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RIESZ MEANS ON LIE GROUPS AND RIEMANNIAN
MANIFOLDS OF NONNEGATIVE CURVATURE

BY

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0. Introduction and statement of the results

The Riesz means have already been extensively studied in the case of $\mathbb{R}^n$ (cf. [7], [8], [27], [29] as well as the book [13]) and in the case of elliptic differential operators on compact manifolds (cf. [2], [9], [16], [18], [25], [26]). Some of these results have been generalised to the case of dilation invariant sub-Laplacians on stratified nilpotent Lie groups (cf. [19], [21], [22]), to the case of compact semisimple Lie groups (cf. [10]) and more recently to the case of noncompact symmetric spaces (cf. [16]).

The goal of this article is to study the Riesz means associated to left invariant sub-Laplacians on connected Lie groups of polynomial volume.
growth (connected nilpotent Lie groups are examples of such groups) and to the Laplace Beltrami operator on Riemannian manifolds of nonnegative curvature:

**a) Lie groups of polynomial growth.**

We consider a connected Lie group $G$ and we fix a left invariant Haar measure $dg$ on $G$. If $A$ is a Borel measurable subset of $G$, then we denote by $|A|$ its $dg$-measure.

We assume that $G$ has polynomial volume growth, that is, for every compact neighborhood $U$ of its identity element $e$ of $(G,\cdot)$, there is a constant $c > 0$ such that $|U^n| \leq cn^e$, for $n \in \mathbb{N}$.

It is easy to see that this assumption makes $G$ unimodular. Furthermore, it can be proved (cf. [17]) that there is an integer $D \geq 0$, such that:

$$|U^n| \sim n^D, \quad (n \to \infty).$$

By $f(t) \sim h(t)$, as $t \to t_0$ we mean that there is a constant $c > 0$ such that:

$$c^{-1} \cdot h(t) \leq f(t) \leq c \cdot h(t) \quad \text{as} \quad t \to t_0.$$

Notice that every connected nilpotent Lie group has polynomial volume growth.

We consider left invariant vector fields $X_1,...,X_n$ on $G$ that satisfy Hörmander’s condition, i.e. they generate together with their successive Lie brackets $[X_{i_1},[X_{i_2},...,X_{i_k}]]$, at every point of $G$, the tangent space of $G$. To those vector fields is associated, in a canonical way, the control distance $d(\cdot, \cdot)$. This distance is left invariant and compatible with the topology of $G$. We put:

$$|x| = d(e, x) \quad \text{and} \quad B_r(x) = \{ y \in G : d(x,y) < r \}, \quad x \in G, \ r > 0.$$

Then, we know that there is $d \in \mathbb{N}$, not depending on $x$ (cf. [24], [30] and [33]), such that:

$$(1) \quad |B_r(x)| \sim r^d \quad (r \to 0), \quad |B_r(x)| \sim r^D \quad (r \to \infty)$$

We call $d$ the **local dimension** and $D$ the **dimension at infinity** of $G$.

**b) Riemannian manifolds of nonnegative curvature.**

We consider a complete non-compact $n$-dimensionnal Riemannian manifold $M$ with non-negative Ricci curvature. We denote by $L$ the Laplace-Beltrami operator on $M$. Let $d(\cdot, \cdot)$ be the Riemannian distance on $M$ and denote by

$$B_r(x) = \{ y \in M : d(x,y) < r \}$$
the geodesic ball of radius $r > 0$ and centered at $x \in M$.

Let also $|B_r(x)|$ denote the volume of $B_r(x)$. Then there is a constant $c_x > 0$ (depending on $x \in M$) such that

$$|B_r(x)| \geq c_x r^n, \quad 0 < r \leq 1.$$  

Although we have, by the Bishop comparison theorem (cf. [3]), that there is a constant $c > 0$ independent of $x \in M$ and $r > 0$ such that $|B_r(x)| \leq cr^n$, it may happen that $|B_r(x)|$ grows much slower as $r \to \infty$. For example if $M$ is a complete noncompact homogeneous space with nonnegative sectional curvature then $M = \mathbb{R}^k \times \overline{M}$, where $\overline{M}$ is a compact homogeneous space and $k \geq 1$ (cf. [4]). So in that case we have that $|B_r(x)| \sim r^k$ ($r \to \infty$). In general all we can say (cf. [5]) is that there is a constant $c_x > 0$ depending on $x \in M$ such that $|B_r(x)| \geq c_x r$, where $r \geq 1$. In this article we shall only use the following inequality, which also follows from the Bishop comparison theorem (cf. [3], [5]) :

$$\frac{|B_r(x)|}{|B_t(x)|} \leq \left(\frac{r}{t}\right)^n, \quad r \geq t.$$  

We shall also put $d = D = n$.

In both of the above cases the operator $L$ admits a spectral resolution (cf. [34]), which we denote by :

$$L = \int_0^\infty \lambda dE_\lambda.$$  

For $\alpha > 0$, the Riesz means of order $\alpha$ are defined to be the operators

$$m_{\alpha,R}(L) = \int_0^\infty \left(1 - \frac{\lambda}{R}\right)^\alpha dE_\lambda, \quad R > 0,$$

and the corresponding maximal operators by :

$$m_{\alpha}^*(L)f(x) = \sup_{R > 0} |m_{\alpha,R}(L)f(x)|.$$  

That $m_{\alpha}^*(L)f(x)$ is well defined will be shown in the proof of Theorem 3 below.

We denote by $K_{\alpha,R}(x,y)$ the Schwartz kernel of the operator $m_{\alpha,R}(L)$.

**Theorem 1.** — There is a constant $c > 0$ such that

(a) if $\alpha > \frac{1}{2} D$ then $\|K_{\alpha,R}(x,\cdot)\|_1 \leq c$, $0 < R \leq 1$;

(b) if $\alpha > \frac{1}{2} \max(d, D)$ then $\|K_{\alpha,R}(x,\cdot)\|_1 \leq c$, $R > 1$;

(c) if $\alpha = \frac{1}{2} d > \frac{1}{2} D$ then $\|K_{\alpha,R}(x,\cdot)\|_1 \leq c(1 + \log R)$, $R > 1$;

(d) if $\frac{1}{2} d > \alpha > \frac{1}{2} D$ then $\|K_{\alpha,R}(x,\cdot)\|_1 \leq c R^{d/4 - \alpha/2}$, $R > 1$.  

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THEOREM 2.

a) If $\alpha > \frac{1}{2} D$ then $m_{\alpha, R}(L)$ is bounded on $L^p(G)$ for $1 \leq p \leq \infty$.

b) If $0 < \alpha < \frac{1}{2} D$ then $m_{\alpha, R}(L)$ is bounded on $L^p(G)$ for

$$\alpha > D\left|\frac{1}{p} - \frac{1}{2}\right|.$$ 

c) If $0 < \alpha < \frac{1}{2} D$ then the operators $m_{\alpha, R}(L), R > 0$ are uniformly bounded on $L^p(G)$ for $\alpha > \left|\frac{1}{p} - \frac{1}{2}\right|\max(d, D)$.

THEOREM 3.

a) If $\alpha > \frac{1}{2} \max(d, D)$ then $m^*_\lambda(L)$ is bounded on $L^p$, for $1 < p < \infty$.

b) If $0 < \alpha < \frac{1}{2} \max(d, D)$ then $m^*_\lambda(L)$ is bounded on $L^p$, for $\alpha > \left|\frac{1}{p} - \frac{1}{2}\right|\max(d, D)$.

THEOREM 4. — If $\alpha$ and $p$ are as in theorem 3 above and $f \in L^p$, then:

$$\|m_{\alpha, R}(L)f - f\|_p \to 0 \text{ as } R \to \infty,$$

$$m_{\alpha, R}(L)f(x) \to f(x) \text{ a.e. as } R \to \infty.$$

We point out that for the Laplace operator on $\mathbb{R}^n$, $n = d = D$ and the critical power in the above results is $\frac{1}{2}(n-1)$ rather than $\frac{1}{2}n$ (cf. [13], [29]).

The proof of the above results relies on the following two ideas: assume to simplify things that $f \in C^\infty_0(\mathbb{R}^+)$ and that we want to obtain estimates of the kernel of the operator $f(L) = \int_0^\infty f(\lambda)dE_\lambda$. Then the first idea which is due to M. Taylor (see for example [5]), consists of writing $f(L) = h(\sqrt{L})$ (with $h(t) = f(t^2)$, $t \in \mathbb{R}$). Then, using the fact that $h(t)$ is an even function, we have that:

$$h(\sqrt{L}) = (2\pi)^{-1/2} \int \hat{h}(t) \cos t\sqrt{L}dt.$$

This expression allows us to take advantage of the fact that $\cos t\sqrt{L}$ is an operator bounded on $L^2$ as well as the fact that its kernel $G_t(x, y)$ being a fundamental solution for the wave equation

$$\left(\frac{\partial^2}{\partial t^2} + L\right)u(t, x) = 0, \quad u(0, x) = f(x), \quad \left(\frac{\partial}{\partial t}u\right)(0, x) = 0$$

propagates with finite speed, that is

$$\text{supp } (G_t) \subseteq \{(x, y) : d(x, y) \leq |t|\}$$

a result proved, in the case of subelliptic operators by Melrose [23].
The second idea, which is due to Hulanicki and Stein (cf. [14, p. 208–215]), and which has also been exploited by Christ [6] is to exploit the existence of very good estimates for the heat kernel \( p_t(x, y) \), i.e. the fundamental solution of the associated heat equation

\[
\left( \frac{\partial}{\partial t} + L \right) u(t, x) = 0, \quad u(0, x) = f(x).
\]

To do this we observe first that \( p_t(x, y) \) the Schwartz kernel of the operator \( e^{-tL} \), \( t > 0 \). So, if \( f \in C_0^\infty(\mathbb{R}^+) \) and we put \( h(t) = f(t)e^{t_0t} \), with \( t_0 > 0 \) appropriately chosen we get \( f(L) = h(L)e^{-t_0L} \). This in turn implies that the Schwartz kernel of \( f(L) \) is equal to \( h(L)p_{t_0}(x, y) \). This last remark is one of the basic ingredients of the proofs.

The estimate for \( p_t(x, y) \), we shall use in this article, is the following (cf. [12], [20], [30], [33]) :

\[
p_t(x, y) \leq \frac{c}{|B_{\sqrt{t}}(x)|} \exp\left(-\frac{d(x, y)^2}{ct}\right), \quad t > 0.
\]

1. Proof of theorems 1 and 2

We have that

\[
m_{\alpha,R}(\lambda) = \left(1 - \left| \frac{\lambda}{R} \right| \right)_+^\alpha = \left(1 - \left| \frac{\lambda}{R} \right| \right)_+^\alpha e^{\lambda/R} e^{-\lambda/R}.
\]

Hence if we put \( r = \sqrt{R} \) and

\[
h_{\alpha,r}(\lambda) = \left(1 - \left( \frac{\lambda}{r} \right)^2 \right)_+^{\alpha} e^{(\lambda/r)^2}
\]

then

\[
m_{\alpha,R}(L) = h_{\alpha,r}(\sqrt{L}) e^{-1/r^2L}
\]

The function \( \psi(\lambda) = e^{-\lambda^2} \) is \( C^\infty \) and supported in \([0, \infty)\). Hence the function \( \psi_1(\lambda) = \psi(\lambda)\psi(1 - \lambda) \) is also \( C^\infty \) and supported in \([0, 1]\). We put :

\[
\varphi(\lambda) = \psi_1(\lambda + \frac{5}{4}), \quad \varphi_j(\lambda) = \varphi(2^j(|\lambda| - 1)).
\]

Then \( \varphi_j(\lambda) \) is a \( C^\infty \) function with support contained in \( J_j = I_j \cup -I_j \), where \( I_j = [1 - 5/2^{j+2}, 1 - 1/2^{j+2}] \). We put

\[
\chi_j(\lambda) = \frac{\varphi_j(\lambda)}{\sum_{i \geq 0} \varphi_i(\lambda)} \quad \text{and} \quad \chi_{j,r}(\lambda) = \chi_j \left( \frac{(\lambda/r)^2}{\lambda} \right).
\]
We also put:

\[ h_{j,r}(\lambda) = h_{\alpha,r}(\lambda)\chi_{j,r}(\lambda). \]

Notice that there is \( c > 0 \) such that

\[ \|\text{supp } h_{j,r}\| \leq cr^{-j}. \]  

(6)

Also, for all \( k \in \mathbb{N} \) there is \( c_k > 0 \) such that

\[ \|\chi^{(k)}_{j,r}\|_{\infty} \leq c_k r^{-k} 2^{kj}, \quad \|h^{(k)}_{j,r}\|_{\infty} \leq c_k r^{-k} 2^{-(\alpha-k)j}. \]

(7)

By a simple calculation we can deduce from the estimates (6) and (7) above that for all \( k \in \mathbb{N} \) there is \( c_k > 0 \) such that

\[ \int_{|t| \geq s} |\hat{h}_{j,r}(t)| \, dt \leq c_k s^{-k} r^{-k} 2^{(k-\alpha)j}, \quad s > 0. \]

(8)

We consider the operator

\[ m_{j,r}(L) = h_{j,r}(\sqrt{L})e^{-1/r^2 L} \]

and we denote by \( K_{j,r}(x,y) \) its Schwartz kernel. Since the operators \( h_{j,r}(\sqrt{L}) \) and \( e^{-1/r^2 L} \) are selfadjoint and commute, we have

\[ K_{j,r}(x,y) = h_{j,r}(\sqrt{L})p_{r-2}(x,y) \]

with the operator \( h_{j,r}(\sqrt{L}) \) acting on the variable \( y \).

**Lemma 5.**—Let \( i \in \mathbb{Z} \) such that \( 2^{i-1} < r \leq 2^i \). Then there is a constant \( c > 0 \) such that

\[ \|K_{j,r}(x,\cdot)\|_1 \leq \begin{cases} 
  c \cdot 2^{(D/2-\alpha)j} & \text{if } i \leq 0, \ j \geq 0 ; \\
  c \cdot 2^{(d/2-\alpha)j} & \text{if } i > 0, \ 0 \leq j < i ; \\
  c \cdot 2^{(d/2-D/2)j} 2^{D/2-\alpha} & \text{if } i \leq 0, \ j \geq i .
\end{cases} \]

**Proof.**—It follows from (4) that

\[ \|P_t(x,\cdot)\|_2 \leq c \cdot |B_{\sqrt{2t}}(x)|^{-1/2}. \]

We also have

\[ \|h_{j,r}(\sqrt{L})\|_2 \leq \|h_{j,r}\|_{\infty} \leq 2^{-\alpha j}. \]

(11)
Hence, it follows from (9) that

\[ \left\| K_{j,r}(x, \cdot) \right\|_{L^1(B_{2^j-i}(x))} \]
\[ \leq |B_{2^j-i}|^{1/2} \left\| K_{j,r}(x, \cdot) \right\|_2 \]
\[ \leq |B_{2^j-i}(x)|^{1/2} \left\| h_{j,r}(\sqrt{r}) \right\|_{L^2} \left\| p_{r-2}(x, \cdot) \right\|_2 \]
\[ \leq c \left| B_{2^j-i}(x) \right|^{1/2} \left\| h_{j,r} \right\|_\infty \left\| p_{r-2}(x, x) \right\|^{1/2} \]
\[ \leq c \left( \frac{|B_{2^j-i}(x)|}{|B_{2^j}(x)|} \right)^{1/2} 2^{-\alpha j} \]

and from this, by using either (1) or (2), we get:

\begin{align*}
(12) \quad \left\| K_{j,r}(x, \cdot) \right\|_{L^1(B_{2^j-i})} & \leq \begin{cases} 
 2^{(D/2-\alpha)j} & \text{if } i < 0, \\
 2^{(d/2-\alpha)j} & \text{if } 0 \leq j \leq i, \\
 2^{(d/2-D/2)i} 2^{(D/2-\alpha)j} & \text{if } j > i \geq 0.
\end{cases}
\end{align*}

Let \( A_p(x) = \{ y : 2^p \leq d(x, y) < 2^{p+1} \} \), where \( p \geq j - i \). Then, it follows from (3) that, if \( z \in A_p(x) \), then

\[ K_{j,r}(x, z) = \left[ h_{j,r}(\sqrt{r}) p_{r-2}(x, \cdot) \right](z) \]
\[ = (2\pi)^{-1/2} \int_{-\infty}^{+\infty} \hat{h}_{j,r}(t) \left[ \cos t \sqrt{r} p_{r-2}(x, \cdot) \right](z) \, dt \]
\[ = (2\pi)^{-1/2} \int_{-\infty}^{+\infty} \hat{h}_{j,r}(t) \left\{ \cos t \sqrt{L} p_{r-2}(x, \cdot) \mathbf{1}_{\{y : d(x, y) \leq 2^{p-1}\}} + p_{r-2}(x, \cdot) \mathbf{1}_{\{y : d(x, y) > 2^{p-1}\}} \right\}(z) \, dt \]
\[ = (2\pi)^{-1/2} \int_{|t| \geq 2^{p-1}} \hat{h}_{j,r}(t) \left\{ \cos t \sqrt{L} p_{r-2}(x, y) \mathbf{1}_{\{y : d(x, y) \leq 2^{p-1}\}} \right\}(z) \, dt \]
\[ + (2\pi)^{-1/2} \int_{-\infty}^{+\infty} \hat{h}_{j,r}(t) \left\{ \cos t \sqrt{L} p_{r-2}(x, y) \mathbf{1}_{\{y : d(x, y) > 2^{p-1}\}} \right\}(z) \, dt. \]

Hence

\begin{align*}
(13) \quad \left\| K_{j,r}(x, \cdot) \right\|_{L^1(A_p(x))} & \leq \left| A_p(x) \right|^{1/2} (2\pi)^{-1/2} \int_{|t| \geq 2^{p-1}} |\hat{h}_{j,r}(t)| \cdot \left\| p_{r-2}(x, \cdot) \right\|_2 \\
& + \left| A_p(x) \right|^{1/2} \left\| h_{j,r} \right\|_\infty \left\| p_{r-2}(x, \cdot) \right\|_\infty \mathbf{1}_{\{y : d(x, y) > 2^{p-1}\}} \left\|_2. \right.
\end{align*}
Now it follows from (3) and (12) that there are constants \( c \) and \( C > 0 \) such that
\[
\left| A_p(x) \right|^{1/2} \| h_{j,r} \|_\infty \| p_{1/r^2}(x, \cdot) \mathbf{1}_{\{y : d(x,y) > 2^{p-1}\}} \|_2 
\leq c \left\{ \left| \frac{B_{2^p(x)}}{|B_{2^{-i}}(x)|} \right|^{1/2} 2^{-\alpha_j} e^{-C2^{j+p}} \right\}
\]
and from this, by using either (1) or (2), we get that there is \( c > 0 \) such that
\[
(14) \quad \sum_{p \geq j-i} \left| A_p(x) \right|^{1/2} \| h_{j,r} \|_\infty \| p_{1/r^2}(x, \cdot) \mathbf{1}_{\{y : d(x,y) > 2^{p-1}\}} \|_2 \leq c \cdot 2^{-\alpha_j}.
\]

On the other hand if we put
\[
I_p(x) = \left| A_p(x) \right|^{1/2} (2\pi)^{-1/2} \int_{|t| \geq 2^{p-1}} |\tilde{h}_{j,r}(t)| \, dt \| p_{r-2}(x, \cdot) \|_2,
\]
then it follows from (10) that there is \( c > 0 \) such that
\[
I_p(x) \leq c \left\{ \frac{|B_{2^p(x)}|}{|B_{2^{-i}}(x)|} \right\}^{1/2} \int_{|t| \geq 2^{p-1}} |\tilde{h}_{j,r}(t)| \, dt.
\]
Hence, if we chose \( k \in \mathbb{N}, k > \frac{1}{2} \max(d, D) \), then it follows from (8) (as well as either (1) or (2)) that there is \( c > 0 \) such that
\[
I_p(x) \leq \begin{cases} 
  c \cdot 2^{(D/2-k)p} 2^{(d/2-k)i} 2^{(k-\alpha)j} & \text{if } i \leq 0, \\
  c \cdot 2^{(d/2-k)p} 2^{(d/2-k)i} 2^{(k-\alpha)j} & \text{if } i > 0, \ \min(0, j - i) \leq p \leq 0, \\
  c \cdot 2^{(D/2-k)p} 2^{(d/2-k)i} 2^{(k-\alpha)j} & \text{if } i > 0, \ p \geq \max(0, j - i)
\end{cases}
\]
and from this
\[
\sum_{p \geq j-i} I_p(x) \leq \begin{cases} 
  c \cdot 2^{(D/2-\alpha)j} & \text{if } i \leq 0, \\
  c \cdot 2^{(d/2-\alpha)j} & \text{if } i > 0, \ j < i, \\
  c \cdot 2^{(D/2-d/2)i} 2^{(D/2-\alpha)j} & \text{if } i > 0, \ j \geq i,
\end{cases}
\]
which together with (12), (13) and (14) prove the lemma.

**Proof of theorem 1.** — This follows immediately from LEMMA 5 and the inequality
\[
\| K_{\alpha,R}(x, \cdot) \|_1 \leq \sum_{j \geq 0} \| K_{j,r}(x, \cdot) \|_1.
\]
**Proof of theorem 2.** — We observe that (a) follows immediately from theorem 1 and that it is enough to prove (b) and (c) for those $p$ for which we also have $p < 2$. Then, since $m_{\alpha R}(L)$ is self adjoint, by duality, we shall also have these results for those $p$ for which we also have $p > 2$.

Now, if $0 < t < 1$,

$$\frac{1}{p} = \frac{t}{1} + \frac{1-t}{2}, \quad \text{i.e.} \quad t = \frac{2}{p} - 1,$$

then, by interpolation, we have

$$\left\| m_{j,\gamma}(L) \right\|_{p \to p} \leq \left\| m_{j,\gamma}(L) \right\|_{1 \to 1}^t \left\| m_{j,\gamma}(L) \right\|_{2 \to 2}^{1-t}$$

$$\leq \left( \sup_{x} \left\| K_{j,\gamma}(x, \cdot) \right\|_{1} \right)^t \left\| h_{j,\gamma}(\lambda) \right\|_{1}^{1-t}.$$

Hence it follows from (11) and Lemma 5 that there is $c > 0$ such that

$$\left\| m_{j,\gamma}(L) \right\|_{p \to p} \leq \begin{cases} 
    c \cdot 2^{-[\alpha-D(1/p-1/2)]} & \text{if } 0 < R \leq 1, \\
    c \cdot 2^{-[\alpha-d(1/p)]} & \text{if } R > 1, \ 0 \leq j < i, \\
    c \cdot 2^{-[\alpha-D(1-1/p)]} \cdot 2^{(d-D)(1/p-1/2)} & \text{if } R > 1, \ 0 < i \leq j. 
\end{cases}$$

Assertions (b) and (c) of Theorem 1 follow from the above estimates, by taking the sums over $j$.

**2. Proof of theorem 3**

We shall prove first the following

**Lemma 6.** — If $f \in L^p$, $1 < p < \infty$, then $\gamma \mapsto L^{i\gamma} f$ is a strongly continuous $L^p$-valued function.

**Proof.** — If $\epsilon, \delta > 0$ then

$$\left\| L^{i(\gamma+\epsilon)} f - L^{i\gamma} f \right\|_p \leq \left\| L^{i(\gamma+\epsilon)} (f - e^{-\delta L} f) \right\|_p$$

$$+ \left\| (L^{i(\gamma+\epsilon)} - L^{i\gamma}) e^{-\delta L} f \right\|_p$$

$$+ \left\| L^{i\gamma} (e^{-\delta L} f - f) \right\|_p.$$ 

Now since, by the multiplier theorem of Stein [28], the operators $L^{i(\gamma+\epsilon)}$, $0 \leq \epsilon \leq 1$ are uniformly bounded on $L^p$ and since $\|e^{-\delta L} f - f\|_p \to 0$, as $\delta \to 0$ we have

$$\|L^{i(\gamma+\epsilon)} (f - e^{-\delta L} f)\|_p + \|L^{i\gamma} (e^{-\delta L} f - f)\|_p \to 0, \quad (\delta \to 0).$$
On the other hand, since
\[ \|(L^{i(\gamma+\epsilon)} - L^{i\gamma})e^{-\delta L}\|_{2\to 2} \leq \|(\lambda^{i(\gamma+\epsilon)} - \lambda^{i\gamma})e^{-\delta \lambda}\|_{\infty} \to 0, \quad (\epsilon \to 0), \]
and since again by the multiplier theorem of Stein [28], the operators \((L^{i(\gamma+\epsilon)} - L^{i\gamma})e^{-\delta L}\), for \(0 \leq \epsilon \leq 1\), are uniformly bounded on \(L^p\), it follows by interpolating with \(L^2\) that
\[ \|(L^{i(\gamma+\epsilon)} - L^{i\gamma})e^{-\delta L}f\|_p \to 0, \quad (\epsilon \to 0) \]
and the lemma follows. \[ \square \]

Now, we continue with the proof of Theorem 3. Following [21] we write
\[ m_{\alpha,1}(\lambda) = M(\lambda) + e^{-\lambda} \quad \text{with} \quad M(\lambda) = m_{\alpha,1}(\lambda) - e^{-\lambda}. \]
Then we have that
\[ m_*(L)f(x) \leq \sup_{t>0} |M(tL)f(x)| + \sup_{t>0} |e^{-tL}f(x)|. \]
Now we know that the heat maximal operator \(\sup_{t>0} |e^{-tL}f(x)|\) is bounded on \(L^p\), \(1 < p < \infty\) (cf. [28]).

To deal with the maximal operator \(\sup_{t>0} |M(tL)f(x)|\), we proceed as in [11], that is we consider the Mellin inversion formula
\[ M(t\lambda) = \int_{-\infty}^{\infty} \mathcal{M}(\gamma)(t\lambda)^{i\gamma} \, d\gamma, \]
where \(\mathcal{M}(\gamma)\) is the Mellin transform of \(M(\lambda)\)
\[ \mathcal{M}(\gamma) = (2\pi)^{-1} \int_{0}^{\infty} M(\lambda)\lambda^{-i\gamma} \frac{d\lambda}{\lambda}. \]
This formula gives:
\[ M(tL)f = \int_{-\infty}^{\infty} \mathcal{M}(\gamma)t^{i\gamma}L^{i\gamma}f \, d\gamma. \]
From this we have
\[ \sup_{t>0} |M(tL)f| = \sup_{t>0} \left| \int_{-\infty}^{\infty} \mathcal{M}(\gamma)t^{i\gamma}L^{i\gamma}f \, d\gamma \right| \leq \int_{-\infty}^{\infty} |\mathcal{M}(\gamma)| \cdot |L^{i\gamma}f| \, d\gamma. \]
which in turn implies:

\[ \left\| \sup_{t>0} M(tL)f \right\|_p \leq \int_{-\infty}^{\infty} |M(\gamma)| \cdot \left\| L^{i\gamma} \right\|_{p \to p} \|f\|_p \, d\gamma. \]

The above formal calculations are justified by the fact that as was proved in Lemma 6, \( \gamma \mapsto L^{i\gamma}f \) is a strongly continuous, hence strongly measurable, \( L^p \)-valued function. So if

\[ (15) \quad \int_{0}^{\infty} |M(\gamma)| \cdot \left\| L^{i\gamma} \right\|_{p \to p} \, d\gamma < \infty, \]

then

\[ \int_{0}^{\infty} M(\gamma) t^{i\gamma} L^{i\gamma} f \, d\gamma \]

is a convergent \( L^p \)-valued integral. This integral defines a continuous function of \( t \), which implies that \( \sup_{t>0} |M(tL)f| \) is well defined in \( L^p \).

Now, it has been proved in [21] that

\[ (16) \quad |M(\gamma)| \leq c(1 + |\gamma|)^{-(\alpha+1)}. \]

Furthermore, we have that \( \| L^{i\gamma} \|_{2 \to 2} = 1 \) and it follows from the proof of the main result of [1] (that result is proved only for left invariant sub-Laplaceans on Lie groups of polynomial growth, but it is also true for the Laplace-Beltrami operator on a Riemannian manifold of non-negative curvature; the proof is exactly the same) that for every \( \epsilon > 0 \)

\[ \| L^{i\gamma} \|_{L^1 \to \text{weak-}L^1} \leq c(1 + |\gamma|)^{\max(\frac{d}{2}, \frac{D}{2}) + \epsilon}. \]

So, by interpolation and duality if necessary, we have that

\[ (17) \quad \| L^{i\gamma} \|_{p \to p} \leq c(1 + |\gamma|)^{\max(\frac{d}{2}, \frac{D}{2}) + \epsilon}(\frac{2}{p} - \frac{1}{2})^{\frac{2}{p} - \frac{1}{2}}, \quad 1 < p < \infty. \]

Now, it follows from (16) and (17) that when

\[ \alpha > \max \left( \frac{d}{2}, \frac{D}{2} \right) \left( \frac{2}{p} - 1 \right) = \max(d, D) \left( \frac{1}{p} - \frac{1}{2} \right), \]

then (15) holds and Theorem 3 follows. \[ \square \]
3. Proof of theorem 4

It is enough to prove this theorem for functions \( f \) belonging to some space \( A \) which is dense to all spaces \( L^p, 1 < p < \infty \). Then THEOREM 4 will follow from THEOREM 3 by well known measure theoretic arguments.

The space \( A \) we shall consider is

\[
A = \{ \varphi_t(L) e^{-sL} f ; f \in C_0^\infty, t \geq 1, 0 < s \leq 1 \},
\]

where \( \varphi_t(\lambda) = \varphi(\lambda/t) \) and \( \varphi \in C_0^\infty(\mathbb{R}) \) with \( \varphi(0) = 1 \).

That \( A \) is dense to all spaces \( L^p, 1 < p < \infty \), follows from the fact that \( \| e^{-sL} f - f \|_p \to 0 \) as \( s \to 0 \) for all \( f \in C_0^\infty(G) \) and \( 1 < p < \infty \) and the observation that for all \( k \in \mathbb{N} \)

\[
\sup_{\lambda > 0} \left| \lambda^k \frac{d^k}{d\lambda^k} \left( e^{-s\lambda} - \varphi_t(\lambda) e^{-s\lambda} \right) \right| \to 0, \quad (t \to \infty),
\]

which together with the proof of the main result of [1] (we repeat that the main result of [1], although is proved only for left invariant sub-Laplaceans on Lie groups of polynomial growth, but it is also true for the Laplace-Beltrami operator on a Riemannian manifold of non-negative curvature; the proof is exactly the same) imply that:

\[
\| e^{-sL} f - \varphi_t(L) e^{-sL} f \|_p \to 0, \quad t \to \infty.
\]

Let us now fix some \( h = \varphi_t(L) e^{-sL} f \in A \). Let us also consider a function \( \psi \in C^\infty(\mathbb{R}) \) such that

\[
\psi(\lambda) = \begin{cases} 
1 & \text{for } |\lambda| \leq \frac{1}{4}, \\
0 & \text{for } |\lambda| \geq \frac{1}{2},
\end{cases}
\]

and put \( \psi_R(\lambda) = \psi(\lambda/R), R > 0 \). Then for \( R \) large enough we have that

\[
m_{\alpha,R}(L) h = \psi_R(L) m_{\alpha,R}(L) \varphi_t(L) e^{-sL} f
\]

and therefore

\[
m_{\alpha,R}(L) h - h = [\psi_R(L) m_{\alpha,R}(L) - 1] \varphi_t(L) e^{-sL} f.
\]

Now since for all \( k \in \mathbb{N} \)

\[
\sup_{\lambda > 0} \left| \lambda^k \frac{d^k}{d\lambda^k} \{ [\psi_R(\lambda) m_{\alpha,R}(\lambda) - 1] \varphi_t(\lambda) e^{-s\lambda} \} \right| \to 0, \quad (R \to \infty),
\]

it follows from the proof of the main result of [1] that

\[
\| m_{\alpha,R}(L) h - h \|_p = \left\| [\psi_R(L) m_{\alpha,R}(L) - 1] \varphi_t(L) e^{-sL} f \right\|_p \to 0, \quad (R \to 0),
\]

which proves the first part of THEOREM 4.
The second part of the theorem follows from the observation that
\[
|m_{\alpha,R}(L)h(x) - h(x)| = \left| \left[ \psi_R(L)m_{\alpha,R}(L) - 1 \right] \varphi_t(L)e^{-sL}f(x) \right|
\leq \left\| \psi_R(L)m_{\alpha,R}(L) - 1 \right\|_2 \cdot \| f \|_2,
\leq \sup_{\lambda > 0} \left[ \psi_R(\lambda)m_{\alpha,R}(\lambda) - 1 \right] \cdot \left| \varphi_t(\lambda) \right| \cdot \left\| p_s(x, \cdot) \right\|_2 \cdot \| f \|_2,
\]
which together with the fact that
\[
\sup_{\lambda > 0} \left[ \psi_R(\lambda)m_{\alpha,R}(\lambda) - 1 \right] \cdot \left| \varphi_t(\lambda) \right| \rightarrow 0, \quad (R \to \infty),
\]
implies that
\[
|m_{\alpha,R}(L)h(x) - h(x)| \rightarrow 0, \quad (R \to \infty).
\]
This completes the proof of Theorem 4. 

4. Final remarks

We point out that our method also works when \( L \) is a self-adjoint non-negative real subelliptic differential operator on a compact manifold \( X \), since, in that case, the finite propagation speed (3) for the wave operator has already been proved in [23] and the gaussian estimates (4) for the associated heat kernel have been proved in [31], [32]. The results that we shall obtain are similar. The only change is that as dimension at infinity \( D \) we shall put \( D = 0 \) and as local dimension \( d \) we shall put the best constant \( b \) for which we have that
\[
|B_r(x)| \leq c\left(\frac{r}{t}\right)^b, \quad r \geq t
\]
with the \( c > 0 \) independent of \( x \in X \) (cf. [24]). For example when \( L \) is a sum of squares of vector fields that satisfy Hörmander's condition in a uniform way, then there are constants \( c > 0 \) and \( k \in \mathbb{N} \), independent of \( x \in X \), such that (cf. [24], [30], [33])
\[
c^{-1}t^k \leq |B_t(x)| \leq ct^k, \quad 0 < t \leq 1
\]
and then, of course, we take \( d = k \).

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