

## REMARK ABOUT HEAT DIFFUSION ON PERIODIC SPACES

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(Communicated by Jozef Dodziuk)

ABSTRACT. Let  $M$  be a complete Riemannian manifold with a free cocompact  $\mathbb{Z}^k$ -action. Let  $k(t, m_1, m_2)$  be the heat kernel on  $M$ . We compute the asymptotics of  $k(t, m_1, m_2)$  in the limit in which  $t \rightarrow \infty$  and  $d(m_1, m_2) \sim \sqrt{t}$ . We show that in this limit, the heat diffusion is governed by an effective Euclidean metric on  $\mathbb{R}^k$  coming from the Hodge inner product on  $H^1(M/\mathbb{Z}^k; \mathbb{R})$ .

### 1. INTRODUCTION

Let  $M$  be a complete connected oriented  $n$ -dimensional Riemannian manifold. Let  $k(t, m_1, m_2)$  be the time- $t$  heat kernel on  $M$ . The usual ansatz to approximate  $k(t, m_1, m_2)$  is to say that

$$(1.1) \quad k(t, m_1, m_2) \sim P(t, m_1, m_2) e^{-\frac{d(m_1, m_2)^2}{4t}}$$

where  $e^{-\frac{d(m_1, m_2)^2}{4t}}$  is considered to be the leading term and  $P(t, m_1, m_2)$  is a correction term which can be computed iteratively. There are results which make this precise. For example [1], if  $m_1$  and  $m_2$  are nonconjugate, then as  $t \rightarrow 0$ ,

$$(1.2) \quad k(t, m_1, m_2) = \sum_{\gamma} \frac{(\det d(\exp_{m_1})_{v_{\gamma}})^{-1/2}}{(4\pi t)^{n/2}} e^{-\frac{d(m_1, m_2)^2}{4t}} (1 + O(t)).$$

Here the sum is over minimal geodesics  $\gamma : [0, 1] \rightarrow M$  joining  $m_1$  to  $m_2$  of the form  $\gamma(s) = \exp_{m_1}(sv_{\gamma})$ . For another example, if  $M$  has bounded geometry, then lower and upper heat kernel bounds [4], [5] imply that (1.1) is a good approximation if  $d(m_1, m_2) \gg t$ , in the sense that  $-\ln(k(t, m_1, m_2))$  is well-approximated by  $\frac{d(m_1, m_2)^2}{4t}$ .

One can ask if the ansatz (1.1) is relevant for other asymptotic regimes. In this paper we look at the case when  $M$  has a periodic metric, meaning that  $\mathbb{Z}^k$  acts freely by orientation-preserving isometries on  $M$ , with  $X = M/\mathbb{Z}^k$  compact. We consider the asymptotic regime in which  $t \rightarrow \infty$  and  $d(m_1, m_2) \sim \sqrt{t}$ . As the typical time- $t$  Brownian path will travel a distance comparable to  $\sqrt{t}$ , this is the regime which contains the bulk of the diffusing heat. We show that, in this regime, (1.1) is no longer a valid approximation. Instead, the heat diffusion is governed by

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Received by the editors August 5, 1997.  
1991 *Mathematics Subject Classification*. Primary 58G11.  
Research supported by NSF grant DMS-9704633.

an effective Euclidean metric on  $\mathbb{R}^k$ . This metric is constructed using the Hodge inner product on  $H^1(X; \mathbb{R})$ .

To state the precise result, let  $\mathcal{F}$  be a fundamental domain in  $M$  for the  $\mathbb{Z}^k$ -action. Given  $\mathbf{v} \in \mathbb{Z}^k$ , put

$$(1.3) \quad k(t, \mathbf{v}) = \int_{\mathcal{F}} k(t, m, \mathbf{v} \cdot m) d \operatorname{vol}(m).$$

This is independent of the choice of fundamental domain  $\mathcal{F}$ .

The covering  $M \rightarrow X$  is classified by a map  $\nu : X \rightarrow B\mathbb{Z}^k$ , defined up to homotopy, which is  $\pi_1$ -surjective. It induces a surjection  $\nu_* : H_1(X; \mathbb{R}) \rightarrow \mathbb{R}^k$  and an injection  $\nu^* : (\mathbb{R}^k)^* \rightarrow H^1(X; \mathbb{R})$ . Let  $\langle \cdot, \cdot \rangle_{H^1(X; \mathbb{R})}$  be the Hodge inner product on  $H^1(X; \mathbb{R})$ .

**Definition 1.** The inner product  $\langle \cdot, \cdot \rangle_{(\mathbb{R}^k)^*}$  on  $(\mathbb{R}^k)^*$  is given by

$$(1.4) \quad \langle \cdot, \cdot \rangle_{(\mathbb{R}^k)^*} = \frac{(\nu^*)^* \langle \cdot, \cdot \rangle_{H^1(X; \mathbb{R})}}{\operatorname{vol}(X)}.$$

The inner product  $\langle \cdot, \cdot \rangle_{\mathbb{R}^k}$  is the dual inner product on  $\mathbb{R}^k$ .

Let  $\operatorname{vol}(\mathbb{R}^k/\mathbb{Z}^k)$  be the volume of a lattice cell in  $\mathbb{R}^k$ , measured with  $\langle \cdot, \cdot \rangle_{\mathbb{R}^k}$ .

**Proposition 1.** Fix  $C > 0$ . Then in the region  $\{(t, \mathbf{v}) \in \mathbb{R}^+ \times \mathbb{Z}^k : \langle \mathbf{v}, \mathbf{v} \rangle_{\mathbb{R}^k} \leq Ct\}$ , as  $t \rightarrow \infty$  we have

$$(1.5) \quad k(t, \mathbf{v}) = \frac{\operatorname{vol}(\mathbb{R}^k/\mathbb{Z}^k)}{(4\pi t)^{k/2}} e^{-\langle \mathbf{v}, \mathbf{v} \rangle_{\mathbb{R}^k}/(4t)} + O(t^{-\frac{k+1}{2}})$$

uniformly in  $\mathbf{v}$ .

**Example. 1.** If  $M = \mathbb{R}^k$  with a flat metric  $\langle \cdot, \cdot \rangle_{flat}$ , then one can check that  $\langle \cdot, \cdot \rangle_{\mathbb{R}^k} = \langle \cdot, \cdot \rangle_{flat}$ , so one recovers the standard flat-space heat kernel.

2. If  $n = 2$ , then  $\langle \cdot, \cdot \rangle_{H^1(X; \mathbb{R})}$  is conformally-invariant. Hence in this case, the heat kernel asymptotics only depend on  $\operatorname{vol}(X)$  and the induced complex structure on  $X$ .

One can get similar pointwise estimates on  $k(t, m_1, m_2)$  by the same methods. We omit the details.

The result of Proposition 1 is an example of the phenomenon of “homogenization”, which has been much-studied for differential operators on  $\mathbb{R}^n$ . Homogenization means that in an appropriate scaling limit, the solution to a problem is governed by the solution to a spatially homogeneous problem; see [2] and references therein. Thus it is not surprising that the answer in Proposition 1 has a homogeneous form. The point of the present paper is to show how one can compute the exact asymptotics in the general geometric setting.

We remark that when  $t \rightarrow \infty$  and  $d(m_1, m_2) \gg t$ , the asymptotic expression (1.1) also shows homogenization. This follows from the result of D. Burago [3] that there are a Banach norm  $\| \cdot \|$  on  $\mathbb{R}^k$  and a constant  $c > 0$  such that if  $m \in M$  and  $\mathbf{v} \in \mathbb{Z}^k$ , then  $|d(m, \mathbf{v} \cdot m) - \| \mathbf{v} \| | \leq c$ . Thus as  $t \rightarrow \infty$ , if  $d(m_1, m_2) \sim \sqrt{t}$ , then the effective geometry is  $(\mathbb{R}^k, \langle \cdot, \cdot \rangle_{\mathbb{R}^k})$ , while if  $d(m_1, m_2) \gg t$ , then the effective geometry is  $(\mathbb{R}^k, \| \cdot \|)$ .

It would be interesting if one could extend the results of this paper to the setting in which  $\Gamma$  is a nonabelian discrete group, such as the fundamental group of a closed hyperbolic surface. In this case, the relevant scaling regime should be  $t \rightarrow \infty$  and

$d(m_1, m_2) \sim t$ , as the typical time- $t$  Brownian path on the hyperbolic plane travels a distance comparable to  $t$ .

I thank the IHES for its hospitality while this work was done and Palle Jorgensen for sending his reprints.

## 2. PROOF OF PROPOSITION 1

We first recall some basic facts about the eigenvalues of a parametrized family of operators [7, Chapter XII].

Let  $M_d(\mathbb{C})$  be the vector space of  $d \times d$  complex matrices and let  $M_d^{sa}(\mathbb{C})$  be the subspace of self-adjoint matrices. Let  $f : \mathbb{R}^k \rightarrow M_d(\mathbb{C})$  be a real-analytic map. The eigenvalues  $\{\lambda_i(x)\}_{i=1}^d$  of  $f(x)$  are algebraic functions of  $x$ , meaning the roots of a polynomial whose coefficients are real-analytic functions of  $x$ , as they are given by  $\det(f(x) - \lambda) = 0$ . If  $\lambda_1(0)$  is a nondegenerate eigenvalue of  $f(0)$ , then it extends near  $x = 0$  to a real-analytic function  $\lambda_1(x)$ .

If  $k = 1$  and  $f$  takes values in  $M_d^{sa}(\mathbb{C})$ , then the eigenvalues of  $f$  form  $d$  real-analytic functions  $\{\lambda_i(x)\}_{i=1}^d$  on  $\mathbb{R}$ . Of course, these functions may cross. If  $k > 1$  and  $f$  takes values in  $M_d^{sa}(\mathbb{C})$ , then it may not be true that the eigenvalues form real-analytic functions on  $\mathbb{R}^k$ . This can be seen in the example  $f(x_1, x_2) = \begin{pmatrix} 0 & x_1 - ix_2 \\ x_1 + ix_2 & 0 \end{pmatrix}$ . Its eigenvalues are  $\pm \sqrt{x_1^2 + x_2^2}$ , which are not the union of two smooth functions on  $\mathbb{R}^2$ . However, if  $\gamma(s)$  is a real-analytic curve in  $\mathbb{R}^2$ , then the eigenvalues of  $f(\gamma(s))$  do form real-analytic functions in  $s$ .

If  $f$  is instead an appropriate real-analytic family of operators on a Hilbert space, then one has similar results. We refer to [7, Chapter XII.2] for the precise requirements.

To prove Proposition 1, we use the method of [6, Section VI]. The Pontryagin dual of  $\mathbb{Z}^k$  is  $T^k = (\mathbb{R}^k)^*/2\pi(\mathbb{Z}^k)^*$ . Given  $\theta \in T^k$ , let  $\rho(\theta) : \mathbb{Z}^k \rightarrow U(1)$  be the corresponding representation and let  $E(\theta)$  be the flat line bundle on  $X$  associated to the representation  $\pi_1(X) \xrightarrow{\nu_*} \mathbb{Z}^k \xrightarrow{\rho(\theta)} U(1)$ . Let  $\Delta_\theta$  be the Laplacian on  $L^2(X; E(\theta))$ . Then Fourier analysis gives

$$(2.1) \quad k(t, \mathbf{v}) = \int_{T^k} e^{i\theta \cdot \mathbf{v}} \operatorname{Tr} \left( e^{-t\Delta(\theta)} \right) \frac{d^k \theta}{(2\pi)^k}.$$

Now  $\operatorname{Ker}(\Delta(\theta)) = 0$  if  $\theta \neq 0$  and  $\operatorname{Ker}(\Delta(0)) \cong \mathbb{C}$  consists of the constant functions on  $X$ .

In order to write all of the operators  $\Delta(\theta)$  as acting on the same Hilbert space, let  $\{\tau^j\}_{j=1}^k$  be a set of harmonic 1-forms on  $X$  which gives an integral basis of  $(\mathbb{Z}^k)^* \subset (\mathbb{R}^k)^* \subseteq H^1(X; \mathbb{R})$ . Let  $e(\tau^j)$  denote exterior multiplication by  $\tau^j$  on  $C^\infty(X)$  and let  $i(\tau^j)$  denote interior multiplication by  $\tau^j$  on  $\Omega^1(X)$ . Putting

$$(2.2) \quad d(\theta) = d + i \sum_{j=1}^k \theta_j e(\tau^j)$$

and

$$(2.3) \quad d^*(\theta) = d^* - i \sum_{j=1}^k \theta_j i(\tau^j),$$

$\Delta(\theta)$  is unitarily equivalent to the self-adjoint operator  $d^*(\theta)d(\theta)$  (which we shall also denote by  $\Delta(\theta)$ ) acting on  $L^2(X)$ . Because  $\Delta(\theta)$  is quadratic in  $\theta$ , it is easy

to see that  $\{\Delta(\theta)\}_{\theta \in T^k}$  is an analytic family of type (A) in the sense of [7, Chapter XII.2], so we can apply analytic eigenvalue perturbation theory. In particular, if  $\{\lambda_i(\theta)\}_{i \in \mathbb{Z}^+}$  are the eigenvalues of  $\Delta(\theta)$ , arranged in increasing order and repeated if there is a multiplicity greater than one, then  $\lambda_1(\theta) \geq 0$  and  $\lambda_1(\theta) = 0$  if and only if  $\theta = 0$ , in which case it is a nondegenerate eigenvalue. Thus  $\lambda_1$  extends to a real-analytic function in a neighborhood of  $\theta = 0$ . So for sufficiently small  $\epsilon > 0$ , there is a neighborhood  $U \subseteq T^k$  of  $0 \in T^k$  such that

1. If  $\theta \notin U$ , then  $\lambda_1(\theta) > \epsilon$ .
2. Restricted to  $U$ ,  $\lambda_1$  is a real-analytic function which represents a nondegenerate eigenvalue and  $\lambda_2 > \epsilon$ .

From (2.1), we have

$$(2.4) \quad k(t, \mathbf{v}) = \int_{T^k} e^{i\theta \cdot \mathbf{v}} \sum_{i=1}^{\infty} e^{-t\lambda_i(\theta)} \frac{d^k \theta}{(2\pi)^k}.$$

Then it is easy to show that

$$(2.5) \quad k(t, \mathbf{v}) = \int_U e^{i\theta \cdot \mathbf{v}} e^{-t\lambda_1(\theta)} \frac{d^k \theta}{(2\pi)^k} + O(e^{-\epsilon t/2}),$$

uniformly in  $\mathbf{v}$ .

**Lemma 1.** *The Taylor’s series of  $\lambda_1(\theta)$  near  $\theta = 0$  starts off as*

$$(2.6) \quad \lambda_1(\theta) = \langle \theta, \theta \rangle_{(\mathbb{R}^k)^*} + O(|\theta|^3).$$

*Proof.* It suffices to compute  $\frac{d\lambda_1(s\vec{w})}{ds} \Big|_{s=0}$  and  $\frac{d^2\lambda_1(s\vec{w})}{ds^2} \Big|_{s=0}$  for all  $\vec{w} \in (\mathbb{R}^k)^*$ . For simplicity, denote  $\Delta(s\vec{w})$  by  $\Delta(s)$  and  $\lambda_1(s\vec{w})$  by  $\lambda(s)$ . As  $\lambda(s)$  is nonnegative and  $\lambda(0) = 0$ , we must have  $\lambda'(0) = 0$ . Let  $\psi(s)$  denote a nonzero eigenfunction with eigenvalue  $\lambda(s)$ ; we can assume that it is real-analytic in  $s$  with  $\psi(0) = 1$ . Differentiation of  $\Delta(s)\psi(s) = \lambda(s)\psi(s)$  gives

$$(2.7) \quad \Delta'(0)\psi(0) + \Delta(0)\psi'(0) = 0$$

and

$$(2.8) \quad \Delta''(0)\psi(0) + 2\Delta'(0)\psi'(0) + \Delta(0)\psi''(0) = \lambda''(0)\psi(0).$$

Taking the inner product of (2.8) with  $\psi(0)$  gives

$$(2.9) \quad \langle \psi(0), \Delta''(0)\psi(0) \rangle + 2\langle \psi(0), \Delta'(0)\psi'(0) \rangle = \lambda''(0)\langle \psi(0), \psi(0) \rangle.$$

Let  $G$  be the Green’s operator for  $\Delta(0)$ . From (2.7),

$$(2.10) \quad \psi'(0) = c\psi(0) - G\Delta'(0)\psi(0)$$

for some constant  $c$ . Changing  $\psi(s)$  to  $e^{-cs}\psi(s)$ , we may assume that  $c = 0$ . Substituting (2.10) into (2.9) gives

$$(2.11) \quad \langle \psi(0), \Delta''(0)\psi(0) \rangle - 2\langle \psi(0), \Delta'(0)G\Delta'(0)\psi(0) \rangle = \lambda''(0)\langle \psi(0), \psi(0) \rangle.$$

It remains to compute  $\langle \psi(0), \Delta''(0)\psi(0) \rangle$  and  $\langle \psi(0), \Delta'(0)G\Delta'(0)\psi(0) \rangle$ . Put  $D(s) = d_{s\vec{w}}$  and  $D^*(s) = d_{s\vec{w}}^*$ . Then  $\Delta(s) = D^*(s)D(s)$ . From (2.2) and (2.3),  $D(s)$  and  $D^*(s)$  are linear in  $s$ , with

$$(2.12) \quad D'(0) = i \sum_{j=1}^k w_j e(\tau^j)$$

and

$$(2.13) \quad (D^*)'(0) = -i \sum_{j=1}^k w_j i(\tau^j).$$

Then

$$(2.14) \quad \begin{aligned} \langle \psi(0), \Delta''(0)\psi(0) \rangle &= 2\langle \psi(0), (D^*)'(0)D'(0)\psi(0) \rangle \\ &= 2|D'(0)\psi(0)|_{H^1(X;\mathbb{C})}^2 \\ &= 2\left| \sum_{j=1}^k w_j \tau^j \right|_{H^1(X;\mathbb{C})}^2. \end{aligned}$$

Now

$$(2.15) \quad \begin{aligned} \Delta'(0)\psi(0) &= [(D^*)'(0)D(0) + D^*(0)D'(0)]\psi(0) \\ &= d^* \left( -i \sum_{j=1}^k w_j \tau^j \right) = 0. \end{aligned}$$

Substituting (2.14) and (2.15) into (2.11) and using the fact that  $\langle \psi(0), \psi(0) \rangle = \text{vol}(X)$ , the lemma follows.  $\square$

Continuing with the proof of Proposition 1, by Morse theory and Lemma 1, we can find a change of coordinates near  $0 \in T^k$  with respect to which  $\lambda_1$  becomes quadratic. That is, if  $B_r(0)$  denotes the ball of radius  $r$  in  $(\mathbb{R}^k)^*$ , we can find an  $r > 0$ , a neighborhood  $U$  of  $0 \in T^k$  and a diffeomorphism  $\phi : B_r(0) \rightarrow U$  such that  $\phi(0) = 0$ ,  $d\phi_0 = \text{Id}$  and  $\lambda_1(\phi(x)) = \langle x, x \rangle_{(\mathbb{R}^k)^*}$ . Then there is some  $\alpha > 0$  such that as  $t \rightarrow \infty$ ,

$$(2.16) \quad k(t, \mathbf{v}) = \int_{B_r(0)} e^{i\phi(x) \cdot \mathbf{v}} e^{-t\langle x, x \rangle_{(\mathbb{R}^k)^*}} \det(d\phi_x) \frac{d^k x}{(2\pi)^k} + O(e^{-\alpha t}),$$

uniformly in  $\mathbf{v}$ . Multiplying by a cutoff function on  $(\mathbb{R}^k)^*$ , we can write

$$(2.17) \quad \begin{aligned} k(t, \mathbf{v}) &= \int_{(\mathbb{R}^k)^*} e^{i\phi(x) \cdot \mathbf{v}} e^{-t\langle x, x \rangle_{(\mathbb{R}^k)^*}} g(x) \frac{d^k x}{(2\pi)^k} + O(e^{-\alpha' t}) \\ &= t^{-\frac{k}{2}} \int_{(\mathbb{R}^k)^*} e^{i\phi\left(\frac{x}{\sqrt{t}}\right) \cdot \mathbf{v}} e^{-\langle x, x \rangle_{(\mathbb{R}^k)^*}} g\left(\frac{x}{\sqrt{t}}\right) \frac{d^k x}{(2\pi)^k} + O(e^{-\alpha' t}) \end{aligned}$$

for some  $g \in C_0^\infty((\mathbb{R}^k)^*)$  with  $g(0) = 1$  and some  $\alpha' > 0$ . (Here  $\phi$  has been extended to become a map  $\phi : (\mathbb{R}^k)^* \rightarrow (\mathbb{R}^k)^*$  which is the identity outside of a compact set.)

We have now reduced to a stationary-phase-type integral. Let

$$(2.18) \quad g(x) = 1 + (\nabla g)(0) \cdot x + E(x)$$

be the beginning of the Taylor’s expansion of  $g$ . We can write

$$\begin{aligned}
 (2.19) \quad & t^{-\frac{k}{2}} \int_{(\mathbb{R}^k)^*} e^{i\phi(\frac{x}{\sqrt{t}})\cdot\mathbf{v}} e^{-\langle x,x \rangle_{(\mathbb{R}^k)^*}} g\left(\frac{x}{\sqrt{t}}\right) \frac{d^k x}{(2\pi)^k} \\
 &= t^{-\frac{k}{2}} \int_{(\mathbb{R}^k)^*} e^{i\frac{x}{\sqrt{t}}\cdot\mathbf{v}} e^{-\langle x,x \rangle_{(\mathbb{R}^k)^*}} \left[1 + (\nabla g)(0) \cdot \frac{x}{\sqrt{t}} + E\left(\frac{x}{\sqrt{t}}\right)\right] \frac{d^k x}{(2\pi)^k} \\
 &\quad + t^{-\frac{k}{2}} \int_{(\mathbb{R}^k)^*} e^{i\frac{x}{\sqrt{t}}\cdot\mathbf{v}} \left[e^{i\left(\phi(\frac{x}{\sqrt{t}}) - \frac{x}{\sqrt{t}}\right)\cdot\mathbf{v}} - 1\right] e^{-\langle x,x \rangle_{(\mathbb{R}^k)^*}} g\left(\frac{x}{\sqrt{t}}\right) \frac{d^k x}{(2\pi)^k}.
 \end{aligned}$$

Recall that the measure  $\frac{d^k x}{(2\pi)^k}$  on  $(\mathbb{R}^k)^*$  derives from the product measure on  $T^k = (\mathbb{R}^*/2\pi\mathbb{Z}^*)^k$ . Let  $\langle \cdot, \cdot \rangle_{prod}$  be the standard product Euclidean metric on  $(\mathbb{R}^*)^k$ . Let  $Q$  be the self-adjoint operator on  $(\mathbb{R}^k)^*$  such that  $\langle x, x \rangle_{(\mathbb{R}^k)^*} = \langle x, Qx \rangle_{prod}$ . Then a standard calculation gives

$$(2.20) \quad t^{-\frac{k}{2}} \int_{(\mathbb{R}^k)^*} e^{i\frac{x}{\sqrt{t}}\cdot\mathbf{v}} e^{-\langle x,x \rangle_{(\mathbb{R}^k)^*}} \frac{d^k x}{(2\pi)^k} = \frac{(\det Q)^{-1/2}}{(4\pi t)^{k/2}} e^{-\langle \mathbf{v}, \mathbf{v} \rangle_{\mathbb{R}^k}/(4t)}.$$

On the other hand,

$$(2.21) \quad (\det Q)^{-1/2} = \text{vol}(\mathbb{R}^k/\mathbb{Z}^k).$$

By symmetry,

$$(2.22) \quad t^{-\frac{k}{2}} \int_{(\mathbb{R}^k)^*} e^{i\frac{x}{\sqrt{t}}\cdot\mathbf{v}} e^{-\langle x,x \rangle_{(\mathbb{R}^k)^*}} (\nabla g)(0) \cdot \frac{x}{\sqrt{t}} \frac{d^k x}{(2\pi)^k} = 0.$$

Let  $c > 0$  be such that  $|E(x)| \leq c\langle x, x \rangle_{(\mathbb{R}^k)^*}$  for all  $x \in (\mathbb{R}^k)^*$ . Then

$$\begin{aligned}
 (2.23) \quad & \left| \int_{(\mathbb{R}^k)^*} e^{i\frac{x}{\sqrt{t}}\cdot\mathbf{v}} e^{-\langle x,x \rangle_{(\mathbb{R}^k)^*}} E\left(\frac{x}{\sqrt{t}}\right) \frac{d^k x}{(2\pi)^k} \right| \\
 & \leq \frac{c}{t} \int_{(\mathbb{R}^k)^*} \langle x, x \rangle_{(\mathbb{R}^k)^*} e^{-\langle x,x \rangle_{(\mathbb{R}^k)^*}} \frac{d^k x}{(2\pi)^k}.
 \end{aligned}$$

Finally,

$$\begin{aligned}
 (2.24) \quad & \left| \int_{(\mathbb{R}^k)^*} e^{i\frac{x}{\sqrt{t}}\cdot\mathbf{v}} \left[ e^{i\left(\phi(\frac{x}{\sqrt{t}}) - \frac{x}{\sqrt{t}}\right)\cdot\mathbf{v}} - 1 \right] e^{-\langle x,x \rangle_{(\mathbb{R}^k)^*}} g\left(\frac{x}{\sqrt{t}}\right) \frac{d^k x}{(2\pi)^k} \right| \\
 & \leq \|g\|_\infty \int_{(\mathbb{R}^k)^*} 2 \left| \sin\left(\frac{1}{2} \left[ \phi\left(\frac{x}{\sqrt{t}}\right) - \frac{x}{\sqrt{t}} \right] \cdot \mathbf{v}\right) \right| e^{-\langle x,x \rangle_{(\mathbb{R}^k)^*}} \frac{d^k x}{(2\pi)^k}.
 \end{aligned}$$

We can find a constant  $c' > 0$  such that

$$(2.25) \quad 2 \left| \sin\left(\frac{1}{2} [\phi(x) - x] \cdot \mathbf{v}\right) \right| \leq c' \langle x, x \rangle_{(\mathbb{R}^k)^*} \|\mathbf{v}\|_{\mathbb{R}^k}$$

for all  $x \in (\mathbb{R}^k)^*$  and  $\mathbf{v} \in \mathbb{Z}^k$ . Then

$$(2.26) \quad \begin{aligned} \|g\|_\infty &\int_{(\mathbb{R}^k)^*} 2 \left| \sin \left( \frac{1}{2} \left[ \phi \left( \frac{x}{\sqrt{t}} \right) - \frac{x}{\sqrt{t}} \right] \cdot \mathbf{v} \right) \right| e^{-\langle x, x \rangle_{(\mathbb{R}^k)^*}} \frac{d^k x}{(2\pi)^k} \\ &\leq \frac{c'}{\sqrt{t}} \frac{\|\mathbf{v}\|_{\mathbb{R}^k}}{\sqrt{t}} \|g\|_\infty \int_{(\mathbb{R}^k)^*} \langle x, x \rangle_{(\mathbb{R}^k)^*} e^{-\langle x, x \rangle_{(\mathbb{R}^k)^*}} \frac{d^k x}{(2\pi)^k}. \end{aligned}$$

By assumption,

$$(2.27) \quad \frac{\|\mathbf{v}\|_{\mathbb{R}^k}}{\sqrt{t}} \leq \sqrt{C}.$$

The proposition follows from combining equations (2.17)–(2.27).

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