

MR4061980 58C40 35A08 35P15 35R01

Bessa, G. Pacelli [**Bessa, Gregório Pacelli**] (BR-FCR);

Gimeno, Vicent (E-JAU-MAM);

Jorge, Luquesio [**Jorge, Luquésio Petrola de Melo**] (BR-FCR)

Green functions and the Dirichlet spectrum. (English summary)

Rev. Mat. Iberoam. **36** (2020), no. 1, 1–36.

This article has four types of results.

(1) Let $\Omega \subset M$ be a relatively compact open subset with smooth boundary $\partial\Omega \neq \emptyset$ and consider the weighted Laplace operator $\Delta_\mu: C_0^\infty(\Omega) \rightarrow C_0^\infty(\Omega)$, acting on $C_0^\infty(\Omega)$, the space of smooth functions with compact support on Ω , defined by

$$\Delta_\mu = \frac{1}{\psi} \operatorname{div}(\psi \cdot \operatorname{grad}).$$

The weighted Laplace operator is densely defined and symmetric with respect to $L^2(\Omega, \mu)$ -inner product; however, as in the classical case, it is not self-adjoint. Consider the Sobolev spaces $W_0^1(\Omega, \mu)$ as the closure of $C_0^\infty(\Omega)$ with respect to the norm

$$\|u\|_{W^1(\Omega, \mu)}^2 := \int_\Omega u^d \mu + \int_\Omega |\operatorname{grad} u|^2 d\mu$$

and $W_0^2(\Omega, \mu)$, formed by those functions $u \in W_0^1(\Omega, \mu)$ whose weak Laplacian $\Delta_\mu u$ exists and belongs to $L^2(\Omega, \mu)$, i.e.,

$$W_0^2(\Omega, \mu) = \{u \in W_0^1(\Omega, \mu) : \Delta_\mu u \in L^2(\Omega, \mu)\}.$$

The operator $\mathcal{L} = -\Delta_\mu|_{W_0^2(\Omega, \mu)}$ is a self-adjoint, non-negative definite elliptic operator and its spectrum, denoted by $\sigma(\Omega, \mu)$, is a discrete increasing sequence of non-negative real numbers $\{\lambda_k\}_{k=1}^\infty \subset [0, \infty)$ (counted according to multiplicity), with $\lim_{k \rightarrow \infty} \lambda_k = \infty$.

The weighted Green operator $G^\Omega: L^2(\Omega, \mu) \rightarrow L^2(\Omega, \mu)$, given by

$$G^\Omega(f)(x) = \int_0^\infty \int_\Omega p_t^\Omega(x, y) f(y) d_\mu(y) dt,$$

where $p_t^\Omega(x, y)$ is the heat kernel of the operator $\mathcal{L} = -\Delta_\mu|_{W_0^2(\Omega, \mu)}$ is a bounded self-adjoint operator, inverse to \mathcal{L} , i.e., $G^\Omega = \mathcal{L}^{-1}$. For any $f \in L^2(\Omega, \mu)$ there is a unique solution $u = G^\Omega(f) \in W_0^2(\Omega, \mu)$ to the equation $-\Delta_\mu u = f$. In particular, by applying G^Ω to the i th-eigenvalue equation

$$\Delta_\mu u_i + \lambda_i(\Omega) u_i = 0,$$

the i th-eigenvalue $\lambda_i(\Omega) = u_i / G^\Omega(u_i)$ is obtained. The difficulty with this approach, in order to obtain the i th-eigenvalue, is that one needs to know the Green operator and the i th-eigenfunction beforehand. To overcome this inconvenience, a bootstrapping argument due to S. Sato [Math. Z. **181** (1982), no. 3, 313–318; MR0678887] is applied to show that the first eigenvalue $\lambda_1(\Omega)$ can be obtained as

$$\lambda_1(\Omega) = \lim_{k \rightarrow \infty} \frac{\|G^k(f)\|_{L^2}}{\|G^{k+1}(f)\|_{L^2}}$$

for any positive function $f \in L^2(\Omega, \mu)$ where $\|u\|_{L^2} = \sqrt{\int_\Omega |u|^2 d\mu}$ is the $L^2(\Omega, \mu)$ -norm

and $G^k = \overbrace{G \circ \dots \circ G}^{k \text{ times}}$.

(2) The set $\{\mathcal{A}_k\}_{k=1}^\infty$, $\mathcal{A}_k = \int_\Omega \phi_k d\mu$ is called the $L^1(\Omega, \mu)$ -moment spectrum of Ω . The $L^1(\Omega, \mu)$ -moment spectrum is intertwined with the exit time and the Dirichlet spectrum of Ω . Consider the hierarchy Dirichlet problem

$$(1) \quad \begin{cases} \phi_0 = 1 & \text{in } \Omega, \\ \Delta_\mu \phi_k + k\phi_{k-1} = 0 & \text{in } \Omega, \\ \phi_k = 0 & \text{on } \partial\Omega, \end{cases}$$

for the Laplacian on a bounded open subset with smooth boundary $\Omega \subset M$. Suppose X_t is a Brownian motion in Ω and $\tau = \inf\{t \geq 0 : X_t \notin \Omega\}$ is the first exit time from Ω . If ϕ_k is the solution of (1) then $\mathbb{E}^x[\tau^k] = \phi_k(x)$. The generator of the process X_t associated to weighted Laplacian preserves the relationship between the exit time and the solutions of the hierarchy problem (1) as in the Laplacian case. In Theorem 3.2 of the present paper it is shown that $\phi_k = k!G^k(1)$, where G is the Δ_μ -Green operator of Ω . This formula was proven by P. T. McDonald and R. Meyers, in [J. Funct. Anal. **200** (2003), no. 1, 150–159 (Formula 2.9, Proposition 2.2); MR1974092], in the non-weighted setting. The work of A. Hurtado, S. Markvorsen and V. Palmer Andreu [Math. Ann. **365** (2016), no. 3-4, 1603–1632; MR3521100] is extended to general bounded domains on the first eigenvalue of rotationally invariant balls $B_h(o, r)$ by proving $\lambda_1(\Omega) = \lim_{k \rightarrow \infty} k\mathcal{A}_{k-1}/\mathcal{A}_k$.

(3) The spectrum of $\mathcal{L} = -\Delta_\mu|_{W_0^2(\Omega, \mu)}$, sometimes called the spectrum of Ω and denoted by $\sigma(\Omega)$, is the set of all $\lambda \in [0, \infty)$ for which $\mathcal{L} - \lambda I$ is not injective or the inverse operator $(\mathcal{L} - \lambda I)^{-1}$ is unbounded. The set of all λ for which $(\mathcal{L} - \lambda I)$ is not injective is called the *point spectrum* and denoted by $\sigma_p(\Omega)$. The elements of $\sigma_p(\Omega)$ are the eigenvalues of \mathcal{L} . Each eigenvalue $\lambda \in \sigma_p(\Omega)$ defines an associated vector space $V_\lambda = \{u \in L^2(\Omega) : \Delta u + \lambda u = 0\}$. The set of all isolated eigenvalues of finite multiplicity, i.e., those $\lambda \in \sigma_p(\Omega)$ for which there exists $\epsilon > 0$ such that $(\lambda - \epsilon, \lambda + \epsilon) \cap \sigma(\Omega) = \{\lambda\}$ and $\dim(V_\lambda) < \infty$, is called the *discrete spectrum* and it is denoted by $\sigma_d(\Omega)$. The complement of the discrete spectrum is the *essential spectrum*, $\sigma_{\text{ess}}(\Omega) = \sigma(M)/\sigma_d(\Omega)$. When Ω is a bounded open set with smooth boundary $\partial\Omega$ (possibly empty), then the spectrum of \mathcal{L} is discrete, i.e., a sequence of non-negative real numbers

$$0 \leq \bar{\lambda}_1(\Omega) < \bar{\lambda}_2(\Omega) < \dots \nearrow \infty,$$

where each associated eigenspace $V_k = \{\phi : \Delta\phi + \bar{\lambda}_k + \phi = 0\}$ is finite-dimensional and $L^2(\Omega) = \bigoplus_{k=1}^\infty V_k$. Moreover, $\phi \in V_k \Rightarrow \phi \in C^\infty(\Omega) \cap C^0(\bar{\Omega})$ and $\phi|_{\partial\Omega} = 0$. In this paper, the radial spectrum $\sigma^{\text{rad}}(B_h(o, r))$ to an isoperimetric quotient is studied.

(4) A proper minimal surface $M \subset \mathbb{R}^3$ and the extrinsic ball $\Omega = M \cap B_{\mathbb{R}^3}(o, r)$ are considered. Upper and lower estimates for the series $\sum \lambda_i^{-2}(\Omega)$ are obtained in terms of the volume $\text{vol}(\Omega)$ and the radius r of the extrinsic ball Ω . F. Ayca Cetinkaya

References

1. AHLFORS, V. L.: Sur le type d'une surface de Riemann. *C. R. Acad. Sci. Paris* **201** (1935), 30–32. MR0114911
2. ANDERSON, M.: *The compactification of a minimal submanifold in Euclidean space by the Gauss map*. Preprint IEHS, 1986. Available at: pdfs.semanticscholar.org/cfe4/3e5f5f3ed116375c491f667fc1239bf8c0ce.pdf.
3. BERGER, M.: *A panoramic view of Riemannian geometry*. Springer-Verlag, Berlin, 2003. MR2002701
4. BERGER, M., GAUDUCHON, P. AND MAZET, E.: *Le spectre d'une variété Riemannienne*. Lecture Notes in Mathematics 194, Springer, Berlin-New York, 1971.

[MR0282313](#)

5. BARROSO, C. AND BESSA, G. P.: Lower bounds for the first eigenvalue of geodesic ball of spherically symmetric manifolds. *Int. J. Appl. Math. Stat.* **6** (2006), no. 6, 82–86. [MR2338140](#)
6. BESSA, G. P. AND MONTENEGRO, J. F.: An extension of Barta's theorem and geometric applications. *Ann. Global Anal. Geom.* **31** (2007), no. 4, 345–362. [MR2325220](#)
7. BESSA, G. P. AND MONTENEGRO, J. F.: On Cheng's eigenvalue comparison theorem. *Math. Proc. Cambridge Philos. Soc.* **144** (2008), no. 3, 673–682. [MR2418710](#)
8. BESSA, G. P. AND MONTENEGRO, J. F.: Mean time exit and isoperimetric inequalities for minimal submanifolds of $N \times \mathbb{R}$. *Bull. London. Math. Soc.* **41** (2009), no. 2, 242–252. [MR2496501](#)
9. BESSA, G. P., PIGOLA, S. AND SETTI, A. G.: Spectral and stochastic properties of the f -Laplacian, solutions of PDE's at infinity and geometric applications. *Rev. Mat. Iberoam.* **29** (2013), no. 2, 579–610. [MR3047429](#)
10. BIANCHINI, B., MARI, L. AND RIGOLI, M.: On some aspect of oscillation theory and geometry. *Mem. Amer. Math. Soc.* **225** (2013), no. 1056, vi+195 pp. [MR3112813](#)
11. CHAVEL, I.: *Eigenvalues in Riemannian geometry*. Pure and Applied Mathematics 115, Academic Press, Orlando, FL, 1984. [MR0768584](#)
12. CHENG, S. Y., LI, P. AND YAU, S. T.: Heat equations on minimal submanifolds and their applications. *Amer. J. Math.* **106** (1984), no. 5, 1033–1065. [MR0761578](#)
13. CODDINGTON, E. A. AND LEVISON, N.: *Theory of ordinary differential equations*. McGraw-Hill, 1955. [MR0069338](#)
14. COURANT, R. AND HILBERT, D.: *Methods of mathematical physics, Vol. 1*. Interscience Publishers, New York, 1953. [MR0065391](#)
15. DAVIES, E. B.: *Heat kernel and spectral theory*. Cambridge Tracts in Mathematics 92, Cambridge University Press, 1989. [MR0990239](#)
16. DAVIES, E. B.: *Spectral theory and differential operators*. Cambridge Studies in Advanced Mathematics 42, Cambridge University Press, 1995. [MR1349825](#)
17. DYNKIN, E. B.: *Markov Processes. Vol. I, II*. Die Grundlehren der Mathematischen Wissenschaften 121, Academic Press, New York, 1965. [MR0193671](#)
18. FISHER, E.: Sur la convergence en moyenne. *C. R. Acad. Sci. Paris* **144** (1907), 1022–1023 and 1148–1150.
19. GRIGOR'YAN, A.: Stochastically incomplete manifolds and summable functions. *Math. USSR Izvestiya* **33** (1989), no. 2, 425–432.
20. GRIGOR'YAN, A.: Analytic and geometric background of recurrence and non-explosion of the Brownian motion on Riemannian manifolds. *Bull. Amer. Math. Soc. (N.S.)* **36** (1999), no. 2, 135–249. [MR1659871](#)
21. GRIGOR'YAN, A.: Heat kernels on weighted manifolds and applications. The ubiquitous heat kernel. *Contemp. Math.* **398** (2006), 93–191. [MR2218016](#)
22. GRIGOR'YAN, A.: *Heat kernel and analysis on manifolds*. AMS/IP Studies in Advanced Mathematics 47, American Mathematical Society, Providence, RI; International Press Boston, MA, 2009. [MR2569498](#)
23. GRIGOR'YAN, A., HU, J. AND LAU, K.-S.: Heat kernels on metric spaces with doubling measure. In *Fractal geometry and stochastics IV*, 3–44. Prog. Probab. 61, Birkhäuser Verlag, Basel, 2009. [MR2762672](#)
24. GRÜTER, M. AND WIDMAN, K.-O.: The Green function for uniformly elliptic equations. *Manuscripta Math.* **37** (1982), no. 3, 303–342. [MR0657523](#)
25. HURTADO, A., MARKVORSEN, S. AND PALMER, V.: Estimates of the first Dirichlet eigenvalue from exit time moment spectra.. *Math. Ann.* **365** (2016), no. 3-4, 1603–1632. [MR3521100](#)
26. ICHIHARA, K.: Curvature, geodesics and the Brownian motion on a Riemannian

- manifolds I. Recurrence properties. *Nagoya Math. J.* **87** (1982), 101–114. [MR0676589](#)
27. JORGE, L. P. AND MEEKS III, W.: The topology of complete minimal surfaces of finite total curvature. *Proc. London Math. Soc.* **93** (2006), no. 3, 253–272. [MR1325927](#)
 28. MCDONALD, P.: Isoperimetric conditions, Poisson problems and diffusion in Riemannian manifolds. *Potential Anal.* **16** (2002), no. 2, 115–138. [MR1881593](#)
 29. MCDONALD, P.: Exit times, moment problems and comparison theorems. *Potential Anal.* **38** (2013), no. 4, 1365–1372. [MR3042706](#)
 30. MCDONALD, P. AND MEYERS, R.: Dirichlet spectrum and heat content. *J. Funct. Anal.* **200** (2002), no. 1, 150–159. [MR1974092](#)
 31. MARKVORSEN, S.: On the heat kernel comparison theorems for minimal submanifolds. *Proc. Amer. Math. Soc.* **97** (1986), no. 3, 479–482. [MR0840633](#)
 32. MARKVORSEN, S. AND PALMER, V.: Torsional rigidity of minimal submanifolds. *Proc. London Math. Soc. (3)* **93** (2006), no. 1, 253–272. [MR2235949](#)
 33. MEEKS III, W. H. AND PÉREZ, J.: *A survey on classical minimal surface theory*. University Lecture Series 60, American Mathematical Society, Providence RI, 2012. [MR3012474](#)
 34. PALMER, V.: Isoperimetric inequalities for extrinsic balls in minimal submanifolds and their applications. *J. London Math. Soc.* **60** (1999), no. 2, 607–616. [MR1724821](#)
 35. PERELMAN, G.: A complete Riemannian manifold of positive Ricci curvature with Euclidean volume growth and nonunique asymptotic cone. In *Comparison geometry (Berkeley, CA, 1993-94)*, 165–166. Math. Sci. Res. Inst. Publ. 30, Cambridge University Press, Cambridge, 1997. [MR1452873](#)
 36. QING, C.: On the volume growth and the topology of complete minimal submanifolds of a Euclidean space. *J. Math. Sci. Univ. Tokyo* **2** (1995), no. 3, 657–669. [MR1382525](#)
 37. RIESZ, F.: Sur les systèmes orthogonaux de fonctions. *C. R. Acad. Sci. Paris* **144** (1907), 615–619.
 38. SATO, S.: Barta’s inequalities and the first eigenvalue of a cap domain of a 2-sphere. *Math. Z.* **181** (1982), no. 3, 313–318. [MR0678887](#)

Note: This list reflects references listed in the original paper as accurately as possible with no attempt to correct errors.