

Fundamental solution of degenerate operators

Winterschool in Geilo, Norway

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Outline

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1. Fundamental solutions and homogeneous vector fields

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2. A global lifting theorem by Folland

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3. Fundamental solutions via liftings

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Fundamental solution

Consider a linear PDO ¹ P on \mathbb{R}^n of order d , i.e.

$$P = \sum_{|\alpha| \leq d} a_\alpha(x) D_x^\alpha \quad \text{where} \quad a_\alpha(x) \in C^\infty(\mathbb{R}^n, \mathbb{R})$$

where we use the standard notation

$$D_x^\alpha = \frac{\partial^{|\alpha|}}{\partial x_1^{\alpha_1} \cdots \partial x_n^{\alpha_n}} \quad \text{for} \quad \alpha \in \mathbb{N}_0^n.$$

¹PDO=partial differential operator

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Definition

Call $\Gamma : \{(x, y) \in \mathbb{R}^n \times \mathbb{R}^n : x \neq y\} \rightarrow \mathbb{R}$ a **global fundamental solution** if

- For every $x \in \mathbb{R}^n$ we have $\Gamma(x, \cdot) \in L_{loc}^1(\mathbb{R}^n)$.
- For every $\varphi \in C_0^\infty(\mathbb{R}^n)$

$$\int_{\mathbb{R}^n} \Gamma(x, y) P^* \varphi(y) dy = -\varphi(x).$$

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- The defining equation of the fundamental solution is shortly written:

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- **Existence** of the fundamental solution is **not always guaranteed**. Showing existence (or non-existence) can be complicated.
- In general, fundamental solutions are **not unique**, e.g. one may add a **P -harmonic** function h i.e.

$$Ph = 0$$

to a fundamental solution and gets another one.

From the heat kernel to the inverse

Let \mathcal{L} be a linear partial differential operator on \mathbb{R}_x^n (smooth coefficients).

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Assumption:

\mathcal{H} admits a heat kernel $\{p_t(x, y)\}_{t>0}$ which is integrable with respect to t .
In particular:

$$\mathcal{L}_y p_t(x, y) = \partial_t p_t(x, y).$$

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Observation: At least formally, a fundamental solution of \mathcal{L} is given by

$$\Gamma(x, y) = \int_0^\infty p_t(x, y) dt$$

(can be made precise in many cases).

From the heat kernel to the inverse

In fact (formal calculation): Let $\varphi \in C_0^\infty(\mathbb{R}^n)$, then

$$\begin{aligned}\int_{\mathbb{R}^n} \Gamma(x, y) \mathcal{L}^* \varphi(y) dy &= \int_{\mathbb{R}^n} \int_0^\infty p_t(x, y) dt \mathcal{L}^* \varphi(y) dy \\ &= \int_{\mathbb{R}^n} \int_0^\infty \mathcal{L}_y p_t(x, y) dt \varphi(y) dy \\ &= \int_{\mathbb{R}^n} \int_0^\infty \partial_t p_t(x, y) dt \varphi(y) dy \\ &= \int_{\mathbb{R}^n} \left[p_t(x, y) \right]_0^\infty \varphi(y) dy \\ &= - \lim_{t \rightarrow 0} \int_{\mathbb{R}^n} p_t(x, y) \varphi(y) dy = -\varphi(y).\end{aligned}$$

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Here we have assumed that $\lim_{t \rightarrow \infty} p_t(x, y) = 0$.

Reducing the dimension

Here is another example:

Consider the **Laplace operator** Δ_n on \mathbb{R}^n with $n > 2$ and let $p \geq 1$.

$$\Delta_n = \sum_{j=1}^n \frac{\partial^2}{\partial x_j^2} \quad \text{and} \quad \Delta_{n+p} = \Delta_n + \sum_{j=n+1}^{n+p} \frac{\partial^2}{\partial x_j^2}.$$

Then Δ_n has the **fundamental solution**

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Observation

We can consider Δ_{n+p} for $p \geq 1$ as a

"lifting of Δ_n ",

i.e. it acts on functions only depending on the variable x_1, \dots, x_n as Δ_n .

Reducing dimension

Lemma

We obtain the fundamental solution of Δ_n from the **fundamental solution** of Δ_{n+p} via a **"fiber integration"**.

$$\begin{aligned} c \left(\sqrt{x_1^2 + \cdots + x_n^2} \right)^{2-n} &= \\ &= \int_{\mathbb{R}^p} \left(\sqrt{x_1^2 + \cdots + x_n^2 + t_1^2 + \cdots + t_p^2} \right)^{2-n-p} dt_1 \cdots dt_p = (*). \end{aligned}$$

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Proof: The change of variables $t = \|x\|\tau$ with $\tau \in \mathbb{R}^p$ and $x \neq 0$ gives:

$$\begin{aligned} (*) &= \|x\|^p \int_{\mathbb{R}^p} \left(\|x\|^2 + \tau^2 \|x\|^2 \right)^{\frac{2-n-p}{2}} d\tau \\ &= \|x\|^{2-n} \int_{\mathbb{R}^p} (1 + \tau^2)^{\frac{2-n-p}{2}} d\tau. \end{aligned}$$

Lifting

We describe recent work by **S. Biagi and A. Bonfiglioli**: ²

Let P be a **PDO** with smooth coefficients.

Definition

We call a PDO P_{lift} on $\mathbb{R}^n \times \mathbb{R}^p$ a **lifting** of P if

²S. Biagi, A. Bonfiglioli, *The existence of a global fundamental solution for homogeneous Hörmander operators via a global lifting method*, Proc. London Math. Soc. (3), 114 (2017), 855-889.

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- (b) For every $f \in C^\infty(\mathbb{R})$:

$$P_{\text{lift}}(f \circ \pi)(x, \xi) = (Pf)(x) \quad \text{where} \quad (x, \xi) \in \mathbb{R}^n \times \mathbb{R}^p.$$

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Here $\pi : \mathbb{R}^n \times \mathbb{R}^p \rightarrow \mathbb{R}^n$ is the **projection** to the x -coordinates:

$$\pi(x, y) = x.$$

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Example and equivalent formulation

Observation: P_{lift} is a **lifting** of P if and only if

$$P_{\text{lift}} = P + R \quad \text{where} \quad R = \sum_{\beta \neq 0} r_{\alpha, \beta}(x, \xi) D_x^\alpha D_\xi^\beta.$$

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Example

Consider the **Grushin operator** on \mathbb{R}^2 :

$$\mathcal{G} := (\partial_{x_1})^2 + (x_1 \partial_{x_2})^2.$$

A **lifting** of \mathcal{G} to \mathbb{R}^3 is given by:

$$\tilde{\mathcal{G}} = (\partial_{x_1})^2 + (\partial_\xi + x_1 \partial_{x_2})^2 = \mathcal{G} + \underbrace{\partial_\xi^2 + 2x_1 \partial_{x_2} \partial_\xi}_R.$$

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Remark: $\tilde{\mathcal{G}}$ is up to a change of variables the **sub-Laplacian** of the **Heisenberg group**. Its heat kernel is known due to the **group structure**.

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- If we do not know Γ explicitly but if we have **estimates** on Γ . Can we use them to obtain estimates on $\tilde{\Gamma}$?
- Why should be lift at all? Adding more variables should make live more complicated.

Homogeneous group and dilations

Let $G = (\mathbb{R}^n, *)$ be a **nilpotent Lie group**.

Definition (homogeneous group)

We call G a **homogeneous group**, if there is $\sigma = (\sigma_1, \dots, \sigma_n) \in \mathbb{R}^n$ with

$$1 \leq \sigma_1 \leq \sigma_2 \leq \dots \leq \sigma_n$$

such that the **dilation** $\delta_\lambda : G \rightarrow G$ with

$$\delta_\lambda(x_1, \dots, x_n) = (\lambda^{\sigma_1} x_1, \dots, \lambda^{\sigma_n} x_n)$$

is an **automorphism** of G for **every** $\lambda > 0$, i.e.

$$\delta_\lambda(g) * \delta_\lambda(h) = \delta_\lambda(g * h).$$

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$$\delta_\lambda(g) * \delta_\lambda(h) = \delta_\lambda(g * h).$$

Remark:

The dilations $\{\delta_\lambda\}_\lambda$ form a **one-parameter group of automorphisms**.

The homogeneous structure of the Heisenberg group

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Example: Consider again the **Heisenberg group** $\mathbb{H}_3 \cong \mathbb{R}^3$ with dilation:

$$\delta_\lambda(x_1, x_2, x_3) := (\lambda x_1, \lambda x_2, \lambda^2 x_3) \quad \text{with} \quad (\lambda > 0).$$

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Then we have

$$\begin{aligned} & \delta_\lambda(x_1, x_2, x_3) * \delta_\lambda(y_1, y_2, y_3) \\ &= (\lambda x_1, \lambda x_2, \lambda^2 x_3) * (\lambda y_1, \lambda y_2, \lambda^2 y_3) \\ &= \left(\lambda(x_1 + y_1), \lambda(x_2 + y_2), \underbrace{\lambda^2(x_3 + y_3) + \frac{1}{2}[\lambda x_1 \lambda y_2 - \lambda y_1 \lambda x_2]}_{=\lambda^2\left((x_3+y_3)+\frac{1}{2}[x_1 y_2 - y_1 x_2]\right)} \right) \\ &= \delta_\lambda\left((x_1, x_2, x_3) * (y_1, y_2, y_3) \right). \end{aligned}$$

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Therefore \mathbb{H}_3 is a homogeneous Lie group with $\sigma = (1, 1, 2)$.

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Definition

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$$X_i(f \circ \delta_\lambda) = \lambda(X_i f) \circ \delta_\lambda \quad \forall \lambda > 0, \forall f \in C^\infty(\mathbb{R}^n, \mathbb{R}).$$

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- fulfill the Hörmander bracket generating condition, i.e for all $g \in G$:

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Note: If X and Y are δ_λ -homogeneous of degree d_1 and d_2 , respectively. Then $[X, Y]$ is δ_λ -homogeneous of degree $d_1 + d_2$.

Example:

Consider again the **Grushin operator** \mathcal{G} on \mathbb{R}^2 defined by

$$\mathcal{G} = (\partial_{x_1})^2 + (x_1 \partial_{x_2})^2 = X_1^2 + X_2^2,$$

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Observation

- The **bracket generating condition** is fulfilled with $m = 2$, since

$$\dim \left\{ X_1 = \partial_{x_1}, X_2 = x_1 \partial_{x_2}, [X_1, X_2] = \partial_{x_2} \right\} = 3.$$

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- X_1 and X_2 are **homogeneous** of degree 1: Let $g = (x_1, x_2)$, then

$$X_1(f \circ \delta_\lambda)(g) = \partial_{x_1}[f(\lambda x_1, \lambda^2 x_2)] = \lambda(\partial_{x_1} f)(\lambda x_1, \lambda^2 x_2) = \lambda(X_1 f) \circ \delta_\lambda(g),$$

$$X_2(f \circ \delta_\lambda)(g) = x_1 \partial_{x_2}[f(\lambda x_1, \lambda^2 x_2)] = \lambda(\lambda x_1)[\partial_{x_2} f] \circ \delta_\lambda(g) = \lambda(X_2 f) \circ \delta_\lambda(g).$$

From homogeneous vector fields to a nilpotent Lie algebra

Let $\mathcal{X} = \{X_1, \dots, X_m\}$ be homogeneous vector fields on \mathbb{R}^n with the previous assumptions. We consider the **Lie algebra** generated by \mathcal{X} :

$$\begin{aligned} \mathfrak{a} &:= \text{Lie}\{X_1, \dots, X_m\} \\ &= \textit{smallest Lie subalgebra of vector fields on } \mathbb{R}^n \textit{ containing } \mathcal{X}. \end{aligned}$$

The δ_λ -homogeneity of the vector fields implies the following:

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Lemma

The Lie algebra \mathfrak{a} is finite dimensional and it corresponds to a **Carnot group**

$$\mathfrak{a} = \mathfrak{a}_1 \oplus \mathfrak{a}_2 \oplus \dots \oplus \mathfrak{a}_r \quad \text{and} \quad \begin{cases} [\mathfrak{a}_1, \mathfrak{a}_{i-1}] = \mathfrak{a}_i, & 2 \leq i \leq r, \\ [\mathfrak{a}_1, \mathfrak{a}_r] = \{0\}. \end{cases}$$

From homogeneous vector fields to a nilpotent Lie algebra

Let $\mathcal{X} = \{X_1, \dots, X_m\}$ be homogeneous vector fields on \mathbb{R}^n with the previous assumptions. We consider the **Lie algebra** generated by \mathcal{X} :

$$\begin{aligned}\mathfrak{a} &:= \text{Lie}\{X_1, \dots, X_m\} \\ &= \textit{smallest Lie subalgebra of vector fields on } \mathbb{R}^n \textit{ containing } \mathcal{X}.\end{aligned}$$

The δ_λ -homogeneity of the vector fields implies the following:

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Here, the "first level" is $\mathfrak{a}_1 = \text{span}\{X_1, \dots, X_m\}$.

From the nilpotent Lie algebra to a Carnot group

Reminder:

We can equip \mathfrak{a} with a group structure via **exponential coordinates**: Via the **Campbell-Baker-Hausdorff formula** the product is:

$$X \diamond Y = X + Y + \frac{1}{2}[X, Y] + \frac{1}{12}[X, [X, Y]] - \frac{1}{12}[Y, [X, Y]] + \dots (\text{finite}).$$

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Summing up:

Lemma

Let $N := \dim \mathfrak{a}$. Then $G = (\mathfrak{a} \cong \mathbb{R}^N, \diamond)$ is a **Carnot group** with Lie algebra (isomorphic to) \mathfrak{a} . Moreover,

$$\mathfrak{a} = \text{Lie}\{X_1, \dots, X_m\}$$

is a Lie algebra of **smooth vector fields** on \mathbb{R}^n (we can "exponentiate").

A family of dilations on $\mathfrak{a} \cong G$

Recall that \mathfrak{a} has a **stratification**

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Definition

For each $\lambda > 0$ define a **dilation** $\{\delta_\lambda^\mathfrak{a}\}_\lambda$ on $\mathfrak{a} \cong \mathbb{R}^N$ via the decomposition of elements:

$$\delta_\lambda^\mathfrak{a}(X) = \sum_{k=1}^r \lambda^k a_k \quad \text{where} \quad X = \sum_{k=1}^r a_k \quad \text{and} \quad a_k \in \mathfrak{a}_k.$$

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Lemma: The dilation $\delta_\lambda^\mathfrak{a}$ defines a **group automorphism** of $(G = \mathfrak{a}, \diamond)$.

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Lemma: The dilation $\delta_\lambda^\mathfrak{a}$ defines a **group automorphism** of $(G = \mathfrak{a}, \diamond)$.

Proof: It is sufficient to show that $\delta_\lambda^\mathfrak{a}$ induces a **Lie algebra automorphism**:

$$[\delta_\lambda^\mathfrak{a}(X), \delta_\lambda^\mathfrak{a}(Y)] = \left[\sum_{j=1}^r \lambda^j a_j, \sum_{\ell=1}^r \lambda^\ell b_\ell \right] = \sum_{j,\ell=1}^r \lambda^{j+\ell} \underbrace{[a_j, a_\ell]}_{\in \mathfrak{a}_{j+\ell}} = \delta_\lambda^\mathfrak{a}([X, Y]).$$

Reminder: Sub-Riemannian structure on a Carnot group

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Definition

We call the basis

$$[X_1, \dots, X_m, X_1^{(2)}, \dots, X_{\ell_2}^{(2)}, \dots, X_1^{(r)}, \dots, X_{\ell_r}^{(r)}]$$

an **adapted basis** of the Lie algebra \mathfrak{a} . This basis gives the concrete identification between \mathfrak{a} and \mathbb{R}^N .

Sub-Riemannian structure on the Carnot group

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Identifications

Via the above basis we make the following identifications:

$$\text{Carnot group: } G \cong \mathfrak{a} \longleftrightarrow \mathbb{R}^N,$$

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The exponents s_j in the dilation are given by:

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Identify $[X_1, \dots, X_m]$ with **left-invariant vector fields** $[J_1, \dots, J_m]$ on the homogeneous Carnot group $(\mathbb{R}^N, \diamond, D_\lambda)$. Then

$$\mathcal{H} = \text{span}\{J_1, \dots, J_m\} \subset T\mathbb{R}^N$$

is a **bracket generating distribution** in the tangent bundle of \mathbb{R}^N

Sub-Laplacian on \mathbb{R}^N

Observation

The homogeneous Carnot group $(\mathbb{R}^N, \diamond, D_\lambda)$ is equipped via \mathcal{H} with a Sub-Riemannian structure. Its (intrinsic) **Sub-Laplacian** has the form:

$$\Delta_{\text{sub},G} = J_1^2 + \cdots + J_m^2,$$

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Question: Now we have constructed **two** "sum-of-squares operators":

$$\mathcal{L} = X_1^2 + \cdots + X_m^2 \quad (\text{on } \mathbb{R}^n)$$

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- What is the **relation** between these operators?
- Can we use knowledge on $\Delta_{\text{sub},G}$ to study \mathcal{L} ?

From the Carnot group back to \mathbb{R}^n

Let $X \in \mathfrak{a} = \text{Lie}\{X_1, \dots, X_m\}$ be a δ_λ -homogeneous vector field on \mathbb{R}^n . Consider the induced integral curve starting in $0 \in \mathbb{R}^n$:

$$\psi_t^X : \mathbb{R} \rightarrow \mathbb{R}^n \quad \text{with} \quad \begin{cases} \frac{d}{dt} \psi_t^X = X \circ \psi_t^X, & t \in \mathbb{R} \\ \psi_0^X = 0. \end{cases} \quad (*)$$

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Based on the δ_λ -homogeneity one can show that all vector fields $X \in \mathfrak{a}$ are complete, i.e. the induced flow (*) exists for all times $t \in \mathbb{R}$.

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Consider the following map:

$$\pi : \mathbb{R}^N \rightarrow \mathbb{R}^n, \quad \pi(a) = \left(\psi_t^{X_a}(0) \right)_{|_{t=1}},$$

where $\mathfrak{a} \ni X_a \longleftrightarrow a \in \mathbb{R}^N$ in our identification above.

Lifting theorem by Folland

Theorem (Folland, 1977)

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- π is a *polynomial* map.
- If J_1, \dots, J_N are the left-invariant vector fields which correspond to the *adapted basis* of $\mathfrak{a} \cong \mathbb{R}^N$, then

$$d\pi(J_i)(a) = X_i(\pi(a)), \quad \forall a \in \mathbb{R}^N,$$

where X_i is in the adapted basis of \mathfrak{a} .

^aG.B. Folland, *on the Rothschild-Stein lifting theorem*, Comm. Partial Differential Equations 2 (1977), 161-207.

Reminder: lifting of an operator

Definition

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$$P_{\text{lift}}(f \circ \pi)(x, \xi) = (Pf)(x) \quad \text{where} \quad (x, \xi) \in \mathbb{R}^n \times \mathbb{R}^p.$$

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Next:

Can one choose coordinates in **Folland's lifting theorem** in such a way that

$$\pi : \mathbb{R}^N \rightarrow \mathbb{R}^n$$

becomes just the **projection** onto the first n coordinates of a vector in \mathbb{R}^N .

Lifting sums of squares

Theorem (S. Biagi, A. Bonfiglioli, 2017)

Let X_1, \dots, X_m be δ_λ -homogeneous of degree 1 vector fields on \mathbb{R}^n with

$$N = \dim \text{Lie}\{X_1, \dots, X_m\}.$$

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Remark: One can construct the lifting explicitly!

Lifting sums of squares

With the above notation we have:

Theorem (S. Biagi, A. Bonfiglioli, 2017)

The sub-Laplacian

$$\Delta_{\text{sub},G} = Z_1^2 + \cdots + Z_m^2$$

on the homogeneous Carnot group $(\mathbb{R}^N, \diamond, D_\lambda)$, of the previous theorem is a *lifting* of the sum-of-squares operator:

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Assumptions:

Let X_1, \dots, X_m be **linearly independent** smooth vector fields on \mathbb{R}^n with:

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3. Define the **sum-of-squares** operator: $\mathcal{L} = \sum_{j=1}^m X_j^2$.
4. $G = (\mathbb{R}^N, \diamond, D_\lambda) =$ **homogeneous Carnot group** constructed above with **sub-Laplacian**:

$$\Delta_{\text{sub},G} = Z_1^2 + \dots + Z_m^2.$$

A theorem by Folland

Homogeneous norm: $(\sigma_1, \dots, \sigma_n, \sigma_1^*, \dots, \sigma_p^*)$ hom. dimensions of D_λ :

$$h(x, \xi) = \sum_{j=1}^n |x_j|^{\frac{1}{\sigma_j}} + \sum_{k=1}^p |\xi_k|^{\frac{1}{\sigma_k^*}} \quad \text{where} \quad (x, \xi) \in \mathbb{R}^N = \mathbb{R}^n \times \mathbb{R}^p.$$

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Homogeneous norm: $(\sigma_1, \dots, \sigma_n, \sigma_1^*, \dots, \sigma_p^*)$ hom. dimensions of D_λ :

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- (d) There is $C > 0$ with: $C^{-1}h^{2-Q}(x, \xi) \leq \gamma_G(x, \xi) \leq Ch^{2-Q}(x, \xi)$.

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$$\Gamma_G(x, \xi; y, \eta) = \gamma_G\left((x, \xi)^{-1} \diamond (y, \eta)\right), \quad (x, \xi) \neq (y, \eta).$$

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$$\Gamma(x, y) := \int_{\mathbb{R}^p} \Gamma_G(x, 0; y, \eta) d\eta \quad (x \neq y)$$

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$$\begin{aligned} C^{-1} \int_{\mathbb{R}^P} h^{2-Q}((x, 0)^{-1} \diamond (y, \eta)) d\eta &\leq \Gamma(x, y) \leq \\ &\leq C \int_{\mathbb{R}^P} h^{2-Q}((x, 0)^{-1} \diamond (y, \eta)) d\eta. \end{aligned}$$

Fundamental solution of \mathcal{L} (continued)

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$$\text{Put : } \Gamma(\delta_\lambda(x); \delta_\lambda(y)) = \lambda^{2-q} \cdot \Gamma(x, y) \quad \text{where } \mathbb{R}^n \ni x \neq y, \lambda > 0.$$

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Example

Consider the **Grushin operator** on \mathbb{R}^2 with dilation $\delta_\lambda(x_1, x_2) = (\lambda x_1, \lambda^2 x_2)$:

$$\mathcal{L} = X_1^2 + X_2^2 \quad \text{where} \quad X_1 = \partial_{x_1}, \quad X_2 = x_1 \partial_{x_2}.$$

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$$D_\lambda(x_1, x_2, \xi) = (\lambda x_1, \lambda^2 x_2, \lambda \xi) \quad \text{and} \quad Q = 4.$$

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- Liftings of $X_1 \rightarrow Z_1 = \partial_{x_1}$ and $X_2 \rightarrow Z_2 = x_1 \partial_{x_2} + \partial_\xi$ and

$$\mathcal{L} = X_1^2 + X_2^2 \quad \text{liffts to} \quad \Delta_{\text{sub}} = Z_1^2 + Z_2^2.$$

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Conclusion

The fundamental solution of \mathcal{L} is given by the fiber integral:

$$\begin{aligned} \Gamma(x_1, x_2; y_1, y_2) &= \\ &= c \int_{\mathbb{R}} \frac{d\eta}{\sqrt{((x_1 - y_1)^2 + \eta^2)^2 + 4(2x_2 - 2y_2 + \eta(x_1 + y_1))^2}}. \end{aligned}$$

Higher step groups and Grushin type operators

Example: Consider the Engel group \mathcal{E}_4 as a matrix group

$$\mathcal{E}_4 = \left\{ \begin{pmatrix} 1 & x & \frac{x^2}{2} & z \\ 0 & 1 & x & w \\ 0 & 0 & 1 & y \\ 0 & 0 & 0 & 1 \end{pmatrix} : x, y, w, z \in \mathbb{R} \right\} \subset \mathbb{R}^{4 \times 4}.$$

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A 3-step Carnot group

The Engel group \mathcal{E}_4 is the lowest dimensional **Carnot group** of **step 3**.

Calculate the left-invariant vector fields X and Y on \mathcal{E}_4 ³.

$$X := \frac{\partial}{\partial x} - \frac{y}{2} \frac{\partial}{\partial w} + \left(\frac{w}{2} - \frac{xy}{12} \right) \frac{\partial}{\partial z},$$

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Lemma

The vector fields X and Y are **skew-symmetric** on \mathcal{E}_4 . They span a **bracket generating** distribution:

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Consider the sub-group

$$\mathcal{N} = \{sX + tW : s, t \in \mathbb{R}\} \cong \mathbb{R}^2$$

of $\mathcal{E}_4 \cong \mathfrak{e}_4$. One obtains a fiber bundle

$$\rho : \mathcal{E}_4 \longrightarrow \mathcal{N} \setminus \mathcal{E}_4 \cong \mathbb{R}^2, \quad \text{where} \quad \rho(x, y, w, z) = \left(x, z + \frac{xw}{2} + \frac{yx^2}{6} \right).$$

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Observation

The vector fields X and Y descend via $d\rho$ to $\mathcal{N} \setminus \mathcal{E}_4$. We obtain the **Grushin type operator**

$$\mathcal{G} = -d\rho(X)^2 - d\rho(Y)^2 = -\frac{\partial^2}{\partial u^2} - \frac{u^4}{4} \frac{\partial^2}{\partial v^2}.$$

Perform a partial Fourier transform with respect to the variable v . We obtain a **family of operators** on \mathbb{R}

$$\mathcal{L}_\eta := -\frac{\partial^2}{\partial u^2} - \frac{u^4}{4}\eta^2 = \text{"quartic oscillator"} \text{ if } \eta \neq 0.$$

These operators are **elliptic** if $\eta \neq 0$.

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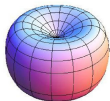
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$$K^{\mathcal{G}}(t, \rho(x), y) = \int_{\mathbb{R}^2} K^{\Delta_{\text{sub}}^{\mathcal{E}_4}}(t, x, \Phi(u, y)) du.$$

^atrivialization means: $\rho \circ \Phi(x, y) = x$.



Thank you for your attention!

