L^p-spectrum of degenerate hypoelliptic Ornstein-Uhlenbeck operators

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Abstract

We describe the spectrum of degenerate hypoelliptic Ornstein-Uhlenbeck operators $\mathcal{A} = \sum_{i,j=1}^n q_{ij} D_{ij} + \sum_{i,j=1}^n b_{ij} x_j D_i$ in $L^p(\mathbb{R}^n)$, $1 \le p < +\infty$, and in $C_0(\mathbb{R}^n)$. We show that the spectrum of $\mathcal{A}$ is the sum of $(-\infty, 0]$ and the spectrum of the drift term. Our result gives a complete picture of the spectral properties of Ornstein-Uhlenbeck operators in L^p spaces.

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1 Introduction

The aim of the present paper is the full description of the spectrum of possibly degenerate Ornstein-Uhlenbeck operators

$$\mathcal{A} = \sum_{i,j=1}^n q_{ij} D_{ij} + \sum_{i,j=1}^n b_{ij} x_j D_i = \mathrm{Tr}(QD^2) + \langle Bx, D\rangle, \qquad x \in \mathbb{R}^n, \tag{1.1}$$

in $L^p(\mathbb{R}^n)$, $1 \le p < +\infty$, and in $C_0(\mathbb{R}^n)$. Here $Q = (q_{ij})$ is a real, constant, symmetric and positive semidefinite matrix and $B = (b_{ij})$ is a nonzero real matrix. The semidefinitess of the matrix Q is responsible for the possible degeneracy of $\mathcal{A}$. Throughout we assume that $\mathcal{A}$ is hypoelliptic, which can be stated as follows: the symmetric matrices

$$Q_t = \int_0^t e^{sB} Q e^{sB^T} ds$$

have nonzero determinant for some (equivalently, for all) $t > 0$. In the literature one can find several equivalent conditions for hypoellipticity. In particular, on p. 148 of [10] it is pointed out that the hypoellipticity of $\mathcal{A}$ is equivalent to the property

$$\ker(Q) \textit{ does not contain nontrivial subspaces which are invariant for } B^T, \tag{1.2}$$

see also [13, Appendix]. Here nontrivial means different from $\{0\}$.

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The hypoellipticity assumption implies that the associated Markov semigroup $(T(t))_{t\geq 0}$ has the following explicit representation formula due to Kolmogorov [12]

$$(T(t)f)(x) = \frac{1}{(4\pi)^{n/2}(\det Q_t)^{1/2}} \int_{\mathbb{R}^n} e^{-\langle Q_t^{-1}y,y\rangle/4} f(e^{tB}x - y)\, dy, \quad x \in \mathbb{R}^n,\ t > 0. \quad (1.3)$$

The parabolic equation $u_t = \mathcal{A}u$, known as Kolmogorov equation, is solved by the function $u(t,x) = T(t)f(x)$ for a large class of initial data f. In recent years, both the semigroup $(T(t))_{t\geq 0}$ and its generator $\mathcal{A}$ have extensively been studied. Several applications in physics and finance for the operator $\mathcal{A}$ and its evolutionary counterpart $\mathcal{A} - D_t$ can be found in the survey [21]. They were also used in the context of rotating fluids, see e.g. [9]. These operators were also the leading example for an intensive research on elliptic and parabolic problems with unbounded coefficients, see e.g. [14].

In the analytical study of $\mathcal{A}$, even in the nondegenerate case the classical L^p and Schauder estimates do not apply because of the unboundedness of the first order coefficients. Regularity properties in spaces of continuous functions were proved in [4] in the nondegenerate case and in [15] in the degenerate case. Schauder estimates can then be deduced by means of interpolation techniques. Moreover, L^p estimates were established in [20] and in [19] in the nondegenerate case, by a semigroup approach, and in [1] in the degenerate case.

The underlying stochastic process admits an invariant measure μ if and only if all eigenvalues of the drift matrix B have negative real parts. This means that μ is a probability measure satisfying

$$\int_{\mathbb{R}^n} \big(T(t)f\big)(x)\, d\mu(x) = \int_{\mathbb{R}^n} f(x)\, d\mu(x)$$

for every $t \geq 0$ and continuous and bounded function f on $\mathbb{R}^n$. The invariant measure is unique and absolutely continuous with respect to the Lebesgue measure having the (Gaussian) density

$$\rho(x) = \frac{1}{(4\pi)^{n/2}(\det Q_\infty)^{1/2}} e^{-\langle Q_\infty^{-1}x,x\rangle/4} \quad \text{with} \quad Q_\infty = \int_0^\infty e^{sB} Q e^{sB^T}\, ds,$$

see [5, Chapter II. 6].

The semigroup $(T(t))_{t\geq 0}$ and its generator $\mathcal{A}$ have widely been investigated in the weighted spaces $L^p(\mathbb{R}^n, d\mu)$, if $\sigma(B) \subset \mathbb{C}_-$. Here the unboundedness of the coefficients of $\mathcal{A}$ is balanced by the exponential decay of the density ρ which leads to a much better behavior in several respects. For instance, the generator has compact resolvent in $L^p(\mathbb{R}^n, d\mu)$ if $p \in (1,\infty)$, which is not true in the unweighted spaces L^p. The domain of the generator in $L^p(\mathbb{R}^n, d\mu)$ was computed in [16] for $p = 2$ and in [20] for $p \in (1,\infty)$ in the nondegenerate case. See also [2, 3] for the analogous problem on an infinite-dimensional Hilbert space E instead of $\mathbb{R}^n$. In the degenerate case a sharp inclusion for the domain was shown in [8] for $p = 2$, whereas the case $p \neq 2$ is still an open problem, indicating that the general picture of Ornstein-Uhlenbeck operators is still not complete.

In [18] the spectrum of $\mathcal{A}$ in $L^p(\mathbb{R}^n, d\mu)$ was completely described also in the degenerate case, provided that $\sigma(B) \subset \mathbb{C}_-$. The situation is much different in the spaces $L^p = L^p(\mathbb{R}^n)$ with respect to the Lebesgue measure, e.g., since $\mathcal{A}$ does not have a compact resolvent here. For some choices of B the spectrum of $\mathcal{A}$ was computed in L^p in [17]. This paper is the starting point of our investigation.

The operator $\mathcal{A}$ can be seen as the sum of the diffusion term $\sum_{i,j=1}^n q_{ij} D_{ij}$ and of the drift term $\mathcal{L} = \sum_{i,j=1}^n b_{ij} x_j D_i$. The spectral properties of the drift term are fully understood by [17]. There it was proved that the spectrum of the realization $\mathcal{L}_p$ of $\mathcal{L}$ in L^p is the line $-\mathrm{tr}(B)/p + i\mathbb{R}$ unless B is similar to a diagonal matrix with purely imaginary eigenvalues. In this last case the spectrum of $\mathcal{L}_p$ can be either $i\mathbb{R}$ or a discrete, explicitly given subgroup G of $i\mathbb{R}$, see Theorem 2.2 and Proposition 2.3.

In [17] it is further shown that the boundary spectrum of the realization $\mathcal{A}_p$ of $\mathcal{A}$ in L^p contains the spectrum of $\mathcal{L}_p$ without further assumptions on the matrices Q and $B \neq 0$. Here $\mathcal{A}_p$ is defined as the generator of $(T(t))_{t\geq 0}$ in L^p, see Proposition 2.4. The spectrum of $\mathcal{A}_p$ has been computed in [17] if $\sigma(B)$ is contained in the left or in the right open half-plane. In this case, $\sigma(\mathcal{A}_p)$ is equal to $\{\mu \in \mathbb{C} : \mathrm{Re}\,\mu \leq -\,\mathrm{tr}(B)/p\}$. So it depends on p and is far from being discrete. In addition, and this is the main step in [17], if all the eigenvalues of B have positive real parts, then the open half-plane $\{\mu \in \mathbb{C} \,|\, \mathrm{Re}\,\mu < -\,\mathrm{tr}(B)/p\}$ consists of eigenvalues.

In this paper we complete the picture computing the spectrum of $\mathcal{A}_p$ without any further restriction on $Q = Q^T \geq 0$ and $B \neq 0$, apart from hypoellipticity. We prove that $\sigma(\mathcal{A}_p)$ is given as the sum of the spectra of its diffusion part (i.e., $(-\infty, 0]$) and of the drift term $\mathcal{L}_p$.

Theorem 1.1. *Let* (1.2) *be true and* $p \in [1, \infty]$. *Then the spectrum of* $\mathcal{A}_p$ *is given by*

$$\sigma(\mathcal{A}_p) = (-\infty, 0] + \sigma(\mathcal{L}_p).$$

In particular, we have either $\sigma(\mathcal{A}_p) = (-\infty, 0] + G$ *or* $\sigma(\mathcal{A}_p) = \{\mu \in \mathbb{C} \,|\, \mathrm{Re}\,\mu \leq -\mathrm{tr}(B)/p\}$, *according to* $\sigma(\mathcal{L}_p)$ *being a discrete subgroup* $G = \frac{2\pi i}{\tau}\mathbb{Z}$ *of* $i\mathbb{R}$ *or the whole line* $-\mathrm{tr}(B)/p + i\mathbb{R}$. *Moreover, the semigroup* $(T(t))_{t\geq 0}$ *satisfies the weak spectral mapping theorem*

$$\sigma(T(t)) = \overline{\exp(t\sigma(\mathcal{A}_p))}, \qquad t \geq 0.$$

We even have $\sigma(T(t)) \setminus \{0\} = e^{t\sigma(\mathcal{A}_p)}$ *except for the case that* $\sigma(\mathcal{L}_p) = G = \frac{2\pi i}{\tau}\mathbb{Z}$ *and* t/τ *is irrational.*

We note that for $p = 2$ the spectral mapping theorem was proved for perturbed Ornstein-Uhlenbeck operators with $Q = I$ and $B = 2I$ by completely different methods in [6].

If $B = B^T$ and $QB = BQ$, by separation of variables one can transform the Ornstein-Uhlenbeck operator into the form $\mathcal{A} = \Delta + \sum_{i=1}^{n} b_i x_i D_i$. Here the problem can be reduced to one dimensional problems, see [17, Theorem 5.1]. However, this is far from being the general case. We also stress that $\mathcal{A}_2$ does not possess eigenvalues if B has an eigenvalue with negative real part or if B is skew-symmetric and $Q = I$, as we will see in Section 3. So we have to proceed in a different way than in [17] or [18], where eigenfunctions played a crucial role.

Instead, we start by reducing $\mathcal{A}$ to a canonical form with an upper quasi triangular drift matrix whose diagonal is formed by 1×1 and 2×2 blocks containing the real and complex conjugate eigenvalues of B, respectively. The transformation is made through a linear change of variables that leaves the spectrum unchanged.

The second step consists in a scaling procedure leading to a new operator $\mathcal{C}$ in the limit which is the sum of an Ornstein-Uhlenbeck operator in one or two variables and a drift operator acting in the remaining ones. The scaling and the limit allow us to get rid of the upper off-diagonal blocks of the drift matrix of $\mathcal{A}$ and to separate the variables. We can recover the spectrum of $\mathcal{A}_p$ from that of the limit operator $\mathcal{C}$.

The main part of the proof is thus devoted to the investigation of the spectrum of $\mathcal{C}$. Here we can assume that B has an eigenvalue with nonnegative real part, since the other case is already covered by the main result in [17]. The above splitting then reduces the problem to Ornstein-Uhlenbeck operators in $\mathbb{R}$ or in $\mathbb{R}^2$ where B has one nonnegative eigenvalue or two complex conjugate eigenvalues with nonnegative real parts. We further have to treat eigenvalues in $i\mathbb{R}$ and with positive real part separately. The detailed study of these four cases is mainly based on the construction of approximate eigenfuctions.

The paper is structured as follows. In Section 2 we recall the known generator properties of the drift operator $\mathcal{L} = \sum_{i,j=1}^n b_{ij} x_j D_i$ and its spectrum, as computed in [17]. We provide further details in the case where the generated group is periodic. We also collect the known properties on $\mathcal{A}$. Most of the results are contained in [17], where it is assumed that Q is positive definite. However, we explain why they continue to hold with minor modifications in the degenerate hypoelliptic setting. Corollary 2.7 and Proposition 2.8 establish the inclusion $\sigma(\mathcal{A}_p) \subseteq (-\infty, 0] + \sigma(\mathcal{L}_p)$ by means of general spectral theory of semigroups. In Section 3 we show that there are no eigenvalues of $\mathcal{A}_2$ in many cases. Finally, Section 4 is devoted to the proof of Theorem 1.1. Here also the spectral mapping theorem follows mainly from general theory, whereas the proof of the other inclusion $(-\infty, 0] + \sigma(\mathcal{L}_p) \subseteq \sigma(\mathcal{A}_p)$ requires a sophisticated analysis of the four cases indicated above.

Warning: Throughout the whole paper, we write L^∞ for $C_0(\mathbb{R}^n)$, which is the space of continuous functions on $\mathbb{R}^n$ vanishing at infinity, endowed with the supremum norm.

Notation. L^p stands for $L^p(\mathbb{R}^n)$ if $p \in [1, \infty)$ and C_c^∞ for $C_c^\infty(\mathbb{R}^n)$.

The spectrum and the resolvent set of a linear operator $\mathcal{B}$ are denoted by $\sigma(\mathcal{B})$ and $\rho(\mathcal{B})$, respectively. The *spectral bound* of $\mathcal{B}$ is defined by $s(\mathcal{B}) = \sup\{\operatorname{Re}\mu \,|\, \mu \in \sigma(\mathcal{B})\}$ and the *boundary spectrum* is $\sigma(\mathcal{B}) \cap \{\mu \in \mathbb{C} \,|\, \operatorname{Re}\mu = s(\mathcal{B})\}$. The *approximate point spectrum* $\sigma_{ap}(\mathcal{B})$ of $\mathcal{B}$ is the subset of $\sigma(\mathcal{B})$ of all complex numbers μ for which there is a sequence (v_n) in its domain $D(\mathcal{B})$ such that $\|v_n\| = 1$ and $\|\mathcal{B}v_n - \mu v_n\| \to 0$ as $n \to \infty$. The sequence (v_n) is called an *approximate eigenvector* relative to the *approximate eigenvalue* μ. The topological boundary of the spectrum of $\mathcal{B}$ is always contained in $\sigma_{ap}(\mathcal{B})$ (see [7, Proposition IV.1.10]).

We write $\mathcal{B}_p$ to indicate a realization of a (differential) operator $\mathcal{B}$ in L^p, that is when $\mathcal{B}$ is provided with a specific domain in L^p. However, we sometimes omit the suffix p in the proofs, to shorten the notation.

If B is a matrix, B^T denotes its transpose. We set $\mathbb{C}_+ = \{\mu \in \mathbb{C} \,|\, \operatorname{Re}\mu > 0\}$ and $\mathbb{C}_- = \{\mu \in \mathbb{C} \,|\, \operatorname{Re}\mu < 0\}$. When $p = \infty$, by $1/p$ we mean 0.

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2 Basic and known results

We collect background material from [17] and prove auxiliary results concerning the drift term and the Ornstein-Uhlenbeck operator.

2.1 Properties of $\mathcal{L}$

Let $B = (b_{ij}) \neq 0$ be a real $n \times n$ matrix and consider the drift operator

$$\mathcal{L} = \sum_{i,j=1}^n b_{ij} x_j D_i$$

defined on its maximal domain

$$D(\mathcal{L}_p) = \{u \in L^p \,|\, \mathcal{L}u \in L^p\}$$

in L^p for $1 \le p \le \infty$, where $\mathcal{L}u$ is understood in the sense of distributions. We write $\mathcal{L}_p$ for $(\mathcal{L}, D(\mathcal{L}_p))$ and recall the following results, whose proofs can be found in [17, Section 2].

Proposition 2.1. *Let $1 \le p \le \infty$. The operator $\mathcal{L}_p$ generates the C_0-group $(S(t))_{t\in\mathbb{R}}$ in L^p defined by*

$$(S(t)f)(x) = f(e^{tB}x), \tag{2.1}$$

the space C_c^∞ is a core of $\mathcal{L}_p$, and we have

$$\|S(t)f\|_p = e^{-\frac{t}{p}\operatorname{tr}(B)}\|f\|_p \tag{2.2}$$

for $f \in L^p$ and $t \in \mathbb{R}$.

We next describe the spectrum of $\mathcal{L}_p$ distinguishing several cases.

Theorem 2.2. *Let $1 \le p \le \infty$.*

(a) Let $\operatorname{tr}(B) \neq 0$. Then $\sigma(\mathcal{L}_p) = -\operatorname{tr}(B)/p + i\mathbb{R}$.

(b) Let $\operatorname{tr}(B) = 0$ and B be not similar to a diagonal matrix with purely imaginary eigenvalues. Then $\sigma(\mathcal{L}_p) = i\mathbb{R}$.

(c) Let B be similar to a diagonal matrix with nonzero eigenvalues $\pm i\sigma_1, \pm i\sigma_2, \dots, \pm i\sigma_k$ in $i\mathbb{R}$ and possibly 0, where $\sigma_r\sigma_s^{-1} \notin \mathbb{Q}$ for some $r, s \in \{1, \dots, k\}$. Then $\sigma(\mathcal{L}_p) = i\,\mathbb{R}$.

(d) Let B be similar to a diagonal matrix with nonzero eigenvalues $\pm i\sigma_1, \pm i\sigma_2, \dots, \pm i\sigma_k$ in $i\mathbb{R}$ and possibly 0, where $\sigma_r\sigma_s^{-1} \in \mathbb{Q}$ for all $r, s \in \{1, \dots, k\}$. Then $(S(t))_{t\in\mathbb{R}}$ is periodic and $\sigma(\mathcal{L}_p)$ is the discrete subgroup $G = \{i(n_1\sigma_1 + \dots + n_k\sigma_k) \,|\, (n_1, \dots, n_k) \in \mathbb{Z}^k\}$.

In the sequel we need more information about case (d) above in which $(S(t))_{t\in\mathbb{R}}$ is periodic.

Proposition 2.3. *Let B be similar to a diagonal matrix with nonzero eigenvalues $\pm i\sigma_1, \pm i\sigma_2, \dots, \pm i\sigma_k$ in $i\mathbb{R}$ and possibly 0, with $2k \le n$. Assume that for every $j \in \{2, \dots, k\}$ we have $\sigma_j = \frac{p_j}{q_j}\sigma_1$ for some coprime integers p_j and q_j. Then $(S(t))$ is periodic with period $\tau = 2\pi N\sigma_1^{-1}$, where N is the least common multiple of $q_2, \dots, q_k$. Moreover, the set G from Theorem 2.2 is given by $G = \frac{\sigma_1}{N} i\mathbb{Z} = \frac{2\pi}{\tau} i\mathbb{Z}$.*

Proof. We denote a point in $\mathbb{R}^n$ by $x = (x_1, y_1, \dots, x_k, y_k, w_{2k+1}, \dots, w_n)$ and set $z_j = (x_j, y_j)$. Possibly after a change of variables we obtain

$$S(t)f(x) = f(e^{it\sigma_1}z_1, \dots, e^{it\sigma_k}z_k, w_{2k+1}, \dots, w_n), \tag{2.3}$$

see Theorem 2.6 of [17]. If $0 \notin \sigma(B)$, the components w_j are not present. Formula (2.3) yields $S(\tau)f = f$.

We prove that the set G defined in Theorem 2.2 (d) coincides with $\frac{\sigma_1}{N} i\mathbb{Z}$. The inclusion $\subseteq$ easily follows from the form of the numbers σ_j and the definition of N. To show the other inclusion, we first observe that the greatest common divisor of $N, Np_2/q_2, \dots, Np_k/q_k$ is equal to 1. Indeed, otherwise there would exist a prime number p dividing $N, \dots, Np_k/q_k$. Let $\alpha \in \mathbb{N}$ be the greatest exponent for which p^α divides N. Then p^α occurs in the prime factorization of some q_j. Since p_j and q_j are coprime, p cannot divide Np_j/q_j, and this is a contradiction. As a result, each integer m can be written as

$$m = m_1 N + m_2 \frac{Np_2}{q_2} + \cdots + m_k \frac{Np_k}{q_k},$$

for suitable $m_j \in \mathbb{Z}$. This is equivalent to saying that the element $\frac{\sigma_1}{N} m$ can be written as $m_1\sigma_1 + \cdots + m_k\sigma_k$ and concludes the proof. □

2.2 Properties of $\mathcal{A}$

We turn our attention to the Ornstein-Uhlenbeck operator defined in (1.1) and to the associated semigroup $(T(t))_{t\geq 0}$ given by (1.3). We always assume the hypoellipticity condition (1.2) and $1 \leq p \leq \infty$. We do not need the full description of the domain of the generator, but only the fact that smooth functions with compact support are a core. We point out, however, that the domain has been described in [20, Section 4] and in [19] in the nondegenerate case and in [1] in the degenerate one.

Proposition 2.4. *The semigroup $(T(t))_{t\geq 0}$ is strongly continuous on L^p, $1 \leq p \leq \infty$, and satisfies the estimate*

$$\|T(t)\| \leq e^{-\frac{t}{p}\operatorname{tr}(B)} \tag{2.4}$$

for $t \geq 0$. Moreover, C_c^∞ is a core for the generator $\mathcal{A}_p$.

Proof. If the diffusion matrix Q is positive definite, the stated properties and a partial description of the domain of the generator have been proved in Section 3 of [17]. However, the same proofs hold in the degenerate hypoelliptic case. We only sketch them and refer to [17] for more details. To show (2.4), we write $T(t)f = S(t)(g_t * f)$ where

$$g_t(y) = \frac{1}{(4\pi)^{n/2}(\det Q_t)^{1/2}} e^{-\langle Q_t^{-1}y,y\rangle/4}$$

and $S(t)$ is defined in (2.1). The estimate (2.4) then follows from (2.2), Young's inequality for convolutions, and $\|g_t\|_1 = 1$. Since $T(t)f \to f$ in L^p as $t \to 0^+$ for $f \in C_c^\infty$, by density (2.4) implies the strong continuity of $(T(t))_{t\geq 0}$ for every $1 \leq p \leq \infty$.

Let $\mathcal{A}_p$ and $\mathcal{S}(\mathbb{R}^n)$ denote the generator of $(T(t))_{t\geq 0}$ in L^p and the Schwartz class, respectively. One easily checks that $\mathcal{S}(\mathbb{R}^n) \subseteq D(\mathcal{A}_p)$ and $\mathcal{A}_p f = \mathcal{A} f$ for every $f \in \mathcal{S}(\mathbb{R}^n)$. Moreover, $\mathcal{S}(\mathbb{R}^n)$ is dense in L^p and invariant for $(T(t))_{t\geq 0}$ by (1.3). Therefore it is a core of $\mathcal{A}_p$. By a truncation argument we conclude that C_c^∞ is a core for $\mathcal{A}_p$. □

We recall Theorem 3.3 and Corollary 3.5 of [17].

Proposition 2.5. *The boundary spectrum of $\mathcal{A}_p$ contains the spectrum of the drift $\mathcal{L}_p$.*

Corollary 2.6. *The growth bound of $(T(t))_{t\geq 0}$ in L^p is $\omega_p = -\operatorname{tr}(B)/p$.*

Standard semigroup theory then yields first inclusions of the spectra.

Corollary 2.7. *The spectrum of $\mathcal{A}_p$ belongs to the half-plane $\{\mu \in \mathbb{C} \mid \operatorname{Re}\mu \leq -\operatorname{tr}(B)/p\}$, and that of $T(t)$ to the closed ball $\overline{B}(0, e^{-\frac{t}{p}\operatorname{tr}(B)})$.*

If $\sigma(\mathcal{L}_p)$ is the whole line $-\mathrm{tr}(B)/p + i\mathbb{R}$, the half-plane $\{\mu \in \mathbb{C} \,|\, \mathrm{Re}\,\mu \le -\mathrm{tr}(B)/p\}$ coincides with the sum $(-\infty, 0] + \sigma(\mathcal{L}_p)$. This is not the case if $\sigma(\mathcal{L}_p)$ is a discrete subgroup of $i\mathbb{R}$, which occurs when the group generated by the drift part is periodic (see Theorem 2.2 (d)). However, also in this case we have the inclusion $\sigma(\mathcal{A}_p) \subseteq (-\infty, 0] + \sigma(\mathcal{L}_p)$ as proved in the next proposition.

Proposition 2.8. *Let B be similar to a diagonal matrix with nonzero eigenvalues $\pm i\sigma_1, \cdots, \pm i\sigma_k$ in $i\mathbb{R}$ and possibly 0. Assume that the quotient $\sigma_r \sigma_s^{-1}$ is rational for all r and s. Then $\sigma(\mathcal{A}_p) \subseteq (-\infty, 0] + \sigma(\mathcal{L}_p)$.*

Proof. Let $\tau > 0$ be the period of $(S(t))_{t\in\mathbb{R}}$, see Proposition 2.3. Also e^{tB^T} is τ-periodic and in particular $e^{\tau B^T} = I$. By the representation formula (1.3) we have

$$(T(\tau)f)(x) = \frac{1}{(4\pi)^{n/2}(\det Q_\tau)^{1/2}} \int_{\mathbb{R}^n} e^{-\langle Q_\tau^{-1} y, y\rangle/4} f(x-y)\, dy,$$

showing that $T(\tau) = T_\tau(1)$ where $(T_\tau(t))_{t\ge 0}$ is the semigroup generated by the diffusion operator $A_\tau = \mathrm{Tr}(Q_\tau D^2)$, whose spectrum is $(-\infty, 0]$. Take $\mu = a + ib \in \sigma(\mathcal{A}_p)$. The spectral inclusion Theorem IV.3.6 of [7] yields that $e^{\tau(a+ib)}$ belongs to $\sigma(T(\tau)) = \sigma(T_\tau(1))$. Since $(T_\tau(t))_{t\ge 0}$ is analytic, from Corollary IV.3.12 of [7] we infer the identity $\sigma(T_\tau(1)) \setminus \{0\} = e^{\sigma(A_\tau)} = (0, 1]$. It follows that $a \le 0$ and $\tau b = 2m\pi$ for some $m \in \mathbb{Z}$ and hence $ib \in \frac{2\pi}{\tau} i\mathbb{Z} = G$, using also Proposition 2.3. Therefore $\sigma(\mathcal{A}_p)$ is contained in $(-\infty, 0] + G$. $\square$

The spectrum of the Ornstein-Uhlenbeck operators has been computed in [17, Section 4] if either $\sigma(B) \subset \mathbb{C}_-$ or $\sigma(B) \subset \mathbb{C}_+$. The proofs in this paper are written only in the uniformly elliptic case where Q is positive definite, but in the introduction of [17] it is pointed out that they also work only assuming the hypoellipticity condition (1.2).

To explain why this condition suffices, we recall that the spectrum of $\mathcal{A}_p$ is determined in [17] at first under the assumption $\sigma(B) \subset \mathbb{C}_+$ by exhibiting explicit eigenfunctions for the eigenvalues $\mu < -\mathrm{tr}(B)/p$. These are computed using the matrix

$$\widetilde{Q}_\infty = \int_0^\infty e^{-sB} Q e^{-sB^T}\, ds.$$

The above integral converges since the matrix semigroup $(e^{-sB})_{s\ge 0}$ is exponentially stable. Moreover $\widetilde{Q}_\infty$ is nondegenerate under condition (1.2). Since $\widetilde{Q}_\infty$, and not Q, enters all calculations, all results still hold in the hypoelliptic setting provided that $\sigma(B) \subset \mathbb{C}_+$, including the extreme cases $p = 1, \infty$.

The case $\sigma(B) \subset \mathbb{C}_-$ follows from the preceding one by a simple duality argument, which we describe now. The formal adjoint of $\mathcal{A}$ is given by

$$\mathcal{A}^* = \sum_{i,j=1}^n q_{ij} D_{ij} - \sum_{i,j=1}^n b_{ij} x_j D_i - \mathrm{tr}(B).$$

Let $\mathcal{A}^*_{p'}$ be the realization of $\mathcal{A}^*$ in $L^{p'}$, $1/p + 1/p' = 1$, as the generator of the semigroup (1.3) with $-B$ replacing B (also in the definition of Q_t) multiplied by the exponential factor $e^{-t\,\mathrm{tr}(B)}$. Notice that the spectrum of the drift matrix is now contained in $\mathbb{C}_+$. Therefore, for every $\mu \in \mathbb{C}$ with $\mathrm{Re}\,\mu < \mathrm{tr}(B)/p' - \mathrm{tr}(B) = -\mathrm{tr}(B)/p$ the operator $\mu - \mathcal{A}^*_{p'}$ is not injective. Let $({\mathcal{A}_p}', D({\mathcal{A}_p}'))$ denote the adjoint of $\mathcal{A}_p$ in $L^{p'}$. Recalling that C_c^∞ is a core for

$\mathcal{A}_{p'}^*$ and $\mathcal{A}_p$, it is easily seen that $D(\mathcal{A}_{p'}^*) \subseteq D(\mathcal{A}_p{}')$ and $\mathcal{A}_p{}' f = \mathcal{A}_{p'}^* f$ for every $f \in D(\mathcal{A}_{p'}^*)$. Since $\mu - \mathcal{A}_{p'}^*$ is not injective, it follows that $\mu - \mathcal{A}_p$ is not surjective and hence $\mu \in \sigma(\mathcal{A}_p)$. The other inclusion is provided by Corollary 2.7. Note that this works in the extreme cases $p = 1, \infty$ as well.

We state the results discussed above.

Theorem 2.9. *Let* $1 \le p \le \infty$ *and* (1.2) *be true. If either* $\sigma(B) \subset \mathbb{C}_-$ *or* $\sigma(B) \subset \mathbb{C}_+$*, then* $\sigma(\mathcal{A}_p) = \{\mu \in \mathbb{C} \,|\, \operatorname{Re}\mu \le -\operatorname{tr}(B)/p\}$*. In the latter case, every* μ *with* $\operatorname{Re}\mu < -\operatorname{tr}(B)/p$ *is an eigenvalue.*

3 Preliminary considerations

In contrast to [17] we cannot use eigenvalues in the proof of our main result. To show this we rule out eigenvalues of $\mathcal{A}$ if the spectrum of B intersects $\mathbb{C}_-$ or if B is skew-symmetric and $Q = I$, where we assume that $p = 2$.

First, we assume that some eigenvalue of B has a negative real part. Suppose that $\mu \in \mathbb{C}$ with $\operatorname{Re}\mu < -\frac{1}{2}\operatorname{tr}(B)$ was an eigenvalue of $\mathcal{A}_2$ with eigenfunction $f \in L^2 \setminus \{0\}$. The spectral mapping theorem for the point spectrum shows that $T(t)f = e^{\mu t} f$ for every $t \ge 0$, see Theorem IV.3.7 and Corollary IV.3.8 of [7]. Denoting by $\hat{f}$ the Fourier transform of f, the representation formula (1.3) implies that the equation $T(t)f = e^{\mu t} f$ is equivalent to

$$\hat{f}(e^{-tB^T}\xi) = e^{(\mu + \operatorname{tr}(B))t} e^{|Q_t^{1/2} e^{-tB^T}\xi|^2} \hat{f}(\xi), \tag{3.1}$$

where $t \ge 0$, see Section 4 of [17]. We compute

$$\begin{aligned} |Q_t^{1/2} e^{-tB^T}\xi|^2 &= \langle Q_t e^{-tB^T}\xi, e^{-tB^T}\xi\rangle = \int_0^t \langle e^{sB} Q e^{sB^T} e^{-tB^T}\xi, e^{-tB^T}\xi\rangle \, ds \\ &= \int_0^t |Q^{1/2} e^{(s-t)B^T}\xi|^2 \, ds = \int_0^t |Q^{1/2} e^{-sB^T}\xi|^2 ds \end{aligned} \tag{3.2}$$

for $\xi \in \mathbb{R}^n$. Take $\lambda \in \sigma(B) = \sigma(B^T)$ with $\operatorname{Re}\lambda < 0$. Let P be the spectral projection of B^T corresponding to λ. Fix $\varepsilon > 0$ with $\operatorname{Re}\lambda + \varepsilon < 0$. Then there exists a constant $M > 0$ such that $\|e^{sB^T} P\| \le M e^{(\operatorname{Re}\lambda + \varepsilon)s}$ for every $s \ge 0$. Observe that also $-B$ satisfies (1.2), so that there is a constant $\nu > 0$ with

$$\int_0^1 |Q^{1/2} e^{-sB^T}\xi|^2 ds = \Big\langle \int_0^1 e^{-sB} Q e^{-sB^T}\xi \, ds, \xi \Big\rangle \ge \nu |\xi|^2.$$

Let $t \in [m, m+1)$ for some $m \in \mathbb{N}_0$. Inserting P in (3.2), it follows

$$\begin{aligned} |Q_t^{1/2} e^{-tB^T}\xi|^2 &\ge \int_0^m |Q^{1/2} e^{-sB^T}\xi|^2 ds = \sum_{k=0}^{m-1} \int_0^1 |Q^{1/2} e^{-rB^T} e^{-kB^T}\xi|^2 dr \\ &\ge \sum_{k=0}^{m-1} \nu \|P\|^{-2} \, |P e^{-kB^T}\xi|^2 \ge \sum_{k=0}^{m-1} \nu (M\|P\|)^{-2} e^{-2(\operatorname{Re}\lambda + \varepsilon)k} \, |P\xi|^2 \\ &\ge c e^{-2(\operatorname{Re}\lambda + \varepsilon)t} |P\xi|^2 \end{aligned}$$

for some constant $c > 0$. Integrating (3.1) on $\mathbb{R}^n$, we derive

$$\begin{aligned}\int_{\mathbb{R}^n} |\hat f(\xi)|^2 \, d\xi &= e^{2t\,(\operatorname{Re}\mu + \frac{1}{2}\operatorname{tr}(B))} \int_{\mathbb{R}^n} e^{2|Q_t^{1/2} e^{-tB^T}\xi|^2} |\hat f(\xi)|^2 \, d\xi \\ &\geq \exp\left(2c\alpha^2 e^{-2(\operatorname{Re}\lambda+\varepsilon)t}\right) e^{2t\,(\operatorname{Re}\mu + \frac{1}{2}\operatorname{tr}(B))} \int_{\{|P\xi|\geq\alpha\}} |\hat f(\xi)|^2 \, d\xi,\end{aligned}$$

for every $t \geq 0$ and $\alpha > 0$. Letting $t \to +\infty$, the right hand side blows up unless $\int_{\{|P\xi|\geq\alpha\}} |\hat f(\xi)|^2 \, d\xi = 0$. Since $\alpha > 0$ is arbitrary and the set $\{P\xi = 0\}$ has measure 0, this would imply $\hat f = 0$ and thus $f = 0$ in L^2, which is a contradiction.

Second, we assume that $B = -B^T$ and $Q = I$. Recalling that $\operatorname{tr}(B) = 0$, we now suppose there was an eigenvalue μ of $\mathcal{A}_2$ with $\operatorname{Re}\mu < 0$. Arguing as before, we rewrite (3.1) as

$$e^{-|Q_t^{1/2} e^{-tB^T}\xi|^2} \hat f(e^{-tB^T}\xi) = e^{\mu t} \hat f(\xi), \quad t \geq 0,$$

and then integrate over $\mathbb{R}^n$ to obtain

$$\int_{\mathbb{R}^n} e^{-2|Q_t^{1/2}\xi|^2} |\hat f(\xi)|^2 \, d\xi = e^{2\operatorname{Re}\mu\, t} \int_{\mathbb{R}^n} |\hat f(\xi)|^2 d\xi.$$

Observing

$$|Q_t^{1/2}\xi|^2 = \langle Q_t\xi, \xi\rangle = \int_0^t \langle e^{sB} e^{sB^T}\xi, \xi\rangle \, ds = \int_0^t \langle e^{s(B+B^T)}\xi, \xi\rangle \, ds = t\,|\xi|^2,$$

we derive

$$\begin{aligned}\int_{\mathbb{R}^n} |\hat f(\xi)|^2 d\xi &= \int_{\mathbb{R}^n} e^{-2t(|\xi|^2+\operatorname{Re}\mu)} |\hat f(\xi)|^2 \, d\xi \\ &= \int_{\{|\xi|^2 > -\operatorname{Re}\mu\}} e^{-2t(|\xi|^2+\operatorname{Re}\mu)} |\hat f(\xi)|^2 \, d\xi + \int_{\{|\xi|^2 < -\operatorname{Re}\mu\}} e^{-2t(|\xi|^2+\operatorname{Re}\mu)} |\hat f(\xi)|^2 \, d\xi.\end{aligned}$$

The first integral in the last line tends to 0 as $t \to +\infty$ by dominated convergence. The second integral tends to $+\infty$ by monotone convergence, if $\int_{\{|\xi|^2 < -\operatorname{Re}\mu\}} |\hat f(\xi)|^2 \, d\xi > 0$. Therefore we have either $\|\hat f\|_2 = +\infty$ or $\|\hat f\|_2 = 0$, and we get a contradiction in any case.

By duality one deduces from the above examples that, if $\sigma(B)$ intersects both $\mathbb{C}_-$ and $\mathbb{C}_+$, a point λ can be in the spectrum of $\mathcal{A}_2$ even though $\lambda - \mathcal{A}_2$ is injective and has dense range. Approximate eigenvalues will thus play a central role.

In order to describe the spectrum of $\mathcal{A}$, we will reduce the drift matrix B to a quasi triangular upper matrix. This is done as follows. If M is an invertible real $n \times n$ matrix, we define the change of variables

$$\Phi_M : L^p \to L^p, \qquad (\Phi_M u)(y) = u(M^{-1}y). \tag{3.3}$$

Setting $v = \Phi_M u$, one easily calculates that $\mathcal{A}u(x) = \mathcal{A}_0 v(Mx)$ for $x \in \mathbb{R}^n$, where

$$\mathcal{A}_0 v = \operatorname{Tr}(Q_0 D^2 v) + \langle B_0 y, Dv\rangle$$

with $y = Mx$, $Q_0 = MQM^T$, and $B_0 = MBM^{-1}$. We conclude

$$\mathcal{A} = \Phi_M^{-1} \mathcal{A}_0 \Phi_M \qquad \text{with} \quad D(\mathcal{A}_p) = \Phi_M^{-1} D(\mathcal{A}_{0,p}).$$

We observe that the new operator $\mathcal{A}_0$ is still hypoelliptic, see (1.2), and that the spectrum is invariant under this transformation.

Applying Schur's theorem for real matrices (see e.g. Theorem 2.3.4 in [11]), we can now choose a real orthogonal matrix M such that $MBM^{-1} = T$ with

$$T = \begin{pmatrix} B_1 & * & * & \cdots & * \\ 0 & B_2 & * & \cdots & * \\ 0 & 0 & B_3 & * & \vdots \\ \vdots & \vdots & & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & B_l \end{pmatrix} \tag{3.4}$$

where each B_j is a real 1×1 matrix with a real eigenvalue of B, or a real 2×2 matrix with a pair of nonreal complex conjugate eigenvalues $\alpha_j \pm i\beta_j$. The diagonal blocks B_j may be arranged in any prescribed order. By * we denote an arbitrary block.

4 The spectrum of $\mathcal{A}_p$

The spectrum of the Ornstein-Uhlenbeck operators $\mathcal{A}_p$ depends on the spectrum of the drift operator $\mathcal{L}_p$ which in turn is determined by B. If B is similar to a diagonal matrix with nonzero eigenvalues $\pm i\sigma_1, \pm i\sigma_2, \ldots, \pm i\sigma_k$ in $i\mathbb{R}$ and possibly 0 and if all ratios $\sigma_r\sigma_s^{-1}$ belong to $\mathbb{Q}$, then Theroem 2.2 shows that $\sigma(\mathcal{L}_p)$ is a discrete subgroup $G = \frac{2\pi i}{\tau}\mathbb{Z}$ of $i\mathbb{R}$, where $S(\tau) = I$. In this case we prove that $\sigma(\mathcal{A}_p) = (-\infty, 0] + G$. In all the remaining cases, the spectrum of $\mathcal{L}_p$ is the vertical line $-\mathrm{tr}(B)/p + i\mathbb{R}$ and we show that $\sigma(\mathcal{A}_p)$ is the half-plane $\{\mu \in \mathbb{C} \,|\, \mathrm{Re}\,\mu \le -\mathrm{tr}(B)/p\}$. These results, which are the main achievement of the paper, are stated in Theorem 1.1, which we rewrite below for convenience.

Theorem 4.1. *Let* (1.2) *be true and* $p \in [1, \infty]$. *Then the spectrum of* $\mathcal{A}_p$ *is given by*

$$\sigma(\mathcal{A}_p) = (-\infty, 0] + \sigma(\mathcal{L}_p). \tag{4.1}$$

In particular, we have either $\sigma(\mathcal{A}_p) = (-\infty, 0] + G$ *or* $\sigma(\mathcal{A}_p) = \{\mu \in \mathbb{C} \,|\, \mathrm{Re}\,\mu \le -\mathrm{tr}(B)/p\}$, *according to* $\sigma(\mathcal{L}_p)$ *being the discrete subgroup* $G = \frac{2\pi i}{\tau}\mathbb{Z}$ *of* $i\mathbb{R}$ *or the whole line* $-\mathrm{tr}(B)/p + i\mathbb{R}$. *Moreover, the semigroup* $(T(t))_{t\ge 0}$ *satisfies the weak spectral mapping theorem*

$$\sigma(T(t)) = \overline{\exp(t\sigma(\mathcal{A}_p))}, \qquad t \ge 0. \tag{4.2}$$

We even have $\sigma(T(t)) \setminus \{0\} = e^{t\sigma(\mathcal{A}_p)}$ *except for the case that* $\sigma(\mathcal{L}_p) = G = \frac{2\pi i}{\tau}\mathbb{Z}$ *and* t/τ *is irrational.*

Proof. Theorem 2.9 shows the equality (4.1) if $\sigma(B) \subset \mathbb{C}_-$ or $\sigma(B) \subset \mathbb{C}_+$. Moreover, by Corollary 2.7 and Proposition 2.8 the inclusion $\sigma(\mathcal{A}_p) \subseteq (-\infty, 0] + \sigma(\mathcal{L}_p)$ always holds. Therefore we only have to prove the other inclusion $(-\infty, 0] + \sigma(\mathcal{L}_p) \subseteq \sigma(\mathcal{A}_p)$ in two remaining cases: one eigenvalue of B has a positive real part or one eigenvalue of B lies on the imaginary axis. Note that these cases may overlap and that the first one includes situations covered by Theorem 2.9. The inclusion $(-\infty, 0] + \sigma(\mathcal{L}_p) \subseteq \sigma(\mathcal{A}_p)$ is established in these two cases in the following two subsections.

To prove the (weak) spectral mapping theorem, we take (4.1) for granted. Let $t > 0$. The spectral inclusion Theorem IV.3.6 of [7] and Corollary 2.7 show that

$$e^{t\sigma(\mathcal{A}_p)} \subseteq \sigma(T(t)) \setminus \{0\} \subseteq \{\mu \in \mathbb{C} \,|\, 0 < |\mu| \le e^{-t\,\mathrm{tr}(B)/p}\} =: B_t.$$

We thus even obtain $\sigma(T(t)) \setminus \{0\} = e^{t\sigma(\mathcal{A}_p)}$ if $\sigma(\mathcal{A}_p) = \{\mu \in \mathbb{C} \,|\, \operatorname{Re}\mu \le -\operatorname{tr}(B)/p\}$. In the other case Proposition 2.3 yields $\sigma(\mathcal{L}_p) = G = \frac{2\pi i}{\tau}\mathbb{Z}$. Now $\operatorname{tr}(B) = 0$. By (4.1) we can now write

$$e^{t\sigma(\mathcal{A}_p)} = \{e^{ta}e^{2\pi imt/\tau} \,|\, a \le 0,\ m \in \mathbb{Z}\} = (0,1] \cdot S_t,$$

with $S_t = \{e^{2\pi imt/\tau} \,|\, m \in \mathbb{Z}\}$. There are two subcases.

First, let t/τ be irrational. Then the set S_t is dense in the unit circle and it follows that $\overline{\exp(t\sigma(\mathcal{A}_p))}$ is equal to $\overline{B_0}$; i.e., (4.2) is true.

Second, let $t/\tau = j/k$ for coprime $j, k \in \mathbb{N}$. Then S_t coincides with the set Γ_k of kth unit roots so that $e^{t\sigma(\mathcal{A}_p)} = (0,1] \cdot \Gamma_k$ On the other hand, we have $S(t)^k = S(j\tau) = I$. As in the proof of Proposition 2.8, we deduce that $T(t)^k = T(kt) = T_{kt}(1)$ for the analytic semigroup $(T_{kt}(s))_{s\ge 0}$ generated by $\operatorname{Tr}(Q_{kt}D^2)$. The spectrum of $T_{kt}(1)$ is thus equal to $[0,1]$ and hence $\sigma(T(t)) \setminus \{0\} = (0,1] \cdot \Gamma_k$ as required. □

4.1 The case $\sigma(B) \cap \mathbb{C}_+ \ne \emptyset$

We show the remaining inclusion in the proof of Theorem 4.1 in the first case.

Proposition 4.2. *Let $\sigma(B) \cap \mathbb{C}_+ \ne \emptyset$. Then $(-\infty, 0] + \sigma(\mathcal{L}_p) \subseteq \sigma(\mathcal{A}_p)$.*

In the proof we use degenerate Ornstein-Uhlenbeck operators depending on different sets of variables, as we explain now. We let $\mathbb{R}^n = \mathbb{R}^k \times \mathbb{R}^m$ and write a point $z \in \mathbb{R}^n$ accordingly as $z = (x, y)$. Let B_1 and B_2 be real $k \times k$ and $m \times m$ matrices, respectively, and Q_2 a real, symmetric and positive semidefinite $m \times m$ matrix. We consider the operators

$$\mathcal{L}^{(1)} = \langle B_1 x, D_x\rangle \quad \text{and} \quad \mathcal{A}^{(2)} = \operatorname{Tr}(Q_2 D^2) + \langle B_2 y, D_y\rangle. \tag{4.3}$$

Here $\mathcal{L}^{(1)}$ is a drift operator on $L^p(\mathbb{R}^k)$ and $\mathcal{A}^{(2)}$ is an Ornstein-Uhlenbeck operator on $L^p(\mathbb{R}^m)$, which is assumed to be hypoelliptic (recall that L^∞ means C_0). Let $(S_1(t))_{t\ge 0}$ and $(T_2(t))_{t\ge 0}$ be the generated semigroups. Then $(S_1(t) \otimes T_2(t))_{t\ge 0}$ acting on $L^p(\mathbb{R}^k) \otimes L^p(\mathbb{R}^m)$ can be extended to a C_0-semigroup on $L^p(\mathbb{R}^n)$, whose generator is the closure $\mathcal{C}_p$ of $\mathcal{C} = \mathcal{L}^{(1)} + \mathcal{A}^{(2)}$ initially defined on $D(\mathcal{L}_p^{(1)}) \otimes D(\mathcal{A}_p^{(2)})$. Since $C_c^\infty(\mathbb{R}^k)$ and $C_c^\infty(\mathbb{R}^m)$ are cores for $\mathcal{L}^{(1)}$ and $\mathcal{A}^{(2)}$, respectively, it follows that $C_c^\infty(\mathbb{R}^n)$ is a core for $\mathcal{C}_p$.

Proof of Proposition 4.2. Let $\lambda = \alpha + i\beta \in \sigma(B)$ with $\alpha > 0$. As explained at the end of Section 3, using a change of variables we can assume that our operator is given by

$$\mathcal{A} = \operatorname{Tr}(Q_0 D^2) + \langle Tx, D\rangle,$$

where T is in the quasi triangular form (3.4), its last block B_l corresponds to λ, and Q_0 is the transformed diffusion matrix. We distinguish between the cases $\beta = 0$ and $\beta \ne 0$. (Below we tacitly assume that $T \ne B_l$ since the easier case $T = B_l$ can be treated analogously.)

Case 1. $\boldsymbol{\beta = 0}$. Denote the nonreal eigenvalues of B by $\{\alpha_1 \pm i\beta_1, \dots, \alpha_k \pm i\beta_k\}$ with $0 \le 2k < n$ and the real ones by $\{\lambda_{2k+1}, \dots, \lambda_n\}$ with $\lambda_n = \alpha > 0$. We write a point in $\mathbb{R}^n$ as $x = (x_1, y_1, \dots, x_k, y_k, w_{2k+1}, \dots, w_n)$. We use a scaling argument in which the variables $z_j = (x_j, y_j)$ relative to conjugated eigenvalues are coupled and which leaves the last variable unscaled. Let $D_{z_j} = (D_{x_j}, D_{y_j})$ for $j = 1, \dots, k$. The scaling operator is defined by

$$I_r u(x) = u\left(\frac{z_1}{r^{\gamma_1}}, \frac{z_2}{r^{\gamma_2}}, \dots, \frac{z_k}{r^{\gamma_k}}, \frac{w_{2k+1}}{r^{\gamma_{2k+1}}}, \dots, \frac{w_{n-1}}{r^{\gamma_{n-1}}}, w_n\right)$$

for $r > 0$ and with $\gamma_1 = 1$ and $\gamma_i > \gamma_j > 0$ for $i < j$. Observe that $\|I_r^{-1}\| = \|I_r\|^{-1}$ on L^p. Let $u \in C_c^\infty$. Computing $I_r^{-1}\mathcal{A}I_r u$, one finds that

$$\lim_{r\to+\infty} I_r^{-1}\mathcal{A}I_r u = \mathcal{C}u \qquad \text{in} \quad L^p,$$

for the limit operator

$$\mathcal{C}u = \nu D_{w_n}^2 u + \lambda_n w_n D_{w_n} u + \sum_{j=1}^{k} \langle B_j z_j, D_{z_j} u\rangle + \sum_{j=2k+1}^{n-1} \lambda_j w_j D_{w_j} u.$$

The constant ν is the component $\langle Q_0 e_n, e_n\rangle$ of Q_0 where $e_n = (0, \dots, 0, 1)$. It is positive, which can be explained as follows. The last row vector in the matrix T is $\lambda_n e_n$. This means that the transpose of T maps e_n to $\lambda_n e_n$. Let X be the one-dimensional subspace spanned by e_n. It is invariant for the transpose of T. Since $\mathcal{A}$ is hypoelliptic, X is not contained in the kernel of Q_0. It follows $Q_0 e_n \neq 0$ and hence $\nu = |Q_0^{1/2} e_n|^2 > 0$.

Note that we can write $\mathcal{C} = \mathcal{L}^{\lim} + \mathcal{A}^{\lim}$ with

$$\mathcal{A}^{\lim} = \nu D_n^2 + \lambda_n w_n D_n, \qquad \mathcal{L}^{\lim} = \sum_{j=1}^{k} \langle B_j z_j, D_{z_j}\rangle + \sum_{j=2k+1}^{n-1} \lambda_j w_j D_{w_j}.$$

We endow $\mathcal{C}$ with the domain described before the proof and call it $\mathcal{C}_p$. We first establish a crucial spectral property of $\mathcal{C}_p$.

Claim. *Every μ with $\operatorname{Re}\mu < -\operatorname{tr}(B)/p$ is an approximate eigenvalue for $\mathcal{C}_p$.*

Since $\lambda_n > 0$, every λ with $\operatorname{Re}\lambda < -\lambda_n/p$ is an eigenvalue of the one dimensional operator $\mathcal{A}_p^{\lim}$ by Theorem 2.9. Theorem 2.2 shows that $\mathcal{L}_p^{\lim}$ possesses the approximate eigenvalue $-c/p$, where

$$c = 2\sum_{j=1}^{k} \alpha_j + \sum_{i=2k+1}^{n-1} \lambda_i = \operatorname{tr}(B) - \lambda_n.$$

Now, fix $\mu \in \mathbb{C}$ with $\operatorname{Re}\mu < -\operatorname{tr}(B)/p$ and set $\lambda = \mu + c/p$. Note that $\operatorname{Re}\lambda < -\lambda_n/p$. Choose an eigenfunction $u_1 = u_1(w_n)$ of $\mathcal{A}_p^{\lim}$ for λ with $\|u_1\|_{L^p(\mathbb{R})} = 1$. Given $\varepsilon > 0$, there is a function $u_2 = u_2(z_1, \dots, z_k, w_{2k+1}, \dots, w_{n-1})$ in $D(\mathcal{L}_p^{\lim})$ with $\|u_2\|_{L^p(\mathbb{R}^{n-1})} = 1$ and $\|\mathcal{L}^{\lim} u_2 + \frac{c}{p} u_2\|_{L^p(\mathbb{R}^{n-1})} \le \varepsilon$. The function $u = u_1 u_2$ thus belongs to $D(\mathcal{C}_p)$, has norm one in L^p and satisfies

$$\mathcal{C}u - \mu u = \big(\mathcal{A}^{\lim} u_1 - \lambda u_1\big) u_2 + \big(\mathcal{L}^{\lim} u_2 + \tfrac{c}{p} u_2\big) u_1 = \big(\mathcal{L}^{\lim} u_2 + \tfrac{c}{p} u_2\big) u_1\,, \tag{4.4}$$

which yields $\|\mathcal{C}u - \mu u\|_p \le \varepsilon$. So the claim is proved.

Take $\lambda_0 \in \rho(\mathcal{A}_p)$. By similarity, λ_0 belongs to $\rho(I_r^{-1}\mathcal{A}I_r)$ with resolvent $R(\lambda_0, I_r^{-1}\mathcal{A}_p I_r) = I_r^{-1} R(\lambda_0, \mathcal{A}_p) I_r$ for all $r > 0$. It follows $\|R(\lambda_0, I_r^{-1}\mathcal{A}_p I_r)\| \le \|R(\lambda_0, \mathcal{A}_p\| =: C$ and

$$\|u\|_p = \|R(\lambda_0, I_r^{-1}\mathcal{A}_p I_r)(\lambda_0 - I_r^{-1}\mathcal{A}I_r)u\|_p \le C\,\|(\lambda_0 - I_r^{-1}\mathcal{A}I_r)u\|_p \tag{4.5}$$

for $u \in C_c^\infty$. Letting $r \to +\infty$, we infer $\|u\|_p \le C\,\|(\lambda_0 - \mathcal{C})u\|_p$. Since C_c^∞ is a core for $\mathcal{C}_p$, this shows that λ_0 cannot be an approximate eigenvalue of $\mathcal{C}_p$, and hence $\operatorname{Re}\lambda_0 \ge -\operatorname{tr}(B)/p$ by the claim. This means that $(-\infty, 0] + \sigma(\mathcal{L}_p)$ is contained in $\sigma(\mathcal{A}_p)$.

Case 2. $\boldsymbol{\beta \neq 0}$. We rearrange the blocks in (3.4) such that the first blocks contain the real eigenvalues $\lambda_1, \dots, \lambda_k$ with $0 \le k < n$ and the other blocks contain the complex ones

$\alpha_{k+1} \pm i\beta_{k+1}, \ldots, \alpha_{k+m} \pm i\beta_{k+m}$ for $n = k + 2m$, where $\alpha_{k+m} = \alpha > 0$ and $\beta_{k+m} = \beta \neq 0$. As a consequence, a point of $\mathbb{R}^n$ is denoted by $x = (w_1, w_2, \ldots, w_k, z_{k+1}, \ldots, z_{k+m})$ with $z_j = (x_j, y_j)$. The scaling operator is now defined by

$$J_r u(x) = u\left(\frac{w_1}{r^{\gamma_1}}, \frac{w_2}{r^{\gamma_2}}, \ldots, \frac{w_k}{r^{\gamma_k}}, \frac{z_{k+1}}{r^{\gamma_{k+1}}}, \ldots, \frac{z_{k+m-1}}{r^{\gamma_{k+m-1}}}, z_{k+m}\right) \tag{4.6}$$

with $\gamma_1 = 1$ and $\gamma_i > \gamma_j > 0$ for $i < j$. For every $u \in C_c^\infty$ we have

$$\lim_{r\to+\infty} J_r^{-1} \mathcal{A} J_r u = \mathcal{C}u \qquad \text{in } L^p,$$

where the limit operator is given by

$$\begin{aligned} \mathcal{C}u = {} & \mathrm{Tr}(Q_0^\dagger D_{k+m}^2 u) + \langle B_{k+m} z_{k+m}, D_{z_{k+m}} u\rangle \\ & + \sum_{j=1}^{k} \lambda_j w_j D_{w_j} u + \sum_{j=1}^{m-1} \langle B_{k+j} z_{k+j}, D_{z_{k+j}} u\rangle. \end{aligned} \tag{4.7}$$

Here $Q_0^\dagger$ is the lower right 2×2 submatrix of Q_0.

As before we introduce $\mathcal{C}_p$ and claim that the open half-plane $\{\mu \in \mathbb{C} \mid \mathrm{Re}\,\mu < -\mathrm{tr}(B)/p\}$ is contained in its approximate spectrum.

To prove the claim, we split $\mathcal{C}$ as the sum $\mathcal{A}^{\lim} + \mathcal{L}^{\lim}$ for the Ornstein-Uhlenbeck operator

$$\mathcal{A}^{\lim} = \mathrm{Tr}(Q_0^\dagger D_{k+m}^2) + \langle B_{k+m} z_{k+m}, D_{z_{k+m}}\rangle$$

in the last two variables and the drift operator

$$\mathcal{L}^{\lim} = \sum_{j=1}^{k} \lambda_j w_j D_{w_j} + \sum_{j=1}^{m-1} \langle B_{k+j} z_{k+j}, D_{z_{k+j}}\rangle$$

acting in the remaining variables.

We show that $\mathcal{A}^{\lim}$ is hypoelliptic by verifying (1.2). Let Y be a real subspace of $\mathbb{R}^2$ which is invariant for B_{k+m}^T. Suppose that $\dim Y = 1$. Then there would exist a real eigenvalue for B_{k+m}^T, but this is not the case as $\sigma(B_{k+m}^T) = \{\alpha \pm i\beta\}$. We thus have either $Y = \{0\}$ or $Y = \mathbb{R}^2$. Suppose that $\mathbb{R}^2 \subseteq \ker(Q_0^\dagger)$. In this case the real subspace of $\mathbb{R}^n$ spanned by $e_{n-1} = (0, \ldots, 0, 1, 0)$ and $e_n = (0, \ldots, 0, 1)$ would be invariant for the transpose of the drift matrix T and it would be contained in $\ker(Q_0)$. This contradicts the hypoellipticity of $\mathcal{A}$.

Since $\alpha_{k+m} > 0$, by Theorem 2.9 every λ with $\mathrm{Re}\,\lambda < -2\alpha_{k+m}/p$ is an eigenvalue of $\mathcal{A}_p^{\lim}$. Moreover, Theorem 2.2 yields that $\sigma_{ap}(\mathcal{L}_p^{\lim})$ contains the number $-c/p$ with

$$c = \sum_{j=1}^{k} \lambda_j + \sum_{j=1}^{m-1} 2\alpha_{j+k}.$$

Take $\mu \in \mathbb{C}$ with $\mathrm{Re}\,\mu < -\mathrm{tr}(B)/p$ and set $\lambda = \mu + c/p$. Take an eigenfunction $u_1 = u_1(x_{k+m}, y_{k+m})$ of $\mathcal{A}_p^{\lim}$ for λ with $\|u_1\|_{L^p(\mathbb{R}^2)} = 1$. Given $\varepsilon > 0$, we have a function $u_2 = u_2(w_1, \ldots, w_k, z_{k+1}, \ldots, z_{k+m-1})$ in $D(\mathcal{L}_p^{\lim})$ satisfying $\|u_2\|_{L^p(\mathbb{R}^{n-2})} = 1$ and $\|\mathcal{L}^{\lim} u_2 + \frac{c}{p} u_2\|_{L^p(\mathbb{R}^{n-2})} \leq \varepsilon$. As in (4.4), $u = u_1 u_2$ is an approximate eigenfunction for $\mathcal{C}_p$ with approximate eigenvalue μ. We can then proceed as at the end of Case 1, see (4.5). $\square$

4.2 The case $\sigma(B) \cap i\mathbb{R} \neq \emptyset$

To deal with imaginary eigenvalues of B, we need a second type of transformation. We introduce an isometry $S : L^p \to L^p$ by

$$Su(x) = e^{is\phi(x)}u(x), \tag{4.8}$$

where $s \in \mathbb{R}$ and the function $\phi : \mathbb{R}^n \to \mathbb{R}$ is chosen below. For $u \in C_c^\infty$, say, the operator $\mathcal{A}$ given by (1.1) is transformed into

$$S^{-1}\mathcal{A}Su(x) = \mathcal{A}u - s^2\langle QD\phi, D\phi\rangle u + 2is\langle QD\phi, Du\rangle + is\,\mathrm{Tr}(QD^2\phi)u + is\langle Bx, D\phi\rangle u. \tag{4.9}$$

Let $\lambda \in \sigma(B) \cap i\mathbb{R}$. Then we have either $\lambda = 0$ or $\lambda = i\beta \neq 0$. The next two propositions show the spectral inclusion needed for Theorem 4.1 separately for these two cases.

Proposition 4.3. *Let $0 \in \sigma(B)$. Then $(-\infty, 0] + \sigma(\mathcal{L}_p) \subseteq \sigma(\mathcal{A}_p)$.*

Proof. In the proof we write $\mathcal{A}$ for $\mathcal{A}_p$ and similarly for the other operators involved. Observe that the kernel of B^T is a nontrivial subspace which is invariant for B^T. Condition (1.2) thus yields a vector $\xi \in \ker(B^T)$ with $Q\xi \neq 0$. Then $\langle Q\xi, \xi\rangle = |Q^{1/2}\xi|^2 \neq 0$. We set $\phi(x) = \xi \cdot x$ for $x \in \mathbb{R}^n$. Equation (4.9) then becomes

$$S^{-1}\mathcal{A}Su(x) = \mathcal{A}u - s^2\langle Q\xi, \xi\rangle u + 2is\langle Q\xi, Du\rangle + is\langle x, B^T\xi\rangle u = \tilde{\mathcal{A}}u - s^2\langle Q\xi, \xi\rangle u \tag{4.10}$$

where we have defined $\tilde{\mathcal{A}}u = \mathcal{A}u + 2is\langle Q\xi, Du\rangle$ and used $B^T\xi = 0$. Let $k \in \mathbb{N}$ and the isometry $V_k : L^p \to L^p$ be given by

$$V_k u(x) = k^{-n/p}u(k^{-1}x). \tag{4.11}$$

For $u \in C_c^\infty$, we compute

$$V_k^{-1}\tilde{\mathcal{A}}V_k u = k^{-2}\mathrm{Tr}(QD^2u) + \langle Bx, Du\rangle + k^{-1}2is\langle Q\xi, Du\rangle \;\longrightarrow\; \mathcal{L}u = \langle Bx, Du\rangle,$$

as $k \to +\infty$. Set $\tilde{\mathcal{A}}_k = V_k^{-1}\tilde{\mathcal{A}}V_k$. Then $\rho(\tilde{\mathcal{A}}_k) = \rho(\tilde{\mathcal{A}})$ by similarity, where we omit the subscript p. We want to show the inclusion $\sigma(\mathcal{L}) \subseteq \sigma(\tilde{\mathcal{A}})$, for which we need the next fact.

Claim. Let $\lambda \in \rho(\tilde{\mathcal{A}}) \cap \rho(\mathcal{L})$ and $f \in L^p$. We then obtain

$$R(\lambda, \tilde{\mathcal{A}}_k)f \to R(\lambda, \mathcal{L})f \quad \text{in } L^p \qquad \text{as } k \to \infty. \tag{4.12}$$

Since C_c^∞ is a core of $(\mathcal{L}, D(\mathcal{L}_p))$ by Proposition 2.1, it suffices to prove the convergence on the dense subspace $(\lambda - \mathcal{L})C_c^\infty$. Let $f = \lambda u - \mathcal{L}u$ for some $u \in C_c^\infty$. Using the identity

$$R(\lambda, \tilde{\mathcal{A}}_k)f - R(\lambda, \mathcal{L})f = R(\lambda, \tilde{\mathcal{A}}_k)(\mathcal{L} - \tilde{\mathcal{A}}_k)R(\lambda, \mathcal{L})f$$

we deduce

$$\|R(\lambda, \tilde{\mathcal{A}}_k)f - R(\lambda, \mathcal{L})f\|_p \le \|R(\lambda, \tilde{\mathcal{A}}_k)\|\,\|\mathcal{L}u - \tilde{\mathcal{A}}_k u\|_p \le \|R(\lambda, \tilde{\mathcal{A}})\|\,\|\mathcal{L}u - \tilde{\mathcal{A}}_k u\|_p$$

and the claim follows.

Now, let $\lambda_0 \in \sigma(\mathcal{L})$. Suppose that $\lambda_0 \in \rho(\tilde{\mathcal{A}})$. Then there exists a radius $r > 0$ such that $\lambda \in \rho(\tilde{\mathcal{A}}) = \rho(\tilde{\mathcal{A}}_k)$ whenever $|\lambda - \lambda_0| < r$. Take λ with $|\lambda - \lambda_0| < r$ and $\mathrm{Re}\,\lambda > \mathrm{Re}\,\lambda_0$. Then λ also belongs to $\rho(\mathcal{L})$ by Theorem 2.2. The formula (4.12) thus yields

$$\|R(\lambda, \mathcal{L})f\|_p \le \liminf_{k\to\infty} \|R(\lambda, \tilde{\mathcal{A}}_k)f\|_p \le \|R(\lambda, \tilde{\mathcal{A}})\|\,\|f\|_p.$$

for every $f \in L^p$. In the limit $\lambda \to \lambda_0$ the left-hand side blows up, whereas the right-hand side remains bounded. By this contradiction, λ_0 belongs to $\sigma(\tilde{\mathcal{A}})$ and consequently $\lambda_0 - s^2\langle Q\xi, \xi\rangle$ to $\sigma(\mathcal{A})$, see (4.10). As $s \in \mathbb{R}$ is arbitrary, we conclude that $\sigma(\mathcal{L}) + (-\infty, 0] \subseteq \sigma(\mathcal{A})$. □

We next treat the remaining case.

Proposition 4.4. *Let $\beta \neq 0$ and $i\beta \in \sigma(B)$, then $(-\infty, 0] + \sigma(\mathcal{L}_p) \subseteq \sigma(\mathcal{A}_p)$.*

In order to show this proposition, we proceed as in Case 2 of the proof of Proposition 4.2 obtaining the same limit operator $\mathcal{C} = \mathcal{A}^{\lim} + \mathcal{L}^{\lim}$, see (4.7). But now we cannot use Theorem 2.9 to determine the spectrum of $\mathcal{A}^{\lim}$, since the 2×2 drift matrix of $\mathcal{A}^{\lim}$ has the purely imaginary eigenvalues $\pm i\beta$. Instead we directly compute the spectrum of $\mathcal{A}^{\lim}$. We start with a first-order operator that will appear in a scaling limit.

Lemma 4.5. *Let $b, s, \mu_1, \mu_2 \in \mathbb{R}$ and set $\mathcal{T}_\infty u = bx_2 D_1 u - bx_1 D_2 u - s^2\big(\mu_1 \frac{x_1^2}{|x|^2} + \mu_2 \frac{x_2^2}{|x|^2}\big)u$. Let $\mathcal{T}_{\infty,p}$ be the realization of $\mathcal{T}_\infty$ in $L^p(\mathbb{R}^2)$ endowed with domain $D(\mathcal{T}_\infty) = \{u \in L^p(\mathbb{R}^2) \,|\, \mathcal{T}_\infty u \in L^p(\mathbb{R}^2)\}$, where $\mathcal{T}_\infty u$ is understood in the sense of distributions. Then, for every $m \in \mathbb{Z}$, the number $imb - s^2(\mu_1 + \mu_2)/2$ is an eigenvalue of $\mathcal{T}_{\infty,p}$ possessing an eigenfunction u in $C_c^\infty(\mathbb{R}^2 \setminus \{0\})$.*

Proof. In polar coordinates (ρ, θ), our operator is expressed by

$$\mathcal{T}_\infty u = -b\partial_\theta u - s^2(\mu_1 \cos^2\theta + \mu_2 \sin^2\theta)u.$$

Let $\varphi \in C_c^\infty(0, \infty)$ and $m \in \mathbb{Z}$. Set $u(x) = \varphi(|x|)e^{im\theta}e^{-s^2(\mu_1-\mu_2)\sin(2\theta)/(4b)}$ for $x \in \mathbb{R}^2$. Then u belongs to $C_c^\infty(\mathbb{R}^2 \setminus \{0\})$ and straightforward computations show that $\mathcal{T}_\infty u = \lambda u$ with $\lambda = imb - s^2(\mu_1 + \mu_2)/2$. □

Lemma 4.6. *Let $\mathcal{A}^\diamondsuit$ be a hypoelliptic Ornstein-Uhlenbeck operator on $\mathbb{R}^2$ whose drift matrix $B^\diamondsuit$ has the eigenvalues $\pm i\beta$ for $\beta \in \mathbb{R} \setminus \{0\}$. Then $(-\infty, 0] + i\beta\mathbb{Z} = \sigma_{ap}(\mathcal{A}_p^\diamondsuit) = \sigma(\mathcal{A}_p^\diamondsuit)$.*

Proof. We divide the proof in four steps.
1) Put $\mathcal{A}^\diamondsuit$ in a canonical form. Let μ_1 and μ_2 be the two nonnegative eigenvalues of the diffusion matrix $Q^\diamondsuit$ of $A^\diamondsuit$. There is an invertible matrix $M_1 \in \mathbb{R}^{2\times 2}$ such that

$$M_1 B^\diamondsuit M_1^{-1} = \begin{pmatrix} 0 & \beta \\ -\beta & 0 \end{pmatrix}.$$

Then take an orthogonal $U_2 \in \mathbb{R}^{2\times 2}$ such that $U_2(M_1 Q^\diamondsuit M_1^T)U_2^T = D$ for the diagonal matrix D with diagonal elements μ_1 and μ_2. Since U_2 is 2×2 orthogonal, we obtain

$$U_2 \begin{pmatrix} 0 & \beta \\ -\beta & 0 \end{pmatrix} U_2^T = \begin{pmatrix} 0 & b \\ -b & 0 \end{pmatrix} =: B^\circ,$$

where $b = \pm\beta$. The change of variables (3.3) with $M = U_2 M_1$ thus yields

$$\mathcal{A}^\circ = \Phi_M \mathcal{A}^\diamondsuit \Phi_M^{-1} = \mu_1 D_{11}u + \mu_2 D_{22}u + bx_2 D_1 u - bx_1 D_2 u.$$

with $D(\mathcal{A}_p^\circ) = \Phi_M D(\mathcal{A}_p^\diamondsuit)$.

We observe that there are two possible cases: either μ_1 and μ_2 are both positive, or one of them is positive and the other one zero. In the first case $\mathcal{A}^\circ$ is a nondegenerate Ornstein-Uhlenbeck operator, in the second one it is a degenerate hypoelliptic operator.

2) Scale $\mathcal{A}^\circ$ by the isometry (4.8). We now set $\phi(x) = |x|$ for all $x = (x_1, x_2) \in \mathbb{R}^2$ in (4.8). Observe that $D\phi(x) = \frac{1}{|x|}x$ and $\langle B^\circ x, D\phi\rangle = 0$. For $u \in C_c^\infty(\mathbb{R}^2 \setminus \{0\})$ and $s \in \mathbb{R}$ the formula (4.9) thus yields

$$S^{-1}\mathcal{A}^\circ Su(x) = \mathcal{A}^\circ u - s^2\left(\mu_1\frac{x_1^2}{|x|^2}+\mu_2\frac{x_2^2}{|x|^2}\right)u + 2is\left(\mu_1\frac{x_1}{|x|}D_1u+\mu_2\frac{x_2}{|x|}D_2u\right)$$
$$+\, is\left(\mu_1\frac{x_2^2}{|x|^3}+\mu_2\frac{x_1^2}{|x|^3}\right)u =: \mathcal{T}u.$$

By similarity, it is enough to treat $\mathcal{T}$.

3) Show that $i\beta\mathbb{Z}+(-\infty,0]\subseteq\sigma(\mathcal{T}_p)=\sigma(\mathcal{A}_p^\diamondsuit)$. We scale the operator $\mathcal{T}$ through the isometries V_k in (4.11), obtaining

$$V_k^{-1}\mathcal{T}V_ku = \frac{1}{k^2}\mu_1D_{11}u+\frac{1}{k^2}\mu_2D_{22}u + bx_2D_1u - bx_1D_2u - s^2\left(\mu_1\frac{x_1^2}{|x|^2}+\mu_2\frac{x_2^2}{|x|^2}\right)u$$
$$+\,\frac{1}{k}2is\left(\mu_1\frac{x_1}{|x|}D_1u+\mu_2\frac{x_2}{|x|}D_2u\right)+\frac{1}{k}is\left(\mu_1\frac{x_2^2}{|x|^3}+\mu_2\frac{x_1^2}{|x|^3}\right)u.$$

Set $\mathcal{T}_k = V_k^{-1}\mathcal{T}V_k$. With the limit operator $\mathcal{T}_\infty$ from Lemma 4.5, it follows

$$\mathcal{T}_ku \;\longrightarrow\; \mathcal{T}_\infty u = bx_2D_1u - bx_1D_2u - s^2\left(\mu_1\frac{x_1^2}{|x|^2}+\mu_2\frac{x_2^2}{|x|^2}\right)u$$

in L^p as $k\to\infty$, for every $u\in C_c^\infty(\mathbb{R}^2\setminus\{0\})$.

We now argue as in the proof of Proposition 4.2. Take $\lambda_0\in\rho(\mathcal{T}_p)$. By similarity, we have $\lambda_0\in\rho(\mathcal{T}_k)$ and $\|R(\lambda_0,\mathcal{T}_k)\|\le C$ for every $k\in\mathbb{N}$. For $u\in C_c^\infty(\mathbb{R}^2\setminus\{0\})$ we derive $\|u\|_p\le C\,\|(\lambda_0-\mathcal{T}_k)u\|_p$, and thus $\|u\|_p\le C\,\|(\lambda_0-\mathcal{T}_\infty)u\|_p$ letting $k\to+\infty$. Recalling that $b=\pm\beta$, Lemma 4.5 implies that $\lambda_0\notin i\beta\mathbb{Z}-s^2(\mu_1+\mu_2)/2$ for all $s\in\mathbb{R}$. We have this shown the inclusion $i\beta\mathbb{Z}+(-\infty,0]\subseteq\sigma(\mathcal{T}_p)=\sigma(\mathcal{A}_p^\diamondsuit)$.

4) Compute the spectrum of $\mathcal{A}_p^\diamondsuit$. Theorem 2.2 (d) shows that $i\beta\mathbb{Z}$ is the spectrum of the drift operator $\mathcal{L}^\diamondsuit=\langle B^\diamondsuit x, D\rangle$. From Proposition 2.8 we deduce $\sigma(\mathcal{A}_p^\diamondsuit)\subseteq(-\infty,0]+i\beta\mathbb{Z}$ and hence $\sigma(\mathcal{A}_p^\diamondsuit)=i\beta\mathbb{Z}+(-\infty,0]$ by step 3). In particular, $\sigma(\mathcal{A}_p^\diamondsuit)$ coincides with its topological boundary so that $\sigma(\mathcal{A}_p^\diamondsuit)=\sigma_{ap}(\mathcal{A}_p^\diamondsuit)$. □

Proof of Proposition 4.4. As already pointed out, we proceed as in Case 2 of the proof of Proposition 4.2. The operator $\mathcal{A}$ thus has the form $\mathcal{A}=\mathrm{Tr}(Q_0D^2)+\langle Tx,D\rangle$ with T as in (3.4). As after (4.6), the functions $J_r^{-1}\mathcal{A}J_ru$ tend to $\mathcal{C}u$ in L^p as $r\to+\infty$ for $u\in C_c^\infty$, where $\mathcal{C}=\mathcal{A}^{\lim}+\mathcal{L}^{\lim}$ is defined in (4.7) and it is split into the same operators $\mathcal{A}^{\lim}$ and $\mathcal{L}^{\lim}$. In particular, $\mathcal{A}^{\lim}$ is hypoelliptic. Lemma 4.6 yields the spectral identity $\sigma(\mathcal{A}_p^{\lim})=\sigma_{ap}(\mathcal{A}_p^{\lim})=(-\infty,0]+i\beta\mathbb{Z}$.

We next want to show the equality $\sigma(\mathcal{L}_p^{\lim})+i\beta\mathbb{Z}=\sigma(\mathcal{L}_p)$. Let $\bar{B}$ denote the coefficient matrix of $\mathcal{L}^{\lim}$. Observe that it is diagonalizable since it has $n-2$ eigenvalues (counted with multiplicities) and that $\sigma(B)=\sigma(\bar{B})\cup\{\pm i\beta\}$. Hence, case (b) of Theorem 2.2 does not occur for $\mathcal{L}^{\lim}$. Let $\mathcal{L}^{\lim}$ fall under cases (a) or (c) of Theorem 2.2 (so that $\mathcal{L}$ cannot fall under case (d)). Theorem 2.2 then leads to

$$\sigma(\mathcal{L}_p^{\lim}) = -\mathrm{tr}(\bar{B})/p+i\mathbb{R} = -\mathrm{tr}(B)/p+i\mathbb{R}.$$

The asserted equality thus follows from Theorem 2.2. In case (d), Theorem 2.2 and Proposition 2.3 yield

$$\sigma(\mathcal{L}_p^{\lim}) = \{i(n_1\sigma_1+\cdots+n_{m-1}\sigma_{m-1})\,|\,(n_1,\cdots,n_{m-1})\in\mathbb{Z}^{m-1}\}.$$

If β/σ_1 is rational, we infer from these results

$$\begin{aligned}\sigma(\mathcal{L}_p) &= \{i(n_1\sigma_1 + \cdots + n_m\beta) \,|\, (n_1, \cdots, n_m) \in \mathbb{Z}^m\} \\ &= \{i(n_1\sigma_1 + \cdots + n_{m-1}\sigma_{m-1}) \,|\, (n_1, \cdots, n_{m-1}) \in \mathbb{Z}^{m-1}\} + i\beta\mathbb{Z} \\ &= \sigma(\mathcal{L}^{\lim}) + i\beta\mathbb{Z}.\end{aligned}$$

Otherwise, it follows $\sigma(\mathcal{L}_p) = i\mathbb{R} = \sigma(\mathcal{L}^{\lim}) + i\beta\mathbb{R}$ as well.

Observe that also $\sigma(\mathcal{L}_p^{\lim}) = \sigma_{ap}(\mathcal{L}_p^{\lim})$. Take $\lambda_1 \in \sigma(\mathcal{A}_p^{\lim})$ and $\lambda_2 \in \sigma(\mathcal{L}_p^{\lim})$. As in (4.4), we check that $\mu = \lambda_1 + \lambda_2$ is an approximate eigenvalue for $\mathcal{C}_p$; i.e., $(-\infty, 0] + i\beta\mathbb{Z} + \sigma(\mathcal{L}^{\lim}) = (-\infty, 0] + \sigma(\mathcal{L}_p)$ is contained in $\sigma_{ap}(\mathcal{C}_p)$. Arguing as in (4.5), we finally see that $\sigma_{ap}(\mathcal{C}_p)$ is a subset of $\sigma(\mathcal{A}_p)$. □

Propositions 4.2, 4.3 and 4.4 conclude the proof of Theorem 4.1.

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