

DIRICHLET SEMIGROUPS ON BOUNDED DOMAINS

JAMES G. HOOTON¹

ABSTRACT. Let Γ be a simply connected domain in \mathbf{R}^n with smooth boundary and let $d\mu = \rho(x)dx$ be a probability measure on Γ such that $0 < \varepsilon \leq \rho(x) \leq R < \infty$ a.e. on Γ . Let $a(x)$ be an $n \times n$ matrix valued function on Γ which is uniformly bounded and which is uniformly bounded below by $\lambda > 0$. It is shown that the maximal and minimal Dirichlet forms associated with $a(x)$ and $\rho(x)$ are represented by self-adjoint operators, each of which generates a hypercontractive semigroup.

1. Introduction. Suppose that $d\mu = \rho(x)dx$ is a probability measure on a domain $\Gamma \subset \mathbf{R}^n$ and that for $x \in \Gamma$, $a(x)$ is a positive definite $n \times n$ matrix. We can define a sesquilinear form h on $L^2(\Gamma, d\mu)$ by specifying

$$h(u, v) = \int_{\Gamma} \nabla u \cdot (a \nabla \bar{v}) dx = \sum_{i,j=1}^n \int_{\Gamma} u_{x_i} \bar{v}_{x_j} a_{ij} dx$$

for some suitably chosen domain of h . If the boundary of Γ is sufficiently regular, if a and ρ satisfy certain boundedness conditions, and if the domain of h is chosen properly, then h will be a Dirichlet (i.e. closed Markov) form, as defined by Beurling and Deny [2] and by Fukushima [5]. h is then represented by a positive self-adjoint operator A which generates a sub-Markov semigroup of operators $\{e^{-tA}\}$ on $L^2(\Gamma, d\mu)$. It follows that $\{e^{-tA}\}$ is an L^p -contractive semigroup as will be seen in §3.

In the case $\Gamma = \mathbf{R}^n$ and $a(x) = \rho(x)I$, there has been a great deal of interest in the relationship between properties of the density ρ and hypercontractivity of the semigroup e^{-tA} (see, e.g., [3], [4], [6], [7], [11], [16] and [17]). Conditions on ρ which have been shown to imply hypercontractivity fall generally into two classes: (i) conditions which stipulate the decay of $\rho(x)$ for large $|x|$; (ii) conditions pertaining to the regularity of ρ .

For the semigroup e^{-tA} to be hypercontractive, it is in fact necessary that the density $\rho(x)$ decay in some uniform sense like $e^{-|x|^2}$. The regularity

AMS (MOS) subject classifications (1970): Primary 47D05; Secondary 46E30, 46E35.
Key words and phrases: Dirichlet form, hypercontractive semigroup, logarithmic Sobolev inequality, Orlicz space, Sobolev space.

¹Research partially supported by Louisiana State University Summer Faculty Research Grant 132-30-01.

Received by the editors on July 23, 1980.