GLOBAL BOUNDEDNESS OF THE FUNDAMENTAL SOLUTION
OF PARABOLIC EQUATIONS WITH UNBOUNDED
COEFFICIENTS

ESTHER BLEICH

Abstract. The purpose of this paper is to obtain an upper bound for the
fundamental solution for parabolic Cauchy problem \( \partial_t u = Au, u(x, 0) = f(x), \)
on \( \mathbb{R}^N \times (0, \infty) \), where \( A \) is a second order elliptic partial differential operator
with unbounded coefficients such that its potential and the potential of the
formal adjoint operator \( A^* \) are bounded from below.

1. Introduction

Let \( A \) be a second order elliptic partial differential operator with real coefficients
given by
\[
A = \sum_{i,j=1}^{N} D_j (a_{ij} D_i) + \sum_{i=1}^{N} F_i D_i - H = A_0 + F \cdot D - H,
\]
where \( A_0 = \sum_{i,j=1}^{N} D_j (a_{ij} D_i) \) and \( F = (F_i)_{i=1,\ldots,N} \). We consider the parabolic
Cauchy problem
\[
\begin{cases}
\partial_t u(x,t) = Au(x,t), & x \in \mathbb{R}^N, t > 0, \\
u(x,0) = f(x), & x \in \mathbb{R}^N,
\end{cases}
\]
where \( f \in C_0^b(\mathbb{R}^N) \) for \( N \in \mathbb{N} \) is given.

It is known that if \( a_{ij}, D_j a_{ij}, F_i, H \in C^{2+\alpha}_{\text{loc}}(\mathbb{R}^N) \) for all \( i, j \in \{1, \ldots, N\} \) and some
\( \alpha \in (0, 1) \) and if \( \inf_{x \in \mathbb{R}^N} H(x) > -\infty \), then problem (1.2) has at least one solution
\( u \in C(\mathbb{R}^N \times [0, \infty)) \cap C^{2,1}(\mathbb{R}^N \times (0, \infty)) \) given by
\[
u(x,t) = \int_{\mathbb{R}^N} p(x,y,t)f(y)dy, \quad (x,t) \in \mathbb{R}^N \times [0, \infty),
\]
where \( p = p(x,y,t) > 0, (x,y,t) \in \mathbb{R}^N \times \mathbb{R}^N \times (0, \infty) \), is the fundamental solution
(see [1, Theorem 2.2.5]).

We assume the following conditions on the coefficients of \( A \) which will be kept
without further mentioning.

Condition 1.1.
(i) \( N \geq 3 \).
(ii) \( a_{ij} \in C^{2+\alpha}(\mathbb{R}^N), F_i \in C^{1+\alpha}_{\text{loc}}(\mathbb{R}^N), H \in C^{\alpha}_{\text{loc}}(\mathbb{R}^N), a_{ij} = a_{ji} \) for all \( i, j = 1, \ldots, N \) and some
\( \alpha \in (0, 1) \).
(iii) \( H(x) \geq H_0 \) and \( \text{div} F(x) + H(x) \geq H_0^* \) for each \( x \in \mathbb{R}^N \), where \( H_0, H_0^* \leq 0 \).
(iv) There exists a constant \( \lambda > 0 \) such that
\[
\lambda |\xi|^2 \leq \sum_{i,j=1}^{N} a_{ij}(x)\xi_i \xi_j \quad \text{for all} \ x, \xi \in \mathbb{R}^N.
\]
Notice that the diffusion coefficients \(a_{ij}, i,j = 1,..., N\), the drift \(F = (F_i)_{i=1,...,N}\) and the potential \(H\) are not assumed to be bounded in \(\mathbb{R}^N\).

1.1. **The main result.** We prove that under above conditions the fundamental solution \(p\) satisfies

\[
p(x,y,t) \leq C_{N,\lambda} e^{\gamma t - \frac{1}{2} \frac{N}{R}}, \quad (x,y,t) \in \mathbb{R}^N \times \mathbb{R}^N \times (0, \infty),
\]

for the constants

\[
C_{N,\lambda} = \frac{2^{N-1} \Gamma \left( \frac{N+1}{2} \right)}{\pi^{N/2} (\lambda(N-2))^{N/2}}
\]

and

\[
\gamma = -\frac{3}{4} \left( H_0 + H_0 \right) \geq 0.
\]

1.2. **Notation.** For \(x \in \mathbb{R}^N, |x|\) denotes the Euclidean norm. The function spaces, \(L^q(\Omega)\) spaces, \(1 \leq q < \infty, \Omega \subseteq \mathbb{R}^N\) are always meant with respect to the Lebesgue measure and are endowed with the usual norm

\[
\|\psi\|_{L^q(\Omega)} = \left( \int_\Omega |\psi(y)|^q \, dy \right)^{1/q}.
\]

For \(0 < \alpha < 1\) we denote by \(C^{2+\alpha}_0(\Omega)\) the space of all functions \(u\) whose \(k\)th derivatives are locally \(\alpha\)-Hölder continuous. Furthermore, we denote by \(C^{2+\alpha,1/2}(\Omega \times J)\), where \(J \subseteq [0, \infty)\) is an interval, the space of all functions \(u\) such that \(u, \partial_x u, \partial_t u\) and \(D_{ij} u\) are locally \(\alpha\)-Hölder continuous. \(B(x,R)\) denotes the open ball of \(\mathbb{R}^N\) of radius \(R\) and centre \(x\). If \(u: \mathbb{R}^N \times J \to \mathbb{R}\), where \(J \subseteq [0, \infty)\) is an interval, we use the notations

\[
\partial_t u = \frac{\partial u}{\partial t}, \quad D_i u = \frac{\partial u}{\partial x_i}, \quad D_{ij} u = D_i D_j u, \quad D u = (D_1 u, ..., D_N u)
\]

and

\[
|Du|^2 = \sum_{i=1}^N |D_i u|^2.
\]

We write \(a(\xi, \nu)\) for \(\sum_{i,j=1}^N a_{ij}(\cdot)\xi_i \nu_j\) and \(\xi, \nu \in \mathbb{R}^N\). It then holds

\[
|a(\xi, \nu)|^2 \leq a(\xi, \xi) a(\nu, \nu) \quad \text{for all } \xi, \nu \in \mathbb{R}^N.
\]

We further set

\[
|a|^2 = \sum_{i,j=1}^N a_{ij}^2, \quad |F|^2 = \sum_{i=1}^N F_i^2.
\]

Observe that

\[
|a(\xi, \nu)| \leq |a| |\xi| |\nu| \quad \text{for all } \xi, \nu \in \mathbb{R}^N.
\]

We further define a cut-off function \(\eta_n\). Let \(\eta \in C_0^2(\mathbb{R}^N)\) be such that \(\eta(y) = 1\) if \(|y| \leq 1, \eta(y) = 0\) if \(|y| \geq 3, 0 \leq \eta \leq 1\) and \(|D\eta| \leq 1\). For each \(n \in \mathbb{N}\) we set \(\eta_n(y) := \eta\left(\frac{y}{n}\right)\). Then \(\eta_n|_{B(0, n)} = 1, \eta_n|_{\mathbb{R}^N \setminus B(0, 3n)} = 0\) and \(0 \leq \eta_n \leq 1\). It follows that

\[
|D\eta_n(y)| \leq \frac{1}{n}, \quad \text{for all } y \in \mathbb{R}^N \text{ and } n \in \mathbb{N}.
\]

If \(B\) is a differential operator, then we write \(B(Dx)\) (or \(B(Dy)\)) instead of \(B\) to emphasize that we derive with respect to \(x\) (or \(y\)).
2. Preliminaries

2.1. Construction of \( p \). We briefly recall the construction of a fundamental solution \( p \). For more details we refer to [1] Chapter 2 and [7] Section 4 for the case \( H = 0 \). The idea is to consider the Cauchy-Dirichlet problem

\[
\begin{cases}
\partial_t u_n(x, t) = A u_n(x, t), & x \in B(0, n), \ t > 0, \\
u_n(x, t) = 0, & x \in \partial B(0, n), \ t > 0, \\
u_n(x, 0) = f(x), & x \in B(0, n),
\end{cases}
\]  

(2.1)

in the ball \( B(0, n) \) for a given \( f \in C(B(0, n)) \) and \( n \in \mathbb{N} \). By classical results for parabolic Cauchy problems in bounded domains (e.g. [3] Chapter III, §4] we know that the problem (2.1) admits a unique solution

\[ u_n \in C(B(0, n) \times [0, \infty)) \cap C^{2,1}(B(0, n) \times (0, \infty)). \]

Moreover, Condition [1] implies existence and uniqueness of a Green function

\[ 0 < p_n = p_n(x, y, t) \in C(B(0, n) \times B(0, n) \times (0, \infty)) \]

such that for each fixed \( x \in B(0, n) \) it holds

\[ p_n(x, \cdot, \cdot) \in C^{2+\alpha, 1+\alpha/2}_{\text{loc}}(B(0, n) \times (0, \infty)) \]

and for each fixed \( y \in B(0, n) \) it holds

\[ p_n(\cdot, y, \cdot) \in C^{2+\alpha, 1+\alpha/2}_{\text{loc}}(B(0, n) \times (0, \infty)). \]

Furthermore, for each fixed \( y \in B(0, n) \) the function \( p_n(\cdot, y, \cdot) \) satisfies

\[ \partial_t p_n(x, y, t) = A(Dx)p_n(x, y, t) \]

with respect to \( (x, t) \in B(0, n) \times (0, \infty) \) and for each fixed \( x \in B(0, n) \) it holds

\[ \partial_t p_n(x, y, t) = A^*(Dy)p_n(x, y, t) \]

with respect to \( (y, t) \in B(0, n) \times (0, \infty) \), where

\[ A^* = A_0 - F \cdot D - (\text{div} F + H) \]  

(2.2)

is the formal adjoint operator of \( A \), such that

\[ p^*_n(y, x, t) = p_n(x, y, t) \]  

(2.3)

is the unique Green function for the problem

\[
\begin{cases}
\partial_t v_n(y, t) = A^* v_n(y, t), & y \in B(0, n), \ t > 0, \\
v_n(y, t) = 0, & y \in \partial B(0, n), \ t > 0, \\
v_n(y, 0) = f(y), & y \in B(0, n),
\end{cases}
\]  

(2.4)

The proof of these statements one can find in [3] Section III, §7]. For the solution \( u_n \) of Problem (2.1) we hence have

\[ u_n(x, t) = \int_{B(0, n)} p_n(x, y, t)f(y)dy \]

and

\[ \int_{B(0, n)} p_n(x, y, t)f(y)dy \to f(x) \quad \text{as} \ t \to 0 \quad \text{for each} \ x \in B(0, n) \]

and for the solution \( v_n \) of Problem (2.4) we have

\[ v_n(y, t) = \int_{B(0, n)} p_n(x, y, t)f(x)dx \]

and

\[ \int_{B(0, n)} p_n(x, y, t)f(x)dx \to f(y) \quad \text{as} \ t \to 0 \quad \text{for each} \ y \in B(0, n) \].
Using the classical maximum principle, one obtains that the sequence \((p_n)\) is increasing with respect to \(n \in \mathbb{N}\). So we extend each function \(p_n\) to \(\mathbb{R}^N \times \mathbb{R}^N \times (0, +\infty)\) with value zero for \(x, y \in \mathbb{R}^N \setminus B(0, n)\) and still denote by \(p_n\) the so obtained function. It then holds
\[
p_n(x, y, t) \leq p_{n+1}(x, y, t)
\]
for all \((x, y, t) \in \mathbb{R}^N \times \mathbb{R}^N \times (0, \infty)\) and \(n \in \mathbb{N}\). One sets
\[
p(x, y, t) = \lim_{n \to \infty} p_n(x, y, t),
\]
pointwise for \((x, y, t) \in \mathbb{R}^N \times \mathbb{R}^N \times (0, \infty)\).

2.2. Properties of \(p\). We formulate the main properties of \(p\) in the following proposition. The proof one can find in [1, Chapter 2] and in [7] for the case \(H = 0\) (see also [2]).

**Proposition 2.1.** Under assumptions of Condition 1.1 the following statements hold.

(i) \[
\int_{\mathbb{R}^N} p(x,y,t) \, dy \leq e^{-H_0 t} \text{ for all } (x,t) \in \mathbb{R}^N \times (0, \infty).
\]
(ii) \[
0 < p(x,y,t+s) = \int_{\mathbb{R}^N} p(x,z,t) p(z,y,s) \, dz \text{ for all } x, y \in \mathbb{R}^N \text{ and } s, t > 0.
\]
(iii) For each fixed \(y \in \mathbb{R}^N\) it holds \(\partial_t p(x,y,t) = A(Dx)p(x,y,t)\) for all \((x,t) \in \mathbb{R}^N \times (0, \infty)\).
(iv) For each fixed \(x \in \mathbb{R}^N\) it holds \(\partial_x p(x,y,t) = A^*(Dy)p(x,y,t)\) for all \((y,t) \in \mathbb{R}^N \times (0, \infty)\).
(v) \[
u(x,t) = \int_{\mathbb{R}^N} p(x,y,t) f(y) \, dy \text{ solves for each } f \in C_b(\mathbb{R}^N) \text{ problem (2.3),}
\]
\[u \in C(\mathbb{R}^N \times [0,\infty)) \cap C^{2+\alpha,1+\alpha/2}_{\text{loc}}(\mathbb{R}^N \times (0, \infty))\] and it holds
\[|u(x,t)| \leq e^{-H_0 t} \|f\|_\infty \text{ for all } (x,t) \in \mathbb{R}^N \times [0,\infty).
\]
(vi) \[
u(y,t) = \int_{\mathbb{R}^N} p(x,y,t) f(x) \, dx \text{ solves for each } f \in C_b(\mathbb{R}^N) \text{ problem (2.7),}
\]
\[v \in C(\mathbb{R}^N \times [0,\infty)) \cap C^{2+\alpha,1+\alpha/2}_{\text{loc}}(\mathbb{R}^N \times (0, \infty))\] and it holds
\[|v(y,t)| \leq e^{-H_0 t} \|f\|_\infty \text{ for all } (y,t) \in \mathbb{R}^N \times [0,\infty).
\]
(vii) For any bounded Borel function \(f \geq 0\) with \(f \not\equiv 0\) it holds
\[\int_{\mathbb{R}^N} p(x,y,t) f(y) \, dy > 0 \text{ for all } (x,t) \in \mathbb{R}^N \times (0, \infty)
\]
and
\[\int_{\mathbb{R}^N} p(x,y,t) f(x) \, dx > 0 \text{ for all } (y,t) \in \mathbb{R}^N \times (0, \infty)
\](positivity).

The global boundedness of \(p\) was studied for example in [6, 4] for the case of bounded diffusion coefficients \(a_{ij}, i, j = 1, \ldots, N\), and in [2] for the general case. It was assumed the existence of some Lyapunov function \(1 \leq V \in C^2(\mathbb{R}^N)\), that is
\[
\lim_{|x| \to \infty} V(x) = \infty \quad \text{and} \quad AV(x) \leq kV(x) \quad \text{for all } x \in \mathbb{R}^N
\]
and some constant \(k > -H_0\). Moreover, the coefficients of \(A\) must growth not faster as \(V^{1+\alpha}\). We remark that the existence of a Lyapunov function yields the uniqueness of the bounded solution of Problem 1.2.

The current case allows the nonuniqueness of the bounded solution and arbitrary growth of the coefficients of \(A\).

The similar result one can find in [5] under assumption of bounded diffusion coefficients. Therefore the technics from [5] are unsuitable in the current case.
3. **Global boundedness of the fundamental solution**

From classical theory we know that if the operator $A$ has bounded coefficients, then it holds

$$ p(x, y, t) \leq Ct^{-\frac{N}{2}} \quad \text{for all } (x, y, t) \in \mathbb{R}^N \times \mathbb{R}^N \times (0, \infty) $$

for some constant $C > 0$, depending on the supremum norm of coefficients of the operator $A$ (see e. g. [3 Chapter I, (6.12)])

We will approximate the operator $A$ by operators

$$ A^{(m)} = A_0^{(m)} + F^{(m)} \cdot D - H^{(m)}, \quad m \in \mathbb{N}. $$

Therefor, for $m \in \mathbb{N}$ we set

$$ a_{ij}^{(m)} = \eta_m a_{ij} + \lambda (1 - \eta_m) \delta_{ij}, $$

where $\delta_{ii} = 1$ and $\delta_{ij} = 0$ if $i \neq j$, a constant $\lambda > 0$ is given as in [3] and the cut-off function $\eta_m$ is given as in Section 1.2. Furthermore, we set

$$ A_0^{(m)} = \sum_{i,j=1}^N D_i (a_{ij}^{(m)} D_j), \quad F_i^{(m)} = \eta_m F_i $$

and

$$ H^{(m)} = \eta_m H - F \cdot D\eta_m + |F| |D\eta_m|. $$

We then obtain that the coefficients of $A^{(m)}$ are bounded and it holds

$$ a^{(m)}(\cdot)(\xi, \xi) := \sum_{i,j=1}^N a_{ij}^{(m)}(\cdot)\xi_i\xi_j \geq \lambda |\xi|^2. \quad (3.1) $$

Thus $A^{(m)}$ is elliptic. Moreover, we have

$$ H^{(m)}(x) \geq \eta_m(x) H(x) \geq H_0 \quad (3.2) $$

and

$$ \text{div } F^{(m)}(x) + H^{(m)}(x) \geq \eta_m(x)(\text{div } F(x) + H(x)) \geq H_0^*. \quad (3.3) $$

Let $p^{(m)} = p^{(m)}(x, y, t)$ be the fundamental solution for $A^{(m)}$. It then holds

$$ \partial_t p^{(m)} = A_0^{(m)}(Dg)p^{(m)} - F^{(m)} \cdot Dp^{(m)} - (\text{div } F^{(m)} + H^{(m)}) p^{(m)} \quad (3.4) $$

with respect to $(y, t) \in \mathbb{R}^N \times (0, \infty)$ for each fixed $x \in \mathbb{R}^N$. In the next lemma we present some estimate of $L^2(\mathbb{R}^N)$ norm of $p^{(m)}$, $m \in \mathbb{N}$. The calculation method was presented by John Nash in [3] for the case $F = 0$, $H = 0$ and $a_{ij} \in C^1_0(\mathbb{R}^N)$, $i, j = 1, \ldots, N$. In the proof a special case of Gagliardo–Nirenberg–Sobolev inequality (see [9]) will be used

$$ S \left( \int_{\mathbb{R}^N} |u(x)|^{\frac{2N}{N-4}} \, dx \right)^\frac{N-4}{2N} \leq \int_{\mathbb{R}^N} |Du(x)|^2 \, dx, \quad (3.5) $$

where the constant $S$ is given by

$$ S = \frac{4 \pi^\frac{N+1}{2} \Gamma \left( \frac{N+1}{2} \right)^\frac{N}{2}}{\Gamma \left( \frac{N+1}{2} \right)^\frac{N-2}{2}}. \quad (3.6) $$

**Lemma 3.1.** For each $m \in \mathbb{N}$ it holds

$$ \int_{\mathbb{R}^N} p^{(m)}(x, y, t)^2 \, dy \leq C e^{\gamma t} t^{-\frac{N}{2}} \quad (3.7) $$

for all $(x, t) \in \mathbb{R}^N \times (0, \infty)$, where

$$ C = \frac{2^{\frac{N-2}{2}} \pi^\frac{N+1}{2} \Gamma \left( \frac{N+1}{2} \right)^{\frac{N-2}{2}}}{\Gamma \left( \frac{N+1}{2} \right)^{\frac{N}{2}}} \left( \lambda (N-2) \right)^\frac{N}{2}. $$
Applying this identity to (3.9), we obtain

\begin{equation}
\frac{\partial_t \zeta_n}{\partial_n} = \begin{pmatrix} a_n^m(Dp^m, Dp^m) dy \\
+ \int_{\mathbb{R}^N} 4 \eta_n p^m a^m(D\eta_n, Dp^m) dy \\
- \int_{\mathbb{R}^N} 2 \eta_n (p^m)^2 \eta_n F \cdot D\eta_n dy \\
+ \int_{\mathbb{R}^N} \eta_n^2 (p^m)^2 \eta_n (\text{div } F + H) dy + \int_{\mathbb{R}^N} \eta_n^2 (p^m)^2 \eta_n H dy \\
+ \int_{\mathbb{R}^N} \eta_n^2 (p^m)^2 (2|F| |D\eta_n| - F \cdot D\eta_n) dy
\end{pmatrix}
\end{equation}

Integartion by parts yields

\begin{equation}
-\frac{\partial_t \zeta_n}{\partial_n} = \begin{pmatrix} a_n^m(Dp^m, Dp^m) dy \\
+ \int_{\mathbb{R}^N} 4 \eta_n p^m a^m(D\eta_n, Dp^m) dy \\
- \int_{\mathbb{R}^N} 2 \eta_n (p^m)^2 \eta_n F \cdot D\eta_n dy \\
+ \int_{\mathbb{R}^N} \eta_n^2 (p^m)^2 \eta_n (\text{div } F + H) dy + \int_{\mathbb{R}^N} \eta_n^2 (p^m)^2 \eta_n H dy \\
+ \int_{\mathbb{R}^N} \eta_n^2 (p^m)^2 (2|F| |D\eta_n| - F \cdot D\eta_n) dy
\end{pmatrix}
\end{equation}

Moreover, it holds

\begin{equation}
\int_{\mathbb{R}^N} 4 \eta_n p^m a^m(D\eta_n, Dp^m) dy = \int_{\mathbb{R}^N} 2 a^m(D(\eta_n p^m), D(\eta_n p^m)) dy \\
- \int_{\mathbb{R}^N} 2(p^m)^2 a^m(D\eta_n, D\eta_n) dy \\
- \int_{\mathbb{R}^N} 2 \eta_n^2 a^m(Dp^m, Dp^m) dy.
\end{equation}

Applying this identity to (3.9), we obtain

\begin{equation}
-\frac{\partial_t \zeta_n}{\partial_n} = \begin{pmatrix} a_n^m(D(\eta_n p^m), D(\eta_n p^m)) dy \\
- \int_{\mathbb{R}^N} 2(p^m)^2 a^m(D\eta_n, D\eta_n) dy \\
- \int_{\mathbb{R}^N} 2 \eta_n (p^m)^2 \eta_n F \cdot D\eta_n dy \\
+ \int_{\mathbb{R}^N} \eta_n^2 (p^m)^2 \eta_n (\text{div } F + H) dy + \int_{\mathbb{R}^N} \eta_n^2 (p^m)^2 \eta_n H dy \\
+ \int_{\mathbb{R}^N} \eta_n^2 (p^m)^2 (2|F| |D\eta_n| - F \cdot D\eta_n) dy.
\end{pmatrix}
\end{equation}

We fix an arbitrary $t \in (0, \infty)$. We estimate the terms of (3.10). Using (3.1), Proposition 2.1 and (1.9), we obtain

\begin{equation}
\int_{\mathbb{R}^N} 2 a^m(D(\eta_n p^m), D(\eta_n p^m)) dy \geq \int_{\mathbb{R}^N} 2 \lambda |D(\eta_n p^m)|^2 dy,
\end{equation}

and

\begin{equation}
\gamma_1 = -H_0^* - 2H_0 \geq 0.
\end{equation}
- \int_{\mathbb{R}^N} 2(p^{(m)})^2 a^{(m)}(D\eta_n, D\eta_n) dy \geq - \int_{\mathbb{R}^N} \frac{2}{n} (p^{(m)})^2 |a^{(m)}| |dy |
\geq - \frac{2}{n} \|p^{(m)}(x, \cdot, t)\|_{\infty} \|a^{(m)}\|_{\infty} |e^{-H_0 t},

- \int_{\mathbb{R}^N} 2\eta_n (p^{(m)})^2 \eta_m F \cdot D\eta_n dy \geq - \int_{\mathbb{R}^N} \frac{2}{n} (p^{(m)})^2 \eta_m |F| dy
\geq - \frac{2}{n} \|p^{(m)}(x, \cdot, t)\|_{\infty} \|F^{(m)}\|_{\infty} |e^{-H_0 t},

\int_{\mathbb{R}^N} \eta_n^2 (p^{(m)})^2 \eta_m (\text{div} F + H) dy + \int_{\mathbb{R}^N} \eta_n^2 (p^{(m)})^2 \eta_m H dy
\geq (H_0^* + H_0) \zeta_n

and
\int_{\mathbb{R}^N} \eta_n^2 (p^{(m)})^2 (2 |F| |D\eta_m| - F \cdot D\eta_m) dy \geq 0.

We set
\theta = H_0^* + H_0 \leq 0

Hence, from (3.10) it follows

- \partial_t \zeta_n \geq \int_{\mathbb{R}^N} 2\lambda \left|D(\eta_n p^{(m)})\right|^2 dy + \theta \zeta_n - \omega_n,

(3.11)

where
\omega_n = \omega_n(x, t) = \frac{2}{n} e^{-H_0 t} \left\|p^{(m)}(x, \cdot, t)\|_{\infty} \left(\|a^{(m)}\|_{\infty} + \|F^{(m)}\|_{\infty}\right)\right.

Moreover, 0 \leq \omega_n(x, t) \to 0 as n \to \infty for any (x, t) \in \mathbb{R}^N \times (0, \infty). Furthermore, the Gagliardo–Nirenberg–Sobolev inequality (3.5) implies

\int_{\mathbb{R}^N} \left|D(\eta_n p^{(m)})\right|^2 dy \geq S \left(\int_{\mathbb{R}^N} (\eta_n p^{(m)}) \frac{\sqrt{n}}{\lambda} dy\right)^{\frac{N-2}{2}}

(3.12)

for the Sobolev constant S = S(N) given in (3.6). Since

0 < \int_{\mathbb{R}^N} \eta_1 p^{(m)} dy \leq \int_{\mathbb{R}^N} \eta_\nu p^{(m)} dy \leq \int_{\mathbb{R}^N} p^{(m)} dy \leq e^{-H_0 t},

it holds

0 < e^{H_0 t} \leq \frac{1}{\int_{\mathbb{R}^N} \eta_\nu p^{(m)} dy} < \infty.

For r > 1, this fact leads to

\left(\int_{\mathbb{R}^N} (\eta_n p^{(m)}) \frac{\sqrt{n}}{\lambda} dy\right)^{r - 1} \left(\frac{1}{\int_{\mathbb{R}^N} \eta_\nu p^{(m)} dy}\right)^{r - 1}
\geq \left\| (\eta_n p^{(m)}) \frac{\sqrt{n}}{\lambda} \right\|_{r} \| (\eta_\nu p^{(m)}) \frac{1}{\lambda} \| e^{H_0 t} \frac{1}{\lambda t} \cdot
Hölder’s inequality then yields
\[
\left( \int_{\mathbb{R}^N} (\eta_n p^{(m)}) \frac{dy}{N} \right)^\frac{1}{2} \geq \left\| (\eta_n p^{(m)}) \frac{\lambda_S}{2} \right\|_1 e^{-\frac{\lambda_S t}{4}}.
\] (3.13)
Choosing \( r = \frac{N+2}{N} \) in (3.13), we infer
\[
\left( \int_{\mathbb{R}^N} (\eta_n p^{(m)}) \frac{dy}{N} \right)^\frac{N-2}{N} \geq \left\| \eta_n^2 (p^{(m)})^2 \right\|_1 e^{-\frac{\lambda_S t}{4}} = \zeta_n e^{-\frac{\lambda_S t}{4}}.
\]
and hence
\[
\left( \int_{\mathbb{R}^N} (\eta_n p^{(m)}) \frac{dy}{N} \right)^\frac{N-2}{N} \geq \zeta_n^{1+\frac{\lambda_S}{N}} e^{-\frac{\lambda_S t}{4}}.
\]
We combine the above inequality with (3.12) and arrive at
\[
\int_{\mathbb{R}^N} |\partial_s (\eta_n p^{(m)})|^2 dy \geq S \zeta_n^{1+\frac{\lambda_S}{N}} e^{-\frac{\lambda_S t}{4}}.
\] (3.14)
It then follows from (3.11)
\[-\partial_t \zeta_n \geq 2 \lambda_S S \zeta_n^{1+\frac{\lambda_S}{N}} e^{-\frac{\lambda_S t}{4}} + \theta_\zeta_n - \omega_n\]
and hence
\[-\partial_t (e^{\theta t} \zeta_n) \geq 2 \lambda_S S \zeta_n^{1+\frac{\lambda_S}{N}} e^{-\frac{\lambda_S t}{4}} e^{-\frac{\lambda_S t}{4}} - e^{\theta t} \omega_n.
\]
We remark that for \( n \in \mathbb{N} \) it holds
\[
0 < \delta = \delta(x, t) := \int_{\mathbb{R}^N} p^{(m)}(x, y, t) \cdot \eta(y)^2 p^{(m)}(x, y, t) dy \leq \zeta_n(x, t) < \infty
\] (3.15)
Taking into account (3.15), we conclude
\[
\partial_t \left( (e^{\theta t} \zeta_n)^{-\frac{1}{2}} \right) \geq \frac{4 \lambda S}{N} e^{-\frac{\lambda_S t}{4}} e^{-\frac{\lambda_S t}{4}} \omega_n - \frac{2}{N} \delta^{-1} e^{-\frac{\lambda_S t}{4}} \omega_n.
\] (3.16)
Let further \( t_0 > 0 \) be such that \( 2t_0 < t \). We define \( \tau \in C^\infty(\mathbb{R}) \) by 0 \( \leq \tau \leq 1 \), \( \tau(s) = 0 \) for \( 0 \leq s < t \), \( \tau(s) = 1 \) for \( s \geq 2t_0 \) and \( \tau' \geq 0 \). We multiply (3.16) by \( \tau \) and get
\[
\partial_t \left( \tau(t)(e^{\theta t} \zeta_n(x, t))^{-\frac{1}{2}} \right) \geq \frac{4 \lambda S}{N} \tau(t) e^{-\frac{\lambda_S t}{4}} e^{-\frac{\lambda_S t}{4}} \omega_n - \frac{2}{N} \tau(t) \delta^{-1} e^{-\frac{\lambda_S t}{4}} \omega_n(x, t)
+ \tau'(t)(e^{\theta t} \zeta_n(x, t))^{-\frac{1}{2}},
\] (3.17)
where the last term on the right side is nonnegative. We set
\[
\nu_n(x, t) = \delta(x, t)^{-\frac{1}{2}} e^{-\frac{\lambda_S t}{4}} \omega_n(x, t).
\]
From (3.17) we conclude
\[
\partial_t \left( \tau(e^{\theta t} \zeta_n)^{-\frac{1}{2}} \right) \geq \frac{2}{N} \tau e^{-\frac{\lambda_S t}{4}} \omega_n(x, t) (2 \lambda S - \nu_n).
\]
Since \( \nu_n(x, t) \to 0 \) as \( n \to \infty \) for any \( (x, t) \in \mathbb{R}^N \times (0, \infty) \), we can chose \( n_0 \in \mathbb{N} \) such that \( 2 \lambda S - \nu_n \geq \lambda S \) for each \( n \geq n_0 \). For such \( n \) we obtain
\[
\partial_t \left( \tau(e^{\theta t} \zeta_n)^{-\frac{1}{2}} \right) \geq \frac{2 \lambda S}{N} e^{-\frac{\lambda_S t}{4}} e^{-\frac{\lambda_S t}{4}}.
\]
Integration from \( t_0 \) to \( t \) yields
\[
(e^{\theta t} \zeta_n(x, t))^{-\frac{1}{2}} \geq \frac{2 \lambda S}{N} \int_{t_0}^t \tau(s) e^{-\frac{\lambda_S s}{4}} e^{-\frac{\lambda_S t}{4}} ds \geq \frac{2 \lambda S}{N} \int_{2t_0}^t e^{-\frac{\lambda_S s}{4}} e^{-\frac{\lambda_S t}{4}} ds
\]
(3.18)
For $n \geq n_0$ from (3.18) we deduce
\[
\zeta_n(x, t)^{-1} \geq \left( \frac{2\lambda S}N \right)^{\frac{\nu}{\nu_{-2}}} e^{(H_0^* + 2H_0)t} (t - 2t_0)^{\frac{\nu}{\nu_{-2}}}.
\] (3.19)

Since $\zeta_n(x, t) > 0$ for any $(x, t) \in \mathbb{R}^N \times (0, \infty)$, we obtain from (3.19)
\[
\zeta_n \leq \left( \frac{N}{2\lambda S} \right)^{\frac{\nu}{\nu_{-2}}} e^{\gamma_1(t - 2t_0)^{\frac{\nu}{\nu_{-2}}}},
\]
where $\gamma_1 = -H_0^* - 2H_0 \geq 0$.

Letting $n \to \infty$, Fatou’s lemma implies
\[
\int_{\mathbb{R}^N} p^{(m)}(x, y, t)^2 \, dy \leq \left( \frac{N}{2\lambda S} \right)^{\frac{\nu}{\nu_{-2}}} e^{\gamma_1 t} (t - 2t_0)^{\frac{\nu}{\nu_{-2}}}
\]
Since $t_0 > 0$ can be arbitrary close to 0 and $(x, t) \in \mathbb{R}^N \times (0, \infty)$ are arbitrary, we deduce
\[
\int_{\mathbb{R}^N} p^{(m)}(x, y, t)^2 \, dy \leq \left( \frac{N}{2\lambda S} \right)^{\frac{\nu}{\nu_{-2}}} e^{\gamma_1 t} t^{\frac{\nu}{\nu_{-2}}}
\]
for all $(x, t) \in \mathbb{R}^N \times (0, \infty)$. Using (3.6), we then observe
\[
\int_{\mathbb{R}^N} p^{(m)}(x, y, t)^2 \, dy \leq C e^{\gamma_1 t} t^{\frac{\nu}{\nu_{-2}}}
\]
for all $(x, t) \in \mathbb{R}^N \times (0, \infty)$ and each $m \in \mathbb{N}$. \(\square\)

The next step is to show that estimate (3.7) is true for $p$ instead of $p^{(m)}$. Therefore, we recall the construction of $p^{(m)}$. For fixed $m \in \mathbb{N}$ we consider the parabolic Cauchy problem
\[
\begin{cases}
\partial_t u_n(x, t) = A^{(m)} u_n(x, t), & x \in B(0, n), \ t > 0, \\
u_n(x, t) = 0, & x \in \partial B(0, n), \ t > 0, \\
u_n(x, 0) = f(x), & x \in B(0, n),
\end{cases}
\] (3.20)
for $f \in C(B(0, n))$ and $n \in \mathbb{N}$. We denote by $p_n^{(m)}$ the Green function for the problem (3.20). We remark that from (2.5) and (2.6) it follows that
\[
p_n^{(m)}(x, y, t) \leq p^{(m)}(x, y, t), \quad (x, y, t) \in \mathbb{R}^N \times \mathbb{R}^N \times (0, \infty),
\]
for each $n \in \mathbb{N}$. Note that we consider extended $p_n^{(m)}$ on $\mathbb{R}^N \times \mathbb{R}^N \times (0, \infty)$ with $p_n^{(m)}(x, y, t) = 0$ for $x, y \in \mathbb{R}^N \setminus B(0, n)$ as in Section 2.1. Since $A^{(m)} = A$ on $B(0, m)$, we deduce that $p_n^{(m)} = p_m$, where $p_m$ is the Green function for the problem
\[
\begin{cases}
\partial_t u(x, t) = A u(x, t), & x \in B(0, m), \ t > 0, \\
u(x, t) = 0, & x \in \partial B(0, m), \ t > 0, \\
u(x, 0) = f(x), & x \in B(0, m).
\end{cases}
\]
So we obtain
\[
p_m(x, y, t) \leq p^{(m)}(x, y, t), \quad (x, y, t) \in \mathbb{R}^N \times \mathbb{R}^N \times (0, \infty),
\]
for each $m \in \mathbb{N}$. Thus Lemma 3.1 yields
\[
\int_{\mathbb{R}^N} p_m(x, y, t)^2 \, dy \leq C e^{\gamma_1 t} t^{\frac{\nu}{\nu_{-2}}}
\]
for all $(x, y, t) \in \mathbb{R}^N \times \mathbb{R}^N \times (0, \infty)$ and $m \in \mathbb{N}$, where constants $C$ and $\gamma_1$ are given as in Lemma 3.1. Using (2.6) and Fatou’s lemma we conclude that
\[
\int_{\mathbb{R}^N} p(x, y, t)^2 \, dy \leq C e^{\gamma_1 t} t^{\frac{\nu}{\nu_{-2}}}
\]
for all \((x, t) \in \mathbb{R}^N \times (0, \infty)\). Applying this estimate to the adjoint problem (2.7), we obtain
\[
\int_{\mathbb{R}^N} p(x, y, t)^2 \, dx \leq C e^{\gamma_2 t} t^{-\frac{N}{2}}
\]
for all \((y, t) \in \mathbb{R}^N \times (0, \infty)\), where
\[
\gamma_2 = -2H_0^* - H_0 \geq 0. \tag{3.21}
\]
We formulate this result in the following corollary.

**Corollary 3.2.** Under assumptions of condition 1.1 it holds
\[
\int_{\mathbb{R}^N} p(x, y, t)^2 \, dy \leq C e^{\gamma_1 t} t^{-\frac{N}{2}}
\]
for all \((x, t) \in \mathbb{R}^N \times (0, \infty)\) and
\[
\int_{\mathbb{R}^N} p(x, y, t)^2 \, dx \leq C e^{\gamma_2 t} t^{-\frac{N}{2}}
\]
for all \((y, t) \in \mathbb{R}^N \times (0, \infty)\), where \(\gamma_1\) and \(C\) are given as in Lemma 3.1 and \(\gamma_2\) is given as in (3.21).

We can now show a global boundedness of \(p(\cdot, \cdot, t)\) on \(\mathbb{R}^N \times \mathbb{R}^N\) for each \(t \in (0, \infty)\) using Proposition 2.1 (ii) (the Chapman–Kolmogorov equation).

**Theorem 3.3.** Under assumptions of condition 1.1 it holds
\[
p(x, y, t) \leq C_{N, \lambda} e^{\gamma t} t^{-\frac{N}{2}}
\]
for all \((x, y, t) \in \mathbb{R}^N \times \mathbb{R}^N \times (0, \infty)\), where
\[
C_{N, \lambda} = \frac{2^{N-1} \Gamma \left(\frac{N+1}{2}\right)}{\pi^{\frac{N}{2}(\lambda(N-2))} (2^{\lambda(N-2)})^{\frac{N}{2}}}
\]
and
\[
\gamma = -\frac{3}{4} (H_0^* + H_0) \geq 0.
\]

**Proof.** Using Hölder’s inequality and Corollary 3.2 we obtain
\[
p(x, y, t) = \int_{\mathbb{R}^N} p \left( x, \frac{z}{2}, \frac{t}{2} \right) p \left( \frac{z}{2}, y, \frac{t}{2} \right) \, dz \\
\leq \left( \int_{\mathbb{R}^N} p \left( x, \frac{z}{2}, \frac{t}{2} \right)^2 \, dz \right)^{\frac{1}{2}} \left( \int_{\mathbb{R}^N} p \left( \frac{z}{2}, y, \frac{t}{2} \right)^2 \, dz \right)^{\frac{1}{2}} \\
\leq C_{N, \lambda} e^{\gamma t} t^{-\frac{N}{2}}.
\]

\[
\Box
\]

**Example 3.4.** It is well known that if \(A = \sum_{i=1}^N D_{ii}\), then
\[
p(x, y, t) = \frac{1}{2^N \pi^{\frac{N}{2}}} \exp \left( -\frac{|x-y|^2}{4t} \right) t^{-\frac{N}{2}}
\]
for \((x, y, t) \in \mathbb{R}^N \times \mathbb{R}^N \times (0, \infty)\).

In this case we have \(H_0 = H_0^* = 0\) and \(\lambda = 1\). One sees easily that \(p\) satisfies inequality (3.22).
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Karlsruhe Institute of Technology, Department of Mathematics, Institute for Analysis, 76128 Karlsruhe, Germany
E-mail address: esther.bleich@partner.kit.edu