

01 / 03 / 17 (Wed)

①

Sec 3.3: Hypercontractivity of the Ornstein-Uhlenbeck semigroup and Wiener chaos estimate

$$H = L^2(\mathbb{R}^d, \mu_d)$$

\uparrow standard Gaussian meas on \mathbb{R}^d .

$$L = \Delta - x \cdot \nabla$$

= Hantree-Fock operator (OU operator)

Consider

$$\partial_t u = Lu \text{ on } \mathbb{R}^d.$$

Lemma 3.3 (hypercontractivity of OU semigroup) Nelson '65
 $p > 1, q \geq 1$. Then, we have

$$\|e^{tL} f\|_{L^q(\mathbb{R}^d, \mu_d)} \leq \|f\|_{L^p(\mathbb{R}^d, \mu_d)}$$

for $t \geq \frac{1}{2} \log\left(\frac{q-1}{p-1}\right)$

Rmk: The estimate holds indep of dim $d \geq 1$ (2)

(even $d = \infty$.)

• This is equivalent to Log Sobolev inequality.

Define a homog Wiener chaos of order k

$$H_k(x) = \prod_{j=1}^d H_{k_j}(x_j)$$

$$x = (x_1, \dots, x_d)$$
$$|k| = k_1 + \dots + k_d$$

\mathcal{H}_k = closure of homog Wiener chaos of order k under $L^2(\mathbb{R}^d, \mu)$

(or any $L^p(\mathbb{R}^d, \mu)$.)

Itô - Wiener decomposition,

$$L^2(\mathbb{R}^d, \mu) = \bigoplus_{k=0}^{\infty} \mathcal{H}_k$$

• $F \in H_R$ is an eigenfunction of L with eigenvalue $-k$.

(3)

\Rightarrow Cor 3.4: $F \in H_R$. Then for $q \geq 2$, we have

$$\|F\|_{L^q(\mathbb{R}^d, \mu_d)} \leq (q-1)^{k/2} \|F\|_{L^2(\mathbb{R}^d, \mu_d)}$$

(\Leftarrow $p=2$, $t = \frac{1}{2} \log(q-1)$ in Lemma 3.3)

Lemma 3.5: $S_R(\omega) = \sum_{\Gamma(k,d)} C(m_1, \dots, m_k) \underbrace{g_{n_1}(\omega) \dots g_{n_k}(\omega)}_{\sum_{j=0}^k H_j}$

where $\Gamma(k,d) = \{ (m_1, \dots, m_k) \in \mathbb{Z}^k : |n_j| \leq d \}$

\Rightarrow Then, for $q \geq 2$

$$\|S_R\|_{L^q(\Omega)} \leq C \sqrt{k+1} (q-1)^{k/2} \|S_R\|_{L^2(\Omega)}$$

\nwarrow can be removed

Thomson-Torreykov

(\Leftarrow Cor 2.4 and $\alpha_j = \sum_{m=0}^{[j/2]} C_{m,j} \sigma^m H_{j-2m}(x; \sigma)$)

$n \neq m$
 $\int dx:$

$$g_n^2 g_m^3 \stackrel{||}{=} (g_n^2 - 1 + 1) (g_m^3 - 3g_m + 3g_m)$$

$$\Rightarrow g_n^2 g_m^3 = \underbrace{H_2(g_n) H_3(g_m)}_{\in \mathcal{H}_5} + \underbrace{H_0(g_n) H_3(g_m)}_{\in \mathcal{H}_3} + \underbrace{3H_2(g_n) H_1(g_m)}_{\in \mathcal{H}_3} + \underbrace{3H_0(g_n) H_1(g_m)}_{\in \mathcal{H}_1}$$

Back to Prop 3.2

$$u_N = \sum_{|m| \leq N} \frac{g_n}{\langle m \rangle} e^{i n \cdot x}$$

$$u_N^{2m} = \sum_{|m| \leq N} e^{i n \cdot x} \left(\sum_{\substack{j=1, \dots, 2m \\ |m_j| \leq N}} \prod_{j=1}^{2m} (g_{n_j} / \langle m_j \rangle) \right) \leftarrow 2m \text{ fold product of Gaussian}$$

$$G_N(u) = \frac{1}{2^m} \int : u_N^{2m} : dx \in \bigoplus_{k=0}^{2m} \mathcal{H}_k \quad (\text{actually in } \mathcal{H}_{2m})$$

projection onto \mathcal{H}_{2m}

\Rightarrow Use Lemma 3.5 and Prop 3.2 with $q=2$.

Namely,

$$\|G_M(u) - G_N(u)\|_{L^q(\mathcal{P}_1)} \leq C_m (q-1)^m \|G_M(u) - G_N(u)\|_{L^2(\mathcal{P}_1)} \leq \underbrace{\frac{1}{N^{1/2}}}_{\leq \frac{1}{N^{1/2}}}$$

□

Sec 8.4: Construction of the Gibbs measure on \mathbb{T}^2

Goal: Construct

$$d\mu = Z^{-1} e^{-H_{\text{wick}}(u)} du = Z^{-1} e^{-\frac{1}{2m} \int_{\mathbb{T}^2} :u^{2m}: dx} d\mathcal{P},$$

($\Phi_{\mathbb{T}^2}^{\downarrow \text{deg}}$ or $\varphi_{\mathbb{T}^2}^m$ Euclidean QFT)

$$\text{Let } R_N(u) = e^{-G_N(u)} = e^{-\frac{1}{2m} \int :u_N^{2m}: dx}.$$

Prop 3.6: $R_N(u) \in L^q(\mathcal{P}_1)$, for any finite $q \geq 1$, with a unif bd in N (depends on q)

- $R_N(u)$ converges to some $R(u)$ in $L^q(\mathcal{P}_1)$

• This allows us to define the Gibbs mean

⑥

$$d\mu = Z^{-1} R(u) d\rho, = Z^{-1} e^{-\frac{1}{2m} \int : u^{2m} : dx} d\rho,$$

$$= \lim_{N \rightarrow \infty} \underbrace{Z_N^{-1} R_N(u) d\rho}_{\substack{\text{E} \\ \text{"unif" conv.}} = d\mu_N}$$

Pf: Nelson's estimate. Next time.