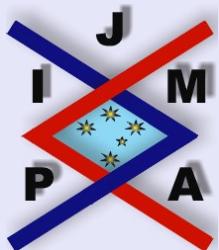


Journal of Inequalities in Pure and Applied Mathematics



ESTIMATES FOR THE GREEN FUNCTION AND CHARACTERIZATION OF A CERTAIN KATO CLASS BY THE GAUSS SEMIGROUP IN THE HALF SPACE

IMED BACHAR

Département de Mathématiques
Faculté des Sciences de Tunis
Campus Universitaire, 2092 Tunis, Tunisia.

EMail: Imed.Bachar@ipeit.rnu.tn

volume 6, issue 4, article 119,
2005.

*Received 06 July, 2005;
accepted 11 August, 2005.*

Communicated by: C. Bandle

Abstract

Contents



Home Page

Go Back

Close

Quit



Abstract

We establish a 3G-theorem for the Green functions $G_{m,n}$ of $(-\Delta)^m$ ($m \geq 1$) on $\mathbb{R}_+^n := \{x = (x_1, \dots, x_n) \in \mathbb{R}^n : x_n > 0\}$, $n \geq 2m - 1$, with Navier boundary conditions $\Delta^j u|_{\partial\mathbb{R}_+^n} = 0$, $0 \leq j \leq m - 1$.

We exploit these results to define a certain Kato class of functions that we characterize by means of the Gauss semigroup on \mathbb{R}_+^n .

2000 Mathematics Subject Classification: 34B27.

Key words: Green functions, 3G-theorem, Kato class.

The author is especially thankful to Professor Habib Mâagli for valuable discussions. He also thanks the referees for their careful reading of the paper

Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

Contents

1	Introduction	3
2	Inequalities for the Green's Function	7
3	The Class $K_{m,n}(\mathbb{R}_+^n)$	18
References		

Title Page	
Contents	
	
	
Go Back	
Close	
Quit	
Page 2 of 33	

1. Introduction

In [2], for $n \geq 3$ and [3], for $n = 2$, the authors have established interesting estimates for $G(x, y)$, the Green function of the Laplace operator corresponding to zero Dirichlet boundary conditions in the half space $\mathbb{R}_+^n := \{x = (x_1, \dots, x_n) \in \mathbb{R}^n, x_n > 0\}$. In particular, they have proved the following form of the 3G-Theorem:

Theorem 1.1. *There exists a constant $C > 0$ such that for each $x, y, z \in \mathbb{R}_+^n$*

$$(1.1) \quad \frac{G(x, z)G(z, y)}{G(x, y)} \leq C \left[\frac{z_n}{x_n} G(x, z) + \frac{z_n}{y_n} G(y, z) \right].$$

They then introduced a class of functions $K_{1,n}(\mathbb{R}_+^n)$ as follows:

Definition 1.1. *A Borel measurable function q in \mathbb{R}_+^n belongs to the class $K_{1,n}(\mathbb{R}_+^n)$ if q satisfies the following condition*

$$\lim_{r \rightarrow 0} \sup_{x \in \mathbb{R}_+^n} \int_{(|x-y| \leq r) \cap \mathbb{R}_+^n} \frac{y_n}{x_n} G(x, y) |q(y)| dy = 0.$$

They have studied the properties of functions belonging to this class.

In particular, in [2], the authors have showed the following characterization:

$$(1.2) \quad q \in K_{1,n}(\mathbb{R}_+^n) \iff \lim_{t \rightarrow 0} \left(\sup_{x \in \mathbb{R}_+^n} \int_{\mathbb{R}_+^n} \int_0^t \frac{y_n}{x_n} p(s, x, y) |q(y)| ds dy \right) = 0,$$

where $p(s, x, y)$ is the density of the Gauss semigroup on \mathbb{R}_+^n .

Note that similar characterizations have been already established in [1], (see also [5] and [8]) for the classical Kato class $K_n(\mathbb{R}^n)$ defined as follows:



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

Title Page

Contents



Go Back

Close

Quit

Page 3 of 33

Definition 1.2. A Borel measurable function q in \mathbb{R}_+^n ($n \geq 3$) belongs to the Kato class $K_n(\mathbb{R}_+^n)$ if q satisfies the following condition

$$\lim_{\alpha \rightarrow 0} \left(\sup_{x \in \mathbb{R}_+^n} \int_{\mathbb{R}_+^n \cap B(x, \alpha)} \frac{1}{|x - y|^{n-2}} |q(y)| dy \right) = 0.$$

For properties of functions in $K_n(\mathbb{R}_+^n)$ we refer to [1], [5], [8], [10] and [11].

Throughout this paper, we denote by $G_{m,n}(x, y)$ the Green's function of the operator $u \mapsto (-\Delta)^m u$ on \mathbb{R}_+^n with Navier boundary conditions $\Delta^j u|_{\partial\mathbb{R}_+^n} = 0$, $0 \leq j \leq m-1$ for $m \geq 1$ and $n \geq \max(3, 2m-1)$.

The outline of the paper is as follows. In Section 2, we give explicitly the expression of $G_{m,n}(x, y)$ and we prove some inequalities on $G_{m,n}(x, y)$ including a $3G$ -Theorem of the form (1.1). In Section 3, we introduce a class of functions $K_{m,n}(\mathbb{R}_+^n)$ defined as follows:

Definition 1.3. A Borel measurable function q in \mathbb{R}_+^n belongs to the class $K_{m,n}(\mathbb{R}_+^n)$ if q satisfies

$$(1.3) \quad \lim_{r \rightarrow 0} \left(\sup_{x \in \mathbb{R}_+^n} \int_{(|x-y| \leq r) \cap \mathbb{R}_+^n} \frac{y_n}{x_n} G_{m,n}(x, y) |q(y)| dy \right) = 0.$$

We then study properties of functions belonging to this class. In particular, we prove the following characterization for $n > 2m$:

$$(1.4) \quad q \in K_{m,n}(\mathbb{R}_+^n) \Leftrightarrow \lim_{t \rightarrow 0} \left(\sup_{x \in \mathbb{R}_+^n} \int_{\mathbb{R}_+^n} \int_0^t \frac{y_n}{x_n} s^{m-1} p(s, x, y) |q(y)| ds dy \right) = 0,$$



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

[Title Page](#)

[Contents](#)



[Go Back](#)

[Close](#)

[Quit](#)

Page 4 of 33

which extends (1.2).

In order to simplify our statements, we define some convenient notations.

Notations:

- $\mathcal{B}(\mathbb{R}_+^n)$ denotes the set of Borel measurable functions in \mathbb{R}_+^n .

- $s \wedge t = \min(s, t)$ and $s \vee t = \max(s, t)$ for $s, t \in \mathbb{R}$.

- Let f and g be two nonnegative functions on a set S .

We say $f \preceq g$ if there exists a constant $c > 0$, such that

$$f(x) \leq cg(x) \text{ for all } x \in S.$$

We say $f \sim g$ if

$$f \preceq g \text{ and } g \preceq f.$$

- Let $x, y \in \mathbb{R}_+^n$. Put $\bar{y} = (y_1, \dots, y_{n-1}, -y_n)$. Then we have

$$|x - \bar{y}|^2 = |x - y|^2 + 4x_n y_n \text{ and } |x - \bar{y}|^2 \geq (x_n + y_n)^2,$$

which implies that

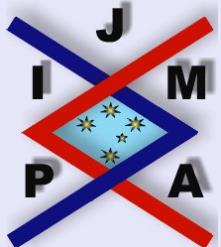
$$(1.5) \quad |x - \bar{y}|^2 \sim |x - y|^2 + x_n y_n$$

$$(1.6) \quad x_n \vee y_n \leq |x - \bar{y}|.$$

The following properties will be used several times.

- (i) For $s, t \geq 0$, we have

$$(1.7) \quad s \wedge t \sim \frac{st}{s + t}.$$



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

Title Page

Contents



Go Back

Close

Quit

Page 5 of 33

(ii) Let $\lambda, \mu > 0$ and $0 < \gamma \leq 1$, then we have

$$(1.8) \quad 1 - t^\lambda \sim 1 - t^\mu, \text{ for } t \in [0, 1].$$

$$(1.9) \quad \log(1 + \lambda t) \sim \log(1 + \mu t), \text{ for } t \geq 0.$$

$$(1.10) \quad \log(1 + t^\lambda) \sim (1 \wedge t^\lambda) \log(2 + t), \text{ for } t \geq 0.$$

$$(1.11) \quad \log(1 + t) \preceq t^\gamma, \text{ for } t \geq 0.$$



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

Title Page

Contents



Go Back

Close

Quit

Page 6 of 33

2. Inequalities for the Green's Function

In the sequel for $t > 0$, x and $y \in \mathbb{R}_+^n$, we denote by

$$\begin{aligned} p(t, x, y) &= \frac{1}{(4\pi t)^{\frac{n}{2}}} \left(\exp\left(-\frac{|x-y|^2}{4t}\right) - \exp\left(-\frac{|x-\bar{y}|^2}{4t}\right) \right) \\ &= \frac{1}{(4\pi t)^{\frac{n}{2}}} \exp\left(-\frac{|x-y|^2}{4t}\right) \left(1 - \exp\left(-\frac{x_n y_n}{t}\right) \right), \end{aligned}$$

the density of the Gauss semigroup on \mathbb{R}_+^n . Then the Green's function of Δ with the Dirichlet condition on $\partial\mathbb{R}_+^n$ is given by

$$(2.1) \quad G(x, y) = \int_0^\infty p(t, x, y) dt.$$

Let $G_{m,n}(x, y)$ be the Green's function of the operator $u \mapsto (-\Delta)^m u$ on \mathbb{R}_+^n with Navier boundary conditions $\Delta^j u |_{\partial\mathbb{R}_+^n} = 0$, $0 \leq j \leq m-1$.

Then $G_{m,n}$ satisfies for $m \geq 2$,

$$G_{m,n}(x, y) = \int_{\mathbb{R}_+^n} \cdots \int_{\mathbb{R}_+^n} G(x, z_1) G(z_1, z_2) \cdots G(z_{m-1}, y) dz_1 \dots dz_{m-1}.$$

Moreover, using the Fubini theorem, (2.1) and the Chapman-Kolmogorov iden-



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

Title Page

Contents



Go Back

Close

Quit

Page 7 of 33

ity we have

$$\begin{aligned}
 G_{m,n}(x, y) &= \int_{\mathbb{R}_+^n} \cdots \int_{\mathbb{R}_+^n} G(x, z_1) G(z_1, z_2) dz_1 G(z_2, z_3) \cdots G(z_{m-1}, y) dz_2 \dots dz_{m-1} \\
 &= \int_{\mathbb{R}_+^n} \cdots \int_{\mathbb{R}_+^n} \left(\int_0^\infty \int_0^\infty p(t_1 + t_2, x, z_2) dt_1 dt_2 \right) G(z_2, z_3) \cdots G(z_{m-1}, y) dz_2 \dots dz_{m-1} \\
 &= \int_0^\infty \cdots \int_0^\infty p(t_1 + t_2 + \cdots + t_m, x, y) dt_1 \dots dt_m.
 \end{aligned}$$

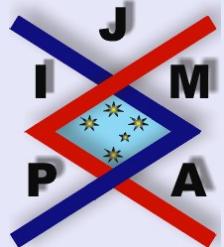
A simple computation shows that for each $m \geq 1$ and $x, y \in \mathbb{R}_+^n$

$$(2.2) \quad G_{m,n}(x, y) = \frac{1}{(m-1)!} \int_0^\infty s^{m-1} p(s, x, y) ds.$$

Next, we purpose to give an explicit expression for $G_{m,n}$.

Let $\delta > 0$ and $x, y \in \mathbb{R}_+^n$ such that $x \neq y$. Put $a = \frac{|x-y|}{2}$ and $b = \frac{|x-\bar{y}|}{2}$. Then we have

$$\begin{aligned}
 (2.3) \quad \int_0^\delta s^{m-1} p(s, x, y) ds &= \alpha_{m,n} \left(|x-y|^{2m-n} \int_{\frac{|x-y|^2}{4\delta}}^\infty r^{(\frac{n-2m}{2})-1} e^{-r} dr \right. \\
 &\quad \left. - |x-\bar{y}|^{2m-n} \int_{\frac{|x-\bar{y}|^2}{4\delta}}^\infty r^{(\frac{n-2m}{2})-1} e^{-r} dr \right) \\
 &= \beta_{m,n} \int_{\frac{1}{\delta}}^\infty \xi^{(\frac{n-2m}{2})-1} (e^{-a^2\xi} - e^{-b^2\xi}) d\xi,
 \end{aligned}$$



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

[Title Page](#)

[Contents](#)



[Go Back](#)

[Close](#)

[Quit](#)

Page 8 of 33

where $\alpha_{m,n}$ and $\beta_{m,n}$ are some positive constants.

Hence, using this fact and (2.2) it follows that

$$\lim_{\delta \rightarrow \infty} \int_0^\delta s^{m-1} p(s, x, y) ds = (m-1)! G_{m,n}(x, y) < \infty \text{ for } x \neq y \iff 2m-n < 2.$$

Moreover, we deduce from (2.3) by letting $\delta \rightarrow \infty$, the following explicit expression of $G_{m,n}$.

Proposition 2.1. *For each $x, y \in \mathbb{R}_+^n$, we have*

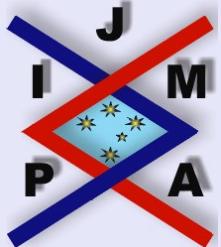
$$G_{m,n}(x, y) = \begin{cases} a_{m,n} \left(\frac{1}{|x-y|^{n-2m}} - \frac{1}{|x-\bar{y}|^{n-2m}} \right), & \text{if } n > 2m, \\ b_{m,n} \log \left(1 + \frac{4x_n y_n}{|x-y|^2} \right), & \text{if } n = 2m, \\ c_{m,n}(|x-\bar{y}| - |x - y|), & \text{if } n = 2m - 1, \end{cases}$$

where $a_{m,n}$, $b_{m,n}$ and $c_{m,n}$ are some positive constants.

Corollary 2.2. *For each $x, y \in \mathbb{R}_+^n$, we have*

(i) *For $n > 2m$,*

$$G_{m,n}(x, y) \sim \frac{x_n y_n}{|x - y|^{n-2m} |x - \bar{y}|^2} \sim \frac{1}{|x - y|^{n-2m}} \left(1 \wedge \frac{x_n y_n}{|x - y|^2} \right).$$



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

Title Page

Contents



Go Back

Close

Quit

Page 9 of 33

(ii) For $n = 2m$,

$$\begin{aligned} G_{m,n}(x, y) &\sim \left(1 \wedge \frac{x_n y_n}{|x - y|^2}\right) \log \left(2 + \frac{x_n y_n}{|x - y|^2}\right) \\ &\sim \frac{x_n y_n}{|x - \bar{y}|^2} \log \left(1 + \frac{|x - \bar{y}|^2}{|x - y|^2}\right). \end{aligned}$$

(iii) For $n = 2m - 1$,

$$G_{m,n}(x, y) \sim \frac{x_n y_n}{|x - \bar{y}|} \sim (x_n y_n)^{\frac{1}{2}} \left(1 \wedge \frac{(x_n y_n)^{\frac{1}{2}}}{|x - y|}\right).$$

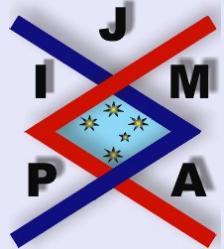
Proof. The proof follows immediately from Proposition 2.1 and the statements (1.8), (1.5) and (1.7) for $n > 2m$ or $n = 2m - 1$ and using further (1.9) – (1.10) for $n = 2m$. \square

Corollary 2.3. For each $x, y \in \mathbb{R}_+^n$ we have

$$\frac{y_n}{x_n} G_{m,n}(x, y) \preceq \begin{cases} \frac{1}{|x-y|^{n-2m}}, & \text{if } n > 2m, \\ 1 + G_{m,n}(x, y) & \text{if } n = 2m, \\ x_n \wedge y_n & \text{if } n = 2m - 1. \end{cases}$$

Remark 1. For each $x, y \in \mathbb{R}_+^n$ we have

$$\frac{y_n}{x_n} G_{m,n}(x, y) \preceq \frac{1}{|x - y|^{n-2m}} \left(1 \wedge \left(\frac{y_n}{x_n}\right)^2\right), \quad \text{if } n > 2m.$$



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

[Title Page](#)

[Contents](#)



[Go Back](#)

[Close](#)

[Quit](#)

[Page 10 of 33](#)

Indeed, from Corollary 2.3, we have

$$\frac{y_n}{x_n} G_{m,n}(x, y) \preceq \frac{1}{|x - y|^{n-2m}}.$$

Interchanging the role of x and y , we get

$$G_{m,n}(x, y) \preceq \frac{y_n}{x_n} \cdot \frac{1}{|x - y|^{n-2m}},$$

which implies the result.

The next lemma is crucial in this work.

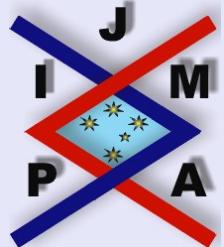
Lemma 2.4 (see [7]). Let $x, y \in \mathbb{R}_+^n$. Then we have the following properties:

1. If $x_n y_n \leq |x - y|^2$, then

$$(x_n \vee y_n) \leq \frac{(\sqrt{5} + 1)}{2} |x - y|.$$

2. If $|x - y|^2 \leq x_n y_n$, then

$$\left(\frac{3 - \sqrt{5}}{2} \right) x_n \leq y_n \leq \left(\frac{3 + \sqrt{5}}{2} \right) x_n.$$



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

Title Page

Contents



Go Back

Close

Quit

Page 11 of 33

Corollary 2.5. For each $x, y \in \mathbb{R}_+^n$, we have

$$(2.4) \quad G_{m,n}(x, y) \preceq \frac{x_n y_n}{|x - y|^{n-2m+2}},$$

$$(2.5) \quad \frac{x_n y_n}{(|x| + 1)^{n-2m+2} (|y| + 1)^{n-2m+2}} \preceq G_{m,n}(x, y),$$

$$(2.6) \quad G_{m,n}(x, y) \preceq \frac{x_n \wedge y_n}{|x - y|^{n+1-2m}}.$$

Proof. The assertions (2.4) and (2.5) follow from Corollary 2.2 and the fact that

$$|x - y| \leq |x - \bar{y}| \leq (|x| + 1)(|y| + 1)$$

and

$$\frac{t}{1+t} \leq \log(1+t) \leq t,$$

for $t \geq 0$.

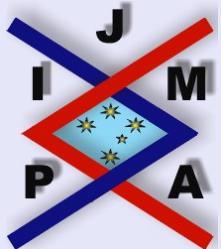
To prove (2.6) we claim that

$$(2.7) \quad G_{m,n}(x, y) \preceq \frac{x_n}{|x - y|^{n+1-2m}}.$$

Indeed, we have the following cases:

Case 1. If $n > 2m$ or $n = 2m - 1$, the inequality (2.7) follows from Corollary 2.2, (1.6) and the fact that $|x - \bar{y}| \geq |x - y|$.

Case 2. If $n = 2m$, then we have the following subcases:



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

[Title Page](#)

[Contents](#)



[Go Back](#)

[Close](#)

[Quit](#)

[Page 12 of 33](#)

1. If $|x - y|^2 \leq x_n y_n$, then by Lemma 2.4, we get $x_n \sim y_n$.

Using this fact, Proposition 2.1, (1.9) and (1.11) we deduce that

$$G_{m,n}(x, y) \sim \log \left(1 + \frac{cx_n^2}{|x - y|^2} \right), \quad (\text{where } c > 0),$$
$$\preceq \frac{x_n}{|x - y|}.$$

2. If $x_n y_n \leq |x - y|^2$, then Lemma 2.4 gives that $(x_n \vee y_n) \preceq |x - y|$.
Hence from (2.4), we deduce that

$$G_{m,n}(x, y) \preceq \frac{x_n y_n}{|x - y|^2} \preceq \frac{x_n}{|x - y|}.$$

This proves (2.7). Interchange the role of x and y , we obtain (2.6). \square

Proposition 2.6. a) For each $t > 0$, and all $x, y \in \mathbb{R}_+^n$, we have

$$\int_0^t s^{m-1} p(s, x, y) ds \preceq G_{m,n}(x, y).$$

b) Let $t > 0$ and $x, y \in \mathbb{R}_+^n$. Then

$$G_{m,n}(x, y) \preceq \int_0^t s^{m-1} p(s, x, y) ds,$$

provided

i) $n > 2m$ and $|x - y| \leq 2\sqrt{t}$; or



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

Title Page

Contents



Go Back

Close

Quit

Page 13 of 33

ii) $n = 2m$ and $|x - \bar{y}| \leq 2\sqrt{t}$; or

iii) $n = 2m - 1$ and $|x - \bar{y}| \leq 2\sqrt{t}$.

Proof. Let $t > 0$ and $x, y \in \mathbb{R}_+^n$. Then a) follows immediately from (2.2). To prove b) we distinguish three cases.

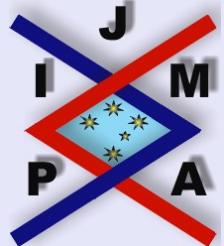
i) For $n > 2m$, using (1.12) and the fact that for $a, b \in (0, \infty)$ we have

$$(1 \wedge ab) \geq (1 \wedge a)(1 \wedge b),$$

then there exists $C > 0$ such that for $|x - y| \leq 2\sqrt{t}$,

$$\begin{aligned} \int_0^t s^{m-1} p(s, x, y) ds &\geq C \int_0^t \frac{1}{s^{\frac{n}{2}+1-m}} \exp\left(-\frac{|x-y|^2}{4s}\right) \left(1 \wedge \frac{x_n y_n}{s}\right) ds \\ &\geq \frac{C}{|x-y|^{n-2m}} \int_{\frac{|x-y|^2}{4t}}^{\infty} r^{\frac{n}{2}-1-m} e^{-r} \left(1 \wedge \frac{4rx_n y_n}{|x-y|^2}\right) dr \\ &\geq \frac{C}{|x-y|^{n-2m}} \left(1 \wedge \frac{x_n y_n}{|x-y|^2}\right) \int_{\frac{|x-y|^2}{4t}}^{\infty} r^{\frac{n}{2}-1-m} e^{-r} (1 \wedge 4r) dr \\ &\geq \frac{C}{|x-y|^{n-2m}} \left(1 \wedge \frac{x_n y_n}{|x-y|^2}\right) \int_1^{\infty} r^{\frac{n}{2}-1-m} e^{-r} dr \\ &\geq \frac{C}{|x-y|^{n-2m}} \left(1 \wedge \frac{x_n y_n}{|x-y|^2}\right). \end{aligned}$$

Hence the result follows from Corollary 2.2.



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

Title Page

Contents



Go Back

Close

Quit

Page 14 of 33

ii) For $n = 2m$, by (2.3), there exists $C > 0$ such that for $|x - \bar{y}| \leq 2\sqrt{t}$

$$\int_0^t s^{m-1} p(s, x, y) ds = \alpha_{m,n} \int_{\frac{|x-y|^2}{4t}}^{\frac{|x-\bar{y}|^2}{4t}} \frac{e^{-r}}{r} dr \geq C \log \left(\frac{|x-\bar{y}|^2}{|x-y|^2} \right).$$

Hence the result follows from Proposition 2.1.

iii) Let $n = 2m - 1$, $t > 0$ and $x, y \in \mathbb{R}_+^n$ such that $|x - \bar{y}| \leq 2\sqrt{t}$.

Put $a = \frac{|x-y|}{2\sqrt{t}}$ and $b = \frac{|x-\bar{y}|}{2\sqrt{t}}$. Then using (2.3), we obtain

$$I := \int_0^t s^{m-1} p(s, x, y) ds = 2\alpha_{m,n} \sqrt{t} \left(a \int_{a^2}^{\infty} r^{\frac{-3}{2}} e^{-r} dr - b \int_{b^2}^{\infty} r^{\frac{-3}{2}} e^{-r} dr \right).$$

Now since for $\alpha > 0$, we have

$$\int_{\alpha^2}^{\infty} r^{\frac{-3}{2}} e^{-r} dr = 2 \left(\frac{e^{-\alpha^2}}{\alpha} - \int_{\alpha^2}^{\infty} r^{\frac{-1}{2}} e^{-r} dr \right),$$

we deduce that

$$\begin{aligned} I &= 4\alpha_{m,n} \sqrt{t} \left[(e^{-a^2} - e^{-b^2}) + b \int_{b^2}^{\infty} r^{\frac{-1}{2}} e^{-r} dr - a \int_{a^2}^{\infty} r^{\frac{-1}{2}} e^{-r} dr \right] \\ &= 4\alpha_{m,n} \sqrt{t} \left[(b-a) \int_{b^2}^{\infty} r^{\frac{-1}{2}} e^{-r} dr + \int_{a^2}^{b^2} r^{\frac{-1}{2}} e^{-r} (r^{\frac{1}{2}} - a) dr \right]. \end{aligned}$$

Hence

$$I \geq 4\alpha_{m,n} \sqrt{t} (b-a) \int_{b^2}^{\infty} r^{\frac{-1}{2}} e^{-r} dr.$$



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

[Title Page](#)

[Contents](#)



[Go Back](#)

[Close](#)

[Quit](#)

[Page 15 of 33](#)

That is

$$\begin{aligned} I &\geq 2\alpha_{m,n}(|x - \bar{y}| - |x - y|) \int_{\frac{|x-\bar{y}|^2}{4t}}^{\infty} r^{\frac{-1}{2}} e^{-r} dr \\ &\geq 2\alpha_{m,n}(|x - \bar{y}| - |x - y|) \int_1^{\infty} r^{\frac{-1}{2}} e^{-r} dr. \end{aligned}$$

The result follows from Proposition 2.1. \square

Next we purpose to prove that $G_{m,n}$ satisfies (1.1).

3G-Theorem. For $x, y, z \in \mathbb{R}_+^n$, we have

$$\frac{G_{m,n}(x, z)G_{m,n}(z, y)}{G_{m,n}(x, y)} \preceq \left[\frac{z_n}{x_n} G_{m,n}(x, z) + \frac{z_n}{y_n} G_{m,n}(y, z) \right].$$

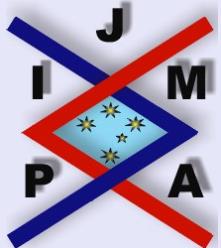
Proof. To prove the inequality, we denote by $A(x, y) := \frac{x_n y_n}{G_{m,n}(x, y)}$ and we claim that A is a quasi-metric, that is for each $x, y, z \in \mathbb{R}_+^n$,

$$(2.8) \quad A(x, y) \preceq A(x, z) + A(y, z).$$

To this end, we observe that by using Corollary 2.2 and Lemma 2.4, the claim can be proved by similar arguments as in [2], for $n > 2m$ and as in [3], for $n = 2m$.

To prove (2.8), for $n = 2m - 1$, we derive from Corollary 2.2 that

$$A(x, y) \sim (|x - y|^2 \vee x_n y_n)^{\frac{1}{2}} \sim |x - \bar{y}|.$$



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

Title Page

Contents



Go Back

Close

Quit

Page 16 of 33

Now since $|x - z| \leq |x - \bar{z}|$, we deduce that

$$\begin{aligned} A(x, y) &\preceq |x - z| + |z - \bar{y}| \\ &\preceq |x - \bar{z}| + |z - \bar{y}| \preceq (A(x, z) + A(y, z)). \end{aligned}$$

□



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

[Title Page](#)

[Contents](#)



[Go Back](#)

[Close](#)

[Quit](#)

Page 17 of 33

3. The Class $K_{m,n}(\mathbb{R}_+^n)$

Next we purpose to study and to characterize the class $K_{m,n}(\mathbb{R}_+^n)$ for $n > 2m$.

We recall that for $0 < \alpha < n$, we say that a Borel measurable function q in \mathbb{R}_+^n belongs to the class $\tilde{K}_{\alpha,n}(\mathbb{R}_+^n)$ (see [6]) if q satisfies the following condition

$$(3.1) \quad \lim_{r \rightarrow 0} \sup_{x \in \mathbb{R}_+^n} \int_{(|x-y| \leq r) \cap \mathbb{R}_+^n} \frac{|q(y)|}{|x-y|^{n-\alpha}} dy = 0.$$

The usual Kato class $K_n(\mathbb{R}_+^n)$, corresponds to $\alpha = 2$.

Remark 2. Let $n > 2m$. Using Corollary 2.3, the class $K_{m,n}(\mathbb{R}_+^n)$ obviously includes the class $\tilde{K}_{2m,n}(\mathbb{R}_+^n)$. In particular, $K_n(\mathbb{R}_+^n) \subset K_{m,n}(\mathbb{R}_+^n)$.

Example 3.1. Suppose that for $p > \frac{n}{2m} > 1$, we have

$$M_0 = \sup_{x \in \mathbb{R}_+^n} \int_{(|x-y| \leq 1) \cap \mathbb{R}_+^n} \min \left(\left(\frac{y_n}{x_n} \right)^{2p}, 1 \right) |q(y)|^p dy < \infty,$$

then $q \in K_{m,n}(\mathbb{R}_+^n)$.

Indeed, let $0 < r < 1$ and $x \in \mathbb{R}_+^n$, then using Remark 1 and the Hölder inequality we get

$$\int_{(|x-y| \leq r) \cap \mathbb{R}_+^n} \frac{y_n}{x_n} G_{m,n}(x, y) |q(y)| dy$$



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

Title Page

Contents



Go Back

Close

Quit

Page 18 of 33

$$\begin{aligned}
&\leq \int_{(|x-y|\leq r)\cap\mathbb{R}_+^n} \min\left(\left(\frac{y_n}{x_n}\right)^2, 1\right) \frac{1}{|x-y|^{n-2m}} |q(y)| dy \\
&\leq \left(\int_{(|x-y|\leq r)\cap\mathbb{R}_+^n} \min\left(\left(\frac{y_n}{x_n}\right)^{2p}, 1\right) |q(y)|^p dy \right)^{\frac{1}{p}} \\
&\quad \times \left(\int_{(|x-y|\leq r)\cap\mathbb{R}_+^n} \frac{1}{|x-y|^{\frac{p}{p-1}(n-2m)}} dy \right)^{\frac{p-1}{p}}.
\end{aligned}$$

Hence

$$\sup_{x\in\mathbb{R}_+^n} \int_{(|x-y|\leq r)\cap\mathbb{R}_+^n} \frac{y_n}{x_n} G_{m,n}(x,y) q(y) dy \leq M_0^{\frac{1}{p}} r^{\frac{2mp-n}{p}} \rightarrow 0 \text{ as } r \rightarrow 0.$$

Proposition 3.1. Let $p > \max\left(\frac{n}{2m}, 1\right)$ and $f \in L^p(\mathbb{R}_+^n)$. Then

$$y \mapsto \frac{f(y)}{(|y|+1)^{\mu-\lambda} y_n^\lambda} \in K_{m,n}(\mathbb{R}_+^n)$$

provided

- i) $n > 2m$, $\lambda \leq 2$ and $\lambda < 2m - \frac{n}{p}$ and $\mu \geq \max(0, \lambda)$ or
- ii) $n = 2m$ and $\lambda < \min(2, 2m - \frac{n}{p}) \leq \mu$ or
- iii) $n = 2m - 1$, $\lambda \leq 2$ and $\lambda < 2m - \frac{n}{p}$ and $\mu \geq \max(1, \lambda)$.



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

Title Page

Contents



Go Back

Close

Quit

Page 19 of 33

Proof. Let $p > \max\left(\frac{n}{2m}, 1\right)$ and $q \geq 1$ such that $\frac{1}{p} + \frac{1}{q} = 1$.

For $f \in L^p(\mathbb{R}_+^n)$, $x \in \mathbb{R}_+^n$ and $0 < r < 1$, put

$$I = I(x, r) := \int_{B(x, r) \cap \mathbb{R}_+^n} \frac{y_n}{x_n} G_{m,n}(x, y) \frac{|f(y)|}{(|y| + 1)^{\mu - \lambda} y_n^\lambda} dy.$$

Note that if $|x - y| \leq r$, then $(|x| + 1) \sim (|y| + 1)$. So, we distinguish the following cases:

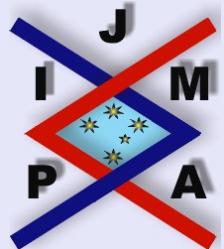
Case 1. $n > 2m$. Assume that $\lambda \leq 2$ and $\lambda < 2m - \frac{n}{p}$. Let $\mu \geq \max(0, \lambda)$ and put $\lambda^+ = \max(\lambda, 0)$. Then using Corollary 2.2, (1.6) and the fact that $|x - y| \leq |x - \bar{y}|$, we deduce by the Hölder inequality that

$$\begin{aligned} I &\preceq \int_{B(x, r) \cap \mathbb{R}_+^n} \frac{|f(y)|}{|x - y|^{n+\lambda^+-2m}} dy \preceq \|f\|_p \left(\int_{B(x, r) \cap \mathbb{R}_+^n} \frac{1}{|x - y|^{(n+\lambda^+-2m)q}} dy \right)^{\frac{1}{q}} \\ &\preceq r^{2m - \frac{n}{p} - \lambda^+}, \text{ which tends to zero if } r \rightarrow 0. \end{aligned}$$

Case 2. $n = 2m$. Assume that $\lambda < \min\left(2, 2m - \frac{n}{p}\right) \leq \mu$.

Using Proposition 2.1 and the Hölder inequality, we deduce that

$$I \preceq \|f\|_p \left(\int_{(|x-y| \leq r) \cap \mathbb{R}_+^n} \left(\frac{y_n}{x_n} \right)^q \left(\log \left(1 + \frac{4x_n y_n}{|x - y|^2} \right) \right)^q \frac{1}{(|y| + 1)^{(\mu - \lambda)q} y_n^{\lambda q}} dy \right)^{\frac{1}{q}}$$



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

[Title Page](#)

[Contents](#)



[Go Back](#)

[Close](#)

[Quit](#)

[Page 20 of 33](#)

$$\begin{aligned}
&\leq \left(\int_{(|x-y| \leq r) \cap D_1} \left(\frac{y_n}{x_n} \right)^q \left(\log \left(1 + \frac{4x_n y_n}{|x-y|^2} \right) \right)^q \frac{1}{(|y|+1)^{(\mu-\lambda)q} y_n^{\lambda q}} dy \right)^{\frac{1}{q}} \\
&+ \left(\int_{(|x-y| \leq r) \cap D_2} \left(\frac{y_n}{x_n} \right)^q \left(\log \left(1 + \frac{4x_n y_n}{|x-y|^2} \right) \right)^q \frac{1}{(|y|+1)^{(\mu-\lambda)q} y_n^{\lambda q}} dy \right)^{\frac{1}{q}} \\
&= I_1 + I_2,
\end{aligned}$$

where

$$D_1 = \{y \in \mathbb{R}_+^n : x_n y_n \leq |x-y|^2\} \text{ and } D_2 = \{y \in \mathbb{R}_+^n : |x-y|^2 \leq x_n y_n\}.$$

So, using that $\log(1+t) \leq t$, for $t \geq 0$ and Lemma 2.4, we obtain

$$\begin{aligned}
I_1 &\leq \left(\int_{(|x-y| \leq r) \cap D_1} \frac{y_n^{(2-\lambda)q}}{|x-y|^{2q}} dy \right)^{\frac{1}{q}} \\
&\leq \left(\int_{(|x-y| \leq r) \cap D_1} \frac{1}{|x-y|^{\lambda q}} dy \right)^{\frac{1}{q}} \\
&\leq r^{2m - \frac{n}{p} - \lambda}, \text{ which converges to zero as } r \rightarrow 0.
\end{aligned}$$

On the other hand, from Lemma 2.4 and the fact that $(|x|+1) \sim (|y|+1)$, we obtain

$$I_2 \leq \frac{1}{x_n^\lambda (|x|+1)^{(\mu-\lambda)}} \left(\int_{(|x-y| \leq r) \cap D_2} \left(\log \left(1 + \frac{(cx_n)^2}{|x-y|^2} \right) \right)^q dy \right)^{\frac{1}{q}},$$



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

[Title Page](#)

[Contents](#)



[Go Back](#)

[Close](#)

[Quit](#)

Page 21 of 33

where $c = 1 + \sqrt{5}$. Let $\gamma \in]\max(0, \lambda), \min(2, 2m - \frac{n}{p})[$.

Since $\log(1 + t^2) \preceq t^\gamma$, for $t \geq 0$, then

$$\begin{aligned} I_2 &\preceq \frac{x_n^{\gamma-\lambda}}{(|x|+1)^{\mu-\lambda}} \left(\int_{(|x-y|\leq r)\cap D_2} \frac{1}{|x-y|^{\gamma q}} dy \right)^{\frac{1}{q}} \\ &\preceq \left(\int_{(|x-y|\leq r)\cap D_2} \frac{1}{|x-y|^{\gamma q}} dy \right)^{\frac{1}{q}} \\ &\preceq r^{2m-\frac{n}{p}-\gamma}, \text{ which converges to zero as } r \rightarrow 0. \end{aligned}$$

Case 3. $n = 2m - 1$. Assume that $\lambda \leq 2$ and $\lambda < 2m - \frac{n}{p}$. Let $\mu \geq \max(1, \lambda)$. Using Corollary 2.2 and the Hölder inequality, we obtain

$$\begin{aligned} I &\preceq \left[\left(\int_{B(x,r)\cap D_1} \frac{y_n^{(2-\lambda)q}}{|x-\bar{y}|^q (|y|+1)^{(\mu-\lambda)q}} dy \right)^{\frac{1}{q}} \right. \\ &\quad \left. + \left(\int_{B(x,r)\cap D_2} \frac{y_n^{(2-\lambda)q}}{|x-\bar{y}|^q (|y|+1)^{(\mu-\lambda)q}} dy \right)^{\frac{1}{q}} \right] \\ &= I_1 + I_2. \end{aligned}$$

Now, if $y \in D_1$, then $|x - \bar{y}| \sim |x - y|$ and so

$$I_1 \preceq \left(\int_{B(x,r)\cap D_1} \frac{1}{|x-y|^{(\lambda-1)q}} dy \right)^{\frac{1}{q}} \preceq r^{2m-\frac{n}{p}-\lambda}, \text{ which tends to zero as } r \rightarrow 0.$$



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

[Title Page](#)

[Contents](#)



[Go Back](#)

[Close](#)

[Quit](#)

Page 22 of 33

On the other hand, if $y \in D_2$, then $|x - \bar{y}|^2 \sim x_n y_n$ and by Lemma 2.4, we have further $x_n \sim y_n$. This implies that

$$\begin{aligned} I_2 &\leq \frac{x_n^{2-\lambda}}{x_n(|x|+1)^{\mu-\lambda}} \left(\int_{B(x,r) \cap D_2} dy \right)^{\frac{1}{q}} \leq \frac{x_n^{1-\lambda}}{(|x|+1)^{\mu-\lambda}} (r \wedge cx_n)^{\frac{n}{q}} \\ &\leq r^{\frac{n}{q}}, \text{ which converges to zero as } r \rightarrow 0. \end{aligned}$$

□

The proof of the next results are similar to the case $m = 1$ and $n \geq 3$, which has been considered in [2]. Since reference [2] is not available, I have chosen to reproduce it here.

Proposition 3.2. Let $q \in K_{m,n}(\mathbb{R}_+^n)$, then for each compact $L \subseteq \mathbb{R}^n$ we have

$$\sup_{x \in \mathbb{R}_+^n} \int_{(x+L) \cap \mathbb{R}_+^n} \frac{y_n^2}{1 + x_n y_n} |q(y)| dy < \infty.$$

Proof. Let $q \in K_{m,n}(\mathbb{R}_+^n)$, then by (1.3) there exists $r > 0$ such that

$$\sup_{x \in \mathbb{R}_+^n} \int_{(|x-y| \leq r) \cap \mathbb{R}_+^n} \frac{y_n}{x_n} G_{m,n}(x, y) |q(y)| dy \leq 1.$$

Let $a_1, a_2, \dots, a_p \in \mathbb{R}_+^n \cap L$ such that $\mathbb{R}_+^n \cap L \subseteq \bigcup_{1 \leq i \leq p} B(a_i, r)$.

Since for $a, b \in (0, \infty)$, we have $\frac{b}{1+ab} \leq 1 + |a - b|$, then for each $x, y, z \in \mathbb{R}_+^n$ it follows that

$$\frac{1 + (x_n + z_n)y_n}{1 + x_n y_n} \leq [1 + z_n(1 + |x_n - y_n|)].$$



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

Title Page

Contents



Go Back

Close

Quit

Page 23 of 33

Using this fact and Corollary 2.2, we obtain:

For $n > 2m$,

$$\begin{aligned} \frac{y_n^2}{1+x_n y_n} &\leq \frac{[1+z_n(1+|x_n-y_n|)]}{1+(x_n+z_n)y_n} |x+z-y|^{n-2m} \\ &\quad \times [|x+z-y|^2 + 4(x_n+z_n)y_n] \frac{y_n}{(x_n+z_n)} G_{m,n}(x+z, y). \end{aligned}$$

For $n = 2m$, using further that $\frac{t}{1+t} \leq \log(1+t)$, $\forall t \geq 0$, we have

$$\begin{aligned} \frac{y_n^2}{1+x_n y_n} &\leq \frac{[1+z_n(1+|x_n-y_n|)]}{1+(x_n+z_n)y_n} \\ &\quad \times [|x+z-y|^2 + 4(x_n+z_n)y_n] \frac{y_n}{(x_n+z_n)} G_{m,n}(x+z, y). \end{aligned}$$

For $n = 2m - 1$,

$$\begin{aligned} \frac{y_n^2}{1+x_n y_n} &\leq \frac{[1+z_n(1+|x_n-y_n|)]}{1+(x_n+z_n)y_n} \\ &\quad \times [|x+z-y|^2 + 4(x_n+z_n)y_n]^{\frac{1}{2}} \frac{y_n}{(x_n+z_n)} G_{m,n}(x+z, y). \end{aligned}$$

Now, if $z \in L$ and $|x+z-y| \leq r$, then

$$\frac{y_n^2}{1+x_n y_n} \leq \frac{y_n}{(x_n+z_n)} G_{m,n}(x+z, y).$$



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

[Title Page](#)

[Contents](#)



[Go Back](#)

[Close](#)

[Quit](#)

Page 24 of 33

Hence

$$\begin{aligned} & \int_{(x+L) \cap \mathbb{R}_+^n} \frac{y_n^2}{1 + x_n y_n} |q(y)| dy \\ & \leq \sum_{i=1}^p \int_{(|x+a_i-y| \leq r) \cap \mathbb{R}_+^n} \frac{y_n}{(x_n + (a_i)_n)} G_{m,n}(x + a_i, y) |q(y)| dy \leq p. \end{aligned}$$

So

$$\sup_{x \in \mathbb{R}_+^n} \int_{(x+L) \cap \mathbb{R}_+^n} \frac{y_n^2}{1 + x_n y_n} |q(y)| dy < \infty.$$

□

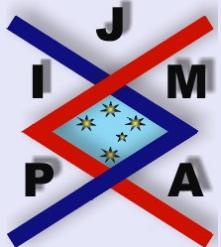
Corollary 3.3. Let $q \in K_{m,n}(\mathbb{R}_+^n)$. Then we have for $M > 0$,

$$\int_{(|y| \leq M) \cap \mathbb{R}_+^n} y_n^2 |q(y)| dy < \infty.$$

Proposition 3.4. Let $q \in K_{m,n}(\mathbb{R}_+^n)$, then for each fixed $\alpha > 0$, we have

$$(3.2) \quad \sup_{t \leq 1} \sup_{x \in \mathbb{R}_+^n} \int_{(|x-y| > \alpha) \cap \mathbb{R}_+^n} \frac{y_n}{x_n} p(t, x, y) |q(y)| dy := M(\alpha) < \infty.$$

Proof. Let $q \in K_{m,n}(\mathbb{R}_+^n)$, $0 < t \leq 1$ and without loss of generality assume that



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

Title Page

Contents



Go Back

Close

Quit

Page 25 of 33

$0 < \alpha < 1$. Then by (1.12) and (1.7), it follows that

$$\begin{aligned} & \sup_{x \in \mathbb{R}_+^n} \int_{(|x-y|>\alpha) \cap \mathbb{R}_+^n} \frac{y_n}{x_n} p(t, x, y) |q(y)| dy \\ & \leq \frac{1}{t^{\frac{n}{2}+1}} e^{-\frac{\alpha^2}{8t}} \sup_{x \in \mathbb{R}_+^n} \int_{\mathbb{R}_+^n} \exp\left(-\frac{|x-y|^2}{8}\right) \frac{y_n^2}{1+x_n y_n} |q(y)| dy. \end{aligned}$$

To conclude, it is sufficient to prove that

$$\sup_{x \in \mathbb{R}_+^n} \int_{\mathbb{R}_+^n} \exp\left(-\frac{|x-y|^2}{8}\right) \frac{y_n^2}{1+x_n y_n} |q(y)| dy < \infty.$$

Indeed, using Proposition 3.2, we have

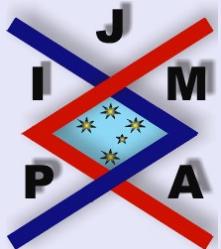
$$\sup_{x \in \mathbb{R}_+^n} \int_{(x+B(0,1)) \cap \mathbb{R}_+^n} \frac{y_n^2}{1+x_n y_n} |q(y)| dy := \widetilde{M} < \infty.$$

Now since any ball $B(0, k)$, of radius $k \geq 1$ in \mathbb{R}^n can be covered by $A_n k^n := \alpha(n)$ balls of radius 1, where A_n is a constant depending only on n (see [5, p. 67]), then there exists $a_1, a_2, \dots, a_{\alpha(n)} \in \mathbb{R}_+^n$ such that

$$\mathbb{R}_+^n \cap B(0, k) \subseteq \bigcup_{1 \leq i \leq \alpha(n)} B(a_i, 1).$$

Using the fact that for each $x, y, z \in \mathbb{R}_+^n$,

$$\frac{1 + (x_n + z_n)y_n}{1 + x_n y_n} \leq [1 + z_n(1 + |x_n - y_n|)],$$



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

[Title Page](#)

[Contents](#)



[Go Back](#)

[Close](#)

[Quit](#)

[Page 26 of 33](#)

it follows that for all $x \in \mathbb{R}_+^n$ and $k \geq 1$:

$$\begin{aligned}
& \int_{(x+B(0,k)) \cap \mathbb{R}_+^n} \frac{y_n^2}{1+x_n y_n} |q(y)| dy \\
& \leq \sum_{i=1}^{\alpha(n)} \int_{B(x+a_i,1) \cap \mathbb{R}_+^n} \frac{y_n^2}{1+x_n y_n} |q(y)| dy \\
& \leq \sum_{i=1}^{\alpha(n)} \int_{B(x+a_i,1) \cap \mathbb{R}_+^n} \frac{y_n^2}{1+(x_n + (a_i)_n)y_n} |q(y)| dy \\
& \leq A_n k^n \widetilde{M}.
\end{aligned}$$

Hence for all $x \in \mathbb{R}_+^n$, we have

$$\begin{aligned}
& \int_{\mathbb{R}_+^n} \exp\left(-\frac{|x-y|^2}{8}\right) \frac{y_n^2}{1+x_n y_n} |q(y)| dy \\
& \leq \sum_{k=0}^{\infty} \exp\left(-\frac{\alpha^2 k^2}{8}\right) \int_{[k\alpha \leq |x-y| \leq (k+1)\alpha] \cap \mathbb{R}_+^n} \frac{y_n^2}{1+x_n y_n} |q(y)| dy \\
& \leq A_n \widetilde{M} \sum_{k=0}^{\infty} (k+1)^n \exp\left(-\frac{\alpha^2 k^2}{8}\right) < \infty.
\end{aligned}$$

Thus

$$\sup_{x \in \mathbb{R}_+^n} \int_{\mathbb{R}_+^n} \exp\left(-\frac{|x-y|^2}{8}\right) \frac{y_n^2}{1+x_n y_n} |q(y)| dy < \infty,$$

which completes the proof. \square



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

[Title Page](#)

[Contents](#)



[Go Back](#)

[Close](#)

[Quit](#)

Page 27 of 33

Theorem 3.5. Let $n > 2m$ and $q \in \mathcal{B}(\mathbb{R}_+^n)$. Then the following assertions are equivalent:

1. $q \in K_{m,n}(\mathbb{R}_+^n)$
2. $\limsup_{t \rightarrow 0} \sup_{x \in \mathbb{R}_+^n} \int_{\mathbb{R}_+^n} \int_0^t \frac{y_n}{x_n} s^{m-1} p(s, x, y) |q(y)| ds dy = 0$.

Proof. 2) \Rightarrow 1) Assume that

$$\limsup_{t \rightarrow 0} \sup_{x \in \mathbb{R}_+^n} \int_{\mathbb{R}_+^n} \int_0^t \frac{y_n}{x_n} s^{m-1} p(s, x, y) |q(y)| ds dy = 0.$$

Then by Proposition 2.6, there exists $c > 0$ such that for $\alpha > 0$ we have

$$\int_{(|x-y| \leq \alpha) \cap \mathbb{R}_+^n} \frac{y_n}{x_n} G_{m,n}(x, y) |q(y)| dy \leq c \int_{\mathbb{R}_+^n} \int_0^{\frac{\alpha^2}{4}} \frac{y_n}{x_n} s^{m-1} p(s, x, y) |q(y)| ds dy,$$

which shows that the function q satisfies (1.3).

Conversely suppose that $q \in K_{m,n}(\mathbb{R}_+^n)$. Let $\varepsilon > 0$, then there exists $0 < \alpha < 1$ such that

$$\sup_{x \in \mathbb{R}_+^n} \int_{(|x-y| \leq \alpha) \cap \mathbb{R}_+^n} \frac{y_n}{x_n} G_{m,n}(x, y) |q(y)| dy \leq \varepsilon.$$



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

[Title Page](#)

[Contents](#)



[Go Back](#)

[Close](#)

[Quit](#)

Page 28 of 33

On the other hand, using Proposition 2.6 and (3.2), we have for $0 < t < 1$

$$\begin{aligned}
 & \int_{\mathbb{R}_+^n} \int_0^t \frac{y_n}{x_n} s^{m-1} p(s, x, y) |q(y)| ds dy \\
 & \leq \int_{(|x-y| \leq \alpha) \cap \mathbb{R}_+^n} \int_0^t \frac{y_n}{x_n} s^{m-1} p(s, x, y) |q(y)| ds dy \\
 & \quad + \int_{(|x-y| > \alpha) \cap \mathbb{R}_+^n} \int_0^t \frac{y_n}{x_n} s^{m-1} p(s, x, y) |q(y)| ds dy \\
 & \leq \int_{(|x-y| \leq \alpha) \cap \mathbb{R}_+^n} \frac{y_n}{x_n} G_{m,n}(x, y) |q(y)| dy \\
 & \quad + \int_0^t \int_{(|x-y| > \alpha) \cap \mathbb{R}_+^n} \frac{y_n}{x_n} p(s, x, y) |q(y)| dy ds \\
 & \preceq \varepsilon + t M(\alpha),
 \end{aligned}$$

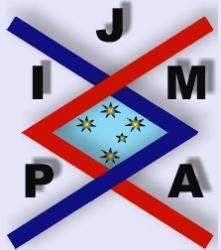
which implies that

$$\lim_{t \rightarrow 0} \sup_{x \in \mathbb{R}_+^n} \int_{\mathbb{R}_+^n} \int_0^t \frac{y_n}{x_n} s^{m-1} p(s, x, y) |q(y)| ds dy = 0.$$

□

Corollary 3.6. Let $n > 2m$ and $q \in \mathcal{B}(\mathbb{R}_+^n)$. For $\alpha > 0$ and $x \in \mathbb{R}_+^n$, put

$$G_\alpha q(x) := \int_{\mathbb{R}_+^n} \int_0^\infty e^{-\alpha s} \frac{y_n}{x_n} s^{m-1} p(s, x, y) |q(y)| ds dy.$$



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

[Title Page](#)

[Contents](#)



[Go Back](#)

[Close](#)

[Quit](#)

[Page 29 of 33](#)

Then

$$q \in K_{m,n}(\mathbb{R}_+^n) \Leftrightarrow \lim_{\alpha \rightarrow +\infty} \|G_\alpha q\|_\infty = 0,$$

where $\|G_\alpha q\|_\infty = \sup_{x \in \mathbb{R}_+^n} |G_\alpha q(x)|$.

Proof. (see [9]). Let $q \in K_{m,n}(\mathbb{R}_+^n)$, $\alpha > 0$ and put

$$a(\alpha) = \sup_{x \in \mathbb{R}_+^n} \int_0^{\frac{1}{\alpha}} \int_{\mathbb{R}_+^n} \frac{y_n}{x_n} s^{m-1} p(s, x, y) |q(y)| dy ds.$$

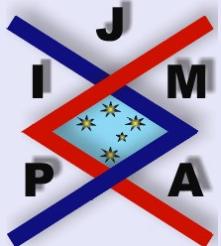
Then we have

$$\begin{aligned} G_\alpha q(x) &= \int_0^\infty \alpha e^{-\alpha t} \left[\int_0^t \int_{\mathbb{R}_+^n} \frac{y_n}{x_n} s^{m-1} p(s, x, y) |q(y)| dy ds \right] dt \\ &= \int_0^\infty e^{-t} \left[\int_0^{\frac{t}{\alpha}} \int_{\mathbb{R}_+^n} \frac{y_n}{x_n} s^{m-1} p(s, x, y) |q(y)| dy ds \right] dt. \end{aligned}$$

It follows that, $\frac{1}{e} a(\alpha) \leq \|G_\alpha q\|_\infty$.

On the other hand, for $t > 0$ and $k \in \mathbb{N}$ such that $k \leq t < k + 1$, we have

$$\begin{aligned} G_\alpha q(x) &\leq \sum_{k=0}^m \int_0^\infty e^{-t} \left[\int_{\frac{k}{\alpha}}^{\frac{k+1}{\alpha}} \int_{\mathbb{R}_+^n} \frac{y_n}{x_n} s^{m-1} p(s, x, y) |q(y)| dy ds \right] dt \\ &\leq a(\alpha) \int_0^\infty e^{-t} (m+1) dt \\ &\leq a(\alpha) \int_0^\infty e^{-t} (t+1) dt = 2a(\alpha), \end{aligned}$$



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

[Title Page](#)

[Contents](#)



[Go Back](#)

[Close](#)

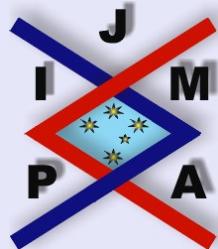
[Quit](#)

[Page 30 of 33](#)

which gives that $\frac{1}{e}a(\alpha) \leq \|G_\alpha q\|_\infty \leq 2a(\alpha)$.

Hence the results follow from Theorem 3.5.

□



Estimates for the Green
function and Characterization of
a Certain Kato Class by the
Gauss Semigroup in the Half
Space

Imed Bachar

[Title Page](#)

[Contents](#)



[Go Back](#)

[Close](#)

[Quit](#)

[Page 31 of 33](#)

References

- [1] M. AIZENMAN AND B. SIMON, Brownian motion and Harnack inequality for Schrödinger operators, *Comm. Pure Appl. Math.*, **XXXV** (1982), 209–273.
- [2] I. BACHAR AND H. MÂAGLI, Estimates on the Green's function and existence of positive solutions of nonlinear singular elliptic equations in the half space, *Positivity*, **9**(2) (2005), 153–192.
- [3] I. BACHAR, H. MÂAGLI AND L. MÂATOUG, Positive solutions of nonlinear elliptic equations in a half space in \mathbb{R}^2 , *E.J.D.E.*, **2002** (2002), No. 41, 1–24.
- [4] I. BACHAR, H. MÂAGLI AND M. ZRIBI, Estimates on the Green function and existence of positive solutions for some polyharmonic nonlinear equations in the half space, *Manuscripta Math.*, **113**, (2004), 269–291.
- [5] K.L. CHUNG AND Z. ZHAO, *From Brownian Motion to Schrödinger's Equation*, Springer Verlag (1995).
- [6] E.B. DAVIES AND A.M. HINZ, Kato class potentials for higher order elliptic operators, *J. London Math. Soc.*, (2) **58** (1998) 669–678.
- [7] H. MÂAGLI, Inequalities for the Riesz potentials, *Archives of Inequalities and Applications*, **1** (2003) 285–294.
- [8] B. SIMON, Schrödinger semi-groups, *Bull. Amer. Math. Soc.*, **7**(3) (1982), 447–526.



Estimates for the Green
function and Characterization of
a Certain Kato Class by the
Gauss Semigroup in the Half
Space

Imed Bachar

Title Page

Contents



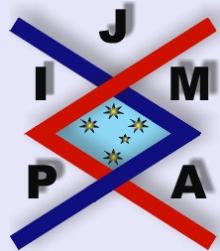
Go Back

Close

Quit

Page 32 of 33

- [9] J.A. VAN CASTEREN, *Generators Strongly Continuous Semi-groups*, Pitman Advanced Publishing Program, Boston, (1985).
- [10] Z. ZHAO, Subcriticality and gaugeability of the schrödinger operator, *Trans. Amer. Math. Society*, **334**(1) (1992), 75–96.
- [11] Z. ZHAO, On the existence of positive solutions of nonlinear elliptic equations. A probabilistic potential theory approach, *Duke Math. J.*, **69** (1993), 247–258.



Estimates for the Green function and Characterization of a Certain Kato Class by the Gauss Semigroup in the Half Space

Imed Bachar

[Title Page](#)

[Contents](#)



[Go Back](#)

[Close](#)

[Quit](#)

Page 33 of 33