Estimates for the Poisson kernels and their derivatives 
on rank one $NA$ groups

by

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Abstract. For rank one solvable Lie groups of the type $NA$ estimates for the Poisson kernels and their derivatives are obtained. The results give estimates on the Poisson kernel and its derivatives in a natural parametrization of the Poisson boundary (minus one point) of a general homogeneous, simply connected manifold of negative curvature.

The class $NA$ of solvable Lie groups has attracted considerable attention in recent years (cf. e.g. [B], [BBE], [V1], [V2]). We say that a Lie group $G$ is of the form $NA$ if it is a semidirect product of a nilpotent group $N$ extended by an Abelian group $A$. The name $NA$ comes from the most important examples of such groups: the $NA$ part of the Iwasawa decomposition $NAK$ of a semisimple group (non-compact, finite center). The symmetric space $NAK/K$ admits a simply transitive group of isometries of the form $NA$ acting on the left and so can be identified with $NA$.

Also every proper homogeneous cone $Ω$ in $R^n$ admits a simply transitive group of linear transformations which is of the form $NA$ (see [V1]), and every bounded homogeneous domain $D ⊂ C^n$ admits a simply transitive group of biholomorphic transformations of the form $NA$ (see [P]).

We say that a group $NA$ is of rank one if $A$ is one-dimensional and in the adjoint action of the Lie algebra $A$ of $A$ on the Lie algebra $N$ of $N$ the real parts of the eigenvalues of $ad_H$ for $H ∈ A$ are positive. $NA$ groups of rank one can be equipped with a left-invariant riemannian metric for which the sectional curvature is negative. In fact, all the homogeneous riemannian manifolds of negative curvature are of this form [He].

All known examples of non-compact riemannian harmonic spaces, also the non-symmetric ones, have the form of a rank one $NA$ group, $N$ being a so-called group of the Heisenberg type [DR].

1991 Mathematics Subject Classification: Primary 22E25; Secondary 31B25, 43A85.

The authors were supported by KBN grant 2P301 051 07.
Let $L$ be a left-invariant subelliptic operator on a group $S = NA$. Bounded $L$-harmonic functions have been studied extensively on symmetric spaces, $L$ being the Laplace–Beltrami operator. For a number of results, like the Fatou theorem, the identification of the symmetric space with the $NA$ part of the Iwasawa decomposition has been essential. For general $NA$ groups and general degenerate elliptic operators bounded harmonic functions were investigated in e.g. [R], [D1], [DH1], [DH2]. These functions are all of the form

$$F(s) = \int_{N/N_0} f(s \cdot y) \nu(y) \, dy,$$

where $N_0$ is an $A$-invariant subgroup of $N$, $s \cdot y$ stands for the action of an element $s \in S$ on $s/N_0 A = N/N_0$ and $\nu$ is a positive, integrable function on $N/N_0$ which we call the Poisson kernel. For general $NA$ groups the following estimates have been proved (cf. [D] and [DH2]).

Let $g$ be an $N$-invariant distance in $N/N_0$. We have

(i) There exists $\eta > 0$ such that $\int_{N/N_0} g(y)^n \nu(y) \, dy < \infty$.

(ii) For every multi-index $I$ there are constants $c, M > 0$ such that $|D^I \nu(y)| \leq c(1 + g(y))^M$.

(iii) There exist $c, \varepsilon > 0$ such that $\nu(y) \leq c(1 + g(y))^{-\varepsilon}$.

Properties (i)–(iii) seem to be the best estimates for $\nu$ which can be expressed in terms of a norm in $N/N_0$ for multidimensional $A$. They are, however, sufficient to prove a satisfactory Fatou type theorem about the almost everywhere convergence of the Poisson integrals of functions in $L^p, 1 < p \leq \infty$, to their boundary values ([D], [DH1], [DH3], cf. also [So]). If $NA$ is a harmonic space and $L$ is the Laplace–Beltrami operator, then a formula for $\nu$, very similar to the corresponding one for symmetric spaces of rank one, is proved in [DR]. It follows that in this case

$$\nu(z) \simeq c g(z)^{-2Q},$$

where $\| \cdot \|$ is a specific homogeneous gauge on $N$ and $Q$ is the homogeneous dimension of $N$.

This has been our starting point for a search of better estimates on $\nu$ and their derivatives in the case of a general rank one $NA$ group.

In the case of a rank one $NA$ group every degenerate second order elliptic operator can be written in the form

$$Lf(xa) = \left( (a \partial_a)^2 - \gamma a \partial_a + \sum_{i=1}^{m} \sigma_a(B_i)^2 + \sigma_a(B) \right) f(xa),$$

where $\sigma_a = e^{a a} a H$, $A = RH$ and $B_1, \ldots, B_m$ are left-invariant vector fields on $N$.

By an application of the potential theoretic methods discovered by Alano Ancona [A], which he used to describe the minimal positive harmonic functions on riemannian spaces of negative curvature, the following estimate has been proved in [D2], [D3]:

$$c^{-1}(1 + |x|)^{-\alpha - Q} \leq \nu(x) \leq c(1 + |x|)^{-\alpha - Q},$$

where $Q$ is the sum of the real parts of the eigenvalues of $ad_H$ acting on $\mathcal{N}$. The proofs are based on a boundary Harnack inequality for positive harmonic functions on $NA$.

In [D2] and [D3] the geometry of negatively curved manifolds is used to estimate the Poisson kernel for an $NA$ group. In the present paper we go in the opposite direction: all our arguments are based on some group invariance. We do not use either geometry or the potential theoretic methods, the latter not being adaptable for estimating the derivatives of $\nu$. However, our results give estimates on the Poisson kernel and its derivatives in a natural parametrization of the Poisson boundary (minus one point) of a general homogeneous, simply connected manifold of negative curvature.

We obtain the following estimates for the derivatives of $\nu$ (see Theorem (5.1)):

$$|X^I \nu(x)| \leq C(1 + |x|)^{-Q - \gamma - \|I\| (\log(2 + |x|))^{\|I\|_o},$$

where the norm $\cdot$ is as in (0.20), $\|I\|$ is a suitably defined length of the multi-index and $\|I\|_o$ is a certain number depending on $I$ and the nilpotent part of $ad_H$. $\|I\|_o$ is equal to 0 when the action of $H$ on $N$ is diagonal.

To prove (*) we are going to revisit a probabilistic method used in [DH1].

The idea goes back to Malliavin [M] (cf. [T]).

We consider the diffusion $s(t) = x(t)a(t)$ generated by $L$ on $NA$. For a fixed continuous function $a : \mathbb{R}^+ \ni t \rightarrow a(t) \in \mathbb{R}^+$ the “horizontal component” $x(t)$ under the condition that the “vertical component” is $a$, is the diffusion on $N$ generated by the time dependent operator

$$\sum_{i=1}^{m} \sigma^{a(t)}(B_i)^2 + \sigma^{a(t)}(B).$$

Thus given a trajectory $a$ of the Brownian motion on $\mathbb{R}$ associated with the operator $\partial_t^2 - \gamma \partial_t = (a \partial_a)^2 - \gamma a \partial_a$ with $a = e^t$ we consider

$$L_a = \sum_{j=1}^{m} \Phi_t(B_j)^2 + \Phi_t(B) - \partial_t,$$

where $\Phi_t = \sigma^{a(t)}$. Let $P_a(s, t, x), 0 \leq s < t < \infty, x \in N$, be the fundamental solution of $L_a$. Then $\lim_{t \rightarrow \infty} P_a(0, t, x)$ exists and

$$X^I \nu^a(x) = E_{X^I} X^I P_a(0, t, x),$$

where $\nu^a(z) \simeq c g(z)^{-2Q},$
where \( \nu^x \) is the harmonic measure corresponding to \( x_\infty \), i.e.

\[
P(\exp x_\infty) = \int f(y) \nu^y(y) \, dy
\]

and \( E_x \) is the integral with respect to the Wiener measure on \( C(\mathbb{R}) \) with \( a(0) = x \).

The proof of estimate (**) consists basically of three steps. First we prove the existence of \( P_a(0, \infty, x) \) and some estimates of its derivatives (see Theorem (4.20)). Next, in Theorem (5.7), we estimate the integral \( E_x X^f P_a(0, \infty, x) \). Finally, we prove equality (***) (Lemma (5.11)).

Section 4 is devoted to estimation of \( P_a(0, \infty, x) \). The crucial point is the behavior of the trajectory \( a \). Of course \( a(t) \approx -e^{-t} \) as \( t \to \infty \). The following three quantities are of interest: \( A_d = \int_0^\infty e^{2x(0) t} \, dt \) with an appropriate positive \( d \), \( \Lambda = \max_{0 \leq t < \infty} a(t) \) and \( \lambda = \min_{0 \leq t < \infty} a(t) \), where \( \zeta = \min \{ t : a(t) = \Lambda \} \). In Theorem (4.20) we formulate our estimates in terms of \( A_d \), \( \Lambda \), \( \lambda \). To prove them we develop a quite general approach to evolutions with continuous coefficients on \( N \). This is described in Section 3.

The next step is to study the integral \( E_x X^f P_a(0, \infty, x) \). Although we do not know the joint distribution of \( A_d \), \( \Lambda \), \( \lambda \), we are able to define a stopping time \( \tau \) and estimate the probability of the set \( \{ a : A_d^1/4 \approx e^{\zeta^1} \} \), \( \Lambda(\Theta, a) \approx k_2 \), \( \lambda(\Theta, a) \approx k_3 \} \) in such a way that it suffices to obtain an appropriate estimate of \( E_x \). This requires a number of lemmas about the behavior of the Brownian motion with a negative drift. They are given in Section 2. The appropriate estimate is

\[
E_x X^f P_a(0, \infty, x) \leq C e^{\gamma x}
\]

and it is proved in Lemma (5.7). The rest follows by a homogeneity argument described at the beginning of Section 5. Finally, we show that (***)) implies (**) (see Lemma (5.11)).

Acknowledgments. This paper was completed during the Spring of 1996 when the authors were visiting the following institutions: The University of Göteborg (Ewa Damek), The Mittag-Leffler Institute, Stockholm (Andrzej Hulanicki) and The Washington University in St. Louis (Jacek Zienkiewicz). All three authors would like to express their deep gratitude for hospitality and very stimulating environment to their hosts: Professor Peter Sjögren of the University of Göteborg, Professor Gestur Olafsson, the Director of the program on Analysis on Lie Groups at The Mittag-Leffler Institute, and Professor Guido Weiss of Washington University.

The authors are also grateful to Waldemar Hebisch for a number of illuminating remarks concerning the content of this paper. Special thanks are due to the referee and to Jerzy Trzeciak for correcting a number of errors throughout the paper.

Preliminaries. Let \( \mathcal{N} \) be a nilpotent Lie algebra. We fix a basis \( \{ \mathbf{B}_\alpha \}_{\alpha \in \Omega} \) of \( \mathcal{N} \). Let

\[
\Delta = \sum_{\alpha \in \Omega} \mathbf{B}_\alpha^2 \quad \text{and} \quad \bar{\Delta} = I - \Delta,
\]

\[
\bar{\Delta} = \sum_{\alpha \in \Omega} \bar{\mathbf{B}}_\alpha^2 \quad \text{and} \quad \bar{\bar{\Delta}} = I - \bar{\Delta},
\]

where \( \bar{X} \) is the right-invariant vector field on \( N \) corresponding to the element \( X \in \mathcal{N} \).

Every element of the enveloping algebra of \( \mathcal{N} \) is a sum of elements

\[
\mathbf{B}^I = \prod_{\alpha \in \Omega} \mathbf{B}_\alpha^{i_\alpha},
\]

where \( I = \{ i_\alpha \}_{\alpha \in \Omega} \) and \( i_\alpha \) are non-negative integers. We write

\[
|I| = \sum_{\alpha \in \Omega} i_\alpha.
\]

The operators \( \Delta \) and \( \bar{\Delta} \) are positive, essentially self-adjoint on \( C_c^\infty(N) \subset L^2(N) \) so the operators \( \Delta^s \) and \( \bar{\Delta}^s \) are well defined for arbitrary \( s \in \mathbb{R} \). We have

\[
\bar{\Delta}^s \bar{\Delta}^t = \Delta^{s+t} \quad \text{for} \quad s, t \in \mathbb{R}.
\]

Of course, \( X \bar{\Delta}^s = \bar{\Delta}^s X \) for every \( X \in \mathcal{N} \) and \( s \in \mathbb{R} \).

We introduce the Sobolev norms:

\[
\|u\|_s^2 = \langle \bar{\Delta}^s u, u \rangle = \| \bar{\Delta}^{s/2} u \|_{L^2}^2, \quad s \in \mathbb{R}, u \in C_c^\infty(N).
\]

By the spectral theorem, \( s \leq t \) implies \( \|u\|_s \leq \|u\|_t \).

Let \( \varrho(x) \) be a riemannian distance of \( x \) from \( e \in N \). For the unit ball

\[
B(1) = \{ x : \varrho(x) < 1 \}
\]

and every \( s \) there exist constants \( C_s \) and \( c_s \) such that for \( f \in C_c^\infty(B) \) we have

\[
C_s^{-1} \| \bar{\Delta}^{s/2} f \|_{L^2}^2 \leq \| \bar{\Delta}^{s/2} f \|_{L^2}^2 \leq C_s \| \bar{\Delta}^{s/2} f \|_{L^2}^2,
\]

\[
c_s^{-1} \|f\|_{L^2} \leq \|f\|_{L^2} \leq c_s \|f\|_{L^2},
\]

where \( H_0^s \) is the ordinary euclidean Sobolev space on \( B \). Accordingly, on each \( H_0^s \) the operator \( \bar{\Delta}^{s/2} \) is elliptic of order \( s \), as for \( \phi \in C_c^\infty(B) \) the commutator \( [\bar{\Delta}^{s/2}, \phi] \) is of order \( s - 1 \), i.e.

\[
\| [\bar{\Delta}^{s/2}, \phi] u \|_{L^2(B)} \leq c_\phi \| \bar{\Delta}^{(s-1)/2} u \|_{L^2(B)}.
\]
Let \( \{ \nu_t \}_{t > 0} \) be the semigroup of positive measures on \( N \) generated by \( -\tilde{A} \). Then

\[
\nu_t = e^{-t} p_t,
\]

where \( p_t \) are the smooth probability measures in the semigroup generated by the elliptic operator \( \tilde{A} \). The following well known estimate for the semigroup generated by the elliptic Laplacian \( \tilde{A} \) goes back to Nelson and Aronson and is not difficult to prove (cf. e.g. [Ro]):

\[
(0.1) \quad p_t(x) \leq ct^{-(\dim N)/2} e^{-\beta t|x|^2/4}, \quad 0 < t \leq 1,
\]

for some positive \( c \) and \( \beta \).

Let \( R \) be a fixed positive number and let \( f \in C^\infty_c(N) \) be such that

\[
(0.2) \quad 0 \leq \phi(x) \leq 1, \quad \text{supp} \phi \subset B(R/2)^c, \quad \phi(x) = 1 \text{ for } x \in B(R)^c.
\]

The following estimate is well known (cf. e.g. [Ro]); we include an easy proof.

(0.3) **Lemma.** For every \( r > 0 \) and every multi-index \( I \) there are positive constants \( c_I \) and \( \eta > 0 \) such that

\[
\left( \int_{B(r/2)^c} |\tilde{B}^I p_t(x)| dx \right)^2 \leq c_I e^{-\eta x}, \quad 0 \leq t \leq 1.
\]

**Proof.** Let \( r \geq R \). We have

\[
(0.4) \quad \left( \int_{B(r/2)^c} |\tilde{B}^I p_t(x)| dx \right)^2 \leq \left( \int_N |\phi(x)\tilde{B}^I p_t(x)| dx \right)^2
\]

\[
\leq c \int_N (\phi(x)\tilde{B}^I p_t(x))^2 e^{\phi(x)} dx
\]

\[
\leq c \sum_{|J| \leq 2|I|} \int_N |\tilde{B}^J p_t(x)| \cdot \phi(x) p_t(x) e^{\phi(x)} dx
\]

\[
\leq c \sum_{|J| \leq 2|I|} \int_N |\tilde{B}^J p_t(x)|^2 dx \cdot \phi(x)^2 p_t(x)^2 e^{2\phi(x)} dx,
\]

where \( \phi \) satisfies (0.2). Since

\[
\|\tilde{B}^J u\|_{L^2} \leq c\|\tilde{A}^{[J]/2+1} u\|_{L^2}
\]

(cf. [N]), we have

\[
\int_N |\tilde{B}^J p_t(x)|^2 dx \leq c \int_N |\tilde{A}^{[J]/2+1} p_{t/2} * p_{t/2}(x)|^2 dx
\]

\[
\leq \|\tilde{A}^{[J]/2+1} p_{t/2}\|_{L^2}^2 \|p_{t/2}\|_{L^2}^2.
\]

Hence, by the spectral theorem and (0.1) for some \( d = d_t \) and \( 0 < t \leq 1 \) we obtain

\[
\int_N |\tilde{B}^I p_t(x)|^2 dx \leq c t^{-d}.
\]

By (0.2), the second factor on the right hand side of (0.4) is estimated by

\[
\int_N \psi(x)^2 p_t(x)^2 e^{2\phi(x)} dx \leq C e^{-\eta'/t}
\]

for some \( \eta' > 0 \), which completes the proof.

Consequently, for every multi-index \( I \) there are positive constants \( c_I \) and \( \eta \) such that

\[
(0.5) \quad \|\tilde{B}^I (\phi \nu_t)\|_{L^1} \leq c_I e^{-\eta(t+1)} \quad \text{for all } t > 0.
\]

In particular,

\[
(0.6) \quad \|A (\phi \nu_t)\|_{L^1} \leq c e^{-\eta(t+1)} \quad \text{for all } t > 0.
\]

For \( 0 < s < 1 \) and \( f \in \mathcal{D}(\tilde{A}) \) we have

\[
\tilde{A}^s f = c \int_0^\infty t^{-s} (\nu_t * f - f) \frac{dt}{t} = \lambda^s * f,
\]

where \( \lambda^s \) is the distribution given by

\[
\langle \lambda^s, f \rangle = c \int_0^\infty t^{-s} (\nu_t * f - f(e)) \frac{dt}{t}.
\]

For a fixed radius \( R \) and \( \phi \) as in (0.2) we define

\[
(0.7) \quad \mu^{(s)} = c \int_0^\infty t^{-s} \phi(t) \frac{dt}{t}
\]

for \( s < 1 \) and we note that by (0.6) the integral is absolutely convergent. It also follows that \( \mu^{(s)} \) is a smooth measure. Let

\[
\lambda^{(s)} = \lambda^s - \mu^{(s)}, \quad \tilde{A}^{(s)} f = \lambda^{(s)} * f, \quad M^{(s)} f = \mu^{(s)} * f.
\]

Of course, if \( \text{supp } f \subset B(R)^c \), then \( \langle \lambda^{(s)}, f \rangle = \langle \mu^{(s)}, f \rangle \), which implies

\[
\text{supp } \lambda^{(s)} \subset B(R).
\]

We then have

\[
(0.8) \quad \tilde{A}^s = \tilde{A}^{(s)} + M^{(s)} \quad \text{for } s < 1.
\]

But since for arbitrary \( t \in \mathbb{R}^+ \), \( \tilde{A}^t = \tilde{A}^k \tilde{A}^s \), where \( k \) is a natural number, (0.8) and (0.6) imply

\[
(0.9) \quad \tilde{A}^s = \tilde{A}^{(s)} + M^{(s)} \quad \text{for all } s \in \mathbb{R},
\]
where $\Lambda^{(s)}$ is convolution on the left by a compactly supported distribution and $M^{(s)}$ is convolution on the left by a smooth bounded measure such that for every multi-index $I$,

\begin{equation}
\|B_f \mu^{(s)}\|_{L^1} \leq c_I.
\end{equation}

\begin{equation}
(0.11) \text{Lemma. For all } s_1 > 0 \text{ and } 0 < s_2 < 1, \lambda^{(s_2)} \ast \mu^{(s_1)} \text{ is an integrable function.}
\end{equation}

Proof. We have

$$\lambda^{(s_2)} \ast \mu^{(s_1)} = c \int_0^\infty u^{-s_2-1} \int_0^u \int_0^u \frac{v_t \ast (\phi v_t)}{t^{s_1-1}} dt du.$$ 

Hence, since $\phi v_t \in D(\Delta)$,

\begin{align*}
\|\lambda^{(s_2)} \ast \mu^{(s_1)}\|_{L^1} &\leq c \int_0^\infty u^{-s_2-1} \int_0^u \int_0^u \|D(\phi v_t)\|_{L^1} dt du \\
&\leq c \int_0^\infty u^{-s_2-1} \int_0^u \int_0^u \|\phi v_t\|_{L^1} dt du \\
&\leq c \int_0^\infty u^{-s_2-1} \int_0^u \int_0^u \min\{1, u\} e^{-u/(\gamma+t+1)} dt du,
\end{align*}

which is finite.

\begin{equation}
(0.12) \text{Corollary. For a fixed radius } R > 0 \text{ and arbitrary } s_1 > 0 \text{ and } s_2 > 0 \text{ there is a constant } c = c(R, s_1, s_2) \text{ such that}
\end{equation}

\begin{equation}
\|\Lambda^{(s)} M^{(s)} f\|_{L^1} \leq c \|f\|_{L^2}.
\end{equation}

Let $B = \{B_1, \ldots, B_k\}$ be a generating set of the Lie algebra $\mathcal{N}$. An absolutely continuous curve $\gamma : [0, 1] \to \mathcal{N}$ is called $B$-admissible if

$$\frac{d}{dt} \gamma(t) = \sum_{j=1}^k \alpha_j(t) B_j.$$ 

We write

$$\|\gamma\|_B = \sqrt{\sum_{j=1}^k \alpha_j(t)^2 dt}$$

and for $x \in \mathcal{N}$,

$$\|x\|_B = \inf\{\|\gamma\|_B : \gamma \text{ is } B\text{-admissible}, \gamma(0) = e, \gamma(1) = x\}.$$ 

If $B$ is a generating set, then for every $x \in \mathcal{N}$ there is a $B$-admissible curve $\gamma$ such that $\gamma(0) = e$ and $\gamma(1) = x$ (cf. e.g. [V3]).

If the generating set is the basis $\{B_0\}$, then

$$|x|_{B_0} = \varrho(x)$$

is the riemannian distance of $x$ from $e$ in $\mathcal{N}$.

It is well known [V3] and not difficult to prove that for a generating set $B$ contained in a basis $\{B_0\}$ there is a $\delta \geq 1$ such that

$$|x|_B \leq \varrho(x)^{1/\delta} \text{ for } \varrho(x) \leq 1.$$ 

Let $\Phi$ be an automorphism of the Lie algebra $\mathcal{N}$ and let $\Phi B = \{\Phi B_1, \ldots, \Phi B_k\}$. In view of the above formula, it is easy to verify that

\begin{equation}
(0.13) \text{ } |x|_{\Phi B} \leq |\varrho^{\Phi^{-1}}|^{1/\delta} |\varrho^{\Phi^{-1}}|^{1/\delta},
\end{equation}

where $|\varrho^{\Phi^{-1}}|$ is the norm of the linear operator $\varrho$ computed with respect to the scalar product defining $\varrho$.

\begin{equation}
(0.14) \text{Kohn's Lemma. Let } B = \{B_1, \ldots, B_k\} \text{ be a generating set of the Lie algebra } \mathcal{N} \text{ and let } \Phi \text{ be an automorphism of } \mathcal{N}. \text{ Let } X_1 = \Phi B_1, \ldots, X_k = \Phi B_k \text{ and }
\end{equation}

$$L_\Phi = \sum_{j=1}^k X_j^2.$$ 

Then there exist $c_1$ and $c_2 > 0$ which depend only on the algebra $\mathcal{N}$ and the set $B_1, \ldots, B_k$ such that

$$|A^{1/2} u|_{L^2} \leq c \|1 + |\varrho^{-1}|\|^{1/\delta} ((1 - L_\Phi) u, u)$$

for every $u \in C_c^\infty(\mathcal{N})$.

Proof. First we show that

\begin{equation}
(0.15) \text{ } \|f_h - f\|_{L^2}^2 = \int_\mathcal{N} |f(xh) - f(x)|^2 dx \leq \|A^{1/2} u\|_{L^2}^2 \sum_{j=1}^h \|B_j f\|_{L^2}^2.
\end{equation}

Indeed, let $\gamma$ be a $B$-admissible curve such that $\gamma(1) = h$. Then

\begin{equation}
(0.16) \text{ } \int_\mathcal{N} |f(xh) - f(x)|^2 dx
\end{equation}

$$= \int_0^1 \left| \int_0^t \frac{1}{s} \partial_t f(x \gamma(t)) dt \right|^2 dx
\end{equation}

$$\leq \left( \int_0^1 \left( \sum_j |\alpha_j(t)|^2 \right)^2 \frac{1}{s} \right) \left( \sum_j \left| B_j f(x \gamma(t)) \right|^2 dt \right)^2 dx$$

$$\leq \left( \int_0^1 \left( \sum_j |\alpha_j(t)|^2 \right)^2 \frac{1}{s} \right) \left( \sum_j \left| B_j f(x \gamma(t)) \right|^2 dt \right)^2 dx$$
Let $D$ be a derivation of $N$. The automorphism $e^{tD}$ of $N$ defines an automorphism $\sigma^t$ of $N$ by
\[ \sigma^t(\exp X) = \exp[e^{tD}X]. \]

Clearly, $\sigma^t = e^{tD}$.

Let $N^C$ be the complexification of $N$. We define
\[ N^C = \{ X \in N^C : \exists k > 0 \quad (D - \lambda I)^k x = 0 \}. \]

Then
\[ (0.17) \quad N = \bigoplus_{\Re \lambda \geq 0} V_\lambda, \]
where
\[ V_\lambda = V_{\lambda} = (N^C_k \oplus N^C_k) \cap N \quad \text{if } \Re \lambda \neq 0, \]
\[ V_\lambda = N^C_k \cap N \quad \text{if } \Re \lambda = 0. \]

We specify: since $\text{ad}_H$ is a derivation of the Lie algebra $N$ we have
\[ (0.18) \quad X \in V_{\lambda_1} \land Y \in V_{\lambda_2} \Rightarrow [X, Y] \in V_{\lambda_1 + \lambda_2}. \]

Of course, $V_{\lambda_1} \neq 0$ and $V_{\lambda_2} \neq 0$ does not imply $V_{\lambda_1 + \lambda_2} \neq 0$.

From now on we assume
\[ (0.19) \quad \text{If } V_\lambda \neq 0, \text{ then } \Re \lambda > 0. \]

Under this assumption, $(0.17)$ is a gradation of $N$. Let us order $\lambda$'s so that
\[ 0 < \Re \lambda_1 \leq \ldots \leq \Re \lambda_k. \]

Let $(\cdot, \cdot)$ be an arbitrary fixed inner product in $N$. We define
\[ (X, Y) = \int_0^\infty \langle \sigma_t X, \sigma_t^{-1} Y \rangle dt, \quad \|X\| = \sqrt{(X, X)}. \]

Let
\[ (0.20) \quad |X| = (\inf\{e^t > 0 : \|\sigma_t X\| \geq 1\})^{-1}. \]

We write
\[ |\exp X| = |X|. \]

Since for $X \neq 0$,
\[ \lim_{t \to +\infty} \|\sigma_t X\| = 0 \quad \text{and} \quad \lim_{t \to -\infty} \|\sigma_t X\| = \infty \]
and the function $t \to |\sigma_t^* X|$ is increasing, it follows that
\[ (0.21) \quad \text{for every } Y \neq 0 \text{ there is precisely one } t \text{ such that } Y = \sigma^*_t X, \quad |X| = 1, \quad |Y| = e^t. \]

First we fix an inner product $(\cdot, \cdot)$ in $N$ in such a way that the spaces $V_{\lambda_1}, \ldots, V_{\lambda_k}$ are mutually orthogonal, and an orthonormal basis $X_1, \ldots, X_n$...
Accordingly, the enveloping algebra of $\mathcal{N}$ is identified with the polynomials in $X_1, \ldots, X_n$. We introduce a bilinear inner product in the enveloping algebra of $\mathcal{N}$ by
\[
\langle X_1 \otimes \ldots \otimes X_r, Y_1 \otimes \ldots \otimes Y_r \rangle = \prod_{j=1}^{r} \langle X_j, Y_j \rangle.
\]
We denote by $V^r$ the symmetric tensor product of $r$ copies of $V_\lambda$, which, since (0.17) is a gradation of $\mathcal{N}$, is identified with a linear subspace of the enveloping algebra of $\mathcal{N}$. For a sequence $I = (i_1, \ldots, i_k)$ of non-negative integers let
\[
(0.22) \quad X^I = X_1^{i_1} \ldots X_k^{i_k}, \quad \text{where } X_j^{i_j} \in V_j^{i_j}.
\]
We have
\[
\sigma_+^I X^I = \sigma_+^{i_1} X_1^{i_1} \ldots \sigma_+^{i_k} X_k^{i_k}.
\]
Since
\[
\|\sigma_+^{i_1} v_1 \ldots v_k\| = \|\sigma_+^{i_1} v_1 \ldots v_k\| \leq c e^{\delta \lambda (1 + |I|) \dim v_1 \ldots v_k - 1},
\]
we have
\[
(0.23) \quad \|\sigma_+^{I} X^I\| \leq \prod_{j=1}^{k} \|\sigma_+^{i_j} v_1^{i_j} \ldots v_k^{i_j}\| \|X_j^{i_j}\|
\]
\[
= \exp \left( \sum_{j=1}^{k} i_j [d_j t + D_j \log (1 + |t|)] \right) \prod_{j=1}^{k} \|X_j^{i_j}\|,
\]
where $d_j = \Re \lambda_j$ and $D_j = \dim V_{\lambda_j} - 1$.

1. Poisson kernel. Let $S$ be a solvable Lie algebra of a rank one solvable Lie group. It is the sum $S = \mathcal{N} + A$ of its nilpotent ideal $\mathcal{N}$ and a one-dimensional algebra $A = \mathbb{R}$. We assume that
\[
(1.0) \quad \text{there exists } H \in A \text{ such that the real parts of all the eigenvalues of } \text{ad}_H : \mathcal{N} \to \mathcal{N} \text{ are positive.}
\]
Let $N, A, S$ be the connected and simply connected Lie groups whose Lie algebras are $\mathcal{N}, A, S$, respectively. Then $S = NA$ is a semidirect product of $N$ and $A = \mathbb{R}^+$. We consider a second order degenerate elliptic left-invariant operator
\[
L = \sum_{i,j=0}^{m} \alpha_{ij} Y_i Y_j + Y,
\]
on $S$ such that $Y_0 = H$ and $Y_1(e), \ldots, Y_m(e) \in \mathcal{N}$. It follows from elementary linear algebra that for $\alpha_{00} \neq 0$, $L$ can be written in the form
\[
L = \alpha_{00} (H + Y_0)^2 + \sum_{j=1}^{m} Y_j^2 + Y',
\]
where $Y'_0, \ldots, Y'_m$ are left-invariant vector fields on $S$ such that $Y'_0(e), \ldots, Y'_m(e) \in \mathcal{N}$. We may assume $\alpha_{00} = 1$.

Decomposing $s \in S$ as $s = za$, $z \in N$, $a = \exp[\theta a(H + Y_0)]$, we have
\[
S = N \exp A = NA
\]
and for some $\gamma$,
\[
(1.2) \quad L = (a \partial_a)^2 - \gamma a \partial_a + \sum_{i=1}^{m} \Phi_a(B_i)^2 + \Phi_a(B),
\]
where $\Phi_a = \text{Ad}_{\exp[\theta a(H + Y_0)]}$ and $B, B_1, \ldots, B_m$ are left-invariant vector fields on $N$. If $\gamma \leq 0$ then all the bounded harmonic functions are constant. This is a consequence of a result in [BR]; (cf. [DH1]). Thus for the rest of the paper we assume $\gamma > 0$.

Let $\mathcal{H}$ be the space of bounded harmonic functions. Functions $F \in \mathcal{H}$ and $f \in L^\infty(N)$ are in a one-one correspondence established by the Poisson integral
\[
F(s) = \int_{N} f(s \cdot x) \nu(x) \, dx,
\]
where $x \to s \cdot x$ denotes the action of $S$ on $N = S/A$.

$\nu$ is a smooth, bounded positive function with $\int_{N} \nu(x) \, dx = 1$. This correspondence, i.e. the existence of $\nu$, follows from a theorem due to A. Raugi [R] (Theorems 8.4 and 9.2) applied to the semigroup $\{e^{tH}\}_{t \geq 0}$ of probability measures with the infinitesimal generator $L$ (see [D1]). Smoothness, boundedness and positivity of $\nu$ are consequences of the Harnack inequality (for the details see Theorem 3.15 of [D1], where the above properties are proved in the case of a diagonal action of $A$, but the proofs clearly generalize.)

Since [R] deals with the Poisson integrals for a general Lie group and functions harmonic with respect to a probability measure, the proof of the existence of the Poisson kernel in that generality is long and technical. In our case it is much easier. We include here the main steps (of the classical proof [R]) deriving as a by-product the formula (1.12) which we need later.
LEMMA [R]. Let \( \{Q_n\}_{n \geq 1} \) be a sequence of upper triangular \( d \times d \) matrices. If the diagonal elements \( q_n^i \), \( i = 1, \ldots, d \), satisfy

\[
\lim_{n \to \infty} |q_1^i \cdots q_n^i|^{1/n} = q_i > 0 \quad \text{and} \quad \limsup_{n \to \infty} \|Q_n\|^{1/n} \leq 1,
\]

then \( \lim_{n \to \infty} \|Q_1 \cdots Q_n\|^{1/n} \) exists and is equal to \( \sup_{i=1, \ldots, d} q_i^i \).

Therefore what we have to verify is

\[
0 < \lim_{n \to \infty} |c_i|^{1/n} \geq |a_{i1}| \geq |a_{i2}| \cdots \geq |a_{in}| \quad \text{for all } \lambda_j,
\]

and that

\[
\lim_{n \to \infty} \|Ad_a\|^{1/n} \leq 1 \quad \text{a.e.}
\]

Just as (1.7) formula (1.9) follows from the fact that \( \|Ad_a\| \) is \( \mu \)-integrable. (1.8) is equivalent to

\[
-\infty < \lim_{n \to \infty} \frac{1}{n} \log(\pi_a) \log(a_1 \cdots a_n) < 0 \quad \text{a.e.}
\]

\[
\log a_1, \log a_2, \ldots \quad \text{is a sequence of identically distributed independent random variables with values in } \mathbb{R}.
\]

By the strong law of large numbers,

\[
\lim_{n \to \infty} \frac{1}{n} \log(a_1 \cdots a_n) = \int_S \log a(s) \, d\mu(s).
\]

But

\[
\int_S \log a(s) \, d\mu(s) = \int_A \log a d\pi_A \mu(a),
\]

where \( \pi_A(xa) = a \) is the canonical homomorphism \( \pi_A : S \to S/N = A \). Since \( \pi_A \mu_a \) is the gaussian semigroup with \( (a \pi_A)^{\delta} = \gamma_a a_{\delta} \), the integral in (1.11) is easily computable and when \( \gamma > 0 \),

\[
\int_A \log a d\pi_A \mu(a) < 0.
\]

But \( \Re \lambda_j > 0 \) so (1.10) follows. Now, as in [R], [D1] notice that

\[
\bar{\mu}_2 * \nu_n = \nu_{n+1},
\]

where \( \nu_n \) is the distribution law of \( \pi(S_n) \). Therefore if

\[
\nu = \lim_{n \to \infty} \nu_n
\]

then \( \bar{\mu} * \nu = \nu \), which shows that the Poisson integrals against \( \nu \) are \( L \)-harmonic. For the regularity properties of \( \nu \) see [D1] (Theorem 3.15) and for the one-one correspondence see [R] (Theorem 8.4 for the \( \mu \)-harmonic case or e.g. [DH1] (Theorem 3.8) in the case of a differential operator).
2. Probabilistic lemmas. Let $b(\cdot)$ be the Brownian motion on $\mathbb{R}$ starting from $\chi$ and normalized so that

$$E_{\chi} f(b(t)) = \int f(\chi + y) \frac{1}{\sqrt{4\pi t}} e^{-y^2/(4t)} \, dy.$$

Let $\mathcal{F}_t$ be the $\sigma$-field generated by $(b(s) \in [a, b])$, $s < t$, $a, b \in \mathbb{R}$. Let

$$a(t) = b(t) - \gamma t \quad \text{and} \quad \alpha(t) = e^{a(t)}.$$

Let $d > 0$. For $0 \leq \delta < t \leq \infty$ we define the following Brownian random variables:

$$A_d(s, t) = \int_s^t a(u)^2 \, du, \quad A_d = A_d(0, \infty),$$

$$A(s, t) = \max_{s \leq u \leq t} a(u), \quad A = A(0, \infty),$$

$$\lambda(s, t) = \min_{s \leq u \leq t} a(u).$$

In [U] Urbanik has shown how his theory of analytic stochastic processes yields the theorem which follows. We present a direct proof which seems to be simpler.

(2.1) Theorem. Let $\chi \in \mathbb{R}$ be the starting point of the Brownian motion $b(\cdot)$. We have

$$E_{\chi} f(A_d) = c_d \gamma e^{\gamma \chi} \int_0^\infty f(\sigma) \sigma^{-\gamma/4} \exp\left(-\frac{\sigma^{\beta \chi}}{2\sigma}\right) \, d\sigma.$$

Proof. By scaling the Brownian motion and changing the variable, we see that it suffices to prove (2.2) for $d = 2$.

First we notice that

$$E_{\chi} f(A_d) = c_d \gamma e^{\chi \gamma} \int_0^\infty f(\sigma) \sigma^{-\gamma/4} \exp\left(-\frac{\sigma^{\beta \chi}}{2\sigma}\right) \, d\sigma.$$

Then

$$W_t(r) = t^{-(\kappa+3)/2} e^{-r^2/(4t)}.$$

This, by (2.3), implies that for $w \in C^\infty(\mathbb{R}^+)$ which together with all its derivatives is bounded and vanishes fast enough at $\infty$, and for

$$u(r) = r^{\kappa+1} \int_0^\infty W_t(r)w(t) \, dt,$$

we have

$$\left(\nabla^2 - \frac{\kappa - 1}{r} \partial_r\right) u(r) = r^{\kappa+1} \int_0^\infty \partial_t W_t(r)w(t) \, dt = -r^{\kappa+1} \int_0^\infty W_t(r)w'(t) \, dt.$$

Since also

$$u(r) = \int_0^\infty t^{-(\kappa+1)/2} e^{-1/(4t)}w(t^2) \frac{dt}{t},$$

we have

$$\lim_{r \to 0} u(r) = \frac{1}{\gamma} \int_0^\infty t^{-(\kappa+1)/2} e^{-1/(4t)} \, dt.$$

Let

$$u_\lambda(r) = r^{\kappa+1} \int_0^\infty W_t(r)e^{-\lambda t} \, dt.$$

Then

$$\left(\nabla^2 - \frac{\kappa - 1}{r} \partial_r\right) u_\lambda(r) = \lambda u_\lambda(r)$$

or

$$((r\partial_r)^2 - (\kappa + 1)(r\partial_r))u_\lambda(r) = \lambda r^2 u_\lambda(r).$$

We substitute

$$v_\lambda(x) = cu_\lambda(e^x), \quad \text{where} \quad c^{-1} = \int_0^\infty t^{-(\kappa+1)/2} e^{-1/(4t)} \, dt.$$

Hence

(2.4)

$$((r\partial_r)^2 - (\kappa + 1)(r\partial_r) - \lambda e^{2x}) v_\lambda(x) = 0$$

and

$$0 \leq \lambda \leq 1, \quad \lim_{x \to -\infty} v_\lambda(x) = 1, \quad \lim_{x \to \infty} v_\lambda(x) = 0.$$

Let \{T_t\}_{t \geq 0} be the semigroup of operators on $C_0(\mathbb{R})$ generated by the Schrödinger operator

$$H_\lambda = \nabla^2 - \gamma \partial_x - \lambda e^{2x} \quad \text{and} \quad \gamma = \kappa + 1.$$

By the Feynman–Kac formula, we have

$$T_t f(x) = E_x \exp \left[-\lambda \int_0^t e^{2(b(s)-\gamma s)} \, ds\right] f(b(t) - \gamma t).$$

We put $f \equiv 1$ and $t = \infty$. Then the function

$$\phi_\lambda(x) = E_x \exp \left[-\lambda \int_0^\infty e^{2(b(s)-\gamma s)} \, ds\right]$$

estimates for the Poisson kernels
is harmonic with respect to $H_\lambda$
and
\[ 0 \leq \phi_\lambda \leq 1, \quad \lim_{x \to -\infty} \phi_\lambda(x) = 1, \quad \lim_{x \to \infty} \phi_\lambda(x) = 0. \]
Therefore $v_\lambda(x) = \phi_\lambda(x)$, which completes the proof of Theorem (2.1).

(2.5) **Corollary.** For every $l \in \mathbb{R}$ and $T$ such that $\gamma T > |l|$,\n
\begin{equation}
(2.6) \quad P_0 \left[ \int_{T}^{\infty} e^{d(l(t) - \gamma t)} \, dt > e^{dl} \right] \leq \frac{c_{d,\gamma}}{\gamma} \frac{d}{\gamma + 1} \pi^{-1/2} \frac{2T^{3/2}}{\gamma^2 T^2 - l^2} e^{-(\gamma T + l)^2/(4T)},
\end{equation}

c_{d,\gamma}$ being the same constant as in (2.2).

**Proof.** By the Markov property and (2.2) we have

\begin{align*}
P_0 \left[ \int_{T}^{\infty} e^{d(l(t) - \gamma t)} \, dt > e^{dl} \right] & = \int_{-\infty}^{\infty} \frac{1}{\sqrt{4\pi T}} e^{-\left(l^2 + \gamma^2 T^2ight)/(4T)} e^{-(x^2 + \gamma^2 T^2)/(4T)} \left[ \int_{0}^{\infty} e^{d(l(t) - \gamma t)} \, dt > e^{dl} \right] \, dx \\
& = c_{d,\gamma} \int_{-\infty}^{\infty} \frac{1}{\sqrt{4\pi T}} e^{-(x^2 + \gamma^2 T^2)/(4T)} \int_{0}^{\infty} e^{-\gamma/4} \exp \left( \frac{-d \sigma}{d^2 \sigma} \right) \, d\sigma.
\end{align*}

But

\begin{equation}
c_{d,\gamma} \int_{0}^{\infty} \frac{\sigma^{-\gamma/d}}{\sigma} \, d\sigma \leq \begin{cases} c_{d,\gamma}(d/\gamma)/\xi^{-\gamma/d} & \text{if } \xi > 1, \\ 1 & \text{if } \xi \leq 1. \end{cases}
\end{equation}

Therefore

\begin{equation}
P_0 \left[ \int_{T}^{\infty} e^{d(l(t) - \gamma t)} \, dt > e^{dl} \right] \leq I_1 + I_2,
\end{equation}

where

\begin{align*}
I_1 & = \int_{-\infty}^{\infty} \frac{1}{\sqrt{4\pi T}} e^{-(x^2 + \gamma^2 T^2)/(4T)} \, dx \\
I_2 & = \int_{-\infty}^{\infty} \frac{1}{\sqrt{4\pi T}} e^{-(x^2 + \gamma^2 T^2)/(4T)} c_{d,\gamma} \frac{d}{\gamma} e^{-\gamma/(l-x)} \, dx.
\end{align*}

Applying to $I_1$ the inequality

\begin{equation}
(2.7) \quad \int_{a}^{\infty} e^{-y^2/4} \, dy \leq \frac{2}{\pi} e^{-a^2/4}, \quad a > 0,
\end{equation}

we obtain

\begin{equation}
(2.8) \quad \int_{T}^{\infty} \frac{(4\pi)^{-1/2} e^{-x^2/4}}{(l+\gamma T)/\sqrt{T}} \, dx \leq \frac{\sqrt{T}}{\pi(l + \gamma T)} e^{-(l+\gamma T)^2/(4T)}.
\end{equation}

Analogously for $I_2$, we have

\begin{align*}
I_2 & = c_{d,\gamma} \frac{d}{\gamma} e^{-t} \int_{-\infty}^{\infty} \frac{1}{\sqrt{4\pi T}} e^{-(x^2 + \gamma^2 T^2)/(4T)} \, dx \\
& \leq c_{d,\gamma} \frac{d}{\gamma} e^{-t} \int_{-\infty}^{\infty} \frac{1}{\sqrt{4\pi T}} e^{-x^2/4} \, dx \\
& = c_{d,\gamma} \frac{d}{\gamma} \sqrt{T} \int_{-\infty}^{\infty} e^{-(x^2 + \gamma^2 T^2)/(4T)} \, dx.
\end{align*}

(2.8) and (2.9) together give (2.6).

(2.10) **Corollary.** Let $\chi \in \mathbb{R}$ and $\eta, \, d_1, \, d_2, \, d_3$ be positive numbers.
Then there is $C = C(\eta, d_1, d_2, d_3, \chi)$ such that for every $t \geq 1$,

\begin{equation}
E_\chi \exp \left[ -\frac{\eta}{A_{d_1}(t, \infty) + A_{d_2}(t, \infty)} \right] \leq C e^{-\gamma t/4}.
\end{equation}

**Proof.** We proceed as in the proof of Corollary (2.5). Adjusting $\eta$ we may assume $\chi = 0$. By the Markov property and (2.2),

\begin{align*}
& E_0 \exp \left( -\frac{\eta}{A_{d_1}(t, \infty) + A_{d_2}(t, \infty)} \right) \\
& \quad = E_0 E_{\eta(t)} \exp \left( -\frac{\eta}{A_{d_1}(t, \infty) + A_{d_2}(t, \infty)} \right) \\
& \quad = c_{d,\gamma} \int_{-\infty}^{\infty} \frac{1}{\sqrt{4\pi T}} e^{-(x^2 + \gamma^2 T^2)/(4T)} \, dx \\
& \quad \times \int_{0}^{\infty} \sigma^{-\gamma/d} \exp \left( -\frac{\eta}{\sigma^{d_1} + \sigma^{d_2}} \right) \exp \left( \frac{-d \sigma}{d^2 \sigma} \right) \, d\sigma \, dx = I.
\end{align*}

Now

\begin{equation}
I \leq C(I_1 + I_2),
\end{equation}

where

\begin{align*}
I_1 & = \frac{1}{\sqrt{4\pi T}} e^{-(x^2 + \gamma^2 T^2)/(4T)} \\
I_2 & = \frac{1}{\sqrt{4\pi T}} e^{-(x^2 + \gamma^2 T^2)/(4T)} c_{d,\gamma} \frac{d}{\gamma} e^{-\gamma/(l-x)}.
\end{align*}
where
\[ I_1 = \int_{-\infty}^{0} \frac{1}{\sqrt{4\pi t}} e^{-[(x+\gamma t^2)/(4t)]+\gamma t} \, dx = \int_{-\infty}^{0} \frac{1}{\sqrt{4\pi t}} e^{-(x-\gamma t^2)/(4t)} \, dx, \]
\[ I_2 = \int_{0}^{\infty} \frac{1}{\sqrt{4\pi t}} e^{-(x+\gamma t^2)/(4t)} \, dx. \]

Indeed, if \( x \leq 0 \), we estimate
\[ \int_{0}^{\infty} \sigma^{-\gamma/d_1} \exp \left( -\frac{\eta}{\sigma^2 + \sigma d_3} \right) \exp \left( -\frac{e^{4\pi \sigma}}{d_1^2 \sigma} \right) \frac{d\sigma}{d_1} \, dx \]
\[ \leq \int_{0}^{\infty} \sigma^{-\gamma/d_1} \exp \left( -\frac{\eta}{\sigma^2 + \sigma d_3} \right) \frac{d\sigma}{d_1} \, dx < \infty, \]
and if \( x \geq 0 \), then
\[ e^{\gamma x} \int_{0}^{\infty} \sigma^{-\gamma/d_1} \exp \left( -\frac{\eta}{\sigma^2 + \sigma d_3} \right) \exp \left( -\frac{e^{4\pi \sigma}}{d_1^2 \sigma} \right) \frac{d\sigma}{d_1} \, dx \]
\[ \leq e^{\gamma x} \int_{0}^{\infty} \sigma^{-\gamma/d_1} \exp \left( -\frac{e^{4\pi \sigma}}{d_1^2 \sigma} \right) \frac{d\sigma}{d_1} \, dx = 1. \]

The conclusion now follows from inequality (2.7).

Let
\[ (2.11) \quad \zeta = \min\{t : a(t) = A\}. \]

(2.12) Lemma. There is a \( c > 0 \) such that
\[ (2.13) \quad P_0\{k \leq \zeta \leq k + 1\} \leq c e^{-\gamma k/8}. \]

Proof. Since \( \Lambda \geq 0 \) \( P_0 \)-almost surely,
\[ P_0\{k \leq \zeta \leq k + 1\} \leq P_0\left\{ \max_{k \leq t \leq k+1} b(t) \geq \gamma k \right\} \]
\[ \leq 2P_0\{b(k+1) \geq \gamma k\} \]
\[ = 2 \frac{1}{\sqrt{4\pi (k+1)}} \int_{0}^{\infty} e^{-x^2/(4(k+1))} \, dx, \]
which gives (2.13).

Given \( s > 0 \), we have
\[ (2.14) \quad P_0\{A(s, s+1) \geq n + \lambda(s, s+1)\} \leq e^{-(n-\gamma)^2/4}. \]

(2.15) Lemma. For every \( D \) there is a constant \( c_D \) such that for every \( n > 0 \),
\[ (2.16) \quad P_0\{A(\zeta, \zeta+1) - \lambda(\zeta, \zeta+1) \geq n\} \leq c_D e^{-nD}. \]

Proof. We have
\[ P_0\{A(\zeta, \zeta+1) - \lambda(\zeta, \zeta+1) \geq n\} \]
\[ \leq \sum_{k} P_0\{A(\zeta, \zeta+1) - \lambda(\zeta, \zeta+1) \geq n \land k \leq \zeta \leq k + 1\} \]
\[ \leq \sum_{k} P_0\{A(k, k+2) - \lambda(k, k+2) \geq n\} \]
\[ \land P_0\{k \leq \zeta \leq k + 1\}, \]

Now (2.14) implies (2.16).

We write
\[ B \sim e^k \Leftrightarrow e^k \leq B \leq e^{k+1}. \]

(2.17) Theorem. Given \( d, D \) there is \( c_D \) such that
\[ (2.18) \quad P_0\{A_d^{1/d} e^{-A} \sim n\} \leq c_D e^{-D |n|}. \]

Proof. We have to prove that for \( n \geq 1 \),
\[ (2.19) \quad P_0\{A_d^{1/d} \geq c e^n A^1\} \leq c_D e^{-D n} \]
and
\[ (2.20) \quad P_0\{e^A \geq c e^{n-1} A_d^{1/d}\} \leq c_D e^{-D n}. \]

For (2.19) we notice that \( \Lambda \geq 0 \) \( P_0 \)-almost surely. Therefore, since
\[ e^{4A} \geq A_d(0, n^2)/n^2, \]
we have
\[ P_0\{A_d^{1/d} \geq e^n A^1\} \leq P_0\{A_d(0, n^2, \infty) \geq e^n/2\} \]
\[ + P_0\left\{ A_d(0, n^2) \geq 1 \frac{e^n}{n^2} A_d(0, n^2) \right\}. \]

The second set in the above inequality is empty for \( n \geq 3 \). For the first one we can apply Corollary (2.5) because \( n^2 \approx n \) if \( n \) is large enough. Hence
\[ P_0\{A_d(0, n^2, \infty) \geq e^n/2\} \leq c_D e^{-D n}. \]

To prove (2.20) we write
\[ P_0\{e^A \geq c e^{n-1} A_d^{1/d}\} \]
\[ \leq \sum_{k} P_0\{e^{A(k, k+1)} \geq c e^{n-1} A_d^{1/d}(k, k+1) \land k \leq \zeta \leq k + 1\} \]
\[ \leq \sum_{k \geq 0} P_0\{e^{A(k, k+1)} \geq c e^{n-1} A_d^{1/d}(k, k+1)\} \]
\[ \land P_0\{k \leq \zeta \leq k + 1\}. \]

But
\[ P_0\{e^{A(k, k+1)} \geq c e^{n-1} A_d^{1/d}(k, k+1)\} \]
\[ \leq P_0\{A(k, k+1) \geq n - 1 + \lambda(k, k+1)\} \leq e^{-(n-1)^2}. \]
For a stopping time \( \tau \) we denote the shift transformation \( C(0, \infty) \to C(0, \infty) \) by \( \Theta_\tau \), i.e. \( \Theta_\tau(u)(s) = u(\tau + s) \).

(2.21) **Theorem.** Given \( a_1, k_1 \) let \( \tau \) be the stopping time defined by
\[
A_{d_1}(0, \tau) = \frac{1}{2} e^{d_1 k_1}
\]
and
\[
\Omega_{k_1, k_2, k_3} = \{ A^{1/d_1} e^{1/2} \wedge e^{d_1 (\Theta_{\tau} a)} \wedge e^{d_3 (\Theta_{\tau} a)} \wedge e^{d_3 (\Theta_{\tau} a) + 1} \wedge e^{k_3} \}
\]
Then
\[
P_x(\Omega_{k_1, k_2, k_3}) \leq c_{d_1} e^{-\gamma k_1 e^{-d_1 k_1} e^{-d_1 k_3} e^{-d_3 k_3}}
\]

**Proof.** If \( A_{d_1}(0, \tau) = \frac{1}{2} e^{d_1 k_1} \) and \( A_{d_1} \sim e^{d_3 k_3} \), then \( A_{d_1}(\tau, \infty) \geq \frac{1}{2} e^{d_1 k_1} \).

Hence
\[
P_x(\Omega_{k_1, k_2, k_3}) \leq P_x(\tau < \infty \wedge 2^{-1/d_1} e^{d_1 k_1 - k_2 - 1} e^{d_1 (\Theta_{\tau} a)} \leq A_{d_1}(\tau, \infty) \wedge k_2 - k_3 - 1}
\]
where
\[
\Omega_0 = \{ 2^{-1/d_1} e^{d_1 k_1 - k_2 - 1} e^{d_3 k_3} \leq A_{d_1}(\tau, \tau) \wedge k_2 - k_3 - 1 \}.
\]
Moreover, \( P_x(\Omega_0) = P_0(\Omega_0) \) for every \( \xi \). Therefore by the strong Markov property
\[
P_x(\tau < \infty) \Theta_{\tau} \Omega_0 = P_0(\Omega_0)
\]
and so
\[
P_x(\Omega_{k_1, k_2, k_3}) \leq P_x(A^{1/d_1} \geq e^{d_3 k_3}/2) P_0(\Omega_0).
\]
Now (2.22) follows from (2.2), Lemma (2.15) and Theorem (2.17).

### 3. Estimates of the evolution kernels I.

Let \( N \) be a nilpotent Lie group with the Lie algebra \( N \). Assume that we have a continuous family \( \theta_t \), \( t > 0 \), of automorphisms of \( N \) and a generating set \( \{ B_1, \ldots, B_m \} \) of \( N \). We consider the operator
\[
L = \sum_{j=1}^m \theta_t(B_j)^2 + \theta_t(B) - \partial_t
\]
and its fundamental solution
\[
P(s, t, x) = P(s, t)(x), \quad 0 \leq s < t < \infty, \ x \in N.
\]
\( P \) is a non-negative function on \( N \times \{(s, t) : 0 \leq s < t \} \) such that
\[
\int_N P(s, t, x) dx = 1
\]
and for \( s < u < t \),
\[
 \|X^i P(s, t)\|_{L^\infty} \leq C(1 + \xi(s, t) + \eta(s, t))^M \quad \text{if} \ c \leq t - s \quad \text{and} \quad \|X^i\| \leq 1.
\]

**Proof.** Let \( U = U_0 \times (s, t) \), where \( U_0 \) is an open set in \( N \) with compact closure and let
\[
\|X^i P(s, t)\|_{L^\infty} \leq C(1 + \xi(s, t) + \eta(s, t))^M \quad \text{if} \ c \leq t - s \quad \text{and} \quad \|X^i\| \leq 1.
\]

Let \( \phi \in C_c^\infty(U) \). Proceeding as in the proof of Theorem 5.3 in [DH2], for a constant \( C = C(\phi, U) \), we obtain
\[
\|X^i \phi(u)\|_{L^\infty} \leq C(1 + \xi(s, t))^M \quad \text{if} \ c \leq t - s \quad \text{and} \quad \|X^i\| \leq 1.
\]
whenever \( L_0 \equiv 0 \) in \( U \). Now the Kohn Lemma (0.14) implies that
\[
\|\phi(u)\|_{L^2(U)} \leq C(1 + \eta(s, t))^M \quad \text{if} \ c \leq t - s \quad \text{and} \quad \|X^i\| \leq 1.
\]

**Theorem.** For every \( i = (i_1, \ldots, i_k) \) and \( c > 0 \), there are constants \( C, M > 0 \) such that
\[
\|X^i P(s, t)\|_{L^\infty} \leq C(1 + \xi(s, t) + \eta(s, t))^M \quad \text{if} \ c \leq t - s \quad \text{and} \quad \|X^i\| \leq 1.
\]

**Proof.** Let \( U = U_0 \times (s, t) \), where \( U_0 \) is an open set in \( N \) with compact closure and let
\[
\|X^i P(s, t)\|_{L^\infty} \leq C(1 + \xi(s, t) + \eta(s, t))^M \quad \text{if} \ c \leq t - s \quad \text{and} \quad \|X^i\| \leq 1.
\]

\( \textbf{Considered as an operator on } U \). Let \( \phi \in C_c^\infty(U) \). Proceeding as in the proof of Theorem 5.3 in [DH2], for a constant \( C = C(\phi, U) \), we obtain
\[
\|X^i \phi(u)\|_{L^\infty} \leq C(1 + \xi(s, t))^M \quad \text{if} \ c \leq t - s \quad \text{and} \quad \|X^i\| \leq 1.
\]
whenever \( L_0 = 0 \) in \( U \). Now the Kohn Lemma (0.14) implies that
\[
\|\phi(u)\|_{L^2(U)} \leq C(1 + \eta(s, t)) \quad \text{if} \ c \leq t - s \quad \text{and} \quad \|X^i\| \leq 1.
\]

\( \textbf{For a } C = C(\phi, U, \epsilon) \). Iterating (3.7) we are going to prove by induction that for every positive integer \( n \) there is \( C = C(\phi, U, \epsilon, n) \) such that
\[
\|X^n \phi(u)\|_{L^2(U)} \leq C(1 + \eta(s, t) + \xi(s, t))^{2n} \quad \text{if} \ c \leq t - s \quad \text{and} \quad \|X^i\| \leq 1.
\]
Our inductive hypothesis is the following:

H. Let \( u \) be a harmonic function on \( U \), i.e. \( Lu(x, r) = 0 \) for \((x, r) \in U\), and let \( \phi \in C_0^\infty(U) \) be such that for a positive \( R \), \( B(3R) \supset \phi \subset U \). Then there exists \( C = C(n, R) \) such that

\[
\|\phi u\|_{L^2} \leq C(1 + \eta(s, t) + \xi(s, t))^{2n}\|u\|_{L^2(U)}.
\]

We write

\[
\|\tilde{A}^{(n+1)e/2}u\|_{L^2} \leq \|\tilde{A}^{e/2}\tilde{A}_0^{(e/2)}\phi u\|_{L^2} + \|\tilde{A}^{e/2}M^{(e/2)}\phi u\|_{L^2},
\]

where \(\tilde{A}_0^{(e/2)}\) and \(M^{(e/2)}\) are as in (0.9). Let \( \psi \in C_0^\infty(U) \) be a function such that \( \psi = 1 \) on \( B(R) \supset \phi \) and \( B(R) \supset \psi \subset U \). Hence, since \(\tilde{A}_0^{(e/2)}\psi u\) is harmonic on \( B(R) \supset \phi \), by the inductive hypothesis and Corollary (0.12), for a \( c = c(e, n, \gamma) \) we have

\[
\|\tilde{A}^{(n+1)e/2}u\|_{L^2} \leq \|\tilde{A}^{e/2}\tilde{A}_0^{(e/2)}\phi u\|_{L^2} + c\|u\|_{L^2}
\]

\[
\leq \|\tilde{A}^{e/2}\phi\tilde{A}_0^{(e/2)}\psi u\|_{L^2}
\]

\[
+ \|\tilde{A}^{e/2}A_0^{(e/2)}\psi u\|_{L^2} + c\|u\|_{L^2}.
\]

Since \(\tilde{A}_0^{(e/2)}\psi u\) is harmonic on \( \psi \) and

\[
\|\tilde{A}^{e/2}\tilde{A}_0^{(e/2)}\psi u\|_{L^2} \leq C_{\phi, \psi}\|\tilde{A}^{e/2}\psi u\|_{L^2}
\]

for \( v \in C_0^\infty(U) \), by the inductive hypothesis, we have

\[
\|\tilde{A}^{e/2}\phi\tilde{A}_0^{(e/2)}\psi u\|_{L^2} \leq c(1 + \eta(s, t) + \xi(s, t))^{2n}\|\tilde{A}^{e/2}\psi u\|_{L^2}
\]

\[
\leq c(1 + \eta(s, t) + \xi(s, t))^{2(n+1)}\|u\|_{L^2}.
\]

Thus (3.8) is proved.

Next applying the Sobolev inequality with respect to the \( x \) variable together with (3.8) we see that for every \( U' \subset U \subset U \) and every \( I \) as in (0.22) there are \( C = C(U', U', I) \) and \( M = M(I) \) such that

\[
C = C(U', U', I) \quad \text{and} \quad M = M(I)
\]

and

\[
\sup_{(x, r) \in U'} |X^\xi u(x, r)| \leq C(1 + \xi(s, t) + \eta(s, t))^{M}\|u\|_{L^2} \quad \text{if} \quad |X^\xi| \leq 1.
\]

Assume now that \( c_1 \leq t - s \leq c_2 \) and take \( U' \) of the form \( U' = U_0' \times (s', t') \), where \( U_0' \subset U_0, s < s' < t' < t \) and

\[
u(x, r) = f \ast P(w, r)(x), \quad w < s' < r < t'.
\]

Then, in view of (3.9), there is \( C \) such that

\[
|X^\xi(f \ast P(w, r)(x))| \leq C(1 + \xi(s, t) + \eta(s, t))^{M}\left( \int_{U_0'} |f \ast P(w, r)(x)|^2 dx dt \right)^{1/2}
\]

\[
\leq C(1 + \xi(s, t) + \eta(s, t))^{M}\|f\|_{L^2}.
\]

Therefore \( P(w, r) \in C_0^\infty(N) \) and

\[
\|X^\xi P(w, r)|_{L^2} \leq C(1 + \xi(s, t) + \eta(s, t))^{M}.
\]

Applying (3.10) to \( w < s' < r_1 < (t + s)/2 < r_2 < t' \), we obtain

\[
\|X^\xi P(w, r_2)|_{L^2} \leq C(1 + \xi(s, t) + \eta(s, t))^{M}\|X^\xi P(r_1, r_2)|_{L^2}
\]

\[
\leq C(1 + \xi(s, t) + \eta(s, t))^{M}
\]

for, possibly, another \( M \). Of course, the upper bound \( C \) for \( t - s \) can be easily removed because of (3.2).

4. Estimates of the evolution kernels II. Let \( H \) be as in (1.0) and

\[
a(t) = b(t) - \gamma t
\]

be as in (2.0). Assume that \( B, B_1, \ldots, B_m \in N \) and \( B_1, \ldots, B_m \) generate \( N \) as a Lie algebra. Let \( \sigma^t \) be the automorphism of \( N \) defined by

\[
\sigma^t(x) = \exp(\gamma t)x\exp(-\gamma t).
\]

For a fixed \( t \) let

\[
L_a(t) = \sum_{j=1}^m \tilde{A}_0^j(B_j)^2 + \Phi_{\sigma^t}(B) = \sum_{j=1}^m X_j^2 + X,
\]

where \( \Phi_{\sigma^t} = c_{\sigma^t}(t) \). For a fixed \( t \), \( L_a(t) \) is a left-invariant operator on \( N \).

We consider the operator

\[
L_a = \sum_{j=1}^m \tilde{A}_0^j(B_j)^2 + \Phi_{\sigma^t}(B) - \partial_t \quad \text{on} \quad N \times \mathbb{R}^t,
\]

i.e. \( L_a f(x, t) = L_a t f(x, t) - \partial_t f(x, t) \). Let \( L_a(s, t, x) \), \( 0 \leq s < t < \infty, x \in N \), be the fundamental solution of \( L_a \). We "dilate" \( L_a \) in an appropriate way. Namely, let

\[
L_a^\tau(t) = \sum_{j=1}^m \sigma_{\tau^t}^j \tilde{A}_0^j(B_j)^2 + \sigma_{\tau^t} \Phi_{\sigma^t}(B) - \partial_t,
\]

where \( \tau > 0 \) will be chosen later. Then, clearly,

\[
L_a(t) (f \circ \sigma^t) = (L_a(t) f) \circ \sigma^t.
\]
Let $P^r_a(s, t, x)$, $0 \leq s < t < \infty$, $x \in N$, be the fundamental solution of $L^r_a$.
In view of (4.3),
\begin{equation}
P^r_a(s, t, x) = |\det \sigma^r_a| P_a(s, t, \sigma^r(x))
\end{equation}
and
\[|\det \sigma^r_a| = e^{rQ} \text{ where } Q = \sum_j \Re \lambda_j.\]

First we estimate $P^r_a$. We put
\begin{equation}
\theta_t = \sigma^{-r}_a \Phi_t.
\end{equation}
By (0.23) we have
\begin{equation}
\|\sigma^r_a\|_{N \to N} \leq C(e^{d_1u} + e^{d_2u}).
\end{equation}

Now we choose $r$ in (4.2). Let $d_1, d_2$ be as above. Let
\begin{equation}
A = A(T_1, T_2) = A_{d_1}(T_1, T_2)^{1/d_1} + A_{d_2}(T_1, T_2)^{1/d_2}
+ A_{2d_1}(T_1, T_2)^{1/(2d_1)} + A_{2d_2}(T_1, T_2)^{1/(2d_2)}.
\end{equation}

We put
\[r = r(T_1, T_2) = \log A.\]
Of course, $r$ depends on the trajectory $a$; also, our $T_1$ and $T_2$ will vary and consequently so will $r$. In view of Lemma (4.6) we now have
\begin{equation}
\|\theta_t\|_{N \to N} \leq C((e^{a(t)} A(T_1, T_2)^{-1})^{d_1} + (e^{-a(t)} A(T_1, T_2)^{d_2}),
\|\theta_t^{-1}\|_{N \to N} \leq C((e^{a(t)} A(T_1, T_2)^{-1})^{-d_1} + (e^{-a(t)} A(T_1, T_2)^{-d_2}).
\end{equation}

We start with the following integral estimate for $P^r_a$.

\begin{equation}
P^r_a(s, t, x)e^{\eta(x)} dx \leq C,
\end{equation}
where $r = r(T_1, T_2)$.

Proof. As in [4] we take a non-negative, not identically zero function $\phi \in C_c(N)$ and we notice that
\[c^{-1} \phi + \phi(x) \leq \phi(x) \leq c \phi(x)\]
for $c = c(\phi)$. Moreover, $|X_\nu \phi + \phi(x)|$ and $|X_\nu X_\nu \phi + \phi(x)|$ are bounded functions on $N$. For fixed $s$ we write
\[\langle P^r_a(s, t), e^{\phi} \rangle \leq C\langle P^r_a(s, t), e^{\phi} \rangle\]
and
\[\frac{d}{dt} \langle P^r_a(s, t), e^{\phi} \rangle = \langle L_a(s, t), P^r_a(s, t), e^{\phi} \rangle \leq c(||\theta_t|| + ||\theta_t||^2)\langle P^r_a(s, t), e^{\phi} \rangle\]
Therefore there are constants $c_1, c_2 > 0$ such that
\[\langle P^r_a(s, t), e^{\phi} \rangle \leq c_1 \exp \left(c_2 \left(||\theta_t|| + ||\theta_t||^2\right)ight) dx.\]

Now (4.11) follows from (4.8) and Lemma (4.9).

\begin{equation}
\int_{U^c} P_a(s, t, x) dx \leq C \exp \left(-\frac{\eta}{A^{d_1} + A^{d_2}}\right),
\end{equation}
where $A = A(T_1, T_2)$.

Proof. By (4.4),
\[\int_{U^c} P_a(s, t, x) dx = \int_{U^c} e^{-rQ} P^r_a(s, t, \sigma^{-r}(x)) dx = \int_{\sigma^{-r}(U^c)} P^r_a(s, t, x) dx.\]
Since $\sigma^{-r}$ is an automorphism of $N$, by (4.7) we have
\begin{equation}
\phi(x) \leq \|\sigma^r_a\| e(\sigma^{-r}(x)) \leq C(A^{d_1} + A^{d_2}) e(\sigma^{-r}(x)).
\end{equation}
Therefore
\begin{equation}
\phi(y) \geq \frac{\eta}{A^{d_1} + A^{d_2}}\]
for $y \in \sigma^{-r}(U^c)$. So, in view of (4.11),
\[\int_{\sigma^{-r}(U^c)} P^r_a(s, t, y) e^{-rQ} P^r_a(s, t, \sigma^{-r}(x)) dx \leq C\]
and the conclusion follows.

We need the following simple lemma with almost the same proof as Lemma (0.3).

\begin{equation}
\|X^J f\|_{L^2(e^\sigma)} \leq C \sum_{|J| \leq |K|} \|X^J f\|_{L^2(e^\sigma)}^{1/2} \|X^K f\|_{L^2(e^\sigma)}^{1/2}.
\end{equation}
Indeed,
\[
\|X^I f\|_{L^2(e^\theta)}^2 \leq \sum_{J \subseteq [k]} c_J \left| \int_{\mathbb{R}^N} (X^J f(x) \cdot (X^J f(x)) e^{e^\theta}) \, dx \right|
\]
\[
\leq \sum_{J \subseteq [k]} c_J \|X^J f\|_{L^1(e^\theta)} \|f\|_{L^1(e^\theta)}.
\]

Let now \( T_2 = 0, T_2 = \infty, r = r(0, \infty) \) and \( \theta \) be defined by (4.5).

(4.17) Lemma. Let \( \beta : \Omega \to \mathbb{R}^+ \) be any function which to every trajectory \( \alpha \) assigns a non-negative number \( \beta(\alpha) \). For every multi-index \( I = (i_1, \ldots, i_k) \), there are \( C, M > 0 \) such that for every trajectory \( \alpha \), every \( x \in N \) and every \( t > \beta(\alpha) + 1 \), if \( \|X^I\| \leq 1 \) then
\[
|X^I P^\alpha_n(0, t, x) e^{e^\theta}| \leq C(1 + \xi(\beta, \beta + 1) t^{e^\theta})^M.
\]

Proof. Let \( \tilde{X}^I \) be the right-invariant differential operator corresponding to \( X^I \). Since by Theorem (4.10),
\[
\|P^\alpha_n(s, t)\|_{L^1(e^\theta)} \leq C
\]
for every \( \alpha \), every \( s > \beta(\alpha) + 1 \) and every \( 0 \leq s < t \), we have
\[
|\tilde{X}^I P^\alpha_n(0, t, x) e^{e^\theta}| \leq C\|\tilde{X}^I P^\alpha_n(0, \beta + 1, \cdot) e^{e^\theta}\|_{L^1(e^\theta)} \|P^\alpha_n(\beta + 1, t, \cdot)\|_{L^1(e^\theta)}
\]
\[
\leq C\|X^I P^\alpha_n(0, \beta + 1, \cdot) e^{e^\theta}\|_{L^1(e^\theta)}
\]
But again, in view of (2.2) and Theorem (4.10),
\[
\|X^I P^\alpha_n(0, \beta + 1, \cdot) e^{e^\theta}\|_{L^1(e^\theta)} \leq C\|P^\alpha_n(0, s, \cdot)\|_{L^1(e^\theta)} \|X^I P^\alpha_n(\beta, \beta + 1, \cdot) e^{e^\theta}\|_{L^1(e^\theta)}
\]
\[
\leq C\|X^I P^\alpha_n(\beta, \beta + 1, \cdot) e^{e^\theta}\|_{L^1(e^\theta)} \|P^\alpha_n(\beta + 1, \beta + 1, \cdot)\|_{L^1(e^\theta)}
\]
Now by Lemma (4.16) and Theorem (4.10),
\[
\|P^\alpha_n(\beta, \beta + 1, \cdot)\|_{L^1(e^\theta)} \|X^I P^\alpha_n(\beta + 1, \beta + 1, \cdot)\|_{L^1(e^\theta)} \leq \left( \frac{\|P^\alpha_n(\beta, \beta + 1, \cdot)\|_{L^1(e^\theta)}}{\|X^I P^\alpha_n(\beta, \beta + 1, \cdot) e^{e^\theta}\|_{L^1(e^\theta)}} \right)^{1/2} \sum_{|J| \leq |I|} \|X^J P^\alpha_n(\beta + 1, \beta + 1, \cdot)\|_{L^1(e^\theta)}^{1/2},
\]
which, together with Theorem (3.5), implies (4.18).

Now we are going to prove the existence of the limit
\[
\lim_{t \to \infty} P^\alpha_n(0, t, x) = P_n(0, \infty, x)
\]
and to estimate \( P_n(0, \infty) \) and its derivatives.

(4.20) Theorem. For every \( I = (i_1, \ldots, i_k) \) there are constants \( C_1, C_2, M_1, M_2 \) such that for every \( \alpha \),
\[
|X^I P_n(0, 0, x) \leq C_1 e^{-Q\log A(A^{-d_1} + A^{-d_2}) M_1 (1 + e^{e^\theta A^{-d_1} A^{-d_2}})^d_1 + (e^{e^\theta A^{-d_1} A^{-d_2}})}
\]
\[
+ e^{e^\theta A^{-d_1} A^{-d_2}} M_2 e^{-e^\theta \|A^2(A^{-d_1} + A^{-d_2})\|^2},
\]
where \( A = A(0, \infty) \) and \( \|X^I\| \leq 1 \).

Proof. Let \( \tilde{X}^I \) be the right-invariant differential operator corresponding to \( X^I \). Then
\[
\omega(s, t, x) = |\tilde{X}^I P_n(0, s, x) - \tilde{X}^I P_n(0, t, x)|
\]
\[
\leq \|\tilde{X}^I P_n(0, s, x) - \tilde{X}^I P_n(0, s, x^{-1})||P_n(s, t, y) dy.
\]
If \( \alpha \) is fixed, in view of (4.4) and (4.18), \( \tilde{X}^I P_n(0, s) \) is bounded independently of \( s > \beta(\alpha) + 1 \). Given a compact set \( K \), there is \( U_\alpha \) such that for every \( s > \beta(\alpha) + 1 \), every \( y \in U_\alpha \) and every \( x \in K \),
\[
|\tilde{X}^I P_n(0, s, x) - \tilde{X}^I P_n(0, s, x^{-1})| \leq \varepsilon.
\]

Therefore
\[
\omega(s, t, x) \leq \varepsilon + 2\|\tilde{X}^I P_n(0, s)\|_{L^1(e^\theta)} \int_{U_\alpha} |P_n(s, t, y) dy.
\]
But in view of Corollary (4.12) applied to \( T_1 = s, T_2 = \infty, \)
\[
\int_{U_\alpha} |P_n(s, t, y) dy \leq C e^{-\frac{\eta(a)}{A(s, \infty)^{d_1} + A(s, \infty)^{d_2}}},
\]
and so
\[
\omega(s, t, x) \leq \varepsilon + 2\|\tilde{X}^I P_n(0, s)\|_{L^1(e^\theta)} \int_{U_\alpha} |P_n(s, t, y) dy \leq C e^{-\frac{\eta(a)}{A(s, \infty)^{d_1} + A(s, \infty)^{d_2}}},
\]
Consequently, \( \lim_{t \to \infty} \omega(s, t, x) = 0 \) for \( x \in K \). This proves the existence of \( X^I P_n(0, 0, x) \). Also we see that \( X^I P_n(0, t, x) \) converges to \( X^I P_n(0, \infty, x) \) as \( t \to \infty \), uniformly on compact sets. Therefore, in view of Lemma (4.17), for \( A = A(0, \infty) \) we have
\[
(4.21) |X^I P_n(0, 0, x)| = \lim_{t \to \infty} |X^I P_n(0, t, x)|
\]
\[
\leq \lim_{t \to \infty} e^{-Q\log A(A^{-d_1} + A^{-d_2}) (1 + e^{e^\theta A^{-d_1} A^{-d_2}})^d_1 + (e^{e^\theta A^{-d_1} A^{-d_2}})}
\]
\[
\leq C e^{-Q\log A(\sigma^{-d_1} + \sigma^{-d_2})} \times (1 + \xi(\beta, \beta + 1) + \eta(\beta, \beta + 1)) M_2 e^{-e^\theta \gamma(e^{-\gamma(e)} \alpha)^2},
\]
Therefore
\[ |X^T P_a(0, \infty, x)| \leq C_1 e^{-Q \log A (A^{-d_1} + A^{-d_0}) M_1} \times (1 + \xi(\beta, \beta + 1) + \eta(\beta, \beta + 1)) M e^{\delta(x)/(C_2 (A^{d_1} + A^{d_2}))} \]
and the conclusion follows by Lemma (4.9).

5. Estimation of the Poisson kernel. The main goal of this section is to obtain pointwise estimates for the Poisson kernel and its derivatives in terms of the norm defined by (0.20).

(5.1) Theorem. (a) There are constants \( C_1, C_2 \) such that
\[
C_1 (1 + |x|)^{-Q - \gamma} \leq \nu(x) \leq C_2 (1 + |x|)^{-Q - \gamma}, \quad x \in N.
\]
(b) For \( I = (i_1, \ldots, i_k) \) and all \( X^I = X_i^{(i_1)} \cdots X_i^{(i_k)} \), where \( X_i^{(i_j)} \in V_i^{i_j} \), with \( \| X^I \| \leq 1 \), there are constants \( C \) such that
\[
|X^I \nu(x)| \leq C (1 + |x|)^{-Q - \gamma} \cdot \| I \|_0 \cdot \| I \|_0,
\]
where
\[
\| I \| = \sum_{j=1}^k i_j d_j, \quad d_j = \Re \lambda_j,
\]
\[
\| I \|_0 = \sum_{j=1}^k i_j D_j, \quad D_j = \dim V_{ij} - 1.
\]

Proof. Let \( \nu^X \) be the measure defined by
\[
F(\exp \chi H) = \int f(x) \nu^X(x) \, dx.
\]
Then, in view of (1.4),
\[
\nu^X = |\det \sigma^X| \nu(\sigma^{-X}(x)).
\]
The crucial estimates are:
\[
|X^I \nu^X(x)| \leq C e^{\gamma X} \quad \text{for } |x| = 1,
\]
\[
\nu^X(x) \geq C_1 e^{\gamma X} \quad \text{for } |x| = 1.
\]
Then the conclusion is obtained via a homogeneity argument. Indeed, for \( y \in N \) by (0.21) there is exactly one \( \chi \) such that \( e^{-X} = |y| \) and \( y = \sigma^{-X}(x) \) with \( |x| = 1 \).
We then apply (0.23) to obtain for \( \| X^I \| \leq 1 \),
\[
|X^I \nu(y)| = |\det \sigma^X| \cdot |\sigma^X X^I \nu^X(y)| \leq |\det \sigma^X| |M(\chi)| \sup_{\| Y^I \| \leq 1} |X^I \nu^X(y)|
\leq C |\det \sigma^X| M(\chi)e^{\gamma X},
\]
where
\[
M(\chi) = \exp \left( \sum_{j=1}^k i_j d_j \chi + D_j \log(2 + |x|) \right),
\]
with \( d_j = \Re \lambda_j \) and \( D_j = \dim V_{ij} - 1 \). Hence, substituting \( -\chi = \log |y| \) we obtain (b).

For the lower bound for \( \nu \) we proceed precisely in the same way using (5.4) and the fact that \( \nu > 0 \).

(5.3) For \( I = 0 \) and (5.4) were proved in [D2] for \( \text{ad}_H \) diagonal. The proof relied heavily on boundary Harnack inequalities due to Ancona [A]. [D2]. It turns out that the space \( S = NA \) considered here fits in the framework of Ancona theory precisely in the same way as it did for the diagonal action of \( \text{ad}_H \) (cf. [D3]). All the proofs given in [D2] adapt easily to our situation and lead to (5.3) for \( I = 0 \) and (5.4). Since Ancona's method is based heavily on potential theory nothing of that works for the derivatives. Therefore, to estimate them we use the evolution \( P_a(s, t, x) \). We prove that
\[
X^I \nu^X(x) = E_\chi X^I P_a(0, \infty, x)
\]
and estimate the right side of (5.5) for \( |x| \geq 1 \). This is done in the rest of this chapter.

Let \( d_2 = 2d_2, d_4 = 2d_2, k = (k_1, k_2, k_3), \tau \) be the stopping time defined in Theorem (2.21), and \( \xi \) in (2.11). Let
\[
\Omega_{k, p} = \{a : A_1^{1/d_1} \sim e^{k_1} \wedge A_2^{1/d_1} \leq e^{k_2} \text{ for } j \neq p \wedge \Lambda(\Theta, a) \sim k_2 \wedge \lambda(\zeta(\Theta, a), \zeta(\Theta, a) + 1) \sim k_3\}
\]
for \( p = 1, 2, 3, 4 \). Then by (2.22),
\[
P_{\chi}(\Omega_{k, p}) \leq C_{D, E, \gamma} e^{-D |k_1 - k_2| - D |k_1 - k_3|).
\]

(5.7) Lemma. Given \( r > 0 \) there is \( C = C(r) \) such that for \( \rho(x) \geq r > 0 \),
\[
E_\chi |X^I P_a(0, \infty, x)| \leq C e^{\gamma X}.
\]

Proof. Let \( a \in \Omega_{k, p} \). Then \( e^{k_1} \leq A \leq 4e^{k_1} \). Putting \( \sigma(a) = \zeta(\Theta, a) \), in view of (4.21) we have
\[
[X^I P_a(0, \infty, x)| \leq C_1 e^{-k_1 Q(e^{-k_1 d_1} + e^{-k_1 d_2})/|I|}
\times (1 + e^{k_3 - k_1} d_3 + e^{k_3 - k_2} d_4 + e^{k_3 - k_2} d_1 + e^{k_3 - k_2} d_2) M
\times \exp \left( -\frac{\rho(x)}{C_2 (e^{k_1 d_1} + e^{k_1 d_2})} \right)
\]
for every \( a \in \Omega_k \). Let \( d = \max(d_1, d_2) \) and \( d_0 = \min(d_1, d_2) \). Clearly if \( k_1 \geq 0 \), then
(5.8) \[ |X^f P_a(0, \infty, x)| \leq C_1 e^{-k_1 Q - k_2 d M d |k_2 - k_1| e^{-M d |k_1 - k_2|} \exp \left(-\frac{\Theta(x)}{C_2 e^{k_1 d}}\right). \]

and if \( k_1 \leq 0 \), then

(5.9) \[ |X^f P_a(0, \infty, x)| \leq C_1 e^{-k_1 Q - k_2 d M d |k_2 - k_1| e^{-M d |k_1 - k_2|} \exp \left(-\frac{\Theta(x)}{C_2 e^{k_1 d}}\right). \]

Now we are able to estimate

\[ E_k[X^f P_a(0, \infty, x)] = \sum_{k_p} E_X 1_{\Omega_{k_p}} |X^f P_a(0, \infty, x)| \]

for \( x \) such that \( \Theta(x) \geq r \). In view of (5.13), (5.15), (5.16) we have

\[ \sum_{k_p} E_X 1_{\Omega_{k_p}} |X^f P_a(0, \infty, x)| \leq C_D \sum_{k_1 \geq 0, k_2, k_3, p} e^{\gamma x} e^{-k_1 Q - k_1 Q - k_1 d |M - D| |k_2 - k_1| + (M - D) |k_1 - k_2|} + \]

\[ + C_D \sum_{k_1 \leq 0, k_2, k_3, p} e^{\gamma x} e^{-k_1 Q - k_1 Q - k_1 d |M - D| |k_2 - k_1| + (M - D) |k_1 - k_2|} \exp \left(-\frac{r}{C_2 e^{k_1 d}}\right). \]

Hence the conclusion follows.

Let

\[ \bar{\mu}_x(U) = \bar{\mu}(\sigma - x U). \]

We have (cf. [T])

\[ \pi_N(\bar{\mu}_x)(x) = \left\{ P_a(0, t, x) dW_x(da) = E_X P_a(0, t, x) \right\}. \]

On the other hand, \( \pi_N(\bar{\mu}_x) \) tends \*weakly to \( \nu^x \) as \( t \to \infty \). Indeed,

\[ \{ f(x) d\pi_N(\bar{\mu}_x)(x) \} = \{ f \circ \pi_N(s) d\nu(s) \} = \{ f(\pi_N(e^x s)) d\mu_x(s) \}
\]

\[ = \{ f(e^x \pi_N(s)) d\mu_x(s) \} = \{ f(e^x x) d\nu(x) \}
\]

\[ \to \{ f(e^x x) d\nu(x) \} = \{ f(x) d\nu^x(x) \}. \]

Therefore,

(5.10) \[ \{ f(X^f) = \lim_{t \to \infty} (X^f, \pi_N(\bar{\mu}_x)) = \lim_{t \to \infty} (X^f, E_X P_a(0, t)). \]

In order to prove (5.5) we must pass with \( t \) to infinity, i.e. replace \( P_a(0, t) \) by \( P_a(0, \infty) \) in (5.10). This is included in the following lemma.

\[ (5.11) \text{LEMMA.} \text{ For every } f \in C^\infty_c(N \setminus \{e\}), \]

\[ \lim_{t \to \infty} (X^f, E_X P_a(0, t)) = \{ f, E_X X^f P_a(0, \infty) \} \]

\[ \text{Proof. First we prove that for } f \in C^\infty_c, \]

\[ \lim_{t \to \infty} (X^f, E_X P_a(0, t)) = \{ f, E_X X^f P_a(0, \infty) \}. \]

Clearly \( \{ X^f, E_X P_a(0, t) \} = \{ X^f, P_a(0, t) \} \).

Since \( P_a(0, t) \) tends to \( P_a(0, \infty) \) uniformly on compact sets (which is shown in the proof of Theorem (4.20)), we have

\[ \lim_{t \to \infty} \{ X^f, P_a(0, t) \} = \{ X^f, P_a(0, \infty) \}. \]

But

\[ ||(X^f, P_a(0, t))|| \leq \|X^f\|_{L^\infty}. \]

Hence (5.12) follows by the Lebesgue bounded convergence theorem.

Since by Lemma (5.7),

\[ \{ f, E_X X^f P_a(0, \infty) \} \leq C e^{\gamma x} ||f||_{L^1} < \infty, \]

we have

\[ E_X \{ f, X^f P_a(0, \infty) \} = \{ f, E_X X^f P_a(0, \infty) \} \]

and the conclusion of Lemma (5.11) follows.

Now, (5.10) and Lemma (5.11) imply (5.5), which together with Lemma (5.14) leads to the estimate (5.3).

References


Hardy spaces associated with some Schrödinger operators

by

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Abstract. For a Schrödinger operator $A = -\Delta + V$, where $V$ is a nonnegative polynomial, we define a Hardy $H^1_A$ space associated with $A$. An atomic characterization of $H^1_A$ is shown.

1. Introduction. Let $A$ be a Schrödinger operator on $\mathbb{R}^d$ which has the form

$$A = -\Delta + V,$$

where $V(x) = \sum_{\alpha \leq \alpha_0} a_{\alpha} x^\alpha$ is a nonnegative nonzero polynomial on $\mathbb{R}^d$, $\alpha = (\alpha_1, \ldots, \alpha_d)$.

These operators have attracted attention of a number of authors (cf. [Fe], [HN] and [Z]). Recent results of J. Zhong [Z] deal with the Riesz transforms $T_j = \frac{\partial}{\partial x_j} A^{-1/2}$. Among other things it is proved in [Z] that $H^1(\mathbb{R}^d)$ is mapped by $T_j$ into $L^1(\mathbb{R}^d)$. In general, however, this does not characterize $H^1(\mathbb{R}^d)$, i.e. the norm $\|f\|_{L^1} + \sum_{j=1}^d \|T_j f\|_{L^1}$ is not equivalent to the $H^1(\mathbb{R}^d)$ norm.

The operator $A$, however, gives rise to a perhaps more natural notion of the space $H^1_A$, which is the following. Let $\{T_j\}_{j>0}$ be the semigroup of operators generated by $-A$ (e.g. on $L^2(\mathbb{R}^d)$), $T_j(x,y)$ being their kernels. We notice that, since $V$ is nonnegative, we have

$$0 \leq T_j(x,y) \leq T_j(x,y) = (4\pi t)^{-d/2} \exp(-|x-y|^2/(4t)).$$

Let

$$M f(x) = \sup_{t>0} |T_t(x)|.$$

By (1.2), $M$ is of weak type $(1,1)$. Therefore we may say that a function $f$ is in the Hardy space $H^1_A$ associated with $A$ if

$$\|f\|_{H^1_A} = \|M f\|_{L^1} < \infty.$$