

Conical square functions associated with Bessel, Laguerre and Schrödinger operators in UMD Banach spaces

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In collaboration with:



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Let us consider \mathbb{B} a Banach space, $(\Omega, \mathcal{M}, \mu)$ a measure space and $1 \leq p < \infty$.

$$L^p(\Omega, \mu; \mathbb{B}) = \left\{ f : \Omega \longrightarrow \mathbb{B} : \|f\|_{L^p(\Omega, \mathbb{B})} = \left(\int_{\Omega} \|f(x)\|_{\mathbb{B}}^p dx \right)^{1/p} < \infty \right\}$$

Question

To obtain equivalent norms for functions $f \in L^p(\Omega, \mu; \mathbb{B})$
by using conical square functions

- 1 Square functions associated to the Laplacian
- 2 Conical square functions associated to other operators
 - Schrödinger operator. Harmonic oscillator
 - Bessel and Laguerre operator

$$\Delta = \sum_{j=1}^n \partial_{x_j}^2 \quad \text{in } \mathbb{R}^n$$

- Littlewood-Paley square function

$$g_2(f)(x) = \left\{ \int_{\mathbb{R}^n} |t \partial_t P_t(f)(x)|^2 \frac{dt}{t} \right\}^{1/2}, \quad x \in \mathbb{R}^n.$$

- Conical square function

$$S_2(f)(x) = \left\{ \int_{\Gamma(x)} |t \partial_t P(f)(y)|^2 \frac{dy dt}{t^{n+1}} \right\}^{1/2}, \quad x \in \mathbb{R}^n.$$

$$P_t(f)(x) = \int_{\mathbb{R}^n} c_n \frac{t}{(t^2 + |x-y|^2)^{(n+1)/2}} f(y) dy, \quad x \in \mathbb{R}^n, t > 0.$$

$$\Gamma(x) = \{(y, t) \in \mathbb{R}^n \times (0, \infty) : |y-x| < t\}$$

Classical theorem (Stein, 1970)

Let $1 < p < \infty$ and denote by Ψ_2 any of the operators g_2 or S_2 . Then, there exists $C > 0$ such that

$$\frac{1}{C} \|f\|_{L^p(\mathbb{R}^n)} \leq \|\Psi_2(f)\|_{L^p(\mathbb{R}^n)} \leq C \|f\|_{L^p(\mathbb{R}^n)}, \quad f \in L^p(\mathbb{R}^n).$$

From now on we write $R(f) \sim T(f)$ to indicate that there exists $C > 0$ such that

$$\frac{1}{C} R(f) \leq T(f) \leq C R(f), \quad \text{for all } f$$

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- $g_{2,\mathbb{B}}(f)(x) = \left\{ \int_{\mathbb{R}^n} \left\| t \partial_t P_t(f)(x) \right\|_{\mathbb{B}}^2 \frac{dt}{t} \right\}^{1/2}, \quad x \in \mathbb{R}^n.$
- $S_{2,\mathbb{B}}(f)(x) = \left\{ \int_{\Gamma(x)} \left\| t \partial_t P(f)(y) \right\|_{\mathbb{B}}^2 \frac{dy dt}{t^{n+1}} \right\}^{1/2}, \quad x \in \mathbb{R}^n.$

A Banach-valued version of the classical theorem

Let $1 < p < \infty$ and consider $\Psi_{2,\mathbb{B}}$ any of the operators $g_{2,\mathbb{B}}$ or $S_{2,\mathbb{B}}$. The following assertions are equivalent.

- \mathbb{B} is isomorphic to a Hilbert space.
- $\|\Psi_{2,\mathbb{B}}(f)\|_{L^p(\mathbb{R}^n)} \sim \|f\|_{L^p(\mathbb{R}^n, \mathbb{B})}.$

- Xu, J. Reine Angew. Math., 1998: $\Psi_{q,\mathbb{B}}$, martingale cotype $q \geq 2$ and martingale type $q \leq 2$ for \mathbb{B}
- Martínez, Torrea and Xu, Adv. Math., 2006: symmetric diffusion semigroups
- Torrea and Zhang, Proc. Roy. Soc. Edin., 2014: $t^\beta \partial_t^\beta P_t(f)$, $\beta > 0$

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Fractional derivative (Segovia and Wheeden, J. Math. Mech., 1970)

Let $\beta > 0$ and m the smallest integer that strictly exceeds β .

Consider a nice enough complex function F defined on $\Omega \times (0, \infty)$.

The β -th derivative $\partial_t^\beta F$ is defined by

$$\partial_t^\beta F(x, t) = \frac{e^{-i\pi(m-\beta)}}{\Gamma(m-\beta)} \int_0^\infty \partial_t^m F(x, t+s) s^{m-\beta-1} ds, \quad x \in \Omega, t > 0.$$

A Banach space \mathbb{B} which is not isomorphic to a Hilbert space?

- *Hytönen*, Rev. Mat. Iberoamericana, 2007: subordinated symmetric diffusion semigroups, g -functions
- *Kaiser and Weis*, Stud. Math., 2008: square functions of convolution type
- [HNP]: *Hytönen, Neerven and Portal*, J. d'Analyse Math., 2008: conical square functions

UMD Banach spaces + γ -radonifying operators

Unconditionality of Martingale Differences (UMD)

Let \mathfrak{H} be the Hilbert transform defined on $L^p(\mathbb{R}^n)$.

We say that a Banach space \mathbb{B} is UMD when, for some (equivalently, all) $p \in (1, \infty)$, the Hilbert transform $\mathfrak{H} \otimes I_{\mathbb{B}}$ defined on $L^p(\mathbb{R}^n) \otimes \mathbb{B}$ can be extended as a bounded operator from $L^p(\mathbb{R}^n, \mathbb{B})$ into itself.

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γ -summing and γ -radonifying operators

Let H a Hilbert space and \mathbb{B} a Banach space.

Assume that $\{\gamma_j\}_{j \in \mathbb{N}}$ is a sequence of independent standard Gaussian variables on some probability space $(\Omega, \mathcal{F}, \mathbb{P})$.

- $T \in \mathcal{L}(H, \mathbb{B})$ is γ -summing ($T \in \gamma^\infty(H, \mathbb{B})$) when

$$\|T\|_{\gamma^\infty(H, \mathbb{B})} := \sup \left(\mathbb{E} \left\| \sum_{j=1}^k \gamma_j T h_j \right\|_{\mathbb{B}}^2 \right)^{1/2} < \infty.$$

(sup: all finite orthonormal systems $\{h_j\}_{j=1}^k$ in H)

- $\gamma(H, \mathbb{B})$: the closure in $\gamma^\infty(H, \mathbb{B})$ of all finite rank operators.

- Hoffmann-Jorgensen and Kwapień, Stud. Math., 1974:

If \mathbb{B} does not contain an isomorphic copy of c_0 , then $\gamma(H, \mathbb{B}) = \gamma^\infty(H, \mathbb{B})$.

- If H is separable and $\{h_j\}_{j=1}^\infty$ is an orthonormal basis of H , then:

$T \in \gamma(H, \mathbb{B})$ if and only if $\sum_{j=1}^\infty \gamma_j T h_j$ converges in $L^2(\Omega, \mathbb{B})$. In this case,

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Space $\gamma(M, \mu; \mathbb{B})$

Let (M, \mathcal{M}, μ) be a σ -finite measure space and $H = L^2(M, \mu)$.

Assume that $f : M \rightarrow \mathbb{B}$ is a weakly L^2 function.

Then, there exists $T_f \in \mathcal{L}(H, \mathbb{B})$ such that, for every $L \in \mathbb{B}^*$,

$$\langle L, T_f(h) \rangle_{\mathbb{B}^*, \mathbb{B}} = \int_M \langle L, f(w) \rangle_{\mathbb{B}^*, \mathbb{B}} h(w) d\mu(w), \quad h \in H.$$

We say that $f \in \gamma(M, \mu; \mathbb{B})$ when $T_f \in \gamma(H, \mathbb{B})$.

In that case we will write

$$\|f\|_{\gamma(H, \mathbb{B})} = \|T_f\|_{\gamma(H, \mathbb{B})}.$$

Conical square functions for UMD Banach spaces

Consider $H = L^2\left(\mathbb{R}^n \times (0, \infty), \frac{dy dt}{t^{n+1}}\right)$.

Banach-valued tent spaces ([HNP])

Let $1 \leq p < \infty$. The space $T_p^2(\mathbb{R}^n, \mathbb{B})$ is defined as the completion of $C_c^\infty(\mathbb{R}^n \times (0, \infty)) \otimes \mathbb{B}$ with respect to the norm

$$\|f\|_{T_p^2(\mathbb{R}^n, \mathbb{B})} := \|J(f)\|_{L^p(\mathbb{R}^n, \chi(H, \mathbb{B}))},$$

where $[J(f)(x)](y, t) := \chi_{\Gamma(x)}(y, t) f(y, t)$, $x, y \in \mathbb{R}^n, t > 0$.

- $T_p^2(\mathbb{R}^n, \mathbb{C}) = T_p^2(\mathbb{R}^n)$ (the tent space of Coifman, Meyer and Stein, J.Funct. Anal., 1985)

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Scalar case (Torrea and Zhang, Proc. Roy. Soc. Edin., 2014)

Let $1 < p < \infty$ and $\beta > 0$. Then,

$$\|t^\beta \partial_t^\beta P_t(f)\|_{\mathcal{T}_p^2(\mathbb{R}^n)} \sim \|f\|_{L^p(\mathbb{R}^n)}, \quad f \in L^p(\mathbb{R}^n).$$

 \mathbb{B} -valued case ([HNP])

Let \mathbb{B} a UMD space and $1 < p < \infty$. For every $k \in \mathbb{N}$,

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Theorem 1

Let \mathbb{B} a UMD space, $1 < p < \infty$ and $\beta > 0$. Then,

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Ingredients of the proof

$$\|t^\beta \partial_t^\beta P_t(f)\|_{T_\rho^2(\mathbb{R}^n, \mathbb{B})} \leq C \|f\|_{L^p(\mathbb{R}^n, \mathbb{B})}$$

- $S(f)(y, t) := t^\beta \partial_t^\beta P_t(f)(y) = \int_{\mathbb{R}^n} k(y, z, t) f(z) dz, \quad f \in L^p(\mathbb{R}^n, \mathbb{B}).$

$$|k(y, z, t)| := |t^\beta \partial_t^\beta P_t(y, z)| \leq C \frac{t^\beta}{(t + |y - z|)^{n+\beta}}, \quad y, z \in \mathbb{R}^n, t > 0$$

- $S(g)(y, t) := \int_{\mathbb{R}^n} k(y, z, t) g(z) dz, \quad g \in L^2(\mathbb{R}^n).$

- $\|S(g)\|_{T_2^2(\mathbb{R}^n)} = c_\beta \|g\|_{L^2(\mathbb{R}^n)}.$

- $|k(y, z, t) - k(y, z', t)| \leq C \frac{t^\beta |z - z'|}{(t + |y - z|)^{n+\beta+1}}, \quad t + |y - z| > 2|z - z'|.$

- $\int_{\mathbb{R}^n} k(y, z, t) dz = t^\beta \partial_t^\beta P_t(1)(y) = 0.$

[HNP]: $S_{\mathbb{B}} = S \otimes I_{\mathbb{B}}$ can be extended from $C_c^\infty(\mathbb{R}^n) \otimes \mathbb{B}$ to $L^p(\mathbb{R}^n, \mathbb{B})$ as a bounded operator $\widetilde{S}_{\mathbb{B}}$ from $L^p(\mathbb{R}^n, \mathbb{B})$ into $T_\rho^2(\mathbb{R}^n, \mathbb{B})$.

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$$\|t^\beta \partial_t^\beta P_t(f)\|_{T_\rho^2(\mathbb{R}^n, \mathbb{B})} \leq C \|f\|_{L^p(\mathbb{R}^n, \mathbb{B})}$$

- $S(f)(y, t) := t^\beta \partial_t^\beta P_t(f)(y) = \int_{\mathbb{R}^n} k(y, z, t) f(z) dz, \quad f \in L^p(\mathbb{R}^n, \mathbb{B}).$

$$|k(y, z, t)| := |t^\beta \partial_t^\beta P_t(y, z)| \leq C \frac{t^\beta}{(t + |y - z|)^{n+\beta}}, \quad y, z \in \mathbb{R}^n, t > 0$$

- $S(g)(y, t) := \int_{\mathbb{R}^n} k(y, z, t) g(z) dz, \quad g \in L^2(\mathbb{R}^n).$

- $\|S(g)\|_{T_2^2(\mathbb{R}^n)} = c_\beta \|g\|_{L^2(\mathbb{R}^n)}.$

- $|k(y, z, t) - k(y, z', t)| \leq C \frac{t^\beta |z - z'|}{(t + |y - z|)^{n+\beta+1}}, \quad t + |y - z| > 2|z - z'|.$

- $\int_{\mathbb{R}^n} k(y, z, t) dz = t^\beta \partial_t^\beta P_t(1)(y) = 0.$

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From here we can see that, for $x \in \Omega_0$, $[J(Sf)(x)](\cdot, \cdot)$ is weakly L^2 and then

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$$\|f\|_{L^p(\mathbb{R}^n, \mathbb{B})} \leq \|t^\beta \partial_t^\beta P_t(f)\|_{T_\rho^2(\mathbb{R}^n, \mathbb{B})}$$

- **Polarization formula:** for $f \in C_c^\infty(\mathbb{R}^n) \otimes \mathbb{B}$ and $g \in C_c^\infty(\mathbb{R}^n) \otimes \mathbb{B}^*$,

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- **Duality and density arguments.**



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- 1 Square functions associated to the Laplacian
- 2 Conical square functions associated to other operators
 - Schrödinger operator. Harmonic oscillator
 - Bessel and Laguerre operator

Schrödinger context

Let us consider $V \not\equiv 0$, $V \geq 0$, $V \in RH_s$ for some $s > n/2$:

$$\left(\int_B V(x)^s dx \right)^{1/s} \leq C \int_B V(x) dx, \quad B \text{ ball in } \mathbb{R}^n.$$

Schrödinger operator: $L_V = -\Delta + V$ in \mathbb{R}^n .

We define \mathcal{L}_V as the unique selfadjoint operator with domain

$$\mathcal{D}_V = \{f \in L^2(\mathbb{R}^n) : |\nabla f| \in L^2(\mathbb{R}^n) \text{ and } \sqrt{V}f \in L^2(\mathbb{R}^n)\}$$

and such that

$$\langle \mathcal{L}_V f, g \rangle = \int_{\mathbb{R}^n} \langle \nabla f(x), \overline{\nabla g(x)} \rangle dx + \int_{\mathbb{R}^n} V(x) f(x) \overline{g(x)} dx, \quad f, g \in \mathcal{D}_V.$$

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$$\mathcal{D}_V = \{f \in L^2(\mathbb{R}^n) : |\nabla f| \in L^2(\mathbb{R}^n) \text{ and } \sqrt{V}f \in L^2(\mathbb{R}^n)\}$$

and such that

$$\langle \mathcal{L}_V f, g \rangle = \int_{\mathbb{R}^n} \langle \nabla f(x), \overline{\nabla g(x)} \rangle dx + \int_{\mathbb{R}^n} V(x) f(x) \overline{g(x)} dx, \quad f, g \in \mathcal{D}_V.$$

- \mathcal{L}_V is a positive operator and $\mathcal{L}_V = L_V$ on $C_c^\infty(\mathbb{R}^n)$.

Schrödinger context

- Heat semigroup $\{W_t^{\mathcal{L}_V}\}_{t>0}$ generated by $-\mathcal{L}_V$ in $L^2(\mathbb{R}^n)$:

$$W_t^{\mathcal{L}_V}(f)(x) = \int_{\mathbb{R}^n} W_t^{\mathcal{L}_V}(x, y) f(y) dy, \quad f \in L^2(\mathbb{R}^n),$$

$$|W_t^{\mathcal{L}_V}(x, y)| \leq C \frac{e^{-|x-y|^2/(4t)}}{t^{n/2}}.$$

- $\{W_t^{\mathcal{L}_V}\}_{t>0}$ is a positive bounded semigroup in $L^p(\mathbb{R}^n)$, $1 \leq p < \infty$.
- Poisson semigroup $\{P_t^{\mathcal{L}_V}\}_{t>0}$: by subordination

$$P_t^{\mathcal{L}_V}(f)(x) = \frac{t}{2\sqrt{\pi}} \int_0^\infty \frac{e^{-t^2/(4u)}}{u^{3/2}} W_u^{\mathcal{L}_V}(f)(x) du, \quad f \in L^p(\mathbb{R}^n).$$

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\mathcal{H} : particular case of Schrödinger operator, when $V(x) = |x|^2$.

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Let $1 < p < \infty$ and $\beta > 0$. Assume that \mathbb{B} is a UMD Banach space.

(i) If $V \in RH_s$ for some $s > n/2$ and $n \geq 3$, then

$$\|t^\beta \partial_t^\beta P_t^{\mathcal{L}_V}(f)\|_{T_p^2(\mathbb{R}^n, \mathbb{B})} \sim \|f\|_{L^p(\mathbb{R}^n, \mathbb{B})}, \quad f \in L^p(\mathbb{R}^n, \mathbb{B}).$$

(ii) For every $n \in \mathbb{N}$,

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$$K^{\mathcal{L}_V}(f)(x; y, t) = \chi_{\Gamma(x)} t^\beta \partial_t^\beta P_t^{\mathcal{L}_V}(f)(y) \quad \text{and} \quad \mathbb{K}(f)(x; y, t) = \chi_{\Gamma(x)} t^\beta \partial_t^\beta P_t(f)(y).$$

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$$(1) \quad \|K_{\text{glob}}^{\mathcal{L}_V}(f)(x; \cdot, \cdot)\|_{\gamma(H, \mathbb{B})} \leq C \mathcal{M}(\|f\|_{\mathbb{B}})(x).$$

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where \mathcal{M} denotes the Hardy-Littlewood maximal operator and W_* the maximal operator associated to the classical heat semigroup.

Steps in the proof of this type of inequalities: Let $G(x) = K_{\text{glob}}^{\mathcal{L}}(f)(x; \cdot, \cdot)$, $x \in \mathbb{R}^n$.

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- Polarization formula: Betancor, Fariña, R.-M., Testoni and Torrea, JMAA, 2012.
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Consider now

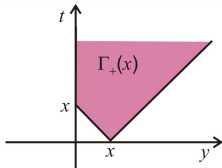
$$H_+ = L^2\left((0, \infty)^2, \frac{dydt}{t^2}\right)$$

Tent space $T_p^2((0, \infty), \mathbb{B})$

Let $1 \leq p < \infty$. The space $T_p^2((0, \infty), \mathbb{B})$ is defined as the completion of $C_c^\infty((0, \infty)^2) \otimes \mathbb{B}$ with respect to the norm

$$\|f\|_{T_p^2((0, \infty), \mathbb{B})} := \|J_+(f)\|_{L^p((0, \infty), \gamma(H_+, \mathbb{B}))},$$

where $[J_+(f)(x)](y, t) := \chi_{\Gamma_+(x)}(y, t)f(y, t)$, $x, y, t > 0$.



Bessel context

Bessel operator in $(0, \infty)$: $B_\lambda = -\frac{d^2}{dx^2} + \frac{\lambda(\lambda-1)}{x^2}$ ($\lambda > 0$)

The Hankel transform of $f \in L^1(0, \infty)$ is given by

$$h_\lambda(f)(x) = \int_0^\infty \sqrt{xy} J_{\lambda-1/2}(xy) f(y) dy, \quad x \in (0, \infty).$$

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- h_λ can be extended to $L^2(0, \infty)$ as an isometry in $L^2(0, \infty)$ and $h_\lambda^{-1} = h_\lambda$.

We define $\mathcal{B}_\lambda(f) = h_\lambda(x^2 h_\lambda(f))$, $f \in D(\mathcal{B}_\lambda)$, where

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$$P_t^{\mathcal{B}_\lambda}(x, y) = \frac{2\lambda(xy)^\lambda t}{\pi} \int_0^\pi \frac{(\sin\theta)^{2\lambda-1}}{(t^2 + (x-y)^2 + 2xy(1-\cos\theta))^{\lambda+1}} d\theta, \quad x, y, t > 0.$$

Laguerre context

Laguerre operator in $(0, \infty)$: $L_\alpha = -\frac{d^2}{dx^2} + x^2 + \frac{\alpha^2 - 1/4}{x^2}$ ($\alpha > -1/2$)

- $L_\alpha \varphi_k^\alpha = 2(2k + \alpha + 1)\varphi_k^\alpha$, $\varphi_k^\alpha(x) = c_{k,\alpha} e^{-x^2/2} x^{\alpha+1/2} \ell_k^\alpha(x^2)$

We define the operator $\mathcal{L}_\alpha(f) = 2 \sum_{k=0}^{\infty} (2k + \alpha + 1) \langle f, \varphi_k^\alpha \rangle \varphi_k^\alpha$, $f \in D(\mathcal{L}_\alpha)$,
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Theorem 3

Let \mathbb{B} be a UMD space, $1 < p < \infty$ and $\alpha, \beta, \lambda > 0$. Denote by \mathbb{L} any of the operators \mathcal{B}_λ or \mathcal{L}_α . Then,

$$\|t^\beta \partial_t^\beta P_t^{\mathbb{L}}(f)\|_{T_p^2((0,\infty),\mathbb{B})} \sim \|f\|_{L^p((0,\infty),\mathbb{B})}, \quad f \in L^p((0,\infty),\mathbb{B}).$$

Ideas in the proof:

- The Poisson semigroups are not Markovian.
- The property is established first for $f \in C_c^\infty(0,\infty) \otimes \mathbb{B}$.
- For $f \in C_c^\infty(0,\infty) \otimes \mathbb{B}$ consider f_0 the odd extension of f to \mathbb{R} and $f_\chi = f_0 \chi_{(0,\infty)}$. We write

$$t^\beta \partial_t^\beta P_t^{\mathcal{B}_\lambda}(f) = t^\beta \partial_t^\beta [P_t^{\mathcal{B}_\lambda}(f) - P_t(f_0)] + t^\beta \partial_t^\beta P_t(f_0)$$

$$t^\beta \partial_t^\beta P_t^{\mathcal{L}_\alpha}(f) = t^\beta \partial_t^\beta [P_t^{\mathcal{L}_\alpha}(f) - P_t^{\mathcal{H}}(f_\chi)] + t^\beta \partial_t^\beta P_t^{\mathcal{H}}(f_\chi).$$

- Polarization formula: Bessel (Hankel transform); Laguerre (spectral decomposition of $P_t^{\mathcal{L}_\alpha}(f)$).

Kalton and Weis's result; duality and density arguments. ■

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- The Poisson semigroups are not Markovian.
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- For $f \in C_c^\infty(0,\infty) \otimes \mathbb{B}$ consider f_o the odd extension of f to \mathbb{R} and $f_\chi = f_o \chi_{(0,\infty)}$. We write

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Merci beaucoup!!!