
Contents

Introduction	1
0.1 The trace formula as a Lefschetz formula	1
0.2 A short history of the hypoelliptic Laplacian	2
0.3 The hypoelliptic Laplacian on a symmetric space	3
0.4 The hypoelliptic Laplacian and its heat kernel	4
0.5 Elliptic and hypoelliptic orbital integrals	5
0.6 The limit as $b \rightarrow 0$	5
0.7 The limit as $b \rightarrow +\infty$: an explicit formula for the orbital integrals	6
0.8 The analysis of the hypoelliptic orbital integrals	6
0.9 The heat kernel for bounded b and the Malliavin calculus	7
0.10 The heat kernel for large b , Toponogov, and local index	9
0.11 The hypoelliptic Laplacian and the wave equation	9
0.12 The organization of the book	9
1. Clifford and Heisenberg algebras	12
1.1 The Clifford algebra of a real vector space	12
1.2 The Clifford algebra of $V \oplus V^*$	14
1.3 The Heisenberg algebra	15
1.4 The Heisenberg algebra of $V \oplus V^*$	17
1.5 The Clifford-Heisenberg algebra of $V \oplus V^*$	18
1.6 The Clifford-Heisenberg algebra of $V \oplus V^*$ when V is Euclidean	19
2. The hypoelliptic Laplacian on $X = G/K$	22
2.1 A pair (G, K)	23
2.2 The flat connection on $TX \oplus N$	25
2.3 The Clifford algebras of \mathfrak{g}	25
2.4 The flat connections on $\Lambda^*(T^*X \oplus N^*)$	25
2.5 The Casimir operator	27
2.6 The form $\kappa^{\mathfrak{g}}$	28
2.7 The Dirac operator of Kostant	30
2.8 The Clifford-Heisenberg algebra of $\mathfrak{g} \oplus \mathfrak{g}^*$	32
2.9 The operator \mathcal{D}_b	33
2.10 The compression of the operator \mathcal{D}_b	34
2.11 A formula for \mathcal{D}_b^2	34
2.12 The action of \mathcal{D}_b on quotients by K	35
2.13 The operators \mathcal{L}^X and \mathcal{L}_b^X	39
2.14 The scaling of the form B	41
2.15 The Bianchi identity	41

2.16	A fundamental identity	41
2.17	The canonical vector fields on X	45
2.18	Lie derivatives and the operator \mathcal{L}_b^X	46
3.	The displacement function and the return map	48
3.1	Convexity, the displacement function, and its critical set	49
3.2	The norm of the canonical vector fields	50
3.3	The subset $X(\gamma)$ as a symmetric space	54
3.4	The normal coordinate system on X based at $X(\gamma)$	57
3.5	The return map along the minimizing geodesics in $X(\gamma)$	62
3.6	The return map on $\hat{\mathcal{X}}$	64
3.7	The connection form in the parallel transport trivialization	65
3.8	Distances and pseudodistances on \mathcal{X} and $\hat{\mathcal{X}}$	67
3.9	The pseudodistance and Toponogov's theorem	68
3.10	The flat bundle $(TX \oplus N)(\gamma)$	75
4.	Elliptic and hypoelliptic orbital integrals	76
4.1	An algebra of invariant kernels on X	77
4.2	Orbital integrals	78
4.3	Infinite dimensional orbital integrals	81
4.4	The orbital integrals for the elliptic heat kernel of X	84
4.5	The orbital supertraces for the hypoelliptic heat kernel	84
4.6	A fundamental equality	85
4.7	Another approach to the orbital integrals	86
4.8	The locally symmetric space Z	87
5.	Evaluation of supertraces for a model operator	92
5.1	The operator $\mathcal{P}_{a, Y_0^\dagger}$ and the function $J_\gamma(Y_0^\dagger)$	92
5.2	A conjugate operator	94
5.3	An evaluation of certain infinite dimensional traces	95
5.4	Some formulas of linear algebra	103
5.5	A formula for $J_\gamma(Y_0^\dagger)$	110
6.	A formula for semisimple orbital integrals	113
6.1	Orbital integrals for the heat kernel	113
6.2	A formula for general orbital integrals	114
6.3	The orbital integrals for the wave operator	116
7.	An application to local index theory	120
7.1	Characteristic forms on X	120
7.2	The vector bundle of spinors on X and the Dirac operator	122
7.3	The McKean-Singer formula on Z	124
7.4	Orbital integrals and the index theorem	125
7.5	A proof of (7.4.4)	126
7.6	The case of complex symmetric spaces	130
7.7	The case of an elliptic element	131
7.8	The de Rham-Hodge operator	134
7.9	The integrand of de Rham torsion	136

8. The case where $[\mathfrak{k}(\gamma), \mathfrak{p}_0] = 0$	138
8.1 The case where $G = K$	138
8.2 The case $a \neq 0, [\mathfrak{k}(\gamma), \mathfrak{p}_0] = 0$	139
8.3 The case where $G = \mathrm{SL}_2(\mathbf{R})$	140
9. A proof of the main identity	142
9.1 Estimates on the heat kernel $q_{b,t}^X$ away from $\widehat{i}_a \mathcal{N}(k^{-1})$	142
9.2 A rescaling on the coordinates (f, Y)	145
9.3 A conjugation of the Clifford variables	147
9.4 The norm of α	150
9.5 A conjugation of the hypoelliptic Laplacian	150
9.6 The limit of the rescaled heat kernel	152
9.7 A proof of Theorem 6.1.1	153
9.8 A translation on the variable Y^{TX}	153
9.9 A coordinate system and a trivialization of the vector bundles	156
9.10 The asymptotics of the operator $\mathcal{P}_{a,A,b,Y_0}^X$ as $b \rightarrow +\infty$	158
9.11 A proof of Theorem 9.6.1	159
10. The action functional and the harmonic oscillator	161
10.1 A variational problem	162
10.2 The Pontryagin maximum principle	164
10.3 The variational problem on an Euclidean vector space	166
10.4 Mehler's formula	173
10.5 The hypoelliptic heat kernel on an Euclidean vector space	175
10.6 Orbital integrals on an Euclidean vector space	177
10.7 Some computations involving Mehler's formula	182
10.8 The probabilistic interpretation of the harmonic oscillator	183
11. The analysis of the hypoelliptic Laplacian	187
11.1 The scalar operators $\mathcal{A}_b^X, \mathcal{B}_b^X$ on \mathcal{X}	188
11.2 The Littlewood-Paley decomposition along the fibres TX	189
11.3 The Littlewood-Paley decomposition on X	192
11.4 The Littlewood-Paley decomposition on \mathcal{X}	193
11.5 The heat kernels for $\mathcal{A}_b^X, \mathcal{B}_b^X$	201
11.6 The scalar hypoelliptic operators on $\widehat{\mathcal{X}}$	205
11.7 The scalar hypoelliptic operator on $\widehat{\mathcal{X}}$ with a quartic term	206
11.8 The heat kernel associated with the operator $\mathcal{L}_{A,b}^X$	210
12. Rough estimates on the scalar heat kernel	212
12.1 The Malliavin calculus for the Brownian motion on X	214
12.2 The probabilistic construction of $\exp(-t\mathcal{B}_b^X)$ over \mathcal{X}	217
12.3 The operator \mathcal{B}_b^X and the wave equation	219
12.4 The Malliavin calculus for the operator \mathcal{B}_b^X	222
12.5 The tangent variational problem and integration by parts	223
12.6 A uniform control of the integration by parts formula as $b \rightarrow 0$	226
12.7 Uniform rough estimates on $r_{b,t}^X$ for bounded b	228
12.8 The limit as $b \rightarrow 0$	230
12.9 The rough estimates as $b \rightarrow +\infty$	237

12.10	The heat kernel $r_{b,t}^X$ on $\widehat{\mathcal{X}}$	241
12.11	The heat kernel $r_{b,t}^X$ on $\widehat{\mathcal{X}}$	244
13.	Refined estimates on the scalar heat kernel for bounded b	248
13.1	The Hessian of the distance function	248
13.2	Bounds on the scalar heat kernel on \mathcal{X} for bounded b	251
13.3	Bounds on the scalar heat kernel on $\widehat{\mathcal{X}}$ for bounded b	260
14.	The heat kernel $q_{b,t}^X$ for bounded b	262
14.1	A probabilistic construction of $\exp(-t\mathcal{L}_b^X)$	263
14.2	The operator \mathcal{L}_b^X and the wave equation	263
14.3	Changing Y into $-Y$	264
14.4	A probabilistic construction of $\exp(-t\mathcal{L}_{A,b}^{X'})$	265
14.5	Estimating V	266
14.6	Estimating W	267
14.7	A proof of (4.5.3) when E is trivial	268
14.8	A proof of the estimate (4.5.3) in the general case	270
14.9	Rough estimates on the derivatives of $q_{b,t}^{X'}$ for bounded b	274
14.10	The behavior of V as $b \rightarrow 0$	280
14.11	The limit of $q_{b,t}^{X'}$ as $b \rightarrow 0$	287
15.	The heat kernel $q_{b,t}^X$ for b large	290
15.1	Uniform estimates on the kernel $r_{b,t}^X$ over \mathcal{X}	291
15.2	The deviation from the geodesic flow for large b	292
15.3	The scalar heat kernel on \mathcal{X} away from $\mathcal{F}_\gamma = i_a X(\gamma)$	294
15.4	Gaussian estimates for r_b^X near $i_a X(\gamma)$	299
15.5	The scalar heat kernel on $\widehat{\mathcal{X}}$ away from $\widehat{\mathcal{F}}_\gamma = \widehat{i}_a \mathcal{N}(k^{-1})$	299
15.6	Estimates on the scalar heat kernel on $\widehat{\mathcal{X}}$ near $\widehat{i}_a \mathcal{N}(k^{-1})$	306
15.7	A proof of Theorem 9.1.1	310
15.8	A proof of Theorem 9.1.3	311
15.9	A proof of Theorem 9.5.6	312
15.10	A proof of Theorem 9.11.1	313
	Bibliography	317
	Subject Index	323
	Index of Notation	325