VOLUME GROWTH AND ESCAPE RATE OF BROWNIAN MOTION ON A COMPLETE RIEMANNIAN MANIFOLD

ELTON P. HSU AND GUANGNAN QIN

ABSTRACT. We give an effective escape rate function for Brownian motion on a complete Riemannian manifold in terms of the volume growth function of the manifold. An important step in the work is estimating small tail probabilities of crossing times between concentric geodesic spheres by reflecting Brownian motions on geodesic balls.

1. INTRODUCTION

Let M be a Riemannian manifold and $p_M(t, x, y)$ the (minimal) heat kernel on M. By definition, it is the fundamental solution of the heat operator

$$\mathscr{L}_M = \frac{\partial}{\partial t} - \frac{1}{2}\Delta_M,$$

where Δ_M is the Laplace-Beltrami operator on M. A Riemannian manifold is stochastically complete if

$$\int_M p_M(t, x, y)\, dy = 1$$

for some, hence for all $(x, t) \in M \times (0, \infty)$. In other words, M is stochastically complete if the heat kernel is conserved. Let $\mathbb{P}_x$ be the law of Brownian motion on M starting from x, and e the lifetime (or explosion time) of the Brownian motion. Then we have

$$\mathbb{P}_x\{e > t\} = \int_M p(t, x, y)\, dy.$$

Therefore M is stochastically complete if and only if

(1.1) $$\mathbb{P}_x\{e = \infty\} = 1,$$

i.e., Brownian motion on M does not explode. Finding geometric conditions for stochastic completeness is an old geometric problem. The problem has been attacked by both analytic and probabilistic means. Early works on this problem (Yau [16], Karp and Li [9], Varopoulos [15], and Hsu [6]) impose lower bounds on the Ricci curvature. In particular, in the last two works it was shown that if there is a strictly positive function $\kappa(r)$ such that the Ricci curvature of M on the geodesic ball $B(r)$ is bounded from below

by $-\kappa(r)$ and

$$\int_0^\infty \frac{dr}{\sqrt{\kappa(r)}} = \infty,$$

then M is stochastically complete. In 1986, Grigor'yan [1] found the following sufficient condition for stochastic completeness solely in terms of volume growth function of the manifold:

$$(1.2) \qquad \int_1^\infty \frac{r\,dr}{\ln|B(r)|} = \infty.$$

According to (1.1), a Riemannian manifold M is stochastically complete if Brownian motion does not escape to infinity (in the one-point compactification) in finite time. Traditionally in probability theory (see, e.g., Itô and McKean [8] and Shiga and Watanabe [12]), one often looks for upper functions for the escape rate of a diffusion process. The classical Khinchine law of iterated logarithm for one-dimensional standard Brownian motion is the most celebrated case. More generally, let $r_t = d(X_t, x)$ be the radial process of Brownian motion X on M. An increasing function $\psi(t)$ called an upper rate function if

$$\mathbb{P}_x \{r_t \le \psi(t) \text{ for all sufficiently large } t\} = 1.$$

Finding an upper rate function is a more refined problem than proving stochastic completeness, for the existence of an upper rate function implies stochastic completeness. Various explicit upper rate function for Brownian motion on a complete Riemannian manifold have been obtained under concrete volume growth assumptions (see Grigor'yan [2], Grigor'yan and Kelbert [4], and Takeda [13] [14]). More recently, Grigor'yan and Hsu [3] showed that the inverse function of the increasing function

$$\phi_1(R) = \int_1^R \frac{r\,dr}{\ln|B(r)|}$$

related to the integral test (1.2) for stochastic completeness is essentially an upper rate function for Brownian motion on M. While this result gives an upper rate function of a very general form, it was proved under the additional geometric assumption that M is a Cartan-Hadamard manifold, namely, a simply connected, geodesically complete Riemannian manifold of nonpositive sectional curvature.

The main purpose of the present work is to obtain an escape rate function solely based on the volume growth of the underlying manifold. We introduce the following increasing function:

$$\phi(R) = \int_6^R \frac{r\,dr}{\ln|B(r)| + \ln\ln r}.$$

We will show in THEOREM 4.1 that under the sole assumption that M is a complete Riemannian manifold, the inverse function of ϕ is essentially an upper rate function of Brownian motion on M.

The difference between the functions $\phi_1(r)$ and $\phi(r)$ is that we have introduced an extra term $\ln \ln r$ in the latter function. This addition, a resulting of removing the extraneous geometric condition, is fully justified on several grounds. First of all, the integral test (1.2) for stochastic completeness, which can be written as $\phi_1(\infty) = \infty$, is equivalent to the condition $\phi(\infty) = \infty$. Second, our new upper rate function not only implies all explicit upper rate functions existent in the literature so far (COROLLARY 4.2), but also yields a new explicit rate function $\psi(t) = C\sqrt{t \ln \ln t}$ for manifolds whose geodesic ball volume $|B(r)|$ grows no faster than $\ln \ln r$ (COROLLARY 4.3). In particular, this cover the case when the manifold itself has a finite volume. Third, in general the radial process of a Brownian motion on M has the form

$$r_t = \beta_t + \frac{1}{2} \int_0^t \Delta_M \, r(X_t) \, dt - L_t,$$

where β is a standard one-dimensional Brownian motion, and L is a local time on the cutlocus $C(x)$ of the point z (see Kendall [10] and Hsu [7]). In the absence of any further geometric assumptions, we do not expect to obtain an upper rate function (up to a multiplicative constant) for the process r_t better than the upper rate function of a standard Brownian motion $\psi(t) = C\sqrt{t \ln \ln t}$. This rate function cannot be achieved without the presence of the additional term $\ln \ln r$ in the function ϕ.

Our method has two key steps. In the first key step, we follow Hsu [6] and Grigor'yan and Hsu [3] and reduce by the use of the Borel-Cantelli lemma the problem of seeking an upper rate function to the problem of estimating the small tail probability of the crossing time between to concentric geodesic spheres (LEMMA 2.1). In the second key step, instead of estimating the small tail probability by analytic approach as in Grigor'yan and Hsu [3] under the assumption of a Cartan-Hadamard manifold we modify the method Takeda [13] [14] using the Lyons-Zheng decomposition for reflecting Brownian motion. The volume $|B(r)|$ of the geodesic ball $B(r)$ appears naturally in this step because the uniform distribution on the ball with respect to the Riemannian volume measure is the invariant measure of reflecting Brownian motion on $B(r)$. The additional term $\ln \ln r$ we have alluded above is a consequence of dealing with the Brownian motion adapted to the time-reversed filtration in the Lyons-Zheng decomposition.

2. BASIC ESTIMATES ON CROSSING TIMES

Let M be a geodesically complete Riemannian manifold and $\mathscr{P}(M)$ the path space over M. Let X be the canonical coordinate process on the path space $\mathscr{P}(M)$ over M, i.e., $X_t(\omega) = \omega_t$ for $\omega \in \mathscr{P}(M)$. If $x \in M$, we use $\mathbb{P}_x$ to denote the law of Brownian motion on M starting from x. The radial process is $r_t = d(X_t, x)$, the Riemannian distance from x to X_t, the position of Brownian motion at time t. A nonnegative increasing function $R : \mathbb{R}_+ \to \mathbb{R}_+$ is called an upper rate function for Brownian motion on M

if

$$\mathbb{P}_x \left\{ (X_t) \leq R(t) \text{ for all sufficiently large } t \right\} = 1.$$

Let $\{R_n\}$ be a strictly increasing sequence of positive numbers to be chosen later and define a sequence of stopping times as follows:

$$\tau_n = \inf \left\{ t : r_t = R_n \right\}.$$

[Convention $\inf \emptyset = \infty$.] It is the first time the Brownian motion X reaches the geodesic sphere

$$S(R_n) = \left\{ x \in M : d(x, o) = R_n \right\}.$$

The difference $\tau_n - \tau_{n-1}$, if well defined, is the amount of time Brownian motion takes to cross from $S(R_{n-1})$ to $S(R_n)$. The basic idea of Grigoryan and Hsu [3] (see also Hsu[6]) for controlling the rate of escape of Brownian motion is to give a good upper bound for the small tail probability $\mathbb{P}_x \left\{ \tau_n - \tau_{n-1} \leq t_n \right\}$ for a suitably chosen sequence $\{t_n\}$ of time steps. If the sum of these probabilities converges, then the Borel-Cantelli lemma shows that for sufficiently large n, Brownian motion X has to wait roughly until at least

$$T_n = \sum_{k=1}^{n} t_k$$

to reach the sphere $S(R_n)$, or equivalently, $r_t \leq R_n$ for all $t \leq T_n$. And this, after some technical manipulations (see SECTION 4), will give an upper escape rate function.

We now use the idea of Takeda [13] [14] to estimate the small tail probability $\mathbb{P}_x \left\{ \tau_n - \tau_{n-1} \leq t_n \right\}$ by the Lyongs-Zheng decomposition [11] of reflecting Brownian motion starting from the uniform distribution on a geodesic balls. For an open set $B \subset M$, we denote by $\mathbb{P}_B$ the law of Brownian motion starting from the uniform distribution on B, i.e.,

$$\mathbb{P}_B = \frac{1}{|B|} \int_B \mathbb{P}_x \, dx.$$

Likewise we use $\mathbb{Q}_B$ to denote the law of reflecting Brownian motion on B starting from the same uniform distribution. Let $B_n = B(R_n)$ be the geodesic ball of radius R_n centered at x. In order to take advantage of the volume growth condition we consider the probability $\mathbb{P}_{B_1} \left\{ \tau_n - \tau_{n-1} \leq t_n \right\}$ instead of $\mathbb{P}_x \left\{ \tau_n - \tau_{n-1} \leq t_n \right\}$. Recall that τ_n is the first time the process X reaches the boundary $S(R_n)$ of the geodesic ball $B(R_n)$. Before reaching the boundary, Brownian motion and reflecting Brownian motion have the same law. Therefore if $C \in \mathscr{B}_{\tau_n}$ is an event measurable up to time τ_n, then $\mathbb{P}_{B_n}(C) = \mathbb{Q}_{B_n}(C)$. From

$$\mathbb{P}_{B_1}(C) = \frac{1}{|B_1|} \int_{B_1} \mathbb{P}_x(C) \, dx \leq \frac{1}{|B_1|} \int_{B_n} \mathbb{P}_x(C) \, dx = \frac{|B_n|}{|B_1|} \mathbb{P}_{B_n}(C)$$

we have

(2.1) $$\mathbb{P}_{B_1}(C) \le \frac{|B_n|}{|B_1|} \mathbb{Q}_{B_n}(C), \qquad C \in \mathscr{B}_{\tau_n}.$$

We apply this inequality to the event

(2.2) $$C = \left\{ \tau_n - \tau_{n-1} \le t_n \right\}.$$

Now, according to the Lyons-Zheng decomposition [11], on a fixed time horizon $[0, T_n]$, the radial process can be decomposed as the difference

(2.3) $$r_t - r_0 = \frac{B_t}{2} - \frac{\tilde{B}_{T_n} - \tilde{B}_t}{2},$$

where B is a standard Brownian motion adapted to the natural filtration $msb_* = \mathscr{B}(\mathscr{P}(M))_*$ of the path space $\mathscr{P}(M)$ and $\tilde{B}$ is also a standard Brownian motion but adapted to the reversed filtration $\tilde{\mathscr{B}}_*$ defined by

$$\tilde{\mathscr{B}}_t = \sigma \left\{ X_{T_n - s} : 0 \le s \le t \right\}, \quad 0 \le t \le T_n.$$

The advantage of such a decomposition is obvious, for we have eliminated from consideration the bounded variation component of the radial process, which can be rather complicated. The price is that we have to deal with a Brownian motion not adapted to the original filtration. Another complication is that the decomposition cannot be applied directly to the event (2.2) because it may go beyond the fixed time horizon $[0, T_n]$. In order to remedy this situation we will use a slightly modified event

$$C_n = \left\{ \tau_n - \tau_{n-1} \le t_n, \ \tau_n \le T_n \right\}$$

in the inequality (2.1). Fortunately, this additional restriction $\left\{ \tau_n \le T_n \right\}$ will not be an obstacle for us, as shown in the following simple observation.

Lemma 2.1. *Let C_n be defined as above. Suppose that $\sum_{n=1}^{\infty} \mathbb{P}(C_n) < \infty$. Then with probability 1, there is T_{-1} such that $\tau_n \ge T_n - T_{-1}$ for all n.*

Proof. By the Borel-Cantelli lemma, the probability that the events $\{C_n\}$ happen infinitely often is 0. Therefore, with probability 1 there is n_0 such that for all $n \ge n_0$ either $\tau_n - \tau_{n-1} \ge t_n$ or $\tau_n \ge T_n$. We show by induction that $\tau_n \ge T_n - T_{n_0}$ holds for all n. If $1 \le n \le n_0$, then $\tau_n \ge 0 \ge T_n - T_{n_0}$. Suppose that $\tau_n \ge T_n - T_0$ for an $n \ge n_0$. If $\tau_{n+1} \ge T_{n+1}$, then trivially $\tau_{n+1} \ge T_{n+1} - T_{n_0}$. Otherwise $\tau_{n+1} - \tau_n \ge t_{n+1}$ and

$$\tau_{n+1} = \tau_{n+1} - \tau_n + \tau_n \ge t_{n+1} + T_n - T_{n_0} = T_{n+1} - T_{n_0}.$$

This completes the proof. $\qquad\square$

We now prove the main estimate for the crossing time $\tau_n - \tau_{n-1}$.

Proposition 2.2. *Let τ_n be the first hitting time of the sphere $S(R_n)$ and $r_n = R_n - R_{n-1}$. Then there is a constant C such that*

$$\mathbb{P}_{B_1} \left\{ \tau_n - \tau_{n-1} \le t_n, \ \tau_n \le T_n \right\} \le \frac{|B_n|}{|B_1|} \frac{C}{\sqrt{\pi t_n}} \frac{T_n}{r_n} e^{-r_n^2 / 8 t_n}.$$

Proof. The event $\{\tau_n - \tau_{n-1} \leq t_n\}$ implies the event

(2.4)
$$\left\{ \sup_{0 \leq s \leq t_n} (r_{\tau_{n-1}+s} - r_{\tau_{n-1}}) \geq r_n \right\}.$$

Now from the decomposition (2.3) we have

$$2(r_{\tau_{n-1}+s} - r_{\tau_{n-1}}) = B_{\tau_{n-1}+s} - B_{\tau_{n-1}} + \tilde{B}_{\tau_{n-1}+s} - \tilde{B}_{\tau_{n-1}}.$$

Since τ_{n-1} is a stopping time with respect to the natural filtration $\mathscr{B}_*$, the first term on the right side is a Brownian motion in time s starting from 0. This is not so for the second term because τ_{n-1} is not a stopping time with respect to the filtration $\tilde{\mathscr{B}}_*$ of the reversed process. However, for any $s \leq t_n$ such that $\tau_{n-1} \leq T_n$, taking k such that $(k-1)t_n \leq \tau_{n-1} \leq kt_n$, we see that both τ_{n-1} and $\tau_{n-1} + s$ lie in the interval $[(k-1)t_n, (k+1)t_n]$. From

$$r_{\tau_{n-1}+s} - r_{\tau_{n-1}} = r_{\tau_{n-1}+s} - r_{kt_n} + r_{kt_n} - r_{\tau_{n-1}}$$

the event (2.4) is contained in the union of the $[T_n/t_n] + 1$ events

$$\left\{ \sup_{|s| \leq t_n} |r_{kt_n+s} - r_{kt_n}| \geq \frac{r_n}{2} \right\}, \quad 1 \leq k \leq \left[\frac{T_n}{t_n}\right] + 1.$$

Using

$$r_{kt_n+s} - r_{kt_n} = \frac{B_{kt_n+s} - B_{kt_n}}{2} + \frac{\tilde{B}_{kt_n+s} - \tilde{B}_{kt_n}}{2},$$

we see that the event $\{\tau_n - \tau_{n-1} \leq t_n, \, \tau_n \leq T_n\}$ is also contained in the union of the following $2[T_n/t_n] + 2$ events

$$\left\{ \sup_{|s| \leq t_n} |B_{kt_n+s} - B_{kt_n}| \geq \frac{r_n}{2} \right\}$$

and

$$\left\{ \sup_{|s| \leq t_n} |\tilde{B}_{kt_n+s} - \tilde{B}_{kt_n}| \geq \frac{r_n}{2} \right\}$$

for $1 \leq k \leq [T_n/t_n] + 1$. Under the probability $\mathbb{Q}_{B_n}$, these events have the same probability

$$\mathbb{P}\left\{ \sup_{|s| \leq t_n} |B_{t_n+s} - B_{t_n}| \geq \frac{r_n}{2} \right\} \leq 2\mathbb{P}\left\{ \sup_{0 \leq s \leq t_n} |B_s| \geq \frac{r_n}{2} \right\} \leq \frac{C\sqrt{t_n}}{r_n} e^{-r_n^2/8t_n}.$$

The probability $\mathbb{Q}_{B_n}\{\tau_n - \tau_{n-1} \leq t_n, \, \tau_n \leq T_n\}$ is bounded from above by $2[T_n/t_n] + 2 \leq 4T_n/t_n$ times the above probability. The desired inequality now follows immediately from this and the inequality (see (2.1))

$$\mathbb{P}_{B_1}\{\tau_n - \tau_{n-1} \leq t_n, \, \tau_n \leq T_n\} \leq \frac{|B_n|}{|B_1|} \mathbb{Q}_{B_n}\{\tau_n - \tau_{n-1} \leq t_n, \, \tau_n \leq T_n\}.$$

$\square$

3. TOTAL CROSSING TIME

In the preceding section we have found an upper bound for the probability $\mathbb{P}_{B_1}\{\tau_n - \tau_{n-1} \le t_n,\ \tau_n \le T_n\}$. We are still free to choose the upper bounds t_n of the crossing times $\tau_n - \tau_{n-1}$ and the radii R_n of the expanding geodesic balls $B(R_n)$. We need to choose them so that the series

$$\sum_{n=1}^{\infty} \mathbb{P}_{B_1}\{\tau_n - \tau_{n-1} \le t_n,\ \tau_n \le T_n\}$$

$$\le \frac{C}{|B_1|} \sum_{n=1}^{\infty} \frac{T_n}{\sqrt{t_n} r_n} \exp\left[\ln|B(R_n)| - \frac{r_n^2}{8 t_n}\right]$$

$$\le \frac{C_1}{|B_1|} \sum_{n=1}^{\infty} \frac{T_n}{r_n^2} \exp\left[\ln|B(R_n)| - \frac{r_n^2}{16 t_n}\right]$$

converges and the Borel-Cantelli lemma can be applied. The obvious choice is for t_n equal to a small multiple of $r_n^2 / \ln|B(R_n)|$, as was done in Grigoryan and Hsu [3]. However, this choice will not enable us to eliminate the factor extra T_n/r_n^2, whose present can be traced back to the Brownian motion $\tilde{B}$ adapted to the reverse filtration $\tilde{\mathscr{B}}_*$ in the Lyons-Zheng decomposition (2.3). We diminish the obvious choice by letting

$$(3.1) \qquad t_n = \frac{1}{32} \frac{r_n^2}{\ln|B(R_n)| + h(R_n)}$$

with a strictly increasing function h to be determined. If we assume without loss of generality that $B(R_1) \ge 1$ and $h(R_1) \ge 1$, then $t_n \le r_n^2/32$. If we further assume that the sequence $\{r_n\}$ is increasing, then there is an obvious bound

$$32 T_n \le \sum_{k=1}^{n} r_k^2 \le \sum_{k=1}^{n} r_k r_n = R_n r_n.$$

It follows that

$$\sum_{n=1}^{\infty} \mathbb{P}_{B_1}\{\tau_n - \tau_{n-1} \le t_n,\ \tau_n \le T_n\} \le \frac{C_2}{|B_1|^2} \frac{R_n}{r_n} e^{-2h(R_n)}.$$

It remains to choose the radii R_n and the function h such that

$$(3.2) \qquad \sum_{n=1}^{\infty} t_n = \infty \quad \text{and} \quad \sum_{n=1}^{\infty} \frac{R_n}{r_n} e^{-2h(R_n)} < \infty$$

under the integral condition that

$$(3.3) \qquad \int_1^{\infty} \frac{r\, dr}{\ln|B(r)|} = \infty.$$

The divergence of the above integral is to be linked to the divergence of the total crossing time in (3.2). This leads to the natural requirement that

$$r_n^2 \ge C R_n (R_{n+1} - R_n).$$

This requirement can be fulfilled by $R_n = 2^n$ with $C = 1/4$. From (3.1) we have

$$T_n = \sum_{k=1}^{n} t_n = \frac{1}{128} \sum_{k=1}^{n} \frac{R_n(R_{n+1} - R_n)}{\ln|B(R_n)| + h(R_n)} \geq \frac{1}{128} \int_{R_1}^{R_{n+1}} \frac{r\,dr}{\ln|B(r)| + h(r)},$$

which seems to fall slightly short of the condition (3.3). The apparent disadvantageous situation can be salvaged by first looking at a typical candidate for the function h. From our choice of $R_n = 2^n$ we have $R_n/r_n = 2$ and the convergence of the total probability in (3.2) becomes

$$\sum_{n=1}^{\infty} e^{-2h(2^n)} < \infty.$$

This leads to the choice $h(R) = \ln\ln R$. We have the following simple observation.

Lemma 3.1. *Let f be a positive, nondecreasing, and continuous function on $[0, +\infty)$ such that*

(3.4)
$$\int_3^{\infty} \frac{r\,dr}{f(r)} = \infty.$$

Then

$$\int_3^{\infty} \frac{r\,dr}{f(r) + \ln\ln r} = \infty.$$

Proof. Divide the integral into the sum of the integrals over the intervals $[n-1, n]$ for $n \geq 4$. Since f is increasing we have

$$\int_3^{\infty} \frac{r\,dr}{f(r) + \ln\ln r} \geq \sum_{n=4}^{\infty} \frac{n-1}{f(n) + \ln\ln n}$$

$$\geq \frac{1}{2} \sum_{f(n) \geq \ln\ln n} \frac{n-1}{f(n)} + \frac{1}{2} \sum_{f(n) < \ln\ln n} \frac{n-1}{\ln\ln n}.$$

Since $(n-1)/\ln\ln n \geq 1$ for all sufficiently large n, if the second sum has infinite many terms, then it is clearly diverges; otherwise, $f(n) \geq \ln\ln n$ for all sufficiently large n and we have for some n_0,

$$\int_3^{\infty} \frac{r\,dr}{f(r) + \ln\ln r} \geq \frac{1}{2} \sum_{n=n_0}^{\infty} \frac{n-1}{f(n)}$$

$$\geq \frac{1}{2} \sum_{n=n_0}^{\infty} \frac{n-1}{n+1} \int_n^{n+1} \frac{r\,dr}{f(r)}$$

$$\geq \frac{1}{2} \frac{n_0 - 1}{n_0 + 1} \int_{n_0}^{\infty} \frac{r\,dr}{f(r)}.$$

This completes the proof.   □

Now we are in a position to bound the range of Brownian motion on a finite time interval.

Proposition 3.2. *Let $R_n = 2^n$ and*

$$T_n = \frac{1}{128} \sum_{k=1}^n \frac{R_n(R_{n+1} - R_n)}{\ln|B(R_n)| + h(R_n)}.$$

Then with probability 1, there is T_{-1} such that $\sup_{0 \leq t \leq T_n - T_{-1}} r_t \leq 2^n$ for all n.

Proof. By our choice of R_n,

$$\sum_{n=1}^\infty \mathbb{P}_{B_1} \left\{ \tau_n - \tau_{n-1} \leq t_n, \; \tau_n \leq T_n \right\} < \infty.$$

By the Borel-Cantelli lemma and LEMMA 2.1, with probability 1 there is T_{-1} such that $\tau_n \geq T_n - T_{-1}$. But τ_n is the hitting time of the sphere $S(2^n)$, hence $\sup_{0 \leq t \leq T_n - T_{-1}} r_t \leq 2^n$ for sufficiently large n. $\qquad\square$

An easy consequence of the above result is a probabilistic proof of Grigor'yan criterion for stochastic completeness.

Corollary 3.3. *(Grigor'yan [1]) Suppose that M is a complete Riemannian manifold and $B(R)$ its geodesic ball of radius R centered at a fixed point. If*

$$\int_1^\infty \frac{r \, dr}{\ln|B(r)|} = \infty,$$

then M is stochastically complete.

Proof. By LEMMA 3.1, under the assumption we have

$$T_n \geq \frac{1}{128} \int_{R_1}^{R_{n+1}} \frac{r \, dr}{\ln|B(r)| + h(r)} \to \infty$$

as $n \to \infty$. By the above proposition, $\sup_{t \leq T} r_t < \infty$ for all finite T. Hence, Brownian motion does not explode and M is stochastic complete. $\qquad\square$

4. UPPER RATE FUNCTION

PROPOSITION 3.2 allows us to obtain an upper rate function in terms of the volume growth function $|B(r)|$, as was done similarly in Grigor'yan and Hsu [3].

Let

$$\phi(R) = \int_6^R \frac{r \, dr}{\ln|B(r)| + \ln \ln r}.$$

Then it is clear that $(1/128)\phi(2^n) \leq T_n$. By PROPOSITION 3.2,

$$\sup_{t \leq (1/128)\phi(2^n) - T_{-1}} r_t \leq 2^n$$

for all $n \geq 1$. This implies that

$$\sup_{t \leq (1/128)\phi(R) - T_{-1}} r_t \leq 2R$$

for all $R \geq 0$. Denote by ψ the unique inverse function of ϕ. Letting $R = \psi\left(128(T + T_{-1})\right)$ in the above inequality we have

$$\sup_{t \leq T} r_t \leq 2\psi(128(T + T_{-1})) \leq 256\psi(256T)$$

for all sufficiently large T. This shows that $256\psi(256t)$ is an upper rate function of Brownian motion on M under the probability $\mathbb{P}_{B_1}$. The technical point of passing from the average probability $\mathbb{P}_{B_1}$ to the pointwise probability $\mathbb{P}_x$ is taken care of in the proof of the our main theorem below.

Theorem 4.1. *Let M be a complete Riemannian manifold let $x \in M$. Let $B(R)$ be the geodesic ball on M of radius R and centered at z. Define*

$$\phi(R) = \int_6^R \frac{r\, dr}{\ln|B(r)| + \ln\ln r}$$

and let ψ be the inverse function of ϕ. Then there is a constant C such that $C\psi(Ct)$ is an upper rate function of Brownian motion X on M, i.e.,

$$\mathbb{P}_x\left\{d(X_t, x) \leq C\psi(Ct) \text{ for all sufficiently large } t\right\} = 1.$$

Proof. Let

$$H = \left\{d(X_t, X_0) \leq C\psi(Ct) \text{ for all sufficiently large } t\right\}.$$

We have shown that $\mathbb{P}_{B_1}(H) = 1$. This shows that $C\psi(Ct)$ is an upper rate function for Brownian motion on M starting from the uniform distribution on the geodesic ball B_1. Passing to a single starting point is easy. Let

$$h(z) = \mathbb{P}_z(H).$$

Let $\theta_t : \mathscr{P}(M) \to \mathscr{P}(M)$ be the shift operator defined by

$$(\theta_t \omega)(s) = \omega(s + t).$$

By the definition of the event H it is clear that for any stopping time τ we have $\omega \in H$ if and only if $\theta_\tau \omega \in H$; in other words, $I_H \circ \theta_\tau = I_H$. It follows that $h(z) = \mathbb{P}_z(H) = \mathbb{E}_z I_H$ is a harmonic function on M. On the other hand, we have $0 \leq h \leq 1$ and

$$\frac{1}{|B_1|}\int_{B_1} h(z)\, dz = 1.$$

By the maximum principle for harmonic functions, we see that h must be identically equal to 1. $\square$

The following special cases have been known in the literature (see the references cited in the SECTION 1. They now follows from our main THEOREM (4.1) and all are valid now without any geometric restrictions.

Corollary 4.2. *Let M be a complete Riemannian manifold. Under the following volume growth conditions, ψ is an upper rate function for Brownian motion on M.*
  (1) $|B(r)| \leq CR^D$ and $\psi(t) = C_1\sqrt{t\ln t}$;
  (2) $|B(r)| \leq e^{Cr^\alpha}$ $(0 < \alpha < 2)$ and $\psi(t) = C_1 t^{1/(2-\alpha)}$;

(3) $|B(r)| \leq e^{Cr^2}$ *and* $\psi(t) = C_1 \exp\left(C_1 t^2 \ln t\right)$;

(4) $|B(r)| \leq e^{Cr^2 \ln r}$ *and* $\psi(t) = \exp\left(\exp\left(C_1 t\right)\right)$.

Proof. These upper rate functions follow directly from the main theorem. Since the volume grows faster than the additional term $\ln \ln r$ in the function ϕ, these rate functions are the same as if the additional term weren't there. $\square$

Previous results, with or without additional geometric assumptions, do not cover the case where the volume growth of M is at most at the rate of $\ln \ln r$, e.g., a manifold with finite volume. Our new result will provide an upper rate function for this case.

Corollary 4.3. *Let M be a complete manifold with finite volume. Then $\psi(t) = C\sqrt{t \ln \ln t}$ is a upper rate function.*

Proof. In this case we have $\phi(t) \gtrsim Cr^2 / \ln \ln r$, hence the inverse function $\psi(t) \lesssim C_1 \sqrt{t \ln \ln t}$. $\square$

Remark 4.4. In all concrete cases we have mentioned so far, upper rate functions are determined up to multiplicative constants. The question naturally arises whether we could have been more careful in our computations to recover the best constants in some cases, e.g., $\psi(t) = \sqrt{(2+\epsilon)t \ln \ln t}$ for the standard one-dimensional Brownian motion. This is impossible without further geometric assumptions other than the volume growth. This can be explained by manifolds with power volume growth $|B(r)| \leq Cr^D$. According to COROLLARY 4.2 (1), the corresponding rate function is $\psi(t) = C_1 \sqrt{t \ln t}$. By comparison with a euclidean Brownian motion, we would expect a double logarithm instead of a single one. But there are known examples showing that the above rate function with a single logarithm is indeed sharp up to a multiplicative constant (Grigor'yan and Kelbert [5]). This is the reason that we have been rather cavalier about multiplicative constants in our proofs. It should be pointed out that these constants, denoted by C with or without subscripts, are universal; they do not depend on the manifold M, not even on its dimension.

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DEPARTMENT OF MATHEMATICS, NORTHWESTERN UNIVERSITY, EVANSTON, IL 60208, USA

E-mail address: ehsu@math.northwestern.edu

INSTITUTE OF APPLIED MATHEMATICS, ACADEMY OF MATHEMATICAL SCIENCES, CHINESE ACADEMY OF SCIENCES, BEIJING, CHINA

E-mail address: gn_qin@amss.ac.cn