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On Supercontractivity for Markov Semigroups

毛永华

北京师范大学数学科学学院

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摘要

关键词 Markov semigroup logarithmic Sobolev inequality supercontractivity compact embedding

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On Supercontractivity for Markov Semigroups

Yong Hua MAO

Department of Mathematics, Beijing Normal University, Beijing 100875, P. R. China

Abstract In this paper, we study the supercontractivity for Markov semigroups and obtain some sufficient and necessary conditions; especially explicit formulae are obtained for birth-death process and diffusion on the line. Sufficient conditions and necessary conditions in terms of isoperimetric inequalities are also presented. Moreover, we prove that the supercontractivity is equivalent to the compact embedding of Sobolev space into an Orlicz space.

Key words <u>Markov semigroup</u> <u>logarithmic Sobolev inequality</u> <u>supercontractivity</u> <u>compact</u> <u>embedding</u>

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通讯作者 毛永华 maoyh@bnu.edu.cn