the proof of [6, Theorem 4.6]. c) can be obtained from a) and

$$\begin{aligned} \int_M |\nabla_z h_t(x, z)|^2 dz &= \int_M h_t(x, z) \Delta_z h_t(z, x) dz, \\ \left| \int_M h_t(x, z) \Delta_z h_t(x, z) dz \right| &\leq C_k t^{-k} \int_M h_{t/2}^2(x, z) dz \\ &\quad (\text{by [3, Lemma 7]}). \end{aligned}$$

Similarly, d) can be obtained.

Now, we have

Proposition 5. If $\text{Ric}(M) \geq -k$ ($k \geq 0$), then

$$\begin{aligned} |\nabla_x h_t(x, y)| &\leq C_n t^{-1/2} V_x^{-1/2}(t^{1/2}/3) V_y^{-1/2}(t^{1/2}/3) \\ &\quad \exp(C_n k t - d^2(x, y)/24t). \end{aligned} \quad (4)$$

Proof When $t \geq d^2(x, y)/8$, by Lemma 3 and Lemma 4

$$\begin{aligned} |\nabla_x h_t(x, y)| &\leq \left(\int_M h_{t/2}(x, z) dz \right)^{1/2} \left(\int_M |\nabla_z h_{t/2}(z, y)|^2 dz \right)^{1/2} \\ &\leq C_n V_x^{-1/2}(t^{1/2}/3) \exp(C_n k t) t^{-1/2} V_y^{-1/2}(t^{1/2}/3) \exp(C_n k t) \\ &\leq C_n t^{-1/2} V_x^{-1/2}(t^{1/2}/3) V_y^{-1/2}(t^{1/2}/3) \exp(C_n k t - d^2(x, y)/24t). \end{aligned} \quad (5)$$

When $t \leq d^2(x, y)/8$, let $\tilde{d} = d(x, y)/2$. Then

$$\begin{aligned} &\int_M h_{t/2}(x, z) |\nabla_z h_{t/2}(z, y)| dz \\ &= \left(\int_{B_y(\tilde{d})} + \int_{M-B_y(\tilde{d})} \right) h_{t/2}(x, z) |\nabla_z h_{t/2}(z, y)| dz \\ &\triangleq I + II. \end{aligned}$$

For II, we have

$$\begin{aligned} II &\leq \left(\int_M h_{t/2}^2(x, z) dz \right)^{1/2} \left(\int_{M-B_y(\tilde{d})} |\nabla_z h_{t/2}(z, y)|^2 dz \right)^{1/2} \\ &\leq C_n V_x^{-1/2}(t^{1/2}/3) V_y^{-1/2}(t^{1/2}/3) \exp(C_n k t - d^2(x, y)/24t) t^{-1/2}. \end{aligned} \quad (6)$$

For I, because $B_y(\tilde{d}) \subset M - B_x(d - \tilde{d})$, we have

$$\begin{aligned} I &\leq \left(\int_{B_y(\tilde{d})} h_{t/2}^2(x, z) dz \right)^{1/2} \left(\int_{B_y(\tilde{d})} |\nabla_z h_{t/2}(z, y)|^2 dz \right)^{1/2} \\ &\leq \left(\int_{M - B_x(d - \tilde{d})} h_{t/2}^2(x, z) dz \right)^{1/2} \left(\int_M |\nabla_z h_{t/2}(z, y)|^2 dz \right)^{1/2} \\ &\leq C_n t^{-1/2} V_x^{-1/2}(t^{1/2}/3) V_y^{-1/2}(t^{1/2}/3) \exp(C_n k t + d^2(x, y)/24t). \end{aligned} \quad (7)$$

From (5), (6) and (7), we can get (4) easily.

As a corollary of Proposition 5, we have

Lemma 6. If $\text{Ric}(M) \geq 0$, then

$$|\nabla_x \nabla_y h_t(x, y)| \leq C_n t^{-1} V_x^{-1}(t^{1/2}) \exp(-d^2(x, y)/100t). \quad (8)$$

Proof At first, we have (see [p. 12; 6])

$$V_x(r)/V_x(R) \geq (r/R)^n \quad (0 < r < R < \infty). \quad (9)$$

Now, let

$$\begin{aligned} A_1 &= \int_M |\nabla_x h_t(x, z)|^p dz, \\ A_2 &= \int_{M - B_x(\rho)} |\nabla_x h_t(x, z)|^p dz. \end{aligned}$$

By Proposition 5 and (9)

$$\begin{aligned} A_1 &\leq C_{n,p} \int_M \exp(-p d^2(x, y)/25t) dy V_x^{-p}(t^{1/2}) t^{-p/2} \\ &= C_{n,p} t^{-p/2} V_x^{-p}(t^{1/2}) \left(\sum_{2^{k-1}t < d^2 \leq 2^k t} + \int_{d^2 \leq t} \cdot \right) \\ &\leq C_{n,p} t^{-p/2} V_x^{-p+1}(t^{1/2}) \left(1 + \sum_{k=1}^{\infty} \exp(-2^{k-1}p/25) \cdot 2^{kn} \right) \\ &\leq C_{n,p} t^{-p/2} V_x^{-p+1}(t^{1/2}) \end{aligned} \quad (10)$$

$$\begin{aligned} A_2 &\leq C_{n,p} t^{-p/2} V_x^{-p}(t^{1/2}) \int_{M - B_x(\rho)} \exp(p d^2(x, z)/25t) dz \\ &\leq C_{n,p} t^{-p/2} V_x^{-1}(t^{1/2}) \exp(-p \rho^2/25t). \end{aligned} \quad (11)$$

Now

$$\begin{aligned} |\nabla_x \nabla_y h_t(x, y)| &\leq \int_M |\nabla_x h_{t/2}(x, z)| \cdot |\nabla_y h_{t/2}(z, y)| dz \\ &\triangleq \int_{B_y(\rho)} \cdot + \int_{M - B_y(\rho)} \cdot \end{aligned}$$

and $(d \triangleq d(x, y) > \rho > 0)$

$$\begin{aligned} \int_{B_y(\rho)} \cdot &\leq \left(\int_{M - B_x(d - \rho)} |\nabla_x h_{t/2}(x, z)|^2 dz \right)^{1/2} \left(\int_M |\nabla_y h_{t/2}(y, z)|^2 dz \right)^{1/2} \\ &\leq C_n t^{-1} V_x^{-1}(t^{1/2}) \exp(-(d - \rho)^2/25t) \text{ (by (9), (10) and (11))} \\ \int_{M - B_y(\rho)} \cdot &\leq \left(\int_{M - B_y(\rho)} |\nabla_y h_{t/2}(y, z)|^2 dz \right)^{1/2} \left(\int_M |\nabla_x h_{t/2}(x, z)|^2 dz \right)^{1/2} \\ &\leq C_n t^{-1} V_x^{-1}(t^{1/2}) \exp(-(d - \rho)^2/25t) \text{ (by (9), (10), (11)).} \end{aligned}$$

Taking $\rho = d/2$, we get

$$|\nabla_x \nabla_y h_t(x, y)| \leq C_n t^{-1} V_x^{-1}(t^{1/2}) \exp(-d^2(x, y)/100t).$$

Lemma 6 is proved.

Lemma 7. If $\text{Ric}(M) \geq 0$, then for $\alpha > 0$, there holds

$$\int_0^\infty s^{-\alpha} V_x^{-1}(s^{1/2}) \exp(-t^2/cs) ds/s \leq C_{n,\alpha} V_x^{-1}(t) t^{-2\alpha}.$$

Proof By (9), $V_x(s^{1/2}) V_t^{-1}(t) \geq (s^{1/2}/t)^n$ for $0 < s < t^2$. Thus

$$\begin{aligned} \int_0^{t^2} \cdot ds/s &\leq t^n V_x^{-1}(t) \int_0^{t^2} s^{-\alpha-n/2} \exp(-t^2/cs) ds/s \\ &\leq C_{n,\alpha} t^{-2\alpha} V_x^{-1}(t) \\ \int_{t^2}^\infty \cdot ds/s &\leq V_x^{-1}(t) \int_{t^2}^\infty s^{-\alpha} \exp(-t^2/cs) ds/s \\ &\leq C_{n,\alpha} V_x^{-1}(t) t^{-2\alpha}. \end{aligned}$$

Combining above two inequalities, we get (12). When M is compact, proof is similar.

Proof of Proposition 2 By (1) and Lemmas 6—7

$$\begin{aligned} |\nabla_y K_\varepsilon(x, y)| &\leq C_n \int_0^\infty s^{-1} V_x^{-1}(s^{1/2}) \exp(-d^2(x, y)/100s) ds/s \\ &\leq C_n V_x^{-1}(d(x, y)) d^{-1}(x, y). \end{aligned}$$

Finally, by standard Calderon-Zygmund method^[3, 8], we can get the $L^1(M) \rightarrow$ weak- $L^1(M)$ boundedness of Riesz transform.

References

- [1] Bakry, D., Transformations de Riesz pour les somigroupees symigroupees symétriques, *Lecture Notes in Math.*, **911**(23), Springer-Verlag, 1985, 130—174.
- [2] Cheng, S. Y., Li, P. & Yau, S. T., On the upper estimates of the heat kernel of a complete Riemannian manifold, *Amer. J. Math.*, **103**(1981), 1021—1063.
- [3] Coifman, R., & Weiss, G., Analyse harmonique non-commutative sur certains espaces homogenees, *Lecture Notes in Math.*, Springer, **242** (1971).
- [4] Lohoue, N., Comparaison des champs de vecteurs et du Laplacien sur une variete Riemannienne a courbure nonpositive (preprint).
- [5] Li, P. & Yau, S. T., On the parabolic kernel of the Schordinger operator, *Acta Math.*, **156**(1986), 153—201.
- [6] Schoen, R. & Yau, S. T., Differential geometry (in Chinese), Academic Press, 1988.
- [7] Stein, E. M., Topics in harmonic analysis, Princeton University Press, 1972.
- [8] Stein, E. M., Singular integrals and differentiability, Properties of functions, Princeton University Press, 1971.
- [9] Strichartz, R. S., Analysis of the Laplacian on the complete Riemannian manifold, *J. Funct. Anal.*, **52**(1983), 48—79.