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Laurent Saloff-Coste

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Cornell University



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Contents

Preface	ix
Introduction	1
1 Sobolev inequalities in \mathbb{R}^n	7
1.1 Sobolev inequalities	7
1.1.1 Introduction	7
1.1.2 The proof due to Gagliardo and to Nirenberg	9
1.1.3 $p = 1$ implies $p \geq 1$	10
1.2 Riesz potentials	11
1.2.1 Another approach to Sobolev inequalities	11
1.2.2 Marcinkiewicz interpolation theorem	13
1.2.3 Proof of Sobolev Theorem 1.2.1	16
1.3 Best constants	16
1.3.1 The case $p = 1$: isoperimetry	16
1.3.2 A complete proof with best constant for $p = 1$	18
1.3.3 The case $p > 1$	20
1.4 Some other Sobolev inequalities	21
1.4.1 The case $p > n$	21
1.4.2 The case $p = n$	24
1.4.3 Higher derivatives	26
1.5 Sobolev–Poincaré inequalities on balls	29
1.5.1 The Neumann and Dirichlet eigenvalues	29
1.5.2 Poincaré inequalities on Euclidean balls	30
1.5.3 Sobolev–Poincaré inequalities	31
2 Moser’s elliptic Harnack inequality	33
2.1 Elliptic operators in divergence form	33
2.1.1 Divergence form	33
2.1.2 Uniform ellipticity	34
2.1.3 A Sobolev-type inequality for Moser’s iteration	37
2.2 Subsolutions and supersolutions	38
2.2.1 Subsolutions	38
2.2.2 Supersolutions	43

2.2.3	An abstract lemma	47
2.3	Harnack inequalities and continuity	49
2.3.1	Harnack inequalities	49
2.3.2	Hölder continuity	50
3	Sobolev inequalities on manifolds	53
3.1	Introduction	53
3.1.1	Notation concerning Riemannian manifolds	53
3.1.2	Isoperimetry	55
3.1.3	Sobolev inequalities and volume growth	57
3.2	Weak and strong Sobolev inequalities	60
3.2.1	Examples of weak Sobolev inequalities	60
3.2.2	$(S_{r,s}^\theta)$ -inequalities: the parameters q and ν	61
3.2.3	The case $0 < q < \infty$	63
3.2.4	The case $q = \infty$	66
3.2.5	The case $-\infty < q < 0$	68
3.2.6	Increasing p	70
3.2.7	Local versions	72
3.3	Examples	73
3.3.1	Pseudo-Poincaré inequalities	73
3.3.2	Pseudo-Poincaré technique: local version	75
3.3.3	Lie groups	77
3.3.4	Pseudo-Poincaré inequalities on Lie groups	79
3.3.5	Ricci ≥ 0 and maximal volume growth	82
3.3.6	Sobolev inequality in precompact regions	85
4	Two applications	87
4.1	Ultracontractivity	87
4.1.1	Nash inequality implies ultracontractivity	87
4.1.2	The converse	91
4.2	Gaussian heat kernel estimates	93
4.2.1	The Gaffney–Davies L^2 estimate	93
4.2.2	Complex interpolation	95
4.2.3	Pointwise Gaussian upper bounds	98
4.2.4	On-diagonal lower bounds	99
4.3	The Rozenblum–Lieb–Cwikel inequality	103
4.3.1	The Schrödinger operator $\Delta - V$	103
4.3.2	The operator $T_V = \Delta^{-1}V$	105
4.3.3	The Birman–Schwinger principle	109
5	Parabolic Harnack inequalities	111
5.1	Scale-invariant Harnack principle	111
5.2	Local Sobolev inequalities	113
5.2.1	Local Sobolev inequalities and volume growth	113

CONTENTS

vii

5.2.2	Mean value inequalities for subsolutions	119
5.2.3	Localized heat kernel upper bounds	122
5.2.4	Time-derivative upper bounds	127
5.2.5	Mean value inequalities for supersolutions	128
5.3	Poincaré inequalities	130
5.3.1	Poincaré inequality and Sobolev inequality	131
5.3.2	Some weighted Poincaré inequalities	133
5.3.3	Whitney-type coverings	135
5.3.4	A maximal inequality and an application	139
5.3.5	End of the proof of Theorem 5.3.4	141
5.4	Harnack inequalities and applications	143
5.4.1	An inequality for $\log u$	143
5.4.2	Harnack inequality for positive supersolutions	145
5.4.3	Harnack inequalities for positive solutions	146
5.4.4	Hölder continuity	149
5.4.5	Liouville theorems	151
5.4.6	Heat kernel lower bounds	152
5.4.7	Two-sided heat kernel bounds	154
5.5	The parabolic Harnack principle	155
5.5.1	Poincaré, doubling, and Harnack	157
5.5.2	Stochastic completeness	161
5.5.3	Local Sobolev inequalities and the heat equation	164
5.5.4	Selected applications of Theorem 5.5.1.	168
5.6	Examples	172
5.6.1	Unimodular Lie groups	172
5.6.2	Homogeneous spaces	175
5.6.3	Manifolds with Ricci curvature bounded below	176
5.7	Concluding remarks	180
	Bibliography	182
	Index	189

Preface

These notes originated from a graduate course given at Cornell University during the fall of 1998. One of the aims of the course was to present Sobolev inequalities and some of their applications in the context of analysis on manifolds—including Harnack inequalities and heat kernel estimates—to an audience not necessarily very familiar with analysis in general and Sobolev inequalities in particular. The first part (Chapters 1–2) introduces the reader to Sobolev inequalities in \mathbb{R}^n . An important application, Moser’s proof of the elliptic Harnack inequality for uniformly elliptic divergence form second order differential operators, is treated in detail. In the second part (Chapters 3–4), Sobolev inequalities on complete non-compact Riemannian manifolds are discussed: What is their meaning and when do they hold true? How does one prove them? This discussion is illustrated by the treatment of some explicit examples. In the third and last part, Chapter 5, families of local Sobolev and Poincaré inequalities are introduced. These turn out to be crucial for taking full advantage of Sobolev inequality techniques on Riemannian manifolds. For instance, complete Riemannian manifolds satisfying a scale-invariant parabolic Harnack inequality are characterized in terms of Poincaré inequalities and volume growth. These notes give the first detailed exposition of this fundamental result.

We warn the reader that no effort has been made to include a comprehensive bibliography. Many important papers related to the topics presented in these notes are not mentioned. Actually, the literature on Sobolev inequalities is so vast that it would certainly be difficult to list it all. A few of the classical books on the subject have been listed here.

Concerning Riemannian geometry, the books [5, 29] and [12, 13] are very useful references and contain some material related to the present text. There is some overlapping between these notes and the monographs [39, 40], but it may be less than one would think in view of the titles. In particular, the applications presented here and in [39, 40] are different.

Some of the techniques from functional analysis used here are developed in greater generality in [21, 72, 87]. Of these three books, the closest in spirit to these notes might be [21], although there is very little direct overlapping and the two complement each other. Grigor’yan’s survey article [34] is a wonderful source of information for many related topics not treated in this monograph.

It is a pleasure to acknowledge the influence, direct or otherwise, that many colleagues and friends had on the writing of this text. Thanks to A. Ancona, D. Bakry, A. Bendikov, T. Coulhon, P. Diaconis, A. Grigor'yan, L. Gross, W. Hebisch, A. Hulanicki, M. Ledoux, N. Lohoué, M. Solomyak, D. Stroock and N. Varopoulos. Thanks to the students and colleagues at Cornell who attended the class on which these notes are based. They helped me to try to stay honest. Finally, I would like to thank the various institutions whose support over the years has made the writing of this book possible. They are, in no particular order, Le Centre National de la Recherche Scientifique, l'Université Paul Sabatier in Toulouse, France, the National Science Foundation (grant DMS-9802855), and Cornell University.