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van den Berg, M

Published in:
Journal of Mathematical Physics

DOI:
[10.1063/1.524803](https://doi.org/10.1063/1.524803)

IMPORTANT NOTE: You are advised to consult the publisher's version (publisher's PDF) if you wish to cite from it. Please check the document version below.

Document Version
Publisher's PDF, also known as Version of record

Publication date:
1981

[Link to publication in University of Groningen/UMCG research database](#)

Citation for published version (APA):
van den Berg, M. (1981). Bounds on Green's functions of second-order differential equations. *Journal of Mathematical Physics*, 22(11), 2452-2455. <https://doi.org/10.1063/1.524803>

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Citation: [Journal of Mathematical Physics](#) **22**, 2452 (1981); doi: 10.1063/1.524803

View online: <https://doi.org/10.1063/1.524803>

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Bounds on Green's functions of second-order differential equations

M. van den Berg

Institute for Theoretical Physics, State University of Groningen, P. O. Box 800, Groningen, The Netherlands

(Received 24 December; accepted for publication 20 March 1981)

We estimate the diagonal part of the Green's function for the equation

$(-\Delta/2 + V(x) + \partial/\partial t)\psi(x, t) = 0, t > 0, x \in B$, where B is a finite region of the Euclidean space R^d with a regular boundary. In the special case $V(x) = 0, x \in B$, we also obtain bounds for the non-diagonal part of the Green's function which are uniform in t .

PACS numbers: 02.30.Jn

I. INTRODUCTION

Kac, in unpublished lecture notes summarized in Ref. 1, indicates how Wiener estimates of the Green's function for the one-particle diffusion equation can be used to derive results about the bulk properties of the free boson gas. The mathematical details were supplied in Lewis and Pulé.² The same strategy has been used in van den Berg and Lewis³ to prove results (announced in Ref. 4) about the boson gas in an external potential. For this purpose we require Wiener estimates of the Green's function for the one-particle diffusion equation with an external potential. These estimates may be of use in other fields of application and the purpose of this paper is to provide their proofs.

We estimate the Green's function of the partial differential equation

$$(L + \partial/\partial t)\psi(x, t) = 0, \quad x \in B, t > 0, \quad (1)$$

where B is a finite region of the Euclidean space R^d with a regular boundary ∂B . We will restrict ourselves to Dirichlet boundary conditions: $\psi(x, t) = 0$ for $x \in \partial B$. L denotes the self-adjoint operator on the space $L^2(B)$ which is given on smooth functions by the differential operator $-\Delta/2 + V(x)$ with Dirichlet boundary conditions where $V(x)$ is a non-negative function (satisfying a Lipschitz condition almost everywhere in B). This operator has a discrete positive spectrum $E_1 < E_2 \leq E_3 \dots$ and an orthonormal set of eigenfunctions $\{\phi_j(x)\}$ forming a basis in $L_2(B)$ (Davies⁵). Furthermore, the Green's function of (1) has the eigenfunction expansion

$$K(x, y; t) = \sum_{j=1}^{\infty} \exp(-tE_j) \phi_j(x) \phi_j(y). \quad (2)$$

Moreover, it has been shown by Rosenblatt⁶ and Ray⁷ that $K(x, y; t)$ can be written as

$$K(x, y; t) = \frac{\exp(-|x-y|^2/2t)}{(2\pi t)^{d/2}} \times \mathbb{E} \left\{ \exp \left[- \int_0^t V(u(\tau)) d\tau \right] : u(0) = x, u(t) = y; u(\tau) \in B \right\}, \quad (3)$$

where the quantity

$$\mathbb{E} \left\{ \exp \left[- \int_0^t V(u(\tau)) d\tau \right] : u(0) = x, u(t) = y; u(\tau) \in B \right\}$$

denotes the average value of

$$\exp \left[- \int_0^t V(u(\tau)) d\tau \right]$$

for all paths $u(\cdot)$ of a Wiener process on R^d subject to $u(0) = x$ and $u(t) = y$. Furthermore Ray⁷ proved that $K(x, y; t)$ is continuous (for all y) at a point x_0 of the boundary ∂B provided there exists a conical sector with vertex at x_0 entirely outside B . We will assume that this condition holds for all points on the boundary; we call such a boundary regular. Ray⁷ has, in addition, results in the case in which B is an unbounded region of R^d and $V(x) \rightarrow \infty$ as $|x| \rightarrow \infty$; we will restrict ourselves, however, to the case in which B is a bounded region.

Our main result is that for t small

$$K(x, x; t) \sim e^{-tV(x)/(2\pi t)^{d/2}} \quad (4)$$

at all points x which are not too close to the boundary. Expression (4) can easily be understood from formula (3). For small times t the probability is small that $|x - u(\tau)|$ is large, so we may replace $u(\tau)$ by x and B by R^d , provided x is not too close to ∂B . This has been called the principle of not feeling the boundary.⁸ Integrating both sides of (4) with respect to the volume we have, for t small,

$$\sum_{j=1}^{\infty} \exp(-tE_j) \sim \frac{1}{(2\pi t)^{d/2}} \int_{x \in B} e^{-tV(x)} dx. \quad (5)$$

This is allowed, since most points x are far from the boundary because the boundary is regular.

In Sec. 2 we will estimate the Green's function of the differential equation (1) for the special case $V(x) = 0, x \in B$. In Secs. 3 and 4 we will calculate bounds on the correction terms in (4) and (5).

2. A UNIFORM ESTIMATE WHEN V IS IDENTICALLY ZERO

Theorem 1: Let $K_0(x, y; t)$ be the Green's function of Eq. (1) with $V(x) = 0, x \in B$, and with Dirichlet boundary conditions for $\psi(x, t)$ at ∂B .

Then

$$\left| K_0(x, y; t) - \frac{\exp(-|x-y|^2/2t)}{(2\pi t)^{d/2}} \right| \leq \frac{2d}{(2\pi t)^{d/2}} \exp \left((4\sqrt{2} - 6) \frac{d_x^2}{dt} \right), \quad x \in B, y \in B, t > 0, \quad (6)$$

where d_x is the distance of x from ∂B .

Proof: Let $\square_x$ denote a hypercube with center x which lies entirely inside B and such that at least one corner vertex lies on ∂B . Then the length l_x of an edge of the cube is not less than $(2/d^{1/2})d_x$. From (3) we have

$$\begin{aligned}
0 < K_0(x, y; t) &= \frac{\exp(-|x-y|^2/2t)}{(2\pi t)^{d/2}} \\
&\times \mathbb{E}\{1: u(0) = x, u(t) = y; u(\tau) \in B\} \\
&< \frac{\exp(-|x-y|^2/2t)}{(2\pi t)^{d/2}} \mathbb{E}\{1: u(0) = x, \\
&\quad u(t) = y; u(\tau) \in R^d\} \\
&= \frac{\exp(-|x-y|^2/2t)}{(2\pi t)^{d/2}}. \quad (7)
\end{aligned}$$

We consider two cases:

(i) $|x-y| > \alpha l_x$, where $\alpha \in [0, \frac{1}{2}]$. (We will choose α later). In this case we have by (7) the bound

$$\begin{aligned}
\left| K_0(x, y; t) - \frac{\exp(-|x-y|^2/2t)}{(2\pi t)^{d/2}} \right| &< \frac{\exp(-|x-y|^2/2t)}{(2\pi t)^{d/2}} \\
&< \frac{\exp(-\alpha^2 l_x^2/2t)}{(2\pi t)^{d/2}}. \quad (8)
\end{aligned}$$

(ii) $|x-y| \leq \alpha l_x$, where $\alpha \in [0, \frac{1}{2}]$. It is obvious that $y \in \square_x$ since $\alpha \leq \frac{1}{2}$. Because of the inequality (7) we have only to derive a lower bound for $K_0(x, y; t)$

$$\begin{aligned}
K_0(x, y; t) &\geq \frac{\exp(-|x-y|^2/2t)}{(2\pi t)^{d/2}} \\
&\times \mathbb{E}\{1: u(0) = x, u(t) = y; u(\tau) \in \square_x\}. \quad (9)
\end{aligned}$$

Denote the right-hand side of (9) by $K_{\square}(x, y; t)$; $K_{\square}(x, y; t)$ is the Green's function for a cube with edges with lengths l_x and center x . We have the following explicit expression if we choose x as the origin and the rectangular coordinate frame parallel to the edges of the cube:

$$\begin{aligned}
K_{\square}(0, y; t) &= \prod_{i=1}^d \left(\frac{1}{l_x} \sum_{k=-\infty}^{+\infty} \exp\left[-\frac{\pi^2 t}{2l_x^2} (2k+1)^2\right] \cos \frac{(2k+1)\pi y_i}{l_x} \right).
\end{aligned}$$

With the help of the Poisson formula⁹ we obtain

$$\begin{aligned}
K_{\square}(0, y; t) &= \prod_{i=1}^d \frac{\exp(-y_i^2/2t)}{(2\pi t)^{1/2}} \\
&\times \left\{ 1 + 2 \sum_{k=1}^{\infty} (-)^k \exp\left(-\frac{k^2 l_x^2}{2t}\right) \cosh \frac{k y_i l_x}{t} \right\}.
\end{aligned}$$

The terms of the alternating series in k are decreasing provided $|y_i| < l_x/2$. The term $k=1$ is negative so the sum is also negative but larger than or equal to -1 , since the Green's function is non-negative. With the use of

$$\prod_{i=1}^d (1 + a_i) > 1 + \sum_{i=1}^d a_i, \quad -1 < a_i \leq 0, \quad d = 1, 2, \dots$$

we have

$$\begin{aligned}
K_{\square}(x, y; t) &\geq \frac{\exp(-y^2/2t)}{(2\pi t)^{d/2}} \\
&\times \left[1 + 2 \sum_{i=1}^d \sum_{k=1}^{\infty} (-)^k \exp\left(-\frac{k^2 l_x^2}{2t}\right) \cosh \frac{k y_i l_x}{t} \right] \\
&\geq \frac{\exp(-y^2/2t)}{(2\pi t)^{d/2}} \left[1 - 2 \sum_{i=1}^d \exp\left(-\frac{l_x^2}{2t}\right) \cosh \frac{y_i l_x}{t} \right] \\
&\geq \frac{\exp(-y^2/2t)}{(2\pi t)^{d/2}} \left[1 - 2 \sum_{i=1}^d \exp\left(-\frac{l_x^2}{2t} + \frac{|y_i| l_x}{t}\right) \right] \\
&\geq \frac{\exp(-y^2/2t)}{(2\pi t)^{d/2}} \left[1 - 2d \exp\left(-\frac{l_x^2}{t} \left(\frac{1}{2} - \alpha\right)\right) \right], \quad (10)
\end{aligned}$$

since $|y| \leq \alpha l_x$. Now, we choose α to be the positive root of $\frac{1}{2} - \alpha = \alpha^2/2$. So $\alpha = -1 + \sqrt{2}$, which is also less than $\frac{1}{2}$. Combining the results (7), (8), and (9) we arrive at Theorem 1.

If $x = y$ we may choose $\alpha = 0$ and we have

$$\left| K_0(x, x; t) - \frac{1}{(2\pi t)^{d/2}} \right| \leq \frac{2d}{(2\pi t)^{d/2}} \exp\left(-\frac{2d^2}{dt}\right), \quad (11)$$

which is a stronger inequality than one would obtain from Theorem 1 by putting $x = y$. Notice that Theorem 1 is a stronger result than that of Arima¹⁰ since it is uniform in t . On the other hand we have obtained it only in the case of Dirichlet boundary conditions.

3. THE MAIN ESTIMATE

Theorem 2: Let B be a finite region in R^d with a regular boundary ∂B and let $V(x)$ be a non-negative Borel-measurable function defined on B . Let $V(x)$ satisfy a local Lipschitz condition of the form

$$|V(x) - V(x')| < M(x) \cdot |x - x'|^\alpha, \quad 0 < \alpha \leq 1$$

for almost all pairs x, x' in B ; then

$$\begin{aligned}
&\left| \frac{e^{-tV(x)}}{(2\pi t)^{d/2}} - K(x, x; t) \right| \\
&< \frac{e^{-tV(x)}}{(2\pi t)^{d/2}} \left\{ 2d \exp\left(-\frac{2d^2}{dt}\right) + \left| \int_0^t d\tau \int_{u \in B} du (V(u) - V(x)) \left(\frac{t}{2\pi\tau(t-\tau)}\right)^{d/2} \exp\left(-\frac{t|x-u|^2}{2\tau(t-\tau)}\right) \right| \right. \\
&\quad \left. + \left| \int_0^t \frac{d\tau}{t} \int_{u \in B} du \left(\frac{t}{2\pi\tau(t-\tau)}\right)^{d/2} \exp\left(t(V(x) - V(u)) - \frac{t|x-u|^2}{2\tau(t-\tau)}\right) - 1 \right| \right\}, \quad (12)
\end{aligned}$$

at all points x where the Lipschitz condition holds.

Proof: From the theorems of Ray⁷ and Rosenblatt⁶ it follows that

$$\begin{aligned}
 \frac{e^{-tV(x)}}{(2\pi t)^{d/2}} - K(x, x; t) &= \frac{e^{-tV(x)}}{(2\pi t)^{d/2}} \left\{ \mathbb{E} \left[1 - \exp \left[- \int_0^t [V(u(\tau)) - V(x)] d\tau \right] : u(0) = u(t) = x; u(\tau) \in B \right] \right. \\
 &\quad \left. + 1 - \mathbb{E} \{ 1 : u(0) = u(t) = x; u(\tau) \in B \} \right\} \\
 &\leq \frac{e^{-tV(x)}}{(2\pi t)^{d/2}} \left\{ \mathbb{E} \left[\int_0^t [V(u(\tau)) - V(x)] d\tau : u(0) = u(t) = x; u(\tau) \in B \right] \right. \\
 &\quad \left. + 2d \exp \left(- \frac{2d^2}{dt} \right) \right\} = \frac{e^{-tV(x)}}{(2\pi t)^{d/2}} \left\{ \int_0^t d\tau \int_{u \in B} du (V(u) - V(x)) \cdot \left(\frac{t}{2\pi t(t-\tau)} \right)^{d/2} \exp \left(- \frac{t|x-u|^2}{2\tau(t-\tau)} \right) \right. \\
 &\quad \left. + 2d \exp \left(- \frac{2d^2}{dt} \right) \right\} \leq \frac{e^{-tV(x)}}{(2\pi t)^{d/2}} \left\{ \left| \int_0^t d\tau \int_{u \in B} du (V(u) - V(x)) \right. \right. \\
 &\quad \left. \cdot \left(\frac{t}{2\pi t(t-\tau)} \right)^{d/2} \exp \left(- \frac{t|x-u|^2}{2\tau(t-\tau)} \right) \right| + 2d \exp \left(- \frac{2d^2}{dt} \right) \right\}, \tag{13}
 \end{aligned}$$

by the inequality $1 - e^{-x} \leq x$, Theorem 1, and Fubini's theorem. Moreover

$$\begin{aligned}
 K(x, x; t) &= \frac{1}{(2\pi t)^{d/2}} \mathbb{E} \left\{ \exp \left[- \int_0^t V(u(\tau)) d\tau \right] : u(0) = u(t) = x; u(\tau) \in B \right\} \\
 &\leq \frac{1}{(2\pi t)^{d/2}} \mathbb{E} \left\{ \int_0^t \frac{d\tau}{t} e^{-tV(u(\tau))} : u(0) = u(t) = x; u(\tau) \in B \right\} \\
 &\leq \frac{e^{-tV(x)}}{(2\pi t)^{d/2}} \int_0^t \frac{d\tau}{t} \int_{u \in B} \exp \left(-t(V(u) - V(x)) - \frac{t|x-u|^2}{2\tau(t-\tau)} \right) \left(\frac{t}{2\pi\tau(t-\tau)} \right)^{d/2}, \tag{14}
 \end{aligned}$$

by Jensen's inequality and Fubini's theorem. Combining (13) and (14) we have estimate (12).

4. AN ESTIMATE FOR THE PARTITION FUNCTION

In this section we estimate the correction term in (5). This can be done by simply integrating the inequalities (13) and (14) from which an estimate follows. However, due to an inequality of Ray⁷ the result can be improved.

Theorem 3: Let $V(x)$ and B be as in Theorem 2, then

$$\begin{aligned}
 \left| \sum_{j=1}^{\infty} \exp(-tE_j) - \int_{x \in B} dx \frac{e^{-tV(x)}}{(2\pi t)^{d/2}} \right| &\leq \frac{1}{(2\pi t)^{d/2}} \int_{x \in B} dx \cdot e^{-tV(x)} \left\{ 2d \exp \left(- \frac{2d^2}{dt} \right) \right. \\
 &\quad \left. + \left| \int_0^t d\tau \int_{u \in B} du (V(u) - V(x)) \exp \left(- \frac{t|x-u|^2}{2\tau(t-\tau)} \right) \cdot \left(\frac{t}{2\pi\tau(t-\tau)} \right)^{d/2} \right| \right\}. \tag{15}
 \end{aligned}$$

Proof: We first prove an upper bound (Ray⁷).

$$\begin{aligned}
 \sum_{j=1}^{\infty} \exp(-tE_j) &= \int_{x \in B} K(x, x; t) dx \leq \frac{1}{(2\pi t)^{d/2}} \int_{x \in B} dx \int_0^t \frac{d\tau}{t} \mathbb{E} \{ e^{-tV(u(\tau))} : u(0) = u(t) = x; u(\tau) \in B \} \\
 &= \frac{1}{(2\pi t)^{d/2}} \int_{x \in B} dx \int_0^t \frac{d\tau}{t} \int_{u \in B} du \cdot \exp \left(-tV(u) - \frac{t|x-u|^2}{2\tau(t-\tau)} \right) \cdot \left(\frac{t}{2\pi\tau(t-\tau)} \right)^{d/2} \\
 &\leq \frac{1}{(2\pi t)^{d/2}} \int_{x \in B} dx \int_0^t \frac{d\tau}{t} \int_{u \in B} du \exp \left(-tV(u) - \frac{t|x-u|^2}{2\tau(t-\tau)} \right) \cdot \left(\frac{t}{2\pi\tau(t-\tau)} \right)^{d/2} \\
 &= \frac{1}{(2\pi t)^{d/2}} \int_{u \in B} e^{-tV(u)} du, \tag{16}
 \end{aligned}$$

by Jensen's inequality. Moreover it follows from (13) that

$$\begin{aligned}
 \int_{x \in B} dx \left(K(x, x; t) - \frac{e^{-tV(x)}}{(2\pi t)^{d/2}} \right) &\geq - \int_{x \in B} dx \frac{e^{-tV(x)}}{(2\pi t)^{d/2}} \left\{ \left| \int_0^t d\tau \int_{u \in B} du (V(u) - V(x)) \left(\frac{t}{2\pi\tau(t-\tau)} \right)^{d/2} \right. \right. \\
 &\quad \left. \cdot \exp \left(- \frac{t|x-u|^2}{2\tau(t-\tau)} \right) \right| + 2d \exp \left(- \frac{2d^2}{dt} \right) \right\}. \tag{17}
 \end{aligned}$$

Combining the bounds (16) and (17) we arrive at (15).

ACKNOWLEDGMENTS

The author wishes to thank Dr. J. T. Lewis for his helpful discussions. The work described in this paper is part of research program of the Foundation for Fundamental Research on Matter, which is financially supported by the Netherlands Organization for Pure Research.

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