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We consider the Besov-Lipschitz spaces $B_{p,q}^\alpha(\gamma_d)$ for Hermite polynomial expansions for any $\alpha > 0$, defined as the set of functions $f \in L^p(\gamma_d)$ for which

$$\int_0^\infty (t^{k-\alpha} \left\| \frac{\partial^k u(\cdot, t)}{\partial t^k} \right\|_{p,\gamma_d})^q \frac{dt}{t} < \infty, \quad (1)$$

where k be the smallest integer greater than α and $1 < p, q < \infty$, $u(x, t) = P_t f(x)$ and $\{P_t\}_{t \geq 0}$ is the Poisson-Hermite semigroup,

In order to this definition makes sense it is needed to prove that if k, l integers greater than α , then

$$\left\| \frac{\partial^k u(\cdot, t)}{\partial t^k} \right\|_{p,\gamma} \leq A_k t^{-k+\alpha} \text{ if and only if } \left\| \frac{\partial^l u(\cdot, t)}{\partial t^l} \right\|_{p,\gamma} \leq A_l t^{-l+\alpha}.$$

Also we prove some inclusions among those spaces. (Received August 02, 2007)