

Symmetric differential operators of the second order in Poisson spaces

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Abstract

We study symmetric differential operators of the second order in Poisson spaces.

1 Introduction

Recently [4] we have proved an analogue of the classical Gauss formula for the configuration space Γ_Λ over a domain Λ of \mathbb{R}^d and have studied symmetric extensions of the corresponding Laplacian on Γ_Λ . (We refer to [1], [2], [6], [8] for the basic notions of analysis and geometry on configuration spaces.) The purpose of this paper is to extend some of the results of [4] to the case of general second order differential operators.

The article is arranged as follows. In Section 2 we present some well-known facts on second order differential operators in $L^2(\mathbb{R}^d)$. In Section 3 we construct the second quantization of a closable operator and define symmetric second order differential operators $H_{A_\sigma}^P$ and $H_{A_\sigma}^{P,\Lambda}$ in $L^2(\Gamma, \pi_\sigma)$ and $L^2(\Gamma_\Lambda, \pi_\sigma^\Lambda)$ respectively. Here π_σ is the Poisson measure with intensity σ and π_σ^Λ is the restriction of π_σ to Γ_Λ . In Section 4 we prove an analogue of the classical Green formula for $H_{A_\sigma}^P$. It gives the possibility to describe symmetric extensions of the corresponding minimal operator in $L^2(\Gamma_\Lambda, \pi_\sigma^\Lambda)$ (see Section 5).

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2 Differential operators of the second order in $L^2(\mathbb{R}^d, \sigma)$.

Let A be the second order symmetric differential expression of the form

$$(Af)(x) := \sum_{j,k=1}^d \frac{\partial}{\partial x_j} \left(a_{jk}(x) \frac{\partial f}{\partial x_k}(x) \right) + c(x) f(x), \quad (2.1)$$

where $a_{jk} \in C^2(\mathbb{R}^d)$, $c \in C(\mathbb{R}^d)$ and $a_{jk} = a_{kj}$ (all the functions a_{jk}, c are assumed to be real).

Let Λ be an open domain of \mathbb{R}^d . In the following we always suppose that the boundary $\partial\Lambda$ of Λ is piecewise C^1 . Let \tilde{m} be the surface measure on $\partial\Lambda$ corresponding to Lebesgue measure m on \mathbb{R}^d . By n_s we denote the outer normal to $\partial\Lambda$ (at the point $s \in \partial\Lambda$) and for any $f \in C^1(\bar{\Lambda})$ we consider the co-normal derivative

$$\frac{\partial f}{\partial n^a}(s) := \sum_{j,k=1}^d a_{jk}(s) \frac{\partial f}{\partial s_j}(s) \cos(n_s, s_k), \quad s \in \partial\Lambda. \quad (2.2)$$

Let us introduce also the bilinear form

$$a(u, v)(x) := \sum_{j,k=1}^d a_{jk}(x) \frac{\partial u}{\partial x_j}(x) \frac{\partial v}{\partial x_k}(x), \quad u, v \in C^2(\mathbb{R}^d). \quad (2.3)$$

Consider a C^1 -density $\rho > 0$ on \mathbb{R}^d . Set $\sigma(dx) = \rho(x) m(dx)$, then σ is a non-atomic Radon measure on \mathbb{R}^d . Let $\tilde{\sigma}$ be the surface measure on $\partial\Lambda$ corresponding to σ

$$\tilde{\sigma}(ds) = \rho(s) \tilde{m}(ds).$$

It's easy to see, that for any $f, g \in C_0^2(\mathbb{R}^d)$

$$\begin{aligned} \int_{\mathbb{R}^d} \left((Af)(x) g(x) - f(x) (Ag)(x) \right) \sigma(dx) \\ = \int_{\mathbb{R}^d} \left(f(x) a(g, \ln \rho)(x) - g(x) a(f, \ln \rho)(x) \right) \sigma(dx). \end{aligned}$$

Then let us construct a new differential expression A_σ which acts on the smooth function f on \mathbb{R}^d as follows

$$(A_\sigma f)(x) := (Af)(x) + a(f, \ln \rho)(x). \quad (2.4)$$

It defines the second order symmetric differential operator:

$$C_0^2(\mathbb{R}^d) \ni f \mapsto (A_\sigma f) \in L^2(\sigma),$$

where $L^p(\sigma) := L^p(\mathbb{R}^d, \sigma)$.

In the following we always suppose that

$$c \in L^2(\sigma) \cap L^1(\sigma). \quad (2.5)$$

Definition 2.1. Introduce a class of smooth functions, which are equal to constant outside some compact set:

$$\mathcal{K}_2 := \text{linear hull of } \{1, C_0^2(\mathbb{R}^d)\}. \quad (2.6)$$

The following proposition is a variant of well-known integration by part formula.

Proposition 2.2. For any $f, g \in \mathcal{K}_2$ the following statements are true:

1. $\{A_\sigma f, A_\sigma f \cdot g\} \in L^2(\sigma) \cap L^1(\sigma)$.
2. $(A_\sigma f, g)_{L^2(\sigma)} = (f, A_\sigma g)_{L^2(\sigma)}$.
3. (The first Green formula)

$$\begin{aligned} \int_{\Lambda} (A_\sigma f)(x) g(x) \sigma(dx) &= \int_{\Lambda} c(x) f(x) g(x) \sigma(dx) \\ &+ \int_{\Lambda} a(f, g)(x) \sigma(dx) + \int_{\partial\Lambda} \frac{\partial}{\partial n^a} f(s) g(s) \tilde{\sigma}(ds). \end{aligned} \quad (2.7)$$

4. (The second Green formula)

$$\begin{aligned} \int_{\Lambda} ((A_\sigma f)(x) g(x) - f(x) (A_\sigma g)(x)) \sigma(dx) \\ = \int_{\partial\Lambda} \left(\frac{\partial}{\partial n^a} f(s) \cdot g(s) - f(s) \cdot \frac{\partial}{\partial n^a} g(s) \right) \tilde{\sigma}(ds). \end{aligned} \quad (2.8)$$

3 The image of the second quantization operator in Poisson spaces

Let $(B, D(B))$ be a closable operator in a real separable Hilbert space \mathcal{H} with a dense domain $D(B)$. Define the Fock space as follows

$$\text{Exp } \mathcal{H} := \bigoplus_{n=0}^{\infty} \text{Exp}_n \mathcal{H} := \bigoplus_{n=0}^{\infty} \mathcal{H}^{\hat{\otimes} n}, \quad (3.1)$$

where $\text{Exp}_0 \mathcal{H} := \mathbb{R}$. Consider an operator $(B^{(n)}, (D(B))^{\hat{\otimes} n})$ in $\text{Exp}_n \mathcal{H}$, $n \in \mathbb{N}$, such as

$$B^{(n)} := B \otimes 1 \dots \otimes 1 + 1 \otimes B \otimes 1 \dots \otimes 1 + \dots + 1 \otimes \dots \otimes 1 \otimes B, \quad (3.2)$$

and set $B^{(0)} := 0$ in $\text{Exp}_0 \mathcal{H}$. Let

$$\text{Exp}_{fin} (D(B)) := \left\{ (f_0, \dots, f_k, 0, \dots) \mid f_j \in (D(B))^{\hat{\otimes} j}, j = 0, \dots, k, k \in \mathbb{N}_0 \right\}, \quad (3.3)$$

where $\mathbb{N}_0 := \mathbb{N} \cup \{0\}$. Define the second quantization $d\text{Exp } B$ of the operator B as an operator on the dense domain $\text{Exp}_{fin} (D(B))$ in $\text{Exp } \mathcal{H}$ such that

$$d\text{Exp } B \upharpoonright \text{Exp}_n \mathcal{H} = B^{(n)}, n \in \mathbb{N}_0. \quad (3.4)$$

Proposition 3.1. *The operator $(d\text{Exp } B, \text{Exp}_{fin} (D(B)))$ is closable in $\text{Exp } \mathcal{H}$.*

Proof. It's easy to see that for any $n \in \mathbb{N}_0$ $D((B^{(n)})^*)$ is a dense domain in $\text{Exp}_n \mathcal{H}$. \square

In the following we retain the notation $d\text{Exp } B$ for the closure of this operator.

Set $\mathcal{H} := L^2(\sigma)$ and suppose that $\mathcal{D} := C_0^\infty(\mathbb{R}^d) \subset D(B) \subset C^\infty(\mathbb{R}^d)$. There is a canonical isomorphism between $\text{Exp } L^2(\sigma)$ and $L^2(\Gamma, \pi_\sigma) =: L^2(\pi_\sigma)$ (where $\Gamma := \Gamma_{\mathbb{R}^d}$, π_σ is a Poisson measure with intensity measure σ) such that

$$\text{Exp}_n L^2(\sigma) \ni \varphi^{\otimes n} \mapsto Q_n(\varphi^{\otimes n}, \cdot) \in L^2(\pi_\sigma), \varphi \in \mathcal{D} \subset D(B), \quad (3.5)$$

where $Q_n(\varphi^{\otimes n}, \cdot)$ is a Charlier polynomial on Γ (see [1], [4] for details). Let H_B^P be the image of the operator $d\text{Exp } B$ under this isomorphism. The proof of the following proposition is analogous to that of Theorem 5.1 of [1].

Proposition 3.2. *For all $F, G \in \mathcal{FP}(\mathcal{D}, \Gamma)$ the following formula holds*

$$\begin{aligned} & \int_{\Gamma} (H_B^P F)(\gamma) \cdot G(\gamma) \pi_\sigma(d\gamma) \\ &= \int_{\Gamma} \int_{\mathbb{R}^d} B \nabla^P F(\gamma, x) \cdot \nabla^P G(\gamma, x) \sigma(dx) \pi_\sigma(d\gamma). \end{aligned} \quad (3.6)$$

Note that $\mathcal{FC}_p^\infty(\mathcal{D}, \Gamma) \subset D(H_B^P)$ and by standard approximation arguments one can extend (3.6) on $F, G \in \mathcal{FC}_p^\infty(\mathcal{D}, \Gamma)$ (see, e.g., [1]).

Set now $\mathcal{H} := L^2(\Lambda, \sigma)$ and suppose that $\mathcal{D}(\Lambda) \subset D(B) \subset \mathcal{D}$, where $\mathcal{D}(\Lambda) = C_0^\infty(\Lambda)$. We consider the canonical isomorphism between $\text{Exp } L^2(\Lambda, \sigma)$ and $L^2(\Gamma_\Lambda, \pi_\sigma^\Lambda)$ such that

$$\text{Exp}_n L^2(\Lambda, \sigma) \ni \varphi^{\otimes n} \mapsto Q_{n,\Lambda}(\varphi^{\otimes n}, \cdot) \in L^2(\pi_\sigma^\Lambda), \quad (3.7)$$

where $Q_{\Lambda,n}(\varphi^{\otimes n}, \cdot)$ is a Charlier polynomial on Γ_Λ . Denote by $H_B^{P,\Lambda}$ the image of $d\text{Exp } B$ under this isomorphism. Clearly (cf. (3.6)) for any $F, G \in \mathcal{FC}_p^\infty(\mathcal{D}, \Gamma_\Lambda)$.

$$\begin{aligned} & \int_{\Gamma_\Lambda} (H_B^{P,\Lambda} F)(\gamma) \cdot G(\gamma) \pi_\sigma^\Lambda(d\gamma) \\ &= \int_{\Gamma_\Lambda} \int_{\Lambda} B \nabla^P F(\gamma, x) \cdot \nabla^P G(\gamma, x) \sigma(dx) \pi_\sigma^\Lambda(d\gamma). \end{aligned} \quad (3.8)$$

Suppose that the operator B is associated with the differential expression A_σ :

$$Bf = A_\sigma f, f \in D(B).$$

In this situation we'll write $H_{A_\sigma}^P$ and $H_{A_\sigma}^{P,\Lambda}$ instead of H_B^P and $H_B^{P,\Lambda}$, respectively.
Let $F \in \mathcal{FC}_p^\infty(\mathcal{D}, \Gamma)$, i.e.,

$$\begin{aligned} F(\gamma) &:= g_F(\langle \varphi_1, \gamma \rangle, \dots, \langle \varphi_N, \gamma \rangle), \\ \varphi_j &\in \mathcal{D}, j = 1, \dots, N, g_F \in C_p^\infty(\mathbb{R}^N), \end{aligned} \quad (3.9)$$

where $C_p^\infty(\mathbb{R}^N)$ is the set of all C^∞ -functions g on \mathbb{R}^N such that g and all its partial derivatives are polynomially bounded. Set

$$\hat{F}_r(\gamma) := \frac{\partial g_F}{\partial q_r}(\langle \varphi_1, \gamma \rangle, \dots, \langle \varphi_N, \gamma \rangle), 1 \leq r \leq N, \quad (3.10)$$

$$\hat{F}_{r,s}(\gamma) := \frac{\partial^2 g_F}{\partial q_r \partial q_s}(\langle \varphi_1, \gamma \rangle, \dots, \langle \varphi_N, \gamma \rangle), 1 \leq r, s \leq N. \quad (3.11)$$

The direct calculation gives the next result:

Proposition 3.3. *For any $F \in \mathcal{FC}_p^\infty(\mathcal{D}, \Gamma)$ the following formula holds*

$$\begin{aligned} A_\sigma F(\gamma + \varepsilon_x) &= \sum_{r,s=1}^N \hat{F}_{r,s}(\gamma + \varepsilon_x) a(\varphi_r, \varphi_s)(x) \\ &+ \sum_{r=1}^N \hat{F}_r(\gamma + \varepsilon_x) ((A_\sigma \varphi_r)(x) + a(\varphi_r, \ln \rho)(x) - c(x) \varphi_r(x)) \\ &+ F(\gamma + \varepsilon_x) c(x). \end{aligned}$$

Remark 3.4. 1. By (3.9) for any function $F \in \mathcal{FC}_p^\infty(\mathcal{D}, \Gamma)$ and for any $\gamma \in \Gamma$ we have

$$F(\gamma + \varepsilon_x) \in \mathcal{K}_2. \quad (3.12)$$

2. Note that when we write, for example, $A_\sigma F(\gamma)$ we mean that the expression A_σ acts on **constant** $F(\gamma)$ as on the constant function of $x \in \mathbb{R}^d$. But we can also consider the action of the expression A_σ on function $F(\gamma)$ as function of some $x \in \gamma$ when others point of γ are fixed. In this situation we will write $(A_\sigma)_x F(\gamma)$, $x \in \gamma$. It's easy to see that for any $x \in \gamma$

$$\begin{aligned} (A_\sigma)_x F(\gamma) &= \sum_{r,s=1}^N \hat{F}_{r,s}(\gamma) a(\varphi_r, \varphi_s)(x) \\ &+ \sum_{r=1}^N \hat{F}_r(\gamma) ((A_\sigma \varphi_r)(x) + a(\varphi_r, \ln \rho)(x) - c(x) \varphi_r(x)) + F(\gamma) c(x). \end{aligned} \quad (3.13)$$

Proposition 3.5. For any $F \in \mathcal{FC}_p^\infty(\mathcal{D}, \Gamma)$ the following formula holds

$$\begin{aligned} (H_{A_\sigma}^P F)(\gamma) &= \langle (A_\sigma) \cdot F(\gamma), \gamma \rangle - \langle F(\gamma - \varepsilon) c(\cdot), \gamma \rangle \\ &\quad - \int_{\mathbb{R}^d} F(\gamma + \varepsilon_x) c(x) \sigma(dx) + F(\gamma) \int_{\mathbb{R}^d} c(x) \sigma(dx). \end{aligned} \quad (3.14)$$

Proof. By (3.6), Proposition 2.2 and the Mecke identity we have

$$\begin{aligned} &\int_{\Gamma} (H_{A_\sigma}^P F)(\gamma) \cdot G(\gamma) \pi_\sigma(d\gamma) \\ &= \int_{\Gamma} \int_{\mathbb{R}^d} A_\sigma F(\gamma + \varepsilon_x) \cdot G(\gamma + \varepsilon_x) \sigma(dx) \pi_\sigma(d\gamma) \\ &\quad - \int_{\Gamma} \int_{\mathbb{R}^d} A_\sigma F(\gamma) \cdot G(\gamma + \varepsilon_x) \sigma(dx) \pi_\sigma(d\gamma) \\ &\quad - \int_{\Gamma} \int_{\mathbb{R}^d} A_\sigma F(\gamma + \varepsilon_x) \cdot G(\gamma) \sigma(dx) \pi_\sigma(d\gamma) \\ &\quad + \int_{\Gamma} \int_{\mathbb{R}^d} A_\sigma F(\gamma) \cdot G(\gamma) \sigma(dx) \pi_\sigma(d\gamma) \\ &= \int_{\Gamma} \int_{\mathbb{R}^d} \left(\sum_{r,s=1}^N \hat{F}_{r,s}(\gamma + \varepsilon_x) a(\varphi_r, \varphi_s)(x) \right. \\ &\quad \left. + \sum_{r=1}^N \hat{F}_r(\gamma + \varepsilon_x) ((A_\sigma \varphi_r)(x) + a(\varphi_r, \ln \rho)(x) - c(x) \varphi_r(x)) \right. \\ &\quad \left. + F(\gamma + \varepsilon_x) c(x) \right) G(\gamma + \varepsilon_x) \sigma(dx) \pi_\sigma(d\gamma) \\ &\quad - \int_{\Gamma} \int_{\mathbb{R}^d} F(\gamma) c(x) G(\gamma + \varepsilon_x) \sigma(dx) \pi_\sigma(d\gamma) \\ &\quad - \int_{\Gamma} \int_{\mathbb{R}^d} F(\gamma + \varepsilon_x) c(x) G(\gamma) \sigma(dx) \pi_\sigma(d\gamma) \\ &\quad + \int_{\Gamma} \int_{\mathbb{R}^d} F(\gamma) c(x) G(\gamma) \sigma(dx) \pi_\sigma(d\gamma) \\ &= \int_{\Gamma} \left(\sum_{r,s=1}^N \hat{F}_{r,s}(\gamma) \langle a(\varphi_r, \varphi_s), \gamma \rangle \right. \\ &\quad \left. + \sum_{r=1}^N \hat{F}_r(\gamma) \langle A_\sigma \varphi_r + a(\varphi_r, \ln \rho) - \varphi_r c, \gamma \rangle \right. \\ &\quad \left. + F(\gamma) \langle c, \gamma \rangle \right) G(\gamma) \pi_\sigma(d\gamma) \\ &\quad - \int_{\Gamma} \langle F(\gamma - \varepsilon) c(\cdot), \gamma \rangle G(\gamma) \pi_\sigma(d\gamma) \end{aligned}$$

$$\begin{aligned}
& - \int_{\Gamma} \left(\int_{\mathbb{R}^d} F(\gamma + \varepsilon_x) c(x) \sigma(dx) \right) G(\gamma) \pi_{\sigma}(d\gamma) \\
& + \int_{\Gamma} \left(F(\gamma) \int_{\mathbb{R}^d} c(x) \sigma(dx) \right) G(\gamma) \pi_{\sigma}(d\gamma).
\end{aligned}$$

So, by (3.13) the proof is fulfilled. \square

Proposition 3.6. *For any $F, G \in \mathcal{FC}_p^{\infty}(\mathcal{D}, \Gamma_{\Lambda})$ the following formula holds*

$$\begin{aligned}
(H_{A_{\sigma}}^{P, \Lambda} F)(\gamma) &= \langle (A_{\sigma}) \cdot F(\gamma), \gamma \rangle - \langle F(\gamma - \varepsilon) c(\cdot), \gamma \rangle \\
& - \int_{\Lambda} F(\gamma + \varepsilon_x) c(x) \sigma(dx) + F(\gamma) \int_{\Lambda} c(x) \sigma(dx) \\
& - \int_{\partial \Lambda} \frac{\partial}{\partial n^a} F(\gamma + \varepsilon_s) \tilde{\sigma}(ds). \tag{3.15}
\end{aligned}$$

Proof. The proof is analogous to that of (3.14). \square

4 Green Formulas

We start with the so-called second Green formula:

Proposition 4.1. *For any $F, G \in \mathcal{FC}_p^{\infty}(\mathcal{D}, \Gamma_{\Lambda})$ the following formula holds*

$$\begin{aligned}
& \int_{\Gamma_{\Lambda}} \left((H_{A_{\sigma}}^P F)(\gamma) \cdot G(\gamma) - F(\gamma) \cdot (H_{A_{\sigma}}^P G)(\gamma) \right) \pi_{\sigma}^{\Lambda}(d\gamma) \tag{4.1} \\
& = \int_{\Gamma_{\Lambda}} \int_{\partial \Lambda} \left(\frac{\partial}{\partial n^a} F(\gamma + \varepsilon_s) \cdot G(\gamma + \varepsilon_s) - F(\gamma + \varepsilon_s) \cdot \frac{\partial}{\partial n^a} G(\gamma + \varepsilon_s) \right) \tilde{\sigma}(ds) \pi_{\sigma}^{\Lambda}(d\gamma) \\
& - \int_{\Gamma_{\Lambda}} \int_{\mathbb{R}^d \setminus \Lambda} \left(F(\gamma + \varepsilon_x) G(\gamma) - G(\gamma + \varepsilon_x) F(\gamma) \right) c(x) \sigma(dx) \pi_{\sigma}^{\Lambda}(d\gamma).
\end{aligned}$$

Proof. By (3.14), (3.12) and the Mecke identity we have

$$\begin{aligned}
& \int_{\Gamma_{\Lambda}} (H_{A_{\sigma}}^P F)(\gamma) \cdot G(\gamma) \pi_{\sigma}^{\Lambda}(d\gamma) \\
& = \int_{\Gamma_{\Lambda}} \langle (A_{\sigma}) \cdot F(\gamma), \gamma \rangle \cdot G(\gamma) \pi_{\sigma}^{\Lambda}(d\gamma) \\
& - \int_{\Gamma_{\Lambda}} \langle F(\gamma - \varepsilon) c(\cdot), \gamma \rangle \cdot G(\gamma) \pi_{\sigma}^{\Lambda}(d\gamma) \\
& - \int_{\Gamma_{\Lambda}} \left(\int_{\mathbb{R}^d} F(\gamma + \varepsilon_x) c(x) \sigma(dx) \right) \cdot G(\gamma) \pi_{\sigma}^{\Lambda}(d\gamma) \\
& + \int_{\Gamma_{\Lambda}} \left(F(\gamma) \int_{\mathbb{R}^d} c(x) \sigma(dx) \right) \cdot G(\gamma) \pi_{\sigma}^{\Lambda}(d\gamma) \\
& = \int_{\Gamma_{\Lambda}} \int_{\Lambda} A_{\sigma} F(\gamma + \varepsilon_x) \cdot G(\gamma + \varepsilon_x) \sigma(dx) \pi_{\sigma}^{\Lambda}(d\gamma)
\end{aligned}$$

$$\begin{aligned}
& - \int_{\Gamma_\Lambda} \int_\Lambda F(\gamma) c(x) G(\gamma + \varepsilon_x) \sigma(dx) \pi_\sigma^\Lambda(d\gamma) \\
& - \int_{\Gamma_\Lambda} \int_{\mathbb{R}^d} F(\gamma + \varepsilon_x) G(\gamma) c(x) \sigma(dx) \pi_\sigma^\Lambda(d\gamma) \\
& + \int_{\Gamma_\Lambda} \int_{\mathbb{R}^d} F(\gamma) G(\gamma) c(x) \sigma(dx) \pi_\sigma^\Lambda(d\gamma),
\end{aligned}$$

and from the corresponding formula for $\int_{\Gamma_\Lambda} F(\gamma) \cdot (H_{A_\sigma}^P G)(\gamma) \pi_\sigma^\Lambda(d\gamma)$ one has

$$\begin{aligned}
& \int_{\Gamma_\Lambda} ((H_{A_\sigma}^P F)(\gamma) \cdot G(\gamma) - F(\gamma) \cdot (H_{A_\sigma}^P G)(\gamma)) \pi_\sigma^\Lambda(d\gamma) \\
= & \int_{\Gamma_\Lambda} \int_\Lambda (A_\sigma F(\gamma + \varepsilon_x) \cdot G(\gamma + \varepsilon_x) - F(\gamma + \varepsilon_x) \cdot A_\sigma G(\gamma + \varepsilon_x)) \sigma(dx) \pi_\sigma^\Lambda(d\gamma) \\
& - \int_{\Gamma_\Lambda} \int_\Lambda (F(\gamma) G(\gamma + \varepsilon_x) - G(\gamma) F(\gamma + \varepsilon_x)) c(x) \sigma(dx) \pi_\sigma^\Lambda(d\gamma) \\
& - \int_{\Gamma_\Lambda} \int_{\mathbb{R}^d} (F(\gamma + \varepsilon_x) G(\gamma) - G(\gamma + \varepsilon_x) F(\gamma)) c(x) \sigma(dx) \pi_\sigma^\Lambda(d\gamma).
\end{aligned}$$

So, (3.12) and (2.8) imply the statement of proposition. \square

Let us consider for any $F, G \in \mathcal{FC}_p^\infty(\mathcal{D}, \Gamma_\Lambda)$ (F has the form (3.9), G has the analogous form $G(\gamma) := g_G(\langle \psi_1, \gamma \rangle, \dots, \langle \psi_M, \gamma \rangle)$) the bilinear form

$$a^\Gamma(F, G)(\gamma) := \sum_{j=1}^N \sum_{k=1}^M \hat{F}_j(\gamma) \hat{G}_k(\gamma) \langle a(\varphi_j, \psi_k), \gamma \rangle \quad (4.2)$$

and the corresponding (pre-)Dirichlet form:

$$\mathcal{E}_{a, \pi_\sigma^\Lambda}^\Gamma(F, G) := \int_{\Gamma_\Lambda} a^\Gamma(F, G)(\gamma) \pi_\sigma^\Lambda(d\gamma). \quad (4.3)$$

In the following we always suppose, that

$$c \equiv 0 \text{ on } \mathbb{R}^d \setminus \Lambda. \quad (4.4)$$

Using this condition we can prove the so-called first Green formula.

Proposition 4.2. *For any $F, G \in \mathcal{FC}_p^\infty(\mathcal{D}, \Gamma_\Lambda)$*

$$\begin{aligned}
\mathcal{E}_{a, \pi_\sigma^\Lambda}^\Gamma(F, G) &= \int_{\Gamma_\Lambda} (H_{A_\sigma}^P F)(\gamma) \cdot G(\gamma) \pi_\sigma^\Lambda(d\gamma) \\
& - \int_{\Gamma_\Lambda} (H_c^{P, \Lambda} F)(\gamma) \cdot G(\gamma) \pi_\sigma^\Lambda(d\gamma) \\
& - \int_{\Gamma_\Lambda} \int_{\partial\Lambda} \frac{\partial}{\partial n^a} F(\gamma + \varepsilon_s) G(\gamma + \varepsilon_s) \tilde{\sigma}(ds) \pi_\sigma^\Lambda(d\gamma),
\end{aligned} \quad (4.5)$$

where we understand c as the operator of the multiplication on the function $c(\cdot)$ in $L^2(\Lambda, \sigma)$.

Proof. We have for any $F, G \in \mathcal{FC}_p^\infty(\mathcal{D}, \Gamma_\Lambda)$

$$\begin{aligned}
& \int_{\Gamma_\Lambda} (H_{A_\sigma}^P F)(\gamma) \cdot G(\gamma) \pi_\sigma^\Lambda(d\gamma) \\
&= \int_{\Gamma_\Lambda} \int_\Lambda A_\sigma F(\gamma + \varepsilon_x) \cdot G(\gamma + \varepsilon_x) \sigma(dx) \pi_\sigma^\Lambda(d\gamma) \\
&\quad - \int_{\Gamma_\Lambda} \int_\Lambda F(\gamma) c(x) G(\gamma + \varepsilon_x) \sigma(dx) \pi_\sigma^\Lambda(d\gamma) \\
&\quad - \int_{\Gamma_\Lambda} \int_\Lambda F(\gamma + \varepsilon_x) G(\gamma) c(x) \sigma(dx) \pi_\sigma^\Lambda(d\gamma) \\
&\quad + \int_{\Gamma_\Lambda} \int_\Lambda F(\gamma) G(\gamma) c(x) \sigma(dx) \pi_\sigma^\Lambda(d\gamma) \\
&= \int_{\Gamma_\Lambda} \int_\Lambda a(F(\gamma + \varepsilon_x), G(\gamma + \varepsilon_x)) \sigma(dx) \pi_\sigma^\Lambda(d\gamma) \\
&\quad + \int_{\Gamma_\Lambda} \int_\Lambda c(x) \nabla^P F(\gamma, x) \nabla^P G(\gamma, x) \sigma(dx) \pi_\sigma^\Lambda(d\gamma) \\
&\quad + \int_{\Gamma_\Lambda} \int_{\partial\Lambda} \frac{\partial}{\partial n^a} F(\gamma + \varepsilon_s) G(\gamma + \varepsilon_s) \tilde{\sigma}(ds) \pi_\sigma^\Lambda(d\gamma).
\end{aligned}$$

Next, by Mecke identity one has

$$\int_{\Gamma_\Lambda} \int_\Lambda a(F(\gamma + \varepsilon_x), G(\gamma + \varepsilon_x)) \sigma(dx) \pi_\sigma^\Lambda(d\gamma) = \int_{\Gamma_\Lambda} a^\Gamma(F, G)(\gamma) \pi_\sigma^\Lambda(d\gamma),$$

so, by (3.8) we have

$$\begin{aligned}
& \int_{\Gamma_\Lambda} (H_{A_\sigma}^P F)(\gamma) \cdot G(\gamma) \pi_\sigma^\Lambda(d\gamma) \\
&= \int_{\Gamma_\Lambda} a^\Gamma(F, G)(\gamma) \pi_\sigma^\Lambda(d\gamma) \\
&\quad + \int_{\Gamma_\Lambda} (H_c^{P, \Lambda} F)(\gamma) \cdot G(\gamma) \pi_\sigma^\Lambda(d\gamma) \\
&\quad + \int_{\Gamma_\Lambda} \int_{\partial\Lambda} \frac{\partial}{\partial n^a} F(\gamma + \varepsilon_s) G(\gamma + \varepsilon_s) \tilde{\sigma}(ds) \pi_\sigma^\Lambda(d\gamma).
\end{aligned} \tag{4.6}$$

□

5 The symmetric extensions of the minimal operator

Let us consider the minimal operator:

$$H_{\min} := (H_{A_\sigma}^P, \mathcal{FC}_p^\infty(\mathcal{D}(\Lambda), \Gamma_\Lambda)). \tag{5.1}$$

By the first Green formula the operator H_{\min} is symmetric in $L^2(\Gamma_\Lambda)$. We define the maximal operator by the standard way:

$$H_{\max} := (H_{\min})^*. \quad (5.2)$$

We can formulate the following proposition

Proposition 5.1.

$$\mathcal{FC}_p^\infty(\mathcal{D}, \Gamma_\Lambda) \subset D(H_{\max})$$

and for any $G \in \mathcal{FC}_p^\infty(\mathcal{D}, \Gamma_\Lambda)$

$$H_{\max}G = H_{A_\sigma}^{P,\Lambda}G.$$

Proof. For any $F \in \mathcal{FC}_p^\infty(\mathcal{D}(\Lambda), \Gamma_\Lambda)$, $G \in \mathcal{FC}_p^\infty(\mathcal{D}, \Gamma_\Lambda)$ we have

$$\begin{aligned} & \int_{\Gamma_\Lambda} ((H_{\min}F)(\gamma) \cdot G(\gamma) - F(\gamma) \cdot (H_{A_\sigma}^P G)(\gamma)) \pi_\sigma^\Lambda(d\gamma) \\ = & \int_{\Gamma_\Lambda} \int_{\partial\Lambda} \left(\frac{\partial}{\partial n^a} F(\gamma + \varepsilon_s) \cdot G(\gamma + \varepsilon_s) - F(\gamma + \varepsilon_s) \cdot \frac{\partial}{\partial n^a} G(\gamma + \varepsilon_s) \right) \tilde{\sigma}(ds) \pi_\sigma^\Lambda(d\gamma) \\ = & - \int_{\Gamma_\Lambda} F(\gamma) \int_{\partial\Lambda} \frac{\partial}{\partial n^a} G(\gamma + \varepsilon_s) \tilde{\sigma}(ds) \pi_\sigma^\Lambda(d\gamma). \end{aligned}$$

Hence $G \in D(H_{\max})$ and by (4.4)

$$H_{\max}G = (H_{A_\sigma}^P G)(\gamma) - \int_{\partial\Lambda} \frac{\partial}{\partial n^a} G(\gamma + \varepsilon_s) \tilde{\sigma}(ds) = H_{A_\sigma}^{P,\Lambda}G(\gamma).$$

□

Therefore we have the following inclusion

$$H_{\min} \subset H_{A_\sigma}^{P,\Lambda} \subset H_{\max}. \quad (5.3)$$

Suppose that \mathcal{A} be an algebra, such that $\mathcal{D}(\Lambda) \subset \mathcal{A} \subset \mathcal{D}$.

Remark 5.2. If the operator (A_σ, \mathcal{A}) is symmetric in $L^2(\Lambda)$, then $(H_{A_\sigma}^{P,\Lambda}, \mathcal{FP}(\mathcal{A}, \Gamma_\Lambda))$ is the symmetric extension of H_{\min} in $L^2(\Gamma_\Lambda)$.

To describe symmetric extensions of H_{\min} , which are defined by the differential expression $H_{A_\sigma}^P$, we start with the following simple proposition.

Proposition 5.3. *Suppose that*

$$\mathcal{FC}_p^\infty(\mathcal{D}(\Lambda), \Gamma_\Lambda) \subset \mathcal{F} \subset \mathcal{FC}_p^\infty(\mathcal{D}, \Gamma_\Lambda)$$

and $(H_{A_\sigma}^P, \mathcal{F})$ be a symmetric extensions of H_{\min} . Then for any $F \in \mathcal{F}$

$$\int_{\partial\Lambda} \frac{\partial}{\partial n^a} F(\gamma + \varepsilon_s) \tilde{\sigma}(ds) = 0. \pmod{\pi_\sigma^\Lambda}$$

Proof. It's easy to see from (5.3) and the fact, that the symmetric extension of H_{\min} is the symmetric restriction of H_{\max} . \square

Now we can formulate our main result.

Theorem 5.4. *The operator $(H_{A_\sigma}^P, \mathcal{FP}(\mathcal{A}, \Gamma_\Lambda))$ is symmetric in $L^2(\Gamma_\Lambda)$ if and only if the operator (A_σ, \mathcal{A}) is symmetric in $L^2(\Lambda)$ and for any $\varphi \in \mathcal{A}$*

$$\int_{\partial\Lambda} \frac{\partial}{\partial n^a} \varphi(s) \tilde{\sigma}(ds) = 0. \quad (5.4)$$

Moreover, in this case

$$(H_{A_\sigma}^P, \mathcal{FP}(\mathcal{A}, \Gamma_\Lambda)) = (H_{A_\sigma}^{P,\Lambda}, \mathcal{FP}(\mathcal{A}, \Gamma_\Lambda)).$$

Proof. Suppose that the operator (A_σ, \mathcal{A}) is symmetric in $L^2(\Lambda)$ and for any $\varphi \in \mathcal{A}$ the condition (5.4) is valid. For $\varphi, \psi \in \mathcal{A}$ consider $F(\gamma) = Q_{n,\Lambda}(\varphi^{\otimes n}, \gamma)$, $G(\gamma) = Q_{m,\Lambda}(\psi^{\otimes m}, \gamma)$. By (4.1) and condition (4.4) one has

$$\begin{aligned} & (H_{A_\sigma}^P F, G)_{L^2(\pi_\sigma^\Delta)} - (F, H_{A_\sigma}^P G)_{L^2(\pi_\sigma^\Delta)} \\ &= \int_{\Gamma_\Lambda} \int_{\partial\Lambda} \left[n \frac{\partial}{\partial n^a} \varphi(s) Q_{n-1,\Lambda}(\varphi^{\otimes(n-1)}, \gamma) \right. \\ & \quad \times (Q_{m,\Lambda}(\psi^{\otimes m}, \gamma) + m\psi(s) Q_{m-1,\Lambda}(\psi^{\otimes(m-1)}, \gamma)) \\ & \quad - (Q_{n,\Lambda}(\varphi^{\otimes n}, \gamma) + n\varphi(s) Q_{n-1,\Lambda}(\varphi^{\otimes(n-1)}, \gamma)) \\ & \quad \left. \times m \frac{\partial}{\partial n^a} \psi(s) Q_{m-1,\Lambda}(\psi^{\otimes(m-1)}, \gamma) \right] \tilde{\sigma}(ds) \pi_\sigma^\Delta(d\gamma) \\ &= n \int_{\Gamma_\Lambda} Q_{n-1,\Lambda}(\varphi^{\otimes(n-1)}, \gamma) Q_{m,\Lambda}(\psi^{\otimes m}, \gamma) \pi_\sigma^\Delta(d\gamma) \\ & \quad \times \int_{\partial\Lambda} \frac{\partial}{\partial n^a} \varphi(s) \tilde{\sigma}(ds) \\ &+ nm \int_{\Gamma_\Lambda} Q_{n-1,\Lambda}(\varphi^{\otimes(n-1)}, \gamma) Q_{m-1,\Lambda}(\psi^{\otimes(m-1)}, \gamma) \pi_\sigma^\Delta(d\gamma) \\ & \quad \times \int_{\partial\Lambda} \frac{\partial}{\partial n^a} \varphi(s) \cdot \psi(s) \tilde{\sigma}(ds) \\ &- m \int_{\Gamma_\Lambda} Q_{n,\Lambda}(\varphi^{\otimes n}, \gamma) Q_{m-1,\Lambda}(\psi^{\otimes(m-1)}, \gamma) \pi_\sigma^\Delta(d\gamma) \\ & \quad \times \int_{\partial\Lambda} \frac{\partial}{\partial n^a} \psi(s) \tilde{\sigma}(ds) \\ &- nm \int_{\Gamma_\Lambda} Q_{n-1,\Lambda}(\varphi^{\otimes(n-1)}, \gamma) Q_{m-1,\Lambda}(\psi^{\otimes(m-1)}, \gamma) \pi_\sigma^\Delta(d\gamma) \\ & \quad \times \int_{\partial\Lambda} \varphi(s) \cdot \frac{\partial}{\partial n^a} \psi(s) \tilde{\sigma}(ds) \\ &= 0, \end{aligned}$$

by (2.8) and condition (5.4).

Next, we have by (3.14), (3.15) and (4.4)

$$\begin{aligned} (H_{A_\sigma}^P F)(\gamma) - (H_{A_\sigma}^{P,\Lambda} F)(\gamma) &= \int_{\partial\Lambda} \frac{\partial}{\partial n^a} F(\gamma + \varepsilon_s) \tilde{\sigma}(ds) \\ &= nQ_{n-1,\Lambda}(\varphi^{\otimes(n-1)}, \gamma) \int_{\partial\Lambda} \frac{\partial}{\partial n^a} \varphi(s) \tilde{\sigma}(ds) = 0 \end{aligned}$$

by condition (5.4).

Conversely, let the operator $(H_{A_\sigma}^P, \mathcal{FP}(\mathcal{A}, \Gamma_\Lambda))$ be symmetric in $L^2(\Gamma_\Lambda)$. For any $\varphi, \psi \in \mathcal{A}$ consider the functions $F(\gamma) = Q_{1,\Lambda}(\varphi, \gamma) = \langle \varphi, \gamma \rangle - \langle \varphi \rangle_{\sigma, \Lambda}$ and $G(\gamma) = Q_{1,\Lambda}(\psi, \gamma) = \langle \psi, \gamma \rangle - \langle \psi \rangle_{\sigma, \Lambda}$. Then $F, G \in \mathcal{FP}(\mathcal{A}, \Gamma_\Lambda)$. Clearly,

$$\int_{\Gamma_\Lambda} Q_{1,\Lambda}(\varphi, \gamma) \pi_\sigma^\Lambda(d\gamma) = \int_{\Gamma_\Lambda} Q_{1,\Lambda}(\psi, \gamma) \pi_\sigma^\Lambda(d\gamma) = 0.$$

By (4.1) and (4.4) we have

$$\begin{aligned} 0 &= \int_{\Gamma_\Lambda} \int_{\partial\Lambda} \left(\frac{\partial}{\partial n^a} \varphi(s) \cdot (Q_{1,\Lambda}(\psi, \gamma) + \psi(s)) \right. \\ &\quad \left. - (Q_{1,\Lambda}(\varphi, \gamma) + \varphi(s)) \cdot \frac{\partial}{\partial n^a} \psi(s) \right) \tilde{\sigma}(ds) \pi_\sigma^\Lambda(d\gamma) \\ &= \int_{\partial\Lambda} \left(\frac{\partial}{\partial n^a} \varphi(s) \cdot \psi(s) - \varphi(s) \cdot \frac{\partial}{\partial n^a} \psi(s) \right) \tilde{\sigma}(ds) \\ &= \int_{\Lambda} ((A_\sigma \varphi)(x) \cdot \psi(x) - \varphi(x) \cdot (A_\sigma \psi)(x)) \sigma(dx). \end{aligned}$$

Now set for any $\varphi \in \mathcal{A}$ $F(\gamma) = Q_{1,\Lambda}(\varphi, \gamma)$, $G(\gamma) = Q_{0,\Lambda} \equiv 1$. Then by (4.1) and (4.4) one has

$$0 = \int_{\Gamma_\Lambda} \int_{\partial\Lambda} \frac{\partial}{\partial n^a} \varphi(s) \tilde{\sigma}(ds) \pi_\sigma^\Lambda(d\gamma) = \int_{\partial\Lambda} \frac{\partial}{\partial n^a} \varphi(s) \tilde{\sigma}(ds).$$

□

Example 5.5. The simple example of such algebra \mathcal{A} is the algebra \mathcal{D}_N of functions, which satisfy Neumann-type boundary condition:

$$\frac{\partial}{\partial n^a} \varphi(s) = 0, \quad s \in \partial\Lambda, \quad \varphi \in \mathcal{D}_N. \quad (5.5)$$

It's easy to see that for any $F \in \mathcal{FC}_p^\infty(\mathcal{D}_N, \Gamma_\Lambda)$, $G \in \mathcal{FC}_p^\infty(\mathcal{D}, \Gamma_\Lambda)$

$$\begin{aligned} \mathcal{E}_{a, \pi_\sigma^\Lambda}^\Gamma(F, G) &= \int_{\Gamma_\Lambda} (H_{A_\sigma}^P F)(\gamma) \cdot G(\gamma) \pi_\sigma^\Lambda(d\gamma) \\ &\quad - \int_{\Gamma_\Lambda} (H_c^{P,\Lambda} F)(\gamma) \cdot G(\gamma) \pi_\sigma^\Lambda(d\gamma). \end{aligned}$$

Corollary 5.6. *Suppose that (A_σ, \mathcal{A}) is the essentially self-adjoint operator in $L^2(\Lambda)$. Then $(H_{A_\sigma}^P, \mathcal{FP}(\mathcal{A}, \Gamma_\Lambda))$ is the essentially self-adjoint operator in $L^2(\Gamma_\Lambda)$ if and only if for any $\varphi \in \mathcal{A}$ the condition (5.4) is fulfilled.*

Proof. The result follows immediately from Corollary 5.4 and the fact that the second quantization of an essentially self-adjoint operator is the essentially self-adjoint operator in the corresponding Hilbert space. \square

Now we find the explicit formula for the action of the Friedrichs extension of H_{\min} on the smooth cylinder functions. Denote by \mathcal{D}_D the set of all functions from \mathcal{D} satisfying the Dirichlet boundary condition on $\partial\Lambda$ and let $A_{\sigma,D}$ be the Friedrichs extension of $(A_\sigma, \mathcal{D}(\Lambda))$. The following proposition gives a formula for the action of $H_{A_{\sigma,D}}^P$ on the smooth cylinder functions.

Theorem 5.7. *Suppose that \mathcal{D}_D is an essential domain for $A_{\sigma,D}$. Then the closure of the operator $(H_{A_{\sigma,D}}^P, \mathcal{FP}(\mathcal{D}_D, \Gamma_\Lambda))$ defined by the differential expression*

$$(H_{A_{\sigma,D}}^P F)(\gamma) := (H_{A_\sigma}^P F)(\gamma) - \sum_{j=1}^N \frac{\partial g_F}{\partial q_j}(\langle \varphi_1, \gamma \rangle, \dots, \langle \varphi_N, \gamma \rangle) \cdot \int_{\partial\Lambda} \frac{\partial}{\partial n^a} \varphi_j(s) \tilde{\sigma}(ds), \quad (5.6)$$

coincides with the Friedrichs extension of H_{\min} in $L^2(\Gamma_\Lambda)$. Moreover, for any $F, G \in \mathcal{FC}_p^\infty(\mathcal{D}_D, \Gamma_\Lambda)$

$$\begin{aligned} \mathcal{E}_{a, \pi_\sigma^\Lambda}^\Gamma(F, G) &= \int_{\Gamma_\Lambda} (H_{A_{\sigma,D}}^P F)(\gamma) \cdot G(\gamma) \pi_\sigma^\Lambda(d\gamma) \\ &\quad - \int_{\Gamma_\Lambda} (H_c^{P,\Lambda} F)(\gamma) \cdot G(\gamma) \pi_\sigma^\Lambda(d\gamma). \end{aligned}$$

Proof. First, we recall that, for $F \in \mathcal{FP}(\mathcal{D}(\Lambda), \Gamma_\Lambda)$

$$H_{A_\sigma}^P F = H_{A_\sigma}^{P,\Lambda} F$$

and we can consider $H_{A_\sigma}^{P,\Lambda}$ as the image of the second quantization of the symmetric (in $L^2(\Lambda)$) operator $(A_\sigma, \mathcal{D}(\Lambda))$. Therefore, the Friedrichs extension $H_{A_{\sigma,D}}^P$ of the minimal operator H_{\min} is the image of the second quantization of $A_{\sigma,D}$. In particular, $\mathcal{FP}(\mathcal{D}_D, \Gamma_\Lambda)$ is an essential domain of $H_{A_{\sigma,D}}^P$. So, the assertion directly follows from Proposition 5.1, the operator inclusion $H_{\min} \subset H_{A_{\sigma,D}}^P \subset H_{\max}$ and the fact that for $F \in \mathcal{FP}(\mathcal{D}_D, \Gamma_\Lambda)$

$$H_{A_{\sigma,D}}^P F = H_{A_\sigma}^{P,\Lambda} F = H_{\max} F.$$

The last statement is a direct consequence of (4.5). \square

Remark 5.8. Note that for any $F \in \mathcal{F}C_p^\infty(\mathcal{D}, \Gamma_\Lambda)$, $G \in \mathcal{F}C_p^\infty(\mathcal{D}_D, \Gamma_\Lambda)$

$$\begin{aligned} \mathcal{E}_{a, \pi_\sigma^\Lambda}^\Gamma(F, G) &= \int_{\Gamma_\Lambda} (H_{\max} F)(\gamma) \cdot G(\gamma) \pi_\sigma^\Lambda(d\gamma) \\ &\quad - \int_{\Gamma_\Lambda} (H_c^{P, \Lambda} F)(\gamma) \cdot G(\gamma) \pi_\sigma^\Lambda(d\gamma). \end{aligned}$$

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