

Herbst inequalities for supercontractive semigroups

By

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1. Introduction

We will consider a probability space (X, μ) and a symmetric contraction semigroup e^{-tA} on $L^2(X, \mu)$ which is Markovian in the sense that it takes nonnegative functions to nonnegative functions and satisfies $e^{-tA}1 = 1$ for all $t > 0$. For such a semigroup there is a rough equivalence between a knowledge of the norms, $N(t, p, q)$, of e^{-tA} as an operator from $L^p(\mu)$ to $L^q(\mu)$ and a knowledge of the function β in the family of logarithmic Sobolev inequalities

$$(1.1) \quad \int_X f(x)^2 \log \frac{|f(x)|}{\|f\|_2} d\mu(x) \leq \varepsilon \mathcal{E}(f, f) + \beta(\varepsilon) \|f\|_2^2, \quad \varepsilon > 0, f \in \mathcal{D}(A^{1/2}).$$

Here $\beta: (0, \infty) \rightarrow [0, \infty]$ may be taken to be a decreasing convex function. $\|f\|_2$ denotes the $L^2(\mu)$ norm and $\mathcal{E}(f, f) = \|A^{1/2}f\|_2^2$ is the Dirichlet form associated to A .

Although (1.1) will be assumed to hold throughout most of this paper for all $\varepsilon > 0$, the possibility that $\beta(\varepsilon) = \infty$ for some ε means that (1.1) may have substance only for ε in some interval $[\varepsilon_0, \infty)$ for some $\varepsilon_0 > 0$. For example if $\beta(\varepsilon) = \infty$ for $0 < \varepsilon < \varepsilon_0$ and $\beta(\varepsilon) = \beta_0$ for $\varepsilon \geq \varepsilon_0$ then (1.1) reduces to a standard logarithmic Sobolev inequality

$$(1.2) \quad \int_X f(x)^2 \log \left(\frac{|f(x)|}{\|f\|_2} \right) d\mu(x) \leq \varepsilon_0 \mathcal{E}(f, f) + \beta_0 \|f\|_2^2$$

[G1], with fixed principal coefficient ε_0 and "local norm" β_0 (also known as the "defect").

Among the semigroups of interest to us there are three classes that have been distinguished up to now. Hypercontractive semigroups have the least smoothing ability: for $1 < p < q < \infty$ there is a minimum time $t_0 = t_0(p, q) > 0$ such that $\|e^{-tA}\|_{p \rightarrow q} < \infty$ if $t \geq t_0$. These semigroups are associated with the fixed logarithmic Sobolev inequality (1.2). On the other hand if $\beta(\varepsilon) < \infty$ for all $\varepsilon > 0$ then e^{-tA} is bounded from $L^p(\mu)$ to $L^q(\mu)$ for all p and q in $(1, \infty)$ and for all $t > 0$. Semigroups

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