The Equivalence of Hypercontractivity and Logarithmic Sobolev Inequality for $q \ (-1 \le q \le 1)$ -Ornstein-Uhlenbeck Semigroup

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Abstract In this paper the author proves the equivalence of hypercontractivity and logarithmic Sobolev inequality for q-Ornstein-Uhlenbeck semigroup $U_t^{(q)} = \Gamma_q(e^{-t}I)$ $(-1 \le q \le 1)$, where Γ_q is a q-Gaussian functor.

Keywords q-Ornstein-Uhlenbeck semigroup, Hypercontractivity, Logarithmic Sobolev inequality
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1 Introduction

The study of hypercontractivity in quantum mechanics dates back to the work of Nelson [1] who showed that semiboundedness of certain Hamiltonians H associated to a bosonic system can be obtained from the hypercontractivity of the semigroup $e^{-tL} : L_2(\mathbb{R}^d, \mu) \to L_2(\mathbb{R}^d, \mu)$, where L is the Dirichlet form operator for the Gaussian measure μ on \mathbb{R}^d . After some contributions (see [2–4]), Nelson finally proved in [5] that the previous semigroup is contractive from $L_p(\mathbb{R}^d, \mu)$ to $L_r(\mathbb{R}^d, \mu)$ if and only if $e^{-2t} \leq \frac{p-1}{r-1}$. By that time a new deep connection was shown by Gross in [6], who established the equivalence between the hypercontractivity of the semigroup e^{-tL} , where L is the Dirichlet form operator associated to the measure μ , and the logarithmic Sobolev inequality verified by μ . The extension of Nelson's theorem to the fermonic case started with Gross' papers (see [7–8]). Namely, he adapted the argument in the bosonic case by considering a suitable Clifford algebra $\mathcal{C}(\mathbb{R}^d)$ on the fermion Fock space and noncommutative L_p space on this algebra after Segal [9]. In particular, hypercontractivity makes perfectly sense in this context by considering the corresponding Ornstein-Uhlenbeck semigroup

$$U_t^{(-1)} = \mathrm{e}^{-tN^{-1}} : L_2(\mathcal{C}(\mathbb{R}^d), \tau) \to L_2(\mathcal{C}(\mathbb{R}^d), \tau).$$

Here N^{-1} denotes the fermion number operator. After some partial results (see [7, 10–11]), the optimal time hypercontractivity bound in the fermionic case was finally obtained by Carlen and Lieb in [12]:

$$||U_t^{(-1)}||_{L^p \to L^r} = 1$$
 if and only if $e^{-2t} \le \frac{p-1}{r-1}$

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As a by-product, Carlen and Lieb [12] proved that the above hypercontractivity in the fermion case is equivalent to the following logarithmic Sobolev inequality:

$$\tau(|a|^2) \log |a|^2 - ||a||_2^2 \log ||a||_2^2 \le 2 \langle a, N^{-1}a \rangle$$

for all $a \in \mathcal{C}(\mathbb{R}^d)$.

Biane [13] who extended Carlen and Lieb's work and obtained optimal time estimates for the q-Gaussian von Neumann algebras $\Gamma_q(-1 \le q \le 1)$ introduced by Bozèjko and Speicher [14] (see Section 2 for the construction of the von Neumann algebra Γ_q and a precise definition of the q- Ornstein-Uhlenbeck semigroup on Γ_q). These algebras interpolate between the bosonic and fermonic frameworks, corresponding to $q = \pm 1$. The semigroup for q = 0 acts diagonally on free semi-circular variables in the context of Voiculescu's free probability theory (see [15]). As a consequence, Biane [13] derived from the optimal hypercontractivity inequality for q-Ornstein-Uhlenbeck semigroup $U_t^{(q)} = \Gamma_q(e^{-t}I)$ a logarithmic Sobolev inequality (see [13, Corollary 1]):

$$\tau_q(|a|^2 \log |a|^2) - ||a||_2^2 \log ||a||_2^2 \le 2 \varepsilon_q[a]$$

for all a in $D(\varepsilon)$, where $D(\varepsilon)$ is the domain of Dirichlet form $\varepsilon_q[a] = \tau_q(a^*N^q a), \tau_q(a) = \langle \Omega, a\Omega \rangle_q$ for all $a \in \Gamma_q(\mathcal{H})$, is the tracial state on $\Gamma_q(\mathcal{H}), \Omega$ is the vacuum vector.

In addition, under the framework of inductive limit C^* -algebra, Olkiewicz and Zegarlinski [16] established the relations between hypercontractivity and logarithmic Sobolev inequality on the basis of suitable regularity condition of corresponding noncommutative Dirichlet form.

We observe that Biane [13] did not characterize the relation between hypercontractivity and logarithmic Sobolev inequality for q-Ornstein-Uhlenbeck semigroup. Based on the above mentioned materials, the main work of this paper is to prove the equivalence of hypercontractivity and logarithmic Sobolev inequality for q-Ornstein-Uhlenbeck semigroup. This result refines the work of Biane [13].

This paper is organized as follows. In the first part we describe the q-Ornstein-Uhlenbeck semigroup which was introduced in [17], and related concepts and conclusions. In the second part, we state our main result and give the proof.

2 q-Ornstein-Uhlenbeck Semigroup

We begin by briefly reviewing the q-Fock spaces \mathcal{F}_q and the von Neumann algebras Γ_q (which are related to the creation and annihilation operators on \mathcal{F}_q), and the basic concepts and facts of Markov semigroups and associated noncommutative Dirichlet forms. It is emphasized that the Hilbert spaces appearing in this paper are all separable.

2.1 The q-Fock spaces \mathcal{F}_q and the von Neumann algebras Γ_q

Let \mathcal{H} be a real Hilbert space with complexification $\mathcal{H}_{\mathcal{C}}$. Let Ω be a unit vector in a 1dimensional complex Hilbert space (disjoint from $\mathcal{H}_{\mathcal{C}}$). We refer to Ω as the vacuum, and by convention define $\mathcal{H}_{\mathcal{C}}^{\otimes 0} \equiv \mathbb{C}\Omega$. The algebraic Fock space $\mathcal{F}(\mathcal{H})$ is defined as

$$\mathcal{F}(\mathcal{H}) = \bigoplus_{n=0}^{\infty} \mathcal{H}_{\mathbb{C}}^{\otimes n},$$

where the direct sum and tensor product are algebraic. For any $q \in [-1, 1]$, we then define a Hermitian form $\langle \cdot, \cdot \rangle_q$ to be the conjugate-linear extension of

$$\langle \Omega, \Omega \rangle_q = 1; \langle f_1 \otimes f_2 \otimes \cdots \otimes f_j, g_1 \otimes g_2 \otimes \cdots \otimes g_k \rangle_q = \delta_{jk} \sum_{\pi \in S_k} q^{i(\pi)} \langle f_1, g_{\pi(1)} \rangle \cdots \langle f_k, g_{\pi(k)} \rangle$$

for $f_i, g_i \in \mathcal{H}$, where S_k is the symmetric group on k symbols, and $i(\pi)$ counts the number of inversions in π , that is

$$i(\pi) = \sharp\{(i,j) : 1 \le i < j \le k, \pi(i) > \pi(j)\}.$$

The form $\langle \cdot, \cdot \rangle_{-1}$ reduces to the standard Hermitian form associated to the Fermion Fock space. Similarly, the form $\langle \cdot, \cdot \rangle_{+1}$ yields the standard Hermitian form on the Boson Fock space. In each of these cases the form is degenerate, thus requiring that we take a quotient of $\mathcal{F}(\mathcal{H})$ before completing to form the Fermion or Boson Fock spaces. It is remarkable that, for -1 < q < 1, the form $\langle \cdot, \cdot \rangle_q$ is already non-degenerate on $\mathcal{F}(\mathcal{H})$ as below.

Proposition 2.1 (see [18]) The Hermitian form $\langle \cdot, \cdot \rangle_q$ is positive semi-definite on $\mathcal{F}(\mathcal{H})$. Moreover, it is an inner product on $\mathcal{F}(\mathcal{H})$ for -1 < q < 1.

For -1 < q < 1, the q-Fock space $\mathcal{F}_q(\mathcal{H})$ is defined as the completion of $\mathcal{F}(\mathcal{H})$ with respect to the inner product $\langle \cdot, \cdot \rangle_q$. These spaces interpolate between the classical Boson and Fermion Fock spaces $\mathcal{F}_{\pm}(\mathcal{H})$ which are constructed by first taking the quotient of $\mathcal{F}(\mathcal{H})$ by the kernel of $\langle \cdot, \cdot \rangle_{\pm}$ and then completing.

As in the clasical theory, the spaces \mathcal{F}_q come equipped with creation and annihilation operators. For any vector $f \in \mathcal{H} \subset \mathcal{H}_{\mathbb{C}}$, define the creation operator $c_q(f)$ on $\mathcal{F}_q(\mathcal{H})$ to extend

$$c_q(f)\Omega = f,$$

$$c_q(f)f_1 \otimes \cdots \otimes f_k = f \otimes f_1 \otimes \cdots \otimes f_k.$$

The annihilation operator $c_q^*(f)$ is its adjoint, which the reader may compute satisfies

$$c_q^*(f)\Omega = 0,$$

$$c_q^*(f)f_1 \otimes \cdots \otimes f_k = \sum_{j=1}^k q^{j-1} \langle f_j, f \rangle f_1 \otimes \cdots \otimes f_{j-1} \otimes f_{j+1} \otimes \cdots \otimes f_k.$$

Remark 2.1 Since the cases $q = \pm 1$ are well known, in the sequel we shall only give proof of statements for -1 < q < 1.

It can be verified that these operators fulfill the relation

$$c_q^*(g)c_q(f) - qc_q(f)c_q^*(g) = \langle f, g \rangle I_{\mathcal{F}_q(\mathcal{H})}$$

for all $f, g \in \mathcal{H}_{\mathbb{C}}$, where $I_{\mathcal{F}_q(\mathcal{H})}$ is the identity on $\mathcal{F}_q(\mathcal{H})$.

The operators c_q, c_q^* satisfy the above q-commutation relations, which interpolate between the canonical commutation relations (CCR for short) and canonical anti-commutation relations (CAR for short) usually associated to the Boson and Fermion Fock spaces. For both Bosons and Fermions, the operators c_q, c_q^* also satisfy additional (anti) commutation relation. In the Boson case, for example, c(f) and c(g) commute for any choices of f and g. However, that if $q \neq \pm 1$ there are no relations between $c_q(f)$ and $c_q(g)$ if $\langle f, g \rangle = 0$.

When -1 < q < 1, the operators $c_q(f)$ and $c_q^*(f)$ are bounded on $\mathcal{F}_q(\mathcal{H})$ with

$$\|c_q(f)\| = \|c_q^*(f)\| = \begin{cases} \|f\|(1-q)^{-\frac{1}{2}}, & \text{if } 0 \le q < 1, \\ \|f\|, & \text{if } -1 < q < 0, \end{cases}$$

and they are adjoints of each other with respect to our scalar product $\langle \cdot, \cdot \rangle_q$.

Now we can define $\Gamma_q(\mathcal{H})$ for a real Hilbert space \mathcal{H} , as the von Neumann algebra of operators on $\mathcal{F}_q(\mathcal{H})$ generated by the selfadjoint q-Gaussian operators

$$\omega(f) = c_q(f) + c_q^*(f), \quad f \in \mathcal{H}.$$

It was proved in [14] that Ω is a cyclic and separating trace vector for $\Gamma_q(\mathcal{H})$ and the state $\tau_q(a) = \langle \Omega, a\Omega \rangle$ for $a \in \Gamma_q(\mathcal{H})$, is a faithful normal trace on $\Gamma_q(\mathcal{H})$.

Let $L^p(\Gamma_q(\mathcal{H}), \tau_q)$ be the non-commutative L^p -spaces with the trace τ_q , for $1 \leq p \leq \infty$; i.e., $L^p(\Gamma_q(\mathcal{H}), \tau_q)$ is the completion of $\Gamma_q(\mathcal{H}) = L^{\infty}(\Gamma_q(\mathcal{H}), \tau_q)$ with respect to the norm

$$||a||_{L^p}^p = \tau_q[(a^*a)^{\frac{p}{2}}], \quad 1 \le p < \infty.$$

These spaces share all the functional analytic features of the classical L^p -spaces, such as the uniform convexity for $p \in (0, \infty)$, duality between $L^p(\Gamma_q(\mathcal{H}), \tau_q)$ and $L^{p'}(\Gamma_q(\mathcal{H}), \tau_q)$ with $p^{-1} + p'^{-1} = 1$, and Riesz-Thorin interpolation, Hölder's and Clarkson's inequalities.

Among the properties of these spaces, in the sequel we will use in particular the following one.

Proposition 2.2 (see [19, Lemma 3.1]) If $t \in \mathbb{R} \to \varphi(t) \in L^p_+, 1 is differen$ $tiable (with respect to the <math>L^p$ -norm) at t_0 , and $\varphi(t_0) \neq 0$. Then $t \in \mathbb{R} \to \tau_q(\varphi(t))^p \in \mathbb{R}_+$ is differentiable at t_0 and

$$\frac{\mathrm{d}}{\mathrm{d}t}\tau_q(\varphi(t)^p)|_{t=t_0} = p\tau_q\Big(\varphi(t_0)^{p-1}\frac{\mathrm{d}}{\mathrm{d}t}\varphi(t)\Big|_{t=t_0}\Big).$$

Remark 2.2 Since τ_q is a faithful trace, the map

$$\Phi: \Gamma_q(\mathcal{H}) \to \mathcal{F}_q(\mathcal{H})$$

defined as $\Phi(a) = a(\Omega)$ is a continuous imbedding of $\Gamma_q(\mathcal{H})$ into $\mathcal{F}_q(\mathcal{H})$ which extends to an unitary isomorphism of $L^2(\Gamma_q(\mathcal{H}), \tau_q)$ with $\mathcal{F}_q(\mathcal{H})$.

2.2 Markov semigroups and Dirichlet form on the above noncommutative space $L^2(\Gamma_q(\mathcal{H}), \tau_q)$

In this subsection we briefly recall the concepts and Deny-Beurling

correspondence of Markov semigroup and the associated Dirichlet form on $L^2(\Gamma_q(\mathcal{H}), \tau_q)$. The details can refer to [20–26].

When $a \in L^2_h(\Gamma_q(\mathcal{H}), \tau_q)$, the symbol $a \wedge 1$ will denote the projection of a onto the closed convex set $\{x \in L^2_+(\Gamma_q(\mathcal{H}), \tau_q) : x \leq 1\}$, where 1 is the unit of $\Gamma_q(\mathcal{H})$.

Definition 2.1 A closed, densely defined, nonnegative quadratic form $(\varepsilon, D(\varepsilon))$ on $L^2(\Gamma_q(\mathcal{H}), \tau_q)$ is said to be

- (1) real if for $a \in D(\varepsilon)$ then $J(a) \in D(\varepsilon)$ and $\varepsilon[J(a)] = \varepsilon[a]$;
- (2) a Dirichlet form if it is real and $\varepsilon[a \wedge 1] \leq \varepsilon[a]$, for $a \in D(\varepsilon) \cap L^2_h(\Gamma_q(\mathcal{H}), \tau_q)$;
- (3) a completely Dirichlet form if the canonical extension $(\varepsilon^n, D(\varepsilon^n))$ to $L^2(\Gamma_q(\mathcal{H}) \otimes M_n(\mathbb{C}), \tau_q^n)$:

 $\varepsilon^{n}[[a_{ij}]_{i,j=1}^{n}] := \sum_{i,j=1}^{n} \varepsilon[a_{ij}], \text{ is a Dirichlet form for all } n \geq 1, \text{ where } [a_{ij}]_{i,j=1}^{n} \in D(\varepsilon^{n}) := D(\varepsilon) \otimes M_{n}(\mathbb{C}), \text{ and } \tau_{q}^{n} = \tau_{q} \otimes tr_{n} \text{ is the faithful, normal trace on the von Neumann algebra} M_{n}(\Gamma_{q}(\mathcal{H})) = \Gamma_{q}(\mathcal{H}) \otimes M_{n}(\mathbb{C}), \text{ here } tr_{n} \text{ is a normalized trace on } M_{n}(\mathbb{C}).$

Proposition 2.3 (see [20, Proposition 4.5 and Proposition 4.10, 25, Lemma 2.3, 26, Proposition 2.12]) Let $(\varepsilon, D(\varepsilon))$ be a closed, densely defined, nonnegative real quadratic form, and $1 \in D(\varepsilon)$, where 1 is the unit of $\Gamma_q(\mathcal{H})$. Then the following statements are equivalent:

(1) $(\varepsilon, D(\varepsilon))$ is a Dirichlet form with respect to 1.

(2) For every real-valued Lipschitz function $\varphi : \mathbb{R} \to \mathbb{R}$, which satisfies $|\varphi(t) - \varphi(s)| \leq c_{\varphi}|t-s|, \forall t, s \in \mathbb{R}$ and $\varphi(0) = 0$, where c_{φ} is a positive constant, we have $\varepsilon[\varphi(x)] \leq \varepsilon[x]$ whenever $x \in D(\varepsilon) \cap L^2_h(\Gamma_q(\mathcal{H}), \tau_q)$.

(3) $\varepsilon(1,x) \ge 0$ for all $x \in D(\varepsilon) \cap L^2_+(\Gamma_q(\mathcal{H}))$, and $\varepsilon[|x|] \le \varepsilon[x]$ for all $x \in D(\varepsilon) \cap L^2_h(\Gamma_q(\mathcal{H}))$.

Recall that a sub-Markov semigroup $\{T_t\}_{t\geq 0}$ on $\Gamma_q(\mathcal{H}) = L^{\infty}(\Gamma_q(\mathcal{H}), \tau_q)$ is a semigroup consisting of positive normal linear operators on $\Gamma_q(\mathcal{H})$, such that $T_t 1 \leq 1$ and the map $t \to T_t(a)$ from $[0, \infty)$ to $\Gamma_q(\mathcal{H})$ is continuous with respect to the σ -weak topology on $\Gamma_q(\mathcal{H})$ for each $a \in \Gamma_q(\mathcal{H})$; if $\{T_t \otimes I_n\}$ is sub-Markovian on the von Neumann algebra $\Gamma_q(\mathcal{H}) \otimes M_n(\mathbb{C})$ for all $n \geq 1$, then $\{T_t\}_{t\geq 0}$ is called to be completely sub-Markov semigroup, where I_n is the unit of matrix algebra $M_n(\mathbb{C})$.

For $1 \leq p < \infty$, we have the following concepts of sub-Markov semigroup on $L^p(\Gamma_q(\mathcal{H}), \tau_q)$.

Definition 2.2 A strongly continuous contractive semigroup $\{T_t = e^{-tL}\}_{t\geq 0}$ consisting of bounded linear operators on $L^p(\Gamma_q(\mathcal{H}), \tau_q), p \in [1, \infty)$, is said to be sub-Markov semigroup, if $0 \leq x \leq 1$ then $0 \leq T_t x \leq 1$, for all $t \geq 0$, where L is the infinitesimal generator of the semigroup T_t , 1 is the unit of $\Gamma_q(\mathcal{H})$; furthermore, if $\{T_t \otimes I_n\}_{t\geq 0}$ on $L^p(\Gamma_q(\mathcal{H}), \tau_q) \otimes M_n(\mathbb{C})$ is sub-Markovian for all $n \geq 1$, then $\{T_t\}_{t\geq 0}$ is called to be completely sub-Markovian.

Theorem 2.1 (Beurling-Deny Correspondence, see [25, Theorems 2.7–2.8, 26, Theorem 3.3]) Given a strongly continuous symmetric semigroup $T_t = e^{-tL}$ with infinitesimal generator L, and the associated quadratic form $\varepsilon[x] = \langle \sqrt{Lx}, \sqrt{Lx} \rangle$, for $x \in D(\varepsilon) = D(\sqrt{L})$. Then the following are equivalent:

- (1) The form ε is a (completely) Dirichlet form.
- (2) The semigroup $T_t = e^{-tL}$ is (completely) sub-Markovian.

Remark 2.3 (1) From [26, Proposition 3.1] and [27, Theorem 3.3] the (completely) sub-Markov semigroup on $\Gamma_q(\mathcal{H})$ can be extended to (completely) sub-Markov semigroup on $L^p(\Gamma_q(\mathcal{H}), \tau_q)$.

(2) Given a Dirichlet form $\varepsilon(,)$, if the unit $1 \in D(\varepsilon)$ then it is called a conservative Dirichlet form; sub-Markov semigroup T_t is Markovian in case $T_t(1) = 1$. From the above Theorem 2.1 it is easy to check that $\{T_t\}$ is (completely) Markovian if and only if the associated quadratic form is (completely) conservative Dirichlet form.

2.3 q-Ornstein-Uhlenbeck semigroup

Let $T : \mathcal{H}_1 \to \mathcal{H}_2$ be a contraction between real Hilbert spaces $\mathcal{H}_1, \mathcal{H}_2$ with complexification $T_{\mathbb{C}}$, then the linear map defined on elementary tensors by

$$F_q(T)(f_1 \otimes \cdots \otimes f_n) = T_{\mathbb{C}} f_1 \otimes \cdots \otimes T_{\mathbb{C}} f_n$$

extends to a contraction

$$F_q(T): \mathcal{F}_q(\mathcal{H}_1) \to \mathcal{F}_q(\mathcal{H}_2).$$

Now we define q-Gaussian functor Γ_q as a map

$$\Gamma_q(T): \Gamma_q(\mathcal{H}_1) \to \Gamma_q(\mathcal{H}_2)$$

as follows:

- (1) $\Gamma_q(T)\omega(f) = \omega(Tf)$ for $f \in \mathcal{H}$;
- (2) $(\Gamma_q(T)(X))\Omega = F_q(T)(X\Omega).$

Proposition 2.4 (see [17, Theorem 2.11]) Let $T : \mathcal{H}_1 \to \mathcal{H}_2$ be a contraction between real Hilbert spaces, then there exists a unique map $\Gamma_q(T) : \Gamma_q(\mathcal{H}_1) \to \Gamma_q(\mathcal{H}_2)$ such that

$$\Gamma_q(T)(X)\Omega = F_q(T)(X\Omega)$$

for every $X \in \Gamma_q(\mathcal{H}_1)$. Moreover, the map $\Gamma_q(T)$ is bounded, normal, unital, completely positive and the trace preserving.

 $\Gamma_q(T)$ is a functor, that is, if $T_1: \mathcal{H}_1 \to \mathcal{H}_2, T_2: \mathcal{H}_2 \to \mathcal{H}_3$ are contractions, then

$$\Gamma_q(T_2T_1) = \Gamma_q(T_2)\Gamma_q(T_3).$$

Thus, by the above Remark 2.3, $\Gamma_q(T)$ has a completely positive and unital extension on all $L^p(\Gamma_q(\mathcal{H}), \tau_q)$ -spaces.

Now we can introduce q-Ornstein-Uhlenbeck semigroup as follows (see [17]).

Definition 2.3 Let \mathcal{H} be a real Hilbert space, and $T_t = e^{-t}I_{\mathcal{H}}, t \geq 0$; the completely positive maps $U_t^{(q)} = \Gamma_q(T_t)$ on $\Gamma_q(\mathcal{H}) = L^{\infty}(\Gamma_q(\mathcal{H}), \tau_q)$ form a semigroup, called the q-Ornstein-Uhlenbeck semigroup.

By the meaning of $U_t^{(q)}$ we see that it is a completely Markov semigroup on $\Gamma_q(\mathcal{H})$. From the above Remark 2.3 it implies that $U_t^{(q)}$ can be extended to completely Markov semigroup on all noncommutative $L^p(\Gamma_q(\mathcal{H}), \tau_q)$ -spaces and $U_t^{(q)} = e^{-tN^q}$, where its generator on $L^2(\Gamma_q(\mathcal{H}), \tau_q)$ is the number operator given by

$$N^q \Omega = 0;$$

and

$$N^q(f_1 \otimes \cdots \otimes f_n) = n(f_1 \otimes \cdots \otimes f_n), \quad f_j \in \mathcal{H}_{\mathbb{C}}(j = 1, 2, \cdots, n).$$

Then by the above Theorem 2.1 the corresponding quadratic form $\varepsilon[x] = \langle \sqrt{N^q}x, \sqrt{N^q}x \rangle$ for all $x \in D(\sqrt{N^q})$, is a completely conservative Dirichlet form.

Furthermore, $U_t^{(q)}$ has the Feller property as below.

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Proposition 2.5 $U_t^{(q)}$ is a Feller semigroup, that is, $U_t^{(q)}\Gamma_q(\mathcal{H}) \subseteq \Gamma_q(\mathcal{H})$ and $U_t^{(q)}\Gamma_q^+(\mathcal{H}) \subseteq \Gamma_q^+(\mathcal{H})$.

Proof Indeed, given a fixed orthonormal basis $\{e_i\}_{i \in \mathbb{N}}$ in \mathcal{H} , for any subset $I = \{i_1, i_2, \dots, i_n\}$ $\subseteq \mathbb{N}$, by [17, Proposition 2.7] we can construct the q-Wick product $\psi_I = \psi(e_{i_1} \otimes e_{i_2} \otimes \dots \otimes e_{i_n}) \in \Gamma_q(\mathcal{H})$ by induction as below:

$$\begin{split} \psi(e_{i_k}) &= \omega(e_{i_k}) = c_q(e_{i_k}) + c_q^*(e_{i_k}); \\ \psi(e_{i_1} \otimes e_{i_2} \otimes \dots \otimes e_{i_n}) &= \omega(e_{i_1})\psi(e_{i_2} \otimes \dots \otimes e_{i_n}) \\ &- \sum_{k=1}^n q^{k-1} \langle e_{i_1}, e_{i_k} \rangle \psi(e_{i_1} \otimes \dots \otimes e_{i_k} \otimes \dots \otimes e_{i_n}). \end{split}$$

Then from the construction of the q-Ornstein-Uhlenbeck semigroup $U_t^{(q)}$, we have $U_t^{(q)}\psi_I = e^{-tn}\psi_I$. Therefore, $U_t^{(q)}\Gamma_q(\mathcal{H}) \subseteq \Gamma_q(\mathcal{H})$ and $U_t^{(q)}\Gamma_q^+(\mathcal{H}) \subseteq \Gamma_q^+(\mathcal{H})$.

Proposition 2.6 The subset of invertible positive operators in $D(\varepsilon)$ is dense in every noncommutative space $L^p(\Gamma_q(\mathcal{H}), \tau_q)$ with respect to L^p -norm for all $p \ge 1$.

Proof Given a fixed orthonormal basis $\{e_i\}_{i\in\mathbb{N}}$ in \mathcal{H} . For any subset $I = \{i_1, i_2, \cdots, i_n\} \subseteq \mathbb{N}$, we can construct the q-Wick product $\psi_I = \psi(e_{i_1} \otimes e_{i_2} \otimes \cdots \otimes e_{i_n}) \in \Gamma_q(\mathcal{H})$ (see the above Proposition 2.5). Then from the construction of the q-Ornstein-Uhlenbeck semigroup $U_t^{(q)} = e^{-tN^q}$, we have $N^q \psi_I = n \psi_I$, from which follows that $\psi_I \in D(\varepsilon)$. Denote by $\Gamma_q(\mathcal{H})$ the set of all finite linear combinations of such operators in ψ_I . It follows that $\Gamma_q(\mathcal{H}) \subset D(\varepsilon)$ since $D(\varepsilon)$ is a subspace of $L^2(\Gamma_q(\mathcal{H}), \tau_q)$. Since $\Gamma_q(\mathcal{H})$ is dense in $\Gamma_q(\mathcal{H})$ with respect to the operator norm, and $\Gamma_q(\mathcal{H})$ is dense in every $L^p(\Gamma_q(\mathcal{H}), \tau_q)$ with respect to L^p -norm for all $p \ge 1$, notice that the operator norm is stronger than L^p -norm, then $\Gamma_q(\mathcal{H})$ is dense in every $L^p(\Gamma_q(\mathcal{H}), \tau_q)$ with respect to L^p -norm for all $p \ge 1$ also. It follows that the subset of positive operators in $\Gamma_q(\mathcal{H})$, so that $1 \in D(\varepsilon)$. Thus, for any positive operator $x \in \Gamma_q(\mathcal{H})$, then $x + \frac{1}{n}1$ is invertible for any natural number n, and $x + \frac{1}{n}1$ converges to x in the operator norm. This shows that the subset of invertible positive operators in $\Gamma_q(\mathcal{H})$, τ_q) with respect to $L^p(\Gamma_q(\mathcal{H}), \tau_q)$ for any natural number n, and $x + \frac{1}{n}1$ converges to x in the operator norm. This shows that the subset of invertible positive operators in $\Gamma_q(\mathcal{H})$, τ_q) with respect to $L^p(\Gamma_q(\mathcal{H}), \tau_q)$ for all $p \ge 1$.

3 The Main Results and Their Proofs

The main theme of this section is to prove the equivalence of hypercontractivity and logarithmic Sobolev inequality for q-Ornstein-Uhlenbeck semigroup $\{U_t^{(q)}\}(-1 \le q \le 1)$.

3.1 Hypercontractivity and logarithmic Sobolev inequality

First, recall the concept of hypercontractivity as follows.

Definition 3.1 A Markov semigroup $\{T_t\}_{t\geq 0}$ in the interpolating family $L^p(\Gamma_q(\mathcal{H}), \tau_q)$ is called hypercontractivity, if for every $1 there exist <math>a(p,r) \geq 0$ and b(p,r) > 0such that $\forall t > a(p,r)$ we have $||T_tx||_r \leq b(p,r)||x||_p$, for each $x \in L^p(\Gamma_q(\mathcal{H}); it is called strictly$ hypercontractivity if the constant $b(p,r) \leq 1$. **Remark 3.1** Given a > 0 and $b \ge 0$, let $p(t) = 1 + (p-1)e^{\frac{2t}{a}}$. Then the above hypercontractivity in Definition 3.1 is equivalent to the following statement.

For all $p \in (0, \infty)$ one has

$$||T_t x||_{p(t)} \le e^{b(\frac{1}{p} - \frac{1}{p(t)})} ||x||_p$$

for $\forall t \geq 0$ and each $x \in L^p(\Gamma_q(\mathcal{H}), \tau_q)$.

In the commutative case, it is equivalent to $||T_t x||_4 \leq c ||x||_2, \forall t \geq 0$, here c is a positive constant (see [28, Chapter 3, Theorem 3.2.2]).

Let $\operatorname{Ent}(x) = \tau_q(x \log x) - ||x||_{L^2} \log ||x||_{L^2}$ denote the relative entropy of a positive element x. Now we can state the main result of this paper.

Theorem 3.1 Given constants a > 0 and $b \ge 0$. For p > 1, let $p(t) = 1 + (p-1)e^{\frac{2t}{a}}$, $b(t) = b(\frac{1}{p} - \frac{1}{p(t)})$. Then the following statements are equivalent:

- (1) $||U_t^{(q)}x||_{p(t)} \le e^{b(t)} ||x||_p$ for all $x \in \Gamma_q(\mathcal{H}), \forall p > 1, \forall t \ge 0;$
- (2) $\operatorname{Ent}(|x|^2) \le 2a\varepsilon[x] + b||x||_2^2$ for all $x \in D(\varepsilon)$.

We need the following lemma which plays a crucial role for proving the above Theorem 3.1. It was proved by Biane in [13] (see [13, Lemma 3]), its special case in the Clifford algebra setting had been proved by Gross in [8] (see [8, Lemma 1.1]). Here we use spectral decomposition to give a new proof that is different from Biane's. This lemma is also very interesting itself.

Lemma 3.1 For all invertible positive $x \in D(\varepsilon)$, and 1 , one has

$$\varepsilon[x^{\frac{p}{2}}] \le \frac{p^2}{4(p-1)}\varepsilon(x, x^{p-1}).$$

That is

$$\langle x^{\frac{p}{2}}, N^q x^{\frac{p}{2}} \rangle \leq \frac{p^2}{4(p-1)} \langle x, N^q x^{p-1} \rangle.$$

Proof First, notice that x is invertible and positive, then there exists a constant c > 0 such that $\text{Spec}(x) \subseteq [c, ||x||]$. Hence, by the above Proposition 2.3 item (2) combining the function calculus of x it is easy to check that $x^{\frac{p}{2}}$ and x^{p-1} are in $D(\varepsilon)$. By the definition and spectrum decomposition of N^q ,

$$\begin{aligned} \langle x^{\frac{p}{2}}, N^{q} x^{\frac{p}{2}} \rangle &= \lim_{t \to 0} \frac{1}{t} \tau_{q} [(x^{\frac{p}{2}} - U_{t}^{(q)} x^{\frac{p}{2}}) x^{\frac{p}{2}}]; \\ \langle x, N^{q} x^{p-1} \rangle &= \langle N^{q} x, x^{p-1} \rangle = \lim_{t \to 0} \frac{1}{t} \tau_{q} [(x - U_{t}^{(q)} x) x^{p-1}]. \end{aligned}$$

So, it suffices to prove

$$\tau_q[(x^{\frac{p}{2}} - U_t^{(q)} x^{\frac{p}{2}}) x^{\frac{p}{2}}] \le \frac{p^2}{4(p-1)} \tau_q[(x - U_t^{(q)} x) x^{p-1}].$$
(3.1)

For any fixed t > 0. Since $U_t^{(q)}$ is symmetric and Markovian, then for φ and ψ positive and continuous functions on \mathbb{R} , $\tau_q[\varphi(x)U_t^{(q)}(\psi(x))]$ is positive and linear in φ and ψ . Moreover for φ and ψ such that $\varphi(\alpha) \leq c |\alpha|$ and $\psi(\alpha) \leq c' |\alpha|$, where c, c' are constants. As a general property for normal traces on von Neumann algebras (see [25–26]), there exists a positive measure μ_x on $\mathbb{R} \setminus \{0\} \times \mathbb{R} \setminus \{0\}$ with support contained in $\operatorname{Spec}(x) \times \operatorname{Spec}(x)$ such that $\mu_x(\alpha, \beta) = \mu_x(\beta, \alpha)$ and

$$\tau_q[\varphi(x)U_t^{(q)}(\psi(x))] = \int \int \varphi(\alpha)\psi(\beta) \mathrm{d}\mu_x(\alpha,\beta).$$

The Equivalence of Hypercontractivity and Logarithmic Sobolev Inequality

Consider now the quadratic form $\tau_q[x(1-U_t^{(q)})x]$. Notice that $U_t^{(q)}(1) = 1$, we then have

$$\tau_q[\varphi(x)(1-U_t^{(q)})\varphi(x)] = \tau_q[\varphi(x)^2(1-U_t^{(q)}(1))] + \tau_q[\varphi(x)^2U_t^{(q)}(1) - \varphi(x)U_t^{(q)}(\varphi(x))]$$

= $\tau_q[\varphi(x)^2U_t^{(q)}(1) - \varphi(x)U_t^{(q)}(\varphi(x))] = \tau_q[\varphi(x)^2 - \varphi(x)U_t^{(q)}(\varphi(x))].$

Therefore we have

$$\tau_q[\varphi(x)(1-U_t^{(q)})\varphi(x)] = \frac{1}{2} \int \int [\varphi(\alpha) - \varphi(\beta)]^2 \mathrm{d}\mu_x(\alpha,\beta).$$
(3.2)

In the following let $\varphi(\alpha) = \alpha^{\frac{p}{2}}, \alpha \in \text{Spec}(x)$. Take $\varphi(x) = x^{\frac{p}{2}}$ in the above equation (3.2), we obtain

$$\tau_q[(x^{\frac{p}{2}} - U_t^{(q)} x^{\frac{p}{2}}) x^{\frac{p}{2}}] = \frac{1}{2} \int \int (\alpha^{\frac{p}{2}} - \beta^{\frac{p}{2}})^2 \mathrm{d}\mu_x(\alpha, \beta).$$

Similarly,

$$\tau_q[x^{p-1}(x - U_t^{(q)}x)] = \frac{1}{2} \int \int (\alpha - \beta)(\alpha^{p-1} - \beta^{p-1}) \mathrm{d}\mu_x(\alpha, \beta).$$

Then (3.1) holds true from the above two formulas combining the following fact

$$(a^{\frac{p}{2}} - b^{\frac{p}{2}})^2 \le \frac{p^2}{4(p-1)}(a-b)(a^{p-1} - b^{p-1}), \quad a, b \ge 0, \ p > 1.$$

The Proof of Theorem 3.1 First, from [12, Theorem 3] and [13, Lemma 4] we see that the norm of $U_t^{(q)}$ from $L_h^p(\Gamma_q(\mathcal{H}), \tau_q)$ to $L_h^r(\Gamma_q(\mathcal{H}), \tau_q)$ (p, r > 1) is achieved on the positive cone $L_+^p(\Gamma_q(\mathcal{H}), \tau_q)$. So it is sufficient to consider hypercontractivity on positive cones. Given an invertible positive $x \in D(\varepsilon)$, put $\varphi(t) = e^{-b(t)} ||U_t^{(q)}x||_{p(t)}$. By [29, Lemma 2] and the above Proposition 2.2, a straightforward calculus shows that

$$\frac{\mathrm{d}}{\mathrm{d}t}\log\varphi(t) = \frac{\mathrm{d}}{\mathrm{d}t}(-b(t) + \log \|U_t^{(q)}x\|_{p(t)})
= -b'(t) + \frac{1}{\|U_t^{(q)}x\|_{p(t)}} \frac{\mathrm{d}\|U_t^{(q)}x\|_{p(t)}}{\mathrm{d}t}
= -b'(t) + \frac{1}{\|U_t^{(q)}x\|_{p(t)}} \frac{\mathrm{d}}{\mathrm{d}t} [\tau_q (U_t^{(q)}x)^{p(t)}]^{\frac{1}{p(t)}}.$$
(I)

Since

$$\begin{split} \frac{\mathrm{d}}{\mathrm{d}t} &[\tau_q(U_t^{(q)}x)^{p(t)}]^{\frac{1}{p(t)}} = \|U_t^{(q)}x\|_{p(t)} \frac{\mathrm{d}}{\mathrm{d}t} \Big[\frac{1}{p(t)} \log \tau_q(U_t^{(q)}x)^{p(t)} \Big] \\ &= \|U_t^{(q)}x\|_{p(t)} \Big[-\frac{p'(t)}{p^2(t)} \log \|U_t^{(q)}x\|_{p(t)}^{p(t)} + \frac{1}{p(t)} \frac{1}{\|U_t^{(q)}x\|_{p(t)}^{p(t)}} \frac{\mathrm{d}\|U_t^{(q)}x\|_{p(t)}^{p(t)}}{\mathrm{d}t} \Big], \end{split}$$

and since

$$\frac{\mathrm{d} \|U_t^{(q)}x\|_{p(t)}^{p(t)}}{\mathrm{d}t} = \frac{\mathrm{d}}{\mathrm{d}t} \tau_q [(U_t^{(q)}x)^{p(t)}]
= \tau_q \Big[(U_t^{(q)}x)^{p(t)} \Big(p'(t) \log U_t^{(q)}x + p(t) (U_t^{(q)}x)^{-1} \frac{\mathrm{d}U_t^{(q)}x}{\mathrm{d}t} \Big) \Big],$$

then take the above equation to formula (I), we have

$$\begin{aligned} \frac{\mathrm{d}}{\mathrm{d}t} \log \varphi(t) &= -b'(t) - \frac{p'(t)}{p^2(t)} \log \|U_t^{(q)} x\|_{p(t)}^{p(t)} \\ &+ \frac{1}{p(t) \|U_t^{(q)} x\|_{p(t)}^{p(t)}} \tau_q \Big[(U_t^{(q)} x)^{p(t)} \Big(p'(t) \log U_t^{(q)} x + p(t) (U_t^{(q)} x)^{-1} \frac{\mathrm{d}U_t^{(q)} x}{\mathrm{d}t} \Big) \Big] \\ &= -b'(t) - \frac{p'(t)}{p^2(t)} \log \|U_t^{(q)} x\|_{p(t)}^{p(t)} + \frac{1}{p(t) \|U_t^{(q)} x\|_{p(t)}^{p(t)}} \tau_q [p'(t) (U_t^{(q)} x)^{p(t)} \log U_t^{(q)} x] \\ &+ \tau_q \Big[p(t) (U_t^{(q)} x)^{p(t)-1} \frac{\mathrm{d}U_t^{(q)} x}{\mathrm{d}t} \Big]. \end{aligned}$$
(II)

Notice that $\frac{\mathrm{d} U_t^{(q)} x}{\mathrm{d} t} = -N^q(U_t^{(q)} x)$, so that

$$\tau_q \Big[(U_t^{(q)} x)^{p(t)-1} \frac{\mathrm{d} U_t^{(q)} x}{\mathrm{d} t} \Big] = -\varepsilon ((U_t^{(q)} x)^{p(t)-1}, U_t^{(q)} x)$$

On the other hand,

$$\operatorname{Ent}((U_t^{(q)}x)^{p(t)}) = \tau_q[(U_t^{(q)}x)^{p(t)}\log(U_t^{(q)}x)^{p(t)}] - \tau_q[(U_t^{(q)}x)^{p(t)}\log\tau_q[(U_t^{(q)}x)^{p(t)}]]$$

= $\tau_q[(U_t^{(q)}x)^{p(t)}\log(U_t^{(q)}x)^{p(t)}] - \|U_t^{(q)}x\|_{p(t)}^{p(t)}\log\|U_t^{(q)}x\|_{p(t)}^{p(t)}.$

Combing with the above formula (II) one can obtain

$$\frac{\mathrm{d}}{\mathrm{d}t}\log\varphi(t) = -b'(t) + \frac{p'(t)}{p(t)^2} \frac{1}{\|U_t^{(q)}x\|_{p(t)}^{p(t)}} \operatorname{Ent}((U_t^{(q)}x)^{p(t)})
- \frac{1}{\|U_t^{(q)}x\|_{p(t)}^{p(t)}} \varepsilon((U_t^{(q)}x)^{p(t)-1}, U_t^{(q)}x).$$
(III)

Assume (1). Since b(0) = 0 and p(0) = p, it follows that $\varphi(0) = ||x||_p$, then by the hypercontractivity of $(U_t^{(q)})$ implies that $\varphi'(0) \leq 0$, which gives, via the above formula (III),

$$\operatorname{Ent}((U_t^{(q)}x)^{p(t)}) \le \frac{p^2(t) \|U_t^{(q)}x\|_{p(t)}^{p(t)}}{p'(t)} \Big[b'(t) + \frac{1}{\|U_t^{(q)}x\|_{p(t)}^{p(t)}} \varepsilon((U_t^{(q)}x)^{p(t)-1}, U_t^{(q)}x) \Big].$$

Let t = 0 and p = 2, from which follows that p(0) = 2, $p'(0) = \frac{2}{a}$, $b'(0) = \frac{1}{2a}$. Therefore, from the above inequality it implies that

$$\operatorname{Ent}(x^2) \le 2a\varepsilon[x] + b \|x\|_2^2.$$

Now, given any positive element $y \in D(\varepsilon)$. For any fixed natural number n, then $y + \frac{1}{n}x$ is invertible positive in $D(\varepsilon)$. By the above proof we have

$$\operatorname{Ent}\left(\left(y+\frac{1}{n}x\right)^{2}\right) \leq 2a\varepsilon\left[y+\frac{1}{n}x\right] + b\left\|y+\frac{1}{n}x\right\|_{2}^{2}$$

Notice that

$$\varepsilon \Big[y + \frac{1}{n} x \Big] = \left\langle y + \frac{1}{n} x, N^q \Big(y + \frac{1}{n} x \Big) \right\rangle = \varepsilon [y] + \frac{1}{n^2} \varepsilon [x] + \frac{2}{n} \varepsilon (x, y).$$

Let $n \to \infty$, and combining the continuity of norm we obtain

$$\operatorname{Ent}(y^2) \le 2a\varepsilon[y] + b\|y\|_2^2$$

Finally, for general $z \in D(\varepsilon)$, from the above proof we have

$$Ent(|z|^2) \le 2a\varepsilon[|z|] + b||z||_2^2$$

Since $\varepsilon[|z|] \leq \varepsilon[z]$ (see the above Proposition 2.3), then combining the above inequality implies that

$$\operatorname{Ent}(|z|^2) \le 2a\varepsilon[z] + b||z||_{L^2}^2$$

Conversely, assume (2). For a given invertible positive $x \in D(\varepsilon)$, we have

$$\operatorname{Ent}(x^2) \le 2a\varepsilon[x] + b\|x\|_2^2$$

Replace x with $x^{\frac{p}{2}}$, one can get

$$\operatorname{Ent}(x^p) \le 2a\varepsilon[x^{\frac{p}{2}}] + b\|x^{\frac{p}{2}}\|_2^2$$

By Lemma 3.1 it implies that

$$\operatorname{Ent}(x^p) \le \frac{ap^2}{2(p-1)}\varepsilon(x^{p-1}, x) + b||x||_p^p.$$

Set x be $U_t^{(q)}x$ and p be p(t) in the above formula, we have

$$\operatorname{Ent}((U_t^{(q)}x)^{p(t)}) \le \frac{ap(t)^2}{2(p(t)-1)} \varepsilon((U_t^{(q)}x)^{p-1}, U_t^{(q)}x) + b \|U_t^{(q)}x\|_{p(t)}^{p(t)}.$$
 (IV)

Notice that the above formula (III),

$$\frac{\mathrm{d}}{\mathrm{d}t}\log\varphi(t) = \frac{p'(t)}{p^2(t)\|U_t^{(q)}x\|_{p(t)}^{p(t)}} \Big[\mathrm{Ent}((U_t^{(q)}x)^{p(t)}) \\ -\frac{p(t)^2}{p'(t)}\varepsilon((U_t^{(q)}x)^{p(t)-1}, U_t^{(q)}x) - \frac{b'(t)p(t)^2}{p'(t)}\|U_t^{(q)}x\|_{p(t)}^{p(t)}\Big].$$
(V)

Since $b(t) = b(\frac{1}{p} - \frac{1}{p(t)})$, $p(t) = 1 + (p-1)e^{\frac{2t}{a}}$, then $b'(t) = \frac{p'(t)}{p(t)^2}$, $p'(t) = \frac{2}{a}(p-1)e^{\frac{2t}{a}}$. From which follows that $\frac{p(t)^2}{p'(t)} = \frac{ap(t)^2}{2(p(t)-1)}$, and $\frac{b'(t)p(t)^2}{p'(t)} = b$. Compare (IV) and (V), then $\frac{d}{dt}\log\varphi(t) \leq 0$, thus, $\frac{d}{dt}\varphi(t) \leq 0$. Therefore, $\varphi(t) \leq \varphi(0) = ||x||_p$. Since the subset of invertible positive elements in $D(\varepsilon)$ is dense in all $L^p(\Gamma_q(\mathcal{H}), \tau_q)$ for all p > 1 (see the above Proposition 2.6), and since $\varphi(t)$ is continuous in the operator norm, which in turn yields the hypercontractivity of $\{U_t^{(q)}\}$.

Biane (see [13, Corollary 1]) derived a logarithmic Sobolev inequality from strictly hypercontractivity. In fact, if a = 1 and b(t) = 0 in the above Theorem 3.1, the following direct consequence shows that strictly hypercontractivity and the logarithmic Sobolev inequality in [13, Corollary 1] is equivalent.

Corollary 3.1 The conditions are the same as in the above Theorem 3.1. Then the following statements are equivalent:

- (1) $\|U_t^{(q)}x\|_{p(t)} \leq \|x\|_p$ for all $x \in \Gamma_q(\mathcal{H}), \forall p > 1, \forall t \geq 0;$
- (2) $\operatorname{Ent}(|x|^2) \leq 2 \varepsilon[x]$ for all $x \in D(\varepsilon)$.

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