Smooth measures and capacities associated with nonlocal parabolic operators

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Abstract

We consider a family \( \{L_t, t \in [0,T]\} \) of closed operators generated by a family of regular (non-symmetric) Dirichlet forms \( \{(B^{(t)}, V), t \in [0,T]\} \) on \( L^2(E;m) \). We show that a bounded (signed) measure \( \mu \) on \( (0,T) \times E \) is smooth, i.e. charges no set of zero parabolic capacity associated with \( \partial_t + L_t \), if and only if \( \mu \) is of the form

\[
\mu = \int_{(0,T) \times E} f \cdot m + \partial_t g \, dt \otimes m + g_1 \in L^2(0,T;V'),
\]

where \( f \in \mathbb{L}^1((0,T) \times E; dt \otimes m) \), \( g_1 \in \mathbb{L}^2(0,T;V') \), \( g_2 \in L^2(0,T;V) \). We apply this decomposition to the study of the structure of additive functionals in the Revuz correspondence with smooth measures. As a by-product, we also give some existence and uniqueness results for solutions of semilinear equations involving the operator \( \partial_t + L_t \) and a functional from the dual \( W' \) of the space \( W = \{ u \in L^2(0,T;V) : \partial_t u \in L^2(0,T;V') \} \) on the right-hand side of the equation.

1 Introduction

In the study of parabolic problems of the form

\[
-\partial_t u - \Delta_p u = f(\cdot,u) + \mu \quad \text{in } D, \quad u|_{(0,T) \times \partial D} = 0, \quad u(T,\cdot) = \varphi,
\]

where \( D \) is a bounded open set in \( \mathbb{R}^d \), \( \Delta_p \) is the usual \( p \)-Laplacian, \( p > 1 \), and \( \mu \) is a bounded measure on \( D_{0,T} := (0, T) \times D \) charging no set of zero parabolic \( p \)-capacity associated with \( \partial_t - \Delta_p \) (see below) an important role is played by the result on the decomposition of \( \mu \) proved by Droniou, Porretta and Prignet \cite{5} (see, e.g., \cite{5, 23, 24}; note that in these papers more general than \( \Delta_p \) operators of the form \( A(u) = \text{div} a(t, x, \nabla u) \) are considered). The decomposition proved in \cite{5} says that each such measure \( \mu \) (we call it diffuse) is of the form

\[
\mu = f + \text{div}(G) + \partial_t g
\]

for some \( f \in L^1(D_{0,T}), G \in (L^p(D_{0,T}))^d \) and \( g \in L^p(0,T; W^{1,p}_0(D) \cap L^2(D)) \). Recently, in \cite{15}, the converse to this result was proved. The decomposition \cite{12} is a counterpart to the decomposition of diffuse measures proved in the stationary case by Boccardo, Gallouët and Orsina \cite{3}. The decomposition of \cite{3} was extended to the Dirichlet forms setting in \cite{14}.

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There has recently been increasing interest in semilinear evolution problems of the form
\[-\frac{\partial u}{\partial t} - L_t u = f(\cdot, u) + \mu, \quad u(T, \cdot) = \varphi,\] (1.3)
involving operators $L_t$ associated with a (possibly nonlocal) Dirichlet form and bounded measures that do not charge the sets of zero parabolic capacity associated with $\partial_t + L_t$ (see [12, 11, 13] and the references therein). Motivated by possible applications to problems of the form (1.3), in the present paper we investigate the structure of such measures. We extend the results of [14] to the parabolic setting and at the same time the results of [5] with $p = 2$ to more general parabolic operators. As a by-product, we obtain some results on the existence of solutions to equations of the form (1.3) with $\mu \in W'_0$ and on the structure of additive functionals associated in the Revuz sense with bounded smooth measures.

Let $E$ be a locally compact separable metric space, $E_0 := (0, T) \times E$ for some $T > 0$, and let $m$ be a Radon measure on $E$ such that supp$[m] = E$. In the paper we consider smooth measures with respect to parabolic capacities associated with a family \{$L_t, t \in [0, T] \}$ of closed operators generated by a family \{(\(B^t \), \(V \)), \(t \in [0, T] \)} of regular (non-symmetric) Dirichlet forms on $L^2(E; m)$, with common domain $V$, satisfying some mild regularity assumptions. Our general Dirichlet forms setting allows us to treat both local and nonlocal operators. The results of the paper are new even for local operators. However, in our opinion, the most interesting fact is that we are able to describe the structure of smooth measures (and related additive functionals) for capacities associated with quite large class of parabolic nonlocal operators.

The model example of the family of local operators satisfying our assumptions is the family of divergence form operators
\[L_t = \frac{1}{2} \sum_{i,j=1}^d \frac{\partial}{\partial x_i} (a_{ij}(t, x) \frac{\partial}{\partial x_j}), \quad t \in [0, T], \quad x \in D,\] (1.4)
on $L^2(D; dx)$ with zero Dirichlet boundary conditions. In (1.4), $D$ is a bounded open subset of $\mathbb{R}^d$ and \{a_{ij}(t, x)\}_{i,j=1,...,d} is a symmetric uniformly elliptic matrix with bounded measurable elements. In this case the family \{(\(B^t \), \(V \)), \(t \in [0, T] \)} is of the form
\[B^t(u, v) = \sum_{i,j=1}^d \int_D a_{ij}(t, x) \frac{\partial u}{\partial x_i}(x) \frac{\partial v}{\partial x_j}(x) dx, \quad u, v \in V := H^1_0(D).\] (1.5)
A model example of the family of nonlocal operators satisfying our assumptions is the family consisting of single fractional Laplace operator
\[L_t = -(-\Delta)^{\alpha/2}\] (1.6)
on $L^2(D; dx)$ with zero exterior condition. Here $\alpha \in (0, 2)$ and $D$ is an open subset of $\mathbb{R}^d$. In this case \(B^t(V) = (B, V), \quad t \in [0, T], \) where
\[B(u, v) = \int_{\mathbb{R}^d} \hat{u}(x) \hat{v}(x) |x|^\alpha dx, \quad u, v \in V := \{w \in L^2(D; dx) : \int_{\mathbb{R}^d} |\hat{u}|^2 |x|^\alpha dx < \infty \}\]
and $\hat{u}$ (resp. $\hat{v}$) is the Fourier transform of $u$ (resp. $v$) (see [7, Example 1.4.1, Theorem 4.4.3]).
In case of problem (1.1), the natural capacity is the $p$-parabolic capacity $\text{cap}_p$ defined for open set $U \subset D_{0,T}$ by

$$\text{cap}_p(U) = \inf \{ \| \partial_t u \|_{L^p(0,T;V'_p)} + \| u \|_{L^p(0,T;V_p)} : u \geq 1_U \, dt \otimes dx \text{-a.e.} \},$$

where $V'_p = W^{1,p}_0 \cap L^2(D)$ and $V''_p$ is the dual of $V'_p$ (see [5, 27]). To study evolution problems with the operator $\partial_t + L_t$, Pierre [27] introduced the capacity $c_2$ defined for open $U \subset E_{0,T}$ by

$$c_2(U) = \inf \{ \| \partial_t u \|_{L^2(0,T;V')} + \left( \int_0^T B(t)(u(t), u(t)) \, dt \right)^{1/2} : u \geq 1_U \, m_1\text{-a.e.} \},$$

where $m_1 = dt \otimes m$. In the potential theory, Borel measures on $E_{0,T}$ which do not charge sets of zero capacity $c_2$ and satisfy some quasi-finitness condition are called smooth measures. In particular, each bounded Borel measure "absolutely continuous" with respect to $c_2$ is smooth. Of course, in case of operators of the form (1.4) the classes of diffuse measures and bounded smooth measures coincide.

In our main theorem we extend (1.2) to the Dirichlet form setting. Let $\mathcal{M}_{0,b}(E_{0,T})$ denote the set of all bounded smooth measures on $E_{0,T}$. We show that each $\mu \in \mathcal{M}_{0,b}(E_{0,T})$ admits decomposition of the form

$$\mu = f \cdot m_1 + g_1 + \partial_t g_2$$

with $f \in L^1(E_{0,T};m_1)$, $g_1 \in V' = L^2(0,T;V')$, $g_2 \in V = L^2(0,T;V)$, i.e. for every bounded quasi-continuous $\eta \in W_0 = \{ u \in V : \partial_t u \in V', u(0) = 0 \}$, we have

$$\int_{E_{0,T}} \eta \, d\mu = \int_{E_{0,T}} f \, dt \, dm + \langle g_1, \eta \rangle - \langle \partial_t \eta, g_2 \rangle,$$

where $\langle \cdot, \cdot \rangle$ denotes the duality between $V'$ and $V$. We also show the converse of this theorem. Namely, each $\mu \in \mathcal{M}_{b}(E_{0,T})$ having decomposition (1.7) is smooth. Note that the converse is an extension of the result proved by Fukushima [6] to time dependent Dirichlet forms. The proof of the fact that $\mu \in \mathcal{M}_{0,b}(E_{0,T})$ can be written in the form (1.7) is purely analytic. Essential to the proof of the converse part are probabilistic methods.

In applications to (1.1), the analysis of additional properties of the term $g$ appearing in the decomposition (1.2) proved to be important. For instance, crucial to the definition and the existence result of a solution $u$ of (1.1) is the fact that $g$ regularizes $u$ with respect to time in the sense that $u - g \in W \subset C([0,T],L^p(D))$, where $W = \{ u \in L^p(0,T;V'_p) : \partial_t u \in L^p(0,T;V'_p) \}$. This property together with some other useful properties of $g$ has been proved in [5]. In the present paper, applying the potential theory tools, we show that $g_2$ from (1.7) enjoys similar properties. We also show some new results on the regularity of $g_2$. We show the following useful properties.

- $g_2$ has an $m_1$-version $\tilde{g}_2$ which is quasi-cădlăg (i.e quasi-right-continuous with left limits; this notion generalizes the notion of quasi-continuity; see Section 5) and $g_2$ is a difference of $c_2$-quasi-l.s.c. functions.

- $g_2$ has an $m_1$-version $\tilde{g}_2$ which is $c_2$-quasi-bounded, i.e. there exists an increasing sequence $\{ F_n \}$ of closed subsets of $E_{0,T}$ such that $c_2(E_{0,T} \setminus F_n) \to 0$ as $n \to \infty$ and $\| \tilde{g}_2 1_{F_n} \|_\infty < \infty$, $n \geq 1$. 

- The function \([0, T] \ni t \mapsto g_2(t) \in L^2(E; m)\) is càdlàg (right-continuous with left limits) and \(g_2(T-) := \lim_{t \to T^-} g_2(t) = 0\).

- The measure \(\mu_t\) defined by \(\mu_t(B) = \mu(\{t\} \times B)\) for Borel sets \(B \subset E\) is absolutely continuous with respect to \(m\) and \(\mu_t = (g_2(t) - g_2(t-)) \cdot m\).

- If \(\mu\) admits decomposition \(\mu = f' \cdot m_1 + g'_1 + \partial_t g'_2\) with some \(f' \in L^1(E_{0,T}; m_1)\), \(g'_1 \in \mathcal{V}', g'_2 \in \mathcal{V}\), then the function \([0, T] \ni t \mapsto (g_2 - g'_2)(t) \in L^2(E; m)\) belongs to \(C([0, T], L^1(E; \rho \cdot m))\) for every positive borel function \(\rho\) on \(E\) such that \(\int_E \rho dm < \infty\).

It is worth pointing out here that the proofs of the above results in the general setting requires us to use quite different methods than those used in \([5]\) for the Leray-Lions type operators, which are strongly based on the regularization of the measure \(\mu\) by a convolution operator.

In the proof of our main decomposition theorem, we apply some deep results from the probabilistic theory for evolution operators proved by Pierre \([25, 26, 27]\), as well as from the probabilistic potential theory for time dependent or generalized Dirichlet forms developed in the papers by Oshima \([19, 20, 21, 22]\), Stannat \([29, 30]\) and Trutnau \([31, 32]\). In these papers the definitions of the capacity (and hence some quasi-notions) are different. In Section 3, which is technical but important for us, we show that all these capacities are in fact equivalent on \(E_{0,T}\). This allows us to apply freely the results from the papers mentioned above.

One of the most important ingredient of the proof that each \(\mu \in \mathcal{M}_0(E_{0,T})\) having decomposition \([1.7]\) is smooth is an existence result for the Cauchy problem \([1.3]\) with \(\mu \in \mathcal{W}_0'\) and \(f\) not depending on \(u\). If \(\mu \in L^2(0, T; V')\), then the existence of a solution to \([1.3]\) follows from the classical theory of variational inequalities (see \([16]\)). However, if \(\mu \in \mathcal{W}_0'\), then the situation is more difficult. To prove the existence of a solution, a decomposition similar to \([1.7]\), but for functionals from \(\mathcal{W}_0'\), is needed. In case of \([1.1]\), such a decomposition and an existence result were proved in \([5]\). In Section 6 we prove a similar decomposition result for \(\mu \in \mathcal{W}_0'\), and then, in Section 6, we deal with the existence of a solution of \([1.3]\) with \(\mu \in \mathcal{W}_0'\). Though for our applications we only need the existence result for liner equations, in the paper we show that there exist a solution for semiliner problem \([1.3]\) under the assumption that \(\varphi \in L^2(E; m)\) and \(u \mapsto f(\cdot, u)\) is continuous, nonincreasing and satisfies the linear growth condition. We think that this result may be of independent interest. Finally, note here that in the proof that \(\mu\) given by \([1.7]\) is smooth we use a very recent result from the paper by Beznea and Cimpean \([1]\) on the characterization of quasimartingale functions.

It is well known that there is a one to one correspondence, called Revuz correspondence, between positive smooth, with respect to the Dirichlet form \((B, V)\), measures on \(E\) and positive continuous additive functionals of the Hunt processes associated with \((B, V)\) (see \([7, 18]\)). In the parabolic case the situation is more subtle. Let \(\mathcal{X}\) denote a Hunt process associated with a generalized Dirichlet form \(\mathcal{E}\) in the resolvent sense (see Section 2) which is generated by the operator \(\frac{\partial}{\partial t} + L_1\). In the paper we first show that with each smooth measure \(\mu\) on \(E_{0,T}\) with respect the form \(\mathcal{E}\) one can associate uniquely a positive additive functional \(A^\mu\) of \(\mathcal{X}\) which is natural, i.e. has no common discontinuities with the Hunt process associated with \(\mathcal{E}\). This is a counterpart to the known result concerning smooth measures on \(\mathbb{R} \times E\) (see \([20, 22]\)). Then we analyse more carefully the nature of jumps of \(A^\mu\) in the case where \(\mu \in \mathcal{M}_{0,\delta}(E_{0,T})\). Roughly speaking, our main result says that for \(\mu \in \mathcal{M}_{0,\delta}(E_{0,T})\) the jumps of \(A^\mu\) are related to
limits, and for every predictable stopping time $\tau$, this implies that $\tilde{g}$ is continuous.

In other words, $A^\mu_t$ has jumps that coincide with the jumps of the process $\tilde{g}_2(X)$ in predictable stopping times. This implies that $\tilde{g}_2$ is quasi-continuous if and only if $A^\mu_t$ is continuous.

2 Preliminaries

In this paper, $E$ is a locally compact separable metric space and $m$ is an everywhere dense Radon measure on $E$, i.e. $m$ is a positive Borel measure on $E$, which is finite on compact sets and strictly positive on nonempty open sets.

We set $E^1 = \mathbb{R} \times E$, $m_1 = dt \otimes m$, and for $T > 0$, we set $E_{0,T} = (0, T) \times E$. We denote by $\mathcal{B}(E^1)$ (resp. $\mathcal{B}(E_{0,T})$) the set of all Borel measurable subsets of $E^1$ (resp. $E_{0,T}$). With the customary abuse of notation, the same symbols are used to denote the sets of real Borel measurable functions on $E^1$ (resp. $E_{0,T}$). $\mathcal{B}_b(E^1)$ is the set of all real bounded Borel measurable functions on $E^1$ and $\mathcal{B}_b^+(E^1)$ is the subset of $\mathcal{B}_b(E^1)$ consisting of positive functions. The sets $\mathcal{B}_b(E_{0,T})$, $\mathcal{B}_b^+(E_{0,T})$ are defined analogously.

2.1 Time dependent Dirichlet forms

Let $H = L^2(E; m)$ and $(\cdot, \cdot)_H$ denote the usual inner product in $H$. In this paper, we assume that we are given a family $\{(B^{(t)}, V), t \in [0, T]\}$ of regular (non-symmetric) Dirichlet forms on $H$ with common domain $V \subset H$ (see [18, Chapter I] for the definitions) satisfying the following conditions.

(a) There is $K \geq 0$ such that $|B^{(t)}_1(\varphi, \psi)| \leq K(B^{(t)}_1(\varphi, \varphi))^{1/2}(B^{(t)}_1(\psi, \psi))^{1/2}$ for all $\varphi, \psi \in V$, $t \in [0, T]$, where as usual, we set $B^{(t)}_\lambda(\varphi, \psi) = (B^{(t)}(\varphi, \psi) + \lambda(\varphi, \psi))_H$ for $\lambda \geq 0$.

(b) $[0, T] \ni t \mapsto B^{(t)}(\varphi, \psi)$ is measurable for all $\varphi, \psi \in V$.

(c) There is $c \geq 1$ such that $c^{-1}B^{(0)}(\varphi, \varphi) \leq B^{(t)}(\varphi, \varphi) \leq cB^{(0)}(\varphi, \varphi)$ for all $t \in [0, T]$ and $\varphi \in V$.

To shorten notation, we continue to write $B$ for $B^{(0)}$. By putting $B^{(t)} = B$ for $t \notin [0, T]$, we may and will assume that $B^{(t)}$ is defined and satisfies (c) for all $t \in \mathbb{R}$. We denote by $\tilde{B}^{(t)}$ the symmetric part of $B^{(t)}$, i.e. $\tilde{B}^{(t)}(\varphi, \psi) = \frac{1}{2}(B^{(t)}(\varphi, \psi) + B^{(t)}(\psi, \varphi))$.

Since $V$ is a dense subspace of $H$ and $(B, V)$ is closed, $V$ is a real Hilbert space with respect to $\tilde{B}_1(\cdot, \cdot)$, which is densely and continuously embedded in $H$. We equip $V$ with the norm $\|\cdot\|_V$ defined by $\|\varphi\|_V^2 = B_1(\varphi, \varphi), \varphi \in V$. We denote by $V'$ the dual space of $V$, and by $\|\cdot\|_{V'}$ the corresponding norm. For $T > 0$, we set

$$\mathcal{H} = L^2(0, T; H), \quad \mathcal{V} = L^2(0, T; V), \quad \mathcal{V}' = L^2(0, T; V')$$

and

$$\|u\|_V^2 = \int_0^T \|u(t)\|_V^2 \, dt, \quad \|u\|_{V'}^2 = \int_0^T \|u(t)\|_{V'}^2 \, dt.$$
We shall identify $H$ and its dual $H'$. Then $V \subset H \simeq H' \subset V'$ continuously and densely, and hence $V \subset \mathcal{H} \simeq \mathcal{H}' \subset V'$ continuously and densely.

For given $u \in V$ let $\partial_t u$ denote the derivative in the distribution sense of the function $t \mapsto u(t) \in V$, and let

$$\mathcal{W} = \{ u \in V : \partial_t u \in V' \}, \quad \|u\|_{\mathcal{W}} = \|u\|_V + \|\partial_t u\|_{V'}.$$  

It is well known that there is a continuous embedding of $\mathcal{W}$ into $C([0,T];H)$, i.e. for every $u \in \mathcal{W}$ one can find $\bar{u} \in C([0,T];H)$ such that $u(t) = \bar{u}(t)$ for a.e. $t \in [0,T]$ (with respect to the Lebesgue measure) and

$$\|u\|_{C([0,T];H)} \leq C\|u\|_{\mathcal{W}}$$  

(2.1)

for some $C > 0$. In what follows, we adopt the convention that any element of $\mathcal{W}$ is already in $C([0,T];H)$. With this convention we may define the spaces

$$\mathcal{W}_0 = \{ u \in \mathcal{W} : u(0) = 0 \}, \quad \mathcal{W}_T = \{ u \in \mathcal{W} : u(T) = 0 \}.$$

Note that $\mathcal{W}_0, \mathcal{W}_T$ are reflexive spaces as closed linear subspaces of the reflexive space $\mathcal{W}$.

The linear operator $\partial_t$ on $\mathcal{H}$ with domain $\mathcal{W}_T$ will be denoted by $\Lambda$. Its adjoint, i.e. the operator $-\partial_t$ with domain $\mathcal{W}_0$, will be denoted by $\hat{\Lambda}$.

We denote by $\mathcal{E}$ the generalized Dirichlet form associated with $\Lambda$ and the family $\{(B(t),V), t \in [0,T]\}$, that is

$$\mathcal{E}(u,v) = \begin{cases}  
\langle -\partial_t u, v \rangle + B(u,v), & u \in \mathcal{W}_T, v \in V, \\
\langle \partial_t v, u \rangle + B(u,v), & u \in V, v \in \mathcal{W}_0,
\end{cases}$$  

(2.2)

where $\langle \cdot, \cdot \rangle$ is the duality pairing between $V'$ and $V$, and

$$B(u,v) = \int_0^T B(t)(u(t),v(t)) \, dt.$$  

(2.3)

The generalized form associated with $\hat{\Lambda}$ and the family $\{\hat{B}(t),V), t \in [0,T]\}$, where $\hat{B}(t)(u,v) = B(t)(v,u)$, $u, v \in V$, $t \in [0,T]$, will be denoted by $\hat{\mathcal{E}}$.

In the paper, we denote by $\{G_\alpha\}_{\alpha > 0}$ (resp. $\hat{G}_\alpha$) the resolvent (resp. coresolvent) associated with the form $\mathcal{E}$, i.e. $\{G_\alpha\}_{\alpha > 0}$, $(\hat{G}_\alpha)_{\alpha > 0}$ are strongly continuous resolvents of contractions on $\mathcal{H}$ such that $G_\alpha(\mathcal{H}) \subset \mathcal{W}_T$, $\hat{G}_\alpha(\mathcal{H}) \subset \mathcal{W}_0$ and

$$\mathcal{E}_\alpha(G_\alpha f,g) = \langle f,g \rangle_\mathcal{H} = \mathcal{E}_\alpha(g,\hat{G}_\alpha f), \quad f \in \mathcal{H}, g \in V$$  

(2.4)

(for a construction of the resolvents see, e.g., [30, Chapter I]).

Let $\mathcal{W}^1 = \{ u \in L^2(\mathbb{R};V) : \partial_t u \in L^2(\mathbb{R};V') \}$. We denote by $\mathcal{E}^1$ the time dependent Dirichlet form associated with $\{(B(t),V), t \in \mathbb{R}\}$, that is

$$\mathcal{E}^1(u,v) = \begin{cases}  
\langle -\partial_t u, v \rangle + B^1(u,v), & u \in \mathcal{W}^1, v \in L^2(\mathbb{R};V), \\
\langle \partial_t v, u \rangle + B^1(u,v), & u \in L^2(\mathbb{R};V), v \in \mathcal{W}^1,
\end{cases}$$  

where now $\langle \cdot, \cdot \rangle$ stands for the duality pairing between $L^2(\mathbb{R};V')$ and $L^2(\mathbb{R};V)$, and

$$B^1(u,v) = \int_\mathbb{R} B(t)(u(t),v(t)) \, dt.$$  

(2.5)
The resolvent (resp. coressolvent) associated with the form $E$ will be denoted by $(G^1_\alpha)_{\alpha>0}$ (resp. $(\hat{G}^1_\alpha)_{\alpha>0}$).

Note that $E$ can be identified with some generalized Dirichlet forms in the sense considered in [20, 31, 32] (see [20, Example I.4.9(iii)]).

Let $\psi \in L^1(E_{0,T}; m_1) \cap B(E_{0,T})$ be a function such that $0 < \psi \leq 1$. We define the capacity $\text{Cap}_\psi$ associated with $E$ as in [20, Section III.2] (see also [32]), that is for an open set $U \subset E_{0,T}$ we set

$$\text{Cap}_\psi(U) = \left(\left((G_1\psi)_U, \psi\right)\right)_H,$$

where $(G_1\psi)_U$ is the 1-reduced function of $G_1\psi$, and then for arbitrary $A \subset E_{0,T}$ we set $\text{Cap}_\psi(A) = \inf\{\text{Cap}_\psi(U), U \supset A, U \text{ open}\}$. By [20, Lemma III.2.9] and (2.4), for any open $U \subset E_{0,T}$, $\left((G_1\psi)_U, \psi\right)_H = \mathcal{E}_1((G_1\psi)_U, \hat{G}_1\psi) = \mathcal{E}_1(G_1\psi, (\hat{G}_1\psi)_U) = \left(\psi, (\hat{G}_1\psi)_U\right)$, so $\text{Cap}_\psi$ associated with $E$ coincides with the capacity defined as $\text{Cap}_\psi$ but for the dual form $\hat{E}$. In particular, $\text{Cap}_\psi$ coincides with the capacity considered in [31].

By [20, Proposition III.2.8], $\text{Cap}_\psi$ is a Choquet capacity. Also note that by [20, Proposition III.2.10], the family of sets $A \subset E_{0,T}$ such that $\text{Cap}_\psi(A) = 0$ is the same for all $\psi$ as above.

We will denote by $\text{Cap}^1$ the capacity associated with $E^1$ and defined in [21] (the definition is also given in [20] and [22, Chapter 6.2]). By [21, Lemma 4.2] (or [22, Lemma 6.2.8]) and [7, Theorem A.1.2], $\text{Cap}^1$ is a Choquet capacity.

Some relations between $\text{Cap}_\psi$ and $\text{Cap}^1$, as well as relations between $\text{Cap}_\psi$ and some other notions of parabolic capacity considered in the literature will be studied in Section 3.

We say that a set $A \subset E_{0,T}$ (resp. $A \subset E^1$) is $E$-exceptional (resp. $E^1$-exceptional) if $\text{Cap}_\psi(A) = 0$ (resp. $\text{Cap}^1(A) = 0$), and we say that a property holds $E$-quasi-everywhere (resp. $E^1$-quasi-everywhere) if the set of those $x \in E_{0,T}$ (resp. $x \in E^1$) for which it does not hold is $E$-exceptional (resp. $E^1$-exceptional).

Recall that an increasing sequence $\{F_n\}$ of closed subsets of $E_{0,T}$ (resp. $E^1$) is called an $E$-nest (resp. $E^1$-nest) if $\text{Cap}_\psi(F_n) \to 0$ (resp. $\text{Cap}^1(F_n^c) \to 0$) as $n \to \infty$. An increasing sequence $\{F_n\}$ of closed subsets of $E^1$ is called a generalized $E^1$-nest if $\text{Cap}^1(K \setminus F_n) \to 0$ for every compact $K \subset E_{0,T}$.

A function $u : E_{0,T} \to \mathbb{R}$ (resp. $u : E^1 \to \mathbb{R}$) is called $E$-quasi-continuous (resp. $E^1$-quasi-continuous) if there exists an $E$-nest (resp. $E^1$-nest) $\{F_n\}$ such that $u|_{F_n}$ is continuous for every $n \in \mathbb{N}$.

It is known (see [20, Proposition IV.1.8]) that each $u \in \mathcal{W}_0$ has an $E$-quasi-continuous $m_1$-version. Similarly, each $u \in \mathcal{W}_T$ has an $E$-quasi-continuous $m_1$-version. We will denote them by $\hat{u}$.

### 2.2 Dirichlet forms and Markov processes

Let $\Delta$ be adjoint to $E^1$ as the point at infinity. We adopt the convention that every function $f$ on $E^1$ (resp. $E_{0,T}$) is extended to $E^1 \cup \{\Delta\}$ (resp. $E_{0,T} \cup \{\Delta\}$) by setting $f(\Delta) = 0$.

Let $\Omega_1 = \{\omega : [0, \infty) \to E^1 \cup \{\Delta\} : \omega(s) = \Delta, s \geq t \text{ if } \omega(t) = \Delta\}$ and $X^1 : \Omega_1 \to \Omega_1, \quad X^1_t(\omega) = \omega(t)$.

By [19, Theorem 4.2] (see also [21, Theorem 5.1] or [22, Theorem 6.3.1]), there exists a Hunt process $X^1 = (\Omega_1, (\mathcal{F}^1_t)_{t \geq 0}, (X^1_t)_{t \geq 0}, (\mathcal{P}^1_{X^1_t})_{x \in E^1 \cup \{\Delta\}})$ with life time $\xi^1$ and cemetery
state $\Delta$ associated with $\mathcal{E}^1$ in the resolvent sense, i.e. for all $\alpha > 0$ and $f \in \mathcal{B}_0(E^1) \cap L^2(E^1; m_1)$ the resolvent of $X^1$ defined as

\[ R^1_\alpha f(x) = E_x \int_0^\infty e^{-\alpha t} f(X^1_t) \, dt, \quad x \in E^1, \quad f \in \mathcal{B}_0(E^1) \]  

(2.5)

($E^1_\alpha$ stands for the expectation with respect to $P^1_\alpha$) is an $\mathcal{E}^1$-quasi-continuous $m_1$-version of the resolvent $G^1_\alpha f$. Let

\[ v : \Omega_1 \to \Omega_1, \quad (v(\omega))(t) = \pi(\omega(0)) + t, \]

where $\pi : E^1 \to \mathbb{R}$ is the projection on $\mathbb{R}$. Note that under the measure $P_x$ with $x = (s, x^0) \in E^1$, $v$ is the uniform motion to the right, i.e. $v(t) = v(0) + t, v(0) = s$.

By [19 Theorem 4.2] (or [21 Theorem 5.1]),

\[ X^1_t = (v(t), X^0_{v(t)}), \quad t \geq 0, \]  

(2.6)

under the measure $P_x$ for every $x \in E^1$.

Recall that $B \in \mathcal{B}(E^1)$ is called $\mathcal{X}^1$-exceptional if $P^1_x(\sigma_B < \infty) = 0$ for $m_1$-a.e. $x \in E^1$, where

\[ \sigma_B = \inf\{ t > 0 : X^1_t \in B \}. \]

By the remarks in [21 page 298] (see also [20 Lemma 2.3]),

\[ B \text{ is } \mathcal{E}^1\text{-exceptional if and only if } B \text{ is } \mathcal{X}^1\text{-exceptional}. \]  

(2.7)

Similarly, by [30 Section IV.2], there exists a Hunt process $\mathcal{X} = (\Omega, (\mathcal{F}_t)_{t \geq 0}, (X_t)_{t \geq 0}, (P_x)_{x \in E_0,T} \cup \{\Delta\})$ with life time $\zeta$ associated with $\mathcal{E}$ in the resolvent sense, i.e. for all $\alpha > 0$ and $f \in \mathcal{B}_0(E_0,T) \cap L^2(E_0,T; m_1),$

\[ R^1_\alpha f(x) = E_x \int_0^\infty e^{-\alpha t} f(X_t) \, dt, \quad x \in E_0,T, \quad f \in \mathcal{B}_0(E_0,T) \]  

(2.8)

($E_x$ stands for the expectation with respect to $P_x$) is an $\mathcal{E}$-quasi-continuous $m_1$-version of the resolvent $G^1_\alpha f$. In this case $\Omega = \{\omega : [0, \infty) \to E_0,T \cup \{\Delta\} : \omega(t) = \Delta, s \geq t \text{ if } \omega(s) = \Delta\}$ and

\[ X : \Omega \to \Omega, \quad X_t(\omega) = \omega(t). \]

It is clear that $\Omega \subseteq \Omega_1$ and $X = X^1$ on $\Omega$.

A set $B \in \mathcal{B}(E_0,T)$ is called $\mathcal{X}$-exceptional if $P_x(\sigma_B < \infty) = 0$ for $m_1$-a.e. $x \in E_0,T$, where $\sigma_B$ is defined as before but with $\mathcal{X}^1$ replaced by $\mathcal{X}$. By [30 Theorem IV.3.8],

\[ B \text{ is } \mathcal{E}\text{-exceptional if and only if } B \text{ is } \mathcal{X}\text{-exceptional}. \]  

(2.9)

Let $f \in \mathcal{B}(E_0,T) \cap L^2(E_0,T; m_1), g \in \mathcal{B}(E^1) \cap L^2(E^1; m_1)$ and $v = R^1_\alpha f, u = R^1_\alpha g$. Since $v$ is an $m_1$ version of $G^1_\alpha f$ and $u$ is an $m_1$-version of $G^1_\alpha g$, we have $v \in \mathcal{W}_T, u \in \mathcal{W}^1$ and

\[ \mathcal{E}_\alpha(v, \eta) = (f, \eta)_{L^2(E_0,T; m_1)}, \quad \eta \in \mathcal{W}_0, \quad \mathcal{E}^1(v, \eta) = (g, \eta)_{L^2(E^1; m_1)}, \quad \eta \in \mathcal{W}^1. \]  

(2.10)

Let $g = f$ on $E_0,T$ and $g = 0$ on $E^1 \setminus E_0,T$. Then, by (2.5) and (2.6), $u|_{E_0,T} \in \mathcal{W}_T$. From this and (2.10) we deduce that $v = u|_{E_0,T}$. By this and (2.5) and (2.8), we get

\[ E^1_x \int_0^\infty e^{-\alpha t} f(X^1_t) \, dt = E_x \int_0^\infty e^{-\alpha t} f(X_t) \, dt \]  

(2.11)
for every \( \alpha \geq 0 \) and every \( f \in \mathcal{B}^+(E^1) \) such that \( \mathbf{1}_{E_0,T} f = f \). Let \( \Pi : \Omega_1 \to \Omega \) be defined as

\[
\Pi(\omega)(t) = \omega(t), \quad t < T - \nu(0), \quad \Pi(\omega)(t) = \Delta, \quad t \geq T - \nu(0).
\]

Observe that

\[
E_x^1 \int_0^\infty e^{-\alpha t} f(X^1_t) \, dt = \int_\Omega \int_0^\infty e^{-\alpha t} f(X_t) \, dt \, d(P^1_x \circ \Pi^{-1}).
\]

Hence

\[
P_x = P^1_x \circ \Pi^{-1}, \quad x \in E_{0,T}.
\]

Therefore, for every \( x \in E_{0,T} \),

\[
P_x(\zeta \leq T - \nu(0)) = P_x\left(\{ \omega \in \Omega : \inf\{t \geq 0; X^1_t(\omega) \notin E_{0,T}\} \leq T - \nu(0)(\omega)\}\right)
\]

\[
= P_x\left(\{ \omega \in \Omega : \inf\{t \geq 0; X^1_t(\omega) \notin E_{0,T}\} \leq T - \nu(0)(\omega)\}\right)
\]

\[
= (P^1_x \circ \Pi^{-1})\left(\{ \omega \in \Omega : \inf\{t \geq 0; X^1_t(\omega) \notin E_{0,T}\} \leq T - \nu(0)(\omega)\}\right)
\]

\[
= P^1_x\left(\omega \in \Omega_1 : \inf\{t \geq 0; X^1_t(\Pi(\omega)) \notin E_{0,T}\} \leq T - \nu(0)(\Pi(\omega))\right) \leq T - \nu(0)(\Pi(\omega)) \right) \geq 1.
\]

Thus

\[
\zeta = \zeta \wedge (T - \nu(0)) \quad \text{\( P_x \)-a.s.}
\]

In this paper, we denote by \( \hat{X}^1 = (\Omega_1, (F^1_t)_{t \geq 0}, (X^1_t)_{t \geq 0}, (P^1_x)_{x \in E^1}) \) the dual process of \( X^1 \), i.e. a Hunt process whose resolvents \( \hat{R}^1_\alpha f \) are \( E^1 \)-quasi-continuous \( m_1 \)-versions of \( \hat{G}^1_\alpha f \) for any \( f \in \mathcal{B}_b(E^1) \cap L^2(E^1; m_1) \). By [21] Theorem 5.1,

\[
X^1_t = (\hat{v}(t), \hat{X}^0_{\hat{v}(t)}), \quad t \geq 0,
\]

where \( \hat{v} \) is the uniform motion to the left, i.e. \( \hat{v}(t) = \hat{v}(0) - t, \hat{v}(0) = s \) under the measure \( \hat{P}_x \) with \( x = (s, x^0) \in E^1 \).

We denote by \( \hat{X} = (\Omega, (F_t)_{t \geq 0}, (X_t)_{t \geq 0}, (\hat{P}_x)_{x \in E_{0,T} \cup \{\Delta\}}, \zeta) \) the dual process of \( X \). It is a Hunt process associated with the dual form \( \hat{E} \). For all \( \alpha > 0 \) and \( f \in \mathcal{B}_b(E_{0,T}) \cap L^2(E_{0,T}; m_1) \) the resolvent of \( \hat{X} \) defined as

\[
\hat{R}_\alpha f(x) = \hat{E}_x \int_0^\infty e^{-\alpha t} f(X_t) \, dt, \quad x \in E_{0,T},
\]

where \( \hat{E}_x \) denotes the expectation with respect to \( \hat{P}_x \), is an \( \mathcal{E} \)-quasi-continuous \( m_1 \)-version of the coresolvent \( \hat{G}_\alpha f \). A modification of the argument used to prove (2.12) and (2.13) shows that

\[
\hat{P}_x = \hat{P}^1_x \circ \hat{\Pi}^{-1}, \quad \zeta = \zeta \wedge \hat{v}(0), \quad \hat{P}_x \text{-a.s.}
\]
for $x \in E_{0,T}$, where $\hat{\Pi} : \Omega_1 \to \Omega$ is defined as

$$\hat{\Pi}(\omega)(t) = \omega(t), \quad t < \hat{v}(0), \quad \hat{\Pi}(\omega)(t) = \Delta, \quad t \geq \hat{v}(0).$$

The relation (2.13) (resp. (2.15)) implies that the operator $G_\alpha$ (resp. $\hat{G}_\alpha$) is well defined for $\alpha = 0$, and that $R_0 f$ (resp. $\hat{R} f$) is $E$-quasi-continuous $m_1$-version of $G_0 f$ (resp. $\hat{G}_0 f$) for every $f \in \mathcal{H}$. Indeed, by (2.13), for every positive $f \in \mathcal{B}(E_{0,T})$,

$$R f \leq e^{\alpha T} R_\alpha f$$

(we write $R$ instead of $R_0$). Hence, for every $f \in \mathcal{H} \cap \mathcal{B}(E_{0,T})$, $R f \in \mathcal{H}$. By the resolvent identity,

$$R f = R_\alpha f + \alpha R_\alpha R f.$$

Therefore $R f \in G_\alpha(\mathcal{H})$, and by (2.4),

$$\mathcal{E}(R f, g) = (f, g)_\mathcal{H}, \quad f \in \mathcal{H}, g \in \mathcal{V}. \quad (2.16)$$

In other words, $G_0 f = R f$ $m_1$-a.e. Of course, $R f$ is $\mathcal{E}$-quasi-continuous since $R f = R_\alpha(f + \alpha R f)$. A similar argument applies to $\hat{R}_0$ and $\hat{G}_0$.

### 2.3 Smooth measures

A Borel (signed) measure $\mu$ on $E_{0,T}$ is called $\mathcal{E}$-smooth if it does not charge exceptional sets, i.e. for any Borel set $B \subset E_{0,T}$, if $\text{Cap}_0(B) = 0$, then $\mu(B) = 0$, and there exists an $\mathcal{E}$-nest $\{F_n\}$ of compact subsets of $E_{0,T}$ such that $|\mu|(F_n) < \infty$ for $n \in \mathbb{N}$, where $|\mu|$ denotes the variation of $\mu$. A Borel measure $\mu$ on $E^1$ is called $\mathcal{E}^1$-smooth if it does not charge $\mathcal{E}^1$-exceptional sets and there exists a generalized $\mathcal{E}^1$-nest $\{F_n\}$ such that $|\mu|(F_n) < \infty$ for $n \in \mathbb{N}$.

The set of all $\mathcal{E}$-smooth (resp. $\mathcal{E}^1$-smooth) measures will be denoted by $S(E_{0,T})$ (resp. $S^1(E^1)$). $\mathcal{M}_0(E_{0,T})$ (resp. $\mathcal{M}^1_0(E^1)$) denotes the set of all bounded Borel measures on $E_{0,T}$ (resp. $E^1$), i.e. Borel measures $\mu$ such that $|\mu|(E_{0,T}) < \infty$ (resp. $|\mu|(E^1) < \infty$). $\mathcal{M}_{0,b}(E_{0,T})$ (resp. $\mathcal{M}^1_{0,b}(E^1)$) denotes the subset of $\mathcal{M}_0(E_{0,T})$ (resp. $\mathcal{M}^1_0(E^1)$) consisting of all $\mathcal{E}$-smooth (resp. $\mathcal{E}^1$-smooth) measures.

Let $\mu$ be a positive Borel measure on $E_{0,T}$ such that $\mu$ does not charge sets of zero capacity. We call it a measure of finite energy integral if there is $C \geq 0$ such that

$$\left| \int_{E_{\alpha,T}} \hat{\eta} \, d\mu \right| \leq C \|\eta\|_{\mathcal{W}}, \quad \eta \in \mathcal{W}_0. \quad (2.17)$$

If there is $C \geq 0$ such that

$$\left| \int_{E_T} \hat{\eta} \, d\mu \right| \leq C \|\eta\|_{\mathcal{W}}, \quad \eta \in \mathcal{W}_T,$$

we call it a measure of finite co-energy integral. In both cases, $\hat{\eta}$ denotes an $\mathcal{E}$-quasi-continuous $m_1$-version of $\eta$. The set of all positive smooth measures on $E_{0,T}$ of finite energy (resp. co-energy) integral will be denoted by $S_0(E_{0,T})$ (resp. $\hat{S}_0(E_{0,T})$).

**Lemma 2.1.** Let $\mu$ be a positive Borel measure on $E_{0,T}$. Then
(i) \( \mu \in S_0(E_{0,T}) \) if and only if there exists \( u \in \mathcal{V} \) such that
\[
\int_{E_{0,T}} \tilde{v} \, d\mu = \mathcal{E}_1(u,v), \quad v \in \mathcal{W}_0.
\] (2.18)

(ii) \( \mu \in \mathcal{S}_0(E_{0,T}) \) if and only if there exists \( u \in \mathcal{V} \) such that
\[
\int_{E_{0,T}} \tilde{v} \, d\mu = \mathcal{E}_1(v,u), \quad v \in \mathcal{W}_T.
\] (2.19)

**Proof.** We provide the proof of (i). The proof of (ii) is analogous. If (2.18) is satisfied, then of course \( \mu \in S_0(E_{0,T}) \). Suppose that \( \mu \) is of finite energy integral. Then, by [27, Lemma 4.2] applied to the dual form \( \hat{\mathcal{E}} \), we get (2.17). If (2.18) is satisfied, we have
\[
\int_{E_{0,T}} \alpha \hat{G}_\alpha \eta \, d\mu = \mathcal{E}_1(u, \alpha \hat{G}_\alpha \eta),
\] (2.20)
where \( \hat{G}_\alpha \eta \) is a quasi-continuous modification of \( \hat{G}_\alpha \eta \). By [29, Proposition 2.7], \( \alpha \hat{G}_\alpha \eta \rightarrow \eta \) strongly in \( \mathcal{W}_0 \). Therefore letting \( \alpha \rightarrow \infty \) in (2.20) and applying [30, Corollary III.3.8], Fatou’s lemma and [27, Lemma 2], we get (2.17).

Let \( \mu \in S_0(E_{0,T}) \). The element \( u \in \mathcal{V} \) defined by (2.18) is uniquely determined. We will denote it by \( U_1 \mu \). Similarly, for \( \mu \in \mathcal{S}_0(E_{0,T}) \), the element \( u \in \mathcal{V} \) defined by (2.19) is uniquely determined. We will denote it by \( \hat{U}_1 \mu \). We also set
\[
U_{\alpha} \mu = U_1 \mu + (1 - \alpha) G_\alpha U_1 \mu, \quad \hat{U}_{\alpha} \mu = \hat{U}_1 \mu + (1 - \alpha) \hat{G}_\alpha \hat{U}_1 \mu, \quad \alpha \geq 0.
\]
It is clear that for any \( \alpha \geq 0 \),
\[
\int_{E_{0,T}} \tilde{v} \, d\mu = \mathcal{E}_\alpha(U_{\alpha} \mu, v), \quad v \in \mathcal{W}_0, \quad \int_{E_{0,T}} \tilde{v} \, d\mu = \mathcal{E}_\alpha(v, \hat{U}_{\alpha} \mu), \quad v \in \mathcal{W}_T.
\] (2.21)

### 3 Parabolic capacity

Our basic capacity associated with \( \mathcal{E} \) is \( \text{Cap}_\psi \). Exceptional sets with respect to \( \text{Cap}_\psi \) have nice probabilistic interpretation given by (2.9). However, in the literature devoted to partial differential equations, usually some other notions of capacity are used. In this section, we recall some of them and prove that they are all equivalent to \( \text{Cap}_\psi \). These results will be needed in the next sections.

**Lemma 3.1.** For any \( A \subset E_{0,T} \), \( \text{Cap}_\psi(A) = 0 \) if and only if \( \text{Cap}^1_{E_{0,T}}(A) = 0 \).

**Proof.** Since both \( \text{Cap}_\psi \) and \( \text{Cap}^1_{E_{0,T}} \) are Choquet capacities, it is enough to prove that for any \( B \in \mathcal{B}(E_{0,T}) \), \( \text{Cap}_\psi(B) = 0 \) if and only if \( \text{Cap}^1(B) = 0 \). Suppose that \( \text{Cap}^1(B) = 0 \). Then, by (2.7), \( P^1_{x}(\sigma_B < \infty) = 0 \) for \( m_1 \)-a.e. \( x \in E^1 \). Observe that
\[
\{ \omega \in \Omega_1; \exists t > 0 \ X^1_t(\omega) \in B \} = \Pi^{-1}(\{ \omega \in \Omega; \exists t > 0 \ X_t(\omega) \in B \}).
\]
Hence, by (2.12), \( P_x(\sigma_B < \infty) = 0 \) for \( m_1 \)-a.e. \( x \in E_{0,T} \). Consequently, \( \text{Cap}_\psi(B) = 0 \) by (2.9). Now suppose that \( \text{Cap}_\psi(B) = 0 \). Then, by [30, Lemma III.2.9] and (2.9),
\( P_x(\sigma_B < \infty) = \hat{P}_x(\sigma_B < \infty) = 0 \) for \( m_1 \)-a.e. \( x \in E_{0,T} \). From this and (2.6) and (2.12) it follows that
\[
P_x^1(\sigma_B < \infty) = 0 \quad \text{for} \quad m_1 \text{-a.e.} \quad x \in [0,\infty) \times E.
\]
Similarly, from (2.14) and (2.15) it follows that
\[
\hat{P}_x^1(\sigma_B < \infty) = 0 \quad \text{for} \quad m_1 \text{-a.e.} \quad x \in (-\infty,T) \times E.
\]
By [30] Lemma III.2.9], for every \( \eta \in \mathcal{B}_b^+(E^1) \),
\[
E_{\eta,m_1}^1 e^{-\sigma_B} \int_{\sigma_B}^{\infty} e^{-t} \eta(X_t^1) \, dt = \hat{E}_{\eta,m_1}^1 e^{-\sigma_B} \int_{\sigma_B}^{\infty} e^{-t} \eta(X_t^1) \, dt,
\]
where \( E_{\eta,m_1}^1 \) denotes the expectation with respect to the measure \( P_{\eta,m_1}^1 \), defined as \( P_{\eta,m_1}^1(\cdot) = \int_E P_x(\cdot) \eta(x) \, m_1(dx) \) and \( \hat{E}_{\eta,m_1}^1 \) denotes the expectation with respect to \( \hat{P}_{\eta,m_1}^1 \). Let \( \eta = 0 \) on \([T,\infty) \times E\) and \( \eta > 0 \) on \((-\infty,T) \times E\). Then, by (3.2), the right-hand side of (3.3) equals zero, which implies that \( \hat{P}_{\eta,m_1}^1(\sigma_B < \infty) = 0 \) for \( m_1 \)-a.e. \( x \in (-\infty,T) \times E \). This when combined with (3.1) shows that \( P_x^1(\sigma_B < \infty) = 0 \) for \( m_1 \)-a.e. \( x \in E^1 \). By (2.7), \( \text{Cap}^1(B) = 0 \). \( \square \)

We now recall the capacity considered in Pierre [27] (see also [25] [26]). Let \( U \) be a relatively compact open subset of \( E_{0,T} \). By [30] Proposition III.1.6], for every \( n \geq 1 \) there exists a unique solution \( e_U^n \in W_T \) of the following problem
\[
\mathcal{E}_1(e_U^n, \eta) = n((e_U^n - 1_U)^-, \eta), \quad \eta \in \mathcal{V}.
\]
By [30] Proposition III.1.7], \( \{ e_U^n \} \) converges strongly in \( \mathcal{H} \) and weakly in \( \mathcal{V} \). Set \( e_U = \lim_{n \to \infty} e_U^n \). By [30] Proposition III.1.7], for every \( \eta \in W_0 \) such that \( \eta \geq 1_U \) \( m_1 \)-a.e. we have
\[
\mathcal{E}_1(e_U, \eta) \geq \mathcal{B}_1(e_U, e_U).
\]
By Lemma [2.1] (see also [27]), there exists a measure \( \mu_U \in S_0(E_{0,T}) \) such that \( e_U = U_1 \mu_U \). By [26] Proposition II.1], \( \text{supp}[\mu] \subset \overline{U} \). In [27], the capacity of \( U \) is defined by
\[
c_0(U) = \mu_U(E_{0,T}).
\]
As usual, for an arbitrary \( A \subset E_{0,T} \), we define
\[
c_0(A) = \inf\{c_0(U), A \subset U, U \text{ open}\}.
\]
By [27] Proposition 2], \( c_0 \) is a Choquet capacity.

**Lemma 3.2.** For any \( A \subset E_{0,T} \), \( \text{Cap}_\psi(A) = 0 \) if and only if \( c_0(A) = 0 \).

**Proof.** Let \( U \) be a relatively compact open subset of \( E_{0,T} \). Let \( \tilde{G}_1 \psi \) be a quasi-continuous modification of \( \hat{G}_1 \psi \). By the definitions of \( \text{Cap}_\psi \) and \( U_1 \mu_U \), and the fact that \( \hat{G}_1 \) is Markovian, we have
\[
\text{Cap}_\psi(U) \leq \int_{E_{0,T}} e_U \psi \, dm_1 = \mathcal{E}_1(e_U, \hat{G}_1 \psi) = \int_{E_{0,T}} \tilde{G}_1 \psi \, d\mu_U \leq \mu_U(E_{0,T}) = c_0(U).
\]
Hence \( \text{Cap}_\psi \leq c_0 \). Let \( K \) be a compact subset of \( E_{0,T} \) such that \( \text{Cap}_\psi(K) = 0 \). Then there exists a nonincreasing sequence \( U_n \) of open relatively compact subsets of \( E_{0,T} \)
such that \( \text{Cap}_\psi(U_n) \downarrow 0 \) and \( K \subset U_n \). Let \( \eta \in W_0 \cap C_c(E_{0,T}) \) be such that \( \eta \geq 1_{U_1} \) (see [26] Lemma II.3). Then, by (3.4),

\[
\mathcal{B}_1(e_{U_n}, e_{U_n}) \leq \mathcal{E}_1(e_{U_n}, \eta) = \int_{E_{0,T}} \tilde{\eta} \, d\mu_{U_n} = c_0(U_n). 
\]

(3.5)

Since \( \{U_n\} \) is a nonincreasing, \( \{e_{U_n}\} \) is nonincreasing. By [30] Proposition IV.3.4, \( e_{U_n} \downarrow 0 \) \( m_1 \)-a.e. By (3.5),

\[
\mathcal{B}_1(e_{U_n}, e_{U_n}) \leq c_0(U_1).
\]

Therefore there exists a subsequence (still denoted by \( n \)) such that \( \{e_{U_n}\} \) is weakly convergent in \( \mathcal{V} \). Since \( e_{U_n} \downarrow 0 \) \( m_1 \)-a.e., in fact \( e_{U_n} \to 0 \) weakly in \( \mathcal{V} \). Thus \( \mathcal{E}_1(e_{U_n}, \eta) \to 0 \), \( \eta \in W_0 \). By (3.5),

\[
\mathcal{E}_1(e_{U_n}, \eta) \geq c_0(K).
\]

Hence \( c_0(K) = 0 \). Since \( \text{Cap}_\psi \) and \( c_0 \) are Choquet capacities, this implies the desired result.

Write

\[ W^2 = \{ u \in \mathcal{W} : \partial_t u \in L^2(E_{0,T}; m_1) \}, \quad \mathcal{C} = C_c(E_{0,T}) \cap W^2, \]

where \( C_c(E_{0,T}) \) is the set of all real continuous functions on \( E_{0,T} \) having compact support. For a compact set \( K \subset E_{0,T} \), we set

\[ \text{CAP}(K) = \inf\{ \| u \|_W : u \in \mathcal{C}, u \geq 1_K \}. \]

Next, for an open \( U \subset E_{0,T} \), we set \( \text{CAP}(U) = \sup\{ \text{CAP}(K) : K \subset U, K \text{-compact} \} \), and finally, for arbitrary \( A \subset E_{0,T} \), we set \( \text{CAP}(A) = \inf\{ \text{CAP}(U) : A \subset U, U \text{ open} \} \).

We will also consider the capacity \( c_2 \) (see [27]) defined as

\[ c_2(U) = \inf\{ \| u \|_W : u \in \mathcal{W}, u \geq 1_U, m_1\text{-a.e.} \} \]

for an open set \( U \subset E_{0,T} \), and then by \( c_2(A) = \inf\{ \text{CAP}_1(U) : A \subset U, U \text{ open} \} \) for an arbitrary set \( A \subset E_{0,T} \). By [27] Proposition 2, \( c_2 \) is a Choquet capacity.

**Lemma 3.3.** For any \( A \subset E_{0,T} \), \( c_2(A) = 0 \) if and only if \( \text{Cap}_\psi(A) = 0 \).

**Proof.** Follows from Lemma 3.2 because by [27] Theorem 1, for any \( A \subset E_{0,T} \), \( c_2(A) = 0 \) if and only if \( c_0(A) = 0 \).

**Lemma 3.4.** For any \( A \subset E_{0,T} \), \( \text{CAP}(A) = 0 \) if and only if \( \text{Cap}_\psi(A) = 0 \).

**Proof.** By virtue of Lemma 3.3 it suffices to prove that \( \text{CAP} \) is equivalent to \( c_2 \). Let \( K \) be a compact subset of \( E_{0,T} \) and let \( \varepsilon > 0 \), \( a > 1 \). Choose \( \eta_{a} \in \mathcal{C} \) such that \( \| \eta_{a} \|_W \leq \text{CAP}(K) + \varepsilon \) and \( \eta_{a} \geq 1_K \). Since \( \eta_{a} \) is continuous, there exists an open set \( V_a \) such that \( a \eta_{a} \geq 1_{V_a} \) and \( K \subset V_a \). We have

\[ c_2(K) \leq c_2(V_a) \leq \| a \eta_{a} \|_W \leq a(\text{CAP}(K) + \varepsilon). \]

Letting \( \varepsilon \downarrow 0 \) and then \( a \downarrow 1 \) we see that \( c_2(K) \leq \text{CAP}(K) \) for every compact \( K \subset E_{0,T} \). From this and the fact that \( c_2 \) is a Choquet capacity we conclude that \( c_2 \leq \text{CAP} \).

Now suppose that \( c_2(K) = 0 \) for some compact set \( K \subset E_{0,T} \). Let \( U_n = \{(s, x) \in E_{0,T} : \text{dist}((s, x), K) < n^{-1}\} \). Since \( E_{0,T} \) is locally compact and \( K \) is compact, we may
assume that \( U_n \) are relatively compact. Since \( c_2 \) is a Choquet capacity, \( b_n := c_2(U_n) \backslash \emptyset \) 0. Fix \( \varepsilon > 0 \) and choose \( \eta^\varepsilon_n \in W \) such that \( \eta^\varepsilon_n \geq 1_{U_n} \text{ m}_1 \text{-a.e.} \) and \( \| \eta^\varepsilon_n \|_W \leq b_n + \varepsilon \). By putting \( \eta^\varepsilon_n(t) = \eta^\varepsilon_n(T) \) for \( t \geq T \) and \( \eta^\varepsilon_n(t) = \eta^\varepsilon_n(0) \) for \( t \leq 0 \), we may assume that \( \eta^\varepsilon_n \in W^1 \). Write
\[
J_n(\eta^\varepsilon_n) = 2n \int_0^{1/(2n)} \eta^\varepsilon_n(t + s) j(2ns) \, ds,
\]
where \( j \) is a smooth positive function with support in \([0, 1]\) such that \( \int_R j(t) \, dt = 1 \). It is clear that \( J_n(\eta^\varepsilon_n) \in W^2, \| J_n(\eta^\varepsilon_n) \|_W \leq \| \eta^\varepsilon_n \|_W \) and
\[
J_n(\eta^\varepsilon_n) \geq 1_{U_{n-1}} \text{ m}_1 \text{-a.e.} \quad (3.6)
\]
By regularity of the forms \( B^{(t)} \), for every \( a > 0 \) there exists \( \eta^\varepsilon,a_n \in \mathcal{C} \) such that
\[
\| J_n(\eta^\varepsilon_n) - \eta^\varepsilon,a_n \|_W^2 \leq a \quad (3.7)
\]
(see [21, Lemma 1.1]). Let \( \xi_n \in \mathcal{C} \) be a positive function such that \( \xi_n = 1 \) on \( K \) and \( \text{supp}[\xi_n] \subset U_{n-1} \). The existence of \( \xi_n \) follows from [21, Lemma 1.1]. We put
\[
\bar{\eta}^\varepsilon,a_n = \eta^\varepsilon_n + (\xi_n - \eta^\varepsilon_n)^+.
\]
Observe that \( \bar{\eta}^\varepsilon,a_n \in \mathcal{C} \) and \( \bar{\eta}^\varepsilon,a_n \geq 1_K \). Let \( a_l \downarrow 0 \). By \( (3.7) \), up to a subsequence, \( (\xi_n - \eta^\varepsilon,a_l)^+ \to (\xi_n - J_n(\eta^\varepsilon_n))^+ \) weakly in \( W^2 \) as \( l \to \infty \). Hence, up to a subsequence,
\[
\frac{1}{k} \sum_{l=1}^k (\xi_n - \eta^\varepsilon,a_l)^+ \to (\xi_n - J_n(\eta^\varepsilon_n))^+ \quad (3.8)
\]
strongly in \( W^2 \). Furthermore,
\[
\text{CAP}(K) \leq \| \frac{1}{k} \sum_{l=1}^k \eta^\varepsilon,a_l \|_W \leq \| \frac{1}{k} \sum_{l=1}^k \eta^\varepsilon,a_l \|_W + \| \frac{1}{k} \sum_{l=1}^k (\xi_n - \eta^\varepsilon,a_l)^+ \|_W^2 .
\]
By \( (3.6) \), \( (\xi_n - J_n(\eta^\varepsilon_n))^+ = 0 \), so letting \( k \to \infty \) in the above inequality and using \( (3.7) \) and \( (3.8) \) we get
\[
\text{CAP}(K) \leq \| J_n(\eta^\varepsilon_n) \|_W \leq \| \eta^\varepsilon_n \|_W \leq b_n + \varepsilon .
\]
Hence \( \text{CAP}(K) = 0 \). Since \( c_2 \) is a Choquet capacity, this implies that \( \text{CAP}(A) = 0 \) if \( c_2(A) = 0 \).

4 Smooth measures and associated additive functionals

The results of this section will be needed in Sections 8 and 9. Recall that a positive additive functional (AF in abbreviation) \( A^1 \) of \( \mathbb{X}^1 \) is said to be in the Revuz correspondence with a positive \( \mu \in S^1(E^1) \) if
\[
\lim_{\alpha \to \infty} \alpha E^1_{m_1} \int_0^\infty e^{-\alpha t} f(X^1_t) \, dA^1_t = \int_{E^1} f(x) \, \mu(dx), \quad f \in B^+_b(E^1), \quad (4.1)
\]
where \( E^1_{m_1} \) denotes the expectation with respect to the measure \( P^1_{m_1} \) defined as \( P^1_{m_1}(\cdot) = \int_{E^1} P_x(\cdot) \, m_1(dx) \). Similarly, we say that a positive AF \( A \) of \( \mathbb{X} \) is in the Revuz correspondence with a positive \( \mu \in S(E_{0,T}) \) if
\[
\lim_{\alpha \to \infty} \alpha E_{m_1} \int_0^\infty e^{-\alpha t} f(X_t) \, dA_t = \int_{E_{0,T}} f(x) \, \mu(dx), \quad f \in B^+_b(E_{0,T}), \quad (4.2)
\]
where $E_{m_i}$ denotes the expectation with respect to $P_{m_1}(\cdot) = \int_{E_{0,T}} P_x(\cdot) m_1(dx)$.

Let $A^f_t = \int_0^t f(X_r) dA_r$. We have
\[
\lim_{\alpha \to \infty} \alpha^2 E_{m_1} \int_0^\infty e^{-\alpha t} A^f_t dt = \lim_{\alpha \to \infty} \int_0^\infty \frac{s}{s} E_{m_1} A^f_s ds. \tag{4.3}
\]

Since $t \mapsto E_{m_1} A^f_t$ is subadditive, $(1/t) E_{m_1} A^f_t$ increases as $t$ decreases, and moreover,\[\lim_{t \downarrow 0} (1/t) E_{m_1} A^f_t = \sup_{t>0} (1/t) E_{m_1} A^f_t.\]
Therefore, letting $\alpha \to \infty$ in (4.3), shows that
\[
\lim_{\alpha \to \infty} \alpha E_{m_1} \int_0^\infty e^{-\alpha t} A^f_t dt = \sup_{t>0} \frac{1}{t} E_{m_1} A^f_t \cdot \int_0^\infty \frac{s}{s} ds = \sup_{t>0} \frac{1}{t} E_{m_1} A^f_t.
\]

A similar result holds for $A^1$.

It is known (see [11; Section 2]) that for every $\mu \in S^1(E)$ there exists a unique positive natural AF $A^1$ of $X^1$ (i.e. a positive AF of $X^1$ such that $A^1$ and $X^1$ have no common discontinuities) such that $A^1$ is in the Revuz correspondence with $\mu$. In what follows we denote it by $A^{1}\mu$. In fact, $A^{1}\mu$ is a predictable process (see [9; Theorem 5.3]). In the proposition below, we show a similar result for positive smooth measures on $E_{0,T}$.

**Proposition 4.1.** Let $\mu \in S(E_{0,T})$ be positive. There exists a unique positive natural AF $A^\mu$ of $X$ in the Revuz correspondence with $\mu$. Moreover, for q.e. $x \in E_{0,T}$,
\[
E_x \int_0^\infty e^{-\alpha t} f(X_t) dA^\mu_t = E_x \int_0^\infty e^{-\alpha t} f(X^1_t) dA^{1\mu}_t, \quad \alpha \geq 0, \quad f \in B^+_b(E_{0,T}), \tag{4.4}
\]
where $\bar{\mu}$ denotes the extension of $\mu$ to $E^1$ such that $\mu(E^1 \setminus E_{0,T}) = 0$ and $A^{1\bar{\mu}}$ is the positive natural AF of $X^1$ in the Revuz correspondence with $\bar{\mu}$.

**Proof.** We first assume that $\mu \in S_0(E_{0,T})$. Since $\mu$ is zero outside $E_{0,T}$, by Lemma 3.1 it is clear that $\bar{\mu} \in S_0(E^1)$. By the remark preceding Proposition 4.1, there exists a positive natural AF $A^{1\bar{\mu}}$ of $X^1$ in the Revuz correspondence with $\bar{\mu}$. Let $R^1 \bar{\mu}(x) = E_x A^{1\bar{\mu}}$. By (4.1),
\[
1_{E_{0,T}} R^1 \bar{\mu} = R^1 \bar{\mu} \tag{4.5}
\]
for $x \in E_{0,T}$. Hence, by [9; Theorem 9.3] and (2.11) (for the dual process), for every positive $\eta \in B(E^1) \cap L^2(E^1; m_1)$ such that $\eta = 0$ outside $E_{0,T}$ we have
\[
\int_{E^1} R^1 \bar{\mu} \eta d\mu = \int_{E^1} \hat{R} \eta d\mu = \int_{E_{0,T}} \hat{R} \eta d\mu = \int_{E_{0,T}} \hat{R} \eta d\mu = \int_{E_{0,T}} U \mu \eta d\mu.
\]

Thus $R^1 \bar{\mu} = U \mu$ a.e. on $E_{0,T}$. By (2.12) and (4.5), for all $\tau \leq \zeta$ and $x \in E_{0,T}$,
\[
E_x (R^1 \bar{\mu}(X_\tau)) = E_x^1 (R^1 \bar{\mu})(X_\tau \circ \Pi) = E_x^1 (R^1 \bar{\mu})(X^1_\tau) \leq E_x^1 (A^{1\bar{\mu}} - A^{1\bar{\mu}}).
\]

Hence $R^1 \bar{\mu}$ is a natural potential with respect to $X$. By [2; Theorem IV.4.22], there exists a unique positive natural AF $A$ of $X$ such that
\[
R^1 \bar{\mu} = E A \zeta \quad \text{q.e. on } E_{0,T}. \tag{4.6}
\]
From this and the fact that $R^1 \tilde{\mu} = U \mu \ m_1$-a.e. on $E_{0,T}$ we get

$$\lim_{t \to 0} \frac{1}{t} E_{\eta_m} A_t = (R^1 \tilde{\mu}, \frac{1}{t}(\eta - T_t \eta))_\mathcal{H} = (U \mu, \frac{1}{t}(\eta - T_t \eta))_\mathcal{H} = \mathcal{E}(U \mu, \eta) = \int_{E_{0,T}} \eta \, d\mu$$

for every $\eta \in \mathcal{W}_T \cap C_b(E_{0,T})$. Thus $\mu$ is a Revuz measure of $A$. Let $A^\mu := A$. From (4.6) we easily get (4.4).

To prove the existence of $A^\mu$ in the general case, we choose an $\mathcal{E}$-nest $\{F_n\}$ of compact subsets of $E_{0,T}$ such that $\mu_n = 1_{F_n} \cdot \mu \in S_0(E_{0,T})$. Such a nest exists by [32, Theorem 4.7]. By what has already been proved, for all $\alpha \geq 0$ and $f \in B^+(E_{0,T})$,

$$E_x \int_0^\infty e^{-\alpha t} f(X_t) \, dA^\mu_t = E_x \int_0^\infty e^{-\alpha t} f(X^1_t) \, dA^{1,\mu}_t$$

for q.e. $x \in E_{0,T}$. Since the additive functional in the Revuz correspondence with a smooth measure is uniquely determined, we have $dA^{\mu_n} \leq dA^{\mu_m}$ for $n \leq m$ and $A^{1,\mu}_t = \int_0^t 1_{F_n}(X_r) \, dA^{1,\mu}_r$, $t \geq 0$, $P_x^1$-a.s. We now set

$$A^\mu_t = \sup_{n \geq 1} A^{\mu_n}_t, \quad t \geq 0. \quad (4.8)$$

By (4.7),

$$\lim_{\alpha \to \infty} \alpha E_{m_1} \int_0^\infty e^{-\alpha t} f(X_t) \, dA^\mu_t = \lim_{n \to \infty} \lim_{\alpha \to \infty} \alpha E_{m_1} \int_0^\infty e^{-\alpha t} 1_{F_n} f(X^1_t) \, dA^{1,\mu}_t$$

$$= \int_{\bigcup_{n \geq 1} F_n} f \, d\tilde{\mu} = \int_{E_{0,T}} f \, d\mu,$$

so $A^\mu$ defined by (4.8) is in the Revuz correspondence with $\mu$. By [17, Lemma 1, page 182], $A^\mu$ is a positive natural AF of $X$. By (2.12) and [30, Remark IV.3.6], for $m_1$-a.e. $x \in E_{0,T}$,

$$0 = P_x \left( \lim_{n \to \infty} \sigma_{E_{0,T} \setminus F_n} < \zeta \right)$$

$$= P_x \left( \omega \in \Omega : \lim_{n \to \infty} \inf_{t > 0} \{X_t(\omega) \in E_{0,T} \setminus F_n\} < \zeta(\omega) \right)$$

$$= P_x^1 \circ \Pi^{-1} \left( \omega \in \Omega : \lim_{n \to \infty} \inf_{t > 0} \{X^1_t(\Pi(\omega)) \in E_{0,T} \setminus F_n\} < \zeta(\Pi(\omega)) \right)$$

$$= P_x^1 \left( \omega \in \Omega_1 : \lim_{n \to \infty} \inf_{t > 0} \{X^1_t(\omega) \in E_{0,T} \setminus F_n\} < \zeta(\omega) \right).$$

Therefore, letting $n \to \infty$ in (4.7), yields (4.4). \qed

**Remark 4.2.** Since the capacities $\text{Cap}_b$ associated with $\mathcal{E}$ and the dual form $\check{\mathcal{E}}$ coincide (see Section 2.1), the set of smooth measures $S(E_{0,T})$ associated with $\mathcal{E}$ coincides with the set of smooth measures on $E_{0,T}$ associated with the dual form $\check{\mathcal{E}}$. Therefore from Proposition 4.1 applied to $\check{\mathcal{E}}$ and $\check{X}$ it follows that for a positive $\mu \in S(E_{0,T})$ there exists a unique predictable AF of $\check{X}$ in the Revuz correspondence with $\mu$. We will denote it by $A^\mu$. 

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In what follows, for a positive smooth measure $\mu$ on $E_{0,T}$, we put

$$R_\alpha \mu(x) = E_x \int_0^\xi e^{-\alpha t} dA_t^\mu, \quad \hat{R}_\alpha \mu(x) = \hat{E}_x \int_0^\xi e^{-\alpha t} d\hat{A}_t^\mu, \quad x \in E_{0,T}.$$  

By [9, Theorem 9.3], for every $\mu \in \hat{S}_0(E_{0,T})$ we have

$$\hat{U}_\alpha \mu(x) = \hat{R}_\alpha \mu(x) \quad (4.9)$$

for $m_1$-a.e. $x \in E_{0,T}$, and for every $\mu \in S_0(E_{0,T})$,

$$U_\alpha \mu(x) = R_\alpha \mu(x) \quad (4.10)$$

for $m_1$-a.e. $x \in E_{0,T}$.

**Lemma 4.3.** Let $\alpha \geq 0$. For any positive $\mu \in S(E_{0,T})$ and $\eta \in B^+(E_{0,T})$,

$$\int_{E_{0,T}} R_\alpha \eta \, d\mu = \int_{E_{0,T}} \eta \hat{R}_\alpha \mu \, dm_1, \quad \int_{E_{0,T}} \hat{R}_\alpha \eta \, d\mu = \int_{E_{0,T}} \eta R_\alpha \mu \, dm_1. \quad (4.11)$$

**Proof.** First we assume that $\mu \in \hat{S}_0(E_{0,T})$ and $\eta \in B^+(E_{0,T}) \cap H$. Then, by (2.21), the fact that $R_\alpha \eta$ is an $m_1$-version of $G_\alpha \eta$ and (2.4),

$$\int_{E_{0,T}} R_\alpha \eta \, d\mu = \mathcal{E}_\alpha(R_\alpha \eta, \hat{U}_\alpha \mu) = \mathcal{E}_\alpha(\eta, \hat{U}_\alpha \mu) = \int_{E_{0,T}} \eta \hat{U}_\alpha \mu \, dm_1.$$  

From this and (4.9) it follows that the first equality in (4.11) is satisfied. To show it in the general case, we set $\eta_n = \frac{ng}{1+ng}(\eta \wedge n)$ for some strictly positive $g \in H$ and choose an $\mathcal{E}$-nest $\{F_n\}$ of compact sets such that $\mu_n = 1_{F_n} \cdot \mu \in \hat{S}_0(E_{0,T})$. Such a nest exists by [32, Theorem 4.7]. By what has already been proved,

$$\int_{E_{0,T}} R_\alpha \eta_n \, d\mu_n = \int_{E_{0,T}} \eta_n \hat{R}_\alpha \mu_n \, dm_1, \quad n \geq 1.$$  

Letting $n \to \infty$ and using [30, Remark 3.6] yields the first equality in (4.11). The proof of the second equality is similar, so we omit it.

Given a positive smooth measure $\mu$ on $E_{0,T}$, we denote by $R_\alpha \circ \mu$ the Borel measure on $E_{0,T}$ defined by the formula

$$\int_{E_{0,T}} \eta \, d(R_\alpha \circ \mu) = \int_{E_{0,T}} R_\alpha \eta \, d\mu, \quad \eta \in B^+(E_{0,T}),$$

and by $\hat{R}_\alpha \circ \mu$ we denote the Borel measure on $E_{0,T}$ defined by

$$\int_{E_{0,T}} \eta \, d(\hat{R}_\alpha \circ \mu) = \int_{E_{0,T}} \hat{R}_\alpha \eta \, d\mu, \quad \eta \in B^+(E_{0,T}).$$

By Lemma 4.3, the measures $R_\alpha \circ \mu, \hat{R}_\alpha \circ \mu$ are absolutely continuous with respect to $m_1$ and

$$R_\alpha \circ \mu = (\hat{R}_\alpha \mu) \cdot m_1, \quad \hat{R}_\alpha \circ \mu = (R_\alpha \mu) \cdot m_1.$$  

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5 Decomposition of smooth measures

In what follows, we denote by $\langle \cdot, \cdot \rangle$ the duality pairing between $\mathcal{W}'_0$ and $\mathcal{W}_0$.

In this section, we prove that each $\mu \in \mathcal{M}_b(E_{0,T})$ admits decomposition \ref{lem:decomposition}. The converse statement will be proved in Section \ref{sec:converse}. We start with a decomposition of elements of the space $\mathcal{W}'_0$.

**Proposition 5.1.** Let $g \in \mathcal{W}'_0$. Then there exist $g_1 \in \mathcal{V}'$, $g_2 \in \mathcal{V}$ such that

$$
\|g_1\|_{\mathcal{V}'} \leq \|g\|_{\mathcal{W}'_0}, \quad \|g_2\|_{\mathcal{V}} \leq \|g\|_{\mathcal{W}'_0}
$$

and for every $v \in \mathcal{W}_0$,\[
\langle g, v \rangle = \langle g_1, v \rangle - \langle \partial_t v, g_2 \rangle.
\]

**Proof.** The proof is a slight modification of the proof of \cite[Lemma 2.24]{5}. We give it for completeness. Let $F = \mathcal{V} \times \mathcal{V}'$, $\|(v_1, v_2)\|_F = \|v_1\|_{\mathcal{V}} + \|v_2\|_{\mathcal{V}'}$, and let \[
T: \mathcal{W}_0 \to F, \quad T(u) = (u, \partial_t u).
\]

Since $\|T(u)\|_F = \|(u, \partial_t u)\|_F = \|u\|_{\mathcal{W}}$, $T$ is an isometry. We equip $T(\mathcal{W}_0)$ with the norm of $F$ and define \[
\Phi_g: T(\mathcal{W}_0) \to \mathbb{R}, \quad \Phi_g(v_1, v_2) = \langle g, T^{-1}(v_1, v_2) \rangle,
\]
i.e. $\Phi_g(T(u)) = \langle g, u \rangle$ for $u \in \mathcal{W}_0$. Then $\Phi_g$ is a continuous linear functional on $T(\mathcal{W}_0)$. By the Hahn-Banach theorem, $\Phi_g$ extends to a continuous linear functional on $F$ (still denoted by $\Phi_g$) such that

$$
\|\Phi_g\|_{F'} = \|g\|_{\mathcal{W}'_0}.
$$

Since $\mathcal{V}$ is reflexive, $\mathcal{V}' = \mathcal{V} \times \mathcal{V}$, so $\Phi_g$ is of the form \[
\Phi_g(v_1, v_2) = \langle g_1, v_1 \rangle - \langle v_2, g_2 \rangle, \quad (v_1, v_2) \in F,
\]
for some $g_1 \in \mathcal{V}'$, $g_2 \in \mathcal{V}$. One can check that $\|g_1\|_{\mathcal{V}'} \leq \|\Phi_g\|_{F'}$ and $\|g_2\|_{\mathcal{V}} \leq \|\Phi_g\|_{F'}$, which when combined with \ref{eq:extension} yields \ref{eq:decomposition}. Hence \[
\langle g, v \rangle = \Phi_g(T(v)) = \Phi_g(v, \partial_t v) = \langle g_1, v \rangle - \langle \partial_t v, g_2 \rangle
\]
for $v \in \mathcal{W}_0$, and the lemma is proved. \hfill $\square$

**Lemma 5.2.** If $v \in \mathcal{W}_0$, then \[
\alpha \hat{G}_\alpha v \to v \text{ weakly in } \mathcal{W}_0.
\]

**Proof.** By \cite[Proposition I.III.7]{30}, for every $w \in \mathcal{V}$, \[
\alpha G_\alpha w \to w, \quad \alpha \hat{G}_\alpha w \to w \quad \text{in } \mathcal{V}.
\]

By \ref{eq:convergence}, for $w \in \mathcal{V}$ we have \[
\langle \hat{\Lambda}(\alpha \hat{G}_\alpha v), w \rangle = \mathcal{B}(w, \alpha \hat{G}_\alpha v) - \mathcal{E}(w, \alpha \hat{G}_\alpha v) = \mathcal{B}(w, \alpha \hat{G}_\alpha v) - \mathcal{E}(\alpha G_\alpha w, v) \to \mathcal{B}(w, v) - \mathcal{E}(w, v) = \langle \hat{\Lambda} v, w \rangle.
\]

Since $\mathcal{V}$ is reflexive, $\{\hat{\Lambda}(\alpha \hat{G}_\alpha v)\}$ is weakly convergent in $\mathcal{V}'$ as $\alpha \to \infty$. From this, \ref{eq:convergence} and Proposition \ref{prop:convergence} we get \ref{eq:weak}. \hfill $\square$
Proposition 5.3. Let \( \mu \in \mathcal{M}_{0,b}(E_0,T) \). Then there exist \( f \in L^1(E_0,T;m_1) \) and \( g \in W'_0 \) such that
\[
\mu = f \cdot m_1 + g, \tag{5.5}
\]
i.e. for every bounded \( v \in W_0 \) we have
\[
\int_{E_0,T} \tilde{v} \, d\mu = \int_{E_0,T} fv \, dm_1 + \langle \langle g, v \rangle \rangle. \tag{5.6}
\]

Proof. Let \( \mu = \mu^+ - \mu^- \) be the Hahn decomposition of \( \mu \). Then \( \mu^+, \mu^- \in \mathcal{M}_{0,b}(E_0,T) \).

Therefore, without loss of generality, we can assume that \( \mu \) is positive. By [32, Theorem 4.7], there exists a nest \( \{F_n\} \) such that \( 1_{F_n} \cdot |\mu| \in S_0(E_0,T) \) for every \( n \in \mathbb{N} \). Set
\[
\mu_n = 1_{F_{n+1}} \setminus F_n \cdot \mu. \tag{5.7}
\]

because the set \( (\bigcup_{n=1}^{\infty} F_n)^c \) is exceptional. Let \( \mu_n^\alpha = \alpha \hat{R}_\alpha \circ \mu_n \). Then for \( v \in W_0 \) we have
\[
\mathcal{E}_1(U_1\mu_n^\alpha, v) = \int_{E_0,T} \tilde{v} \, d\mu_n^\alpha = \int_{E_0,T} \alpha \hat{R}_\alpha v \, d\mu_n, \quad \mathcal{E}_1(U_1\mu_n, \alpha \hat{R}_\alpha v) = \int_{E_0,T} \alpha \hat{R}_\alpha v \, d\mu_n.
\]

Hence
\[
\mathcal{E}_1(U_1\mu_n^\alpha, v) = \mathcal{E}_1(U_1\mu_n, \alpha \hat{R}_\alpha v),
\]
so by Lemma 5.2
\[
\mathcal{E}_1(U_1\mu_n^\alpha, v) \to \mathcal{E}_1(U_1\mu_n, v). \tag{5.8}
\]

Let \( j : V \to W'_0 \) be the mapping defined as
\[
\langle \langle j(u), v \rangle \rangle = \mathcal{E}_1(u, v), \quad u \in V, v \in W_0.
\]

From (5.8) and reflexivity of the space \( W_0 \) it follows that the sequence \( \{j(U_1\mu_n^\alpha)\} \) converges to \( j(U_1\mu_n) \) weakly in \( W'_0 \) as \( \alpha \to \infty \). By the Banach-Saks theorem, there is a sequence \( \{\alpha_l\} \) such that \( \alpha_l \to \infty \) as \( l \to \infty \) and
\[
j(U_1\hat{f}_k(\mu_n)) \to j(U_1\mu_n) \quad \text{in} \ W'_0
\]
as \( k \to \infty \), where
\[
\hat{f}_k(\mu_n) = \frac{1}{k} \sum_{l=1}^{k} \mu_n^{\alpha_l}.
\]

Therefore one can find a subsequence \( \{k_n\} \) such that for every \( n \in \mathbb{N} \),
\[
\|j(U_1(\mu_n - \hat{f}_{k_n}(\mu_n)))\|_{W'_0} \leq 2^{-n}. \tag{5.9}
\]

By (4.11), \( \hat{f}_k(\mu_n) = f_k(\mu_n) \cdot m_1 \), where
\[
f_k(\mu_n) = \frac{1}{k} \sum_{l=1}^{k} \alpha_l U_{\alpha_l} \mu_n.
\]
Set
\[ g = \sum_{n=1}^{\infty} j(U_1(\mu_n - (\hat{f}_{k_n}(\mu_n))), \quad f = \sum_{n=1}^{\infty} f_{k_n}(\mu_n). \] (5.10)

By (5.9), \( g \in W_0' \). Since \( m_1 \) is \( \sigma \)-finite, there exists a sequence \( \{V_i\} \) of Borel subsets of \( E_T \) such that \( \bigcup_{i=1}^{\infty} V_i = E_T \), \( V_i \subset V_{i+1} \) and \( m_1(V_i) < \infty \), \( i \in \mathbb{N} \). By (4.10) and Lemma 4.3 for every \( i \in \mathbb{N} \) we have
\[ \int_{E_{0,T}} 1_{V_i} f \, dm_1 = \sum_{n=1}^{\infty} \int_{E_{0,T}} 1_{V_i} f_{k_n}(\mu_n) \, dm_1 = \sum_{n=1}^{\infty} \int_{E_{0,T}} \frac{1}{k_n} \sum_{l=1}^{k_n} \alpha_l \hat{R}_\alpha(1_{V_i}) \, d\mu_n. \] (5.11)

Since \( \alpha \hat{R}_\alpha \) is a Markov operator, it follows that
\[ \int_{E_{0,T}} 1_{V_i} f \, dm_1 \leq \sum_{n=1}^{\infty} \|\mu_n\|_{TV} = \|\mu\|_{TV} \]

Hence \( \|f\|_{L^1(E_T;m_1)} < \infty \) by the monotone convergence theorem. Since
\[ \int_{E_{0,T}} \tilde{v} \, d\mu_n = \mathcal{E}_1(U_1 \mu_n, v) \]
and
\[ \int_{E_{0,T}} f_{k_n}(\mu_n) v \, dm_1 = \int_{E_{0,T}} \tilde{v} \, d\hat{f}_{k_n}(\mu_n) = \mathcal{E}_1(U_1 (\hat{f}_{k_n}(\mu_n)), v), \]
for every \( N \in \mathbb{N} \) we have
\[
\begin{align*}
\sum_{n=1}^{N} \int_{E_{0,T}} \tilde{v} \, d\mu_n &= \mathcal{E}_1(U_1 (\mu_n - \hat{f}_{k_n}(\mu_n)), v) + \sum_{n=1}^{N} \int_{E_{0,T}} f_{k_n}(\mu_n) v \, dm_1 \\
&= \langle \sum_{n=1}^{N} j(U_1 (\mu_n - \hat{f}_{k_n}(\mu_n))), v \rangle + \sum_{n=1}^{N} \int_{E_{0,T}} (f_{k_n}(\mu_n)v) \, dm_1.
\end{align*}
\]

Letting \( N \to \infty \) and using (5.7), (5.10) we obtain (5.6), which completes the proof of the proposition.

**Remark 5.4.** The decomposition (5.5) also holds for arbitrary \( \mu \in S(E_{0,T}) \). In this case, in general, \( f \notin L^1(E_{0,T};m_1) \) but \( f \) is quasi-integrable, i.e. there exists a nest \( \{F_n\} \) of compact subsets of \( E_{0,T} \) such that \( 1_{F_n} \cdot f \in L^1(E_{0,T};m_1) \), \( n \geq 1 \). The proof of the decomposition (5.5) in case \( \mu \in S(E_{0,T}) \) runs as the proof of Proposition 5.3 with the only difference that in (5.11) we replace \( V_i \) by \( F_i \) defined in the proof of Proposition 5.3. We then get
\[ \int_{E_{0,T}} 1_{F_i} f \, dm_1 \leq \|1_{F_i} \cdot \mu\|_{TV}, \quad i \geq 1. \]

Combining Proposition 5.1 with Proposition 5.3 we get the following theorem.

**Theorem 5.5.** Let \( \mu \in \mathcal{M}_{0,b} \). Then there exists \( f \in L^1(E_{0,T};m_1) \), \( g_1 \in \mathcal{V}' \), \( g_2 \in \mathcal{V} \) such that
\[ \int_{E_{0,T}} \tilde{v} \, d\mu = \int_{E_{0,T}} f v \, dm_1 + \langle g_1, v \rangle - \langle \partial_t v, g_2 \rangle \] (5.12)
for every bounded \( v \in W_0 \).
Note that $f, g_1, g_2$ in Theorem 5.5 are not uniquely determined. In what follows, any triplet of functions having the same properties as the triplet $(f, g_1, g_2)$ appearing in Theorem 5.5 will be called a decomposition of $\mu$.

**Remark 5.6.** From (5.10) it follows that if $\mu \in M_{0,b}(E_0,T)$ is positive, then the $L^1$ part $f$ of the decomposition of $\mu$ can be chosen to be positive.

## 6 Semilinear equations with right-hand side in $W_0'$

In this section, using the decomposition of elements of $W_0'$ given in Proposition 5.1 we will show an existence and uniqueness result for the following Cauchy problem

$$-\partial_t u - Lu = f(\cdot, u) + g, \quad u(T, \cdot) = \varphi. \quad (6.1)$$

In (6.1), $g \in W_0'$, $f : E_0 \times \mathbb{R} \to \mathbb{R}$ and $\varphi \in L^2(E; m)$.

We will need the following assumption: there exist $\lambda \in \mathbb{R}$, $M \geq 0$ and a positive $g \in \mathcal{H}$ such for all $x \in E_0$ and $y, y' \in \mathbb{R}$,

$$|f(x, y)| \leq g(x) + M|y|, \quad (f(x, y) - f(x, y'))(y - y') \leq \lambda|y - y'|^2. \quad (6.2)$$

**Definition.** We say that $u \in \mathcal{V}$ is a solution of (6.1) if

$$\langle \partial_t \eta, u \rangle + \mathcal{B}(u, \eta) = (\varphi, \eta(T, \cdot))_H + (f(\cdot, u), \eta)_H + \langle \langle g, \eta \rangle \rangle, \quad \eta \in W_0, \quad (6.3)$$

where $\mathcal{B}$ is defined by (2.3).

In what follows, for a function $\eta$ on $E_0 \times \mathbb{R}$ and $\varepsilon > 0$, $t \in [0, T]$, we set $\eta^\varepsilon = \eta 1_{[t, T] \times E}$ and

$$\eta^\varepsilon_t(s) = 0, \quad s \in [0, t], \quad \eta^\varepsilon_t(s) = \varepsilon^{-1} \eta(t+\varepsilon)(s-t), \quad t \in [t, t+\varepsilon], \quad \eta^\varepsilon_t(s) = \eta(s), \quad s \in [t+\varepsilon, T].$$

It is clear that for every $\eta \in \mathcal{V}$, $\eta^\varepsilon_t \to \eta^\varepsilon$ strongly in $\mathcal{V}$ as $\varepsilon \searrow 0$.

**Theorem 6.1.** Assume that $f$ is a measurable function such that (6.2) is satisfied. Then there exists a unique solution of (6.1).

**Proof.** Uniqueness. Let $u_1, u_2 \in \mathcal{V}$ be solutions of (6.1). Then, by (6.3),

$$\langle \partial_t \eta, u \rangle + \mathcal{B}(u, \eta) = (f(\cdot, u_1) - f(\cdot, u_2), \eta)_H, \quad \eta \in W_0, \quad (6.4)$$

where $u = u_1 - u_2$. We see that $u = G(f(\cdot, u_1) - f(\cdot, u_2))$. In particular, $u \in W_T$.

Taking $\eta = u^\varepsilon_t$ in (6.4) and letting $\varepsilon \searrow 0$ we get

$$\frac{1}{2}||u(t)||_H^2 + \int_t^T B(s)(u(s), u(s)) \, ds = \int_t^T (f(s, u_1(s)) - f(s, u_2(s)), u(s))_H \, ds \leq \lambda^+ \int_t^T ||u(s)||_H^2 \, ds.$$

Applying Gronwall’s lemma shows that $u = 0$.

Existence. Without lost of generality we may and will assume that $\lambda \leq 0$. Let $g_1, g_2$ be as in (5.1). Define $g^\alpha \in \mathcal{V}'$ by

$$\langle \langle g^\alpha, \eta \rangle \rangle = \langle \langle g, \alpha \hat{G}_{\alpha} \eta \rangle \rangle, \quad \eta \in \mathcal{V},$$

where
and to simplify notation, let \( g^\alpha_2 \) stand for \( \alpha \hat{G}_\alpha \eta \). Then

\[
\langle \langle g^\alpha, \eta \rangle \rangle = \langle g_1, \alpha \hat{G}_\alpha \eta \rangle - \langle \partial_t \eta, g^\alpha_2 \rangle, \quad \eta \in \mathcal{V}.
\] (6.5)

By [16] Theorem 6.2, there exists \( u^\alpha \in \mathcal{W}' \) such that

\[
\langle \partial_t \eta, u^\alpha \rangle + \mathcal{B}(u^\alpha, \eta) = (\varphi, \eta(T, \cdot))_H + (f(\cdot, u^\alpha), \eta)_H + \langle \langle g^\alpha, \eta \rangle \rangle, \quad \eta \in \mathcal{V}.
\] (6.6)

By this and (6.5), for every \( \eta \in \mathcal{V} \) we have

\[
\langle u^\alpha + g^\alpha_2, \partial_t \eta \rangle + \mathcal{B}(u^\alpha + g^\alpha_2, \eta)
= (\varphi, \eta(T, \cdot))_H + (f(\cdot, u^\alpha), \eta)_H + \langle g_1, \alpha \hat{G}_\alpha \eta \rangle + \mathcal{B}(g^\alpha_2, \eta).
\] (6.7)

By [30] Proposition I.3.7,

\[
\langle g_1, \alpha \hat{G}_\alpha (u^\alpha + g^\alpha_2)^t \rangle \leq C \| g_1 \|_\mathcal{V} \| u^\alpha + g^\alpha_2 \|_\mathcal{V}.
\]

By (6.2),

\[
\int_t^T (f(\cdot, u^\alpha(s)), (u^\alpha + g^\alpha_2)(s))_H ds 
\leq M\int_t^T \|(u^\alpha + g^\alpha_2)(s)\|_H^2 ds + M\|g^\alpha_2\|_H \|u^\alpha + g^\alpha_2\|_H + \|\xi\|_H \|u^\alpha + g^\alpha_2\|_H.
\]

Combining the above inequalities with (6.7) we get

\[
\frac{1}{2}\|(u^\alpha + g^\alpha_2)(t)\|_H^2 + \int_t^T \mathcal{B}(s)((u^\alpha + g^\alpha_2)(s), (u^\alpha + g^\alpha_2)(s)) ds 
\leq \frac{1}{2}\|\varphi\|_H^2 + M\int_t^T \|(u^\alpha + g^\alpha_2)(s)\|_H^2 ds + M\|g^\alpha_2\|_H \|u^\alpha + g^\alpha_2\|_H + \|\xi\|_H \|u^\alpha + g^\alpha_2\|_H
+ \|g_1\|_\mathcal{V} \|u^\alpha + g^\alpha_2\|_\mathcal{V} + \|g^\alpha_2\|_\mathcal{V} \|u^\alpha + g^\alpha_2\|_\mathcal{V}.
\]

Applying Gronwall’s lemma yields

\[
\|(u^\alpha + g^\alpha_2)(t)\|_H^2 + \int_0^T \mathcal{B}(s)((u^\alpha + g^\alpha_2)(s), (u^\alpha + g^\alpha_2)(s)) ds
\leq C(M, T)\left(\|\varphi\|_H^2 + \|g^\alpha_2\|_H \|u^\alpha + g^\alpha_2\|_H + \|\xi\|_H \|u^\alpha + g^\alpha_2\|_H
+ \|g_1\|_\mathcal{V} \|u^\alpha + g^\alpha_2\|_\mathcal{V} + \|g^\alpha_2\|_\mathcal{V} \|u^\alpha + g^\alpha_2\|_\mathcal{V}\right).
\]
Integrating the above inequality with respect to $t$ on $[0, T]$ we get
\[
\|u^\alpha + g_2^\alpha\|_V^2 \leq \hat{C}(M, T) \left( \|\varphi\|_H^2 + \|g_2^\alpha\|_H\|u^\alpha + g_2^\alpha\|_H + \|g_1\|_V\|u^\alpha + g_2^\alpha\|_V \right).
\]

By Young’s inequality,
\[
\|u^\alpha + g_2^\alpha\|_V^2 \leq \hat{C}(M, T) \left( \|\varphi\|_H^2 + \|g_2^\alpha\|_H^2 + \|g_1\|_V^2 + \|g_2^\alpha\|_V^2 \right).
\]

By [30] Proposition I.3.7 and (5.1),
\[
\|u^\alpha + g_2^\alpha\|_V^2 \leq C'(M, T) \left( \|\varphi\|_H^2 + \|g_2^\alpha\|_H^2 + \|g_1\|_V^2 \right). \tag{6.8}
\]

Therefore, up to a subsequence, $\{u^\alpha + g_2^\alpha\}$ is weakly convergent in $V$ to some $v \in V$. By [30] Proposition I.3.7, $\{g_2^\alpha\}$ strongly converges in $V$ to $g_2$, so
\[
u^\alpha \to u \quad \text{weakly in } V \tag{6.9}
\]
as $\alpha \to \infty$, where $u = v - g_2$. Observe that by (6.6) and (6.8), the sequence $\{u^\alpha + g_2^\alpha\}$ is bounded in $W$. In particular, we have $u^\alpha + g_2^\alpha; u + g_2 \in W$. Taking $\eta^\alpha$ as a test function in (6.6) and letting $\varepsilon \searrow 0$ we conclude that $(u^\alpha + g_2^\alpha)(T) = \varphi$. Thus (6.6) may be rewritten as
\[
-\langle \partial_t(u^\alpha + g_2^\alpha), \eta \rangle + \mathcal{B}(u^\alpha, \eta) = \langle f(\cdot, u^\alpha), \eta \rangle_H + \langle g_1, \alpha \hat{G}_\alpha \eta \rangle, \quad \eta \in V. \tag{6.10}
\]

Let $\langle \cdot, \cdot \rangle_{V', V}$ denote the duality between $V'$ and $V$. Taking $(u^\alpha + g_2^\alpha - \eta)^t$ in place of $\eta$ in (6.10) we get
\[
-\int_t^T \langle \partial_s(u^\alpha + g_2^\alpha)(s), (u^\alpha + g_2^\alpha - \eta)(s) \rangle_{V', V} ds + \int_t^T \mathcal{B}(s)(u^\alpha(s), (u^\alpha + g_2^\alpha - \eta)(s)) ds
\]
\[
= \int_t^T \langle f(\cdot, u^\alpha)(s), (u^\alpha + g_2^\alpha - \eta)(s) \rangle_H ds + \langle g_1, \alpha \hat{G}_\alpha(u^\alpha + g_2^\alpha - \eta)^t \rangle. \tag{6.11}
\]

By [30] Proposition I.3.7,
\[
\langle g_1, \alpha \hat{G}_\alpha(u^\alpha + g_2^\alpha - \eta)^t \rangle \to \langle g_1, (u + g_2 - \eta)^t \rangle \tag{6.12}
\]
as $\alpha \to \infty$. Thanks to the monotonicity of $L_t$ and $f$, we get by a pseudomonotonicity argument that
\[
\int_t^T \mathcal{B}(s)(u(s), (u + g_2 - \eta)(s)) ds \leq \liminf_{\alpha \to \infty} \left( \int_t^T \mathcal{B}(s)(u^\alpha(s), (u^\alpha + g_2^\alpha - \eta)(s)) ds - \int_t^T \langle f(\cdot, u^\alpha)(s), (u^\alpha + g_2^\alpha - \eta)(s) \rangle_H ds \right). \tag{6.13}
\]
Now observe that

\[- \int_t^T \langle \partial_s(u^\alpha + g^\alpha_2)(s), (u^\alpha + g^\alpha_2 - \eta)(s) \rangle_{V', V} \, ds \]

\[= - \frac{1}{2} \| \varphi - \eta(T) \|^2_H + \frac{1}{2} \| (u^\alpha + g^\alpha_2 - \eta)(t) \|^2_H \]

\[- \int_t^T \langle \partial_s \eta(s), (u^\alpha + g^\alpha_2 - \eta)(s) \rangle_{V', V} \, ds. \quad (6.14)\]

Since \( C([0, T]; H) \subset W \) and \( \{ u^\alpha + g^\alpha_2 \} \) is bounded in \( W \), we easily get \( (u + g_2)(T) = \varphi \).

This when combined with (6.14) and the proved convergences shows that for every bounded positive measurable function \( \psi \) on \([0, T] \),

\[\int_0^T \psi(t) \int_t^T \langle -\partial_s(u + g_2)(s), (u + g_2 - \eta)(s) \rangle_{V', V} \, ds \, dt \leq \liminf_{\alpha \to \infty} \int_0^T \psi(t) \int_t^T \langle -\partial_s(u^\alpha + g^\alpha_2)(s), (u^\alpha + g^\alpha_2 - \eta)(s) \rangle_{V', V} \, ds \, dt.\]

This when combined with (6.11)–(6.13) shows that

\[\int_0^T \psi(t) \int_t^T \langle -\partial_s(u + g_2)(s), \eta(s) \rangle_{V', V} \, ds \, dt + \int_0^T \psi(t) \int_t^T B^{(s)}(u(s), \eta(s)) \, ds \, dt \leq \int_0^T \psi(t) \int_t^T (f(\cdot, u)(s), \eta(s))_H \, ds \, dt + \int_0^T \psi(t) (g_1, \eta)_V \, dt\]

for \( \eta \in V \). From this we get

\[- \langle \partial_t(u + g_2), \eta \rangle + B(u, \eta) = (f(\cdot, u), \eta)_H + (g_1, \eta), \quad \eta \in V.\]

Since we know that \( (u + g_2)(T) = \varphi \), the above equation implies (6.3). \( \square \)

In the proposition below, we provide a stochastic representation of the solution of (6.11) with \( f = 0 \) and \( g \in W_0 \cap M_{0,b}(E_0,T) \). It will be needed in Section [9]

**Proposition 6.2.** Let \( g \in W_0 \), \( \varphi \in H \). Assume that there exist \( \mu \in M_{0,b}(E_0,T) \) such that

\[\langle \langle g, \eta \rangle \rangle = \int_{E_0,T} \nabla \mu \, d\mu\]

for every bounded \( \eta \in W_0 \). Let \( u \) be a solution of (6.11) with \( f = 0 \). Then for \( m_1 \)-a.e. \( x \in E_0,T \),

\[u(x) = E_x (\varphi(X_1^\alpha) + \int_0^\zeta dA^\mu_t).\]

**Proof.** We adopt the notation from the proof of Theorem 6.1. We first assume that \( \varphi = 0 \). Let \( \mu_\alpha = \alpha \hat{R}_\alpha \circ \mu \). By (4.11) and the definition of a solution of (6.11),

\[\int_{E_0,T} \eta R\mu_\alpha \, dm_1 = \int_{E_0,T} \hat{R}_\eta \, d\mu_\alpha = \int_{E_0,T} \alpha R_\alpha(\hat{R}_\eta) \, d\mu = \langle \langle g^\alpha, \hat{R}_\eta \rangle \rangle = (u^\alpha, \eta)_H\]

for every bounded \( \eta \in W_0 \). By (6.9), for every \( \eta \in H \) we have

\[\lim_{\alpha \to \infty} (u^\alpha, \eta)_H = (u, \eta)_H,\]
Proof. By Lemma 2.1, there exists a unique
\[ \lim_{\alpha \to \infty} \int_{E_0,T} \eta R\mu_\alpha \, dm_1 = \lim_{\alpha \to \infty} \int_{E_0,T} R\mu \cdot \alpha R_\alpha \eta \, dm_1 = \int_{E_0,T} \eta R\mu \, dm_1. \]
Therefore \( u = R\mu \) \( m_1 \)-a.e. In the general case, we put \( w(x) = E_x \varphi(X^0_T), x \in E_0,T. \) By [11, Theorem 3.7], \( w \) is a solution of (6.11) with \( f = 0, \varphi = 0. \) Hence \( v = u - w \) is a solution of (6.1) with \( f = 0 \) and \( \varphi = 0. \) By what has been already proved, \( v = R\mu \) \( m_1 \)-a.e. Consequently, \( u = w + R\mu \) \( m_1 \)-a.e.

\[ \square \]

7 Further properties of \( g_2 \)

We know from Theorem 5.3 that each \( \mu \in \mathcal{M}_{0,b}(E_0,T) \) admits decomposition of the form
\[ \mu = f \cdot m_1 + g_1 + \partial_t g_2 \tag{7.1} \]
with \( f \in L^1(E_0,T;m_1), g_1 \in \mathcal{V}' \) and \( g_2 \in \mathcal{V}. \) In this section, we prove some further regularity results for \( g_2. \)

In the sequel, we denote by \( D([0,T];H) \) the set consisting of all functions \( u \in \mathcal{H} \) having an \( m_1 \)-version \( \bar{u} \) such that \([0,T] \ni t \mapsto \bar{u}(t) \in H \) is càdlàg, i.e. right-continuous with left limits. Of course, \( C([0,T];H) \subset D([0,T];H). \)

Proposition 7.1. Let \( \mu \in \mathcal{M}_{0,b}(E_0,T) \) and let \((f,g_1,g_2)\) be a decomposition of \( \mu. \)

(i) \( g_2 \in D([0,T];H) \) and \( g_2(T-) = 0. \)

(ii) For \( t \in (0,T), \) let \( \mu_t \) be the measure defined as \( \mu_t(B) = \mu(t \times B), B \in \mathcal{B}(E). \) Then
\[ \mu_t = (g_2(t-) - g_2(t)) \cdot m. \tag{7.2} \]

Proof. By Lemma 2.1 there exists a unique \( u \in \mathcal{V} \) such that
\[ \mathcal{E}(u,\eta) = \int_{E_0,T} \tilde{\eta} \, d\mu, \quad \eta \in \mathcal{W}_0. \tag{7.3} \]
Since \( \mu \in S_0(E_0,T), \) we have \( f \in L^2(E_0,T;m_1). \) Since \( C_c(E_0,T) \cap \mathcal{W}_0 \) is dense in \( \mathcal{W}_T, \)
\[ \mathcal{E}(u - g_2,\eta) = \chi(\eta), \quad \eta \in \mathcal{W}_0, \tag{7.4} \]
where \( \chi(\eta) = -\mathcal{B}(g_2,\eta) + \langle f,\eta \rangle_{\mathcal{H}} + \langle \eta, g_1 \rangle. \) From this we conclude that \( u - g_2 \in \mathcal{W}_T \subset C([0,T];H). \) By [11, Proposition 3.2, Theorem 3.5], \( u \in D([0,T];H). \) Hence \( g_2 \in D([0,T];H). \) For \( t \in [0,T), \) we set
\[ \rho_\varepsilon^t(s) = 0, s \in [0,t - \varepsilon], \quad \rho_\varepsilon^t(s) = \varepsilon^{-1}(s - t + \varepsilon), s \in [t - \varepsilon, t] \quad \rho_\varepsilon^t(s) = 1, s \in [t, T]. \]
Let \( \xi \in \mathcal{V} \) and \( \eta^t_\varepsilon = \rho_\varepsilon^t \xi. \) Because \( u \in D([0,T];H) \) and \( u - g_2 \in C([0,T];H), \) replacing \( \eta \) by \( \eta^t_\varepsilon \) in (7.3) and (7.4), and then letting \( \varepsilon \downarrow 0 \) and \( t \uparrow T \) shows that \( u(T-) = 0 \) and \( (u - g_2)(T) = 0. \) Hence \( g_2(T-) = 0. \) Taking \( \eta^t_\varepsilon \) as a test function in (5.12) and letting \( \varepsilon \downarrow 0 \) we obtain
\[ \int_{[t,T] \times E} \xi \, d\mu = \int_{[t,T] \times E} f\xi \, dm_1 + \langle 1_{[t,T] \times E} g_1, v \rangle - (\xi, g_2(t-))_H, \tag{7.5} \]
from which we conclude that (7.2) is satisfied.

\[ \square \]
Lemma 7.2. Assume that \( \varphi \in L^1(E; m) \), \( f \in L^1(E_0,T) \), and let \( \rho \) be a Borel function on \( E \) such that \( 0 \leq \rho \leq 1 \) and \( \int_E \rho \, dm < \infty \). Define

\[
    u(x) = E_x \left( \varphi(X_T^0) + \int_0^T f(X_t) \, dt \right), \quad x \in E_0,T.
\]

Then \( u \in C([0,T]; L^1(E; \rho \cdot m)) \).

Proof. Choose \( \{ \varphi_n \} \subset H \cap L^1(E; m) \), \( \{ f_n \} \subset H \cap L^1(E_0,T; m_1) \) so that \( \| \varphi_n - \varphi \|_{L^1(E;m)} + \| f_n - f \|_{L^1(E_0,T;m_1)} \to 0 \) as \( n \to \infty \). By Proposition 6.2, the function

\[
    u_n(x) = E_x \left( \varphi_n(X_T^0) + \int_0^T f_n(X_t) \, dt \right), \quad x \in E_0,T,
\]

is a unique solution of the Cauchy problem

\[
    -\partial_t u_n - L_t u_n = f_n, \quad u_n(T) = \varphi_n.
\]

In particular, \( u_n \in \mathcal{W} \subset C([0,T]; H) \subset C([0,T]; L^1(E; \rho \cdot m)) \). Let \( (T_{s,t})_{t>s} \) (resp. \( (\hat{T}_{s,t})_{t>s} \)) denote the semigroup determined by the form \( B^{(s)} \) (resp. dual form \( \hat{B}^{(s)} \)). We have

\[
    \int_E E_{s,x^0} \int_0^T |(f_n - f)(X_t)| \, dt \, dm(x_0) \leq \int_s^T (|T_{s,t}(f_n - f)(t)|, 1)_H \, dt
\]

\[
    = \int_s^T (|(f_n - f)(t)|, \hat{T}_{s,t}1)_H \, dt
\]

\[
    \leq \| f_n - f \|_{L^1(E_0,T;m_1)}
\]

and

\[
    \int_E E_{s,x^0} |(\varphi_n - \varphi)(X_T^0)| \, dm(x_0) = (T_{s,T}|\varphi - \varphi_n|, 1)_H
\]

\[
    = (|\varphi - \varphi_n|, \hat{T}_{s,T}1)_H \leq \| \varphi - \varphi_n \|_{L^1(E;m)}.
\]

Hence

\[
    \sup_{t \in [0,T]} \| u_n(t) - u(t) \|_{L^1(E; \rho \cdot m)} \leq \| \varphi - \varphi_n \|_{L^1(E;m)} + \| f_n - f \|_{L^1(E_0,T;m_1)}.
\]

Since \( u_n \in C([0,T]; L^1(E; \rho \cdot m)) \), \( n \geq 1 \), this proves the lemma. \( \square \)

The following corollary extends [5] Lemma 2.29.

Corollary 7.3. Let \( \mu \in M_{0,\mu}(E_0,T) \) and \( (f, g_1, g_2), (\hat{f}, \hat{g}_1, \hat{g}_2) \) be two decompositions of \( \mu \). Then \( g_2 - \hat{g}_2 \in C([0,T]; L^1(E; \rho \cdot m)) \) for any function \( \rho \) on \( E \) such that \( 0 \leq \rho \leq 1 \) and \( \int_E \rho \, dm = 1 \).

Proof. For every bounded \( \eta \in W_0 \), we have

\[
    \langle \partial_t \eta, g_2 - \hat{g}_2 \rangle = -\langle g_1 - \hat{g}_1, \eta \rangle - \int_{E_0,T} (f - \hat{f}) \eta \, dm_1.
\]
Hence, for every bounded \( \eta \in \mathcal{W}_0 \),

\[
\langle \partial_t \eta, g_2 - \bar{g}_2 \rangle + \mathcal{B}(g_2 - \bar{g}_2, \eta) = -\langle g_1 - \bar{g}_1, \eta \rangle + \langle \chi, \eta \rangle - \int_{E_0, T} (f - \bar{f}) \eta \, dm_1,
\]

where \( \chi \) is an element of \( \mathcal{W}' \) such that \( \langle \chi, \eta \rangle = \mathcal{B}(g_2 - \bar{g}_2, \eta) \), \( \eta \in \mathcal{W} \). Let \( u = g_2 - \bar{g}_2 \) and \( v \in \mathcal{W}_T \) be a solution to the Cauchy problem

\[
-\partial_t v - L_t v = -(g_1 - \bar{g}_1) + \chi, \quad v(T) = 0.
\]

Then

\[
\langle \partial_t \eta, u - v \rangle + \mathcal{B}(u - v, \eta) = -\int_{E_0, T} (f - \bar{f}) \eta \, dm_1
\]

for all bounded \( \eta \in \mathcal{W}_0 \). By Proposition 6.2 for \( m_1 \)-a.e. \( x \in E_0, T \) we have

\[
(u - v)(x) = E_x \int_0^\zeta (\bar{f} - f)(X_t) \, dt.
\]

By Lemma 7.2, \( u - v \in C([0, T]; L^1(E; \rho \cdot m)) \). Since \( v \in \mathcal{W}_T \subset C([0, T]; H) \subset C([0, T]; L^1(E; \rho \cdot m)) \), we get the desired result. \( \square \)

The following proposition is a counterpart to [24 Theorem 1.1].

**Proposition 7.4.** Let \( \mu \in \mathcal{M}_{0,b}(E_0, T) \). Then for every \( \varepsilon > 0 \) there exists a measure \( \mu_\varepsilon \in S_0(E_0, T) - S_0(E_0, T) \) such that \( \|\mu_\varepsilon - \mu\|_{TV} \leq \varepsilon \) and \( \mu_\varepsilon \) admits decomposition of the form (5.12) with \( f = 0 \) and \( g_2 \in \mathcal{V} \cap L^\infty(E_0, T; m_1) \).

**Proof.** Without loss of generality we can assume that \( \mu \) is positive. Let \( \{F_n\} \) be a nest such that \( 1_{F_n} \cdot \mu \in S_0(E_0, T) \). Let \( u = R\mu \), \( F_n^2 = \{u \leq n\} \) and \( F_n = F_n^1 \cap F_n^2 \), \( \mu_n = 1_{F_n} \cdot \mu \) and \( u_n = R\mu_n \). By Itô’s formula (see also (9.4)),

\[
|u_n(x)|^2 \leq 2E_x \int_0^\zeta u_n(X_t-) 1_{F_n} \, dA_t^\mu \leq 2nE_x \int_0^\zeta 1_{F_n} \, dA_t^\mu = 2nu_n(x).
\]

Hence \( u_n(x) \leq 2n \) for q.e. \( x \in E_0, T \). Consequently, \( u_n \in L^\infty(E_0, T; m_1) \). By Proposition 6.2, \( u_n \) is a solution to the Cauchy problem

\[
-\partial_t u_n - L_t u_n = \mu_n, \quad u_n(T) = 0.
\]

In other words, for every bounded \( v \in \mathcal{W}_0 \),

\[
\int_{E_0, T} \bar{v} \, d\mu_n = \langle \chi_n, v \rangle + \langle \partial_t v, u_n \rangle,
\]

where \( \chi_n \) is an element of \( \mathcal{W}' \) such that \( \langle \chi_n, \eta \rangle = \mathcal{B}(u_n, v), \eta \in \mathcal{W} \). Thus \( \mu_n = \chi_n + \partial_t u_n \), i.e. \( \mu_n \) admits the decomposition (5.12) with \( f = 0 \) and \( g_2 := u_n \in \mathcal{V} \cap L^\infty(E_0, T; m_1) \). Furthermore, \( \|\mu_n - \mu\|_{TV} = \mu(E_0, T \setminus F_n) \to 0 \) as \( n \to \infty \), which completes the proof. \( \square \)

It is known (see [24 Example 3.1]) that not every bounded smooth measure can be written in the form (7.1) with bounded \( g_2 \). We are going to show that \( g_2 \) is always quasi-bounded with respect to the capacity \( c_2 \). To this end, we first recall the definition of a parabolic potential (see, e.g., [25]).
Definition. A measurable function $u \in V \cap L^{\infty}(0,T;H)$ is called a parabolic potential if for every positive $v \in W_0$,

$$\langle \partial_t v, u \rangle + B(u, v) \geq 0. \quad (7.6)$$

The set of parabolic potentials will be denoted by $P^2$. By [26, Proposition I.1], for every $u \in P^2$ there exists a unique Borel measure $\mu_u$ such that for every $\eta \in W_0 \cap C_b(E_0,T)$,

$$\langle \partial_t \eta, u \rangle + B(u, \eta) = \int_{E_0,T} \eta \, d\mu_u.$$

Let $\mu \in S_0$ be positive. Then, by [12, Proposition 3.1], $\mu \in P^2$ and $\mu_{R\mu} = \mu$. Following [27], for $u \in P^2$ we set

$$\|u\|_\Lambda^2 = \operatorname{ess sup}_{t \in (0,T)} \|u(t)\|^2_H + \|u\|^2_V.$$

For an open set open $U \subset E_0,T$, we define

$$c_1(U) = \inf \{ \| \eta \|_\Lambda : \eta \in P^2, \eta \geq 1_U \text{ m}_1\text{-a.e.} \}.$$

By [27, Theorem 1], there exists $\alpha > 0$ such that

$$c_0 \leq \alpha c_1. \quad (7.7)$$

Lemma 7.5. Let $\mu \in M^+_{b(E_0,T)}$. Then $T_k(R\mu) \in P^2$, $k \geq 0$, and there exists $c > 0$ such that

$$\|T_k(R\mu)\|_\Lambda^2 \leq ck\|\mu\|_{TV}.$$

Proof. By [11, Theorem 3.12], $T_k(R\mu) \in V$. Let $\{F_n\}$ be a Cap$_\psi$-nest of compact sets such that $\mu_n := 1_{F_n} \cdot \mu \in S_0$. Since $\{F_n\}$ is a Cap$_\psi$-nest, $R\mu_n \not\rightarrow R\mu$ Cap$_\psi$-q.e., hence $m_1$-a.e. Since $R\mu_n \in P^2$, by [26, Corollary I.1], $T_k(R\mu_n) \in P^2$. Hence, by [25, Lemma III-1], there exists $c > 0$ such that

$$\|T_k(R\mu_n)\|_\Lambda^2 \leq ck\|\mu_{T_k(R\mu_n)}\|_{TV}.$$

By [25, Lemma II-5],

$$\|T_k(R\mu_n)\|_\Lambda^2 \leq ck\|\mu_{T_k(R\mu_n)}\|_{TV} \leq ck\|\mu_{R\mu_n}\|_{TV} = ck\|\mu_n\|_{TV} \leq ck\|\mu\|_{TV}. \quad (7.8)$$

By [11, Theorem 3.12], $\sup_{n \geq 1} \|T_k(R\mu_n)\|_V < \infty$. Since $T_k(R\mu_n) \rightarrow T_k(R\mu)$ $m_1$-a.e. as $n \rightarrow \infty$, it follows that, up to a subsequence, $T_k(R\mu_n) \rightarrow T_k(R\mu)$ weakly in $V$. It is clear that $T_k(R\mu)$ satisfies (7.6), which when combined with (7.8) implies that $T_k(R\mu) \in P^2$ and the desired inequality holds true. \hfill \square

Proposition 7.6. Assume that $\mu \in M_b(E_0,T)$ is of the form (1.7). Then $g_2$ has an $m_1$-version $\tilde{g}_2$ which is $c_0$-quasi-bounded.
Proof. Set \( \nu = \mu - f \cdot m_1 \) and

\[
v(x) = -E_x \int_0^\zeta dA_\nu^v, 
\]

where \( A_\nu \) is a natural AF of \( X \) in the Revuz correspondence with \( \nu \). By Proposition 6.2, \( v \) is a solution to (6.1) with \( f = 0, \varphi = 0 \) and \( g \) replaced by \( -\nu \). Observe that \( w = v - g_2 \) is a solution to the Cauchy problem

\[-\partial_t w - L_tw = -g_1 - \chi, \quad w(T) = 0,\]

where \( \chi \) is an element of \( \mathcal{V}' \) such that \( \langle \chi, \eta \rangle = \mathcal{B}(g_2, \eta), \eta \in \mathcal{V} \). Since \( g_1 + \chi \in \mathcal{V}' \), we have \( w \in \mathcal{W}_T \). Therefore

\[g_2 = w - E.A_\zeta^\nu \quad \text{m}_1\text{-a.e.} \tag{7.9}\]

for some \( w \in \mathcal{W}_T \). By [26, Theorem III.1], \( w \) has an \( m_1 \)-version \( \tilde{w} \) which is \( c_0 \)-quasi-continuous, so \( c_0 \)-quasi-bounded. Therefore we only need to show that \( v_+(x) := E_x A_\zeta^\nu \) and \( v_-(x) := E_x A_\zeta^\nu \) have \( m_1 \)-versions which are \( c_0 \)-quasi-bounded. We will show this for \( v_+ \). The proof for \( v_- \) is analogous. Let \( v_k^\pm = T_k(v_\pm) \). By Lemma 7.3, \( v_k^\pm \in \mathcal{P}^2 \), so by [26, Corollary III.3], there exists an \( m_1 \)-version \( \tilde{v}_k^\pm \) of \( v_k^\pm \) which is \( c_0 \)-quasi-l.s.c. Hence \( \tilde{v}_+ := \sup_{k \geq 1} \tilde{v}_k^+ \) is also \( c_0 \)-quasi-l.s.c., and of course, it is an \( m_1 \)-version of \( v_+ \).

By Lemma 7.5 and (7.7),

\[c_0(\tilde{v}_+ > n) = c_0(\tilde{v}_+^{n+1} > n) \leq \alpha n^{-2}\|v_+^{n+1}\|_A^2 \leq 2\alpha n^{-1}\|v^+_+\|_{TV}. \tag{7.10}\]

Let \( \{F_n\} \) be a \( c_0 \)-nest such that \( (\tilde{v}_+)_{|F_n} \) is l.s.c. for each \( n \geq 1 \). Set \( F_n = F_n^1 \cap \{\tilde{v}_+ \leq n\} \).

Then \( F_n \) is closed. Moreover,

\[c_0(E_{0,T} \setminus F_n) \leq c_0(\tilde{v}_+ > n) + c_0(E_{0,T} \setminus F_n^1) \to 0\]

as \( n \to \infty \), which proves that \( \tilde{v}_+ \) is \( c_0 \)-quasi-bounded. \( \square \)

8 Smoothness of measures in \( \mathcal{W}'_0 \)

We already know that each bounded smooth measures admit decomposition of the form (1.7). The problem whether a bounded measure admitting decomposition (1.7) is smooth is more delicate. In this section, we give positive answer to this question.

In the proof of our result, we will make use of Fukushima’s decomposition, which we now recall. For an AF \( A \) of \( X \) its energy is defined by

\[e(A) = \frac{1}{2} \lim_{\alpha \to \infty} \alpha^2 E_m \int_0^\infty e^{-\alpha t} |A_t|^2 \, dt \]

whenever the limit exists in \([0, \infty)\). By [30, Proposition IV.1.8], each \( u \in \mathcal{W} \) has a quasi-continuous \( m_1 \)-modification, which we will denote by \( \tilde{u} \). By [31, Theorem 4.5], for any \( w \in \mathcal{W} \) there exists a unique martingale AF of \( X \) of finite energy \( M^{[u]} \) and a unique continuous AF of \( X \) of zero energy \( N^{[u]} \) such that

\[\tilde{u}(X_t) - \tilde{u}(X_0) = M_t^{[u]} + N_t^{[u]}, \quad t \geq 0, \quad P_x\text{-a.s.} \tag{8.1}\]

for q.e. \( x \in E_{0,T} \). The decomposition (8.1) is called Fukushima’s decomposition.
Proposition 8.1. Assume that $u \in \mathcal{W}_T$. Then
\[ e(M[u]) \leq \mathcal{B}(u, u). \]

Proof. Let $A^u_t = \tilde{u}(X_t) - \tilde{u}(X_0)$, $t \geq 0$. We have
\[ \alpha^2 E_{m_1} \int_0^\infty e^{-\alpha|A^u_t|^2} dt = \alpha^2 \int_{E_{0,T}} (R_\alpha u - 2uR_\alpha u + \alpha^{-1}u) dm_1 \]
\[ = 2\alpha(u - \alpha R_\alpha u, u)_{\mathcal{H}} - \alpha(u^2, 1 - \alpha \hat{R}_\alpha 1)_{\mathcal{H}} \]
\[ = 2\mathcal{E}(\alpha G_\alpha u, u) - \alpha(u^2, 1 - \alpha \hat{R}_\alpha 1)_{\mathcal{H}}. \]

By (2.15), $\alpha \hat{R}_\alpha 1(x) = 1 - \hat{E}_x e^{-\alpha \zeta}$, $x \in E_{0,T}$. Hence
\[ \alpha(u^2, 1 - \alpha \hat{R}_\alpha 1)_{\mathcal{H}} = \int_{E_{0,T}} \alpha|u|^2 \hat{E}_x e^{-\alpha \zeta} m_1(dx) \geq \int_0^T \alpha|u(s)|^2 e^{-\alpha s} ds, \]
which converges to $\|u(0)\|_{\mathcal{H}}^2$ as $\alpha \to \infty$. By the above calculations,
\[ e(A^u) = \lim_{\alpha \to \infty} \left( \mathcal{E}(\alpha G_\alpha u, u) - \frac{1}{2} \alpha(u^2, 1 - \alpha \hat{R}_\alpha 1)_{\mathcal{H}} \right), \]
so by [29] Proposition 2.7,
\[ e(A^u) \leq \mathcal{E}(u, u) - \frac{1}{2}\|u(0)\|_{\mathcal{H}}^2 = \mathcal{B}(u, u). \]

On the other hand, by (8.1), $e(A^u) = e(M[u])$, which proves the proposition. \hfill \Box

Lemma 8.2. Assume that $A, A^n, n \geq 1$, are additive functionals of $\mathcal{X}$.

(i) If $E_{m_1} \sup_{t \geq 0} |A_t|^p < \infty$ for some $p \geq 1$ and strictly positive $\eta \in \mathcal{B}(E_{0,T})$, then $E_x \sup_{t \geq 0} |A_t|^p < \infty$ for q.e. $x \in E_{0,T}$.

(ii) If $E_{m_1} \sup_{t \geq 0} |A^n_t - A^m_t|^p \to 0$ as $n, m \to \infty$ for some $p \geq 1$ and strictly positive $\eta \in \mathcal{B}(E_{0,T})$, then there exists a subsequence (still denoted by $n$) such that $E_x \sup_{t \geq 0} |A^n_t - A^m_t|^p \to 0$ as $n, m \to \infty$ for q.e. $x \in E_{0,T}$.

Proof. We will prove (ii). The proof of (i) is analogous. We may assume that
\[ E_{m_1} \sup_{t \geq 0} |A^n_t - A^{n+1}_t|^p \leq 2^{-n}, \quad n \geq 1, \]
and $\int_{E_{0,T}} \eta dm_1 = 1$. Let $\tilde{m}_1 = \eta \cdot m_1$ and
\[ B = \liminf_{n \to \infty} \left\{ \sup_{t \geq 0} |A^n_t - A^{n+1}_t|^p > 2^{-2n} \right\}, \quad N = \left\{ x \in E_{0,T} : P_x(B) > 0 \right\}. \]

It is clear that $N$ is a nearly Borel set. We will show that $\text{Cap}_\psi(N) = 0$. Since $\text{Cap}_\psi$ is a Choquet capacity, we may and will assume that $N$ is compact. We have
\[ P_{\tilde{m}_1} (\sigma_N < \infty) \leq P_{\tilde{m}_1} (X_{\sigma_N} \in N) = P_{\tilde{m}_1} (E_{X_{\sigma_N} 1_B} > 0). \]

By the strong Markov property,
\[ P_{\tilde{m}_1} (E_{X_{\sigma_N} 1_B} > 0) = P_{\tilde{m}_1} (E_x (1_B \circ \theta_{\sigma_N} | F_{\sigma_N}) > 0). \]
Since $A$ is additive,
\[
B \circ \theta_{\sigma_N} = \liminf_{n \to \infty} \{ \sup_{t \geq 0} |A_t^n \circ \theta_{\sigma_N} - A_{t+1}^n \circ \theta_{\sigma_N}|^p > 2^{-n} \}
\]
\[
\subset \liminf_{n \to \infty} \{ \sup_{t \geq 0} |A_t^n - A_{t+1}^n|^p > 2^{-n+p} \} =: B'.
\]
Hence
\[
P_{\tilde{m}_1}(\sigma_N < \infty) \leq \int_{E_{0,T}} P_x(E_x(1_{B'}|F_{\sigma_N}) > 0)\tilde{m}_1(dx).
\]
But by (8.2) and the Borel-Cantelli lemma, $P_{\tilde{m}_1}(B') = 0$, which implies that $P_x(B') = 0$ for $m_1$-a.e. $x \in E_{0,T}$. Hence, for $m_1$-a.e. $x \in E_{0,T}$, $P_x(E_x(1_{B'}|F_{\sigma_N}) > 0) = 0$, so $P_{\tilde{m}_1}(\sigma_N < \infty) = 0$. Equivalently, Cap$_{p}(N) = 0$, as claimed. \hfill \square

Lemma 8.3. The set $C = \{ \sum_{i=1}^{n} \xi_i v_i : \xi_i \in C^\infty((0,T)), v_i \in V \cap C_c(E) \}$ is dense in $W_0^2$.

Proof. Follows from [21] Lemma 1.1. \hfill \square

Theorem 8.4. Let $\mu \in \mathcal{M}_b(E_{0,T})$. If there exist $f \in L^1(E_{0,T};m_1)$, $g_1 \in \mathcal{V}'$, $g_2 \in \mathcal{V}$ such that (5.12) is satisfied for all $\eta \in W_0 \cap C_b(E_{0,T})$, then $\mu \in \mathcal{M}_{0,b}(E_{0,T})$.

Proof. Since the measure $f \cdot m_1$ is smooth, without loss of generality we may assume that $f = 0$. Let $\Phi$ be a functional on $W_0$ defined by the right-hand side of (5.12) (with $f = 0$). It is clear that $\Phi \in W_0'$. Let $u \in \mathcal{V}$ be a solution to (6.1) with $\varphi = 0$, $f = 0$ and $g = \Phi$.

Step 1. We will show that $u$ is a difference of excessive functions. By (5.12) and the definition of solution to (6.1), for every $\eta \in W_0 \cap C_b(E_{0,T})$,
\[
|\mathcal{E}(u,\eta)| \leq \|\mu\|_{TV} \|\eta\|_{\infty}.
\]
Let $C = \{ \sum_{i=1}^{n} \xi_i v : \xi_i \in H^1(0,T), \xi_i(0) = 0, v \in V \cap C_c(E) \}$. Then $C \subset W_0 \cap C_b(E_{0,T})$, so (8.3) holds for every $\eta \in C$. By Lemma 8.3, $C$ is dense in $W_0^2$. Let $\eta \in W_0^2$ be bounded. Write $c = \|\eta\|_{\infty}$ and choose $\{\eta_n\} \subset C$ such that and $\eta_n \to \eta$ in $W_0^2$. Then $T_c(\eta_n) \to T_c(\eta) = \eta$ in $W_0^2$, so (8.3) holds for every bounded $\eta \in W_0^2$. Suppose now that $\eta \in W_0$ and $\eta$ is bounded. Then $\alpha R_{\alpha} \eta \in W_0^2$, $\|\alpha R_{\alpha} \eta\|_{\infty} \leq \|\eta\|_{\infty}$ and $\alpha R_{\alpha} \eta \to \eta$ in $W_0$ as $\alpha \to \infty$. Therefore (8.3) holds for every bounded $\eta \in W_0$. By \textbf{[1]} Proposition 4.5], there exist excessive functions $v$ and $w$ such that $u = v - w$ $m_1$-a.e. and for every $\eta \in H \cap L^\infty(E_{0,T};m_1)$,
\[
\int_{E_{0,T}} (v + w)|\eta| \, dm_1 < \infty,
\]
\[
\frac{1}{t} \int_{E_{0,T}} |P_t v - v| \eta \, dm_1 + \frac{1}{t} \int_{E_{0,T}} |P_t w - w| \eta \, dm_1 \leq c\|\eta\|_{\infty}.
\]
Since each excessive function finite $m_1$-a.e. is finite q.e., we may assume that $v(x) + w(x) < \infty$, $x \in E_{0,T} \setminus N$, where $N$ is some $m_1$-inessential set (see \textbf{[9]} Proposition 6.12]).

Step 2. Let
\[
\tilde{u} = v - w, \quad u_n = n R_n \tilde{u}, \quad v_n = (n \tilde{u} - n^2 R_n \tilde{u}) \cdot m_1.
\]
By [30] Proposition I.3.7, $u_n \to u$ strongly in $V$. By Fukushima’s decomposition, there exists an $m_1$-inessential set $N$ such that for every $x \in E_{0,T} \setminus N$,

$$u_n(X_t) = u_n(X_0) - \int_0^t dA^n_r + \int_0^t dM^{[u_n]}_r, \quad t \leq \zeta, \quad P_x\text{-a.s.} \quad (8.6)$$

We will show the uniform convergence of $\{M^{[u_n]}\}$ as $n \to \infty$. Let $\langle M^{[u_n]} \rangle$ denote the sharp bracket of $M^{[u_n]}$ (see, e.g., [7, Section A.3]). We have

$$e(M^{[u_n]}) = \frac{1}{2} \lim_{\alpha \to \infty} \alpha^2 E_{m_1} \int_0^\infty e^{-\alpha t} E_{m_1} \langle M^{[u_n]} \rangle_t \, dt$$

$$= \frac{1}{2} \lim_{\alpha \to \infty} \int_0^\infty se^{-s} \frac{\alpha}{s} E_{m_1} \langle M^{[u_n]} \rangle_{s/\alpha} \, ds. \quad (8.7)$$

Since $t \mapsto E_{m_1} \langle M^{[u_n]} \rangle_t$ is subadditive, $(1/t)E_{m_1} \langle M^{[u_n]} \rangle_t$ increases as $t$ decreases, and $\lim_{t \downarrow 0} (1/t)E_{m_1} \langle M^{[u_n]} \rangle_t = \sup_{t > 0} (1/t)E_{m_1} \langle M^{[u_n]} \rangle_t$. Therefore, letting $\alpha \to \infty$ in (8.7), shows that

$$e(M^{[u_n]}) = \frac{1}{2} \sup_{t > 0} \frac{1}{t} E_{m_1} \langle M^{[u_n]} \rangle_t \cdot \int_0^\infty se^{-s} \, ds = \frac{1}{2} \sup_{t > 0} \frac{1}{t} E_{m_1} \langle M^{[u_n]} \rangle_t.$$ 

Hence

$$E_{m_1} \langle M^{[u_n]} \rangle_t \leq 2T e(M^{[u_n]}),$$

so applying Doob’s inequality we get

$$E_{m_1} \sup_{t \geq 0} |M^{[u_n]}_t - M^{[u_m]}_t|^2 \leq 8T e(M^{[u_n-u_m]}$$

for all $n, m \geq 1$. By Proposition 8.1 and Lemma 8.2 there exists an $m_1$-inessential set $N$ such that, up to a subsequence,

$$\lim_{n,m \to \infty} E_x \sup_{t \geq 0} |M^{[u_n]}_t - M^{[u_m]}_t|^2 = 0, \quad x \in E_{0,T} \setminus N.$$

**Step 3.** We will show that there exists a natural AF $A$ of $\mathcal{X}$ of finite variation and a martingale AF $M$ of $\mathcal{X}$ such that

$$\tilde{u}(X_t) = \tilde{u}(X_0) - \int_0^t dA_r + \int_0^t dM_r, \quad t \leq \zeta, \quad P_x\text{-a.s.} \quad (8.8)$$

for $x \in E_{0,T} \setminus N$. Set

$$M_t = \lim_{n \to \infty} M^{[u_n]}_t, \quad A_t = \lim_{n \to \infty} A^{\nu_n}_t, \quad t \geq 0.$$

By the definition of $\tilde{u}$, for every $x \in E_{0,T}$,

$$u_n(X_t) \to \tilde{u}(X_t), \quad t \geq 0, \quad P_x\text{-a.s.}$$

Therefore, letting $n \to \infty$ in (8.6), shows that (8.8) is satisfied. Moreover, $M$ is a square integrable martingale under the measure $P_x$ for $x \in E_{0,T} \setminus N$, and

$$E_x \sup_{t \geq 0} |M^{[u_n]}_t - M_t|^2 \to 0, \quad A_t = \lim_{n \to \infty} A^{\nu_n}_t, \quad t \geq 0, \quad P_x\text{-a.s.} \quad (8.9)$$

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for every $x \in E_{0,T} \setminus N$. By [2] Theorem III.5.7, $v(X)$, $w(X)$ are càdlàg supermartingales under the measure $P_x$ for $x \in E_{0,T} \setminus N$. In particular, $\tilde{u}(X)$ and $A$ are càdlàg processes under $P_x$ for $x \in E_{0,T} \setminus N$. By the resolvent identity,

$$R[\nu] = nR[u - nR_u] \leq nR[v - nR_v] + nR[w - nR_w]$$

$$= nR(v - nR_v) + nR(w - nR_w) = nR_v + nR_w \leq v + w. \quad (8.10)$$

Hence

$$\sup_{n \geq 1} \mathbb{E}_x |A^{\nu}_n| \leq v(x) + w(x) < \infty, \quad x \in E_{0,T} \setminus N. \quad (8.11)$$

Let $t_k = iT/2^k$, $i = 0, \ldots, 2^k$. Since $A$ is càdlàg,

$$|A|_T = \lim_{k \to \infty} \sum_{i=1}^k |A_{t_i} - A_{t_{i-1}}| = \sup_{k \geq 1} \sum_{i=1}^k |A_{t_i} - A_{t_{i-1}}|.$$

Hence

$$\mathbb{E}_x |A|_T = \mathbb{E}_x \lim_{k \to \infty} \sum_{i=1}^k |A_{t_i} - A_{t_{i-1}}| = \lim_{k \to \infty} \mathbb{E}_x \sum_{i=1}^k |A_{t_i} - A_{t_{i-1}}|$$

$$\leq \lim_{k \to \infty} \lim_{n \to \infty} \mathbb{E}_x \sum_{i=1}^k |A^{\nu}_n - A^{\nu}_{t_i}| \leq \lim_{n \to \infty} \mathbb{E}_x \sup_{k \geq 1} \sum_{i=1}^k |A^{\nu}_n - A^{\nu}_{t_i}|$$

$$= \lim_{n \to \infty} \lim_{k \to \infty} \sum_{i=1}^k |A^{\nu}_n - A^{\nu}_{t_i}| = \lim_{n \to \infty} \mathbb{E}_x |A^{\nu}_n|_T.$$

From this and (8.11) we get

$$\mathbb{E}_x |A|_T < \infty, \quad x \in E_{0,T} \setminus N. \quad (8.12)$$

Let

$$\Lambda = \{ \omega \in \Omega : A_t(\omega) = \limsup_{n \to \infty} A^{\nu}_n(\omega), \ t \geq 0 \ A(\omega) \text{ is càdlàg of finite variation} \}.$$

By what has already been proved, $P_x(\Lambda) = 1$ for $x \in E_{0,T} \setminus N$. Observe that $\theta_t(\Lambda) \subset \Lambda$. Moreover, for all $s, t \geq 0$ and $\omega \in \Lambda$,

$$A_t(\theta_s(\omega)) = \lim_{n \to \infty} A^{\nu}_n(\theta_s(\omega)) = \lim_{n \to \infty} (A^{\nu}_{t+s}(\omega) - A^{\nu}_s(\omega)) = A_{t+s}(\omega) - A_s(\omega). \quad (8.13)$$

Of course, the same relation holds for $A^+, A^-$. Thus $A^+, A^-$ are positive natural AFs of $\mathbb{X}$ with the defining set $\Lambda$ and exceptional set $N$. This implies that $M$ is a martingale AF of $\mathbb{X}$.

Step 4. Let $\nu^+$ (resp. $\nu^-$) be the Revuz measure associated with $A^+$ (resp. $A^-$) (see [3] Section 8). To complete the proof it suffices to show that $\nu \in \mathcal{M}_{0,b}(E_{0,T})$ and $\nu = \mu$. Since $M$ is a uniformly integrable martingale,

$$\tilde{u}(x) = E_x A_{\zeta}, \quad x \in E_{0,T} \setminus N.$$

We have $\tilde{u} = u_+ - u_-$, where

$$u_+(x) := E_x A^+_\zeta, \quad u_-(x) := E_x A^-_\zeta, \quad x \in E_{0,T} \setminus N.$$
It is clear that $u_+, u_-$ are natural potentials (see [2, Definition IV.4.17] and the comments following the definition). By the construction of functions $v, w$ (see [1, Proposition 4.2]),

\[ v(x) \leq u_+(x), \quad w(x) \leq u_-(x), \quad x \in E_{0,T} \setminus N. \]

Therefore $v, w$ are natural potentials, and by [2, Theorem IV.4.22], $v = E.A_1^t$, $w = E.A_2^t$ for some positive natural AFs $A_1, A_2$ of X. By the minimality argument,

\[ v(x) = u_+(x), \quad w(x) = u_-(x), \quad x \in E_{0,T} \setminus N. \]

From this, (8.5), (8.10) and [9, Theorem 9.3] it follows that for every positive $\eta \in C_b(E_{0,T}),$

\[ \frac{1}{t}E_{\eta,m}|A|_t \leq \frac{1}{t}\int_{E_{0,T}} |P_tv - v\eta|dm_1 + \frac{1}{t}\int_{E_{0,T}} |P_tw - w\eta|dm_1 \leq c||\eta||_{\infty}. \]

By [9, Theorem 8.7], for every positive $\eta \in C_b(E_{0,T}),$

\[ \lim_{t \downarrow 0} \frac{1}{t}E_{\eta,m}|A|_t = \int_{E_{0,T}} \eta d|\nu|. \]

Therefore $\int_{E_{0,T}} \eta d|\nu| < \infty$ for any positive $\eta \in C_b(E_{0,T}).$ Consequently, $\nu \in M_{b}(E_{0,T}).$ By the very definition of $\nu^+$ and $\nu^-$, if $\text{Cap}_\psi(B) = 0$, then $|\nu|(B) = 0,$ so $\nu \in M_{0,b}(E_{0,T}).$ By [9, Theorem 9.3], $\tilde{u} = R\nu$ q.e. By the definition of a solution to (6.1) and (5.12),

\[ \mathcal{E}(u, \eta) = \int_{E_{0,T}} \eta d\mu \]

for $\eta \in W_0 \cap C_b(E_{0,T}).$ On the other hand, for every $\eta \in W_0 \cap C_b(E_{0,T}),$

\[ \mathcal{E}(u, \eta) = \lim_{t \downarrow 0} \frac{1}{t}(u - Tu, \eta) = \lim_{t \downarrow 0} \frac{1}{t}(u - Tu, \eta) = \lim_{t \downarrow 0} \frac{1}{t}E_{\eta,m_1} \int_0^t dA^\nu_t = \int_{E_{0,T}} \eta d\nu. \]

Hence $\mu = \nu.$

\section{Decomposition of measures and additive functionals}

In this section, we study the structure of the additive functional $A^\mu$ in the Revuz correspondence with $\mu \in M_{0,b}(E_{0,T}).$ Specifically, we want to get deeper understanding of the nature of jumps of $A^\mu$ and their relation to the decomposition $(f, g_1, g_2)$ of $\mu$ given in Theorem 5.3. Before proceeding, remarks concerning two special cases of $\mu$ are in order.

If $\mu = f \cdot m_1,$ then

\[ A_t^\mu = \int_0^t f(X_r) dr, \quad t \geq 0. \]

If $\mu = g_1,$ then

\[ A_t^\mu = -N_t^{[u]}, \quad t \geq 0, \quad (9.1) \]

where $u \in W_T$ is a unique solution to the Cauchy problem

\[ (\partial_t + L_t)u = -g_1, \quad u(T) = 0, \quad (9.2) \]
and $N^{[u]}$ is the continuous AF from Fukushima's decomposition (8.1). Indeed, by Proposition 6.2, $u = R_\mu m_1$-a.e. In other words, for q.e. $x \in E_{0,T}$ we have
\[ \tilde{u}(x) = E_x A^\mu. \] (9.3)

Let $M^\mu_t = E_x (A^\mu | F_t) - \tilde{u}(X_0), \ t \geq 0$. Because of standard perfection procedure (see, e.g., [7, Lemma A.3.6]), there is a martingale AF $M$ of $\mathbb{X}$ such that $M_t = M^\mu_t, \ t \geq 0,$ $P_x$-a.s. for q.e. $x \in E_{0,T}$. From (9.3) and the strong Markov property we obtain
\[ \tilde{u}(X_t) - \tilde{u}(X_0) = -A^\mu_t + M_t, \ t \geq 0 \] (9.4)
(see [13] Remark 3.3 for more details). Since $\tilde{u}$ is quasi-continuous and the filtration is quasi-left continuous, from (9.4) it follows that $A^\mu$ is continuous. It is clear that $M$ is a martingale AF of $\mathbb{X}$. Let $u_n = nR_n u$. Then
\[ u_n(X_t) - u_n(X_0) = N^{[u_n]}_t + M^{[u_n]}_t, \ t \geq 0, \] (9.5)
and by Itô's formula,
\[ u_n(X_t) - u_n(X_0) = -A^{\mu_n}_t + M^{\mu_n}_t, \ t \geq 0, \] (9.6)
where $\mu_n = n(\mu - u) \cdot m_1$ and $M^{\mu}_t = E_x (A^{\mu_n} | F_t) - \tilde{u}_n(X_0) P_x$-a.s. for q.e. $x \in E_{0,T}$. By an elementary calculation (see, e.g., [7] page 245), $A^{\mu_n}$ is of zero energy. By uniqueness of Fukushima's decomposition, $-A^{\mu_n} = N^{[u_n]}$. We know that $u_n \rightarrow \tilde{u}$ q.e. and $u_n \rightarrow u$ in $\mathcal{V}$, so by Proposition 8.1, $N^{[u_n]} \rightarrow N^{[u]}$. Also, by [10] Theorem 3.3, $A^{\mu_n} \rightarrow A^\mu$, $t \geq 0$. Thus $-A^\mu = N^{[u]}$.

We see that in both special cases considered above the additive functionals corresponding to $\mu$ are continuous. This suggests that the jumps of $A^\mu$ stem from the component $g_2$ of the decomposition of $\mu$. In what follows we will show that this is indeed true and we will make this statement more precise.

Following [11] we adopt the following definition.

Definition. We say that a Borel measurable function $u$ on $E_{0,T}$ is quasi-càdlàg if for q.e. $x \in E_{0,T}$ the process $t \mapsto u(X_t)$ is càdlàg on $[0, T - \tau(0))$ under the measure $P_x$.

Since $A^\mu$ is predictable, by [4] Chapter IV, Theorem 88B], there is a sequence $\{\tau_n\}$ of predictable stopping times exhausting the jumps of $A^\mu$, i.e.
\[ \{\Delta A^\mu \neq 0\} = \bigcup_{n=1}^{\infty} [[\tau_n]], \quad [[\tau_n]] \cap [[\tau_m]] = \emptyset, \quad n \neq m, \]
where $[[\tau_n]]$ denotes the graph of $\tau_n$.

In what follows, we denote by $A^{\mu,c}$ the continuous part of $A^\mu$ and by $A^{\mu,d}$ the pure jump part of $A^\mu$. For a given càdlàg process $Y$, we write $\Delta Y_t = Y_t - Y_{t-}$, where $Y_{t-} = \lim_{s \uparrow t} Y_s$.

Theorem 9.1. Let $\mu \in \mathcal{M}_{0,1}(E_{0,T})$ and $(f, g_1, g_2)$ be a decomposition of $\mu$ from Theorem 7.3. Then

(i) $g_2$ has a quasi-càdlàg $m_1$-version $\tilde{g}_2$. 

(ii) Let $Y = \tilde{y}_2(X)$. For q.e. $x \in E_{0,T}$ we have

$$A_t^{\nu,d} = \sum_{\tau_n \leq t} \Delta Y_{\tau_n} \quad P_x \text{-a.s.} \quad (9.7)$$

Proof. Set $\nu = \mu - f \cdot m_1$ and

$$v(x) = -E_x \int_{0}^{\xi} dA_t^\nu, \quad x \in E_{0,T},$$

where $A^\nu$ is a natural AF of $X$ in the Revuz correspondence with $\nu$. By Proposition 6.2, $v$ is quasi-càdlàg and it is a solution to $(6.1)$ with $f = 0$, $\varphi = 0$ and $g$ replaced by $-v$. By (7.9), $g_2 = v - w$ $m_1$-$a.e.$ for some $w \in \mathcal{W}_T$. Write

$$\tilde{y}_2 = v - \tilde{w}. \quad (9.8)$$

By the argument used to prove (9.4), there is a martingale AF $M^\nu$ of $X$ such that

$$v(X_t) - v(X_0) = M_t^\nu + A_t^\nu, \quad t \geq 0, \quad P_x \text{-a.s.}$$

for q.e. $x \in E_{0,T}$. By Fukushima’s decomposition (8.1),

$$\tilde{w}(X_t) - \tilde{w}(X_0) = M_t^{[w]} + N_t^{[w]}, \quad t \geq 0, \quad P_x \text{-a.s.}$$

for q.e. $x \in E_{0,T}$. Hence

$$\tilde{y}_2(X_t) - \tilde{y}_2(X_0) = M_t^\nu - M_t^{[w]} + A_t^\nu - N_t^{[w]}, \quad t \geq 0, \quad P_x \text{-a.s.} \quad (9.9)$$

for q.e. $x \in E_{0,T}$. Since the filtration $(\mathcal{F}_t)$ is quasi-left continuous, by [7] Theorems A.3.2, A.3.6, the martingale AFs $M^\nu$ and $M^{[w]}$ admit no predictable jump. Therefore from (9.9) and continuity of the functionals $N^{[w]}$ and $A^{f,m_1}$ we get the result. □

Remark 9.2. (i) By (9.8), $\tilde{y}_2$ is quasi-continuous if and only if $v$ is quasi-continuous, which in turn is equivalent to the continuity of $A^\nu$.

(ii) By [9] Theorem 16.8], there is a positive Borel function $h : E_{0,T} \to \mathbb{R}$ such that

$$\Delta A_t^{\mu,d} = h(X_{t-}), \quad t \geq 0, \quad P_x \text{-a.s.}$$

for q.e. $x \in E_{0,T}$. By this and (9.7),

$$\tilde{y}_2(X_{\tau_n}) - \tilde{y}_2(X)_{\tau_n-} = h(X_{\tau_n-}) = h(X_{\tau_n}) \quad P_x \text{-a.s.},$$

the second equality being a consequence of the quasi-continuity of the filtration $(\mathcal{F}_t)$. We see that if $\tilde{y}_2$ is not quasi-continuous, then the jumps of $\tilde{y}_2(X)$ which are not produced by $X$ are produced by $\tilde{y}_2$. The size of these jumps is described by $h$.

Example 9.3. Assume that $B(t) = B(0)$ for $t \in [0, T]$ and there exists a strictly positive $\beta : E \to \mathbb{R}$ such that $\beta \in L^1(E;m)\cap C(E)$ (for instance, we may take $E$ to be a bounded open subset $D$ of $\mathbb{R}^d$ and consider the classical Dirichlet form on $L^2(D;dx^0)$ defined as $B(t)(u,v) = \int_D \nabla u(x^0)\nabla v(x^0) \, dx^0$, $u,v \in H_0^1(D)$). Let $a \in (0,T)$. We define $\mu$ on $E_{0,T}$ by

$$\mu(dt \, dx^0) = (\delta_{[a]} + \ell)(dt) \otimes \beta(x^0) \, m(dx^0),$$

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where $\ell$ is the Lebesgue measure on $[0,T]$. Clearly $\mu \in \mathcal{M}_b(E_{0,T})$. Moreover, if $\text{Cap}_\psi(B) = 0$ for some Borel set $B \subset E_{0,T}$, then $m_1(B) = 0$ and $\text{Cap}_\psi(\{t\} \times B_t) = 0$ for every $t \in (0,T]$, where $B_t = \{x^0 \in E : (t,x^0) \in B\}$. From this, [21 (4.4)] and [22 (6.2.24)] it follows that $m(B_t) = 0$ for every $t \in (0,T]$. In particular, $m(B_a) = 0$, and consequently $\mu(B) = 0$. Thus $\mu \in \mathcal{M}_{0,b}(E_{0,T})$. Let

$$\alpha(t) = 1_{[a,T]}(t) + t, \quad g_2(t,x^0) = \alpha(t)\beta(x^0), \quad (t,x^0) \in E_{0,T}.$$

Then

$$\mu = \partial_t g_2.$$ 

By (2.6), $g_2(X_t) = \alpha(v(t))\beta(X_{v(t)}^0) = \alpha((s+\tau)_-))\beta(X_{s+\tau}^0) = \begin{cases} 0, & s+\tau \neq a, \\ \beta(X_{s}^0), & s+\tau = a. \end{cases}$

Consequently, $g_2$ is not quasi-continuous. Finally, we note that

$$\Delta g_2(X)_\tau = (\alpha(s+\tau) - \alpha((s+\tau)_-))\beta(X_{s+\tau}^0) = \begin{cases} 0, & s+\tau \neq a, \\ \beta(X_{s}^0), & s+\tau = a. \end{cases}$$

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