

**L^p – L^q –Estimates for functions
of the Laplace–Beltrami operator
on noncompact symmetric spaces, II***

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In this paper we continue the study of functional calculus for the Laplace–Beltrami operator on symmetric spaces of the noncompact type begun in [3]; this paper is dedicated to a study of the Poisson semigroup, which we define shortly.

Let G and K be a connected noncompact semisimple Lie group with finite center and a maximal compact subgroup thereof, and consider the symmetric space G/K , also denoted by X . We denote by n the dimension of X , by ℓ its real rank, and by ν the “pseudo–dimension” $2|\Sigma_0^+| + \ell$, where $|\Sigma_0^+|$ is the cardinality of the set of the positive indivisible (restricted) roots.

There is a canonical invariant Riemannian metric on X ; denote by $-\mathcal{L}_0$ the associated Laplace–Beltrami operator. By general nonsense, \mathcal{L}_0 is positive and essentially self-adjoint on $C_c^\infty(X)$; let \mathcal{L} be the unique self-adjoint extension of \mathcal{L}_0 and $\{P_\eta\}$ the spectral resolution of the identity for which

$$\mathcal{L}f = \int_{R_0^2}^\infty \eta dP_\eta f \quad \forall f \in \text{Dom}(\mathcal{L}),$$

where $R_0 = \langle \rho, \rho \rangle^{1/2}$, ρ being the usual half-sum of the positive roots.

For θ in $[0, 1]$ and σ in $(0, 1)$, the θ –heat and the (σ, θ) –Poisson semigroups $(\mathcal{H}_{t,\theta})_{t>0}$ and $(\mathcal{P}_{t,\theta}^\sigma)_{t>0}$ are defined thus:

$$\begin{aligned} \mathcal{H}_{t,\theta} f &= \int_{R_0^2}^\infty \exp(-t(\eta - \theta R_0^2)) dP_\eta f & \forall t \in (0, \infty) \quad \forall f \in L^2(X) \\ \mathcal{P}_{t,\theta}^\sigma f &= \int_{R_0^2}^\infty \exp(-t(\eta - \theta R_0^2)^\sigma) dP_\eta f & \forall t \in (0, \infty) \quad \forall f \in L^2(X). \end{aligned}$$

The (σ, θ) –Poisson semigroup may be obtained from the θ –heat semigroup by subordination. However, while estimates from above can be proved using this

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fact, estimates from below cannot. If $1 \leq p, q \leq \infty$ and the operator $\mathcal{P}_{t,\theta}^\sigma$ satisfies a norm inequality of the form

$$\|\mathcal{P}_{t,\theta}^\sigma f\|_q \leq C \|f\|_p \quad \forall f \in L^2(X) \cap L^p(X),$$

$\mathcal{P}_{t,\theta}^\sigma$ is said to be L^p-L^q -bounded.

In this paper we examine for which p and q the operator $\mathcal{P}_{t,\theta}^\sigma$ is L^p-L^q -bounded, and we study the behaviour of the L^p-L^q -operator norms $\|\mathcal{P}_{t,\theta}^\sigma\|_{p;q}$ as t tends to 0 and to ∞ for all such p and q . As t tends to ∞ , the expression describing the behaviour of $\|\mathcal{P}_{t,\theta}^\sigma\|_{p;q}$ involves powers of t , in which the indices ν and ℓ play an important rôle. Two features of our study are noteworthy. First, while $\mathcal{H}_{t,\theta}$ is L^p-L^q -bounded whenever $1 \leq p \leq q \leq \infty$, $\mathcal{P}_{t,\theta}^\sigma$ is not L^p-L^q -bounded for many such p and q . Second, when p or q reach the critical index for L^p-L^q -boundedness, the exponent $\ell + 1$ appears; in our previous work, we saw only ℓ . We refer to [3] for an account of related work.

In order to state our main theorem, we introduce a little notation: if $0 \leq \theta \leq 1$,

$$\begin{aligned} p_\theta &= 2 / (1 + (1 - \theta)^{1/2}), \\ R_\theta &= [(1 - \theta) \langle \rho, \rho \rangle]^{1/2}, \\ R_{\theta,p} &= [(\frac{4}{pp'} - \theta) \langle \rho, \rho \rangle]^{1/2}; \end{aligned}$$

in the definition of $R_{\theta,p}$, $p_\theta \leq p \leq p_\theta'$. Observe that $1 \leq p_\theta \leq 2$, that R_θ defined here agrees with R_0 as defined previously when $\theta = 0$, that $R_{\theta,p} = R_\theta$ when $p = 2$, and that $R_{\theta,p} = 0$ when $p = p_\theta$ or $p = p_\theta'$.

Theorem 1. *Suppose that $0 \leq \theta \leq 1$, $0 < \sigma < 1$, and $1 \leq p, q \leq \infty$. The following conditions hold:*

(i) *if $t > 0$, then $\mathcal{P}_{t,\theta}^\sigma$ is L^p-L^q -bounded only if $p \leq q$, $p \leq p_\theta'$, and $q \geq p_\theta$;*

(ii) *if $p_\theta \leq p \leq p_\theta'$, then*

$$\|\mathcal{P}_{t,\theta}^\sigma\|_{p;p} = \exp(-R_{\theta,p}^{2\sigma} t) \quad \forall t \in (0, \infty);$$

(iii) *if $p \leq q$, $p \leq p_\theta'$ and $q \geq p_\theta$, then*

$$\|\mathcal{P}_{t,\theta}^\sigma\|_{p;q} \sim t^{-n(1/p-1/q)/2\sigma} \quad \forall t \in (0, 1];$$

(iv) *if $p < q = 2$ or $2 = p < q$, then*

$$\|\mathcal{P}_{t,\theta}^\sigma\|_{p;q} \sim t^{-\nu/4} \exp(-R_\theta^{2\sigma} t) \quad \forall t \in [1, \infty);$$

(v) *if $p < 2 < q$, then*

$$\|\mathcal{P}_{t,\theta}^\sigma\|_{p;q} \sim t^{-\nu/2} \exp(-R_\theta^{2\sigma} t) \quad \forall t \in [1, \infty);$$

(vi) *if $p < q < 2$ and $q > p_\theta$, then*

$$\|\mathcal{P}_{t,\theta}^\sigma\|_{p;q} \sim t^{-\ell/2q'} \exp(-R_{\theta,q}^{2\sigma} t) \quad \forall t \in [1, \infty);$$

(vii) if $p < q = p_\theta$, then

$$\|\mathcal{P}_{t,\theta}^\sigma\|_{p;q} \sim t^{-(\ell+1)/2\sigma q'} \quad \forall t \in [1, \infty);$$

(viii) if $2 < p < q$ and $p < p_{\theta'}$, then

$$\|\mathcal{P}_{t,\theta}^\sigma\|_{p;q} \sim t^{-\ell/2p} \exp(-R_{\theta,p}^{2\sigma} t) \quad \forall t \in [1, \infty);$$

(ix) if $p_{\theta'} = p < q$, then

$$\|\mathcal{P}_{t,\theta}^\sigma\|_{p;q} \sim t^{-(\ell+1)/2\sigma p} \quad \forall t \in [1, \infty).$$

Section 1 of this paper is devoted to notation, and a summary of relevant material, such as the the spherical Fourier transformation. In Section 2 we prove our theorem.

1. Notation and Background Material

We use the standard notation of the theory of Lie groups and symmetric spaces, as in, for instance, S. Helgason [6]. Our notation here is also consistent with our paper [3], to which we refer several times.

For any x in G , we denote by $A(x)$ the element of \mathfrak{a} such that $x \in N \exp A(x) K$ (the Iwasawa decomposition). For any (complex-valued) linear form Λ on \mathfrak{a} , the elementary spherical function ϕ_Λ is defined by the rule

$$\phi_\Lambda(x) = \int_K \exp((i\Lambda + \rho) A(kx)) dk \quad \forall x \in G.$$

The spherical Fourier transform \tilde{f} of an $L^1(G)$ -function f is defined by the formula

$$\tilde{f}(\Lambda) = \int_G f(x) \phi_{-\Lambda}(x) dx \quad \forall \Lambda \in \mathfrak{a}^*.$$

Harish–Chandra proved an inversion formula and a Plancherel formula for the spherical Fourier transformation, namely

$$f(x) = \int_{\mathfrak{a}^*} \tilde{f}(\Lambda) \phi_\Lambda(x) d\mu(\Lambda) \quad \forall x \in G$$

for “nice” K -bi-invariant functions f on G , and

$$\|f\|_2 = \left[\int_{\mathfrak{a}^*} |\tilde{f}(\Lambda)|^2 d\mu(\Lambda) \right]^{1/2} \quad \forall f \in L^2(K \backslash X),$$

where $d\mu(\Lambda) = c_G |\mathbf{c}(\Lambda)|^{-2} d\Lambda$, and \mathbf{c} denotes the Harish–Chandra \mathbf{c} -function. For the details, see, for instance, Theorem IV.7.5 of Helgason [6]. We often deal with the inversion formula and the Plancherel formula with purely radial integrands. From the formula for the \mathbf{c} -function (Theorem IV.6.14 of [6]), it is clear that if $F : [0, \infty) \rightarrow \mathbf{C}$ and $f(\Lambda) = F(|\Lambda|)$ for all Λ in \mathfrak{a}^* , then

$$(1) \quad \int_{\mathfrak{a}^*} f(\Lambda) d\mu(\Lambda) = c_G \int_{\mathfrak{a}^*} F(|\Lambda|) |\mathbf{c}(\Lambda)|^{-2} d\Lambda \sim \int_0^\infty F(r) (1+r)^{n-\nu} r^{\nu-1} dr,$$

provided the integrals converge. We shall also use a modified version of the Plancherel measure, $\tilde{\mu}$, defined by the rule

$$d\tilde{\mu}(\Lambda)/d\Lambda = \prod_{\alpha \in \Sigma_0^+} (1 + |\langle \alpha, \Lambda \rangle|)^{d_\alpha}$$

(see [3] for the notation). Clearly

$$C \leq d\tilde{\mu}(\Lambda)/d\Lambda \leq C'(1 + |\Lambda|^{n-\ell}),$$

where C and C' are constants. The modified Plancherel measure appears in several results of harmonic analysis on symmetric spaces; see [3].

Let \mathbf{W}_1 be the interior of the convex hull in \mathfrak{a}^* of the images of ρ under the Weyl group of $(\mathfrak{g}, \mathfrak{a})$. For δ in $(0, 1)$, we denote by \mathbf{W}_δ and \mathbf{T}_δ the dilate of \mathbf{W}_1 by δ and the tube over the polygon \mathbf{W}_δ , i.e., $\mathbf{T}_\delta = \mathfrak{a}^* + i\delta \mathbf{W}_1$. If $1 \leq p < 2$, the spherical Fourier transform of an $L^p(G)$ -function extends to a bounded holomorphic function in the tube $\mathbf{T}_{\delta(p)}$, where $\delta(p)$ is defined by the rule

$$\delta(p) = 2/p - 1.$$

We define the quadratic function Q_θ on $\mathfrak{a}_\mathbb{C}^*$:

$$Q_\theta(\Lambda) = \langle \Lambda, \Lambda \rangle + (1 - \theta)\langle \rho, \rho \rangle \quad \forall \Lambda \in \mathfrak{a}_\mathbb{C}^*,$$

and denote by $p_{t,\theta}^\sigma$ the K -bi-invariant function on G such that

$$\tilde{p}_{t,\theta}^\sigma(\Lambda) = \exp(-tQ_\theta(\Lambda)^\sigma) \quad \forall \Lambda \in \mathbf{T}_{\delta(p_\theta)}.$$

Then

$$\mathcal{P}_{t,\theta}^\sigma f = f * p_{t,\theta}^\sigma \quad \forall t \in (0, \infty) \quad \forall f \in L^2(X).$$

Note that Q_θ^σ and $\tilde{p}_{t,\theta}^\sigma$ continue analytically to the tube $\mathbf{T}_{\delta(p_\theta)}$, but to no larger tube. We denote by h_t the kernel associated to the heat operator, i. e., $\tilde{h}_t(\Lambda) = \exp(-tQ_0(\Lambda))$.

Throughout this paper, the following assumptions are made about the parameters:

$$\begin{aligned} 1 &\leq p, q \leq \infty, \\ 1/p + 1/p' &= 1, \\ 0 &\leq \theta \leq 1, \\ 0 &< \sigma < 1, \\ 0 &< t < \infty. \end{aligned}$$

Recall that $p_\theta = 2 / [1 + (1 - \theta)^{1/2}]$, and note that $\delta(p_\theta) = (1 - \theta)^{1/2}$. By C and C' we denote positive constants which may not be the same at different occurrences; C and C' may depend on anything quantified, implicitly or explicitly, before the formula in which they appear. The expression

$$A(t) \sim B(t) \quad \forall t \in \mathbf{D},$$

where \mathbf{D} is some subset of the domains of A and of B , means that there exist constants C and C' such that

$$C|A(t)| \leq |B(t)| \leq C'|A(t)| \quad \forall t \in \mathbf{D}.$$

If the operator T on $L^2(X)$ satisfies a norm inequality of the form

$$\|Tf\|_q \leq C\|f\|_p \quad \forall f \in L^2(X) \cap L^p(X),$$

then T extends uniquely to a bounded operator from $L^p(X)$ to $L^q(X)$ (where the weak-star topology should be used if $p = \infty$); conversely, if a continuous extension to a bounded operator from $L^p(X)$ to $L^q(X)$ exists, then such a norm inequality holds. We denote by $\|T\|_{p,q}$ the norm of the linear operator T from $L^p(X)$ to $L^q(X)$.

2. Estimates for the (σ, θ) -Poisson semigroup

First we prove a couple of technical results on integration, then we estimate the L^p -norms of $p_{t,\theta}^\sigma$ for various p . Finally we put the ingredients together to prove the main theorem.

Lemma 1. *Suppose that $0 \leq \alpha < \beta \leq \infty$, $\omega > 0$, and $\eta > 0$. Suppose also that ψ is a function on the interval $[\alpha, \beta)$, which is continuous and strictly positive throughout $[\alpha, \beta)$, such that, for constants C and k ,*

$$|\psi(s)| \leq C(1+s)^k \quad \forall s \in [\alpha, \beta).$$

Then

$$\begin{aligned} & \text{(i) if } \alpha = 0, \\ & \int_{\alpha}^{\beta} \exp(-ts^\omega) (s - \alpha)^{\eta-1} \psi(s) ds \sim t^{-\eta/\omega} \quad \forall t \in [1, \infty); \\ & \text{(ii) if } \alpha > 0, \\ & \int_{\alpha}^{\beta} \exp(-ts^\omega) (s - \alpha)^{\eta-1} \psi(s) ds \sim t^{-\eta} \exp(-\alpha^\omega t) \quad \forall t \in [1, \infty). \end{aligned}$$

Proof. We assume initially that $\beta < \infty$.

We first prove (i). By changing variables ($v = ts^\omega$), we transform the integral to

$$\frac{t^{-\eta/\omega}}{\omega} \int_0^{t\beta^\omega} \exp(-v) v^{\eta/\omega-1} \psi((v/t)^{1/\omega}) dv;$$

the integrand is dominated by

$$\exp(-v) v^{\eta/\omega-1} \max\{|\psi(s)| : s \in [\alpha, \beta)\},$$

which is integrable on \mathbf{R}^+ , and as t tends to ∞ the integral tends to

$$\int_0^\infty \exp(-v) v^{\eta/\omega-1} \psi(0) dv$$

by the Lebesgue dominated convergence theorem.

We now prove (ii). Let γ denote $\beta^\omega - \alpha^\omega$. Since ψ on $[\alpha, \beta)$ is continuous, bounded, and strictly positive, the function ϕ on $[0, \gamma)$, such that $\phi(0) = \omega^{1-\eta} \alpha^{\eta(1-\omega)} \psi(\alpha)$ and

$$\phi(v) = \left[\frac{(v + \alpha^\omega)^{1/\omega} - \alpha}{v} \right]^{\eta-1} \psi((v + \alpha^\omega)^{1/\omega}) (v + \alpha^\omega)^{1/\omega-1} \quad \forall v \in (0, \gamma),$$

is too. By changing variables ($v = s^\omega - \alpha^\omega$), we transform the integral to

$$\frac{\exp(-t\alpha^\omega)}{\omega} \int_0^\gamma \exp(-tv) v^{\eta-1} \phi(v) dv.$$

We have therefore an integral of the form already treated in (i), and are done.

The case where $\beta = \infty$ now follows: we write the integral as the sum of an integral from α to $\alpha + 1$ and one from $\alpha + 1$ to ∞ ; the first integral is treated by the result already established, and the second is easily shown to be $O(t^{k+\eta+1} \exp(-(\alpha + 1)^\omega t))$. \square

Lemma 2. *Suppose that $0 < \tau < \infty$ and $R > 0$. Then*

$$\int_0^1 \exp(-t[r^2 + R^2]^\sigma) r^{\tau-1} dr \sim \begin{cases} 1 & \forall t \in (0, 1] \\ t^{-\tau/2} \exp(-R^{2\sigma} t) & \forall t \in [1, \infty) \end{cases}$$

and

$$\int_1^\infty \exp(-t[r^2 + R^2]^\sigma) r^{\tau-1} dr \sim \begin{cases} t^{-\tau/2\sigma} & \forall t \in (0, 1] \\ t^{-1} \exp(-[1 + R^2]^\sigma t) & \forall t \in [1, \infty). \end{cases}$$

Proof. It is trivial that the first integral behaves as claimed for t in $(0, 1]$. To study its behaviour for t in $[1, \infty)$, we change variables ($s = [r^2 + R^2]^{1/2}$), and it becomes

$$\begin{aligned} & \int_R^{\sqrt{R^2+1}} \exp(-ts^{2\sigma}) (s^2 - R^2)^{(\tau-2)/2} s ds \\ &= \int_R^{\sqrt{R^2+1}} \exp(-ts^{2\sigma}) (s - R)^{(\tau-2)/2} (s + R)^{(\tau-2)/2} s ds. \end{aligned}$$

The required behaviour for t in $[1, \infty)$ is a corollary of Lemma 1 (where $\omega = 2\sigma$, $\eta = \tau/2$, $\alpha = R$, and $\psi(s) = (s + R)^{(\tau-2)/2} s$).

By performing the same change of variables, we transform the second integral to

$$\int_{\sqrt{R^2+1}}^\infty \exp(-ts^{2\sigma}) (s^2 - R^2)^{(\tau-2)/2} s ds.$$

The result stated for t in $[1, \infty)$ follows from Lemma 1 (where $\omega = 2\sigma$, $\eta = 1$, $\alpha = [R^2 + 1]^{1/2}$, and $\psi(s) = (s^2 - R^2)^{(\tau-2)/2} s$). By changing variables again, we transform the last integral to

$$t^{-\tau/2\sigma} \int_{\sqrt{R^2+1} t^{1/2\sigma}}^\infty \exp(-v^{2\sigma}) (v^2 - (t^{1/2\sigma} R)^2)^{(\tau-2)/2} v dv$$

and the required behaviour for t in $(0, 1]$ is an immediate consequence. \square

Note that the preceding lemma holds for any positive σ .
We now begin the harmonic analysis.

Lemma 3. *The following norm estimates for $p_{t,\theta}^\sigma$ hold:*

(i) *if $p = 2$, then*

$$\|p_{t,\theta}^\sigma\|_p \sim \begin{cases} t^{-n/4\sigma} & \forall t \in (0, 1] \\ t^{-\nu/4} \exp(-R_\theta^{2\sigma} t) & \forall t \in [1, \infty); \end{cases}$$

(ii) *if $p = \infty$, then*

$$\|p_{t,\theta}^\sigma\|_p \sim \begin{cases} t^{-n/2\sigma} & \forall t \in (0, 1] \\ t^{-\nu/2} \exp(-R_\theta^{2\sigma} t) & \forall t \in [1, \infty); \end{cases}$$

(iii) *if $p_\theta < p < 2$, then*

$$\|p_{t,\theta}^\sigma\|_p \sim \begin{cases} t^{-n/2\sigma p'} & \forall t \in (0, 1] \\ t^{-\ell/2p'} \exp(-R_{\theta,p}^{2\sigma} t) & \forall t \in [1, \infty); \end{cases}$$

(iv) *if $p = p_\theta < 2$, then*

$$\|p_{t,\theta}^\sigma\|_p \sim \begin{cases} t^{-n/2\sigma p'} & \forall t \in (0, 1] \\ t^{-(\ell+1)/2\sigma p'} & \forall t \in [1, \infty). \end{cases}$$

Proof. To prove (i) we use the Plancherel formula and pass to polar coordinates, using formula (1):

$$\begin{aligned} \|p_{t,\theta}^\sigma\|_2 &= \left[\int_{\mathfrak{a}^*} \exp(-2tQ_\theta(\Lambda)^\sigma) d\mu(\Lambda) \right]^{1/2} \\ &\sim \left[\int_0^\infty \exp(-2t[r^2 + R_\theta^2]^\sigma) (1+r)^{n-\nu} r^{\nu-1} dr \right]^{1/2} \\ &\sim \left[\int_0^1 \exp(-2t[r^2 + R_\theta^2]^\sigma) r^{\nu-1} dr \right. \\ &\quad \left. + \int_1^\infty \exp(-2t[r^2 + R_\theta^2]^\sigma) r^{n-1} dr \right]^{1/2} \quad \forall t \in (0, \infty). \end{aligned}$$

Now, from Lemma 2,

$$\int_0^1 \exp(-2t[r^2 + R_\theta^2]^\sigma) r^{\nu-1} dr \sim \begin{cases} 1 & \forall t \in (0, 1] \\ t^{-\nu/2} \exp(-2R_\theta^{2\sigma} t) & \forall t \in [1, \infty) \end{cases}$$

and

$$\int_1^\infty \exp(-2t[r^2 + R_\theta^2]^\sigma) r^{n-1} dr \sim \begin{cases} t^{-n/2\sigma} & \forall t \in (0, 1] \\ t^{-1} \exp(-2[1 + R_\theta^2]^\sigma t) & \forall t \in [1, \infty). \end{cases}$$

This proves (i).

To prove (ii), we proceed similarly, using the inversion formula. For any x in G ,

$$\begin{aligned} |p_{t,\theta}^\sigma(x)| &= \left| \int_{\mathfrak{a}^*} \exp(-tQ_\theta(\Lambda)^\sigma) \phi_\Lambda(x) d\mu(\Lambda) \right| \\ &\leq \int_{\mathfrak{a}^*} \exp(-tQ_\theta(\Lambda)^\sigma) |\phi_\Lambda(x)| d\mu(\Lambda) \\ &\leq \int_{\mathfrak{a}^*} \exp(-tQ_\theta(\Lambda)^\sigma) \phi_\Lambda(e) d\mu(\Lambda) \\ &= p_{t,\theta}^\sigma(e), \end{aligned}$$

so that $\|p_{t,\theta}^\sigma\|_\infty = p_{t,\theta}^\sigma(e)$. Now it is easy to see that

$$\|p_{t,\theta}^\sigma\|_\infty = \int_{\mathfrak{a}^*} \exp(-tQ_\theta(\Lambda)^\sigma) d\mu(\Lambda) \sim \begin{cases} t^{-n/2\sigma} & \forall t \in (0, 1] \\ t^{-\nu/2} \exp(-R_\theta^{2\sigma} t) & \forall t \in [1, \infty) \end{cases}$$

by a calculation like that of the $L^2(G)$ -norm of $p_{t,\theta}^\sigma$.

The hardest parts of this lemma are (iii) and (iv). We prove both cases by obtaining first a lower bound, then an upper bound.

We begin the proof of (iii). Suppose that $p_\theta < p < 2$. By Theorem 2.1 of [3], and the fact that $d\tilde{\mu}(\Lambda)/d\Lambda \geq C$,

$$\begin{aligned} (2) \|p_{t,\theta}^\sigma\|_p &\geq C \left[\int_{\mathfrak{a}^*} |\tilde{p}_{t,\theta}^\sigma(\Lambda + i\delta(p)\rho)|^{p'} d\tilde{\mu}(\Lambda) \right]^{1/p'} \\ &\geq C \left[\int_{\mathfrak{b}} \exp(-tp' \operatorname{Re}([Q_\theta(\Lambda + i\delta(p)\rho)]^\sigma)) d\Lambda \right]^{1/p'} \quad \forall t \in [1, \infty), \end{aligned}$$

where \mathfrak{b} denotes the unit ball in \mathfrak{a}^* . We denote the right hand side of the last inequality by $I(t)$. Now for all Λ in \mathfrak{a}^* ,

$$\begin{aligned} \operatorname{Re}([Q_\theta(\Lambda + i\delta(p)\rho)]^\sigma) &\leq |Q_\theta(\Lambda + i\delta(p)\rho)|^\sigma \\ &= (\langle \Lambda, \Lambda \rangle + R_{\theta,p}^2 + 2i\delta(p)\langle \rho, \Lambda \rangle)^\sigma \\ &\leq ([\langle \Lambda, \Lambda \rangle + R_{\theta,p}^2]^2 + 4\delta(p)^2 R_0^2 \langle \Lambda, \Lambda \rangle)^\sigma \\ &= (\langle \Lambda, \Lambda \rangle^2 + \gamma_1 \langle \Lambda, \Lambda \rangle + \gamma_2)^\sigma, \end{aligned}$$

where $\gamma_1 = 2R_{\theta,p}^2 + 4\delta(p)^2 R_0^2$ and $\gamma_2 = R_{\theta,p}^4$, so, by using polar co-ordinates, and then changing variables ($s = (r^4 + \gamma_1 r^2 + \gamma_2)^{1/4}$), we see that

$$\begin{aligned} I(t) &\geq C \left[\int_0^1 \exp(-tp'(r^4 + \gamma_1 r^2 + \gamma_2)^{\sigma/2}) r^{\ell-1} dr \right]^{1/p'} \\ &= C \left[\int_{R_{\theta,p}}^\gamma \exp(-tp' s^{2\sigma}) (s - R_{\theta,p})^{\ell/2-1} \psi(s) ds \right]^{1/p'} \quad \forall t \in [1, \infty), \end{aligned}$$

where $\gamma = (1 + \gamma_1 + \gamma_2)^{1/4}$ and ψ is a continuous strictly positive function on the interval $[R_{\theta,p}, \gamma]$. Now, Lemma 1 applies (where $\omega = 2\sigma$, $\eta = \ell/2$ and $\alpha = R_{\theta,p}$) and we conclude that

$$(3) \quad I(t) \geq C t^{-\ell/2p'} \exp(-R_{\theta,p}^{2\sigma} t) \quad \forall t \in [1, \infty);$$

combined with (2), this proves the lower bound of (iii).

We now prove the upper bound of (iii). From [3], Theorem 2.4, if $p_\theta \leq p < 2$, then

$$\|p_{t,\theta}^\sigma\|_p \leq \|p_{t,\theta}^\sigma \phi_{i\delta(p)\rho}\|_1^{\delta(p)} N^{1-\delta(p)},$$

where

$$\begin{aligned} N &= \left[\int_{\mathfrak{a}^*} |\tilde{p}_{t,\theta}^\sigma(\Lambda + i\delta(p)\rho)|^2 d\tilde{\mu}(\Lambda) \right]^{1/2} \\ &= \left[\int_{\mathfrak{a}^*} |\exp(-t[Q_\theta(\Lambda + i\delta(p)\rho)]^\sigma)|^2 d\tilde{\mu}(\Lambda) \right]^{1/2} \\ &= \left[\int_{\mathfrak{a}^*} \exp\left(-2t \operatorname{Re}([Q_\theta(\Lambda + i\delta(p)\rho)]^\sigma)\right) d\tilde{\mu}(\Lambda) \right]^{1/2}. \end{aligned}$$

Since $p_{t,\theta}^\sigma$ is a positive function,

$$\|p_{t,\theta}^\sigma \phi_{i\delta(p)\rho}\|_1 = \tilde{p}_{t,\theta}^\sigma(-i\delta(p)\rho) = \exp(-R_{\theta,p}^{2\sigma} t).$$

Thus

$$(4) \quad \|p_{t,\theta}^\sigma\|_p \leq \exp(-\delta(p)R_{\theta,p}^{2\sigma} t) N^{1-\delta(p)}.$$

To estimate N , we observe that

$$\operatorname{Re}([Q_\theta(\Lambda + i\delta(p)\rho)]^\sigma) \geq (\operatorname{Re}[Q_\theta(\Lambda + i\delta(p)\rho)])^\sigma = [\langle \Lambda, \Lambda \rangle + R_{\theta,p}^2]^\sigma \quad \forall \Lambda \in \mathfrak{a}^*,$$

because, for any complex number z with nonnegative real part and any σ in $(0, 1)$, $\operatorname{Re}(z^\sigma) \geq (\operatorname{Re}(z))^\sigma$. We recall that $d\tilde{\mu}(\Lambda)/d\Lambda \leq C(1 + |\Lambda|^{n-\ell})$, and pass to polar co-ordinates, to deduce that

$$\begin{aligned} N &\leq C \left[\int_0^\infty \exp(-2t[r^2 + R_{\theta,p}^2]^\sigma) (1 + r^{n-\ell}) r^{\ell-1} dr \right]^{1/2} \\ &\sim \left[\int_0^1 \exp(-2t[r^2 + R_{\theta,p}^2]^\sigma) r^{\ell-1} dr \right. \\ &\quad \left. + \int_1^\infty \exp(-2t[r^2 + R_{\theta,p}^2]^\sigma) r^{n-1} dr \right]^{1/2} \\ &\leq C t^{-\ell/4} \exp(-R_{\theta,p}^{2\sigma} t) \quad \forall t \in [1, \infty), \end{aligned}$$

by Lemma 2, so that

$$\|p_{t,\theta}^\sigma\|_p \leq \exp(-\delta(p)R_{\theta,p}^{2\sigma} t) N^{1-\delta(p)} \leq C t^{-\ell/2p'} \exp(-R_{\theta,p}^{2\sigma} t) \quad \forall t \in [1, \infty),$$

as required to prove (iii).

We now consider (iv). If $p > 1$ and $\ell > 1$, then, much as argued to prove (2),

$$\begin{aligned} \|p_{t,\theta}^\sigma\|_p &\geq C \left[\int_{\mathfrak{a}^*} |\tilde{p}_{t,\theta}^\sigma(\Lambda + i\delta(p)\rho)|^{p'} d\tilde{\mu}(\Lambda) \right]^{1/p'} \\ &\geq C \left[\int_{\mathfrak{c}} \exp(-tp' |Q_\theta(\Lambda + i\delta(p)\rho)|^\sigma) d\Lambda \right]^{1/p'} \quad \forall t \in [1, \infty), \end{aligned}$$

where \mathfrak{c} denotes the subset of \mathfrak{a}^* of all elements of the form $\Lambda_0 + \lambda_1\rho$, such that $\langle \Lambda_0, \rho \rangle = 0$, $\langle \Lambda_0, \Lambda_0 \rangle \leq 1$, and $0 \leq \lambda_1 \leq 1$. We denote the right hand side of the last inequality by $J(t)$. Now if Λ may be written in this way, then

$$\begin{aligned} |Q_\theta(\Lambda + i\delta(p)\rho)| &= |\langle \Lambda_0, \Lambda_0 \rangle + \lambda_1^2 R_0^2 + 2i\delta(p)\lambda_1 R_0^2| \\ &\leq \langle \Lambda_0, \Lambda_0 \rangle + \lambda_1^2 R_0^2 + 2\lambda_1 R_0^2 \\ &\leq \langle \Lambda_0, \Lambda_0 \rangle + 3\lambda_1 R_0^2, \end{aligned}$$

so, passing to polar co-ordinates in ρ^\perp , and then changing variables, we deduce that

$$\begin{aligned} J(t) &\geq C \left[\int_0^1 \int_0^1 \exp(-tp' |\lambda_0^2 + 3\lambda_1 R_0^2|^\sigma) \lambda_0^{\ell-2} d\lambda_0 d\lambda_1 \right]^{1/p'} \\ &\geq C t^{-(\ell+1)/2\sigma p'} \left[\int_0^{t^{1/2\sigma}} \int_0^{t^{1/\sigma}} \exp(-p' |\lambda_0^2 + 3\lambda_1 R_0^2|^\sigma) \lambda_0^{\ell-2} d\lambda_0 d\lambda_1 \right]^{1/p'} \\ &\geq C t^{-(\ell+1)/2\sigma p'} \quad \forall t \in [1, \infty), \end{aligned}$$

as required to prove the lower bound. If $p = 1$ or $\ell = 1$, the argument simplifies but the conclusion is the same.

To prove the upper bound, we note first that (4) continues to hold, and that $R_{\theta,p}^{2\sigma} = 0$, so that

$$\|p_{t,\theta}^\sigma\|_p \leq N^{1-\delta(p)}.$$

To estimate N , we write $\Lambda = \Lambda_0 + \lambda_1\rho$, where $\langle \Lambda_0, \rho \rangle = 0$, as above, and note that

$$\begin{aligned} \operatorname{Re}([Q_\theta(\Lambda + i\delta(p)\rho)]^\sigma) &= \operatorname{Re}([\langle \Lambda_0, \Lambda_0 \rangle + \lambda_1^2 R_0^2 + 2i\delta(p)\lambda_1 R_0^2]^\sigma) \\ &\geq \operatorname{Re}([\langle \Lambda_0, \Lambda_0 \rangle + 2i\delta(p)\lambda_1 R_0^2]^\sigma). \end{aligned}$$

We let Φ and $\Psi : \mathbf{R}^+ \times \mathbf{R} \rightarrow \mathbf{R}$ be the functions given by the formulae

$$\begin{aligned} \Phi(\lambda_0, \lambda_1) &= \operatorname{Re}([\lambda_0^2 + 2i\delta(p)R_0^2\lambda_1]^\sigma) \quad \forall \lambda_0 \in (0, \infty), \quad \forall \lambda_1 \in (-\infty, \infty) \\ \Psi(\lambda_0, \lambda_1) &= (1 + \lambda_0 + |\lambda_1|)^{n-\ell} \quad \forall \lambda_0 \in (0, \infty), \quad \forall \lambda_1 \in (-\infty, \infty), \end{aligned}$$

and recall that $d\tilde{\mu}(\Lambda)/d\Lambda \leq C(1 + |\Lambda|^{n-\ell})$. By passing to polar co-ordinates in ρ^\perp and changing variables, we deduce that

$$\begin{aligned} N &= \left[\int_{\mathfrak{a}^*} \exp\left(-2t \operatorname{Re}([Q_\theta(\Lambda + i\delta(p)\rho)]^\sigma)\right) d\tilde{\mu}(\Lambda) \right]^{1/2} \\ &\leq C \left[\int_{-\infty}^{\infty} \int_0^{\infty} \exp(-2t \Phi(\lambda_0, \lambda_1)) \Psi(\lambda_0, \lambda_1) \lambda_0^{\ell-2} d\lambda_0 d\lambda_1 \right]^{1/2} \\ &= C t^{-(\ell+1)/4\sigma} \left[\int_{-\infty}^{\infty} \int_0^{\infty} \exp(-2 \Phi(\lambda_0, \lambda_1)) \Psi\left(\frac{\lambda_0}{t^{1/2\sigma}}, \frac{\lambda_1}{t^{1/\sigma}}\right) \lambda_0^{\ell-2} d\lambda_0 d\lambda_1 \right]^{1/2} \\ &\leq C t^{-(\ell+1)/4\sigma} \quad \forall t \in [1, \infty). \end{aligned}$$

Now we can conclude that

$$\|p_{t,\theta}^\sigma\|_p \leq C t^{-(1-\delta(p))(\ell+1)/4\sigma} = C t^{-(\ell+1)/2\sigma p'} \quad \forall t \in [1, \infty),$$

as required. This finishes the proof of (iv), and of Lemma 3. \square

For convenience, we list the results of our main theorem.

(i) if $t > 0$, then $\mathcal{P}_{t,\theta}^\sigma$ is L^p-L^q -bounded only if $p \leq q$, $p \leq p_\theta'$, and $q \geq p_\theta$;

(ii) if $p_\theta \leq p \leq p_\theta'$, $\|\mathcal{P}_{t,\theta}^\sigma\|_{p;p} = \exp(-R_{\theta,p}^{2\sigma} t)$ for all t in $(0, \infty)$;

(iii) if $p \leq p_\theta'$ and $q \geq p_\theta$, $\|\mathcal{P}_{t,\theta}^\sigma\|_{p;q} \sim t^{-n(1/p-1/q)/2\sigma}$ for all t in $(0, 1]$;

(iv) if $p < q = 2$ or $2 = p < q$, $\|\mathcal{P}_{t,\theta}^\sigma\|_{p;q} \sim t^{-\nu/4} \exp(-R_\theta^{2\sigma} t)$ for all t in $[1, \infty)$;

(v) if $p < 2 < q$, $\|\mathcal{P}_{t,\theta}^\sigma\|_{p;q} \sim t^{-\nu/2} \exp(-R_\theta^{2\sigma} t)$ for all t in $[1, \infty)$;

(vi) if $p < q < 2$ and $q > p_\theta$, $\|\mathcal{P}_{t,\theta}^\sigma\|_{p;q} \sim t^{-\ell/2q'} \exp(-R_{\theta,q}^{2\sigma} t)$ for all t in $[1, \infty)$;

(vii) if $p < q = p_\theta$, $\|\mathcal{P}_{t,\theta}^\sigma\|_{p;q} \sim t^{-(\ell+1)/2\sigma q'}$ for all t in $[1, \infty)$;

(viii) if $2 < p < q$, $\|\mathcal{P}_{t,\theta}^\sigma\|_{p;q} \sim t^{-\ell/2p} \exp(-R_{\theta,p}^{2\sigma} t)$ for all t in $[1, \infty)$;

(ix) if $p_\theta' = p < q$, $\|\mathcal{P}_{t,\theta}^\sigma\|_{p;q} \sim t^{-(\ell+1)/2\sigma p}$ for all t in $[1, \infty)$.

Proof of the theorem. First, a result of L. Hörmander [8] shows that $\mathcal{P}_{t,\theta}^\sigma$ cannot be L^p-L^q -bounded unless $p \leq q$. Next, $\mathcal{P}_{t,\theta}^\sigma$ cannot be L^p-L^q -bounded when $q < p_\theta$, by the sufficient condition of J. L. Clerc and E. M. Stein [1] and the fact that $\tilde{p}_{t,\theta}^\sigma$ continues analytically to $\mathbf{T}_{\delta(p_\theta)}$ but to no larger tube. By duality, $\mathcal{P}_{t,\theta}^\sigma$ cannot be L^p-L^q -bounded if $p > p_\theta'$. This proves (i). Observe that parts (ii) to (ix) imply that $\mathcal{P}_{t,\theta}^\sigma$ is L^p-L^q -bounded if $p \leq q$, $p \leq p_\theta'$, and $q \geq p_\theta$.

We now prove (ii), for p in $[p_\theta, 2]$. Define Λ_p to be $i\delta(p)\rho$. By C. S. Herz' *principe de majoration* [7] and spherical Fourier analysis, we have that

$$\|\mathcal{P}_{t,\theta}^\sigma\|_{p;p} = \int_G p_{t,\theta}^\sigma(x) \phi_{\Lambda_p}(x) dx = \tilde{p}_{t,\theta}^\sigma(-\Lambda_p) = \exp(-R_{\theta,p}^{2\sigma} t) \quad \forall t \in (0, \infty).$$

By duality, this result also holds for p in $[2, p_\theta']$.

Estimate (iii) is a consequence of the theory of ultracontractive semi-groups, combined with the fact that $\|\mathcal{P}_{t,\theta}^\sigma\|_{1;\infty} = \|p_{t,\theta}^\sigma\|_\infty$ and the estimate for $\|p_{t,\theta}^\sigma\|_\infty$ in Lemma 3 above. See, e.g., Cowling and Meda [4], E. B. Davies [5], or N. Th. Varopoulos *et al.* [9].

Next we prove (iv). By duality, it suffices to treat the case where $p < 2$ and $q = 2$. On the one hand, by the Kunze–Stein phenomenon [2], $\|\mathcal{P}_{t,\theta}^\sigma\|_{p;2} \leq C \|p_{t,\theta}^\sigma\|_2$, so that

$$\|\mathcal{P}_{t,\theta}^\sigma\|_{p;2} \leq C t^{-\nu/4} \exp(-R_\theta^{2\sigma} t) \quad \forall t \in [1, \infty),$$

from Lemma 3. On the other hand,

$$\|h_1 * p_{t,\theta}^\sigma\|_2 \leq \|\mathcal{P}_{t,\theta}^\sigma\|_{p;2} \|h_1\|_p = C \|\mathcal{P}_{t,\theta}^\sigma\|_{p;2} \quad \forall t \in [1, \infty);$$

by the Plancherel formula, formula (1), and Lemma 2,

$$\begin{aligned} \|h_1 * p_{t,\theta}^\sigma\|_2 &= \left[\int_{\mathfrak{a}^*} \exp(-2tQ_\theta(\Lambda)^\sigma - 2Q_0(\Lambda)) d\mu(\Lambda) \right]^{1/2} \\ &\sim \left[\int_0^\infty \exp(-2t[r^2 + R_\theta^2]^\sigma - 2[r^2 + R_0^2]) (1+r)^{n-\nu} r^{\nu-1} dr \right]^{1/2} \\ &\geq C \left[\int_0^1 \exp(-2t[r^2 + R_\theta^2]^\sigma) r^{\nu-1} dr \right]^{1/2} \\ &\sim t^{-\nu/4} \exp(-R_\theta^{2\sigma} t) \quad \forall t \in [1, \infty), \end{aligned}$$

so that

$$\|\mathcal{P}_{t,\theta}^\sigma\|_{p;2} \geq C t^{-\nu/4} \exp(-R_\theta^{2\sigma} t) \quad \forall t \in [1, \infty).$$

It follows that $\|\mathcal{P}_{t,\theta}^\sigma\|_{p;2} \sim t^{-\nu/4} \exp(-R_\theta^{2\sigma} t)$ for all t in $[1, \infty)$, and (iv) is proved.

To prove (v), we proceed similarly. On the one hand, from (iv),

$$\|\mathcal{P}_{t,\theta}^\sigma\|_{p;q} \leq \|\mathcal{P}_{t/2,\theta}^\sigma\|_{p;2} \|\mathcal{P}_{t/2,\theta}^\sigma\|_{2;q} \sim t^{-\nu/2} \exp(-R_\theta^{2\sigma} t) \quad \forall t \in [1, \infty).$$

On the other hand,

$$\|\mathcal{H}_{1,0}\|_{1;p} \|\mathcal{P}_{t,\theta}^\sigma\|_{p;q} \|\mathcal{H}_{1,0}\|_{q;\infty} \geq \|h_2 * p_{t,\theta}^\sigma\|_\infty \sim t^{-\nu/2} \exp(-R_\theta^{2\sigma} t) \quad \forall t \in [1, \infty),$$

by an argument similar to that used in the proof of (iv) above. This completes the proof of (v).

We now prove (vi). On the one hand, Theorem 2.2 in [3] and Lemma 3 may be invoked to show that

$$\|\mathcal{P}_{t,\theta}^\sigma\|_{p;q} \leq C \|p_{t,\theta}^\sigma\|_q \leq C t^{-\ell/2q'} \exp(-R_{\theta,q}^{2\sigma} t) \quad \forall t \in [1, \infty).$$

On the other hand,

$$\|h_1 * p_{t,\theta}^\sigma\|_q \leq \|\mathcal{P}_{t,\theta}^\sigma\|_{p;q} \|h_1\|_p = C \|\mathcal{P}_{t,\theta}^\sigma\|_{p;q} \quad \forall t \in [1, \infty).$$

As argued to prove (2), if \mathfrak{b} again denotes the unit ball in \mathfrak{a}^* ,

$$\begin{aligned} \|h_1 * p_{t,\theta}^\sigma\|_q &\geq C \left[\int_{\mathfrak{a}^*} |\tilde{h}_1(\Lambda + i\delta(q)\rho) \tilde{p}_{t,\theta}^\sigma(\Lambda + i\delta(q)\rho)|^{q'} d\tilde{\mu}(\Lambda) \right]^{1/q'} \\ &\geq C \left[\int_{\mathfrak{b}} |\tilde{h}_1(\Lambda + i\delta(q)\rho) \tilde{p}_{t,\theta}^\sigma(\Lambda + i\delta(q)\rho)|^{q'} d\Lambda \right]^{1/q'} \\ &\geq C \left[\int_{\mathfrak{b}} |\tilde{p}_{t,\theta}^\sigma(\Lambda + i\delta(q)\rho)|^{q'} d\Lambda \right]^{1/q'} \quad \forall t \in [1, \infty), \end{aligned}$$

since for Λ in \mathfrak{b} , $|\tilde{h}_1(\Lambda + i\delta(q)\rho)|$ is bounded away from 0. This integral was treated in the proof of Lemma 3 (see (3)), and we conclude that

$$\|\mathcal{P}_{t,\theta}^\sigma\|_{p;q} \geq C t^{-\ell/2q'} \exp(-R_{\theta,q}^{2\sigma} t) \quad \forall t \in [1, \infty),$$

completing the proof of (vi).

Finally, (vii) is proved in the same way as (vi), but part (iv) of Lemma 3 is used instead of part (iii), and (viii) and (ix) follow from (vi) and (vii) by duality. \square

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