# H 1 - L 1 boundedness of Riesz transforms on Riemannian manifolds and on graphs 

Emmanuel Russ

## To cite this version:

Emmanuel Russ. H 1 - L 1 boundedness of Riesz transforms on Riemannian manifolds and on graphs. Potential Analysis, 2001, 14, pp.301-330. hal-01617991

## HAL Id: hal-01617991 <br> https://hal.science/hal-01617991

Submitted on 17 Oct 2017

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire HAL, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

# $H^{1}-L^{1}$ boundedness of Riesz transforms on Riemannian manifolds and on graphs <br> Emmanuel Russ <br> Université de Cergy-Pontoise <br> 2 avenue Adolphe-Chauvin Pontoise <br> 95302 CERGY-PONTOISE Cedex <br> email: russ@u-cergy.fr <br> 11/12/99 


#### Abstract

We prove that the Riesz transforms are bounded from $H^{1}$ to $L^{1}$ on complete Riemannian manifolds and on graphs with the doubling property and the Poincaré inequality.

AMS Subject Classification (1991): 42B20, 42B30, 58G11. Key words: Riesz transforms, heat kernel, Markov kernel, $H_{a t}^{1}$, Hörmander integral condition.


## Contents

I Introduction 2

II Preliminaries 3

III The case of Riemannian manifolds 5
1 Statement of the main result 5
2 Kernel estimates 6
$3 H^{1}-L^{1}$ boundedness 9

IV The case of Riemannian manifolds: a local theorem 11
1 Statement of the main result 11
2 Kernel estimates 12
$3 H^{1, l o c}-L^{1}$ boundedness 13

V The case of graphs 15
1 Statement of the main result 15

## Part I

## Introduction

In [6], Coulhon and Duong showed that Riesz transforms on manifolds with the doubling property and a ondiagonal upper bound for the heat kernel are $L^{p}$-bounded for $1<p \leq 2$. The corresponding discrete result, namely that Riesz transforms are $L^{p}$-bounded on graphs with the doubling property and a on-diagonal upper bound of the Markov kernel, is shown in [13]. In both cases, the proofs go through the $L^{1}$ case. More precisely, it is shown that the Riesz transforms are bounded from $L^{1}$ to $L^{1, \infty}$, which gives the result by interpolation between $L^{1}$ and $L^{2}$.

In the context of those two papers, it is not clear whether the Riesz transforms are bounded from $H^{1}$ to $L^{1}$.
Concerning the $H^{1}-L^{1}$ boundedness, a positive result is that, on manifolds with nonnegative Ricci curvature, the Riesz transforms are $H^{1}-L^{1}$ bounded. This is shown by Bakry in [3] with a probabilistic definition for $H^{1}$, and by Cheng and Luo in [4], who consider the maximal $H^{1}$ space, defined by means of the heat kernel. Cheng and Luo strongly use the assumption about the Ricci curvature to get pointwise estimates about the heat kernel and show that the Riesz transforms are Calderon-Zygmund operators. They also prove that $H_{a t}^{1}$, $H_{\text {max }}^{1}$ and $H_{P}^{1}$ (the probabilistic space considered by Bakry) coincide.

The issue of the $H^{1}-H^{1}$ boundedness of Riesz transforms has been investigated in $\mathbb{R}^{n}$. In [15], p.232, E. M. Stein proves that the Riesz transforms on $\mathbb{R}^{n}$ are $H^{1}-H^{1}$ bounded. In [1], P. Auscher and P. Tchamitchian show that the Riesz transform associated to an operator of the form $-\operatorname{div}(\mathrm{A} \nabla)$ where $A: \mathbb{R}^{n} \rightarrow M_{n}(\mathbf{C})$ is a uniformly elliptic operator, is $H^{1}-H^{1}$ bounded (Chapter 4, Proposition 10).

In the present paper, we prove the $H^{1}-L^{1}$ boundedness in a geometric setting. Namely, we prove that Riesz transforms are $H^{1}-L^{1}$ bounded on Riemannian manifolds and $H^{1}-L^{1}$ bounded on graphs satisfying the doubling property and the Poincaré inequality. The result for manifolds encompasses Cheng and Luo's result, since, on complete Riemannian manifolds with non-negative Ricci curvature, the doubling property and the Poincaré inequality hold.

The basic fact used in the proof is the following result. Let $(X, d, \mu)$ be a space of homogeneous type, and $T$ be a bounded linear operator on $L^{2}(X)$. Assume that there exists a measurable function $k(x, y)$ (a kernel) such that, for any function $f$ with compact support and almost all $x$ outside the support of $f$,

$$
T f(x)=\int k(x, y) f(y) d \mu(y)
$$

If there exist two constants $C$ and $\delta>1$ such that, for any $y, y_{0} \in X$,

$$
\begin{equation*}
\int_{d(x, y) \geq \delta d\left(y_{0}, y\right)}\left|k(x, y)-k\left(x, y_{0}\right)\right| d \mu(x) \leq C \tag{1}
\end{equation*}
$$

then $T$ is $H_{a t}^{1}-L^{1}$ bounded. The condition (1) is called the Hörmander integral condition.
Since the Riesz transforms are $L^{2}$-bounded and are given by a kernel $k(x, y)$, it will be sufficient to show that $k$ satisfies the Hörmander integral condition (1). The main result used to prove that is the Hölder regularity for solutions of the heat equation, which is a consequence of the parabolic Harnack principle, shown by L. Saloff-Coste in [14] in the case of manifolds, and by T. Delmotte in [8] in the case of graphs. Thus, we get that the Riesz transforms map continuously $H^{1}$ into $L^{1}$.

The paper is made up as follows. First, we prove the $H^{1}-L^{1}$ boundedness of Riesz transforms on complete Riemannian manifolds with the doubling property and the Poincaré inequality, which generalizes Bakry's and Chen and Luo's results.

Then, we give a local version of this result.
Finally, we prove the $H^{1}-L^{1}$ boundedness of Riesz transforms on graphs with the doubling property and the Poincaré inequality. The strategy is similar but the discrete setting creates some additional technical difficulties.

I thank P. Auscher, T. Coulhon, X. T. Duong, E. M. Ouhabaz and F. Ricci for useful conversations and advice.

## Part II

## Preliminaries

Let $X$ be a set equipped with a distance $d$ and a positive measure $\mu$. For $x \in X$ and $r>0$, denote by $B(x, r)$ the open ball centered at $x$ and of radius $r$ and define $V(x, r)=\mu(B(x, r))$. Assume that each ball has finite measure. Assume also that $\mu$ has the doubling property, which means that there exists $C>0$ such that, for any $x \in X$ and $r>0$,

$$
V(x, 2 r) \leq C V(x, r)
$$

Such a space is called a space of homogeneous type.
An atom $a$ on $X$ is a function $a: X \rightarrow \mathbb{R}$ supported in a ball $B$ and satisfying:

$$
\begin{align*}
& \int a(x) d \mu(x)=0 \\
& \|a\|_{\infty} \leq \frac{1}{V(B)} \tag{2}
\end{align*}
$$

A function $f: X \rightarrow \mathbb{R}$ is said to belong to $H_{a t}^{1}$ if there exist a sequence $\left(\lambda_{n}\right)_{n \in \mathbb{N}} \in l^{1}$ and a sequence of atoms $\left(a_{n}\right)_{n \in \mathbb{N}}$ such that

$$
f=\sum_{n} \lambda_{n} a_{n}
$$

where the convergence is to be understood in the $L^{1}$ sense. When $f \in H_{a t}^{1}$, set

$$
\|f\|_{H_{a t}^{1}}=\inf \sum_{n}\left|\lambda_{n}\right|
$$

the infimum being taken over all such decompositions of $f$.
Let $T$ be a bounded linear operator on $L^{2}(X)$. Assume that this operator is given by a kernel $k(x, y)$, which means that there exists a measurable function $k$ on $X \times X$ such that, for any function $f$ with compact support and almost every $x \in X$ outside the support of $f$,

$$
T f(x)=\int k(x, y) f(y) d \mu(y)
$$

One says that $k$ satisfies the integral Hörmander condition if there exists $C>0$ and $\delta>1$ such that, for any $y$ and $y_{0} \in X$,

$$
\int_{d(x, y) \geq \delta d\left(y_{0}, y\right)}\left|k(x, y)-k\left(x, y_{0}\right)\right| d \mu(x) \leq C
$$

Then the following result holds:
Theorem 1 Let $(X, d, \mu)$ be a space of homogeneous type and $T$ a bounded linear operator on $L^{2}(X)$ given by a kernel $k$ satisfying the integral Hörmander condition. Then there exists a constant $C>0$ such that, for any atom a on $X,\|T a\|_{1} \leq C$. Hence, $T$ can be extended to a bounded operator from $H_{a t}^{1}(X)$ to $L^{1}(X)$.

For a proof, see [5], p. 599.
When $f$ is a function in $L_{l o c}^{1}(X)$ and $B$ is a ball of $X$, define

$$
f_{B}=\frac{1}{V(B)} \int f(x) d \mu(x)
$$

Say that $f \in L_{\text {loc }}^{1}(X)$ belongs to $B M O(X)$ if

$$
\sup _{B} \frac{1}{V(B)} \int_{B}\left|f(x)-f_{B}\right| d \mu(x)<\infty
$$

where the supremum is taken over all the balls $B$ of $X$, and, if it is the case, set

$$
\|f\|_{B M O}=\sup _{B} \frac{1}{V(B)} \int_{B}\left|f(x)-f_{B}\right| d \mu(x)
$$

An important property of $B M O$ functions, which will be used later, is the fact that there exists $C>0$ such that, for any $f \in B M O(X)$ and any ball $B$ of $X$,

$$
\begin{equation*}
\frac{1}{V(B)} \int_{B}\left|f(x)-f_{B}\right|^{2} d \mu(x) \leq C\|f\|_{B M O}^{2} \tag{3}
\end{equation*}
$$

As a consequence, there exists $C>0$ such that, for any $f \in B M O(X)$, any ball $B$ of $X$ and any integer $k \geq 0$,

$$
\begin{equation*}
\frac{1}{V\left(2^{k} B\right)} \int_{2^{k} B}\left|f(x)-f_{B}\right|^{2} d \mu(x) \leq C(k+1)^{2}\|f\|_{B M O}^{2} \tag{4}
\end{equation*}
$$

Actually, (3) is equivalent to the definition of $B M O$. For a proof of those facts, see, for instance, [5], Theorem B. Once (3) is proved, it is easy to deduce (4). Indeed, consider the space $2^{k} B$ equipped with the measure $\frac{1}{V\left(2^{k} B\right)} \mu$ and write that

$$
\begin{aligned}
\left\|f-f_{B}\right\|_{2} & \leq \sum_{i=0}^{k-1}\left\|f_{2^{i+1} B}-f_{2^{i} B}\right\|_{2}+\left\|f-f_{2^{k} B}\right\| \\
& \leq C k\|f\|_{B M O}+C\|f\|_{B M O} \\
& =C(k+1)\|f\|_{B M O}
\end{aligned}
$$

In the second line, the first term follows from the very definition of $B M O$, the second from (3). Thus, (4) is proved.

Define $V M O$ as being the closure of $C_{0}(X)$ (the space of all continuous functions on $X$ with compact support) in $B M O$. Then, the following statement is true (see [5], Theorem 4.1, p. 638):
Theorem 2 The dual of VMO is $H_{a t}^{1}$. More precisely, if $f \in H_{a t}^{1}(X)$, the linear functional given by

$$
v \rightarrow \int f v d \mu
$$

initially defined for $v \in C_{0}(X)$, has a unique bounded extension to $V M O(X)$, with a norm equivalent to $\|f\|_{H_{a t}^{1}(X)}$. Moreover, every continuous linear functional on $\operatorname{VMO}(X)$ has this form.
One can state a local version of Theorem 1. Say that $X$ satisfies the local doubling property if

$$
\begin{equation*}
\left.\forall R>0, \exists C_{R}>0, \forall x \in X, \forall r \in\right] 0, R\left[, V(x, 2 r) \leq C_{R} V(x, r)\right. \tag{5}
\end{equation*}
$$

A local atom is a function $a: X \rightarrow \mathbb{R}$ supported in a ball $B$ of radius $\leq 1$ and satisfying (2).
A function $f$ belongs to $H_{a t}^{1, l o c}$ if $f=\sum_{n} \lambda_{n} a_{n}$ where $\left(\lambda_{n}\right)_{n \in \mathbb{N}} \in l^{1}$ and the $a_{n}$ 's are local atoms. The $H_{a t}^{1, l o c}$ norm is defined as previously.

Consider an operator $T$ bounded on $L^{2}(X)$. Assume that $T$ is given by a kernel $k(x, y)$. Say that $k$ satisfies the local Hörmander integral condition if there exists a constant $C>0$ such that, for any $y, y_{0} \in X$ with $d\left(y, y_{0}\right) \leq 1$,

$$
\int_{d(x, y) \geq 2 d\left(y, y_{0}\right)}\left|k(x, y)-k\left(x, y_{0}\right)\right| d \mu(x) \leq C
$$

Then the following statement is true:

Theorem 3 Let $(X, d, \mu)$ be a metric space satisfying the local doubling property. Let $T$ be an operator bounded on $L^{2}(X)$, given by a kernel $k(x, y)$ satisfying the local integral Hörmander condition. Then, there exists a constant $C>0$ such that, for any local atom $a,\|T a\|_{1} \leq C$. Therefore, $T$ may be extended to a bounded operator from $H_{a t}^{1, \text { loc }}(X)$ to $L^{1}(X)$.

The proof is similar to the proof of Theorem 1

## Part III

## The case of Riemannian manifolds

## 1 Statement of the main result

Let $M$ be a complete Riemannian manifold, $d$ the geodesic distance on $M$ and $\mu$ the Riemannian measure on $M$. For $x \in M$ and $r>0$, denote by $B(x, r)$ the geodesic ball centered at $x$ and of radius $r$ and by $V(x, r)$ its volume.

Say that $M$ satisfies the doubling property if and only if there exists a constant $C>0$ such that, for any $x \in M$ and any $r>0$,

$$
\begin{equation*}
V(x, 2 r) \leq C V(x, r) \tag{6}
\end{equation*}
$$

This property implies that there exist two constants $C_{v o l}>0$ and $D>0$ such that, for any $x \in M, r>0$ and $\theta>1$,

$$
\begin{equation*}
V(x, \theta r) \leq C_{v o l} \theta^{D} V(x, r) \tag{7}
\end{equation*}
$$

Assume also that the Poincaré inequality holds on $M$, which means that

$$
\begin{equation*}
\forall r>0, \forall x \in M, \int_{B}\left|f-f_{B}\right|^{2} d \mu \leq C r^{2} \int_{2 B}|\nabla f|^{2} d \mu \tag{8}
\end{equation*}
$$

for all $f \in C^{\infty}(2 B)$, where $B=B(x, r), 2 B=B(x, 2 r)$ and $f_{B}$ is the mean of $f$ over $B$ defined by

$$
f_{B}=\frac{1}{V(B)} \int_{B} f
$$

Denote by $\Delta$ the Laplace-Beltrami operator on $M$, by $p_{t}$ the heat kernel, i. e. the kernel of $e^{-t \Delta}$ and by $\nabla$ the Riemannian gradient.

The definitions of an atom and of $H_{a t}^{1}(M)$ are those of the previous section (notice that $M$ is a space of homogeneous type). We intend to show the following result:

Theorem 4 Let $M$ be a complete Riemannian manifold satisfying the doubling property and the Poincaré inequality. Then the Riesz transform $T=\nabla \Delta^{-\frac{1}{2}}$ is bounded from $H_{a t}^{1}(M)$ to $L^{1}(M)$.
Before proving that result, we give a few comments about it. One may define the space $H_{\max }^{1}(M)$ in the following way. For $f \in L_{l o c}^{1}(M), t>0$ and $x \in M$, define

$$
P_{t} f(x)=\int p_{t}(x, y) f(y) d \mu(y)
$$

and

$$
f^{+}(x)=\sup _{t}\left|P_{t} f(x)\right|
$$

Say that $f \in H_{\text {max }}^{1}(M)$ if $f^{+} \in L^{1}(M)$ and, if it is the case, define

$$
\|f\|_{H_{\max }^{1}}=\left\|f^{+}\right\|_{1}
$$

In [12], the following statement is proved:

Theorem 5 Let $M$ be a complete Riemannian manifold satisfying the doubling property and the Poincaré inequality. Then $H_{a t}^{1}(M)=H_{\text {max }}^{1}(M)$.

Thus, Theorem 4 implies that the Riesz transform is bounded from $H_{\max }^{1}(M)$ to $L^{1}(M)$.
Recall that, when $M$ has nonnegative Ricci curvature, the assumptions of Theorem 4 hold. In this setting, D. Bakry has shown in [3], Proposition 5.3, that the Riesz transforms are bounded from $H_{P}^{1}$ (the probabilistic Hardy space) to $L^{1}$. Moreover, in [4], Cheng and Luo prove, again on a manifold with nonnegative Ricci curvature, that they are bounded from $H_{\max }^{1}$ to $L^{1}$, and that $H_{\max }^{1}=H_{a t}^{1}=H_{P}^{1}$. Recall also that a manifold which is roughly isometric to a manifold with non-negative Ricci curvature also satisfies the assumptions of Theorem 4 (see [7]). Finally, remember that a co-compact covering whose deck transformation group has polynomial growth also satisfies the assumptions of Theorem 4 (see [7]).

We are going to show Theorem 4. Since the Riesz transform is clearly $L^{2}$-bounded and is given by a kernel $k$, it is sufficient, in view of Theorem 1, to show that $k$ satisfies the integral Hörmander condition. To that aim, we first show estimates about some kernels which follow from the assumptions about $M$.

## 2 Kernel estimates

In what follows, we denote by $p_{t}$ the heat kernel. Moreover, if $y$ and $y_{0}$ are two fixed points in $M$, define, for all $x \in M$,

$$
q_{t}(x)=p_{t}(x, y)-p_{t}\left(x, y_{0}\right)
$$

This section is devoted to various bounds on $p_{t}$ and $q_{t}$.
First, recall that, when (6) and (8) hold, one has the following estimates about $p_{t}$ (see [14], Proposition 3.3):
Lemma 6 There exist $c_{1}, c_{2}, C_{1}, C_{2}>0$ such that, for all $x, y \in M$ and all $t>0$,

$$
\frac{c_{1}}{V(x, \sqrt{t})} e^{-\frac{C_{1} d^{2}(x, y)}{t}} \leq p_{t}(x, y) \leq \frac{C_{2}}{V(x, \sqrt{t})} e^{-\frac{c_{2} d^{2}(x, y)}{t}}
$$

As a consequence of the Gaussian upper bound in Lemma 6 and the doubling property (6), the following estimate is valid (see [6], Lemma 2.3 and Lemma 2.4):
Lemma 7 For all $\gamma \in] 0,2 c_{2}\left[\right.$, there exists $C_{\gamma}>0$ such that, for any $y \in M$ and any $s>0$,

$$
\int_{M}\left|\nabla_{x} p_{s}(x, y)\right|^{2} e^{\gamma \frac{d^{2}(x, y)}{s}} d \mu(x) \leq \frac{C_{\gamma}}{V(y, \sqrt{s})} s^{-1}
$$

Lemma 8 There exists $\beta>0$ such that, for all $y \in M$ and all $s, t>0$,

$$
\int_{d(x, y) \geq t^{\frac{1}{2}}}\left|\nabla_{x} p_{s}(x, y)\right| d \mu(x) \leq C e^{-\frac{\beta}{t} s} s^{-\frac{1}{2}}
$$

One also has the following estimate about $q_{t}$ :
Lemma 9 There exist $C_{3}, c_{3}>0$ and $\left.\gamma \in\right] 0,1\left[\right.$ such that, for any $t>0$ such that $d\left(y_{0}, y\right) \leq \sqrt{t}$ and any $x \in M$,

$$
\begin{equation*}
\left|q_{t}(x)\right| \leq \frac{C_{3}}{V(x, \sqrt{t})}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{t}}\right]^{\gamma} \exp \left(-\frac{c_{3} d^{2}(x, y)}{t}\right) \tag{9}
\end{equation*}
$$

Lemma 9 is a straightforward consequence of the Hölderian regularity of solutions of the heat equation. Indeed, one has the following proposition (see [14], Proposition 3.2):
Proposition 10 Let $\delta \in] 0,1[$. Then, there exist $C>0$ and $\gamma \in] 0,1[$ such that, given $x \in M, s \in \mathbb{R}$ and $r>0$, any solution $u$ of $\left(\frac{\partial}{\partial t}+\Delta\right) u=0$ in $\left.Q=\right] s, s+r^{2}[\times B(x, r)$ satisfies

$$
\left|u\left(t, x_{1}\right)-u\left(t, x_{2}\right)\right| \leq C\left[\frac{d\left(x_{1}, x_{2}\right)}{r}\right]^{\gamma}\|u\|_{\infty, Q}
$$

where $\left.\left(t, x_{i}\right) \in\right] s+\delta r^{2}, s+r^{2}[\times B(x,(1-\delta) r), i=1,2$.

We apply Proposition 10 with $\delta=\frac{1}{8}$. Indeed, assume that $d\left(y_{0}, y\right) \leq \sqrt{t}$. Then, if $r=\frac{4}{3} \sqrt{t}$ and $s=\frac{4}{9} t$, one sees that $d\left(y_{0}, y\right)<(1-\delta) r$ and that $s+\delta r^{2}<t<s+r^{2}$. Fix $x \in M$ and set $u(t, z)=p_{t}(x, z)$. Proposition 10 shows that

$$
\begin{aligned}
\left|p_{t}(x, y)-p_{t}\left(x, y_{0}\right)\right| & \leq C\left[\frac{d\left(y_{0}, y\right)}{r}\right]^{\gamma} \sup _{(\tau, z) \in Q} p_{\tau}(x, z) \\
& \leq C^{\prime}\left[\frac{d(x, y)}{\sqrt{t}}\right]^{\gamma} \sup _{(\tau, z) \in Q} p_{\tau}(x, z)
\end{aligned}
$$

where $Q=] \frac{4}{9} t, \frac{20}{9} t\left[\times B\left(y, \frac{4}{3} \sqrt{t}\right)\right.$. But Lemma 6 gives the following estimate: if $(\tau, z) \in Q$, then

$$
p_{\tau}(x, z) \leq \frac{c_{2}}{V(x, \sqrt{\tau})} \exp \left(-\frac{C_{2} d^{2}(x, z)}{\tau}\right)
$$

When $z \in B\left(y, \frac{4}{3} \sqrt{t}\right), d(x, y) \leq d(x, z)+\frac{4}{3} \sqrt{t}$, so that, since $2 r^{2} \geq \tau \geq r^{2}$, one has

$$
p_{\tau}(x, z) \leq \frac{c_{2}^{\prime}}{V(x, \sqrt{t})} \exp \left(-\frac{C_{2}^{\prime} d^{2}(x, y)}{t}\right)
$$

It follows that

$$
\left|p_{t}(x, y)-p_{t}\left(x, y_{0}\right)\right| \leq \frac{C_{3}}{V(x, \sqrt{t})}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{t}}\right]^{\gamma} \exp \left(-\frac{c_{3}^{\prime} d^{2}(x, y)}{t}\right)
$$

Lemma 9 is proved
Fix $y_{0}$ and $y$ in $M$. According to the previous lemma, if $d\left(y, y_{0}\right) \leq \sqrt{t}$,

$$
\left|q_{t}(x)\right| \leq \frac{C_{3}}{V(x, \sqrt{t})}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{t}}\right]^{\gamma} e^{-c_{3} \frac{d^{2}(x, y)}{t}} .
$$

It is easy to deduce the following bound:
Lemma 11 If $d\left(y_{0}, y\right) \leq \sqrt{t}$, then, for any $\alpha<2 c_{3}$, there exists $C_{\alpha}>0$ such that

$$
\int\left|q_{t}(x)\right|^{2} \exp \left[\alpha \frac{d^{2}(x, y)}{t}\right] d \mu(x) \leq\left[\frac{d\left(y_{0}, y\right)}{\sqrt{t}}\right]^{2 \gamma} \frac{C_{\alpha}}{V(y, \sqrt{t})}
$$

Indeed, making use of Lemma 9 and of assumption (7), one gets that

$$
\begin{aligned}
\int\left|q_{t}(x)\right|^{2} \exp \left[\alpha \frac{d^{2}(x, y)}{t}\right] d \mu(x) & \leq\left[\frac{d\left(y_{0}, y\right)}{\sqrt{t}}\right]^{2 \gamma} \int \frac{C_{3}^{2}}{V^{2}(x, \sqrt{t})} \exp \left(\frac{\left(\alpha-2 c_{3}\right) d^{2}(x, y)}{t}\right) d \mu(x) \\
& \leq\left[\frac{d\left(y_{0}, y\right)}{\sqrt{t}}\right]^{2 \gamma} \frac{C}{V^{2}(y, \sqrt{t})} \int \exp \left(\frac{-c_{\alpha} d^{2}(x, y)}{t}\right) d \mu(x) \\
& \leq\left[\frac{d\left(y_{0}, y\right)}{\sqrt{t}}\right]^{2 \gamma} \frac{C_{\alpha}}{V(y, \sqrt{t})} \cdot \square
\end{aligned}
$$

The estimate we will need in the following is a weighted $L^{2}$ estimate of the gradient of $q_{t}$, namely:
Lemma 12 If $d\left(y_{0}, y\right) \leq \sqrt{t}$, then, for any $\alpha<2 c_{3}$, there exists $C_{\alpha}^{\prime}>0$ such that

$$
\int\left|\nabla_{x} q_{t}(x)\right|^{2} \exp \left[\alpha \frac{d^{2}(x, y)}{t}\right] d \mu(x) \leq \frac{1}{t}\left[\frac{d\left(y_{0}, y\right)}{\sqrt{t}}\right]^{2 \gamma} \frac{C_{\alpha}^{\prime}}{V(y, \sqrt{t})}
$$

In the proof of this Lemma, we follow closely [10], p. 370. Let $\alpha$ be as in Lemma 12. Define

$$
\xi(x, t)=\alpha \frac{d^{2}(x, y)}{t}
$$

and observe that, for almost every $x \in M$,

$$
\begin{equation*}
\frac{\partial \xi}{\partial t}+\frac{1}{4 \alpha}|\nabla \xi|^{2} \leq 0 \tag{10}
\end{equation*}
$$

Set

$$
f(t)=\int\left|\nabla_{x} q_{t}(x)\right|^{2} \exp \left[\alpha \frac{d^{2}(x, y)}{t}\right] d \mu(x)
$$

From now on, the variables $t$ and $x$ are not explicitly written. On the one hand, integrating by parts, one gets that

$$
f(t)=-\int q e^{\xi} \Delta q-\int q \nabla q \cdot \nabla\left(e^{\xi}\right)
$$

and the Cauchy-Schwarz inequality shows that

$$
\begin{equation*}
f(t) \leq\left[\int q^{2} e^{\xi}\right]^{\frac{1}{2}}\left[\left[\int e^{\xi}(\Delta q)^{2}\right]^{\frac{1}{2}}+\left[\int e^{\xi}(\nabla q \cdot \nabla \xi)^{2}\right]^{\frac{1}{2}}\right] \tag{11}
\end{equation*}
$$

On the other hand, computing the time derivative of $f$, one gets

$$
\begin{align*}
f^{\prime}(t) & =2 \int e^{\xi} \nabla\left(\frac{\partial q}{\partial t}\right) \cdot \nabla q+\int \frac{\partial \xi}{\partial t} e^{\xi}|\nabla q|^{2} \\
& \leq 2 \int e^{\xi} \nabla(\Delta q) \cdot \nabla q-\frac{1}{4 \alpha} \int e^{\xi}|\nabla q|^{2}|\nabla \xi|^{2} \\
& =-2 \int e^{\xi}(\Delta q)^{2}-2 \int e^{\xi}(\Delta q)(\nabla q \cdot \nabla \xi)-\frac{1}{4 \alpha} \int e^{\xi}|\nabla q|^{2}|\nabla \xi|^{2}  \tag{12}\\
& \leq-2 \int e^{\xi}(\Delta q)^{2}+2\left[\int e^{\xi}(\Delta q)^{2}\right]^{\frac{1}{2}}\left[\int e^{\xi}|\nabla q|^{2}|\nabla \xi|^{2}\right]^{\frac{1}{2}}-\frac{1}{4 \alpha} \int e^{\xi}|\nabla q|^{2}|\nabla \xi|^{2}
\end{align*}
$$

The second line follows from (10), the third one by integration by parts. Squaring (11), dividing it by $c \int e^{\xi} q^{2}$ where $c$ is a positive number which will be chosen later and adding to (12) leads to

$$
\begin{align*}
f^{\prime}(t)+c \frac{f^{2}(t)}{\int e^{\xi} q^{2}} & \leq(-2+c) \int e^{\xi}(\Delta q)^{2} \\
& +(2+2 c)\left[\int e^{\xi}(\Delta q)^{2}\right]^{\frac{1}{2}}\left[\int e^{\xi}|\nabla q|^{2}|\nabla \xi|^{2}\right]^{\frac{1}{2}}  \tag{13}\\
& +\left(c-\frac{1}{4 \alpha}\right)\left[\int e^{\xi}|\nabla q|^{2}|\nabla \xi|^{2}\right]
\end{align*}
$$

Choose $c=\frac{2-4 \alpha}{1+16 \alpha}$ : one obtains

$$
f^{\prime}(t)+c \frac{f^{2}(t)}{\int e^{\xi} q^{2}} \leq 0
$$

Define

$$
\phi(t)=\left[\frac{d\left(y, y_{0}\right)}{\sqrt{t}}\right]^{2 \gamma} \frac{C_{\alpha}}{V(y, \sqrt{t})}
$$

and, using Lemma 11, write that

$$
\frac{f^{\prime}(t)}{f^{2}(t)} \leq-\frac{c}{\phi(t)}
$$

An integration on $[0, t]$ implies that

$$
f(t) \leq \frac{1}{c \int_{0}^{t} \frac{d u}{\phi(u)}}
$$

Since

$$
\begin{aligned}
\int_{0}^{t} \frac{d u}{\phi(u)} & \geq C \int_{\frac{t}{2}}^{t}\left(\frac{u}{d\left(y_{0}, y\right)^{2}}\right)^{\gamma} V(y, \sqrt{u}) d u \\
& \geq C \frac{t}{2}\left(\frac{t}{d\left(y_{0}, y\right)^{2}}\right)^{\gamma} V\left(y, \sqrt{\frac{t}{2}}\right)
\end{aligned}
$$

one finally gets, using the doubling property, that

$$
f(t) \leq \frac{C_{\alpha}^{\prime}}{t}\left(\frac{d\left(y_{0}, y\right)^{2}}{t}\right)^{\gamma} \frac{1}{V(y, \sqrt{t})}
$$

Lemma 12 is therefore proved
As an immediate consequence of this lemma, we get:
Lemma 13 There exists $C^{\prime}>0$ and $\alpha>0$ such that, if $d\left(y_{0}, y\right) \leq \sqrt{t}$, then, for any $r_{0}>0$,

$$
\int_{d(x, y) \geq r_{0}}\left|\nabla_{x} q_{t}(x)\right| d \mu(x) \leq \frac{C^{\prime}}{\sqrt{t}}\left[\frac{d\left(y_{0}, y\right)}{\sqrt{t}}\right]^{\gamma} e^{-\alpha \frac{r_{0}^{2}}{t}} .
$$

Choose $\alpha<2 c_{3}$. Then, using Lemma 12, write that

$$
\begin{aligned}
\int_{d(x, y) \geq r_{0}}\left|\nabla_{x} q_{t}(x)\right| d \mu(x) \leq & {\left[\int\left|\nabla_{x} q_{t}(x)\right|^{2} \exp \left[\alpha \frac{d^{2}(x, y)}{t}\right] d \mu(x)\right]^{\frac{1}{2}} } \\
& {\left[\int_{d(x, y) \geq r_{0}} \exp \left[-\alpha \frac{d^{2}(x, y)}{t}\right] d \mu(x)\right]^{\frac{1}{2}} } \\
\leq & \frac{C^{\prime}}{\sqrt{t}}\left(\frac{d\left(y_{0}, y\right)}{\sqrt{t}}\right)^{\gamma} \frac{1}{\sqrt{V(y, \sqrt{t})}} \sqrt{V(y, \sqrt{t})} e^{-\frac{\alpha}{2} \frac{r_{0}^{2}}{t}} \\
\leq & \frac{C^{\prime}}{\sqrt{t}}\left(\frac{d\left(y_{0}, y\right)}{\sqrt{t}}\right)^{\gamma} e^{-\frac{\alpha}{2} \frac{r_{0}^{2}}{t}}
\end{aligned}
$$

which proves Lemma 13

## $3 \quad H^{1}-L^{1}$ boundedness

We prove that the Riesz transform maps continuously $H^{1}$ into $L^{1}$. As in [6], write that

$$
\nabla \Delta^{-\frac{1}{2}}=\int_{0}^{+\infty} \nabla e^{-t \Delta} \frac{d t}{\sqrt{t}}
$$

This integral representation shows that $T$ is given by the following kernel $k$ :

$$
k(x, y)=\int_{0}^{+\infty} \nabla_{x} p_{t}(x, y) \frac{d t}{\sqrt{t}}
$$

As was explained before, to get Theorem 4, we just have to check that $k$ satisfies the integral Hörmander condition (1). Let $y$ and $y_{0}$ be two fixed points in $M$. Then

$$
\begin{align*}
\int_{d(x, y) \geq 2 d\left(y_{0}, y\right)}\left|k(x, y)-k\left(x, y_{0}\right)\right| d \mu(x) & \leq \int_{0}^{+\infty} \int_{d(x, y) \geq 2 d\left(y_{0}, y\right)}\left|\nabla_{x}\left[p_{t}(x, y)-p_{t}\left(x, y_{0}\right)\right]\right| d \mu(x) \frac{d t}{\sqrt{t}} \\
& =\int_{0}^{d^{2}\left(y, y_{0}\right)} \int_{d(x, y) \geq 2 d\left(y_{0}, y\right)}\left|\nabla_{x}\left[p_{t}(x, y)-p_{t}\left(x, y_{0}\right)\right]\right| d \mu(x) \frac{d t}{\sqrt{t}} \\
& +\int_{d^{2}\left(y, y_{0}\right)}^{+\infty} \int_{d(x, y) \geq 2 d\left(y_{0}, y\right)}\left|\nabla_{x}\left[p_{t}(x, y)-p_{t}\left(x, y_{0}\right)\right]\right| d \mu(x) \frac{d t}{\sqrt{t}} \\
& =I_{1}+I_{2} . \tag{14}
\end{align*}
$$

As for $I_{1}$, write that

$$
I_{1} \leq \int_{0}^{d^{2}\left(y, y_{0}\right)} \int_{d(x, y) \geq 2 d\left(y_{0}, y\right)}\left|\nabla_{x} p_{t}(x, y)\right| d \mu(x) \frac{d t}{\sqrt{t}}+\int_{0}^{d^{2}\left(y, y_{0}\right)} \int_{d(x, y) \geq 2 d\left(y_{0}, y\right)}\left|\nabla_{x} p_{t}\left(x, y_{0}\right)\right| d \mu(x) \frac{d t}{\sqrt{t}}
$$

Lemma 8 ensures that there exists $\beta$ such that

$$
\int_{d(x, y) \geq 2 d\left(y_{0}, y\right)}\left|\nabla_{x} p_{t}(x, y)\right| d \mu(x) \leq C e^{-4 \beta \frac{d^{2}\left(y_{0}, y\right)}{t}} t^{-\frac{1}{2}}
$$

Moreover, if $d(x, y) \geq 2 d\left(y, y_{0}\right)$, then $d\left(x, y_{0}\right) \geq \frac{1}{2} d\left(y, y_{0}\right)$, so that, using Lemma 8 again,

$$
\begin{aligned}
\int_{d(x, y) \geq 2 d\left(y_{0}, y\right)}\left|\nabla_{x} p_{t}\left(x, y_{0}\right)\right| d \mu(x) & \leq \int_{d\left(x, y_{0}\right) \geq \frac{1}{2} d\left(y_{0}, y\right)}\left|\nabla_{x} p_{t}\left(x, y_{0}\right)\right| d \mu(x) \\
& \leq C e^{-\beta \frac{d^{2}\left(y_{0}, y\right)}{4 t}} t^{-\frac{1}{2}}
\end{aligned}
$$

Finally, there exists $\alpha$ such that

$$
\begin{aligned}
I_{1} & \leq C \int_{0}^{d^{2}\left(y, y_{0}\right)} e^{-\alpha \frac{d^{2}\left(y_{0}, y\right)}{t}} \frac{d t}{t} \\
& =C \int_{0}^{1} e^{-\frac{\alpha}{t}} \frac{d t}{t}
\end{aligned}
$$

which is finite and does not depend on $d\left(y_{0}, y\right)$.
We now turn to $I_{2}$. Using Lemma 13 and the fact that $d\left(y, y_{0}\right) \leq \sqrt{t}$, one has, for some $\beta>0$,

$$
\begin{aligned}
I_{2} & =\int_{d^{2}\left(y, y_{0}\right)}^{+\infty} \int_{d(x, y) \geq 2 d\left(y_{0}, y\right)}\left|\nabla_{x} q_{t}(x)\right| d \mu(x) \frac{d t}{\sqrt{t}} \\
& \leq C \int_{d^{2}\left(y, y_{0}\right)}^{+\infty}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{t}}\right]^{\gamma} e^{-\beta \frac{d^{2}\left(y, y_{0}\right)}{t}} \frac{d t}{t} \\
& \leq C^{\prime} \int_{1}^{+\infty} \frac{d t}{t^{1+\frac{\gamma}{2}}}
\end{aligned}
$$

which is also finite and independent of $d\left(y_{0}, y\right)$. Thus, $k(x, y)$ satisfies the integral Hörmander condition and the Riesz transform maps continuously $H^{1}$ into $L^{1}$. Theorem 4 is proved

It should be noticed that the exponential term in Lemma 13 is not used to check that $I_{2}$ is finite, whereas the exponential term in Lemma 8 is essential to ensure that $I_{1}$ is finite.

## Part IV

## The case of Riemannian manifolds: a local theorem

In this part, we state and prove a result analogous to Theorem 4 with local assumptions about the manifold, instead of global ones.

## 1 Statement of the main result

Let $M$ be a complete Riemannian manifold. Say that $M$ satisfies the local doubling property if

$$
\begin{equation*}
\left.\forall R>0, \exists C_{R}>0, \forall x \in M, \forall r \in\right] 0, R\left[, V(x, 2 r) \leq C_{R} V(x, r)\right. \tag{15}
\end{equation*}
$$

Say that $M$ has at most exponential volume growth at infinity when

$$
\begin{equation*}
\exists C, c>0, \forall x \in M, \forall r \leq 1, \forall \theta>1, V(x, \theta r) \leq C e^{c \theta} V(x, r) \tag{16}
\end{equation*}
$$

Finally, say that $M$ satisfies the local Poincaré inequality if

$$
\begin{gather*}
\left.\forall R>0, \exists C_{R}>0, \forall r \in\right] 0, R\left[, \forall x \in M, \forall f \in C^{\infty}(B(x, 2 r)),\right. \\
\int_{B}\left|f-f_{B}\right|^{2} d \mu \leq C_{R} r^{2} \int_{2 B}|\nabla f|^{2} d \mu \tag{17}
\end{gather*}
$$

where $B=B(x, r), 2 B=B(x, 2 r)$.
We intend to show the following statement:
Theorem 14 Let $M$ be a Riemannian manifold satisfying the local doubling property (15), the local Poincaré inequality (17) and having at most exponential volume growth at infinity (which means (16)). Then there exists a constant $C>0$ such that, for any $f \in H_{a t}^{1, \text { loc }}$,

$$
\||\nabla f|\|_{1} \leq C\left[\left\|\Delta^{\frac{1}{2}} f\right\|_{H_{a t}^{1, l o c}}+\|f\|_{H_{a t}^{1, l o c}}\right]
$$

It is important to notice the differences between the assumptions of Theorem 4 and Theorem 14. In Theorem 4 , the doubling property and the Poincaré inequality are global, whereas they are local in Theorem 14. Since the doubling property is only local, we only consider local atoms, i. e. atoms supported in balls with smal radii.

When $M$ has Ricci curvature bounded below, the assumptions of Theorem 14 hold. In [2], Bakry shows that, when $M$ has Ricci curvature bounded below, then, for any $1<p<\infty$, there exists $C_{p}>0$ such that, for any $f \in C^{\infty}(M)$ with compact support,

$$
\||\nabla f|\|_{p} \leq C_{p}\left[\left\|\Delta^{\frac{1}{2}} f\right\|_{p}+\|f\|_{p}\right] .
$$

But this paper does not give any result about the $H^{1}-L^{1}$ continuity. Note that this result is generalized for $1<p \leq 2$ by Coulhon and Duong in [6], Theorem 1.2, when $M$ only has the local doubling property and a on-diagonal upper bound of the heat kernel for small time.

We shall work with the operator $\widetilde{T}=\nabla(\Delta+b)^{-\frac{1}{2}}$ where $b>0$ will be chosen later. This operator, which is called the corrected Riesz transform, is used by Coulhon and Duong for the proof of Theorem 1.2 in [6]. The local norm in Theorem 14, as well as in Theorem 1.2 in [6], appears thanks to the parameter $b$ (see [2], Lemme 4.2). It is clear that $\widetilde{T}$ is $L^{2}$-bounded and is given by a kernel $k(x, y)$. In view of Theorem 3 , it is sufficient to prove that $k$ satisfies the local Hörmander integral condition.

## 2 Kernel estimates

As before, for any fixed points $y_{0}, y \in M$ and any $t>0$, define

$$
q_{t}(x)=p_{t}(x, y)-p_{t}\left(x, y_{0}\right)
$$

Under the assumptions of Theorem 14, one has estimates about the heat kernel which correspond to those of the previous section. Namely, (15) and (17) imply the two following statement:

Lemma 15 There exist $c_{1}, C_{1}, c_{2}, C_{2}>0$ such that, for all $t<1$, all $x \in M$ and every $x_{1}, x_{2} \in B(x, 1)$,

$$
\frac{c_{1}}{V\left(x_{1}, \sqrt{t}\right)} e^{-C_{1} \frac{d^{2}\left(x_{1}, x_{2}\right)}{t}} \leq p_{t}\left(x_{1}, x_{2}\right) \leq \frac{C_{2}}{V\left(x_{1}, \sqrt{t}\right)} e^{-c_{2} \frac{d^{2}\left(x_{1}, x_{2}\right)}{t}}
$$

This result is given in [14], Proposition 3.3.
Similarly to Lemma 9 , one has the following result:
Lemma 16 There exist $C_{3}, c_{3}$ and $\left.\gamma \in\right] 0,1[$ such that, for any $t \in] 0,1\left[\right.$ and any $x, y, y_{0} \in M$ satisfying $d\left(y_{0}, y\right) \leq \sqrt{t}$,

$$
\left|q_{t}(x)\right| \leq \frac{C_{3}}{V(x, \sqrt{t})}\left[\frac{d\left(y_{0}, y\right)}{\sqrt{t}}\right]^{\gamma} e^{-c_{3} \frac{d^{2}(x, y)}{t}} .
$$

This result is a consequence of Proposition 10 applied with $R=1$.
From the previous estimates, one gets first the following result:
Lemma 17 For any $\beta<2 c_{3}$, there exists $C_{\beta}>0$ such that, for any $s>0$ and any $y \in M$ satisfying $d\left(y_{0}, y\right) \leq \sqrt{s}$,

$$
\int\left|q_{s}(x)\right|^{2} e^{\beta \frac{d^{2}(x, y)}{s}} d \mu(x) \leq \phi(s)
$$

where

$$
\phi(s)= \begin{cases}\frac{C_{\gamma}}{V(y, \sqrt{s})}\left[\frac{d\left(y_{0}, y\right)}{\sqrt{s}}\right]^{2 \gamma} & \text { if } s \leq 1 \\ \frac{C_{\gamma}}{V(y, 1)} d\left(y_{0}, y\right)^{2 \gamma} & \text { if } s \geq 1\end{cases}
$$

When $s \leq 1$, just use the upper bound given by Lemma 16 . Then, observe that the map

$$
(s, x) \longmapsto q_{s}(x)=p_{s}(x, y)-p_{s}\left(x, y_{0}\right)
$$

is a solution of $\frac{\partial}{\partial s} u+\Delta u=0$, which implies that

$$
\int\left|q_{s}(x)\right|^{2} e^{\beta \frac{d^{2}(x, y)}{s}} d \mu(x)
$$

is non-increasing in $s$. This fact is a consequence of the following integral maximum principle (see [9], Theorem 1.1):

Theorem 18 Suppose that $u$ is a solution of $\frac{\partial}{\partial s} u+\Delta u=0$. Then the function

$$
I(t)=\int_{M} u^{2}(x, t) e^{\xi(x, t)} d \mu(x)
$$

is non-increasing, provided that the function $\xi(x, t)$ is locally Lipschitz and satisfies the relation

$$
\frac{\partial \xi}{\partial t}+\frac{1}{2}|\nabla \xi|^{2} \leq 0
$$

Therefore, one has the claimed estimate for $s \geq 1$
We are now going to show the following upper bound:
Lemma 19 For any $\beta<c_{3}$, there exists $C_{\beta}>0$ such that, for any $s>0$ satisfying $d\left(y_{0}, y\right) \leq \sqrt{s}$,

$$
\int\left|\nabla_{x} q_{s}(x)\right|^{2} e^{\beta \frac{d^{2}(x, y)}{s}} d \mu(x) \leq \psi(s)
$$

where

$$
\psi(s)= \begin{cases}\frac{C_{\beta}}{s V(y, \sqrt{s})}\left[\frac{d\left(y_{0}, y\right)}{\sqrt{s}}\right]^{2 \gamma} & \text { if } s \leq 1 \\ \frac{C_{\beta}}{s V(y, 1)} d\left(y_{0}, y\right)^{2 \gamma} & \text { if } s \geq 1\end{cases}
$$

Doing the same computations as in the proof of Lemma 12, one gets that, for any $s>0$,

$$
\int\left|\nabla_{x} q_{s}(x)\right|^{2} e^{\beta \frac{d^{2}(x, y)}{s}} d \mu(x) \leq \frac{C}{\int_{0}^{s} \frac{d u}{\phi(u)}} .
$$

But, when $s \leq 1$, one has

$$
\begin{aligned}
\int_{0}^{s} \frac{d u}{\phi(u)} & \geq \int_{\frac{s}{2}}^{s} \frac{d u}{\phi(u)} \\
& \geq C \frac{s}{2}\left[\frac{\sqrt{s}}{d\left(y, y_{0}\right)}\right]^{2 \gamma}
\end{aligned}
$$

and when $s \geq 1$,

$$
\begin{aligned}
\int_{0}^{s} \frac{d u}{\phi(u)} & \geq \int_{1}^{s} \frac{d u}{\phi(u)} \\
& \geq C(s-1) V(y, 1)\left[\frac{1}{d\left(y, y_{0}\right)}\right]^{2 \gamma}
\end{aligned}
$$

Lemma 19 follows
Finally, this lemma implies the following:
Lemma 20 There exists $\beta>0$ such that, for any $s>0$ satisfying $d\left(y, y_{0}\right) \leq \sqrt{s}$,

$$
\int_{d(x, y)>r_{0}}\left|\nabla_{x} q_{s}(x)\right| d \mu(x) \leq \frac{\chi(s)}{\sqrt{s}} e^{-\beta \frac{r_{0}^{2}}{s}} d s
$$

where the function $\chi$ is defined by

$$
\chi(s)= \begin{cases}C\left[\frac{d\left(y_{0}, y\right)}{\sqrt{s}}\right]^{\gamma} & \text { if } s \leq 1 \\ C d\left(y_{0}, y\right)^{\gamma} e^{c s} & \text { if } s \geq 1\end{cases}
$$

One uses the Cauchy-Schwarz inequality like in the proof of Lemma 13, in conjunction with the assumption (16).

## $3 \quad H^{1, l o c}-L^{1}$ boundedness

As said before, following [6], we consider, for some $b>0$, the operator $\widetilde{T}=\nabla(\Delta+b)^{-\frac{1}{2}}$ and intend to prove that it is $H_{a t}^{1, l o c}-L^{1}$ bounded. It is given by the kernel

$$
k(x, y)=\int_{0}^{+\infty} \frac{e^{-t b}}{\sqrt{t}} \nabla_{x} p_{t}(x, y) d t
$$

We want to show that this kernel satisfies the local integral Hörmander condition. Let $y$ and $y_{0}$ be two fixed points in $M$ satisfying $d\left(y_{0}, y\right) \leq 1$. Write that

$$
\begin{aligned}
I & =\int_{d(x, y) \geq 2 d\left(y, y_{0}\right)}\left|k(x, y)-k\left(x, y_{0}\right)\right| d \mu(x) \\
& \leq \int_{0}^{+\infty} \frac{e^{-t b}}{\sqrt{t}} \int_{d(x, y) \geq 2 d\left(y, y_{0}\right)}\left|\nabla_{x} p_{t}(x, y)-\nabla_{x} p_{t}\left(x, y_{0}\right)\right| d \mu(x) d t \\
& =\int_{0}^{d^{2}\left(y, y_{0}\right)} \frac{e^{-t b}}{\sqrt{t}} \int_{d(x, y) \geq 2 d\left(y, y_{0}\right)}\left|\nabla_{x} p_{t}(x, y)-\nabla_{x} p_{t}\left(x, y_{0}\right)\right| d \mu(x) d t \\
& +\int_{d^{2}\left(y, y_{0}\right)}^{1} \frac{e^{-t b}}{\sqrt{t}} \int_{d(x, y) \geq 2 d\left(y, y_{0}\right)}\left|\nabla_{x} p_{t}(x, y)-\nabla_{x} p_{t}\left(x, y_{0}\right)\right| d \mu(x) d t \\
& +\int_{1}^{+\infty} \frac{e^{-t b}}{\sqrt{t}} \int_{d(x, y) \geq 2 d\left(y, y_{0}\right)}\left|\nabla_{x} p_{t}(x, y)-\nabla_{x} p_{t}\left(x, y_{0}\right)\right| d \mu(x) d t \\
& =I_{1}+I_{2}+I_{3} .
\end{aligned}
$$

Remember that $d\left(y, y_{0}\right) \leq 1$. As for $I_{1}$, the triangular inequality shows that

$$
\begin{aligned}
I_{1} & \leq C \int_{0}^{d^{2}\left(y, y_{0}\right)} \frac{e^{-t b}}{\sqrt{t}} \int_{d(x, y) \geq 2 d\left(y, y_{0}\right)}\left|\nabla_{x} p_{t}(x, y)\right| d \mu(x) d t \\
& +\int_{0}^{d^{2}\left(y, y_{0}\right)} \frac{e^{-t b}}{\sqrt{t}} \int_{d(x, y) \geq 2 d\left(y, y_{0}\right)}\left|\nabla_{x} p_{t}\left(x, y_{0}\right)\right| d \mu(x) d t \\
& \leq C \int_{0}^{d^{2}\left(y, y_{0}\right)} \frac{e^{-t b}}{\sqrt{t}} \frac{d t}{\sqrt{t}} e^{-\beta \frac{d^{2}\left(y, y_{0}\right)}{t}} \\
& \leq C \int_{0}^{d^{2}\left(y, y_{0}\right)} \frac{d t}{t} e^{-\beta \frac{d^{2}\left(y, y_{0}\right)}{t}} \\
& =C \int_{0}^{1} \frac{d t}{t} e^{-\frac{\beta}{t}}
\end{aligned}
$$

which is finite and independent of $y$ and $y_{0}$.
Then,

$$
\begin{aligned}
I_{2} & \leq C \int_{d^{2}\left(y, y_{0}\right)}^{1} \frac{e^{-t b}}{\sqrt{t}} \frac{d t}{t} e^{-\beta \frac{d^{2}\left(y, y_{0}\right)}{t}}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{t}}\right]^{\gamma} \\
& =C \int_{1}^{\frac{1}{d^{2}\left(y, y_{0}\right)}} \frac{e^{-t b d^{2}\left(y, y_{0}\right)}}{t^{1+\frac{\gamma}{2}}} e^{-\frac{\beta}{t}} d t \\
& \leq \int_{0}^{+\infty} e^{-\frac{\beta}{t}} \frac{d t}{t^{1+\frac{\gamma}{2}}}
\end{aligned}
$$

which is also finite and does not depend on the points $y, y_{0}$.

Finally,

$$
\begin{aligned}
I_{3} & \leq \int_{1}^{+\infty} \frac{e^{-t b}}{\sqrt{t}} \frac{d t}{\sqrt{t}} d\left(y_{0}, y\right)^{\gamma} e^{-\beta \frac{4 d^{2}\left(y, y_{0}\right)}{t}} e^{c t} \\
& \leq \int_{1}^{+\infty} \frac{e^{-t b^{\prime}}}{t} d t
\end{aligned}
$$

which is finite and independent of $y$ and $y_{0}$. In the last line, one has to choose $b$ larger than $2 c$ and to use the fact that $d\left(y, y_{0}\right) \leq 1$.

Thus, the kernel $k$ satisfies the local Hörmander integral condition, which proves that $\widetilde{T}$ is $H_{a t}^{1, l o c}-L^{1}$ bounded.

## Part V

## The case of graphs

## 1 Statement of the main result

Let $\Gamma$ be an infinite connected graph, endowed with its natural metric and a symmetric weight $\mu_{x y}=\mu_{y x}$ on $\Gamma \times \Gamma$. Assume that $x$ and $y$ are neighbours if and only if $\mu_{x y} \neq 0$. Define, for every $x \in \Gamma$,

$$
m(x)=\sum_{y \sim x} \mu_{x y} .
$$

For every real $r \geq 0$, the ball $B(x, r)$ is defined as follows:

$$
B(x, r)=\{y \in \Gamma ; d(y, x) \leq r\}
$$

and, if $A$ is a subset of $\Gamma$, its volume is

$$
V(A)=\sum_{x \in A} m(x) .
$$

When $A$ is a ball $B(x, r), V(A)$ will be denoted by $V(x, r)$.
The graph $\Gamma$ is said to satisfy the doubling property if there exists a constant $C>0$ such that, for every $x \in \Gamma$ and $r>0$

$$
\begin{equation*}
V(x, 2 r) \leq C V(x, r) \tag{18}
\end{equation*}
$$

Note that this property implies that there exist two constants $C_{v o l}>0$ and $D>0$ such that, for any $x \in \Gamma, \theta>1$ and $r>0$,

$$
\begin{equation*}
V(x, \theta r) \leq C_{v o l} \theta^{D} V(x, r) \tag{19}
\end{equation*}
$$

The graph $\Gamma$ is said to satisfy the Poincaré inequality if there exists a constant $C>0$ such that, for every function $f$ from $\Gamma$ to $\mathbb{R}$, every $x_{0} \in \Gamma$ and $r>0$, one has

$$
\begin{equation*}
\sum_{x \in B\left(x_{0}, r\right)} m(x)\left|f(x)-f_{B}\right|^{2} \leq C r^{2} \sum_{x, y \in B\left(x_{0}, 2 r\right)} \mu_{x y}|f(x)-f(y)|^{2}, \tag{20}
\end{equation*}
$$

where

$$
f_{B}=\frac{1}{V\left(x_{0}, r\right)} \sum_{x \in B\left(x_{0}, r\right)} m(x) f(x) .
$$

Finally, one says that $\Gamma$ satisfies $\Delta(\alpha)$ for $\alpha>0$ if the two following conditions hold:

$$
\begin{aligned}
& x \sim y \quad \Rightarrow \quad \mu_{x y} \geq \alpha m(x), \\
& \forall x \in \Gamma, \quad \mu_{x x} \geq \alpha m(x) .
\end{aligned}
$$

Denote by $\|f\|_{p}$ the $L^{p}$ norm of a function $f$, that is to say

$$
\|f\|_{p}=\left[\sum_{x}|f(x)|^{p} m(x)\right]^{\frac{1}{p}}
$$

One may then consider on $\Gamma$ a discrete-time Markov kernel. Set

$$
p(x, y)=\frac{\mu_{x y}}{m(x)}
$$

and define the iterated kernel $p_{k}$ as follows:

$$
\begin{aligned}
& p_{0}(x, y)=\delta(x, y) \\
& p_{k}(x, y)=\sum_{z} p(x, z) p_{k-1}(z, y)
\end{aligned}
$$

The definition of an atom and of the space $H_{a t}^{1}$ is given in the first section (note that $\Gamma$ is a space of homogeneous type).

The gradient of a function $f$ is defined by

$$
\nabla f(x)=\sum_{y \sim x}|f(y)-f(x)|
$$

where $x \sim y$ means that $y$ is a neighbour of $x$.
Define the linear operator $P$ by

$$
P f(x)=\sum_{y} p(x, y) f(y)
$$

and notice that

$$
P^{k} f(x)=\sum_{y} p_{k}(x, y) f(y)
$$

One easily checks that $P$ is self-adjoint on $L^{2}(\Gamma, m(x))$. The Riesz transform $T$ is defined as

$$
T=\nabla(I-P)^{-\frac{1}{2}}
$$

where the unbounded linear operator $(I-P)^{-\frac{1}{2}}$ is defined by means of spectral theory.
We intend to show the following result:
Theorem 21 Let $\Gamma$ be an infinite graph satisfying the doubling property and the Poincaré inequality. Then, the Riesz transform is bounded from $H_{a t}^{1}(\Gamma)$ to $L^{1}(\Gamma)$.

One can define the space $H_{\text {max }}^{1}$ in the following way. If $f \in L^{1}(\Gamma)$, set

$$
f^{+}(x)=\sup _{k} P^{k} f(x)
$$

and say that $f \in H_{m a x}^{1}$ if and only if $f^{+} \in L^{1}$. If it is the case, define

$$
\|f\|_{H_{\max }^{1}}=\left\|f^{+}\right\|_{1} .
$$

The following statement is shown in [11]:
Theorem 22 Let $\Gamma$ be a graph satisfying the doubling property, the Poincaré inequality and the condition $\Delta(\alpha)$. Then $H_{a t}^{1}(\Gamma)=H_{\text {max }}^{1}(\Gamma)$.
Therefore, Theorem 21 shows that the Riesz transform is bounded from $H_{\max }^{1}(\Gamma)$ to $L^{1}(\Gamma)$.
To prove Theorem 21, since the Riesz transform is $L^{2}$-bounded and is given by a kernel $k(x, y)$, we only have to check that this kernel satisfies the Hörmander integral condition, which requires some estimates about kernels.

## 2 Kernel estimates

Fix $y_{0}$ and $y$ in $\Gamma$. For any $k \in \mathbb{N}$ and $x \in \Gamma$, define

$$
q_{k}(x)=\frac{p_{k}(y, x)-p_{k}\left(y_{0}, x\right)}{m(x)}
$$

This section is devoted to various bounds about $p_{k}$ and $q_{k}$.
Recall that, when (18) and (20) hold, one has the following estimate about $p_{k}$ :
Theorem 23 Let $\Gamma$ satisfy the doubling property, the Poincaré inequality and $\Delta(\alpha)$ for $\alpha>0$. Then, there exist $c_{1}, C_{1}, c_{2}, C_{2}>0$ such that $d(x, y) \leq k \Rightarrow \frac{c_{1} m(y)}{V(x, \sqrt{k})} e^{-\frac{C_{1} d(x, y)^{2}}{k}} \leq p_{k}(x, y) \leq \frac{C_{2} m(y)}{V(x, \sqrt{k})} e^{-\frac{c_{2} d(x, y)^{2}}{k}}$.

This theorem is shown by T. Delmotte in [8], Theorem 1.7.
As a consequence of the Gaussian upper bound in Lemma 23 and of the doubling property (18), one gets the following upper bounds (see Lemma 7 and Lemma 2 in [13]):

Lemma 24 For all $\gamma \in] 0, c_{1}\left[\right.$, there exists $C_{\gamma}>0$ such that

$$
\sum_{y}\left|\nabla_{y} p_{k}(y, x)\right|^{2} e^{\frac{\gamma d^{2}(x, y)}{k}} m(y) \leq \frac{C_{\gamma} m^{2}(x)}{k V(x, \sqrt{k})}
$$

Lemma 25 There exists $\beta>0$ such that, for any $x \in \Gamma, l \in \mathbb{N}, k \in \mathbb{N}^{*}$,

$$
\sum_{y \notin B(x, \sqrt{l})}\left|\nabla_{y} p_{k}(y, x)\right| m(y) \leq C m(x) e^{-\frac{\beta l}{k}} k^{-\frac{1}{2}} .
$$

T. Delmotte also shows that the solutions of $m(x) u(n+1, x)=\sum_{y} \mu_{x y} u(n, y)$ satisfy a Hölder regularity property (see Proposition 4.1 in [8]):
Proposition 26 There exists $h>0$ and $C>0$ such that, for all $x_{0} \in \Gamma, n_{0} \in \mathbb{Z}$ and $R \in \mathbb{N}$, if $u$ is a solution of $m(x) u(n+1, x)=\sum_{y} \mu_{x y} u(n, y)$ on $Q=\left(\mathbb{Z} \cap\left[n_{0}-2 R^{2}, n_{0}\right]\right) \times B\left(x_{0}, 2 R\right), x_{1}, x_{2} \in B\left(x_{0}, R\right)$ and $n \in \mathbb{Z} \cap\left[n_{0}-R^{2}, n_{0}\right]$, then

$$
\left|u\left(n, x_{1}\right)-u\left(n, x_{2}\right)\right| \leq C\left[\frac{d\left(x_{1}, x_{2}\right)}{R}\right]^{h} \sup _{Q}|u| .
$$

As a consequence of Theorem 23 and of Proposition 26, one has the following estimate about $q_{k}$ :
Lemma 27 There exists $C_{3}, c_{3}>0$ and $\left.h \in\right] 0,1\left[\right.$ such that, for any $k \in \mathbb{N}, x, y, y_{0} \in \Gamma$ such that $d\left(y_{0}, y\right) \leq \sqrt{k}$,

$$
\left|q_{k}(x)\right| \leq \frac{C_{3}}{V(x, \sqrt{k})}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{k}}\right]^{h} e^{-c_{3} \frac{d^{2}\left(y_{0}, x\right)}{k}}
$$

Assume first that $d\left(y, y_{0}\right) \leq \frac{1}{2} \sqrt{k}$ and that $x \in \Gamma$. Proposition 26 may be applied to $u(k, z)=p_{k}(z, x)$, with $R \sim \frac{1}{2} \sqrt{k}$ and $n_{0} \sim \frac{5}{4} k$. Since $y \in B\left(y_{0}, R\right)$ and $k \in \mathbb{Z} \cap\left[n_{0}-R^{2}, n_{0}\right]$, one gets:

$$
\left|p_{k}(y, x)-p_{k}\left(y_{0}, x\right)\right| \leq C\left[\frac{d\left(y, y_{0}\right)}{R}\right]^{h} \sup _{Q} p_{l}(z, x)
$$

where

$$
Q=\left(\mathbb{Z} \cap\left[n_{0}-2 R^{2}, n_{0}\right]\right) \times B\left(y_{0}, 2 R\right) .
$$

But, thanks to Theorem 23, when $n_{0}-2 R^{2} \leq l \leq n_{0}$ and $z \in B\left(y_{0}, 2 R\right)$,

$$
\begin{aligned}
p_{l}(z, x) & \leq \frac{C_{2} m(x)}{V(x, \sqrt{l})} e^{-\frac{c_{2} d^{2}(x, z)}{l}} \\
& \leq \frac{C_{2} m(x)}{V\left(x, \sqrt{\left.n_{0}-2 R^{2}\right)}\right.} e^{-\frac{c_{2} d^{2}(x, z)}{n_{0}}}
\end{aligned}
$$

One has

$$
\begin{aligned}
-\frac{d^{2}(x, z)}{n_{0}} & \leq-\frac{d^{2}\left(x, y_{0}\right)}{2 n_{0}}+\frac{d^{2}\left(y_{0}, z\right)}{n_{0}} \\
& \leq-\frac{d^{2}\left(x, y_{0}\right)}{2 n_{0}}+4
\end{aligned}
$$

so that

$$
p_{l}(z, x) \leq \frac{C_{3} m(x)}{V(x, \sqrt{k})} e^{-\frac{c_{2} d^{2}\left(y_{0}, x\right)}{k}}
$$

It follows that

$$
\begin{equation*}
\left|p_{k}(y, x)-p_{k}\left(y_{0}, x\right)\right| \leq C_{4}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{k}}\right]^{h} \frac{m(x)}{V(x, \sqrt{k})} e^{-\frac{c_{2} d^{2}\left(y_{0}, x\right)}{k}} \tag{21}
\end{equation*}
$$

Finally, if $d\left(y, y_{0}\right) \leq \sqrt{k}$, consider a point $y_{1}$ such that $d\left(y, y_{1}\right) \leq \frac{1}{2} \sqrt{k}$ and $d\left(y_{1}, y_{2}\right) \leq \frac{1}{2} \sqrt{k}$, and apply (21) to $\left|p_{k}(y, x)-p_{k}\left(y_{1}, x\right)\right|$ and to $\left|p_{k}\left(y_{1}, x\right)-p_{k}\left(y_{0}, x\right)\right|$. Lemma 27 is shown.

Therefore, the following bound holds:
Lemma 28 If $d\left(y_{0}, y\right) \leq \sqrt{k}$, then, for any $\alpha<2 c_{3}$, there exists $C_{\alpha}>0$ such that

$$
\sum_{x}\left|q_{k}(x)\right|^{2} \exp \left[\alpha \frac{d^{2}(x, y)}{k}\right] m(x) \leq\left[\frac{d\left(y_{0}, y\right)}{\sqrt{k}}\right]^{2 h} \frac{C_{\alpha}}{V(y, \sqrt{k})}
$$

The proof is similar to Lemma 11
We intend to show the following estimate, which is the discrete equivalent of Lemma 12 (see also the analogous estimate in [13], Lemma 7):

Lemma 29 For any $k \in \mathbb{N}^{*}$ satisfying $d\left(y, y_{0}\right) \leq \sqrt{k}$ and any $\gamma<c_{3}$,

$$
\sum_{x}\left|\nabla_{x} q_{k}(x)\right|^{2} \exp \left[\gamma \frac{d^{2}(y, x)}{k}\right] m(x) \leq \frac{C_{\gamma}^{\prime}}{k V(y, \sqrt{k})}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{k}}\right]^{\frac{3 h}{2}}
$$

The main step in the proof of this lemma is the following temporal estimate:
Lemma 30 For any $x \in \Gamma$, any $k \in \mathbb{N}^{*}$ satisfying $d\left(y, y_{0}\right) \leq \sqrt{k}$,

$$
\left|q_{k+1}(x)-q_{k}(x)\right| \leq \frac{C}{k V(y, \sqrt{k})}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{k}}\right]^{\frac{h}{2}}
$$

To begin the proof, notice that, for any $k \in \mathbb{N}^{*}$, one has

$$
q_{k+1}=P q_{k}
$$

Indeed, if $x \in \Gamma$,

$$
\begin{aligned}
{\left[P q_{k}\right](x) } & =\sum_{z} p(x, z) q_{k}(z) \\
& =\sum_{z} p(x, z) \frac{p_{k}(y, z)-p_{k}\left(y_{0}, z\right)}{m(z)} \\
& =\frac{1}{m(x)} \sum_{z} p(z, x)\left[p_{k}(y, z)-p_{k}\left(y_{0}, z\right)\right] \\
& =\frac{1}{m(x)}\left[p_{k+1}(y, x)-p_{k+1}\left(y_{0}, x\right)\right] \\
& =q_{k+1}(x)
\end{aligned}
$$

Let $l$ be an integer satisfying $l \sim \frac{k}{2}$. One has

$$
\begin{aligned}
\left|q_{k+1}(x)-q_{k}(x)\right| & =\left|\sum_{z} p_{l}(x, z)\left[q_{l+1}(z)-q_{l}(z)\right]\right| \\
& =\left|\sum_{z} \frac{p_{l}(x, z)}{m(z)}\left[q_{l+1}(z)-q_{l}(z)\right] m(z)\right| \\
& \leq\left\|\frac{p_{l}(x, .)}{m}\right\|_{2}\left\|q_{l+1}-q_{l}\right\|_{2} .
\end{aligned}
$$

But

$$
\begin{aligned}
\left\|\frac{p_{l}(x, .)}{m}\right\|_{2}^{2} & =\sum_{z} \frac{p_{l}(x, z) p_{l}(x, z)}{m(z)} \\
& =\sum_{z} p_{l}(x, z) \frac{p_{l}(z, x)}{m(x)} \\
& =\frac{p_{k}(x, x)}{m(x)} \\
& \leq \frac{C}{V(x, \sqrt{k})}
\end{aligned}
$$

Moreover, if $m \sim \frac{l}{2}$, then

$$
\begin{align*}
\left\|q_{l+1}-q_{l}\right\|_{2} & =\left\|(I-P) P^{m} q_{m}\right\|_{2} \\
& \leq\left\|(I-P) P^{m}\right\|_{2 \rightarrow 2}\left\|q_{m}\right\|_{2}  \tag{22}\\
& \leq \frac{C}{l}\left\|q_{m}(y, .)\right\|_{2} .
\end{align*}
$$

The last line follows from Lemma 6 in [13], which we recall here:
Lemma 31 One has $\left\|(I-P)\left[\frac{p_{k}(x, .)}{m}\right]\right\|_{2} \leq \frac{C}{k V^{\frac{1}{2}}(x, \sqrt{k})}$.
Recall that Lemma 31 is a straightforward consequence of the condition $\Delta(\alpha)$, which implies that $-1 \notin S p(P)$.

From the fact that

$$
\begin{aligned}
\left\|q_{m}\right\|_{1} & =\sum_{x}\left|q_{m}(x)\right| m(x) \\
& \leq \sum_{x} p_{m}(y, x)+\sum_{x} p_{m}\left(y_{0}, x\right) \\
& =2
\end{aligned}
$$

and that

$$
\begin{aligned}
\left\|q_{m}\right\|_{\infty} & =\sup _{x} \frac{\left|p_{m}(y, x)-p_{m}\left(y_{0}, x\right)\right|}{m(x)} \\
& \leq \frac{C}{V(y, \sqrt{m})}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{m}}\right]^{h}
\end{aligned}
$$

we may conclude that

$$
\begin{aligned}
\left\|q_{m}\right\|_{2} & \leq\left\|q_{m}\right\|_{1}^{\frac{1}{2}}\left\|q_{m}\right\|_{\infty}^{\frac{1}{2}} \\
& \leq \frac{C}{V^{\frac{1}{2}}(y, \sqrt{m})}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{m}}\right]^{\frac{h}{2}} .
\end{aligned}
$$

It follows from (22) that

$$
\left\|q_{l+1}-q_{l}\right\|_{2} \leq \frac{C}{l V^{\frac{1}{2}}(y, \sqrt{l})}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{l}}\right]^{\frac{h}{2}}
$$

and finally that

$$
\begin{aligned}
\left|q_{k+1}(x)-q_{k}(x)\right| & \leq \frac{C}{k V^{\frac{1}{2}}\left(y_{0}, \sqrt{k}\right) V^{\frac{1}{2}}(y, \sqrt{k})}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{k}}\right]^{\frac{h}{2}} \\
& \leq \frac{C}{V(y, \sqrt{k})}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{k}}\right]^{\frac{h}{2}}
\end{aligned}
$$

In the last line, we use the fact that $d\left(y, y_{0}\right) \leq \sqrt{k}$ and the doubling property. Thus, Lemma 30 is proved.
Let us deduce Lemma 29 from Lemma 30. The following computations are inspired from those which give Lemma 7 in [13]. Write that

$$
\begin{align*}
\sum_{x \sim z}\left|q_{k}(x)-q_{k}(z)\right|^{2} e^{\gamma \frac{d^{2}(y, x)}{k}} m(x) & \leq C \sum_{d(x, z) \leq 1}\left|q_{k}(x)-q_{k}(z)\right|^{2} m(x) p(x, z) e^{\gamma \frac{d^{2}(y, x)}{n}}  \tag{23}\\
& =C I_{k}
\end{align*}
$$

From now on, we will work with $I_{k}$.

$$
\begin{aligned}
I_{k} & =\sum_{d(x, z) \leq 1} q_{k}(x)\left[q_{k}(x)-q_{k}(z)\right] m(x) p(x, z) e^{e^{\frac{d^{2}(y, x)}{k}}} \\
& -\sum_{d(x, z) \leq 1} q_{k}(z)\left[q_{k}(x)-q_{k}(z)\right] m(x) p(x, z) e^{\gamma \frac{d^{2}(y, x)}{k}} \\
& =\sum_{d(x, z) \leq 1} q_{k}(x)\left[q_{k}(x)-q_{k}(z)\right] m(x) p(x, z) e^{e^{\frac{d^{2}(y, x)}{k}}} \\
& +\sum_{d(x, z) \leq 1} q_{k}(x)\left[q_{k}(x)-q_{k}(z)\right] m(x) p(x, z) e^{e^{\frac{d^{2}(y, z)}{k}}} .
\end{aligned}
$$

In the last line, we inverted $x$ and $z$ and we used the reversibility of $p$ with respect to $m$. Hence, we get that

$$
\begin{aligned}
I_{k} & \leq 2 \sum_{x \sim z} q_{k}(x)\left[q_{k}(x)-q_{k}(z)\right] m(x) p(x, z) e^{\gamma \frac{d^{2}(y, x)}{k}} \\
& +\sum_{x \sim z} q_{k}(x)\left[q_{k}(x)-q_{k}(z)\right] m(x) p(x, z)\left[e^{\gamma \frac{d^{2}(y, z)}{k}}-e^{\gamma \frac{d^{2}(y, x)}{k}}\right] \\
& =2 I_{k}^{(1)}+I_{k}^{(2)} .
\end{aligned}
$$

The previous upper bounds allow to estimate $I_{k}^{(1)}$ and $I_{k}^{(2)}$. Indeed,

$$
\begin{aligned}
I_{k}^{(1)} & =\sum_{x} q_{k}(x) e^{\gamma \frac{d^{2}(y, x)}{k}} m(x) \sum_{z} p(x, z)\left[q_{k}(x)-q_{k}(z)\right] \\
& =\sum_{x} q_{k}(x) e^{\gamma \frac{d^{2}(y, x)}{k}} m(x)\left[q_{k}(x)-q_{k+1}(x)\right]
\end{aligned}
$$

hence, thanks to Lemma 30,

$$
\begin{aligned}
\left|I_{k}^{(1)}\right| & \leq \frac{C}{k V(y, \sqrt{k})}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{k}}\right]^{\frac{h}{2}} \sum_{x}\left|q_{k}(x)\right| e^{e^{\frac{d^{2}(x, y)}{k}} m(x)} \\
& \leq \frac{C}{k V(y, \sqrt{k})}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{k}}\right]^{\frac{3 h}{2}} \sum_{x} \frac{1}{V(x, \sqrt{k})} e^{\left(\gamma-c_{3}\right) \frac{d^{2}(y, x)}{k}} m(x) \\
& \leq \frac{C_{\gamma}}{k V^{2}(y, \sqrt{k})}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{k}}\right]^{\frac{3 h}{2}} \sum_{y} e^{\left(\gamma^{\prime}-\alpha\right) \frac{d^{2}(x, y)}{k}} m(x) \\
& \leq \frac{C_{\gamma}}{k V(y, \sqrt{k})}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{k}}\right]^{\frac{3 h}{2}} .
\end{aligned}
$$

Note that, in this computation, it is possible to choose $\left.\gamma^{\prime} \in\right] \gamma, c_{3}\left[\right.$ because $\gamma<c_{3}$.
As for $I_{2}$, if we denote by $f$ the map defined by

$$
f(x)=e^{\frac{\gamma}{k} x^{2}}
$$

we may write, according to the mean-value theorem, that

$$
|f(b)-f(a)| \leq \frac{2 \gamma}{k}|b-a|(\sup a, b) e^{\frac{\gamma}{k}(\sup a, b)^{2}} .
$$

Applying this inequality with $a=d(y, x), b=d(y, z)$ when $d(x, z) \leq 1$, so that $|d(y, x)-d(y, z)| \leq 1$, we get, if
we notice that $\sup (a, b) \leq a+1$, that

$$
\begin{aligned}
\left|I_{k}^{(2)}\right| \leq & \frac{2 \gamma}{k} \sum_{d(x, z) \leq 1} m(x) p(x, z)\left|q_{k}(x)\right|\left|q_{k}(x)-q_{k}(z)\right|[d(x, y)+1] e^{\frac{\gamma}{k}[d(y, x)+1]^{2}} \\
= & 2 \sqrt{\frac{\gamma}{k}} \sum_{d(x, z) \leq 1} m(x) p(x, z)\left|q_{k}(x)\right|\left|q_{k}(x)-q_{k}(z)\right| \sqrt{\frac{\gamma}{k}[d(y, x)+1]^{2}} e^{\frac{\gamma}{k}[d(x, y)+1]^{2}} \\
\leq & 2 \sqrt{\frac{\gamma}{k}} \sum_{d(x, z) \leq 1} m(x) p(x, z)\left|q_{k}(x)\right|\left|q_{k}(x)-q_{k}(z)\right| e^{\frac{\gamma^{\prime}}{k}[d(y, x)+1]^{2}} \\
\leq & 2 \sqrt{\frac{\gamma}{k}}\left[\sum_{d(x, z) \leq 1} m(x) p(x, z)\left[q_{k}(x)\right]^{2} e^{\frac{\gamma^{\prime \prime}}{k}[d(y, x)+1]^{2}}\right]^{\frac{1}{2}} \\
& {\left[\sum_{d(x, z) \leq 1} m(x) p(x, z)\left|q_{k}(x)-q_{k}(z)\right|^{2} e^{\frac{\gamma}{k}[d(y, x)+1]^{2}}\right]^{\frac{1}{2}} . }
\end{aligned}
$$

But

$$
\frac{\gamma}{k}[d(y, x)+1]^{2}=\frac{\gamma}{k}\left[d^{2}(y, x)+2 d(y, x)+1\right]
$$

and, in the sums which define $I_{k}$, we may assume that $d(y, x) \leq 2 k+1$ and that $d(y, z) \leq 2 k+1$, otherwise, since $d(x, z) \leq 1$, we obtain $d(y, x)>2 k+1$ and $d(y, z)>2 k+1$. Then, $p_{k}(y, x)=p_{k}(y, z)=0$. Moreover, since $d\left(y_{0}, y\right)<\kappa \sqrt{k}$, one has $d\left(y_{0}, x\right)>k$ and $d\left(y_{0}, z\right)>k$, and $p_{k}\left(y_{0}, x\right)=p_{k}\left(y_{0}, z\right)=0$. All that implies $q_{k}(x)=q_{k}(z)=0$, and the corresponding terms do not appear in the sum which defines $I_{k}$.

Finally,

$$
\frac{\gamma}{k}[d(x, y)+1]^{2} \leq \frac{\gamma}{k} d^{2}(x, y)+C
$$

and we can write that

$$
\begin{aligned}
\left|I_{k}^{(2)}\right| & \leq C \sqrt{\frac{\gamma}{k}}\left[\sum_{y}\left[q_{k}(x)\right]^{2} e^{\gamma^{\prime \prime} \frac{d^{2}(x, y)}{k}} m(x)\right]^{\frac{1}{2}} \sqrt{I_{k}} \\
& \leq \frac{C_{\gamma}}{\sqrt{k} \sqrt{V(y, \sqrt{k})}}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{k}}\right]^{h} \sqrt{I_{k}} \\
& \leq \frac{C_{\gamma}}{\sqrt{k} \sqrt{V(y, \sqrt{k})}}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{k}}\right]^{\frac{3 h}{4}} \sqrt{I_{k}}
\end{aligned}
$$

since $d\left(y, y_{0}\right)<\kappa \sqrt{k}$.
If we use simultaneously the estimates about $I_{k}^{(1)}$ and $I_{k}^{(2)}$, we find that

$$
I_{k} \leq \frac{C_{\gamma}}{k V(y, \sqrt{k})}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{k}}\right]^{\frac{3 h}{2}}+\frac{C_{\gamma}}{\sqrt{k V(x, \sqrt{k})}}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{k}}\right]^{\frac{3 h}{4}} \sqrt{I_{k}}
$$

from which we get the right estimate for $I_{k}$, hence Lemma 29 by (23)
Thanks to Lemma 29, we can finally show the following Lemma:

Lemma 32 There exist $C>0$ and $\alpha>0$ such that, for any $x, y_{0}, y \in \Gamma$, any $k \in \mathbb{N}^{*}$ satisfying $d\left(y_{0}, y\right)<\kappa \sqrt{k}$ and any $l \in \mathbb{N}^{*}$,

$$
\sum_{d(x, y) \geq l}\left|\nabla_{x} q_{k}(x)\right| m(x) \leq \frac{C}{\sqrt{k}}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{k}}\right]^{\frac{3 h}{4}} e^{-\alpha \frac{l^{2}}{k}} .
$$

Indeed, we just have to write that, if $\alpha<\frac{c_{3}}{2}$,

$$
\begin{aligned}
\sum_{x \sim z, d(y, x) \geq l}\left|q_{k}(x)-q_{k}(z)\right| m(x) & \leq\left[\sum_{x \sim z, d(y, x) \geq l}\left|q_{k}(x)-q_{k}(z)\right|^{2} e^{2 \alpha \frac{d^{2}(y, x)}{k}} m(x)\right]^{\frac{1}{2}} \\
& {\left[\sum_{d(y, x) \geq l} e^{-2 \alpha \frac{d^{2}(x, y)}{k}} m(x)\right]^{\frac{1}{2}} } \\
& \leq \frac{C}{\sqrt{k V(y, \sqrt{k})}}\left[\frac{d\left(y, y_{0}\right)}{\sqrt{k}}\right]^{\frac{3 h}{4}} \sqrt{V(y, \sqrt{k})} e^{-\frac{\alpha l^{2}}{2 k}}
\end{aligned}
$$

which is Lemma 32 (one may apply Lemma 29 because $2 \alpha \in] 0, c_{3}[$ ).

## $3 \quad H^{1}-L^{1}$ boundedness

We want to prove Theorem 21. Like in [13], write that

$$
\nabla(I-P)^{-\frac{1}{2}}=\sum_{k=0}^{\infty} a_{k} \nabla P^{k}
$$

where the $a_{k}$ 's are defined by

$$
(1-x)^{-\frac{1}{2}}=\sum_{k=0}^{\infty} a_{k} x^{k}
$$

Thus, $T$ is given by the kernel

$$
\begin{equation*}
r(x, y)=\sum_{k=0}^{\infty} a_{k} \frac{\nabla p_{k}(x, y)}{m(y)} \tag{24}
\end{equation*}
$$

and we are going to prove that this kernel satisfies the integral Hörmander condition. Let $y$ and $y_{0}$ be two fixed points in $\Gamma$. One has

$$
\begin{aligned}
\sum_{d(x, y) \geq 2 d\left(y_{0}, y\right)}\left|r(x, y)-r\left(x, y_{0}\right)\right| m(x) & \leq \sum_{k=0}^{\infty} a_{k} \sum_{d(x, y) \geq 2 d\left(y_{0}, y\right)}\left|\frac{\nabla_{x} p_{k}(x, y)}{m(y)}-\frac{\nabla_{x} p_{k}\left(x, y_{0}\right)}{m\left(y_{0}\right)}\right| m(x) \\
& =\sum_{k \leq \frac{d^{2}\left(y, y_{0}\right)}{\kappa^{2}}} a_{k} \sum_{d(x, y) \geq 2 d\left(y_{0}, y\right)}\left|\frac{\nabla_{x} p_{k}(x, y)}{m(y)}-\frac{\nabla_{x} p_{k}\left(x, y_{0}\right)}{m\left(y_{0}\right)}\right| m(x) \\
& +\sum_{k>\frac{d^{2}\left(y, y_{0}\right)}{\kappa^{2}}} a_{k} \sum_{d(x, y) \geq 2 d\left(y_{0}, y\right)}\left|\frac{\nabla_{x} p_{k}(x, y)}{m(y)}-\frac{\nabla_{x} p_{k}\left(x, y_{0}\right)}{m\left(y_{0}\right)}\right| m(x) \\
& =S_{1}+S_{2} .
\end{aligned}
$$

One estimates $S_{1}$ in the same way as $I_{1}$ in (14), by means of the triangle inequality and Lemma 25 instead of Lemma 8. Also using the fact that $a_{k} \sim \frac{1}{\sqrt{\pi k}}$, one obtains that

$$
\begin{aligned}
S_{1} & \leq C \sum_{k \leq \frac{d^{2}\left(y, y_{0}\right)}{\kappa^{2}}} a_{k} e^{-\alpha \frac{d^{2}\left(y, y_{0}\right)}{k}} k^{-\frac{1}{2}} \\
& \leq C \int_{0}^{\frac{d^{2}\left(y, y_{0}\right)}{\kappa^{2}}} e^{-\alpha \frac{d^{2}\left(y, y_{0}\right)}{t}} \frac{d t}{t} \\
& =C \int_{0}^{1} e^{-\frac{\alpha \kappa^{2}}{u}} \frac{d u}{u}
\end{aligned}
$$

which is finite and independent of the points $y$ and $y_{0}$.
The treatment of $S_{2}$ is completely similar to the one of $I_{2}$ in (14). Just use Lemma 32, applied with

$$
q_{k}(x)=\frac{p_{k}(x, y)}{m(y)}-\frac{p_{k}\left(x, y_{0}\right)}{m\left(y_{0}\right)}
$$

instead of Lemma 13. Using the fact that $a_{k} \sim \frac{1}{\sqrt{\pi k}}$ again, one finds that

$$
\begin{aligned}
S_{2} & \leq C \sum_{k>\frac{d^{2}\left(y, y_{0}\right)}{\kappa^{2}}} \frac{a_{k}}{k}\left[\frac{d\left(y, y_{0}\right.}{\sqrt{k}}\right]^{\frac{3 h}{4}} e^{-\alpha \frac{d^{2}\left(y, y_{0}\right)}{k}} \\
& \leq C \int_{\frac{d^{2}\left(y, y_{0}\right)}{\kappa^{2}}}^{\infty} \frac{d t}{t}\left[\frac{d\left(y, y_{0}\right.}{\sqrt{t}}\right]^{\frac{3 h}{4}} e^{-\alpha \frac{d^{2}\left(y, y_{0}\right)}{t}} \\
& \leq C \int_{1}^{\infty} \frac{d t}{t} \frac{1}{t^{\frac{3 h}{4}}}
\end{aligned}
$$

which is finite and independent of the points $y, y_{0}$. Thus, the kernel $r$ satisfies the integral Hörmander condition and we have proved that the Riesz transform is $H^{1}-L^{1}$ bounded. Theorem 21 is proved.

Like in the setting of manifolds, notice that the exponential term in Lemma 32 is not really used, but that getting it is easy.

## References

[1] P. Auscher and P. Tchamitchian, Square root problem for divergence operators and related topics, Astérisque 249, 1998.
[2] D. Bakry, Etude des transformations de Riesz dans les variétés riemanniennes à courbure de Ricci minorée, in Séminaire de Probabilités XXI, Springer L. N. nº1247, 137-172, 1987.
[3] D. Bakry, La propriété de sous-harmonicité des diffusions dans les variétés, in Séminaire de Probabilités XXII, Springer L. N. n ${ }^{\circ}$ 1321, 1-50, 1989.
[4] J.-Ch. Chen and Ch. Luo, Duality of $H^{1}$ and $B M O$ on positively curved manifolds and their characterization, in Lecture Notes in Math., Springer Verlag, n ${ }^{\circ}$ 1494, 1991, 23-38.
[5] R. Coifman and G. Weiss, Extensions of Hardy spaces and their use in analysis, Bull. Amer. Math. Soc., 83, 4, 569-645, 1977.
[6] T. Coulhon, X. T. Duong, Riesz transforms for $1 \leq p \leq 2$, Trans. Amer. Math. Soc., 354, 3, 1151-1169, 1999.
[7] T. Coulhon, L. Saloff-Coste, Variétés riemanniennes isométriques à l'infini, Rev. Iberoamericana Mat., 11, 3, 1995.
[8] T. Delmotte, Parabolic Harnack inequality and estimates of Markov chains on graphs, Rev. Mat. Iberoamericana, 15, 1, 181-232, 1999.
[9] A. Grigor'yan, Integral maximum principle and its applications, Proc. of the Royal Soc. of Edinburgh, 124A, 353-362, 1994.
[10] A. Grigor'yan, Upper bounds of derivatives of the heat kernel on an arbitrary complete manifold, Journal of Functional Analysis, 127, 363-389, 1995.
[11] E. Russ, $H^{1}-B M O$ duality on graphs, preprint.
[12] E. Russ, $H^{1}-B M O$ duality on Riemannian manifolds, preprint.
[13] E. Russ, Riesz transforms on graphs for $1 \leq p \leq 2$, to appear in Math. Scand..
[14] L. Saloff-Coste, Parabolic Harnack inequality for divergence form second order differential operators, Potential Analysis, 4, 4, 429-467, 1995.
[15] E. M. Stein, Singular integrals and differentiability properties of functions, Princeton Univ. Press, 1970.

